Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2021

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A This return/report is for:
- [ ] a multiemployer plan
- [X] a multiple-employer plan (Filers checking this box must attach a list of participating employer information in accordance with the form instructions.)
- [ ] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [X] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ [ ]

Part II Basic Plan Information—enter all requested information

1a Name of plan
DEUTSCHE BANK MATCHED SAVINGS PLAN

1b Three-digit plan number (PN) ▶ 002

1c Effective date of plan 10/01/1993

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
DEUTSCHE BANK AMERICAS HOLDING CORP

ATTN CORPORATE TAX DEPARTMENT
FLOOR 7N, 1 COLUMBUS CIRCLE
NEW YORK, NY 10019

2b Employer Identification Number (EIN)
13-3645372

2c Plan Sponsor's telephone number
212-250-9295

2d Business code (see instructions)
551111

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/17/2022	ROBERT DIBBLE
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/17/2022	SHARI GOLDFARB
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address [X] Same as Plan Sponsor

3b Administrator's EIN

3c Administrator's telephone number

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:

a Sponsor's name

c Plan Name

4b EIN

4d PN

5 Total number of participants at the beginning of the plan year	**5**	17721
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1) Total number of active participants at the beginning of the plan year	**6a(1)**	8235
a(2) Total number of active participants at the end of the plan year	**6a(2)**	7557
b Retired or separated participants receiving benefits	**6b**	283
c Other retired or separated participants entitled to future benefits	**6c**	9989
d Subtotal. Add lines **6a(2)**, **6b**, and **6c**	**6d**	17829
e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	50
f Total. Add lines **6d** and **6e**	**6f**	17879
g Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g**	17707
h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested	**6h**	716
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

2A 2E 2F 2G 2J 2K 2R 2S 2T 3F 3H

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [ ] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] 4 **A** (Insurance Information)
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [ ] **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2021 Form M-1 annual report. If the plan was not required to file the 2021 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
DEUTSCHE BANK MATCHED SAVINGS PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
DEUTSCHE BANK AMERICAS HOLDING CORP

D Employer Identification Number (EIN)
13-3645372

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
THE PRUDENTIAL INSURANCE COMPANY OF AMERICA

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
22-1211670	68241	063217	6406	01/01/2021	12/31/2021

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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	(c) Amount	**(d)** Purpose	

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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☒ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	127530248
c	Additions: (1) Contributions deposited during the year	7c(1)	0		
	(2) Dividends and credits	7c(2)	0		
	(3) Interest credited during the year	7c(3)	2609894		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	2609894
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	130140142
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below) ▶ CASH	7e(4)	12997108		
	(5) Total deductions			7e(5)	12997108
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	117143034

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	0
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
DEUTSCHE BANK MATCHED SAVINGS PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
DEUTSCHE BANK AMERICAS HOLDING CORP

D Employer Identification Number (EIN)
13-3645372

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
TRANSAMERICA LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
39-0989781	86231	MDA01245TR	6406	01/01/2021	12/31/2021

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

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	(c) Amount	**(d)** Purpose	

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	(c) Amount	**(d)** Purpose	

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	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☒ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	146655315
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	3458275		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	3458275
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	150113590
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	13513635		
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below) ▶	7e(4)			
	(5) Total deductions			7e(5)	13513635
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	136599955

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	0
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

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OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
DEUTSCHE BANK MATCHED SAVINGS PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
DEUTSCHE BANK AMERICAS HOLDING CORP

D Employer Identification Number (EIN)
13-3645372

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
RGA REINSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
43-1235868	93572	DBMSP091201	6406	01/01/2021	12/31/2021

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	(b) Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
	(c) Amount	(d) Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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	(c) Amount	**(d)** Purpose	

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	(c) Amount	**(d)** Purpose	

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Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☒ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year		7b	145832572
c	Additions: (1) Contributions deposited during the year	7c(1)		
	(2) Dividends and credits	7c(2)		
	(3) Interest credited during the year	7c(3)	2770774	
	(4) Transferred from separate account	7c(4)		
	(5) Other (specify below)	7c(5)		
	▶			
	(6)Total additions		7c(6)	2770774
d	Total of balance and additions (add lines **7b** and **7c(6)**)		7d	148603346
e	Deductions:			
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	14849711	
	(2) Administration charge made by carrier	7e(2)		
	(3) Transferred to separate account	7e(3)		
	(4) Other (specify below)	7e(4)		
	▶			
	(5) Total deductions		7e(5)	14849711
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)		7f	133753635

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	0
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
DEUTSCHE BANK MATCHED SAVINGS PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
DEUTSCHE BANK AMERICAS HOLDING CORP

D Employer Identification Number (EIN)
13-3645372

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
STATE STREET

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
04-1867445	0000	107082	6406	01/01/2021	12/31/2021

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	**4**	
5	Current value of plan's interest under this contract in separate accounts at year end	**5**	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	**6b**	
c	Premiums due but unpaid at the end of the year	**6c**	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	**6d**	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☒ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year		**7b**	146651022
c	Additions: (1) Contributions deposited during the year	**7c(1)**		
	(2) Dividends and credits	**7c(2)**		
	(3) Interest credited during the year	**7c(3)**	3162877	
	(4) Transferred from separate account	**7c(4)**		
	(5) Other (specify below) ▶	**7c(5)**		
	(6) Total additions		**7c(6)**	3162877
d	Total of balance and additions (add lines **7b** and **7c(6)**)		**7d**	149813899
e	Deductions:			
	(1) Disbursed from fund to pay benefits or purchase annuities during year	**7e(1)**	13496845	
	(2) Administration charge made by carrier	**7e(2)**		
	(3) Transferred to separate account	**7e(3)**		
	(4) Other (specify below) ▶	**7e(4)**		
	(5) Total deductions		**7e(5)**	13496845
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)		**7f**	136317054

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	0
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2021** **This Form is Open to Public Inspection.**

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan	**B** Three-digit plan number (PN) ▶
DEUTSCHE BANK MATCHED SAVINGS PLAN	002
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
DEUTSCHE BANK AMERICAS HOLDING CORP	13-3645372

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

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

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

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

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

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

STRATEGIC ADVISORS, INC.

04-2654524

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	ADVISOR	859239	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

AON INVESTMENTS USA INC.

36-3109431

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 27 28	INVESTMENT ADVISOR	635444	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

FIDELITY INVESTMENTS INSTITUTIONAL

04-2647786

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
60 64 65 71	RECORDKEEPER	483505	Yes [X] No [ ]	Yes [ ] No [X]	0	Yes [X] No [ ]

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

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

ERNST & YOUNG U.S. LLP

34-6565596

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	ACCOUNTANT/AUDITOR	93255	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

EPSTEIN, BECKER GREEN

13-3031033

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	ATTORNEY/LEGAL	9880	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

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

WALLACH & ASSOCIATES

22-3348744

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	ACCOUNTANT/AUDITOR	9000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DODGE & COX INTL STK - DST ASSET M 430 W 7TH STREET STE 219432 KANSAS CITY, MO 64105	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS R REAL ESTATE IS - DWS SERVICE DEAWM SERVICE COMPANY 210 W. 10TH STREET KANSAS CITY, KS 66441	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PRMCP ODYSSEY GROWTH - U.S. BANK G 615 EAST MICHIGAN STREET MILWAUKEE, WI 53202	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
INVESCO ENERGY INVESTOR CLASS	11 GREENWAY PLAZA SUITE 100 HOUSTON, TX 77046	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
INVESCO GOLD & SPEC MINERALS A	11 GREENWAY PLAZA SUITE 100 HOUSTON, TX 77046	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
INVESCO DEVELOPING MARKETS A	11 GREENWAY PLAZA SUITE 100 HOUSTON, TX 77046	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMG RIVER ROAD LRG CAP VALUE SELEC	600 STEAMBOAT ROAD SUITE 300 GREENWICH, CT 06830	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMG YACKTMAN FOCUSED N	600 STEAMBOAT ROAD SUITE 300 GREENWICH, CT 06830	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMG YACKTMAN FUND I	600 STEAMBOAT ROAD SUITE 300 GREENWICH, CT 06830	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMG TIMESSQUARE MID CAP GRWTH FD N	600 STEAMBOAT ROAD SUITE 300 GREENWICH, CT 06830	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AQR INTERNATIONAL MOMENTUM STYLE C	1 GREENWICH PLAZA GREENWICH, CT 06830	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AQR RISK BALANCED COMMOD STRATEGY	1 GREENWICH PLAZA GREENWICH, CT 06830	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ABERDEEN EMERGING MRKTS FD INSTL S	1735 MARKET STREET 32ND FLOOR PHILADELPHIA, PA 19103	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
KOPERNIK INTERNATIONAL I	ONE FREEDOM VALLEY DRIVE OAKS, PA 19456	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
KOPERNIK GLOBAL ALL CAP FUND INSTL	ONE FREEDOM VALLEY DRIVE OAKS, PA 19456	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ADV PREFERRED GOLD BULLION STRAT I	1445 RESEARCH BLVD SUITE 530 ROCKVILLE, MD 20850	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GQG PARTNERS EMRGING MARKETS EQUIT	1 FREEDOM VALLEY DRIVE OAKS, PA 19456	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SOUTHERNSUN SMALL CAP FUND N	1 FREEDOM VALLEY DRIVE OAKS, PA 19456	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
INVESCO EUROPEAN GROWTH CLASS A	11 GREENWAY PLAZA SUITE 100 HOUSTON, TX 77046	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
INVESCO GLOBAL OPPORTUNITIES C	11 GREENWAY PLAZA SUITE 100 HOUSTON, TX 77046	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
INVESCO GLOBAL OPPORTUNITIES A	11 GREENWAY PLAZA SUITE 100 HOUSTON, TX 77046	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ALGER SMALL CAP FOCUS CLASS A	600 PLAZA ONE 6TH FL JERSEY CITY, NJ 07311	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
IMAN FUND RETAIL SHARES	721 ENTERPRISE DRIVE OAKBROOK, IL 60523	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SEVEN CANYONS WORLD INNOVATORS INV	505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN BEACON LARGE CAP INVESTOR	220 EAST LAS COLINAS BLVD SUITE 12 IRVING, TX 75039	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN BEACON ARK TRANS INNOVTN	220 EAST LAS COLINAS BLVD SUITE 12 IRVING, TX 75039	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN CENTURY SMALL CAP VALUE I	4400 MAIN ST 1ST FLOOR KANSAS CITY, MO 64111	0.35%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN CENTURY CHGAL GOLD INV CL 4400 MAIN ST 1ST FLOOR KANSAS CITY, MO 64111	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN CENTURY UTILITIES INVESTO 4400 MAIN ST 1ST FLOOR KANSAS CITY, MO 64111	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN CENTURY STRAT ALLOC AGG I 4400 MAIN ST 1ST FLOOR KANSAS CITY, MO 64111	0.35%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN FUNDS MOD GRTH & INCME PO 3500 WISEMAN BLVD SAN ANTONIO, TX 78251-4321	0.37%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARIEL FOCUS FUND 811 E. WISCONSIN AVENUE. MK WI J8NF MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARROW DYNAMIC INCOME FD CL A 6100 CHEVY CHASE DR STE 100 LAUREL, MD 20707	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARROW MANAGED FUTURES STRATEGY A	6100 CHEVY CHASE DR STE 100 LAUREL, MD 20707	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARTISAN SMALL CAP FUND INVESTOR CL	875 EAST WISCONSIN AVENUE SUITE 800 MILWAUKEE, WI 53202	0.39%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARTISAN MID CAP	875 EAST WISCONSIN AVENUE SUITE 800 MILWAUKEE, WI 53202	0.39%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARTISAN THEMATIC FD INVESTOR CLASS	875 EAST WISCONSIN AVENUE SUITE 800 MILWAUKEE, WI 53202	0.39%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARTISAN DEVELOPING WORLD FD INVEST	875 EAST WISCONSIN AVENUE SUITE 800 MILWAUKEE, WI 53202	0.39%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARTISAN HIGH INCOME FUND INVESTOR	875 EAST WISCONSIN AVENUE SUITE 800 MILWAUKEE, WI 53202	0.39%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARTISAN INTL SMALL MID CAP INV	875 EAST WISCONSIN AVENUE SUITE 800 MILWAUKEE, WI 53202	0.39%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARTISAN GLOBAL OPPORTUNITIES INV	875 EAST WISCONSIN AVENUE SUITE 800 MILWAUKEE, WI 53202	0.39%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ARTISAN INTL VALUE FUND INV CL	875 EAST WISCONSIN AVENUE SUITE 800 MILWAUKEE, WI 53202	0.39%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BNY MELLON SMALL MIDCAP GROWTH A	144 GLENN CURTISS BLVD 8TH FLOOR UNIONDALE, NY 11556	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ISHARES S&P 500 INDEX INVESTOR A	40 EAST 52ND STREET NEW YORK, NY 10022	0.30%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BARON DISCOVERY FUNDRETAIL SHARES	767 5TH AVENUE 49TH FLOOR NEW YORK, NY 10153	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BARON PARTNERS FUND 767 5TH AVENUE 49TH FLOOR NEW YORK, NY 10153	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BARON HEALTH CARE FDRETAIL 767 5TH AVENUE 49TH FLOOR NEW YORK, NY 10153	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BARON REAL ESTATE FUND RETAIL 767 5TH AVENUE 49TH FLOOR NEW YORK, NY 10153	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BARON GLOBAL ADVANTAGE FD RETAIL	767 5TH AVENUE 49TH FLOOR NEW YORK, NY 10153	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BARON EMERGING MARKETS FUND RETAIL	767 5TH AVENUE 49TH FLOOR NEW YORK, NY 10153	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BERKSHIRE FOCUS FUND	475 MILAN DRIVE SUITE 103 SAN JOSE, CA 95134	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BLACKROCK MID CAP GROWTH EQUITY CL	40 EAST 52ND STREET NEW YORK, NY 10022	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BLACKROCK TECHNOLOGYOPPORTUNITIES	40 EAST 52ND STREET NEW YORK, NY 10022	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ISHARES TOTAL US STOCK MRKT INDX A	40 EAST 52ND STREET NEW YORK, NY 10022	0.30%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ISHARES RUSSELL SM MID CP IDX INV	40 EAST 52ND STREET NEW YORK, NY 10022	0.30%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BLACKROCK COMMODITY STRATEGIES FUN	40 EAST 52ND STREET NEW YORK, NY 10022	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BLACKROCK ENERGY OPPORTUNITIES CL	40 EAST 52ND STREET NEW YORK, NY 10022	0.08%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BLACKROCK HEALTH SCIENCES OPP PRT	40 EAST 52ND STREET NEW YORK, NY 10022	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BLACKROCK EVENT DRIVEN EQUITY FUND	40 EAST 52ND STREET NEW YORK, NY 10022	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BLACKSTONE ALTERV MULTI STRATEGY C	345 PARK AVENUE NEW YORK, NY 10154	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WILLIAM BLAIR SMALL CAP GROWTH CLA	222 WEST ADAMS STREET 12TH FLOOR CHICAGO, IL 60606	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BNY MELLON SMALLCAP STOCK INDEX IN	144 GLENN CURTISS BLVD 8TH FLOOR UNIONDALE, NY 11556	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BRIDGEWAY SMALL CAP VALUE FUND CL	20 GREENWAY PLAZA STE 450 HOUSTON, TX 77046	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BROWN ADVISORY WMC STRAT EUROPN EQ	777 E. WISCONSIN AVE 4TH FLOOR MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BROWN ADVISORY FLEXIBLE EQUITY INV	777 E. WISCONSIN AVE 4TH FLOOR MILWAUKEE, WI 53202	0.08%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BROWN INTERNATIONAL SMALL COMPANY	1290 BROADWAY STE 1100 DENVER, CO 80203	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BUFFALO DISCOVERY FUND 615 E. MICHIGAN STREET MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BUFFALO EARLY STAGE GROWTH FUND 615 E. MICHIGAN STREET MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BUFFALO SMALL CAP GROWTH 615 E. MICHIGAN STREET MILWAUKEE, WI 53202	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CALVERT US MID CAP CORE RSPNSBL IN	4550 MONTGOMERY AVENUESUITE 1000 N BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN CAPITAL WORLD GRTH & INC	3500 WISEMAN BLVD SAN ANTONIO, TX 78251-4321	$18.00

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FULLER & THALER BEHVSMALL CAP EQTY	411 BOREL AVENUE SUITE 300 SAN MATEO, CA 94402	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CARILLON EAGLE MID CAP GROWTH CL A	P. O. BOX 33022 ST PETERSBURG, FL 33733-8022	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CARILLON SCOUT MID CAP FUND CL I	P. O. BOX 33022 ST PETERSBURG, FL 33733-8022	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
COHEN & STEERS PREF SECURITIES INC	280 PARK AVENUE 10TH FLOOR NEW YORK, NY 10017	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
COHEN & STEERS MLP AND ENERGY OPPO 280 PARK AVENUE 10TH FLOOR NEW YORK, NY 10017	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
COLUMBIA ACORN EUROPEAN FUND CL A 225 FRANKLIN ST BX25 10320 BOSTON, MA 02110	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
COLUMBIA CONVERTIBLESECURITIES FD 225 FRANKLIN ST BX25 10320 BOSTON, MA 02110	0.40%

Part I **Service Provider Information (continued)**

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
COLUMBIA GLOBAL TECHGROWTH CL I 225 FRANKLIN ST BX25 10320 BOSTON, MA 02110	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
COLUMBIA SELIGMAN GLOBAL TECHNOLGY 225 FRANKLIN ST BX25 10320 BOSTON, MA 02110	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
COLUMBIA SELIGMAN TECH AND INFO CL 225 FRANKLIN ST BX25 10320 BOSTON, MA 02110	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CONESTOGA SMALL CAP INVESTOR CLASS	225 PICTORIA DRIVE SUITE 450 CINCINNATI, OH 45246	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PHAEACIAN ACCENT INTL VALUE INVEST	801 S. CANAL STREET CHICAGO, IL 60603	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DAVIS FINANCIAL CLASS A	2949 EAST ELVIRA ROAD SUITE 101 TUCSON, AZ 85756	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DELAWARE EMERGING MARKETS CLASS A	2005 MARKET STREET PHILADELPHIA, PA 19103	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS GLOBAL HIGH INCOME FUND INST	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS SHORT DUR FD INST	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS HIGH INCOME FUND INST 280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS GLOBAL HIGH INCOME FUND A 280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS GLOBAL SMALL CAP FUND S 280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.35%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS ESG INTL CORE EQUITY FUND CL A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS GLOBAL INFRASTRUCTURE FD S	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS GLOBAL INFRASTRUCTURE FD A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS EMERGING MKTS EQUITY FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS EMERGING MKTS EQUITY FD S	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS GLOBAL MACRO FUND INST	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS LATIN AMERICA EQUITY FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS EMERG MKTS EQUITY FD INST	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS GLOBAL MACRO FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS SMALL CAP CORE FUND INSTL	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS SMALL CAP GROWTH FUND S	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS CORE EQUITY FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS LARGE CAP FOCUS GROWTH FD INS	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS CAPITAL GROWTH FUND INST	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS SMALL CAP CORE FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS SMALL CAP CORE FUND S	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS SMALL CAP GROWTH FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS FLOATING RATE FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS ESG CORE EQUITY FUND CL A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS RREEF REAL ASSETS FUND INSTL C	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS GLOBAL INC BUILDER FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS REAL ASSETS FD CL A 280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS GLOBAL REAL ESTATE SECURITIES 280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS RREEF REAL ESTATE SECRUITIES A 280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS HEALTH AND WELLNESS FUND S	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS HEALTH AND WELLNESS FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS RREEF REAL ESTATE SECURITIES I	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS ENHANCED COMMODITY STRAT INST	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS ENHANCED COMMODITY STRATEGY A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DWS S&P 500 INDEX FUND A	280 PARK AVE FINANCE PCAM CTRL 9T NEW YORK, NY 10026	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DIREXION MONTHLY SML CAP BEAR 2X I	155 SEAPORT BOULEVARD SUITE P8 BOSTON, MA 02210	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DIREXION MONTHLY S&P 500 BEAR 2X I	155 SEAPORT BOULEVARD SUITE P8 BOSTON, MA 02210	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DIREXION MONTHLY EMRG MKT BULL 2X	155 SEAPORT BOULEVARD SUITE P8 BOSTON, MA 02210	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DOUBLELINE TOTAL RETURN BOND FD CL 777 EAST WISCONSIN AVENUE MILWAUKEE, WI 53202	0.06%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DOUBLELINE TOTAL RT BOND FD CL N 777 EAST WISCONSIN AVENUE MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DOUBLELINE CORE FIXED INCOME CL I 777 EAST WISCONSIN AVENUE MILWAUKEE, WI 53202	0.06%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DOUBLELINE STRATEGICCOMMODITY CL N 777 EAST WISCONSIN AVENUE MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DOUBLELINE SHILLER ENHANCED CAP CL 777 EAST WISCONSIN AVENUE MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DOUBLELINE SHILLER ENHANCED CAP CL 777 EAST WISCONSIN AVENUE MILWAUKEE, WI 53202	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DOUBLELINE LOW DURATION CL N	777 EAST WISCONSIN AVENUE MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DRIEHAUS SMALL CAP GROWTH INSTL CL	25 EAST ERIE STREET CHICAGO, IL 60611	0.12%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
DRIEHAUS MICRO CAP GROWTH FUND	25 EAST ERIE STREET CHICAGO, IL 60611	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
EATON VANCE FLOATINGRATE HI INC FD TWO INTERNATIONAL PLACE BOSTON, MA 02110	$16.00

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PARAMETRIC COMMODITYSTRATEGIC INV TWO INTERNATIONAL PLACE BOSTON, MA 02110	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PARAMETRIC EMERGING MKTS INST CL TWO INTERNATIONAL PLACE BOSTON, MA 02110	$16.00

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
EATON VANCE EMERG MKTS DB OPPOR CL	TWO INTERNATIONAL PLACE BOSTON, MA 02110	$16.00

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
EVERMORE GLOBAL VALUE FD INVESTOR	777 EAST WISCONSIN AVE. MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FPA CRESCENT FUND	11601 WILSHIRE BLVD SUITE 1200 LOS ANGELES, CA 90025	0.35%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FAIRHOLME FUND 4400 BISCAYNE BOULEVARD MIAMI, FL 33137	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FAIRHOLME FOCUSED INCOME FUND 4400 BISCAYNE BOULEVARD MIAMI, FL 33137	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FEDERATED HERMES KAUFMANN SM CAP A 4000 ERICSSON DRIVE WARRENDALE, PA 15086-7515	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FEDERATED HERMES MDT SMALL CAP GRO	4000 ERICSSON DRIVE WARRENDALE, PA 15086-7515	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FIERA CAPITAL SMALL/ MID CAP GROWT	3 CANAL PLAZA SUITE 100 PORTLAND, ME 04101	0.08%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
EMERALD GROWTH INVESTOR	3175 OREGON PIKE LEOLA, PA 17540	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GRANDEUR PEAK INTNTLSTALWARTS INVE	1290 BROADWAY STREET SUITE 1100 DENVER, CO 80203	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FIRST EAGLE GOLD CLASS A	1345 AVENUE OF THE AMERICAS 48TH FL NEW YORK, NY 10105	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FIRST EAGLE GOLD FUND CL I	1345 AVENUE OF THE AMERICAS 48TH FL NEW YORK, NY 10105	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FIRSTHAND TECHNOLOGYOPPORTUNITIES 150 ALMADEN BLVD. SUITE 1250 SAN JOSE, CA 95113	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
POLARIS GLOBAL VALUE THREE CANAL PLAZA SUITE 600 PORTLAND, ME 04101	0.12%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FRANKLIN DYNATECH FUND A 100 FOUNTAIN PARKWAY ST. PETERSBURG, FL 33716	$16.00

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FRANKLIN GOLD AND PRECIOUS METALS 100 FOUNTAIN PARKWAY ST. PETERSBURG, FL 33716	$16.00

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GOTHAM ENHANCED RETURN FUND INSTL 535 MADISON AVE 30TH FLR NEW YORK, NY 10022	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
POLEN GROWTH FUND INST'L SHARES 1825 NW CORPORATE BLVD SUITE 300 BOCA RATON, FL 33431	0.12%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
POLEN GROWTH FUND RETAIL SHARES	1825 NW CORPORATE BLVD SUITE 300 BOCA RATON, FL 33431	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GABELLI GOLD FUND CLAAA	401 THEODORE FREMD. AVE. RYE, NY 10580	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MONDRIAN INTL GOVT FXD INC INSTL	10 GRESHAM STREET 5TH FLOOR LONDON, GB EC2V 7JD GB	0.12%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GLENMEDE LARGE CAP GROWTH 1650 MARKET ST. SUITE 1200 PHILADELPHIA, PA 19103	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GOEHRING & ROZENCWAJG RES INSTL 1290 BROADWAY STREET SUITE 1100 DENVER, CO 80203	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GREEN CENTURY BALANCED 114 STATE ST. STE. 200 BOSTON, MA 02111	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GREENSPRING FUND 2330 WEST JOPPA ROAD LUTHERVILLE, MD 21093	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GUGGENHEIM TOTAL RETURN BOND FD IN 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GUGGENHEIM TOTAL RETURN BOND CL P 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GUINNESS ATKINSON GLOBAL INNOVATOR	2220 E. ROUTE 66 SUITE 226 GLENDORA, CA 91740	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JOHN HANCOCK REGIONAL BANK CL A	601 CONGRESS ST. 9TH FL. BOSTON, MA 02210	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HARBOR CAP APP INV	111 S. WACKER DR 34TH FLOOR CHICAGO, IL 60606	0.35%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HARBOR GLB LDRS INV	111 S. WACKER DR 34TH FLOOR CHICAGO, IL 60606	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HARDING LOEVNER INTL EQUITY PORT I	PO BOX 4766 CHICAGO, IL 60680	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HARDING LOEVNER EMERG MRKTS PORT A	PO BOX 4766 CHICAGO, IL 60680	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HARDING LOEVNER FRNTEMERG MRKTS IN PO BOX 4766 CHICAGO, IL 60680	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OAKMARK FUND INVESTOR CLASS 111 SOUTH WACKER DR. CHICAGO, IL 60606	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OAKMARK EQUITY & INCOME INVESTOR C 111 SOUTH WACKER DR. CHICAGO, IL 60606	0.35%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OAKMARK INTERNAT'L SMALL CAP INVES	111 SOUTH WACKER DR. CHICAGO, IL 60606	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OAKMARK SELECT INVESTOR CL	111 SOUTH WACKER DR. CHICAGO, IL 60606	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OAKMARK INTL ADVISOR FUND	111 SOUTH WACKER DR. CHICAGO, IL 60606	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OAKMARK GLOBAL SELECT FD INVESTOR	111 SOUTH WACKER DR. CHICAGO, IL 60606	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HARTFORD STRATEGIC INCOME FUND CL	100 MATSONFORD RD STE 300 RADNOR, PA 19087	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HENNESSY FOCUS FUND INVESTOR CLASS	7250 REDWOOD BLVD. STE 200 NOVATO, CA 94945	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HENNESSY BP MIDSTREAM INV 7250 REDWOOD BLVD. STE 200 NOVATO, CA 94945	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HENNESSY GAS UTILITYINVESTOR CL 7250 REDWOOD BLVD. STE 200 NOVATO, CA 94945	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HENNESSY LARGE CAP FINANCIAL INVST 7250 REDWOOD BLVD. STE 200 NOVATO, CA 94945	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HENNESSY JAPAN INVSTCLASS 7250 REDWOOD BLVD. STE 200 NOVATO, CA 94945	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN INCOME FUNDOF AMERICA CLA 3500 WISEMAN BLVD SAN ANTONIO, TX 78251-4321	0.37%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
THE INTERNET FUND 470 PARK AVENUE SOUTH NEW YORK, NY 10016	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TOWLE DEEP VALUE FUND 2220 E. ROUTE 66 SUITE 226 GLENDORA, CA 91740	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WCM FOCUSED INTL GROWTH FUND INVES 2220 EAST ROUTE 66 SUITE 226 GLENDORA, CA 91740	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WCM FOCUSED INTL GROWTH FUND INSTL 2220 EAST ROUTE 66 SUITE 226 GLENDORA, CA 91740	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
EUROPAC GOLD FUND CLASS A	LOTS 81 82 STREET C SUITE 204 DORADO, PR 00646	0.08%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SILVERPEPPER COMM BASED GLBL MACRO	570 OAKWOOD AVE. LAKE FOREST, IL 60045	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WCM FOCUSED EMERGINGMARKETS INVEST	2220 EAST ROUTE 66 SUITE 226 GLENDORA, CA 91740	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AXS THOMAS REUTERS VENTURE CAPTL I 181 WESTCHESTER AVENUE SUITE 402 PORT CHESTER, NY 10573	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AXS ALTERNATIVE GROWTH I 181 WESTCHESTER AVENUE SUITE 402 PORT CHESTER, NY 10573	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JPMORGAN HEDGED EQUITY CLASS I 1111 POLARIS PARKWAY COLUMBUS, OH 43240	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JPMORGAN HEDGED EQUITY CLASS A	1111 POLARIS PARKWAY COLUMBUS, OH 43240	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JACOB INTERNET	727 2ND STREET SUITE 106 HERMOSA BEACH, CA 90254	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
EASTERLY SNOW LONG SHORT OPPORTUNI	811 E WISCONSIN AVE MILWAUKEE, WI 53202	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JANUS HENDERSON TRITON T 151 DETROIT ST. DENVER, CO 80206	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JANUS HENDERSON CONTRARIAN T 151 DETROIT ST. DENVER, CO 80206	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JANUS HENDERSON GLOB TECH & INNOV 151 DETROIT ST. DENVER, CO 80206	0.35%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JANUS HENDERSON GL LIFE SCIENCES T 151 DETROIT ST. DENVER, CO 80206	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JANUS HENDERSON ENTERPRISE T 151 DETROIT ST. DENVER, CO 80206	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JANUS HENDERSON EUROPEAN FOCUS A 151 DETROIT ST. DENVER, CO 80206	$14.00

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JPMORGAN EMERGING MARKETS EQUITY C 1111 POLARIS PARKWAY COLUMBUS, OH 43240	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JPMORGAN SMALL CAP EQUITY CLASS A 1111 POLARIS PARKWAY COLUMBUS, OH 43240	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JPMORGAN US VALUE CLASS A 1111 POLARIS PARKWAY COLUMBUS, OH 43240	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JPMORGAN LARGE CAP GROWTH CLASS A 1111 POLARIS PARKWAY COLUMBUS, OH 43240	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
JPMORGAN LARGE CAP GROWTH CLASS I 1111 POLARIS PARKWAY COLUMBUS, OH 43240	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
KINETICS PARADIGM FUND 470 PARK AVENUE SOUTH NEW YORK, NY 10016	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
KINETICS SMALL CAP OPPORTUNITIES	470 PARK AVENUE SOUTH NEW YORK, NY 10016	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
LAZARD GLOBAL LISTEDINFRASTRUCTURE	30 ROCKEFELLER PLAZA 57TH FL. NEW YORK, NY 10112	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CLEARBRIDGE AGGRESSIVE GROWTH A	620 8TH AVENUE 49TH FL. NEW YORK, NY 10018	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CLEARBRIDGE SELECT FUND CL A	620 8TH AVENUE 49TH FL. NEW YORK, NY 10018	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BRANDYWINEGLOBAL CORPORATE CREDIT	620 8TH AVENUE 49TH FL. NEW YORK, NY 10018	0.08%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
LEUTHOLD GRIZZLY SHORT FUND	33 SOUTH SIXTH ST. SUITE 4600 MINNEAPOLIS, MN 55402	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PARTNER SELECT ALT STRATEGIES INV 1290 BROADWAY SUITE 1100 DENVER, CO 80203	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
LORD ABBETT GROWTH LEADERS FUND CL 90 HUDSON STREET 10TH FLOOR JERSEY CITY, NJ 07302	0.45%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
LORD ABBETT INT'L EQUITY FD CL A 90 HUDSON STREET 10TH FLOOR JERSEY CITY, NJ 07302	0.45%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
LORD ABBETT BOND DEBENTURE CLASS A 90 HUDSON STREET 10TH FLOOR JERSEY CITY, NJ 07302	0.37%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
LORD ABBETT DEVELOP GROWTH CLASS A 90 HUDSON STREET 10TH FLOOR JERSEY CITY, NJ 07302	0.45%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
LORD ABBETT MICRO CAP GROWTH FUND 90 HUDSON STREET 10TH FLOOR JERSEY CITY, NJ 07302	0.45%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MFS MID CAP VALUE CLASS A 111 HUNTINGTON AVE BOSTON, MA 02199-7632	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MFS INTERNATIONAL DIVERSIFICATION 111 HUNTINGTON AVE BOSTON, MA 02199-7632	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MFS MID CAP GROWTH CLASS A 111 HUNTINGTON AVE BOSTON, MA 02199-7632	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MAINSTAY CBRE GLOBAL INFRASTRUCTUR	30 HUDSON STREET 23RD FLOOR ARLINGTON, NJ 07032	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MAINSTAY CBRE GLOBALINFRATRUCTURE	30 HUDSON STREET 23RD FLOOR ARLINGTON, NJ 07032	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MAIRS & POWER GROWTH FUND	777 E. WISCONSIN AVENUE FLOOR 4 MK MILWAUKEE, WI 53202	0.12%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ATAC ROTATION FUND INVESTOR CL	615 E. MICHIGAN ST. MILWAUKEE, WI 53202	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEW 25	P.O. BOX 2479 JENKINTOWN, PA 19046	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS ASIA DIVIDEND FUND	4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS EMERG MRKTSSM COMPANIES I 4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS CHINA DIV FUND INVESTOR C 4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS CHINA SMALLCOMPANIES INVE 4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS PACIFIC TIGER FUND	4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS ASIAN GROWTH & INCOME FUN	4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS KOREA FUND	4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS CHINA FUND 4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS JAPAN FUND 4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS PACIFIC TIGER FUND INSTL 4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS INDIA FUND 4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS ASIA GROWTH FUND INV 4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MATTHEWS ASIAN INNOVATORS FD INVST 4 EMBARCADERO CENTER SUITE 550 SAN FRANCISCO, CA 94111	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
THE MERGER FUND CL I 100 SUMMIT LAKE DRIVE #201 VALHALLA, NY 10595	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
METWEST FLOATING RATE INCOME CL M 865 SOUTH FIGUEROA ST. #1400 LOS ANGELES, CA 90017	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY EUROPEAN OPPORT CL 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY DISCOVERY PORT CL I 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY DISCOVERY PORT CL A 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STA INST INC.INCEPTION PORT 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY GROWTH PORTFOLIO A 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STA INST INC.INCEPTION PORT 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY GROWTH PORTFOLIO I 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY INSIGHT A 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY INSIGHT I 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MSIF GLOBAL INSIGHT PORT CL A 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MSIF GLOBAL INFRASTRUCTURE A 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY GLOBAL OPPORTUNITY 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY GLOBAL OPPORTUNITY 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY INSTLINTERNTL OPP C 522 FIFTH AVENUE 4TH FLOOR NEW YORK, NY 10036	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
EVENTIDE GILEAD FUND CLASS N 80 ARKAY SUITE 110 HAUPPAUGE, NY 11788	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
LOOMIS SAYLES CORE PLUS BD FD CL A 399 BOYLSTON STREET 8TH FLOOR BOSTON, MA 02116	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
NEUBERGER BERMAN LONG SHORT FUND C 1290 AVENUE OF THE AMERICAS 22ND F NEW YORK, NY 10104	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN NEW PERSPECTIVE CLASS A 3500 WISEMAN BLVD SAN ANTONIO, TX 78251-4321	$18.00

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMERICAN NEW WORLD CLASS F1 3500 WISEMAN BLVD SAN ANTONIO, TX 78251-4321	0.37%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HCM DIVIDEND SECTOR PLUS FUND INVE 1145 HEMBREE ROAD ROSWELL, GA 30076	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HCM TACTICAL GROWTH FUND INVESTOR 1145 HEMBREE ROAD ROSWELL, GA 30076	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
NUVEEN FLOATING RATEINCOME A 333 WEST WACKER DRIVE CHICAGO, IL 60606	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
NUVEEN FLEXIBLE INCOME FUND CL A3 333 WEST WACKER DRIVE CHICAGO, IL 60606	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OCM GOLD FUND ADVISOR CLASS SHARES 235 W. GALENA STREET MILWAUKEE, WI 53212	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OBERWEIS CHINA OPPORTUNITIES FUND 3333 WARRENVILLE ROAD STE. 500 LISLE, IL 60532	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OBERWEIS INTL OPPORTUNITIES FUND 3333 WARRENVILLE ROAD STE. 500 LISLE, IL 60532	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO TOTAL RETURN CLASS A 1633 BROADWAY NEW YORK, NY 10019	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO INTL BD FD U SDOLLAR HEDGED 1633 BROADWAY NEW YORK, NY 10019	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO EMERGING MARKETS BOND FUND A 1633 BROADWAY NEW YORK, NY 10019	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PARADIGM MICRO CAP FUND 9 ELK STREET ALBANY, NY 12207	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PARNASSUS MID CAP FD INSTITUTIONAL ONE MARKET STREET STEUART TOWER SUI SAN FRANCISCO, CA 94105	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PARNASSUS ENDEAVOR FUND ONE MARKET STREET STEUART TOWER SUI SAN FRANCISCO, CA 94105	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PARNASSUS MID CAP ONE MARKET STREET STEUART TOWER SUI SAN FRANCISCO, CA 94105	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PARNASSUS CORE EQUITY INSTL ONE MARKET STREET STEUART TOWER SUI SAN FRANCISCO, CA 94105	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PAYDEN CORPORATE BOND FUND INVESTO	333 SOUTH GRAND AVENUE 32ND FLOOR LOS ANGELES, CA 90071	0.33%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PEAR TREE POLARIS FRGN VALUE ORDIN	55 OLD BEDFORD ROAD LINCOLN, MA 01773	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PERMANENT PORTFOLIO	600 MONTGOMERY ST. SUITE 4100 SAN FRANCISCO, CA 94111-2702	0.38%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO COMMODITY REALRETURN STRAT A 1633 BROADWAY NEW YORK, NY 10019	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO INVESTMENT GR CREDIT BOND FU 1633 BROADWAY NEW YORK, NY 10019	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO INCOME FUND CL A 1633 BROADWAY NEW YORK, NY 10019	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO STOCKSPLUS SMALL FUND A 1633 BROADWAY NEW YORK, NY 10019	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO STOCKSPLUS SHORT FUND A 1633 BROADWAY NEW YORK, NY 10019	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO TOTAL RETURN FUND CL I3 1633 BROADWAY NEW YORK, NY 10019	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO MORTGAGE BACKED SECS CL I3 1633 BROADWAY NEW YORK, NY 10019	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO PREFERRED AND CAPITAL SECS C 1633 BROADWAY NEW YORK, NY 10019	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PIMCO LONG DURATION TOTAL RETURN C 1633 BROADWAY NEW YORK, NY 10019	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE COMM & TECHNOLOGY INV 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE HEALTH SCIENCES 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE GLOBAL TECHNOLOGY 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE QM US BOND INDEX INVE 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE GLBL MULTI SECTOR BON 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE RET 2020 FUND 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE RETIREMENT 2035 FUND 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PRIMECAP ODYSSEY GROWTH FUND 2020 E. FINANCIAL WAY SUITE 100 GLENDORA, CA 91741	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PRIMECAP ODYSSEY AGGRESSIVE GRWTH 2020 E. FINANCIAL WAY SUITE 100 GLENDORA, CA 91741	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PRIMECAP ODYSSEY STO CK FUND 2020 E. FINANCIAL WAY SUITE 100 GLENDORA, CA 91741	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PRINCIPAL SPECTRUM PREF CAPT SEC I 620 COOLIDGE DRIVE SUITE 300 FOLSOM, CA 95630	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AKRE FOCUS FUND RETAIL 777 E. WISCONSIN AVE. 4TH FL MILWAUKEE, WI 53202	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
HODGES SMALL CAP FUND INSTITUTION 2905 MAPLE AVENUE DALLAS, TX 75201	$16.00

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
THE OSTERWEIS STRATEGIC INCOME FD 777 E. WISCONSIN AVE 4TH FL MILWAUKEE, WI 53202	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OTTER CREEK LONG SHORT OPPORT INVS 777 E. WISCONSIN AVE. MILWAUKEE, WI 53202	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
OIL & GAS ULTRA SECTPRO FDS INVEST	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TECHNOLOGY ULTRA SECTOR PRO FD INV	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PRECIOUS METALS ULTRA SEC PRO INVS	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CONSUMER SERV ULTRA SECTOR PRO FD	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
INTERNET ULTRASECTORPRO FD INVESTO	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
FINANCIALS ULTRA SECTOR PRO FD INV	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PHARMACEUTICAL ULTRASECTOR PRO FUN	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SEMICONDUCTOR ULTRA SECTOR PRO FD	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
CONSUMER GOODS ULTRASECTOR PRO FDS	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BIOTECHNOLOGY ULTRA SECTOR PRO FD	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BASIC MATERIAL ULTRASEC PRO FD INV	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
REAL ESTATE ULTRA SECTOR PRO FD IN	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ULTRA JAPAN PRO FUNDINVESTORS SHS 7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ULTRA MID CAP PROFUND INVESTOR SHS 7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ULTRA SMALL CAP PROFUND INVESTOR S 7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ULTRA BULL PRO FUND INVESTORS SHAR 7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ULTRA NASDAQ 100 PRO FUND INVESTOR 7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ULTRA DOW 30 PRO FUND INVESTOR 7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BANKS ULTRA SECTOR PRO FUND INVEST	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SMALL CAP PRO FUND INVESTOR	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ULTRA CHINA PRO FUND INVESTOR CLAS	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BITCOIN STRATEGY FD INVESTOR	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PRO FUNDS ULTRA LATIN AMERICA INVS	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ULTRA EMERGING MRKTSPRO FD INVT CL	7501 WISCONSIN AVE SUITE 1000 EAST BETHESDA, MD 20814	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PGIM HIGH YIELD CL A	655 BROAD STREET NEWARK, NJ 07102	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PUTNAM GLOBAL TECHNOLOGY FUND CL A	ONE POST OFFICE SQUARE MAILZONE G3C BOSTON, MA 02109	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RIVERNORTH/DOUBLE LINE STRATEGIC I	325 NORTH LASALLE ST SUITE 645 CHICAGO, IL 60654	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RIVERPARK LONG/SHORTOPPORTUNITY RE ONE FREEDOM VALLEY DRIVE OAKS, PA 19456	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE DIVIDEND GROWTH 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE FINANCIAL SERVICES 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE BLUE CHIP GROWTH INC 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE EQUITY INDEX 500 FUND 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE MID CAP GROWTH 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE NEW ERA 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE NEW HORIZONS FD INC 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE INTL DISCOVERY FUND 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE GLOBAL CONSUMER FUND 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE EUROPEAN STOCK 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE GLOBAL HIGH INCOME BO 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE GLOBAL INDUSTRIALS IN 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE EMERG MRKTS CORP BD I 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE INT'L JAPAN 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE GLOBAL GR STOCK INVES 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE GLOBAL STOCK 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE LATIN AMERICA FUND 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE VALUE 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE ULTRA SHORT TERM BD I 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE SMALL CAP VALUE FUND 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE US TREAINTERMEDIATE I 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE DIVERSDMID CAP GROWTH 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ROYCE GLBL FINANCIALSVCS FD SERVIC 745 FIFTH AVENUE SUITE 2400 NEW YORK, NY 10151	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ROYCE SMALLER CO GROWTH SERVICE CL 745 FIFTH AVENUE SUITE 2400 NEW YORK, NY 10151	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ROYCE OPPORTUNITY FDSVCS CL 745 FIFTH AVENUE SUITE 2400 NEW YORK, NY 10151	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX INVERSE S&P 500 2X STRATEGY 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX INVERSE NASDAQ 100 STRATEGY 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX NASDAQ 100 INV CLASS 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX INVERSE GOVT LONG BOND STRAT 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX BIOTECHNOLOGY INV CLASS 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX TRANSPORTATIONFD CL A 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX DOW 2X STRATEGY CL H 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX INVERSE DOW 2XSTRATEGY CL H 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX INVERSE HIGH YIELD STRATEGY 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX COMMODITIES STRATEGY CL H 9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX RUSSELL 2000 2X STRATEGY CL	9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
RYDEX EMERGING MRKTS 2X STRATEGY H	9601 BLACKWELL RD. STE. 500 ROCKVILLE, MD 20850	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SCHWARTZ VALUE	801 W. ANN ARBOR TRAIL SUITE 244 PLYMOUTH, MI 48170	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SHELTON GREEN ALPHA FUND S CLASS	P.O. BOX 87 DENVER, CO 80201-0087	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SHELTON NASDAQ 100 INDEX	P.O. BOX 87 DENVER, CO 80201-0087	0.12%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SIT US GOVT SECS	80 SOUTH 8TH STREET MINNEAPOLIS, MN 55402	0.35%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SMEAD VALUE FUND INVESTOR CL SHARE 1290 BROADWAY SUITE 1100 DENVER, CO 80203	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
SPROTT GOLD EQUITY FUND INVESTOR 200 BAY STREET SUITE 2600 TORONTO, CA M5J 2J1 CA	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TCW RELATIVE MID CAP VALUE FD CL N 865 SOUTH FIGUERA STREET 22ND FLOO LOS ANGELES, CA 90017	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TCW TOTAL RETURN BOND CLASS N	865 SOUTH FIGUERA STREET 22ND FLOO LOS ANGELES, CA 90017	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TCW HIGH YIELD BOND CLASS N	865 SOUTH FIGUERA STREET 22ND FLOO LOS ANGELES, CA 90017	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TCW NEW AMERICAS PREMIER EQUITIES	865 SOUTH FIGUERA STREET 22ND FLOO LOS ANGELES, CA 90017	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TIAA CREF REAL ESTATE SEC RETAIL	730 THIRD AVENUE NEW YORK, NY 10017	0.12%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TIAA CREF EMERGING MRKTS EQUITY RE	730 THIRD AVENUE NEW YORK, NY 10017	0.12%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE CREDIT OPPORTUNITIES	4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
T ROWE PRICE LARGE CAP GROWTH INVE 4515 PAINTERS MILL RD OWINGS MILLS, MD 21117	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TETON WESTWOOD MIGHTY MITES FD AAA 401 THEODORE FREMD. AVE. RYE, NY 10580	0.35%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MILLER OPPORTUNITY TRUST CL I 100 SALEM STREET SMITHFIELD, RI 02917	0.12%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
TWEEDY BROWNE INTNATVALUE FD II UN	ONE STATION PLACE 5TH FLOOR STAMFORD, CT 06902	$25.00

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
USAA SCIENCE & TECHNOLOGY CL A	4900 TIEDEMAN RD 4TH FLOOR BROOKLYN, OH 44114	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
USAA NASDAQ 100 INDEX RETAIL	4900 TIEDEMAN RD 4TH FLOOR BROOKLYN, OH 44114	0.10%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
GOLD AND PRECIOUS METALS FUND 3 CANAL PLAZA SUITE 600 PORTLAND, ME 04101	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VAN ECK INTERNAT'L INVESTORS GOLD 666 3RD AVENUE 9TH FL NEW YORK, NY 10017	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VICTORY RS PARTNERS FUND CL A 4900 TIEDEMAN RD 4TH FLOOR BROOKLYN, OH 44114	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VICTORY GLOBAL ENERGY TRANSITION Y 4900 TIEDEMAN RD 4TH FLOOR BROOKLYN, OH 44114	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VICTORY GLOBAL ENERGY TRANSITION A 4900 TIEDEMAN RD 4TH FLOOR BROOKLYN, OH 44114	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VIRTUS KAR SMALL CAP CORE FUND CL 101 MUNSON ST. STE. 3 GREENFIELD, MA 01301	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VIRTUS KAR MID CAP GROWTH FUND CL 101 MUNSON ST. STE. 3 GREENFIELD, MA 01301	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VIRTUS KAR EMERG MKTS SMALL CAP I 101 MUNSON ST. STE. 3 GREENFIELD, MA 01301	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VIRTUS KAR INTL SMALL MID CAP I 101 MUNSON ST. STE. 3 GREENFIELD, MA 01301	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VIRTUS ZEVENBERGEN INNOVATIVE GR S 101 MUNSON ST. STE. 3 GREENFIELD, MA 01301	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VIRTUS ALLIANZGI MID CAP GROWTH A 101 MUNSON ST. STE. 3 GREENFIELD, MA 01301	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VIRTUS ALLIANZGI WATER A 101 MUNSON ST. STE. 3 GREENFIELD, MA 01301	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VIRTUS ALLIANZGI CONVERTIBLE I 101 MUNSON ST. STE. 3 GREENFIELD, MA 01301	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VOYA CORPORATE LEAD TRUST SERIES B 7337 E. DOUBLETREE RANCH RD SCOTTSDALE, AZ 85258	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VOYA SECURITIZED CRD FUND CLASS A 7337 E. DOUBLETREE RANCH RD SCOTTSDALE, AZ 85258	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VOYA RUSSIA CLASS I 7337 E. DOUBLETREE RANCH RD SCOTTSDALE, AZ 85258	0.10%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
VOYA RUSSIA CLASS A 7337 E. DOUBLETREE RANCH RD SCOTTSDALE, AZ 85258	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH HOISINGTON US TREASURY 505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.25%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH ULTRA GROWTH 505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH MICROCAP 505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH MICRO CAP VALUE FUND 505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH INTERNATL GROWTH FUND INST	505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH EMERGING MARKETS SELECT FU	505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH CORE GROWTH INSTITUTIONAL	505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.15%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH FRONTIER EMERGING SMALL CO 505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH EMERGING INDIA FUND 505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WASATCH EMERGING MARKETS SMALL CAP 505 WAKARA WAY SUITE 300 SALT LAKE CITY, UT 84108	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
ALLSPRING SPECIAL MID CAP VLUE FD 525 MARKET ST. MAC #A0103 122 SAN FRANCISCO, CA 94105	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WESTERN ASSET CORE BOND FUND CL I 620 8TH AVENUE 49TH FL. NEW YORK, NY 10018	0.15%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WESTERN ASSET CORE BOND PLUS FUND 620 8TH AVENUE 49TH FL. NEW YORK, NY 10018	0.40%

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
FIDELITY INVESTMENTS INSTITUTIONAL	60	0

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
YCG ENHANCED FUND SERVICE/REGULAR 400 CITY CENTER OSHKOSH, WI 54901	0.40%

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	**(b)** Nature of Service Code(s)	**(c)** Describe the information that the service provider failed or refused to provide

Part III	**Termination Information on Accountants and Enrolled Actuaries (see instructions)** (complete as many entries as needed)

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

a Name:

b EIN:

c Position:

d Address:

e Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
DEUTSCHE BANK MATCHED SAVINGS PLAN

B Three-digit plan number (PN) ▶ 002

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
DEUTSCHE BANK AMERICAS HOLDING CORP

D Employer Identification Number (EIN)
13-3645372

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE: SS GACEQ EXUS IDX II

b Name of sponsor of entity listed in (a): STATE STREET BANK & TRUST COMPANY

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
90-0337987-444	C	79118136

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2020 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
32-6528132-021	C	44515413

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2055 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
32-6528132-028	C	89087636

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2065 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
32-6528132-045	C	13679127

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2035 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
32-6528132-024	C	186840694

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2040 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
32-6528132-025	C	193786448

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2030 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
32-6528132-023	C	179128617

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2060 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN 32-6528132-029	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 46922022

a Name of MTIA, CCT, PSA, or 103-12 IE: SS S&P 500 INDEX II

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN 04-0025081-078	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1022447207

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2025 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN 32-6528132-022	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 118333008

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2045 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN 32-6528132-026	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 159847400

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET 2050 IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN 32-6528132-027	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 151866114

a Name of MTIA, CCT, PSA, or 103-12 IE: SS TRGT RET INC IV

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN 32-6528132-030	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 45590363

a Name of MTIA, CCT, PSA, or 103-12 IE: SS US BOND INDX XIV

b Name of sponsor of entity listed in (a): STATE STREET BANK & TRUST COMPANY

c EIN-PN 90-0337987-477	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 69617952

a Name of MTIA, CCT, PSA, or 103-12 IE: SS RSL SMMDCP IDX II

b Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST

c EIN-PN 32-6528132-019	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 110504283

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II **Information on Participating Plans (to be completed by DFEs)**
(Complete as many entries as needed to report all participating plans)

a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN
a Plan name	
b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
DEUTSCHE BANK MATCHED SAVINGS PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
DEUTSCHE BANK AMERICAS HOLDING CORP

D Employer Identification Number (EIN)
13-3645372

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	533371	36463
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	65923008	60546132
(2) Participant contributions	1b(2)	0	0
(3) Other	1b(3)	59385266	25743321
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	22085197	31509092
(2) U.S. Government securities	1c(2)	37760541	45048893
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	6321998	9408884
(B) All other	1c(3)(B)	11843590	12467779
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	0	0
(B) Common	1c(4)(B)	0	96
(5) Partnership/joint venture interests	1c(5)	0	0
(6) Real estate (other than employer real property)	1c(6)	0	0
(7) Loans (other than to participants)	1c(7)	0	0
(8) Participant loans	1c(8)	22479605	22103633
(9) Value of interest in common/collective trusts	1c(9)	2190693847	2511284420
(10) Value of interest in pooled separate accounts	1c(10)	0	0
(11) Value of interest in master trust investment accounts	1c(11)	0	0
(12) Value of interest in 103-12 investment entities	1c(12)	0	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	1215279320	1313295988
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	0	0
(15) Other	1c(15)	567226092	525217766

			(a) Beginning of Year	**(b)** End of Year
1d	Employer-related investments:			
	(1) Employer securities	**1d(1)**	0	0
	(2) Employer real property	**1d(2)**	0	0
e	Buildings and other property used in plan operation	**1e**	0	0
f	Total assets (add all amounts in lines 1a through 1e)	**1f**	4199531835	4556662467
	Liabilities			
g	Benefit claims payable	**1g**	0	36938
h	Operating payables	**1h**	453010	145343
i	Acquisition indebtedness	**1i**	0	0
j	Other liabilities	**1j**	71037516	32385893
k	Total liabilities (add all amounts in lines 1g through1j)	**1k**	71490526	32568174
	Net Assets			
l	Net assets (subtract line 1k from line 1f)	**1l**	4128041309	4524094293

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

	Income		**(a)** Amount	**(b)** Total
a	**Contributions:**			
	(1) Received or receivable in cash from: **(A)** Employers	**2a(1)(A)**	60563081	
	(B) Participants	**2a(1)(B)**	100722216	
	(C) Others (including rollovers)	**2a(1)(C)**	14548567	
	(2) Noncash contributions	**2a(2)**	0	
	(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	**2a(3)**		175833864
b	**Earnings on investments:**			
	(1) Interest:			
	(A) Interest-bearing cash (including money market accounts and certificates of deposit)	**2b(1)(A)**	2763	
	(B) U.S. Government securities	**2b(1)(B)**	298959	
	(C) Corporate debt instruments	**2b(1)(C)**	484067	
	(D) Loans (other than to participants)	**2b(1)(D)**	0	
	(E) Participant loans	**2b(1)(E)**	1106517	
	(F) Other	**2b(1)(F)**	46823	
	(G) Total interest. Add lines **2b(1)(A)** through **(F)**	**2b(1)(G)**		1939129
	(2) Dividends: **(A)** Preferred stock	**2b(2)(A)**	0	
	(B) Common stock	**2b(2)(B)**	0	
	(C) Registered investment company shares (e.g. mutual funds)	**2b(2)(C)**	122994316	
	(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	**2b(2)(D)**		122994316
	(3) Rents	**2b(3)**		0
	(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	**2b(4)(A)**	203301105	
	(B) Aggregate carrying amount (see instructions)	**2b(4)(B)**	203727981	
	(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	**2b(4)(C)**		-426876
	(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	**2b(5)(A)**	0	
	(B) Other	**2b(5)(B)**	-1097823	
	(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	**2b(5)(C)**		-1097823

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		390222265
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		0
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		0
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		0
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		29769346
c Other income	2c		11731328
d Total income. Add all **income** amounts in column (b) and enter total	2d		730965549
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	331940767	
(2) To insurance carriers for the provision of benefits	2e(2)	0	
(3) Other	2e(3)	0	
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		331940767
f Corrective distributions (see instructions)	2f		327757
g Certain deemed distributions of participant loans (see instructions)	2g		33992
h Interest expense	2h		0
i Administrative expenses: **(1)** Professional fees	2i(1)	124575	
(2) Contract administrator fees	2i(2)	0	
(3) Investment advisory and management fees	2i(3)	1395156	
(4) Other	2i(4)	1090318	
(5) Total administrative expenses. Add lines **2i(1)** through **(4)**	2i(5)		2610049
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		334912565
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		396052984
l Transfers of assets:			
(1) To this plan	2l(1)		0
(2) From this plan	2l(2)		0

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) [X] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [ ] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: ERNST & YOUNGLLP **(2)** EIN: 34-6565596

d The opinion of an independent qualified public accountant is **not attached** because:

(1) [ ] This form is filed for a CCT, PSA, or MTIA. **(2)** [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l.

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	

			Yes	No	Amount
b	Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	**4b**		X	
c	Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	**4c**		X	
d	Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	**4d**		X	
e	Was this plan covered by a fidelity bond?	**4e**	X		1000000
f	Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	**4f**		X	
g	Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4g**		X	
h	Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	**4h**		X	
i	Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	**4i**	X		
j	Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	**4j**		X	
k	Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	**4k**		X	
l	Has the plan failed to provide any benefit when due under the plan?	**4l**		X	
m	If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	**4m**		X	
n	If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3	**4n**		X	

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☐ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year _____.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2021

This Form is Open to Public Inspection.

For calendar plan year 2021 or fiscal plan year beginning 01/01/2021 and ending 12/31/2021

A Name of plan
DEUTSCHE BANK MATCHED SAVINGS PLAN

B Three-digit plan number (PN) ▶ 002

C Plan sponsor's name as shown on line 2a of Form 5500
DEUTSCHE BANK AMERICAS HOLDING CORP

D Employer Identification Number (EIN)
13-3645372

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1**

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 04-6568107

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3**

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☐ **No**

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that contributed more than 5% of total contributions to the plan during the plan year (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) through (c)

a Enter the percentage of plan assets held as:
Stock: _____% Investment-Grade Debt: _____% High-Yield Debt: _____% Real Estate: _____% Other: _____%

b Provide the average duration of the combined investment-grade and high-yield debt:
☐ 0-3 years ☐ 3-6 years ☐ 6-9 years ☐ 9-12 years ☐ 12-15 years ☐ 15-18 years ☐ 18-21 years ☐ 21 years or more

c What duration measure was used to calculate line 19(b)?
☐ Effective duration ☐ Macaulay duration ☐ Modified duration ☐ Other (specify):

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☐ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation _____

DEUTSCHE BANK
MATCHED SAVINGS PLAN

Financial Statements and Supplemental Schedule

December 31, 2021 and 2020

(With Report of Independent Auditors)

DEUTSCHE BANK
MATCHED SAVINGS PLAN

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* Schedules required by Form 5500 which are not applicable have been omitted.

Building a better working world

Report of Independent Auditors

The Plan Administrator
Deutsche Bank Matched Savings Plan

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit for the 2021 Financial Statements

We have performed an audit of the financial statements of Deutsche Bank Matched Savings Plan 401(k) Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statement of net assets available for benefits as of December 31, 2021, the related statement of changes in net assets available for benefits for the year then ended, and the related notes (collectively referred to as the "financial statements").

Management, having determined it is permissible in the circumstances, has elected to have the audit of the financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the Plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained a certification from a qualified institution as of December 31, 2021, and for the year then ended, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

Opinion on the 2021 Financial Statements

In our opinion, based on our audit and on the procedures performed as described in the Auditor's Responsibilities for the Audit of the 2021 Financial Statements section

- the amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.
- the information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion on the 2021 Financial Statements

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the 2021 Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion

Responsibilities of Management for the 2021 Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the 2021 Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit for the 2021 Financial Statements section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

Other Matters

Supplemental Schedules Required by ERISA

The supplemental schedule of assets (held at end of year) as of December 31, 2021, (referred to as the "supplemental schedule"), is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedule, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedule that agreed to or is derived from the

certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, other than the information agreed to or derived from the certified investment information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion

- the form and content of the supplemental schedule, other than the information in the supplemental schedule that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.
- the information in the supplemental schedule related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Auditor's Report on the 2020 Financial Statements

We were engaged to audit the financial statements of the Plan as of and for the year ended December 31, 2020. As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA, the plan administrator instructed us not to perform and we did not perform any auditing procedures with respect to the investment information certified by a qualified institution. In our report dated October 14, 2021 we indicated that (*a*) because of the significance of the information that we did not audit, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion and accordingly, we did not express an opinion on those financial statements, and (*b*) the form and content of the information included in those financial statements other than that derived from the certified investment information, were presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Ernst & Young LLP

October 13, 2022

DEUTSCHE BANK
MATCHED SAVINGS PLAN
Statements of Net Assets Available for Benefits
December 31, 2021 and 2020

	2021	2020
Assets:		
Investments, at fair value, as certified (note 3):		
Interest-bearing cash equivalents and short-term investments	$ 13,828,130	$ 4,821,729
Mutual funds	1,225,182,294	1,139,933,412
Common collective trust funds	2,511,284,420	2,190,693,848
Separately-managed account	86,164,832	71,962,010
Mutual fund investments in participant-directed brokerage accounts	87,996,028	77,663,801
Total investments, at fair value	3,924,455,704	3,485,074,800
Investments, at contract value		
Synthetic GICs, as certified (note 3 and note 5)	523,813,677	566,669,156
Participant loans, as certified (note 3)	22,103,633	22,479,605
Employer contribution receivable	60,546,132	65,923,008
Short sales receivables	980,311	26,002,949
Other receivables	24,763,010	33,382,317
Total assets	4,556,662,467	4,199,531,835
Liabilities:		
Payable for securities purchased and other payables	31,191,884	45,013,306
Payable for short sales	980,458	26,024,210
Fees and other expenses payable	395,832	453,010
Excess contributions and earnings payable	261,586	253,761
Total liabilities	32,829,760	71,744,287
Net assets available for benefits	$ 4,523,832,707	$ 4,127,787,548

DEUTSCHE BANK
MATCHED SAVINGS PLAN
Statements of Changes in Net Assets Available for Benefits
December 31, 2021 and 2020

	2021	2020
Additions to net assets attributed to:		
Investment income as certified by trustee (note 3):		
Net appreciation in the fair value of investments and derivatives	$ 418,197,822	$ 476,237,525
Interest and dividends	136,933,863	111,088,890
Total investment income	555,131,685	587,326,415
Contributions:		
Employee contributions	100,722,216	99,330,315
Employee rollovers	14,548,567	12,882,354
Employer contributions	60,563,081	65,442,558
Total contributions	175,833,864	177,655,227
Total additions	730,965,549	764,981,642
Deductions from net assets attributed to:		
Benefits paid to participants	331,974,759	323,335,527
Return of excess contributions and earnings	335,582	273,545
Fees and other expenses paid	2,610,049	2,077,136
Total deductions	334,920,390	325,686,208
Net increase	396,045,159	439,295,434
Net assets available for benefits at:		
Beginning of year	4,127,787,548	3,688,492,114
End of year	$ 4,523,832,707	$ 4,127,787,548

(1) Description of the Plan

The following description of the Deutsche Bank Matched Savings Plan (the Plan) provides only general information about the Plan's provisions. Participants should refer to the Plan Document for a complete description of the Plan's provisions.

(a) General

The Plan is a defined contribution plan covering employees of Deutsche Bank Americas Holding Corp. (the Company) and certain affiliates of the Company. The Plan was established on October 1, 1993 through the merger of predecessor plans and various other affiliate plans have subsequently merged into the Plan.

Effective April 2, 2018, the Plan became a multiple employer plan with DWS Investment Management Americas, Inc., DWS Distributors Inc., and RREEF Management LLC (DWS Companies). Deutsche Bank Americas Holding Corp. continues to be the Plan Sponsor.

The Plan Administrator is responsible for the general administration of the Plan. Fidelity Management Trust Company is the trustee and recordkeeper for the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

(b) Contributions

Eligible employees may start to contribute to the Plan as soon as administratively feasible, however eligible employees will be automatically enrolled after 60 days from their hire date. The Company will contribute to the Plan on behalf of each eligible participant after completion of six months of service.

Each participant may contribute 1% to 40% of compensation, in 1% increments, on a pre-tax, after-tax or Roth contribution basis or any combination, up to the maximums allowable under the Internal Revenue Code (IRC). Employees are eligible to make Roth Contributions to the Plan. Pre-tax and Roth contributions are limited to $19,500 for both 2021 and 2020. Participants who will be age 50 or older by the end of the Plan year are eligible to make catch-up contributions limited to $6,500 for both 2021 and 2020.

The Company provides a matching contribution, on behalf of each participant of 100% of the participant's contribution up to a maximum of the lesser of (i) 5% of participant's compensation and (ii) $4,000, for employees hired, rehired or localized prior to January 1, 2005; or up to 4% of participant's compensation for participants hired, rehired or localized on or after January 1, 2005. To be eligible to receive matching contributions participants must have at least six months of service and be employed on the last business day of each year, subject to certain exceptions.

The Company also provides a fixed contribution for participants hired on or after January 1, 2005 in the amount of 4% of the first $100,000 of compensation for participants with less than ten years of service and 6% of the first $100,000 of compensation for participants with ten or more years of service as of the end of each plan year. To be eligible to receive the fixed contribution, participants must be hired,

rehired or localized on or after January 1, 2005, have at least six months of service and be employed on the last business day of each year, subject to certain exceptions.

In addition, the DWS Companies provide a supplemental contribution to employees of DWS Companies who were participants receiving contributions to the Deutsche Bank Cash Account Pension Plan on the day prior to Deutsche Bank AG owning at least 80% of the DWS Companies. Supplemental contributions equal 6.5% of eligible compensation. To be eligible for this contribution the participant must be employed on the last business day of the year, subject to certain exceptions.

Participants direct the investment of their contribution, Company matching contribution, fixed contribution and supplemental contribution into various investment options offered by the Plan. Under the Plan, compensation generally includes base salary, commission and annual discretionary cash bonus.

Contributions (and associated investment earnings) in excess of IRC limits, if applicable, are returned to participants.

(c) Participant Accounts

Each participant's account is credited with the participant's contribution, and an allocation of the Company's contribution and Plan earnings. Allocations are based on participant earnings or account balances, as defined. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account.

(d) Vesting and Use of Forfeitures

Participants are immediately vested in their contributions plus actual earnings thereon. Vesting in the Company's contribution portion of their accounts plus earnings thereon is based on years of continuous service. A participant is fully vested upon the completion of five years of service, upon attaining normal retirement age or death. Participants that are covered under the Company's long-term disability program are fully vested in the Company's matching contribution, fixed contribution and supplemental contribution. Prior to becoming fully vested, participants shall vest in the portion of their accounts attributable to the Company matching, fixed and supplemental contributions according to the following schedule:

Completed years of service	Vested interest
1	20 %
2	40
3	60
4	80
5 and over	100

Any amounts related to the Company's matching and fixed contributions and earnings thereon, which have been forfeited by participants, shall be used to reduce future Company contributions, pay eligible plan expenses, or to restore forfeited balances for the terminated nonvested participants upon their

reemployment. At December 31, 2021 and 2020, forfeited nonvested accounts totaled $10,494,747 and $9,808,174 respectively. For the years ended December 31, 2021 and 2020, the amount of forfeitures used to reduce Company contributions was $6,460,000 and $5,580,000, respectively.

(e) Investments

The investment options as of December 31, 2021 and 2020 included collective investment trusts, registered investment companies (mutual funds), some of which are managed by the Company and its affiliates, a separate account consisting of debt instruments, asset backed securities and derivative securities - the PIMCO account, and Synthetic GICs, which comprise the stable value fund.

(f) Benefit Payments

On separation of service due to termination or retirement, a participant may elect to receive either a lump-sum amount equal to the value of vested interest in his/her accounts or annual installments over a period, which shall not exceed fifteen years or elect to leave his/her vested balance in the Plan. Upon termination due to death, a beneficiary may receive a lump-sum amount equal to the value of vested interest in his/her accounts or may elect to leave his/her vested balances in the Plan as long as it is greater than $1,000.

During 2020, the Plan adopted several provisions in the Coronavirus Aid Relief, and Economic Security Act (*CARES Act*) and the Setting Every Community Up for Retirement Enhancement Act of 2019 (the SECURE Act). These relief provisions allow eligible individuals to receive coronavirus-related distributions, extend the period for loan repayments, suspend required minimum distributions, and delay the commencement date for required minimum distribution.

(g) Participant Loans

Participants may borrow up to 50% of their account balance, excluding the portion attributed to fixed contributions, for any reason subject to minimum and maximum limitations. The minimum loan amount is $1,000 and the maximum is $50,000. A participant may have up to two loans outstanding at a time with a combined maximum of $50,000. Loan proceeds are obtained by liquidation of the investment company shares attributable to the participant's account. The interest rate on a loan is fixed and equal to the prime rate plus 1% as of the date the loan is processed. A participant may repay a loan for a period of one, two, three, four or five years for general loans or extend the repayment period up to thirty years for home loans. Loan principal and interest are repaid ratably through after-tax payroll deductions. As of December 31, 2021 and 2020, the interest rate ranges on participant loans were 4.25% to 9.5%. In response to the CARES Act, the Plan temporarily suspended loan repayments. This provision expired December 31, 2020.

(h) Administrative Expenses

The Plan's administrative expenses are paid by either the Plan or the Company, in accordance with the Plan's provisions. Administrative expenses paid by the Plan include recordkeeping, certain legal fees, investment management fees, and loan setup and maintenance fees. Other administrative expenses incurred by the Plan are paid for by the Company. Expenses that are paid by the Company are excluded from these financial statements.

(2) Significant Accounting Policies

(a) Basis of Accounting

The Plan's financial statements have been prepared on the accrual basis of accounting.

(b) Investment Valuation and Income Recognition

Investments held by the Plan are stated at fair value, except for the stable value fund which is stated at contract value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price). See Note 4 for further discussion and disclosures related to fair value measurements.

Contract value for the stable value fund represents contributions made under the contract, plus earnings, less participant withdrawals and administrative expenses. Participants may ordinarily direct the withdrawal or transfer of all or a portion of their investment at contract value.

Investment income of each investment fund is allocated to participant accounts based upon the ratio of each participant's account to the total of the investment fund balance.

Purchases and sales of investments are recorded on a trade date basis. Interest income is recorded on an accrual basis. Dividend income is recorded as of ex-dividend date. Net appreciation (depreciation) includes the Plan's gain and losses on investments bought and sold as well as held during the year.

(c) Use of Estimates

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

(d) Payment of Benefits

Benefits are recorded when paid.

(e) Plan Expenses

Administrative expenses are shared between the Company and the Plan.

(f) Return of Excess Contributions and Earnings

Returns of contributions in excess of IRS contribution limits are recorded on an accrual basis. Excess contributions were refunded to participants no later than June 2022.

(g) Risks and Uncertainties

The Plan offers a number of investment options including a variety of investment funds. The underlying assets of those investment funds consist of U.S. equities, international equities, and fixed income securities. Investment securities, in general, are exposed to various risks, such as interest rate, credit and overall market volatility risk. Due to the level of risk associated with certain investment securities, it is at least reasonable/possible that changes in the values of investment securities will occur in the near

term and that such changes could materially affect participant account balances and the amounts reported in the statement of net assets available for benefits.

The Plan may invest in securities with contractual cash flows, such as asset backed securities, collateralized mortgage obligations and commercial mortgage backed securities, which may include securities backed by subprime mortgage loans. The value, liquidity and related income of these securities can be sensitive to changes in economic conditions, including real estate value, delinquencies or defaults, or both, and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates.

The Plan's exposure to a concentration of credit risk is limited by the diversification of investments across all participant-directed fund elections. Additionally, the investments within each participant-directed fund election are further diversified into various financial instruments.

(3) Certified Investments

Certain information related to investments and notes receivable from participants disclosed in the accompanying financial statements and ERISA-required supplemental schedule, including investments and notes receivable from participants held at December 31, 2021 and 2020, and net appreciation in fair value of investments, interest and dividends, and interest income on notes receivable from participants for the years then ended, was obtained by management and agreed to or derived from information certified as complete and accurate by Fidelity Management Trust Company (the trustee of the Plan).

(4) Fair Value Measurement

US GAAP establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level I measurements) and the lowest priority to unobservable inputs (Level III measurements). The three levels of the fair value hierarchy under US GAAP are as follows:

a) Level I – Investments that reflect unadjusted quoted prices in active markets for identical assets or liabilities that the Plan has the ability to access at the measurement date. The types of investments generally included in this category are listed mutual funds and common collective funds.

b) Level II – Investments valued using observable inputs such as quoted prices for identical securities in inactive markets or quoted prices for similar securities in active markets. Level II investments included in this category are corporate bonds and certain over-the counter derivatives.

c) Level III – Investments valued using pricing inputs which are both unobservable and significant to the valuation. Level III investments generally included in this category are limited partnership interests and hedge funds.

Investments in registered investment companies (mutual funds) are valued at fair value based on the net asset value per fund reported in the active market where the fund is traded on a daily basis. The unit interests in the common collective trust funds are valued at the readily determinable net asset value per unit as reported by the sponsor of the common collective trust funds derived from the fair value of the underlying securities. Cash equivalents and short term investments are valued at cost, which approximate

fair value. The Brokerage account Level 1 investments consist of mutual funds and short-term investment funds that are valued at quoted market prices.

Within the PIMCO account, debt securities are valued using evaluated prices supplied by the funds' approved source(s) for such securities or at the most recent market quotation or evaluated price obtained from a broker-dealer who makes markets in such securities. Exchange-traded option contracts are valued on the value date at their most recent settlement price on the exchange on which, over time, they are traded most extensively. If no such sales are reported, these contracts are valued at the most recent offering price. Exchange-traded futures contracts are valued on the value date at their most recent settlement price on the exchange on which, over time, they are traded most extensively. OTC-traded derivative contracts on securities, currencies and other financial instruments traded in the OTC market are valued on the value date at the marked-to-market price (or the evaluated price) provided by the fund's approved source(s) for such securities, or from a broker-dealer who makes markets in such securities. The U.S. dollar value of forward foreign currency contracts is determined on the basis of the value of the underlying currencies at the prevailing currency exchange rate on the value date. The prevailing currency exchange rate is determined based on information provided by the fund's approved source(s).

There were no transfers or reclassifications of investments between levels within the fair value hierarchy during the years ended December 31, 2021 and 2020, and there were no changes in valuation methodologies used to measure the fair value of the Plan's investments as of and for the years ended December 31, 2021 and 2020.

The following tables summarize the valuation of the Plan's portfolio investments based on US GAAP fair value hierarchy levels as of December 31, 2021 and 2020:

	Assets at Fair Value as of December 31, 2021			
	Total	Level I	Level II	Level III
Interest bearing cash equivalents and short-term investments	$ 13,828,130	$ 13,828,130	$ —	$ —
PIMCO interest bearing cash and cash equivalents and short-term investments	1,542,539	1,542,539	—	—
Mutual funds	1,225,182,294	1,225,182,294	—	—
PIMCO separately managed account mutual funds	17,152,499	17,152,499	—	—
Common/collective trust funds	2,511,284,420	2,511,284,420	—	—
PIMCO U.S. government and agency securities	34,290,400	—	34,290,400	—
PIMCO Corporate debt and asset backed obligations	32,635,159	—	32,635,159	—
PIMCO Municipal and foreign bonds	569,600	—	569,600	—
PIMCO Derivative instruments	(25,365)	(25,365)	—	—
Mutual fund investments in participant-directed brokerage accounts	87,996,028	87,996,028	—	—
Total investments in fair value hierarchy	$ 3,924,455,704	$ 3,856,960,545	$ 67,495,159	$ —

	Assets at Fair Value as of December 31, 2020			
	Total	Level I	Level II	Level III
Interest bearing cash equivalents and short-term investments	$ 4,821,729	$ 4,821,729	$ —	$ —
PIMCO interest bearing cash and cash equivalents and short-term investments	889,842	889,842	—	—
Mutual funds	1,139,933,412	1,139,933,412	—	—
PIMCO separately managed account mutual funds	14,867,656	14,867,656	—	—
Common/collective trust funds	2,190,693,848	2,190,693,848	—	—
PIMCO U.S. government and agency securities	37,760,540	—	37,760,540	—
PIMCO Corporate debt and asset backed obligations	18,165,588	—	18,165,588	—
PIMCO Municipal and foreign bonds	330,223	—	330,223	—
PIMCO Derivative instruments	(51,839)	(51,839)	—	—
Mutual fund investments in participant-directed brokerage accounts	77,663,801	77,663,801	—	—
Total investments in fair value hierarchy	$ 3,485,074,800	$ 3,428,818,449	$ 56,256,351	$ —

(5) Investment Contracts with Insurance Companies and Other Financial Institutions

The Plan offers an investment option called the Stable Value Fund. It consists of stable value products known as Synthetic GICs, and may also invest in Traditional GICs. A Synthetic GIC, also known as a wrap contract, is an investment contract issued by an insurance company or other financial institution, backed by a portfolio of bonds or other fixed income assets that are owned by the Stable Value Fund. These assets underlying the wrap contract are maintained separate from the contract issuer's general assets, usually by the Stable Value Fund trustee or a third party custodian. Unlike a Synthetic GIC, a Traditional GIC is backed by the assets of the insurance company's general account, and typically has a fixed crediting rate and designated maturity date.

GICs are agreements with insurance companies and other financial institutions which are designed to help preserve principal and provide a stable crediting rate. These contracts are fully benefit responsive and provide that plan participant initiated withdrawals permitted under the Plan will be paid at contract value. The contracts are included in the financial statements at contract value as reported to the Plan by the investment manager. Contract value represents contributions made under contract, plus earnings, less participant withdrawals and administrative expenses.

In addition, wrap contracts typically provide for an adjustment to contract value if a security that is part of the underlying assets defaults or otherwise becomes impaired as defined in the wrap contract. In the event of an impairment, generally contract value is decreased by the amortized cost of the impaired security and, if such security is subsequently sold, contract value is increased or decreased by the amount of such sales proceeds.

Wrap contracts are evergreen contracts that contain termination provisions. The termination provisions of wrap contracts permit the Stable Value Fund's investment manager to terminate upon notice at any time at market value and generally provide for automatic termination of the contract if the contract value or the market value of the contract equals zero. The issuer is not excused from paying the excess contract value when the market value equals zero if the market value was reduced to zero by qualified participant withdrawals. The contracts that permit the issuer to terminate at market value provide that the Stable Value Fund may elect to convert such termination to an Amortization Election. In addition, if the Stable Value Fund defaults in its obligations or representations under the agreement (including noncompliance with investment guidelines governing the underlying assets or the issuer's determination that the agreement constitutes a nonexempt prohibited transaction as defined under ERISA) and such default is not cured within any applicable cure period, then the contract may be terminated by the issuer and the Stable Value Fund will receive the market value as of the date of termination. Wrap contracts also define certain termination events that permit the issuer to terminate the contract at market value. Termination events typically include all or some of the following: (i) termination or replacement or "change in control" as defined in the contract of the investment adviser without the issuer's consent, (ii) the Plan or its trust is fully or partially terminated or fails to be exempt from federal income taxation, (iii) the plan merges with another plan, (iv) if a security is sold or subject to a lien other than as permitted under the contract, (v) the contract holder engages in fraud or other action that materially and adversely affects the risk profile of the contract, (vi) if there is any change in law, regulation, ruling, or accounting requirement applicable to the Plan, the Stable Value Fund or the Issuer that could cause substantial withdrawals from the Stable Value Fund or, in some cases, could have a material adverse effect on the Issuer's cost to perform under the contract or

financial interests in the contract, (vii) performance of the issuer's obligations or, in some cases, another party's obligations under the contract becomes illegal, (viii) the bankruptcy of the Stable Value Fund, Trust, plan sponsor or investment adviser unless certain conditions are met, (ix) the level of impaired securities as defined in the contract exceeds an agreed upon amount of the portfolio, or (x) under accounting standards applicable to any of the assets held in the Stable Value Fund, it is not permissible to account for one or more such assets (other than cash, cash equivalents and any other asset to which the issuer has provided its consent) on a book value basis unless certain conditions are met. The companies that issued the wrap contracts are all AA – Rated or better.

No events are probable of occurring that might limit the ability of the Plan to transact at contract value with the contract issuers and that also would limit the ability of the Plan to transact at contract value with the participants.

The following are the investments held by the Plan that are presented at contract value on the statement of net assets as of December 31, 2021 and 2020:

		2021	2020
Synthetic investment contracts	$	523,813,677	566,669,156

(6) Derivatives

Derivatives are financial arrangements entered into by the Plan where the value of these contracts is derived from some underlying asset, liability, or index. Derivative payments may be based on interest rates, exchange rates, credit ratings or the prices of certain securities or financial indices.

Derivative contracts entered into by the Plan include swaps, futures, forwards and options. All derivatives entered into by the Plan are carried at fair value on a gross basis on the statements of net assets available for benefits. The Plan does not apply hedge accounting.

These derivatives may involve, in varying degrees, elements of credit and market risks in excess of more traditional investment holdings, such as equity and debt instruments. The contract or notional amounts disclosed in this footnote and the amounts of realized and unrealized gains and losses on derivative instruments during the period presented below provide a measure of the Plan's involvement in such instruments but are not indicative of potential loss. The intent is to use derivative financial instruments as economic hedges to manage interest rate, foreign currency exchange rate, credit rating and equity price risks associated with the Plan's investments and obligations.

The following table presents the fair value on a gross basis and investment results of derivatives at December 31, 2021 and 2020. Derivatives are located on the statements of net assets available for benefits as investments (i.e., separate account) or other payable.

		2021			
Derivatives at year end		**Notional value**	**Net cost (or premium received)**	**Fair value**	**Number of contracts**
Type of exposure:					
Assets					
Interest rate	$	(621,099,927)	—	87,780	4
Foreign exchange		1,112,039	—	17,105	7
Credit		500,000		22,042	2
		(619,487,888)	—	126,927	13
Liabilities					
Interest rate	$	(51,099,959)	(23,910)	(37,147)	8
Foreign exchange		(321,142)	—	(83,835)	17
Credit		4,800,000		(31,310)	8
	$	(46,621,101)	(23,910)	(152,292)	33

		2020			
Derivatives at year end		**Notional value**	**Net cost (or premium received)**	**Fair value**	**Number of contracts**
Type of exposure:					
Assets					
Interest rate	$	1,200,000	—	14,790	12
Foreign exchange		445,202	—	11,137	5
Credit		100,000		11,819	1
		1,745,202	—	37,746	18
Liabilities					
Interest rate	$	11,894,393	(2,296)	(14,452)	57
Foreign exchange		2,393,848	—	(75,133)	9
Credit		—	—	—	—
	$	14,288,241	(2,296)	(89,585)	66

The following tables presents the effect of realized gains (losses) and changes in unrealized gains (losses) with respect to the derivative instruments, by type of derivative for 2021 and 2020. The gains (losses) are located on the statements of changes in net assets available for benefits as net appreciation (depreciation) in the fair value of investments and derivatives.

	2021		
Derivatives	**Realized gain/(loss)**	**Changes in unrealized gain/(loss)**	**Total**
Type of exposure:			
Interest rate	$ 83,370	22,686	106,056
Foreign exchange	(34,822)	(2,734)	(37,556)
Credit	—	(8,751)	(8,751)
	$ 48,548	11,201	59,749

	2020		
Derivatives	**Realized gain/(loss)**	**Changes in unrealized gain/(loss)**	**Total**
Type of exposure:			
Interest rate	$ 44,765	2,635	47,400
Foreign exchange	23,273	(63,997)	(40,724)
Credit	—	11,819	11,819
	$ 68,038	(49,543)	18,495

Counterparty Credit Risk

Counterparty credit risk associated with the Plan's derivatives is the risk that a derivative counterparty will not perform in accordance with the terms of the applicable derivative contract. This risk is minimal for exchange-traded contracts because they typically are settled on a daily basis and guaranteed by the exchange's clearinghouse. To mitigate such risk for over-the-counter derivative contracts, the Plan generally requires the use of master netting arrangements and collateral arrangements wherever practical. The majority of Plan's over-the-counter derivatives, (e.g., foreign exchange contracts) are governed by International Swaps and Derivative Association, Inc. Master Agreements (ISDA Master Agreements). ISDA Master Agreements maintain provisions for general obligations, representations, agreements, collateral, and events of default or termination. Events of termination include credit problems by either counterparty and may entitle counterparties to elect to terminate early and cause settlement of all outstanding transactions under the applicable ISDA Master Agreement. ISDA Master Agreements reduce the counterparty risk associated with the applicable transactions by allowing the Plan to net contracts in the event of default. As well, the ISDA Master Agreements specify exposure levels that require the posting of collateral by the counterparty. Allowable collateral is specified in each ISDA Master Agreement and is generally in the form of cash, treasury securities, or other US agency guaranteed securities.

As of December 31, 2021 and December 31, 2020, the Plan held $57,099 and $28,157 in cash and cash equivalents and recorded a corresponding liability in other liabilities for collateral the Plan is obligated to return to counterparties as a result of movements in the values of the Plan's derivatives. As of December 31, 2021 and December 31, 2020, the Plan's maximum counterparty credit exposure related to derivative assets after considering netting arrangements with counterparties and collateral arrangements was $69,832 and $9,589.

As of December 31, 2021 and December 31, 2020, the Plan had recorded $85,759 and $7,445 in other receivables for the right to reclaim cash collateral deposited under master netting arrangements with derivative counterparties. Cash collateral on deposit with counterparties are restricted in nature and represent margin deposits paid to counterparties as a result of movements in the values of the Plan's derivatives.

Master Netting Arrangements

The Plan has in place legally enforceable master netting arrangements or similar agreements with all counterparties with which it enters into derivative financial instruments. Master netting arrangements or similar agreements permit the closeout and netting of transactions with the same counterparty upon the occurrence of certain events. The Plan has chosen not to offset the fair values of derivative contracts and related cash collateral with the same counterparty under its master netting arrangements or similar agreements. All of the Plan's derivative and cash collateral positions are reflected at the gross values in the statements of net assets available for benefits.

(7) Tax Status

The Plan has received a determination letter from the IRS dated March 20, 2014, stating that the Plan is qualified under Section 401(a) of the Code, and, therefore, the related trust is exempt from taxation. Subsequent to this determination by the IRS, the Plan was amended and restated. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualified status. The plan administrator

believes the Plan, as amended and restated, is being operated in compliance with the applicable requirements of the Code and, therefore, believes the Plan is qualified and the related trust is tax-exempt.

Accounting principles generally accepted in the United States require plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. Plan management has analyzed the tax positions taken by the Plan and has concluded that there are no uncertain positions taken or expected to be taken. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

(8) Related Party Transactions

Certain Plan assets are or have been invested in shares of mutual funds that are managed by DWS Investments, an affiliate of the Company that receives management fees from the funds. In addition,

Fidelity is the trustee and the recordkeeper and certain Plan assets are invested in funds managed by Fidelity, and therefore, these transactions qualify as party-in-interest.

Fidelity provides administrative services to certain funds that participants invest in, and the Plan is compensated by the funds through revenue sharing credits. Revenue sharing credits funded quarterly are based on a fixed percentage of the average daily balance of assets invested in funds. Pursuant to the Trust Agreement between Fidelity and the Company, Fidelity passes the credits onto the Plan.

The Company directed Fidelity to use the proceeds to pay Plan administrative expenses. Certain Plan expenses are paid by the Company.

Revenue sharing credits of $441,059 and $525,024 for 2021 and 2020, respectively, are included in the interest and dividend income in the statements of changes in net assets available for benefits.

(9) Plan Termination

Although it has not expressed any intent to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of termination, participants will become 100% vested in their accounts. Any unallocated assets of the Plan shall be allocated to participant accounts and distributed in such a manner as the Company may determine.

(10) Reconciliation of Financial Statements to Form 5500

The following are reconciliations of amounts reported in the financial statements to amounts reported on Form 5500 as of and for the years-ended December 31, 2021 and 2020:

	2021	2020
Net assets available for benefits per the financial statements	$ 4,523,832,707	$ 4,127,787,548
Return of excess contributions and earnings payable	261,586	253,761
Net assets available for benefits per Form 5500	$ 4,524,094,293	$ 4,128,041,309

	2021	2020
Net increase in assets available for benefits per the financial statements	$ 396,045,159	$ 439,295,434
Return of excess contributions and earnings payable	7,825	185,618
Net income per Form 5500	$ 396,052,984	$ 439,481,052

(11) Subsequent Events

Management evaluated subsequent events for the Plan through October 13, 2022, the date on which the Plan's financial statements were issued.

DEUTSCHE BANK

MATCHED SAVINGS PLAN

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

December 31, 2021

	Identity of issue	Description and shares		Current value
	SS TRGT RET INC IV	Common / Collective Trust; 3,382,827 shares	$	45,590,363
	SS TRGT RET 2020 IV	Common / Collective Trust; 3,118,199 shares		44,515,413
	SS TRGT RET 2025 IV	Common / Collective Trust; 7,731,152 shares		118,333,008
	SS TRGT RET 2030 IV	Common / Collective Trust; 11,204,642 shares		179,128,617
	SS TRGT RET 2035 IV	Common / Collective Trust; 11,403,851 shares		186,840,694
	SS TRGT RET 2040 IV	Common / Collective Trust; 11,578,326 shares		193,786,448
	SS TRGT RET 2045 IV	Common / Collective Trust; 9,379,615 shares		159,847,400
	SS TRGT RET 2050 IV	Common / Collective Trust; 8,826,346 shares		151,866,114
	SS TRGT RET 2055 IV	Common / Collective Trust; 5,179,514 shares		89,087,636
	SS TRGT RET 2060 IV	Common / Collective Trust; 2,728,025 shares		46,922,022
	SS TRGT RET 2065 IV	Common / Collective Trust; 1,020,221 shares		13,679,127
	SS GACEQ EXUS IDX II	Common / Collective Trust; 5,769,992 shares		79,118,136
	SS RSL SMMDCP IDX II	Common / Collective Trust; 6,560,843 shares		110,504,283
	SS S&P 500 INDEX II	Common / Collective Trust; 51,066,188 shares		1,022,447,207
	SS US BOND INDX XIV	Common / Collective Trust; 6,016,069 shares		69,617,952
		Total Common / Collective Trusts		2,511,284,420
(a)	PIMCO Total Return	Separately Managed Account		86,164,832
	William Blair Instl International Gr	Mutual fund; 2,608,953 shares		49,648,379
	PRIMECAP Odyssey Growth Fund	Mutual fund; 4,870,538 shares		214,839,435
	AMG TimesSquare Mid Cap Growth Z	Mutual fund; 8,100,745 shares		148,972,707
	T. Rowe Price Institutional Global Growth Equity	Mutual fund; 2,052,701 shares		89,169,351
*	Deutsche Real Estate Securities Fund Institutional Class	Mutual fund; 4,223,940 shares		115,355,800
	Dodge & Cox International	Mutual fund; 2,984,892 shares		141,155,529
	MFS Value Fund - R6	Mutual fund; 2,947,860 shares		160,157,209
	Lord Abbett Developing Growth -R6	Mutual fund; 8,694,823 shares		305,883,884
		Total Mutual Funds		1,225,182,294

DEUTSCHE BANK

MATCHED SAVINGS PLAN

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

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	Identity of issue	Description and shares	Current value
(b)	Prudential Insurance Co. of America #GA-63217	Synthetic GICs	
	DB Managed Maturing Bond Portfolio		119,826,623
	Wrapper		(2,683,588)
(b)	Transamerica Premier Contract #MDA01245TR	Synthetic GICs	
	DB Intermediate Bond Portfolio		141,095,625
	Wrapper		(4,495,671)
(b)	RGA Reinsurance Co. Contract #DBMSP-0912-01	Synthetic GICs	
	DB Managed Maturing Bond Portfolio		136,350,347
	Wrapper		(2,596,712)
(b)	State Street Bank & Trust Co. Contract 107082	Synthetic GICs	
	DB Intermediate Bond Portfolio		139,764,508
	Wrapper		(3,447,455)
		Total Synthetic GICs	523,813,677
*	Fidelity Short Term Investment Fund	Cash and Cash Equivalents	13,828,130
		Total Stable Value Fund	537,641,807
	Investments in participant-directed brokerage	Participant-directed brokerage accounts	87,996,028
*	Participant loans	Active loans with interest rates of 4.25% to 9.5% with maturities through 2051	22,103,633
		Total investments	$ 4,470,373,014

* Party-in-interest.

(a) See Appendix A for individual holdings of separately managed account

(b) These are wrapper contracts. Wrapper contracts have no maturity date although they may be terminated upon the restructuring of contracts in the fund. Synthetic GICs consist of wrapper contracts, such as those issued by the issuers noted herein, combined with fixed income investments in which the portfolios invest. See Appendix B for portfolio holdings

Appendix A

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Security Description	Category Description	Shares / Par	Market Value
7 ELEVEN INC 1.8% 02/10/2031 144A	CORPORATE DEBT	200,000.00	$ 189,267.00
AGREE LP 2.9% 10/01/2030	CORPORATE DEBT	100,000.00	101,592
AIRCASTLE LTD 2.85% 01/26/2028 144A	CORPORATE DEBT	200,000.00	201,158
ALCON FINANCE CORP 2.6% 05/27/2030 144A	CORPORATE DEBT	200,000.00	201,831
ALEXANDRIA REAL EST EQUITS INC 1.875% 02/01/2033	CORPORATE DEBT	100,000.00	93,965
AMEREN CORP 1.75% 03/15/2028	CORPORATE DEBT	100,000.00	96,636
AMERICAN TOWER CORP 2.1% 06/15/2030	CORPORATE DEBT	200,000.00	192,568
ANCHORAGE CAPITAL CLO 6A ARR LTD 3ML+105 07/15/203	ASSET BACKED SECURITIES	250,000.00	250,012
APIDOS CLO XXVI 17-26A A1AR VAR 07/18/2029 144A	ASSET BACKED SECURITIES	200,000.00	200,000
ARES XL CLO LTD 16-40A A1RR 3ML+87 01/15/2029 144A	ASSET BACKED SECURITIES	250,000.00	250,002
AT&T INC 2.75% 06/01/2031	CORPORATE DEBT	200,000.00	204,051
AUSTRALIAN DOLLAR CURRENCY	CURRENCY	81.74	59
AUTONATION INC DEL 4.75% 06/01/2030	CORPORATE DEBT	100,000.00	114,229
BANCO BILBAO VIZ ARGENTARIA SA 1.125% 09/18/2025	CORPORATE DEBT	200,000.00	195,889
BANK OF AMERICA CORPORATION 1.197/VAR 10/24/2026	CORPORATE DEBT	200,000.00	196,008
BANK OF AMERICA CORPORATION SOFR 0.981%/VAR 09/25/	CORPORATE DEBT	100,000.00	98,786
BARCLAYS PLC (UNGTD) 7.75%/VAR PERP	CORPORATE DEBT	200,000.00	214,624
BAYER US FIN II LLC 4.375% 12/15/2028 144A	CORPORATE DEBT	100,000.00	111,694
BLOCK FINANCIAL LLC 3.875% 08/15/2030	CORPORATE DEBT	200,000.00	213,983
BNP PARIBAS 1.904%/VAR 09/30/2028 144A	CORPORATE DEBT	200,000.00	195,236
BNP PARIBAS 2.219%/VAR 06/09/2026 144A	CORPORATE DEBT	200,000.00	201,860
BNPP AM EURO CLO 2019 BV 3MEUR+82 07/22/2032 144A	ASSET BACKED SECURITIES	250,000.00	283,391
BOARDWALK PIPELINES LP 3.4% 02/15/2031	CORPORATE DEBT	200,000.00	206,446
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	1,913,698.50	3,096
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	1,913,698.50	8,259
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	1,913,698.50	646
BRITISH POUND STERLING CURRENCY	FORWARD CURRENCY CONTRACT	87,000.00	1,928
BROADCOM INC 3.137% 11/15/2035 144A	CORPORATE DEBT	47,000.00	47,280
BROADCOM INC 3.419% 04/15/2033 144A	CORPORATE DEBT	153,000.00	160,390
BROADCOM INC 3.469% 04/15/2034 144A	CORPORATE DEBT	200,000.00	209,334
CA EARTHQUAKE 1.477% 7/1/2023	MUNICIPAL BONDS	100,000.00	100,888
CAMDEN PROPERTY TRUST 2.8% 05/15/2030	CORPORATE DEBT	200,000.00	207,990
CANADIAN DOLLAR	CURRENCY	3,112.02	2,460
CARLYLE US CLO 2017-1 LTD 1A A1R 3ML+100 04/20/203	ASSET BACKED SECURITIES	250,000.00	249,490
CASH COLLATERAL ICE MSC USD	CASH COLLATERAL	521,000.00	521,000
CASH COLLATERAL LCH MSC USD	CASH COLLATERAL	237,000.00	237,000
CATAMARAN CLO 2016-1 LTD / CATAMARAN CLO 2016-1 LL	ASSET BACKED SECURITIES	175,982.72	175,977
CBAM 2018-8 LTD / CBAM 2018-8 LLC 3ML+112 10/20/20	ASSET BACKED SECURITIES	250,000.00	249,845
CGI INC 1.45% 09/14/2026 144A	CORPORATE DEBT	200,000.00	195,571
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	CORPORATE DEBT	200,000.00	204,364

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CHILEAN PESO	FORWARD CURRENCY CONTRACT	144,459,270.00	$ (3,595.00)
CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-C1 A4 3.2	MTGE BACKED SECURITIES	200,000.00	210,724
CITRIX SYSTEMS INC 4.5% 12/01/2027	CORPORATE DEBT	200,000.00	217,105
COLOMBIA LA SP GST SWAP 12/20/2026	CREDIT DEFAULT SWAPS (CDS)	192,000.00	(9,030)
COLT 2020-1R MORTGAGE LOAN TRUST VAR 09/25/2065 14	MTGE BACKED SECURITIES	71,141.00	71,144
COMM 2016-787S A CSTR 02/10/2036 144A	MTGE BACKED SECURITIES	200,000.00	211,254
CONAGRA BRANDS INC 1.375% 11/01/2027	CORPORATE DEBT	200,000.00	191,004
CONSTELLATION BRANDS INC 3.7% 12/06/2026	CORPORATE DEBT	200,000.00	216,042
CORPORATE OFFICE PPTYS LP 2.25% 03/15/2026	CORPORATE DEBT	100,000.00	101,135
CORPORATE OFFICE PPTYS LP 2.9% 12/01/2033	CORPORATE DEBT	200,000.00	195,338
CREDIT SUISSE GRP AG 7.125%/VAR PERP REGS	CORPORATE DEBT	200,000.00	205,000
CREDIT SUISSE MORTGAGE TRUST 2020 1ML+135 10/15/20	MTGE BACKED SECURITIES	200,000.00	199,921
CUBESMART LP 4% 11/15/2025	CORPORATE DEBT	100,000.00	107,321
CURRENCY CONTRACT - EUR	FORWARD CURRENCY CONTRACT	169,000.00	1,025
CVS HEALTH CORP 2.125% 09/15/2031	CORPORATE DEBT	200,000.00	195,854
DAIMLER FIN NORTH AMER LLC 1.45% 03/02/2026 144A	CORPORATE DEBT	200,000.00	198,000
DANSKE BANK AS (UNGTD) 1.171%/VAR 12/08/2023 144A	CORPORATE DEBT	200,000.00	199,954
DELL INTL/EMC CORP 4.9% 10/01/2026	CORPORATE DEBT	100,000.00	112,632
DTE ENERGY CO 1.05% 06/01/2025	CORPORATE DEBT	100,000.00	97,976
DUKE REALTY LP 2.25% 01/15/2032	CORPORATE DEBT	200,000.00	196,141
ELECTRONIC ARTS INC 1.85% 02/15/2031	CORPORATE DEBT	200,000.00	191,690
ERP OPERATING LP 2.5% 02/15/2030	CORPORATE DEBT	200,000.00	205,172
ERSTE GROUP BANK AG (UNGTD) 6.5%/VAR PERP REGS	FOREIGN OBLIGATIONS	200,000.00	250,755
ESSEX PORTFOLIO LP 3.375% 04/15/2026	CORPORATE DEBT	100,000.00	106,044
EVERGY KANSAS METRO 2.25% 06/01/2030	CORPORATE DEBT	200,000.00	198,858
EXPEDIA GROUP INC 6.25% 05/01/2025 144A	CORPORATE DEBT	44,000.00	49,658
FEDERAL HOME LN MTG MLT CTF GT 1ML+35 08/15/2040	MTGE BACKED SECURITIES	64,921.02	65,210
FEDERAL HOME LN MTG MLT CTF GT 1ML+35 10/15/2040	MTGE BACKED SECURITIES	65,574.37	65,865
FINSBURY SQUARE 2020-2 PLC STEP 06/16/2070 144A	MTGE BACKED SECURITIES	159,209.16	216,834
FIRSTENERGY CORP 2.25% 09/01/2030	CORPORATE DEBT	100,000.00	96,269
FISERV INC 2.65% 06/01/2030	CORPORATE DEBT	100,000.00	101,470
FORD MTR CR CO LLC 3.021% 03/06/2024	FOREIGN OBLIGATIONS	100,000.00	118,709
FORD MTR CR CO LLC 4.25% 09/20/2022	CORPORATE DEBT	200,000.00	203,600
FORD MTR CR CO LLC 5.596% 01/07/2022	CORPORATE DEBT	200,000.00	200,140
FUTURES COLLATERAL- MORGAN STANLEY	CASH COLLATERAL	163,000.00	163,000
GE CAPITAL UK FUNDING UNLIMITED CO 5.875% 01/18/20	CORPORATE DEBT	100,000.00	181,966
GLOBAL PAYMENTS INC 2.9% 05/15/2030	CORPORATE DEBT	100,000.00	101,815
GNR 2020-H14 3ML+125 09/01/2070	MTGE BACKED SECURITIES	177,733.81	188,794
GOLDENTREE LOAN MANAGEMENT US CLO 2 LTD 3ML+91 11/	MTGE BACKED SECURITIES	250,000.00	250,000
GOLDENTREE LOAN MANAGEMENT US CLO 6 LTD 3ML+134 01	ASSET BACKED SECURITIES	250,000.00	250,030

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GS MORTGAGE SECURITIES TRUST 2015-590M 3.621% 10/1	MTGE BACKED SECURITIES	100,000.00	$ 105,068.00
HIGH YIELD PORTFOLIO INSTL CL	MUTUAL FUNDS	152,624.90	1,283,575
HIGHWOODS REALTY LP 4.2% 04/15/2029	CORPORATE DEBT	100,000.00	110,351
HOSPITAL FOR SPL SURGERY 2.667% 10/01/2050	CORPORATE DEBT	200,000.00	186,998
HUDSON PAC PPTYS LP 4.65% 04/01/2029	CORPORATE DEBT	100,000.00	112,929
IMPERIAL BRANDS FINANCE PLC 4.25% 07/21/2025 144A	CORPORATE DEBT	200,000.00	214,729
ING GROEP NV 1.4/VAR 07/01/2026 144A	CORPORATE DEBT	200,000.00	197,886
INTEGRIS BAPTIST MEDICAL CENTER INC 3.875% 08/15/2	CORPORATE DEBT	200,000.00	228,370
INTERCONTINENTAL EXCHANGE INC 3% 06/15/2050	CORPORATE DEBT	100,000.00	100,509
INTERNATIONAL FLAVS & FRAG INC 1.23% 10/01/2025 14	CORPORATE DEBT	100,000.00	97,791
JETBLUE 2020-1 CLASS A PASS THROUGH TRUST 4% 05/15	CORPORATE DEBT	140,184.46	149,870
JPMCC COML MTG SECS TR 2016-JP4 3.6483% 12/15/2049	MTGE BACKED SECURITIES	100,000.00	107,727
JPMORGAN CHASE & CO 2.182%/VAR 06/01/2028	CORPORATE DEBT	200,000.00	201,631
KANSAS CITY SOUTHERN 2.875% 11/15/2029	CORPORATE DEBT	100,000.00	103,556
KILROY REALTY LP 3.05% 02/15/2030	CORPORATE DEBT	100,000.00	103,046
LA CA CCD 1.806% 8/1/2030	MUNICIPAL BONDS	100,000.00	99,248
LCCM 2021-FL2 TRUST 30YR 0% 12/15/2038#	MTGE BACKED SECURITIES	200,000.00	199,878
LEIDOS INC 2.3% 02/15/2031	CORPORATE DEBT	200,000.00	192,556
LEVEL 3 FINANCING INC 3.4% 03/01/2027 144A	CORPORATE DEBT	100,000.00	103,245
LIFE STORAGE LP 4% 06/15/2029	CORPORATE DEBT	100,000.00	110,846
LIFESTORAGE LP/CA 3.5% 07/01/2026	CORPORATE DEBT	100,000.00	106,972
LLOYDS BANKING GROUP PLC 3.5%/VAR 04/01/2026 REGS	CORPORATE DEBT	100,000.00	125,697
LOANCORE 2021-CRE6 ISSUER LTD / LOANCORE 2021-CRE6	ASSET BACKED SECURITIES	200,000.00	199,877
MF1 2020-FL3 LTD / MF1 2020-FL3 LLC 1ML+205 07/15/	MTGE BACKED SECURITIES	82,380.74	82,716
MIDOCEAN CREDIT CLO II 3ML+103 01/29/2030 144A	ASSET BACKED SECURITIES	250,000.00	249,999
MITSUBISHI UFJ FIN GRP INC 1.412% 07/17/2025	CORPORATE DEBT	200,000.00	198,888
MIZUHO FINL GROUP INC 0.849%/VAR 09/08/2024	CORPORATE DEBT	200,000.00	198,961
MIZUHO FINL GROUP INC FRN 3ML+99 07/10/2024	CORPORATE DEBT	200,000.00	201,715
MORGAN STANLEY CAPITAL I INC 21-230P A 1ML+ 12/15/	MTGE BACKED SECURITIES	250,000.00	249,849
MORGAN STANLEY TR 2016-UBS12 A3 3.337% 12/15/2049	MTGE BACKED SECURITIES	196,699.95	205,116
MS-PAY VARIATION MARGINS GBP	CASH COLLATERAL	8,234.71	11,146
MS-PAY VARIATION MARGINS USD	CASH COLLATERAL	17,962.11	17,962
MTG PASSTHRU CTF CL A-3 144A 2.5% 10/25/2051 144A	MTGE BACKED SECURITIES	197,250.40	196,988
NATIONAL HEALTH INVESTORS INC 3% 02/01/2031	CORPORATE DEBT	200,000.00	192,830
NATIONAL RURAL UTL COOP FIN 1.35% 03/15/2031	CORPORATE DEBT	100,000.00	91,891
NISSAN MOTOR ACCEPTANCE CORP FRN 3ML+89 01/13/2022	CORPORATE DEBT	200,000.00	200,018
NISSAN MOTOR CO LTD 3.522% 09/17/2025 144A	CORPORATE DEBT	200,000.00	209,636
NOMURA HOLDINGS INC 1.851% 07/16/2025	CORPORATE DEBT	200,000.00	199,870
NORINCHUKIN BANK 2.08% 09/22/2031 144A	CORPORATE DEBT	200,000.00	198,022
NXP B V/NXP FDG LLC/NXP USA INC 3.4% 05/01/2030 14	CORPORATE DEBT	100,000.00	106,571

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NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06/18/2029 14	CORPORATE DEBT	100,000.00	$ 112,033.00
OCP CLO 2014-7 LTD/CORP 3ML+112 07/20/2029 144A	ASSET BACKED SECURITIES	250,000.00	250,040
OCTAGON INVT PARTNERS XXI LTD / OCTAGON INVT PARTN	ASSET BACKED SECURITIES	200,000.00	200,007
OMEGA HEALTHCARE INVESTORS INC 3.375% 02/01/2031	CORPORATE DEBT	200,000.00	201,449
OZLM VIII LTD / OZLM VIII LLC 3ML+98 10/17/2029 14	ASSET BACKED SECURITIES	250,000.00	250,000
PACIFIC GAS & ELECTRIC CO 1.7% 11/15/2023	CORPORATE DEBT	200,000.00	200,516
PACIFIC GAS & ELECTRIC CO 3.4% 08/15/2024	CORPORATE DEBT	100,000.00	103,405
PACIFIC GAS & ELECTRIC CO FRN SOFR+115 11/14/2022	CORPORATE DEBT	200,000.00	200,300
PACIFIC LIFE GF II 1.2% 06/24/2025 144A	CORPORATE DEBT	100,000.00	98,755
PALMER SQUARE EUROPEAN LOAN FUNDING 2020-2 DAC 3ME	ASSET BACKED SECURITIES	163,639.49	186,304
PERRIGO FINANCE UNLIMITED CO 3.9% 06/15/2030	CORPORATE DEBT	200,000.00	202,715
PIMCO ASSET BACK SECS PORT-UNL	MUTUAL FUNDS	459,127.06	5,697,767
PIMCO INV GRD CORP PORT(UNLST)	MUTUAL FUNDS	581,282.52	5,644,253
PIMCO MUNI SECTR PORT INSTL CL	MUTUAL FUNDS	123,435.16	870,218
PIMCO SHORT TM FLT NAV PORT II	MUTUAL FUNDS	365,266.78	3,656,686
PSTAT 2021-4A A1 3ML+80 10/15/2029 144A	ASSET BACKED SECURITIES	250,000.00	250,059
REALTY INCOME CORP 2.2% 06/15/2028	CORPORATE DEBT	150,000.00	151,403
REALTY INCOME CORP 4.875% 06/01/2026	CORPORATE DEBT	200,000.00	225,013
REGENERON PHARMACEUTICALS INC 1.75% 09/15/2030	CORPORATE DEBT	100,000.00	94,565
RELIANCE STEEL & ALUMINUM CO 2.15% 08/15/2030	CORPORATE DEBT	100,000.00	97,166
RESIDENTIAL MORTGAGE SECURITIES 32 PLC SONIA3M+12	MTGE BACKED SECURITIES	161,557.89	220,424
ROLLS-ROYCE PLC 5.75% 10/15/2027 144A	CORPORATE DEBT	200,000.00	221,180
SAN DIEGO GAS & ELECTRIC CO 1.7% 10/01/2030	CORPORATE DEBT	100,000.00	95,689
SARANAC CLO VI LTD 3ML+114 08/13/2031 144A	ASSET BACKED SECURITIES	200,000.00	199,730
SCENTRE GROUP TR 1 / SCENTRE GROUP TR 2 4.375% 05/	CORPORATE DEBT	100,000.00	114,235
SEAGATE HDD CAYMAN 5.75% 12/01/2034	CORPORATE DEBT	150,000.00	172,875
SMITH & NEPHEW PLC 2.032% 10/14/2030	CORPORATE DEBT	100,000.00	96,565
SOUND PT CLO IX LTD / SOUND PT CLO IX INC 2A ARRR	ASSET BACKED SECURITIES	200,000.00	199,921
SOUND PT CLO XII LTD / SOUND PT CLO XII LLC 3ML+10	ASSET BACKED SECURITIES	201,312.94	201,323
SOUTHERN CALIFORNIA EDISON CO FRN SOFR+0 12/02/202	CORPORATE DEBT	200,000.00	200,183
SOUTHERN COMPANY FRN SOFR+37 05/10/2023	CORPORATE DEBT	200,000.00	199,536
SPIRIT REALTY LP 3.4% 01/15/2030	CORPORATE DEBT	200,000.00	210,335
SSBK GOVT STIF FUND	STIFS AND MONEY MARKETS	534,158.79	534,159
STANDARD CHARTERED PLC 1.456%/VAR 01/14/2027 144A	CORPORATE DEBT	200,000.00	193,707
STORE CAP CORP 2.75% 11/18/2030	CORPORATE DEBT	100,000.00	99,168
STORE CAP CORP 4.625% 03/15/2029	CORPORATE DEBT	200,000.00	224,056
SUTTER HEALTH 2.294% 08/15/2030	CORPORATE DEBT	100,000.00	99,855
TEXTRON INC 2.45% 03/15/2031	CORPORATE DEBT	200,000.00	196,538
T-MOBILE USA INC 3.875% 04/15/2030	CORPORATE DEBT	100,000.00	109,375
TOWD POINT MORTGAGE FUNDING 2020-AUBURN 14 PLC STE	MTGE BACKED SECURITIES	267,102.00	362,264

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UDR INC 3% 08/15/2031	CORPORATE DEBT	100,000.00	$ 104,142.00
UMBS 30YR 2% 02/01/2052 #TBA	MTGE BACKED SECURITIES	6,700,000.00	6,669,222
UMBS 30YR 2.5% 03/01/2052 #TBA	MTGE BACKED SECURITIES	100,000.00	101,629
UNITED STATES TREASURY BOND 1.25% 05/15/2050	GOVERNMENT OBLIGATIONS	1,000,000.00	849,180
UNITED STATES TREASURY BOND 1.375% 08/15/2050	GOVERNMENT OBLIGATIONS	1,300,000.00	1,138,770
UNITED STATES TREASURY BOND 1.375% 11/15/2040	GOVERNMENT OBLIGATIONS	1,500,000.00	1,366,992
UNITED STATES TREASURY BOND 1.75% 08/15/2041	GOVERNMENT OBLIGATIONS	600,000.00	581,719
UNITED STATES TREASURY BOND 1.875% 02/15/2041	GOVERNMENT OBLIGATIONS	1,200,000.00	1,187,766
UNITED STATES TREASURY BOND 1.875% 02/15/2051	GOVERNMENT OBLIGATIONS	500,000.00	494,688
UNITED STATES TREASURY BOND 2% 08/15/2051	GOVERNMENT OBLIGATIONS	300,000.00	305,813
UNITED STATES TREASURY BOND 2.25% 05/15/2041	GOVERNMENT OBLIGATIONS	800,000.00	840,250
UNITED STATES TREASURY BOND 2.375% 05/15/2051	GOVERNMENT OBLIGATIONS	400,000.00	441,813
UNITED STATES TREASURY BOND 2.875% 05/15/2043	GOVERNMENT OBLIGATIONS	3,100,000.00	3,602,297
UST BILLS 0% 01/25/2022	GOVERNMENT OBLIGATIONS	1,500,000.00	1,499,983
UST BILLS 0% 03/22/2022	GOVERNMENT OBLIGATIONS	900,000.00	899,867
UST BILLS 0% 04/28/2022	GOVERNMENT OBLIGATIONS	5,000,000.00	4,998,782
UST NOTES 0.125% 05/15/2023	GOVERNMENT OBLIGATIONS	7,100,000.00	7,059,230
UST NOTES 0.375% 04/30/2025	GOVERNMENT OBLIGATIONS	2,900,000.00	2,835,656
UST NOTES 0.5% 04/30/2027	GOVERNMENT OBLIGATIONS	5,200,000.00	4,987,938
UST NOTES 0.625% 05/15/2030	GOVERNMENT OBLIGATIONS	200,000.00	187,000
UST NOTES 1.625% 05/15/2031	GOVERNMENT OBLIGATIONS	1,000,000.00	1,012,656
UWM MTG TR 2021-INV4 2.5% 12/25/2051 144A	MTGE BACKED SECURITIES	199,070.24	198,806
UWM MTG TR 2021-INV5 3% 01/25/2052 144A	MTGE BACKED SECURITIES	250,000.00	253,906
VENTUR CDO LTD 3ML+99 07/20/2030 144A	ASSET BACKED SECURITIES	200,000.00	199,869
VENTURE XXI CLO LTD 3ML+88 07/15/2027 144A	ASSET BACKED SECURITIES	70,399.63	70,401
VERIZON COMMUNICATIONS INC 1.5% 09/18/2030	CORPORATE DEBT	100,000.00	93,812
VM CASH CCP CME MSC USD	CASH COLLATERAL	18,235.90	18,236
VM CASH CCP ICE MSC EUR	CASH COLLATERAL	14,864.60	16,923
VM CASH CCP LCH MSC GBP	CASH COLLATERAL	7,353.76	9,954
VM CASH CCP LCH MSC JPY	CASH COLLATERAL	1,223,868.00	10,640
VMC FINANCE 2019-FL3 LLC VAR 09/15/2036 144A	MTGE BACKED SECURITIES	112,415.09	112,349
VMWARE INC 4.65% 05/15/2027	CORPORATE DEBT	100,000.00	112,462
VOYA 2012-4 LTD 4A A1R3 3ML+100 10/15/2030 144A	ASSET BACKED SECURITIES	250,000.00	249,816
WEC ENERGY GROUP INC 1.8% 10/15/2030	CORPORATE DEBT	100,000.00	94,367
WELLS FARGO & CO NEW 2.393/VAR 06/02/2028	CORPORATE DEBT	200,000.00	203,266
WELLS FARGO & CO NEW 2.509% 10/27/2023	CORPORATE DEBT	200,000.00	160,827
WELLTOWER INC 2.75% 01/15/2031	CORPORATE DEBT	100,000.00	101,864
WILLIS NORTH AMERICA INC 2.95% 09/15/2029	CORPORATE DEBT	100,000.00	102,369
WORLDWIDE PLAZA TR 2017-WWP A 3.5263% 11/10/2027 1	MTGE BACKED SECURITIES	200,000.00	212,807
WP CAREY INC 2.4% 02/01/2031	CORPORATE DEBT	200,000.00	196,525

Appendix A

DEUTSCHE BANK
MATCHED SAVINGS PLAN
PIMCO Separately Managed Account
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2021

Security Description	Category Description	Shares / Par	Market Value
BRITISH TELECOMMUNICATIONS PL SNR SE 12/20/2028 IC	CREDIT DEFAULT BASKETS (CDX)	200,000.00	$ (5,023.00)
CDX ITRAXX XOV36 5Y ICE 12/20/26	CREDIT DEFAULT BASKETS (CDX)	1,200,000.00	(3,517)
ROLLS-ROYCE PLC SNR SE ICE SWAP 06/20/25	CREDIT DEFAULT BASKETS (CDX)	100,000.00	19,834
PIMCO LCH SWAP 03/15/22	INTEREST RATE SWAPS (IRS)	39,000,000.00	(17)
US 10YR NOTE FUT (CBT)MAR22 TYH2	FUTURES	75.00	30,133
US 5YR NOTE (CBT) FUT MAR22 FVH2	FUTURES	47.00	(1,986)
CDX IG37 5Y ICE SWAP 12/20/26	CREDIT DEFAULT BASKETS (CDX)	2,400,000.00	(806)
CDX ITRAXX EXJP IG36 5Y ICE	CREDIT DEFAULT BASKETS (CDX)	400,000.00	2,208
GENERAL MOTORS COMPANY SNR SE ICE SWAP 12/20/26	CREDIT DEFAULT BASKETS (CDX)	200,000.00	(1,718)
VERIZON COMMUNICATIONS INC SNR S" 06/20/26 ICE	CREDIT DEFAULT BASKETS (CDX)	200,000.00	(769)
VERIZON COMMUNICATIONS INC SNR SE ICE SWAP 12/20/2	CREDIT DEFAULT BASKETS (CDX)	200,000.00	(666)
LONG GILT FUTURE MAR22 G H2	FUTURES	(2.00)	195
OIS GBP SONIO-0.75000 03/16/22 30Y LCH	INTEREST RATE SWAPS (IRS)	(1,100,000.00)	51,722
OIS GBP SONIO-0.75000 09-21-22-30Y LCH	INTEREST RATE SWAPS (IRS)	(100,000.00)	(3,646)
IRS JPY 0.00000 03/15/21 1Y (WHT) LCH	INTEREST RATE SWAPS (IRS)	(39,000,000.00)	(57)
OIS JPY MUT+ 5.89-0.5560 03/15/21-30Y LCH	INTEREST RATE SWAPS (IRS)	(39,000,000.00)	(686)
PIMCO LCH SWAP 03/17/2031	INTEREST RATE SWAPS (IRS)	(620,000,000.00)	5,734
US LONG BOND(CBT) FUT MAR22 USH2	FUTURES	(6.00)	(9,431)
COLOMBIA LA SP GST SWAP 12/20/2026	CREDIT DEFAULT SWAPS (CDS)	208,000.00	(9,782)
IRO USD 1Y C 0.87 L 11/02/22 GLM	OPTIONS	(6,000,000.00)	(6,354)
IRO USD 1Y P 1.27 L 11/02/22 GLM	OPTIONS	(6,000,000.00)	(14,971)
AUSTRALIAN DOLLAR	FORWARD CURRENCY CONTRACT	1,406,000.00	(3,546)
AUSTRALIAN DOLLAR	FORWARD CURRENCY CONTRACT	(1,070,000.00)	(23,425)
AUSTRALIAN DOLLAR	FORWARD CURRENCY CONTRACT	(332,000.00)	(8,191)
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	(1,913,698.50)	(8,424)
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	(1,913,698.50)	(646)
BRITISH POUND STERLING	FORWARD CURRENCY CONTRACT	(923,000.00)	(7,712)
BRITISH POUND STERLING	FORWARD CURRENCY CONTRACT	(68,000.00)	(1,820)
CANADIAN DOLLAR	FORWARD CURRENCY CONTRACT	207,004.00	1,660
CHILEAN PESO	FORWARD CURRENCY CONTRACT	(61,000.00)	(1,372)
CHILEAN PESO	FORWARD CURRENCY CONTRACT	(28,000.00)	(447)
CHILEAN PESO	FORWARD CURRENCY CONTRACT	(76,000.00)	(1,432)
EUROPEAN MONETARY UNION EURO	FORWARD CURRENCY CONTRACT	(695,000.00)	(92)
EUROPEAN MONETARY UNION EURO	FORWARD CURRENCY CONTRACT	(232,000.00)	(2,532)
JAPANESE YEN	FORWARD CURRENCY CONTRACT	(5,092,062.00)	490
JAPANESE YEN	FORWARD CURRENCY CONTRACT	74,600.00	(10,847)
JAPANESE YEN	FORWARD CURRENCY CONTRACT	38,200.00	(4,445)
NORWEGIAN KRONER	FORWARD CURRENCY CONTRACT	3,020,000.00	(4,243)
NORWEGIAN KRONER	FORWARD CURRENCY CONTRACT	2,280,000.00	(1,067)

Appendix B

FD406
DETAIL STATEMENT OF
ASSETS AND LIABILITIES

DEUTSCHE BANK MANAGED MATURE BOND PORTFOLIO

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AS OF DECEMBER 31,2021

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FIXED INCOME				
ABBVIE INC 2.3% 11/21/2022	99.902			
SEMI-ANN. 2.300% 11/21/2022	101.3963	424,583.50	430,934.44	6,350.94
00287YBM0	425,000			
ABBVIE INC 2.6% 11/21/2024	99.911			
SEMI-ANN. 2.600% 11/21/2024	103.7633	524,532.75	544,757.18	20,224.43
00287YBZ1	525,000			
ADOBE INC 1.9% 02/01/2025	99.787			
SEMI-ANN. 1.900% 02/01/2025	102.3888	299,361.00	307,166.33	7,805.33
00724PAB5	300,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.749			
SEMI-ANN. 4.125% 07/03/2023	103.8615	473,807.75	493,342.03	19,534.28
00774MAF2	475,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.832			
SEMI-ANN. 2.450% 10/29/2026	100.8200	798,656.00	806,559.96	7,903.96
00774MAV7	800,000			
AETNA INC 2.8% 06/15/2023	105.377			
SEMI-ANN. 2.800% 06/15/2023	102.4610	553,229.25	537,920.44	(15,308.81)
00817YAV0	525,000			
AGL CLO 5 LTD / AGL CLO 5 LLC 3ML+116 07	100.00			
QUARTERLY FLOATING 07/20/2034	99.9442	1,375,000.00	1,374,232.75	(767.25)
00119TAF1	1,375,000			
AIG GLOBAL FDG 0.8% 07/07/2023 144A	99.923			
SEMI-ANN. 0.800% 07/07/2023	99.8266	249,807.50	249,566.50	(241.00)
00138CAM0	250,000			
AIR LEASE CORP 2.25% 01/15/2023	99.286			
SEMI-ANN. 2.250% 01/15/2023	101.2380	223,393.50	227,785.49	4,391.99
00914AAD4	225,000			
AIR LEASE CORP 2.3% 02/01/2025	98.963			
SEMI-ANN. 2.300% 02/01/2025	101.3739	470,074.25	481,526.11	11,451.86
00914AAF9	475,000			
AIR LEASE CORP 2.75% 01/15/2023	100.4264			
SEMI-ANN. 2.750% 01/15/2023	101.5240	878,731.25	888,334.84	9,603.59
00912XAX2	875,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
AIR LEASE CORP 3.5% 01/15/2022	100.88			
SEMI-ANN. 3.500% 01/15/2022	100.0880	504,400.00	500,440.04	(3,959.96)
00912XBE3	500,000			
ALLSTATE CORP FRN 3ML+63 03/29/2023	100.00			
QUARTERLY FLOATING 03/29/2023	100.3149	475,000.00	476,495.76	1,495.76
020002BF7	475,000			
AMEREN CORP 2.5% 09/15/2024	99.967			
SEMI-ANN. 2.500% 09/15/2024	102.6781	349,884.50	359,373.22	9,488.72
023608AH5	350,000			
AMERICAN EXPRESS CO FRN 3ML+75 08/03/202	100.00			
QUARTERLY FLOATING 08/03/2023	100.6500	275,000.00	276,787.43	1,787.43
025816BX6	275,000			
AMERICAN EXPRESS CR ACC MST TR 2% 04/15/	99.9867			
MONTHLY 2.000% 04/15/2025	101.0775	1,599,787.36	1,617,239.20	17,451.84
02582JJM3	1,600,000			
AMERICAN EXPRESS CR ACCT MS TR 2019-2 A	99.9941			
MONTHLY 2.670% 11/15/2024	100.6874	749,956.05	755,155.65	5,199.60
02587AAN4	750,000			
AMERICAN INTERNATIONAL GRP INC 2.5% 06/3	99.892			
SEMI-ANN. 2.500% 06/30/2025	103.1096	574,379.00	592,880.07	18,501.07
026874DQ7	575,000			
AMERICAN TOWER CORP 1.3% 09/15/2025	99.719			
SEMI-ANN. 1.300% 09/15/2025	98.4757	373,946.25	369,283.73	(4,662.52)
03027XBB5	375,000			
AMERICAN TOWER CORP 2.4% 03/15/2025	99.905			
SEMI-ANN. 2.400% 03/15/2025	102.6814	349,667.50	359,385.07	9,717.57
03027XAZ3	350,000			
ANCHORAGE AK .614% 8/1/2024	100.00			
SEMI-ANN. 0.614% 08/01/2024	98.6618	25,000.00	24,665.46	(334.54)
033162CS5	25,000			
ANCHORAGE AK .614% 8/1/2024	100.00			
SEMI-ANN. 0.614% 08/01/2024	98.6618	35,000.00	34,531.64	(468.36)
033162DG0	35,000			
ANCHORAGE AK .714% 8/1/2025	100.00			
SEMI-ANN. 0.714% 08/01/2025	97.7336	25,000.00	24,433.40	(566.60)
033162CT3	25,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
ANCHORAGE AK .714% 8/1/2025	100.00			
SEMI-ANN. 0.714% 08/01/2025	97.7336	90,000.00	87,960.25	(2,039.75)
033162DH8	90,000			
ANCHORAGE CAP CLO 20 LTD / ANCHORAGE CAP	100.00			
QUARTERLY FLOATING 01/20/2035	100.1219	2,300,000.00	2,302,803.70	2,803.70
03330YAA8	2,300,000			
ANTHEM INC 1.5% 03/15/2026	99.737			
SEMI-ANN. 1.500% 03/15/2026	99.8833	822,830.25	824,037.60	1,207.35
036752AR4	825,000			
APPLE INC 1.125% 05/11/2025	99.821			
SEMI-ANN. 1.125% 05/11/2025	99.6859	274,507.75	274,136.26	(371.49)
037833DT4	275,000			
ARLINGTON TX .708% 8/15/2025	100.00			
SEMI-ANN. 0.708% 08/15/2025	98.4315	75,000.00	73,823.64	(1,176.36)
041796XL2	75,000			
ASB BANK LIMITED 1.625% 10/22/2026 144A	99.604			
SEMI-ANN. 1.625% 10/22/2026	99.1813	547,822.00	545,497.05	(2,324.95)
00216LAD5	550,000			
AT&T INC STEP 12/15/2023	109.551			
SEMI-ANN. FLOATING 12/15/2023	105.8030	164,326.50	158,704.47	(5,622.03)
00206RHP0	150,000			
AT&T INC 1.7% 03/25/2026	99.833			
SEMI-ANN. 1.700% 03/25/2026	99.4835	524,123.25	522,288.35	(1,834.90)
00206RML3	525,000			
AT&T INC 3.95% 01/15/2025	112.053			
SEMI-ANN. 3.950% 01/15/2025	106.8589	252,119.25	240,432.50	(11,686.75)
00206RDD1	225,000			
AT&T INC 4.125% 02/17/2026	108.899			
SEMI-ANN. 4.125% 02/17/2026	109.0746	845,056.24	846,418.98	1,362.74
00206RCT7	776,000			
AT&T INC 4.45% 04/01/2024	110.431			
SEMI-ANN. 4.450% 04/01/2024	106.7377	165,646.50	160,106.62	(5,539.88)
00206RDC3	150,000			
ATHENE GLOBAL FUNDING 1.2% 10/13/2023 14	99.971			
SEMI-ANN. 1.200% 10/13/2023	100.1395	474,862.25	475,662.48	800.23
04685A2Q3	475,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
ATLAS SENIOR LOAN FUND LTD 3ML+118 01/18	100.00			
QUARTERLY FLOATING 01/18/2035	99.941	1,450,000.00	1,449,144.50	(855.50)
04943EAC5	1,450,000			
AUTOZONE INC 3.125% 04/18/2024	99.711			
SEMI-ANN. 3.125% 04/18/2024	104.4679	224,349.75	235,052.79	10,703.04
053332AX0	225,000			
AVANGRID INC 3.2% 04/15/2025	99.871			
SEMI-ANN. 3.200% 04/15/2025	105.0905	424,451.75	446,634.49	22,182.74
05351WAC7	425,000			
AVIATION CAPITAL GROUP LLC 1.95% 01/30/2	99.044			
SEMI-ANN. 1.950% 01/30/2026	97.5377	198,088.00	195,075.32	(3,012.68)
05369AAK7	200,000			
AVIATION CAPITAL GROUP LLC 5.5% 12/15/20	112.847			
SEMI-ANN. 5.500% 12/15/2024	109.4088	564,235.00	547,043.92	(17,191.08)
05369AAH4	500,000			
AVOLON HOLDINGS FUNDING LTD 2.875% 02/15	99.881			
SEMI-ANN. 2.875% 02/15/2025	102.1509	1,323,423.25	1,353,499.82	30,076.57
05401AAH4	1,325,000			
AZ TRANS HWY 2.058% 7/1/2025	105.383			
SEMI-ANN. 2.058% 07/01/2025	102.7466	1,180,289.60	1,150,762.03	(29,527.57)
040654XV2	1,120,000			
BAIN CAPITAL CREDIT CLO 2020-3 LTD 3ML+1	100.00			
QUARTERLY FLOATING 10/23/2034	99.9413	1,100,000.00	1,099,354.30	(645.70)
05684CAL9	1,100,000			
BAKER HUGHES A GE CO LLC / CO-OBLIGOR IN	100.00			
SEMI-ANN. 2.773% 12/15/2022	101.9861	350,000.00	356,951.50	6,951.50
05723KAD2	350,000			
BANCO SANTANDER SA FRN 3ML+112 04/12/202	100.00			
QUARTERLY FLOATING 04/12/2023	101.032	200,000.00	202,064.00	2,064.00
05964HAH8	200,000			
BANCO SANTANDER SA 2.706% 06/27/2024	100.00			
SEMI-ANN. 2.706% 06/27/2024	103.5378	200,000.00	207,075.58	7,075.58
05971KAD1	200,000			
BANCO SANTANDER SA 2.746% 05/28/2025	100.00			
SEMI-ANN. 2.746% 05/28/2025	103.3590	200,000.00	206,718.01	6,718.01
05971KAE9	200,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BANGOR .825% 7/15/2025	100.00			
SEMI-ANN. 0.825% 07/15/2025	98.9184	200,000.00	197,836.78	(2,163.22)
060096CM4	200,000			
BANK OF AMERICA CORPORATION SOFR 0.981%/	100.00			
SEMI-ANN. FLOATING 09/25/2025	98.7857	675,000.00	666,803.63	(8,196.37)
06051GJG5	675,000			
BANK OF AMERICA CORPORATION 3.864%/VAR 0	105.997			
SEMI-ANN. FLOATING 07/23/2024	104.1858	503,485.75	494,882.70	(8,603.05)
06051GHL6	475,000			
BANK OF AMERICA CORPORATION 4.125% 01/22	108.108			
SEMI-ANN. 4.125% 01/22/2024	106.2453	2,054,052.00	2,018,661.14	(35,390.86)
06051GFB0	1,900,000			
BANQUE FED CRED MUTUEL PARIS 2.375% 11/2	99.63			
SEMI-ANN. 2.375% 11/21/2024	102.4832	547,965.00	563,657.36	15,692.36
06675FAT4	550,000			
BANQUE FED CRED MUTUEL PARIS 3.75% 07/20	99.563			
SEMI-ANN. 3.750% 07/20/2023	104.3505	448,033.50	469,577.24	21,543.74
06675FAR8	450,000			
BAXTER INTERNATIONAL INC 1.915% 02/01/20	99.998			
SEMI-ANN. 1.915% 02/01/2027	100.3666	1,099,978.00	1,104,032.35	4,054.35
071813CJ6	1,100,000			
BAYER US FIN II LLC FRN 3ML+101 12/15/20	100.00			
QUARTERLY FLOATING 12/15/2023	100.8218	675,000.00	680,546.83	5,546.83
07274NAG8	675,000			
BERKSHIRE HATHAWAY ENERGY COMPANY 4.05%	99.871			
SEMI-ANN. 4.050% 04/15/2025	108.1919	399,484.00	432,767.54	33,283.54
084659AT8	400,000			
BNP PARIBAS 2.219%/VAR 06/09/2026 144A	100.00			
SEMI-ANN. FLOATING 06/09/2026	100.9302	275,000.00	277,558.00	2,558.00
09659W2L7	275,000			
BNP PARIBAS 2.95% 05/23/2022 144A	99.875			
SEMI-ANN. 2.950% 05/23/2022	100.9683	274,656.25	277,662.70	3,006.45
09659W2A1	275,000			
BOEING CO 1.167% 02/04/2023	100.00			
SEMI-ANN. 1.167% 02/04/2023	100.0103	675,000.00	675,069.26	69.26
097023DD4	675,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BP CAP MARKETS AMERICA INC 3.79% 02/06/2	100.00			
SEMI-ANN. 3.790% 02/06/2024	105.2680	575,000.00	605,290.98	30,290.98
10373QAD2	575,000			
BPCE SA 2.375% 01/14/2025 144A	99.402			
SEMI-ANN. 2.375% 01/14/2025	101.7368	298,206.00	305,210.34	7,004.34
05583JAG7	300,000			
BROADCOM INC 3.625% 10/15/2024	99.218			
SEMI-ANN. 3.625% 10/15/2024	105.7722	1,165,811.50	1,242,822.94	77,011.44
11135FAY7	1,175,000			
BROADCOM INC 4.7% 04/15/2025	99.99			
SEMI-ANN. 4.700% 04/15/2025	109.3333	774,922.50	847,332.95	72,410.45
11135FBC4	775,000			
BX TR 2021-ARIA 1ML+89.91 10/15/2036 144	99.75			
MONTHLY FLOATING 10/15/2036	99.8120	798,000.00	798,495.92	495.92
05608RAA3	800,000			
CA WTR RES .56% 12/1/2024	100.00			
SEMI-ANN. 0.560% 12/01/2024	98.4173	230,000.00	226,359.77	(3,640.23)
13067WRB0	230,000			
CANADIAN NATL RESOURCES LTD 2.05% 07/15/	99.832			
SEMI-ANN. 2.050% 07/15/2025	100.9559	449,244.00	454,301.57	5,057.57
136385AZ4	450,000			
CAPITAL ONE BK (USA) NA 2.014%/VAR 01/27	100.00			
SEMI-ANN. FLOATING 01/27/2023	100.0882	400,000.00	400,352.62	352.62
14042TCS4	400,000			
CAPITAL ONE BK (USA) NA 2.28%/VAR 01/28/	100.00			
SEMI-ANN. FLOATING 01/28/2026	101.8358	400,000.00	407,343.16	7,343.16
14042TCT2	400,000			
CAPITAL ONE FINANCIAL CORP 2.6% 05/11/20	99.957			
SEMI-ANN. 2.600% 05/11/2023	102.1632	474,795.75	485,275.03	10,479.28
14040HCD5	475,000			
CAPITAL ONE FINANCIAL CORP 3.2% 01/30/20	99.881			
SEMI-ANN. 3.200% 01/30/2023	102.4255	474,434.75	486,521.29	12,086.54
14040HBU8	475,000			
CARGILL INC 1.375% 07/23/2023 144A	99.896			
SEMI-ANN. 1.375% 07/23/2023	100.7832	349,636.00	352,741.35	3,105.35
141781BL7	350,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CARGILL INC 3.25% 03/01/2023 144A	99.876			
SEMI-ANN. 3.250% 03/01/2023	102.8814	199,752.00	205,762.72	6,010.72
141781BG8	200,000			
CARRIER GLOBAL CORP 2.242% 02/15/2025	100.00			
SEMI-ANN. 2.242% 02/15/2025	102.3981	1,600,000.00	1,638,369.14	38,369.14
14448CAN4	1,600,000			
CELANESE US HLDGS LLC 3.5% 05/08/2024	104.426			
SEMI-ANN. 3.500% 05/08/2024	104.4466	417,704.00	417,786.55	82.55
15089QAJ3	400,000			
CENTERPOINT ENERGY INC 3.85% 02/01/2024	99.928			
SEMI-ANN. 3.850% 02/01/2024	104.7672	224,838.00	235,726.18	10,888.18
15189TAU1	225,000			
CHARTER COMMUNICATIONS OPERATING LLC / C	113.8215			
SEMI-ANN. 4.908% 07/23/2025	110.1108	1,081,304.25	1,046,052.84	(35,251.41)
161175AY0	950,000			
CHARTER COMMUNICATIONS OPERATING LLC / C	105.614			
SEMI-ANN. 4.464% 07/23/2022	101.4760	105,614.00	101,476.01	(4,137.99)
161175BB9	100,000			
CHARTER COMMUNICATIONS OPERATING LLC / C	100.00			
QUARTERLY FLOATING 02/01/2024	102.1820	250,000.00	255,455.07	5,455.07
161175BP8	250,000			
CIGNA CORP 3.75% 07/15/2023	99.947			
SEMI-ANN. 3.750% 07/15/2023	103.9910	67,963.96	70,713.89	2,749.93
125523AF7	68,000			
CITIGROUP COML MTG TR 14-GC25 A4 3.635%	108.9766			
MONTHLY 3.635% 10/10/2047	105.1497	762,835.94	736,047.90	(26,788.04)
17322YAD2	700,000			
CITIGROUP INC 1.28100%/VAR 11/03/2025	100.00			
SEMI-ANN. FLOATING 11/03/2025	99.7311	625,000.00	623,319.43	(1,680.57)
172967ND9	625,000			
CITIGROUP INC 1.678%/VAR 05/15/2024	100.00			
SEMI-ANN. FLOATING 05/15/2024	101.1089	1,025,000.00	1,036,366.00	11,366.00
172967MR9	1,025,000			
CITIGROUP INC 2.7% 10/27/2022	99.666			
SEMI-ANN. 2.700% 10/27/2022	101.5736	99,666.00	101,573.58	1,907.58
172967LQ2	100,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CITIGROUP INC 3.142%/VAR 01/24/2023	100.00			
SEMI-ANN. FLOATING 01/24/2023	100.1265	475,000.00	475,600.74	600.74
172967LV1	475,000			
COLUMBUS OHIO S .667% 12/1/2025	100.00			
SEMI-ANN. 0.667% 12/01/2025	97.7163	265,000.00	258,948.25	(6,051.75)
19954VAK3	265,000			
COMCAST CORP NEW 3.7% 04/15/2024	99.994			
SEMI-ANN. 3.700% 04/15/2024	106.2414	374,977.50	398,405.40	23,427.90
20030NCR0	375,000			
COMET 2019-A2 A2 1.72% 08/15/2024	99.9748			
MONTHLY 1.720% 08/15/2024	100.8246	1,163,706.90	1,173,598.11	9,891.21
14041NFU0	1,164,000			
CONSTELLATION BRANDS INC 3.2% 02/15/2023	103.013			
SEMI-ANN. 3.200% 02/15/2023	102.1446	669,584.50	663,940.04	(5,644.46)
21036PAX6	650,000			
CQS US CLO 2021-1 LTD / CQS US CLO 2021-	99.90			
QUARTERLY FLOATING 01/20/2035	99.8157	1,098,900.00	1,097,972.70	(927.30)
12659UAA0	1,100,000			
CREDIT SUISSE AG NY BRNCH 1.25% 08/07/20	99.773			
SEMI-ANN. 1.250% 08/07/2026	97.4833	1,122,446.25	1,096,687.07	(25,759.18)
22550L2G5	1,125,000			
CREDIT SUISSE AG NY BRNCH 2.95% 04/09/20	99.829			
SEMI-ANN. 2.950% 04/09/2025	104.6734	299,487.00	314,020.09	14,533.09
22550L2C4	300,000			
DANSKE BANK AS (UNGTD) 1.226% 06/22/2024	100.00			
SEMI-ANN. 1.226% 06/22/2024	99.8500	675,000.00	673,987.21	(1,012.79)
23636AAW1	675,000			
DELL INTL/EMC CORP 5.45% 06/15/2023	108.585			
SEMI-ANN. 5.450% 06/15/2023	105.4893	600,475.05	583,355.90	(17,119.15)
24703TAA4	553,000			
DIAGEO CAPITAL PLC 3.5% 09/18/2023	99.777			
SEMI-ANN. 3.500% 09/18/2023	104.1221	324,275.25	338,396.98	14,121.73
25243YAY5	325,000			
DISNEY (WALT) CO 3.35% 03/24/2025	99.945			
SEMI-ANN. 3.350% 03/24/2025	106.3624	524,711.25	558,402.60	33,691.35
254687FN1	525,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
DOMINION ENERGY INC VAR 08/15/2024	100.0778			
SEMI-ANN. FLOATING 08/15/2024	103.5097	150,116.75	155,264.57	5,147.82
25746UDB2	150,000			
DOMINION ENERGY INC 2.45% 01/15/2023 144	99.844			
SEMI-ANN. 2.450% 01/15/2023	101.6560	324,493.00	330,381.94	5,888.94
25746UDC0	325,000			
DR HORTON INC 1.3% 10/15/2026	99.919			
SEMI-ANN. 1.300% 10/15/2026	97.6464	599,514.00	585,878.41	(13,635.59)
23331ABQ1	600,000			
DRYDEN 76 CLO LTD 3ML+115 10/20/2034 144	100.00			
QUARTERLY FLOATING 10/20/2034	99.9595	2,300,000.00	2,299,068.50	(931.50)
26252WAU3	2,300,000			
DTE ENERGY CO 0.55% 11/01/2022	99.949			
SEMI-ANN. 0.550% 11/01/2022	99.8300	674,655.75	673,852.55	(803.20)
233331BH9	675,000			
DTE ENERGY CO 1.05% 06/01/2025	99.879			
SEMI-ANN. 1.050% 06/01/2025	97.9763	349,576.50	342,916.93	(6,659.57)
233331BG1	350,000			
DUPONT DE NEMOURS INC 4.205% 11/15/2023	100.00			
SEMI-ANN. 4.205% 11/15/2023	105.7471	350,000.00	370,114.78	20,114.78
26078JAB6	350,000			
E BATON RG SWR .979% 2/1/2025	100.00			
SEMI-ANN. 0.979% 02/01/2025	98.8326	185,000.00	182,840.22	(2,159.78)
270618GL9	185,000			
EAST OHIO GAS CO/THE 1.3% 06/15/2025 144	99.899			
SEMI-ANN. 1.300% 06/15/2025	98.6265	149,848.50	147,939.76	(1,908.74)
27409LAA1	150,000			
EBAY INC 1.4% 05/10/2026	99.87			
SEMI-ANN. 1.400% 05/10/2026	98.4637	349,545.00	344,623.03	(4,921.97)
278642AX1	350,000			
ECOLAB INC 1.65% 02/01/2027	99.97			
SEMI-ANN. 1.650% 02/01/2027	100.4532	449,865.00	452,039.45	2,174.45
278865BL3	450,000			
EL PASO TX W&S .69% 3/1/2024	100.00			
SEMI-ANN. 0.690% 03/01/2024	99.6843	50,000.00	49,842.15	(157.85)
283822TH7	50,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
EL PASO TX W&S .77% 3/1/2025	100.00			
SEMI-ANN. 0.770% 03/01/2025	99.0631	25,000.00	24,765.78	(234.22)
283822TJ3	25,000			
EMORY UNIVERSITY GA 1.566% 09/01/2025	103.053			
SEMI-ANN. 1.566% 09/01/2025	99.4850	1,009,919.40	974,952.54	(34,966.86)
29157TAC0	980,000			
ENBRIDGE INC 1.6% 10/04/2026	99.995			
SEMI-ANN. 1.600% 10/04/2026	98.5657	699,965.00	689,959.77	(10,005.23)
29250NBH7	700,000			
ENBRIDGE INC 2.9% 07/15/2022	99.916			
SEMI-ANN. 2.900% 07/15/2022	100.9873	199,832.00	201,974.60	2,142.60
29250NAQ8	200,000			
ENERGY TRANSFER LP 4.5% 04/15/2024	104.9183			
SEMI-ANN. 4.500% 04/15/2024	105.9854	603,280.50	609,415.76	6,135.26
29278NAH6	575,000			
ENTERGY CORP NEW 0.9% 09/15/2025	99.606			
SEMI-ANN. 0.900% 09/15/2025	96.8533	547,833.00	532,692.96	(15,140.04)
29364GAM5	550,000			
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	99.817			
SEMI-ANN. 1.400% 07/07/2025	99.0817	374,313.75	371,556.33	(2,757.42)
29449WAA5	375,000			
EXTENDED STAY AMER TR 2021-ESH A 1ML+108	100.00			
MONTHLY FLOATING 07/15/2038	100.1316	397,929.81	398,453.61	523.80
30227FAA8	397,929.8100			
EXXON MOBIL CORP 2.992% 03/19/2025	100.00			
SEMI-ANN. 2.992% 03/19/2025	105.0919	575,000.00	604,278.42	29,278.42
30231GBH4	575,000			
FAIRFAX CNTY VA .645% 10/1/2025	100.00			
SEMI-ANN. 0.645% 10/01/2025	98.1470	155,000.00	152,127.91	(2,872.09)
30382AKC5	155,000			
FEDERAL HOME LN MTG CORP 2.5% 04/01/45	102.1406			
MONTHLY 2.500% 07/15/2039	102.8204	610,401.69	614,464.39	4,062.70
3137BHLU9	597,609.1267			
FEDERAL HOME LN MTG MLT CTF GT 2.5% 05/1	102.8437			
MONTHLY 2.500% 05/15/2045	102.4058	351,097.81	349,602.73	(1,495.08)
3137BRN92	341,389.5476			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FEDERAL HOME LN MTG MLT CTF GT 2.75% 11/	103.4087			
MONTHLY 2.750% 11/15/2025	101.8255	60,221.86	59,299.89	(921.97)
3137A4FB8	58,236.7500			
FEDERAL HOME LN MTG MLT CTF GT 3% 09/15/	103.8750			
MONTHLY 3.000% 09/15/2048	103.4049	333,637.33	332,127.58	(1,509.75)
3137FLDF8	321,191.1830			
FEDERAL HOME LN MTG MLT CTF GT 4718 DA 3	101.9687			
MONTHLY 3.000% 02/15/2047	103.7990	218,739.16	222,665.44	3,926.28
3137FAST6	214,515.9000			
FEDERAL NAT MTG ASN GTD REM PA 1.5% 11/2	99.4527			
MONTHLY 1.500% 11/25/2027	99.9031	7,544.20	7,578.37	34.17
3136A9A81	7,585.7204			
FEDERAL NAT MTG ASN GTD REM PA 2.5% 12/2	102.7812			
MONTHLY 2.500% 12/25/2041	102.3228	132,384.61	131,794.09	(590.52)
3136AQUZ1	128,802.3115			
FEDERAL NAT MTG ASN GTD REM PA 3.5% 10/2	104.4138			
MONTHLY 3.500% 10/25/2042	103.1560	223,321.94	220,631.72	(2,690.22)
3136AGBL5	213,881.5978			
FHLG 6.00% 1/38 #G03646	113.0166			
MONTHLY 6.000% 01/01/2038	116.4325	1,058.42	1,090.41	31.99
3128M5L32	936.5171			
FHLG 6.00% 1/38 #G03776	113.0154			
MONTHLY 6.000% 01/01/2038	116.4612	2,240.14	2,308.44	68.30
3128M5Q52	1,982.1541			
FHLG 6.00% 1/38 #G03781	113.0155			
MONTHLY 6.000% 01/01/2038	116.6900	6,337.42	6,543.47	206.05
3128M5RA0	5,607.5657			
FHLG 6.00% 2/38 #G03941	113.0163			
MONTHLY 6.000% 02/01/2038	116.6359	2,352.05	2,427.38	75.33
3128M5WA4	2,081.1603			
FHLG 6.00% 2/39 #C03325	113.0146			
MONTHLY 6.000% 02/01/2039	116.4530	633.04	652.30	19.26
31292KVS3	560.1400			
FHLG 6.00% 3/39 #G05369	113.0136			
MONTHLY 6.000% 03/01/2039	116.7366	724.28	748.14	23.86
3128M7JN7	640.8787			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 6.00% 4/38 #G04170	113.0166			
MONTHLY 6.000% 04/01/2038	116.6015	901.63	930.23	28.60
3128M56F2	797.7857			
FHLG 6.00% 4/40 #C03475	113.0144			
MONTHLY 6.000% 04/01/2040	116.8406	1,232.29	1,274.01	41.72
31292K2G1	1,090.3829			
FHLG 6.00% 6/38 #A78625	113.0225			
MONTHLY 6.000% 06/01/2038	116.1949	218.39	224.52	6.13
3128LCSN7	193.2270			
FHLG 6.00% 6/38 #G04411	113.0152			
MONTHLY 6.000% 06/01/2038	116.3973	3,053.83	3,145.22	91.39
3128M6GU6	2,702.1411			
FHLG 6.00% 8/37 #A64100	113.0158			
MONTHLY 6.000% 08/01/2037	116.2230	272.74	280.48	7.74
3128KURV1	241.3291			
FHLG 6.00% 8/37 #A64142	113.0089			
MONTHLY 6.000% 08/01/2037	116.3611	713.68	734.85	21.17
3128KUS73	631.5254			
FHLG 6.00% 9/37 #G03330	113.0155			
MONTHLY 6.000% 09/01/2037	116.4448	920.12	948.04	27.92
3128M5A75	814.1540			
FHLG 6.00% 9/38 #G04607	113.0167			
MONTHLY 6.000% 09/01/2038	116.6981	1,495.07	1,543.77	48.70
3128M6NY0	1,322.8754			
FHLG 6.00% 11/37 #A69303	113.0174			
MONTHLY 6.000% 11/01/2037	116.8066	368.65	381.01	12.36
3128L1KQ2	326.1888			
FHLG 6.00% 11/37 #G03551	113.0156			
MONTHLY 6.000% 11/01/2037	116.4646	6,141.87	6,329.31	187.44
3128M5H45	5,434.5338			
FHLG 6.00% 12/37 #A69654	113.0157			
MONTHLY 6.000% 12/01/2037	116.6039	4,789.15	4,941.20	152.05
3128L1WP1	4,237.5958			
FHLG 6.00% 12/37 #A69830	113.0142			
MONTHLY 6.000% 12/01/2037	116.5316	796.17	820.95	24.78
3128L14P2	704.4869			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 6.00% 12/37 #G03616	113.0154			
MONTHLY 6.000% 12/01/2037	116.4256	2,135.89	2,200.34	64.45
3128M5K58	1,889.9106			
FHLG 6.00% 12/37 #G03698	113.0155			
MONTHLY 6.000% 12/01/2037	116.3522	1,524.17	1,569.17	45.00
3128M5NP1	1,348.6381			
FHLG 30YR 4.5% 10/01/2048#ZT0794	110.5625			
MONTHLY 4.500% 10/01/2048	109.6068	2,422,061.87	2,401,126.06	(20,935.81)
3132AC3B4	2,190,672.1270			
FHLG 30YR 4.5% 11/01/2048#ZA5940	109.1719			
MONTHLY 4.500% 11/01/2048	108.5756	953,694.86	948,485.72	(5,209.14)
31329PS53	873,571.9500			
FHLG 30YR 6.0% 01/01/2039#V80804	113.0157			
MONTHLY 6.000% 01/01/2039	116.7454	8,289.36	8,562.92	273.56
3132L53M3	7,334.6962			
FHLG 30YR 6.0% 02/01/2038#G03926	113.0155			
MONTHLY 6.000% 02/01/2038	116.3388	649.20	668.29	19.09
3128M5VT4	574.4343			
FHLG 30YR 6.0% 04/01/2038#A76472	113.0167			
MONTHLY 6.000% 04/01/2038	116.3074	559.48	575.77	16.29
3128LAFM7	495.0417			
FHLG 30YR 6.0% 04/01/2038#A76476	113.0168			
MONTHLY 6.000% 04/01/2038	116.3694	770.94	793.81	22.87
3128LAFR6	682.1464			
FHLG 30YR 6.0% 04/01/2038#G04230	113.0123			
MONTHLY 6.000% 04/01/2038	116.5134	497.11	512.51	15.40
3128M6A73	439.8723			
FHLG 30YR 6.0% 04/01/2040#G07222	113.0160			
MONTHLY 6.000% 04/01/2040	116.3878	2,554.41	2,630.62	76.21
3128M9LB6	2,260.2194			
FHLG 30YR 6.0% 05/01/2038#A77211	113.0153			
MONTHLY 6.000% 05/01/2038	114.9132	279.28	283.97	4.69
3128LBAL2	247.1169			
FHLG 30YR 6.0% 05/01/2040#G06249	113.0159			
MONTHLY 6.000% 05/01/2040	116.1728	1,049.63	1,078.95	29.32
3128M8H23	928.7455			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 30YR 6.0% 05/01/2040#G06789	113.0152			
MONTHLY 6.000% 05/01/2040	116.3927	2,171.34	2,236.23	64.89
3128M82W3	1,921.2807			
FHLG 30YR 6.0% 05/01/2040#G06954	113.0159			
MONTHLY 6.000% 05/01/2040	116.6054	2,402.63	2,478.94	76.31
3128M9BX9	2,125.9225			
FHLG 30YR 6.0% 07/01/2038#G04645	113.0148			
MONTHLY 6.000% 07/01/2038	116.8408	2,508.98	2,593.92	84.94
3128M6P69	2,220.0464			
FHLG 30YR 6.0% 08/01/2037#A64440	113.0148			
MONTHLY 6.000% 08/01/2037	116.6911	1,241.36	1,281.74	40.38
3128KU4Z7	1,098.4045			
FHLG 30YR 6.0% 08/01/2038#A81068	113.0170			
MONTHLY 6.000% 08/01/2038	116.3076	1,295.15	1,332.86	37.71
312927FH4	1,145.9784			
FHLG 30YR 6.0% 09/01/2037#A65310	113.0182			
MONTHLY 6.000% 09/01/2037	116.5244	382.29	394.15	11.86
3128KV3T0	338.2553			
FHLG 30YR 6.0% 09/01/2037#G03297	113.0115			
MONTHLY 6.000% 09/01/2037	116.4529	337.59	347.87	10.28
3128M47J6	298.7217			
FHLG 30YR 6.0% 10/01/2037#A67052	113.0155			
MONTHLY 6.000% 10/01/2037	116.1788	541.26	556.41	15.15
3128KXZR5	478.9256			
FHLG 30YR 6.0% 10/01/2037#G03349	113.0166			
MONTHLY 6.000% 10/01/2037	116.3704	861.33	886.89	25.56
3128M5BS8	762.1269			
FHLG 30YR 6.0% 10/01/2038#A82474	113.0182			
MONTHLY 6.000% 10/01/2038	116.5447	774.92	799.10	24.18
312928XB5	685.6596			
FHLG 30YR 6.0% 10/01/2038#G04713	113.0154			
MONTHLY 6.000% 10/01/2038	116.7672	2,270.68	2,346.06	75.38
3128M6SA7	2,009.1778			
FHLG 30YR 6.0% 11/01/2037#A67449	113.0167			
MONTHLY 6.000% 11/01/2037	116.3558	587.92	605.29	17.37
3128KYH28	520.2063			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 30YR 6.0% 11/01/2037#A68998	113.0170			
MONTHLY 6.000% 11/01/2037	116.5080	1,678.30	1,730.14	51.84
3128L07K2	1,484.9973			
FHLG 30YR 6.0% 12/01/2037#G03721	113.0151			
MONTHLY 6.000% 12/01/2037	116.4941	981.04	1,011.24	30.20
3128M5PE4	868.0613			
FHLG 30YR 6% 01/01/2038#	113.0141			
MONTHLY 6.000% 01/01/2038	116.5624	700.39	722.38	21.99
3128M5SG6	619.7368			
FHLG 30YR 6% 05/01/2040#	113.0160			
MONTHLY 6.000% 05/01/2040	116.3438	2,550.49	2,625.59	75.10
3128M8CB8	2,256.7503			
FHLG 30YR 6% 08/01/2037#	113.0155			
MONTHLY 6.000% 08/01/2037	116.5243	1,342.15	1,383.82	41.67
3128KUGS0	1,187.5806			
FHLG 30YR 6% 09/01/2037#	113.0140			
MONTHLY 6.000% 09/01/2037	116.5944	661.92	682.89	20.97
3128KWDX8	585.6971			
FHLG 30YR 6% 09/01/2037#	113.0212			
MONTHLY 6.000% 09/01/2037	116.3452	248.89	256.21	7.32
3128KWH48	220.2154			
FHLG 30YR 6% 09/01/2037#	113.0185			
MONTHLY 6.000% 09/01/2037	116.7748	852.07	880.39	28.32
3128KWH55	753.9210			
FHLG 30YR 6% 09/01/2038#	113.0162			
MONTHLY 6.000% 09/01/2038	116.6637	3,668.29	3,786.68	118.39
3128M6MZ8	3,245.8092			
FHLG 30YR 6% 09/01/2038#	113.0157			
MONTHLY 6.000% 09/01/2038	116.4527	6,467.21	6,663.89	196.68
3128M6TW8	5,722.3997			
FHLG 30YR 6% 09/01/2038#	113.0244			
MONTHLY 6.000% 09/01/2038	116.3264	548.70	564.73	16.03
312927ZZ2	485.4704			
FHLG 30YR 6% 11/01/2037#	113.0116			
MONTHLY 6.000% 11/01/2037	116.3668	394.09	405.79	11.70
3128M5GM6	348.7163			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 30YR 6% 11/01/2037#	113.0148			
MONTHLY 6.000% 11/01/2037	116.4279	2,355.57	2,426.71	71.14
3128M5J27	2,084.3027			
FHLM ARM 12ML+1.745 6/42#84900	103.3906			
MONTHLY FLOATING 06/01/2042	105.0127	78,805.34	80,041.69	1,236.35
31300MAH6	76,220.9890			
FHLM ARM 2.595% 11/44#849539	102.8437			
MONTHLY FLOATING 11/01/2044	104.2302	34,551.33	35,017.12	465.79
31300MS46	33,595.9540			
FHLM ARM 2.647% 05/45#849727	103.3281			
MONTHLY FLOATING 05/01/2045	104.0749	242,603.40	244,356.83	1,753.43
31300MYY3	234,789.3300			
FHLM ARM 2.842% 12/41#2B0069	105.1250			
MONTHLY FLOATING 12/01/2041	105.3107	32,652.56	32,710.22	57.66
3128LLCE4	31,060.6940			
FHLM ARM 3.089% 06/01/2047#2B6264	102.9453			
MONTHLY FLOATING 06/01/2047	103.1066	142,935.36	143,159.31	223.95
31326L5Z4	138,845.9200			
FHR 4594 PA 3% 11/15/2044	105.0000			
MONTHLY 3.000% 11/15/2044	103.6886	377,586.57	372,870.81	(4,715.76)
3137BQLX3	359,606.2670			
FHR 4709 EA 3% 01/15/2046	102.1563			
MONTHLY 3.000% 01/15/2046	103.0954	299,241.37	301,992.49	2,751.12
3137FAMT2	292,925.1660			
FIFTH THIRD BANCORP 1.625% 05/05/2023	99.936			
SEMI-ANN. 1.625% 05/05/2023	100.9699	249,840.00	252,424.75	2,584.75
316773CZ1	250,000			
FIFTH THIRD BANCORP 2.6% 06/15/2022	99.972			
SEMI-ANN. 2.600% 06/15/2022	100.7781	749,790.00	755,835.73	6,045.73
316773CU2	750,000			
FIRST HORIZON CORP 3.55% 05/26/2023	99.966			
SEMI-ANN. 3.550% 05/26/2023	103.0378	399,864.00	412,151.09	12,287.09
320517AC9	400,000			
FIRST HORIZON CORP 4% 05/26/2025	99.619			
SEMI-ANN. 4.000% 05/26/2025	106.9071	373,571.25	400,901.79	27,330.54
320517AD7	375,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FISERV INC 2.75% 07/01/2024	99.832			
SEMI-ANN. 2.750% 07/01/2024	103.4323	923,446.00	956,748.53	33,302.53
337738AS7	925,000			
FISERV INC 3.8% 10/01/2023	103.9396			
SEMI-ANN. 3.800% 10/01/2023	104.5332	519,698.00	522,666.07	2,968.07
337738AQ1	500,000			
FLORIDA PWR & LT CO 2.85% 04/01/2025	99.898			
SEMI-ANN. 2.850% 04/01/2025	104.4225	249,745.00	261,056.34	11,311.34
341081FZ5	250,000			
FLORIDA ST BD 1.258% 7/1/2025	100.00			
SEMI-ANN. 1.258% 07/01/2025	99.5123	1,075,000.00	1,069,757.33	(5,242.67)
341271AD6	1,075,000			
FNMA 5.00% 7/35 #735676	110.5742			
MONTHLY 5.000% 07/01/2035	110.9723	170,555.09	171,169.06	613.97
31402RJV2	154,244.9119			
FNMA 6.00% 3/34 #725228	115.1719			
MONTHLY 6.000% 03/01/2034	113.9838	404,914.11	400,737.13	(4,176.98)
31402CVV1	351,573.7900			
FNMA ARM 2.449% 05/01/2042#AL1674	102.8594			
MONTHLY FLOATING 05/01/2042	104.9139	78,699.19	80,271.12	1,571.93
3138EH2G6	76,511.4400			
FNMA ARM 2.488% 10/42#AL2492	103.6875			
MONTHLY FLOATING 10/01/2042	104.6203	101,792.23	102,707.94	915.71
3138EJXW3	98,172.1060			
FNMA ARM 2.708% 02/42#AK5677	104.8437			
MONTHLY FLOATING 02/01/2042	100.8665	39,213.26	37,725.73	(1,487.53)
3138EAJX6	37,401.6360			
FNMA ARM 3.017% 07/47#BM1523	102.8750			
MONTHLY FLOATING 07/01/2047	103.0172	258,379.76	258,736.93	357.17
3140J5VR7	251,158.9370			
FNMA 30YR 4.5% 07/01/2048#CA2049	109.1562			
MONTHLY 4.500% 07/01/2048	108.6381	987,692.57	983,003.86	(4,688.71)
3140Q9H30	904,842.8980			
FNMA 30YR 4.5% 08/01/2048#CA2165	109.1562			
MONTHLY 4.500% 08/01/2048	108.6381	1,071,718.28	1,066,630.70	(5,087.58)
3140Q9MP5	981,820.3670			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 30YR 4% 11/01/2040#BF0198	102.5781			
MONTHLY 4.000% 11/01/2040	108.0281	389,832.70	410,544.59	20,711.89
3140FXGG1	380,034.9340			
FNMA 30YR 5% 05/01/2038#AB0130	110.3125			
MONTHLY 5.000% 05/01/2038	110.9772	49,530.24	49,828.71	298.47
31416VEC4	44,899.9468			
FNMA 30YR 5% 08/01/2033#555678	110.5430			
MONTHLY 5.000% 08/01/2033	110.4399	519,617.14	519,132.56	(484.58)
31385XJX6	470,058.9703			
FOX CORP 4.03% 01/25/2024	100.5323			
SEMI-ANN. 4.030% 01/25/2024	105.6091	628,327.00	660,057.14	31,730.14
35137LAG0	625,000			
GA ST .42% 8/1/2024	100.00			
SEMI-ANN. 0.420% 08/01/2024	98.4467	685,000.00	674,360.17	(10,639.83)
373385FP3	685,000			
GENERAL MILLS INC FRN 3ML+101 10/17/2023	100.00			
QUARTERLY FLOATING 10/17/2023	101.3223	650,000.00	658,595.13	8,595.13
370334CC6	650,000			
GENERAL MTRS FINL CO INC 1.25% 01/08/202	99.807			
SEMI-ANN. 1.250% 01/08/2026	97.8438	1,222,635.75	1,198,586.83	(24,048.92)
37045XDD5	1,225,000			
GEORGIA POWER CO 2.1% 07/30/2023	99.979			
SEMI-ANN. 2.100% 07/30/2023	101.7584	574,879.25	585,111.08	10,231.83
373334KM2	575,000			
GILEAD SCIENCES INC 0.75% 09/29/2023	99.965			
SEMI-ANN. 0.750% 09/29/2023	99.5788	74,973.75	74,684.07	(289.68)
375558BW2	75,000			
GLENCORE FDG LLC 1.625% 09/01/2025 144A	99.499			
SEMI-ANN. 1.625% 09/01/2025	98.9726	547,244.50	544,349.05	(2,895.45)
378272AX6	550,000			
GLENCORE FDG LLC 3% 10/27/2022 144A	99.577			
SEMI-ANN. 3.000% 10/27/2022	101.5441	199,154.00	203,088.16	3,934.16
378272AP3	200,000			
GLOBAL PAYMENTS INC 1.2% 03/01/2026	99.908			
SEMI-ANN. 1.200% 03/01/2026	97.0662	224,793.00	218,399.02	(6,393.98)
37940XAE2	225,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNII II 4.0% 10/20/2043#MA1376	106.6777			
MONTHLY 4.000% 10/20/2043	108.0440	348,094.19	352,552.45	4,458.26
36179NQ50	326,304.4279			
GNII II 4.5% 01/20/2049#MA5711	107.4375			
MONTHLY 4.500% 01/20/2049	106.1488	36,775.93	36,334.81	(441.12)
36179UKY7	34,230.0730			
GNII II 4.5% 02/20/2049#MA5764	107.4375			
MONTHLY 4.500% 02/20/2049	106.1332	147,929.16	146,133.25	(1,795.91)
36179UMM1	137,688.5800			
GNII II 4.5% 03/20/2049#MA5818	107.4375			
MONTHLY 4.500% 03/20/2049	106.0941	202,855.61	200,319.11	(2,536.50)
36179UPB2	188,812.6740			
GNII II 4.5% 04/20/2049#MA5877	107.4375			
MONTHLY 4.500% 04/20/2049	106.0941	292,036.07	288,384.45	(3,651.62)
36179UQ62	271,819.5020			
GNII II 4.5% 06/49#MA5987	107.4375			
MONTHLY 4.500% 06/20/2049	106.0785	101,620.15	100,334.72	(1,285.43)
36179UUL4	94,585.3670			
GNII II 4.5% 11/20/2048#MA5596	107.4375			
MONTHLY 4.500% 11/20/2048	106.2035	66,279.46	65,518.19	(761.27)
36179UGD8	61,691.1870			
GNII II 5% 03/20/2049#MA5819	107.1719			
MONTHLY 5.000% 03/20/2049	106.8745	56,617.18	56,460.08	(157.10)
36179UPC0	52,828.3880			
GNII II 5% 06/20/2049#MA5988	106.8419			
MONTHLY 5.000% 06/20/2049	106.7651	1,959,628.15	1,958,219.18	(1,408.97)
36179UUM2	1,834,137.5700			
GNII II 5% 07/20/2048#MA5332	109.1719			
MONTHLY 5.000% 07/20/2048	107.0151	395,672.36	387,855.61	(7,816.75)
36179T4R3	362,430.6640			
GNII II 5% 10/20/2048#MA5530	108.5061			
MONTHLY 5.000% 10/20/2048	106.9370	205,948.63	202,970.34	(2,978.29)
36179UEB4	189,803.6640			
GREAT-WEST LIFECO FIN 20 0.904% 08/12/20	100.00			
SEMI-ANN. 0.904% 08/12/2025	97.1503	400,000.00	388,601.22	(11,398.78)
391399AA0	400,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
HALLIBURTON CO 3.5% 08/01/2023	101.432			
SEMI-ANN. 3.500% 08/01/2023	103.2395	24,343.68	24,777.48	433.80
406216BD2	24,000			
HALSEYPOINT CLO II LTD / HALSEYPOINT CLO	99.00			
QUARTERLY FLOATING 07/20/2031	100.0324	1,386,000.00	1,400,453.60	14,453.60
40638TAA0	1,400,000			
HEWLETT PACKARD ENTERPRISE CO 1.45% 04/0	99.883			
SEMI-ANN. 1.450% 04/01/2024	100.6402	1,098,713.00	1,107,042.20	8,329.20
42824CBJ7	1,100,000			
HEWLETT PACKARD ENTERPRISE CO 4.45% 10/0	99.956			
SEMI-ANN. 4.450% 10/02/2023	105.5200	349,846.00	369,319.83	19,473.83
42824CBG3	350,000			
HOUSTON TX ARPT 1.272% 7/1/2024	100.00			
SEMI-ANN. 1.272% 07/01/2024	100.2668	320,000.00	320,853.86	853.86
442349EL6	320,000			
HSBC HOLDINGS PLC 1.162%/VAR 11/22/2024	100.00			
SEMI-ANN. FLOATING 11/22/2024	99.7033	525,000.00	523,442.20	(1,557.80)
404280CW7	525,000			
HSBC HOLDINGS PLC 1.645/VAR 04/18/2026	100.00			
SEMI-ANN. FLOATING 04/18/2026	99.1711	1,325,000.00	1,314,016.82	(10,983.18)
404280CJ6	1,325,000			
HUMANA INC 2.9% 12/15/2022	99.83			
SEMI-ANN. 2.900% 12/15/2022	101.9691	474,192.50	484,353.17	10,160.67
444859BJ0	475,000			
HUNTINGTON BANCSHARES INC/OH 2.625% 08/0	99.781			
SEMI-ANN. 2.625% 08/06/2024	102.9743	424,069.25	437,640.90	13,571.65
446150AQ7	425,000			
HUNTINGTON NATL BK COLUMBUS OH 1.8% 02/0	99.916			
SEMI-ANN. 1.800% 02/03/2023	101.0035	624,475.00	631,272.07	6,797.07
44644MAA9	625,000			
HYUNDAI AUTO LEASE SECURITIZATION TR 202	99.985			
MONTHLY 0.330% 06/17/2024	99.3740	399,940.00	397,496.12	(2,443.88)
44891VAC5	400,000			
HYUNDAI CAP AMER 1.65% 09/17/2026 144A	99.957			
SEMI-ANN. 1.650% 09/17/2026	98.0102	699,699.00	686,071.49	(13,627.51)
44891ABZ9	700,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
IHS MARKIT LTD 5% 11/01/2022 144A	105.071			
SEMI-ANN. 5.000% 11/01/2022	102.85	315,213.00	308,550.00	(6,663.00)
44962LAA5	300,000			
INFOR INC 1.45% 07/15/2023 144A	99.969			
SEMI-ANN. 1.450% 07/15/2023	100.3032	99,969.00	100,303.22	334.22
45674CAB9	100,000			
INFOR INC 1.75% 07/15/2025 144A	99.882			
SEMI-ANN. 1.750% 07/15/2025	99.2476	174,793.50	173,683.24	(1,110.26)
45674CAA1	175,000			
ING GROEP NV 1.4/VAR 07/01/2026 144A	99.933			
SEMI-ANN. FLOATING 07/01/2026	98.9430	1,149,229.50	1,137,844.93	(11,384.57)
456837AU7	1,150,000			
ING GROEP NV 4.1% 10/02/2023	99.978			
SEMI-ANN. 4.100% 10/02/2023	105.2605	424,906.50	447,357.20	22,450.70
456837AK9	425,000			
INTERCONTINENTAL EXCHANGE INC 0.7% 06/15	99.903			
SEMI-ANN. 0.700% 06/15/2023	99.5957	224,781.75	224,090.24	(691.51)
45866FAM6	225,000			
INTERCONTINENTAL EXCHANGE INC 3.45% 09/2	99.954			
SEMI-ANN. 3.450% 09/21/2023	103.9654	224,896.50	233,922.20	9,025.70
45866FAG9	225,000			
INTERNATIONAL FLAVS & FRAG INC 1.23% 10/	100.00			
SEMI-ANN. 1.230% 10/01/2025	97.7913	1,000,000.00	977,912.50	(22,087.50)
459506AN1	1,000,000			
INTUIT INC 0.95% 07/15/2025	99.921			
SEMI-ANN. 0.950% 07/15/2025	98.5614	274,782.75	271,043.83	(3,738.92)
46124HAB2	275,000			
ITC HLDGS CORP 2.7% 11/15/2022	99.916			
SEMI-ANN. 2.700% 11/15/2022	101.5523	324,727.00	330,045.11	5,318.11
465685AM7	325,000			
J P MORGAN CHASE COML MTG SECS TR 2013-C	105.9180			
MONTHLY FLOATING 01/15/2046	103.3261	565,292.26	551,459.15	(13,833.11)
46640JAR8	533,707.6079			
JACKSONVILLE F .939% 10/1/2025	100.00			
SEMI-ANN. 0.939% 10/01/2025	98.7854	400,000.00	395,141.48	(4,858.52)
469487RQ7	400,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
JOHNSON CNTY KA 1% 9/1/2025	101.683			
SEMI-ANN. 1.000% 09/01/2025	99.0042	76,262.25	74,253.15	(2,009.10)
478497J76	75,000			
JPMORGAN CHASE & CO SOFR 1.47%/VAR 09/22	100.00			
SEMI-ANN. FLOATING 09/22/2027	98.0227	1,125,000.00	1,102,754.87	(22,245.13)
46647PCP9	1,125,000			
JPMORGAN CHASE & CO 0.563%/VAR 02/16/202	100.00			
SEMI-ANN. FLOATING 02/16/2025	98.5518	175,000.00	172,465.66	(2,534.34)
46647PBY1	175,000			
JPMORGAN CHASE & CO 0.653%/VAR 09/16/202	100.00			
SEMI-ANN. FLOATING 09/16/2024	99.5303	325,000.00	323,473.32	(1,526.68)
46647PBS4	325,000			
JPMORGAN CHASE & CO 1.514%/VAR 06/01/202	101.6841			
SEMI-ANN. FLOATING 06/01/2024	100.7592	2,847,153.75	2,821,256.42	(25,897.33)
46647PBQ8	2,800,000			
JPMORGAN CHASE & CO 1.578%/VAR 04/22/202	100.00			
SEMI-ANN. FLOATING 04/22/2027	98.8214	550,000.00	543,517.59	(6,482.41)
46647PCB0	550,000			
JPMORGAN CHASE & CO 2.7% 05/18/2023	102.052			
SEMI-ANN. 2.700% 05/18/2023	102.2690	1,148,085.00	1,150,526.55	2,441.55
46625HRL6	1,125,000			
KINDER MORGAN INC DEL 1.75% 11/15/2026	99.828			
SEMI-ANN. 1.750% 11/15/2026	99.6087	773,667.00	771,967.66	(1,699.34)
49456BAU5	775,000			
LCM XXIII LTD 2020-23A A1R3ML+107 10/20/	97.60			
QUARTERLY FLOATING 10/20/2029	100.0003	683,200.00	700,002.10	16,802.10
52111PAF8	700,000			
LLOYDS BANKING GROUP PLC 2.858%/VAR 03/1	100.00			
SEMI-ANN. FLOATING 03/17/2023	100.3873	1,250,000.00	1,254,841.01	4,841.01
53944YAK9	1,250,000			
MACOMB CY MI 3.226% 11/1/2024	111.298			
SEMI-ANN. 3.226% 11/01/2024	105.9607	306,069.50	291,391.90	(14,677.60)
554885J46	275,000			
MACQUARIE BANK LTD 2.3% 01/22/2025 144A	99.897			
SEMI-ANN. 2.300% 01/22/2025	102.4491	599,382.00	614,694.33	15,312.33
55608PBE3	600,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
MARBLE POINT CLO XVII LTD 3ML+130 04/20/	99.875			
QUARTERLY FLOATING 04/20/2033	100.0241	998,750.00	1,000,241.00	1,491.00
56606CAA1	1,000,000			
MARSH & MCLENNAN COS INC 3.5% 06/03/2024	109.804			
SEMI-ANN. 3.500% 06/03/2024	105.4321	494,118.00	474,444.28	(19,673.72)
571748AV4	450,000			
MARSH & MCLENNAN COS INC 3.875% 03/15/20	99.945			
SEMI-ANN. 3.875% 03/15/2024	105.7627	349,807.50	370,169.60	20,362.10
571748BF8	350,000			
MASTER CR CARD TR II 0.53% 11/21/2025 14	99.9814			
MONTHLY 0.530% 11/21/2025	98.5997	1,099,795.07	1,084,596.37	(15,198.70)
576339CJ2	1,100,000			
MERCEDES-BENZ AUTO LEASE TR 2021-B A3 0.	99.9925			
MONTHLY 0.400% 11/15/2024	99.2459	799,939.60	793,966.96	(5,972.64)
58769KAD6	800,000			
METRO OREGON 3.5% 6/1/2025	113.843			
SEMI-ANN. 3.500% 06/01/2025	107.8402	79,690.10	75,488.11	(4,201.99)
59163PKH5	70,000			
METROPOLITAN LIFE GLBL FDG I 1.95% 01/13	99.957			
SEMI-ANN. 1.950% 01/13/2023	101.2823	474,795.75	481,091.06	6,295.31
59217GEE5	475,000			
MIAMI-DADE STAX .75% 7/1/2024	100.00			
SEMI-ANN. 0.750% 07/01/2024	99.0372	235,000.00	232,737.44	(2,262.56)
59334PHZ3	235,000			
MIAMI-DADE STAX .90% 7/1/2025	100.00			
SEMI-ANN. 0.900% 07/01/2025	98.5323	490,000.00	482,808.03	(7,191.97)
59334PJA6	490,000			
MITSUBISHI UFJ FIN GRP INC 1.64%/VAR 10/	100.00			
SEMI-ANN. FLOATING 10/13/2027	98.6933	825,000.00	814,220.11	(10,779.89)
606822BZ6	825,000			
MITSUBISHI UFJ FIN GRP INC 2.801% 07/18/	100.00			
SEMI-ANN. 2.801% 07/18/2024	103.6479	275,000.00	285,031.65	10,031.65
606822BJ2	275,000			
MIZUHO FINL GROUP INC 1.241%/VAR 07/10/2	100.00			
SEMI-ANN. FLOATING 07/10/2024	100.2422	675,000.00	676,634.57	1,634.57
60687YBF5	675,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
MN ST .47% 8/1/2024	100.00			
SEMI-ANN. 0.470% 08/01/2024	98.5735	1,015,000.00	1,000,520.62	(14,479.38)
60412AVH3	1,015,000			
MONDELEZ INTL HLDGS NETH B V 1.25% 09/24	99.619			
SEMI-ANN. 1.250% 09/24/2026	97.4449	697,333.00	682,114.29	(15,218.71)
60920LAR5	700,000			
MONDELEZ INTL INC 1.5% 05/04/2025	99.464			
SEMI-ANN. 1.500% 05/04/2025	100.0925	323,258.00	325,300.67	2,042.67
609207AU9	325,000			
MORGAN STANLEY 0.79/VAR 05/30/2025	100.00			
SEMI-ANN. FLOATING 05/30/2025	98.6931	1,225,000.00	1,208,990.66	(16,009.34)
61747YEA9	1,225,000			
MORGAN STANLEY 0.864%/VAR 10/21/2025	100.00			
SEMI-ANN. FLOATING 10/21/2025	98.5776	375,000.00	369,666.15	(5,333.85)
6174468R3	375,000			
MORGAN STANLEY 1.164/VAR 10/21/2025	100.00			
SEMI-ANN. FLOATING 10/21/2025	99.2101	825,000.00	818,483.47	(6,516.53)
61747YEG6	825,000			
MORGAN STANLEY 3.125% 01/23/2023	101.235			
SEMI-ANN. 3.125% 01/23/2023	102.5322	495,039.15	501,382.54	6,343.39
61744YAN8	489,000			
MORGAN STANLEY 3.875% 04/29/2024	106.839			
SEMI-ANN. 3.875% 04/29/2024	106.0091	1,388,907.00	1,378,117.85	(10,789.15)
61746BDQ6	1,300,000			
MPLX LP 1.75% 03/01/2026	99.785			
SEMI-ANN. 1.750% 03/01/2026	98.9939	923,011.25	915,694.00	(7,317.25)
55336VBR0	925,000			
NATIONWIDE BUILDING SOC(UNGTD) 2% 01/27/	99.855			
SEMI-ANN. 2.000% 01/27/2023	101.2876	923,658.75	936,910.73	13,251.98
63859UBE2	925,000			
NATIONWIDE BUILDING SOC(UNGTD) 3.622/VAR	100.00			
SEMI-ANN. FLOATING 04/26/2023	100.8135	250,000.00	252,033.65	2,033.65
63861VAD9	250,000			
NATWEST MARKETS PLC 2.375% 05/21/2023 14	99.681			
SEMI-ANN. 2.375% 05/21/2023	101.8958	672,846.75	687,796.96	14,950.21
63906YAA6	675,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
NATWEST MARKETS PLC 3.625% 09/29/2022 14	99.945			
SEMI-ANN. 3.625% 09/29/2022	102.2299	349,807.50	357,804.66	7,997.16
63906AAA8	350,000			
NIKE INC 2.4% 03/27/2025	99.864			
SEMI-ANN. 2.400% 03/27/2025	103.5270	424,422.00	439,989.57	15,567.57
654106AH6	425,000			
NISOURCE INC 0.95% 08/15/2025	99.752			
SEMI-ANN. 0.950% 08/15/2025	97.3365	623,450.00	608,353.18	(15,096.82)
65473PAK1	625,000			
NOMURA HOLDINGS INC 1.653% 07/14/2026	100.00			
SEMI-ANN. 1.653% 07/14/2026	98.1672	750,000.00	736,253.77	(13,746.23)
65535HAW9	750,000			
NORDEA BANK ABP 1.5% 09/30/2026 144A	99.88			
SEMI-ANN. 1.500% 09/30/2026	98.2735	549,340.00	540,504.33	(8,835.67)
65559CAE1	550,000			
NORTHWOODS CAPITAL 27 LTD 21 27A A1 3ML+	100.00			
QUARTERLY FLOATING 10/17/2034	99.9413	1,700,000.00	1,699,002.10	(997.90)
66860XAA5	1,700,000			
NRG ENERGY INC 3.75% 06/15/2024 144A	99.971			
SEMI-ANN. 3.750% 06/15/2024	104.3300	149,956.50	156,495.07	6,538.57
629377CK6	150,000			
NXP B V/NXP FDG LLC/NXP USA INC 2.7% 05/	99.916			
SEMI-ANN. 2.700% 05/01/2025	103.3078	174,853.00	180,788.62	5,935.62
62954HAE8	175,000			
NYC NY .80% 11/1/2025	100.00			
SEMI-ANN. 0.800% 11/01/2025	97.7895	550,000.00	537,842.42	(12,157.58)
64966QLG3	550,000			
NYC NY 3.15% 4/1/2025	111.035			
SEMI-ANN. 3.150% 04/01/2025	105.8590	177,656.00	169,374.37	(8,281.63)
64966MYK9	160,000			
NYS UDC 3.10% 3/15/2024	109.074			
SEMI-ANN. 3.100% 03/15/2024	104.5541	452,657.10	433,899.72	(18,757.38)
6500358M3	415,000			
OHIO ST SPL OBL .68% 10/1/2024	100.00			
SEMI-ANN. 0.680% 10/01/2024	98.8423	60,000.00	59,305.40	(694.60)
67759HMV3	60,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
ORACLE CORP 2.5% 04/01/2025	99.963			
SEMI-ANN. 2.500% 04/01/2025	102.3432	899,667.00	921,088.58	21,421.58
68389XBT1	900,000			
ORIX CORP 2.9% 07/18/2022	99.852			
SEMI-ANN. 2.900% 07/18/2022	101.1527	424,371.00	429,899.06	5,528.06
686330AH4	425,000			
OTIS WORLDWIDE CORP 2.056% 04/05/2025	99.999			
SEMI-ANN. 2.056% 04/05/2025	101.6624	1,199,988.00	1,219,949.36	19,961.36
68902VAH0	1,200,000			
PACCAR FINANCIAL CORP 1.8% 02/06/2025	99.919			
SEMI-ANN. 1.800% 02/06/2025	101.4370	349,716.50	355,029.51	5,313.01
69371RQ66	350,000			
PACIFIC GAS & ELECTRIC CO 1.75% 06/16/20	99.994			
SEMI-ANN. 1.750% 06/16/2022	100.0003	699,958.00	700,002.29	44.29
694308JE8	700,000			
PACIFIC LIFE GF II 0.5% 09/23/2023 144A	99.875			
SEMI-ANN. 0.500% 09/23/2023	99.3321	524,343.75	521,493.53	(2,850.22)
6944PL2C2	525,000			
PARKER-HANNIFIN CORP 2.7% 06/14/2024	100.1378			
SEMI-ANN. 2.700% 06/14/2024	103.3135	232,319.64	239,687.27	7,367.63
701094AM6	232,000			
PAYPAL HLDGS INC 1.35% 06/01/2023	99.908			
SEMI-ANN. 1.350% 06/01/2023	100.8119	324,701.00	327,638.66	2,937.66
70450YAF0	325,000			
PAYPAL HLDGS INC 1.65% 06/01/2025	99.98			
SEMI-ANN. 1.650% 06/01/2025	101.2221	274,945.00	278,360.80	3,415.80
70450YAG8	275,000			
PAYPAL HLDGS INC 2.4% 10/01/2024	99.939			
SEMI-ANN. 2.400% 10/01/2024	103.4964	674,588.25	698,600.44	24,012.19
70450YAC7	675,000			
PENSKE TRUCK LEASING CO LP /CORP 1.2% 11	99.839			
SEMI-ANN. 1.200% 11/15/2025	97.4286	499,195.00	487,143.19	(12,051.81)
709599BL7	500,000			
PHX CVC ETX CHS .879% 7/1/2024	100.4854			
SEMI-ANN. 0.879% 07/01/2024	99.6465	100,485.35	99,646.54	(838.81)
71884AE96	100,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
PHX CVC ETX CHS .879% 7/1/2024	100.4849			
SEMI-ANN. 0.879% 07/01/2024	99.6465	175,848.65	174,381.45	(1,467.20)
71884AG86	175,000			
PIONEER NATURAL RESOURCES CO 0.55% 05/15	99.994			
SEMI-ANN. 0.550% 05/15/2023	99.6179	249,985.00	249,044.81	(940.19)
723787AU1	250,000			
PIONEER NATURAL RESOURCES CO 0.75% 01/15	99.959			
SEMI-ANN. 0.750% 01/15/2024	98.6440	149,938.50	147,966.04	(1,972.46)
723787AS6	150,000			
PITT PA .97% 9/1/2025	100.00			
SEMI-ANN. 0.970% 09/01/2025	98.3679	415,000.00	408,226.66	(6,773.34)
725209NZ9	415,000			
PLAINS ALL AM PIPELN/PAA FIN C 3.65% 06/	102.1590			
SEMI-ANN. 3.650% 06/01/2022	100.4910	714,091.17	702,431.82	(11,659.35)
72650RAZ5	699,000			
PNC BANK NA PITTSBURGH PA 2.5% 08/27/202	99.953			
SEMI-ANN. 2.500% 08/27/2024	103.2517	649,694.50	671,136.16	21,441.66
05552JAA7	650,000			
POMONA CA POB 4% 8/1/2025	108.295			
SEMI-ANN. 4.000% 08/01/2025	107.5627	416,935.75	414,116.51	(2,819.24)
73208PBF7	385,000			
PORT NY NJ 1.086% 7/1/2023	100.6075			
SEMI-ANN. 1.086% 07/01/2023	100.5329	920,559.00	919,876.13	(682.87)
73358W4V3	915,000			
PROTECTIVE LIFE GLOBAL FUNDING 0.473% 01	100.00			
SEMI-ANN. 0.473% 01/12/2024	98.6594	600,000.00	591,956.68	(8,043.32)
74368CBA1	600,000			
PROTECTIVE LIFE GLOBAL FUNDING 0.631% 10	100.00			
SEMI-ANN. 0.631% 10/13/2023	99.5162	325,000.00	323,427.51	(1,572.49)
74368CAZ7	325,000			
PROTECTIVE LIFE GLOBAL FUNDING 1.082% 06	100.00			
SEMI-ANN. 1.082% 06/09/2023	100.2222	275,000.00	275,611.18	611.18
74368CAR5	275,000			
PUBLIC SVC ENTERPRISE GRP INC 0.8% 08/15	99.775			
SEMI-ANN. 0.800% 08/15/2025	97.3553	424,043.75	413,760.14	(10,283.61)
744573AP1	425,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
PUBLIC SVC ENTERPRISE GRP INC 0.841% 11/	100.00			
SEMI-ANN. 0.841% 11/08/2023	99.6085	425,000.00	423,336.11	(1,663.89)
744573AT3	425,000			
PUGET ENERGY INC 5.625% 07/15/2022	106.315			
SEMI-ANN. 5.625% 07/15/2022	101.3613	345,523.75	329,424.12	(16,099.63)
745310AF9	325,000			
RABOBANK NEDERLAND COOP CENTL 1.106%/VAR	100.00			
SEMI-ANN. FLOATING 02/24/2027	97.0097	425,000.00	412,291.29	(12,708.71)
74977RDK7	425,000			
RABOBANK NEDERLAND NY BRH 0.375% 01/12/2	99.931			
SEMI-ANN. 0.375% 01/12/2024	98.6867	449,689.50	444,090.31	(5,599.19)
21688AAQ5	450,000			
RANCHO SANTIAGO .734% 9/1/2025	100.00			
SEMI-ANN. 0.734% 09/01/2025	98.6221	215,000.00	212,037.58	(2,962.42)
752147HJ0	215,000			
REPUBLIC SERVICES INC 2.5% 08/15/2024	99.84			
SEMI-ANN. 2.500% 08/15/2024	102.9064	149,760.00	154,359.64	4,599.64
760759AU4	150,000			
ROPER TECHNOLOGIES INC 1% 09/15/2025	99.868			
SEMI-ANN. 1.000% 09/15/2025	97.7017	624,175.00	610,635.63	(13,539.37)
776743AM8	625,000			
ROPER TECHNOLOGIES INC 2.35% 09/15/2024	99.815			
SEMI-ANN. 2.350% 09/15/2024	102.5267	299,445.00	307,580.05	8,135.05
776743AH9	300,000			
ROPER TECHNOLOGIES INC 3.65% 09/15/2023	99.838			
SEMI-ANN. 3.650% 09/15/2023	104.0963	449,271.00	468,433.24	19,162.24
776743AE6	450,000			
ROYAL BK SCOTLND GRP PLC(UNGTD 4.519%/VA	102.2832			
SEMI-ANN. FLOATING 06/25/2024	104.6126	843,836.00	863,054.26	19,218.26
780097BJ9	825,000			
ROYAL BK SCOTLND GRP PLC(UNGTD) 2.359/VA	100.00			
SEMI-ANN. FLOATING 05/22/2024	101.5964	375,000.00	380,986.52	5,986.52
780097BN0	375,000			
ROYALTY PHARMA PLC 0.75% 09/02/2023	99.322			
SEMI-ANN. 0.750% 09/02/2023	99.3701	720,084.50	720,433.43	348.93
78081BAG8	725,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
SABINE PASS LIQUEFACTION LLC VAR 04/15/2	106.07			
SEMI-ANN. FLOATING 04/15/2023	104.5900	106,070.00	104,590.01	(1,479.99)
785592AD8	100,000			
SABINE PASS LIQUEFACTION LLC 5.75% 05/15	107.938			
SEMI-ANN. 5.750% 05/15/2024	108.7547	134,922.50	135,943.36	1,020.86
785592AJ5	125,000			
SAN JOSE CA FAL .994% 6/1/2025	100.00			
SEMI-ANN. 0.994% 06/01/2025	98.628	45,000.00	44,382.60	(617.40)
798153NE8	45,000			
SANTANDER UK GROUP HOLDINGS PLC 1.089%/V	100.00			
SEMI-ANN. FLOATING 03/15/2025	99.0849	825,000.00	817,450.33	(7,549.67)
80281LAN5	825,000			
SCHLUMBERGER FINANCE CANADA LTD 2.65% 11	99.93			
SEMI-ANN. 2.650% 11/20/2022	101.6121	349,755.00	355,642.45	5,887.45
80685XAB7	350,000			
SHACKLETON 2013-III CLO LTD 3ML+112 07/1	97.50			
QUARTERLY FLOATING 07/15/2030	99.8724	1,551,507.52	1,589,259.27	37,751.75
81881QAS5	1,591,289.7600			
SHARP HEALTHCARE 0.869% 08/01/2024	100.00			
SEMI-ANN. 0.869% 08/01/2024	98.2871	585,000.00	574,979.82	(10,020.18)
819892AD2	585,000			
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.6	99.976			
SEMI-ANN. 0.650% 03/11/2024	99.1784	249,940.00	247,945.96	(1,994.04)
82620KAX1	250,000			
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.2	99.898			
SEMI-ANN. 1.200% 03/11/2026	98.3682	524,464.50	516,432.95	(8,031.55)
82620KAZ6	525,000			
SILGAN HLDGS INC 1.4% 04/01/2026 144A	99.945			
SEMI-ANN. 1.400% 04/01/2026	97.556	149,917.50	146,334.00	(3,583.50)
827048AX7	150,000			
SL GREEN OPER PARTNERSHIP LP 3.25% 10/15	99.893			
SEMI-ANN. 3.250% 10/15/2022	101.6288	374,598.75	381,107.86	6,509.11
78444FAF3	375,000			
SMBC AVIATION CAPITAL FINANCE DAC 1.9% 1	99.753			
SEMI-ANN. 1.900% 10/15/2026	98.9452	523,703.25	519,462.09	(4,241.16)
78448TAG7	525,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
SMBC AVIATION CAPITAL FINANCE DAC 3.55%	99.868			
SEMI-ANN. 3.550% 04/15/2024	104.3650	324,571.00	339,186.16	14,615.16
78448TAE2	325,000			
SOUND PT CLO V-R LTD / SOUND PT CLO V-R	100.00			
QUARTERLY FLOATING 07/18/2031	100.0038	700,000.00	700,026.60	26.60
83607EAA0	700,000			
SOUTHERN POWER CO 0.9% 01/15/2026	99.755			
SEMI-ANN. 0.900% 01/15/2026	96.6340	174,571.25	169,109.42	(5,461.83)
843646AW0	175,000			
STANDARD CHARTERED PLC 4.247%/VAR 01/20/	100.00			
SEMI-ANN. FLOATING 01/20/2023	100.1433	375,000.00	375,537.35	537.35
853254BM1	375,000			
STEEL DYNAMICS INC 2.4% 06/15/2025	99.619			
SEMI-ANN. 2.400% 06/15/2025	102.3088	89,657.10	92,077.95	2,420.85
858119BL3	90,000			
STRYKER CORP 1.15% 06/15/2025	99.766			
SEMI-ANN. 1.150% 06/15/2025	99.0974	324,239.50	322,066.61	(2,172.89)
863667BA8	325,000			
SUMITOMO MITSUI FINL GRP INC 1.474% 07/0	100.00			
SEMI-ANN. 1.474% 07/08/2025	99.4763	275,000.00	273,559.86	(1,440.14)
86562MCA6	275,000			
SUMITOMO MITSUI FINL GRP INC 2.696% 07/1	100.00			
SEMI-ANN. 2.696% 07/16/2024	103.2674	450,000.00	464,703.41	14,703.41
86562MBM1	450,000			
SUMITOMO MITSUI TRUST BANK LTD 1.05% 09/	99.879			
SEMI-ANN. 1.050% 09/12/2025	97.6151	599,274.00	585,690.64	(13,583.36)
86563VAT6	600,000			
SUNCOR ENERGY INC 2.8% 05/15/2023	99.903			
SEMI-ANN. 2.800% 05/15/2023	102.3030	249,757.50	255,757.61	6,000.11
867224AC1	250,000			
SYNGENTA FIN NV 4.441% 04/24/2023 144A	100.00			
SEMI-ANN. 4.441% 04/24/2023	103.3750	335,000.00	346,306.18	11,306.18
87164KAH7	335,000			
T-MOBILE USA INC 3.5% 04/15/2025	99.977			
SEMI-ANN. 3.500% 04/15/2025	105.9474	924,787.25	980,013.60	55,226.35
87264ABB0	925,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
TELEDYNE TECHNOLOGIES INC 1.6% 04/01/202	99.981			
SEMI-ANN. 1.600% 04/01/2026	99.0202	824,843.25	816,916.55	(7,926.70)
879360AC9	825,000			
TEXAS INSTRUMENTS INC 1.375% 03/12/2025	99.851			
SEMI-ANN. 1.375% 03/12/2025	100.4149	249,627.50	251,037.15	1,409.65
882508BH6	250,000			
THL CR WIND RIV 2016-1 CLO LTD / THL CR	99.25			
QUARTERLY FLOATING 07/15/2028	100.0028	329,127.57	331,623.97	2,496.40
88433AAJ8	331,614.6800			
TIKEHAU US CLO I LTD 21-1A A1 3ML+122 01	100.00			
QUARTERLY FLOATING 01/18/2035	99.9165	1,300,000.00	1,298,914.50	(1,085.50)
88675SAA5	1,300,000			
TOYOTA LEASE OWNER TR 2021-A 0.39% 04/22	99.9883			
MONTHLY 0.390% 04/22/2024	99.5017	799,906.64	796,013.60	(3,893.04)
89238EAC0	800,000			
TOYOTA LEASE OWNER TR 2021-A 0.5% 08/20/	99.9791			
MONTHLY 0.500% 08/20/2025	99.2392	149,968.67	148,858.86	(1,109.81)
89238EAD8	150,000			
TRANSCANADA PIPELINES LTD 1% 10/12/2024	99.971			
SEMI-ANN. 1.000% 10/12/2024	99.1182	574,833.25	569,929.63	(4,903.62)
89352HBB4	575,000			
TRINITAS CLO XVIII LTD / TRINITAS CLO XV	99.92			
QUARTERLY FLOATING 01/20/2035	99.9397	2,223,220.00	2,223,658.33	438.33
89640LAA0	2,225,000			
TX ST 3.295% 10/1/2025	113.647			
SEMI-ANN. 3.295% 10/01/2025	107.6710	608,011.45	576,039.74	(31,971.71)
882724GW1	535,000			
TYSON FOODS INC 3.9% 09/28/2023	99.861			
SEMI-ANN. 3.900% 09/28/2023	104.6641	249,652.50	261,660.29	12,007.79
902494BG7	250,000			
UBS GROUP AG 1.364%/VAR 01/30/2027 144A	100.00			
SEMI-ANN. FLOATING 01/30/2027	97.7426	525,000.00	513,148.45	(11,851.55)
902613AC2	525,000			
UNITED PARCEL SERVICE INC 3.9% 04/01/202	99.895			
SEMI-ANN. 3.900% 04/01/2025	107.9130	599,370.00	647,478.08	48,108.08
911312BX3	600,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
UST NOTES 0.25% 07/31/2025	98.1449			
SEMI-ANN. 0.250% 07/31/2025	97.00	5,515,741.48	5,451,400.00	(64,341.48)
91282CAB7	5,620,000			
UST NOTES 0.375% 11/30/2025	97.5554			
SEMI-ANN. 0.375% 11/30/2025	96.9805	19,930,569.63	19,813,109.82	(117,459.81)
91282CAZ4	20,430,000			
UST NOTES 1.125% 02/28/2025	102.3519			
SEMI-ANN. 1.125% 02/28/2025	100.3516	4,452,307.54	4,365,292.95	(87,014.59)
912828ZC7	4,350,000			
UST NOTES 1.25% 06/30/2028	101.2113			
SEMI-ANN. 1.250% 06/30/2028	98.9766	4,099,059.17	4,008,550.76	(90,508.41)
91282CCH2	4,050,000			
UST NOTES 2.125% 09/30/2024	106.9300			
SEMI-ANN. 2.125% 09/30/2024	103.2656	8,693,410.83	8,395,495.31	(297,915.52)
9128282Y5	8,130,000			
UST NOTES 2.625% 12/31/2025	103.8559			
SEMI-ANN. 2.625% 12/31/2025	105.7344	1,412,439.81	1,437,987.50	25,547.69
9128285T3	1,360,000			
UST NOTES 2.875% 04/30/2025	112.3902			
SEMI-ANN. 2.875% 04/30/2025	105.9414	5,203,666.69	4,905,087.10	(298,579.59)
9128284M9	4,630,000			
UST NOTES 2.875% 05/15/2028	110.9301			
SEMI-ANN. 2.875% 05/15/2028	108.9492	4,315,180.40	4,238,124.62	(77,055.78)
9128284N7	3,890,000			
UST NOTES 2.875% 05/31/2025	106.8573			
SEMI-ANN. 2.875% 05/31/2025	106.0273	8,388,298.98	8,323,146.50	(65,152.48)
9128284R8	7,850,000			
UST NOTES 2.875% 07/31/2025	111.4613			
SEMI-ANN. 2.875% 07/31/2025	106.2695	4,369,281.88	4,165,765.62	(203,516.26)
912828Y79	3,920,000			
UST NOTES 3% 09/30/2025	107.4067			
SEMI-ANN. 3.000% 09/30/2025	106.8281	7,056,616.91	7,018,607.81	(38,009.10)
9128285C0	6,570,000			
VERIZON COMMUNICATIONS INC 1.45% 03/20/2	99.803			
SEMI-ANN. 1.450% 03/20/2026	99.4930	1,521,995.75	1,517,267.95	(4,727.80)
92343VGG3	1,525,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
VMWARE INC 1% 08/15/2024	99.952			
SEMI-ANN. 1.000% 08/15/2024	99.0346	849,592.00	841,793.98	(7,798.02)
928563AH8	850,000			
VOLKSWAGEN GROUP AMER FIN LLC 2.9% 05/13	99.946			
SEMI-ANN. 2.900% 05/13/2022	100.8167	674,635.50	680,512.73	5,877.23
928668BC5	675,000			
WASTE MANAGEMENT INC DEL 0.75% 11/15/202	99.829			
SEMI-ANN. 0.750% 11/15/2025	97.3256	299,487.00	291,976.76	(7,510.24)
94106LBL2	300,000			
WEC ENERGY GROUP INC 0.55% 09/15/2023	99.964			
SEMI-ANN. 0.550% 09/15/2023	99.2025	424,847.00	421,610.71	(3,236.29)
92939UAC0	425,000			
WELLS FARGO & CO NEW 1.654%/VAR 06/02/20	100.00			
SEMI-ANN. FLOATING 06/02/2024	100.8461	175,000.00	176,480.76	1,480.76
95000U2R3	175,000			
WELLS FARGO & CO NEW 2.188/VAR 04/30/202	100.00			
SEMI-ANN. FLOATING 04/30/2026	101.7663	250,000.00	254,415.70	4,415.70
95000U2N2	250,000			
WELLS FARGO & CO NEW 3.75% 01/24/2024	104.4603			
SEMI-ANN. 3.750% 01/24/2024	104.9958	939,098.38	943,912.38	4,814.00
95000U2C6	899,000			
WISCONSIN ELEC PWR CO 2.05% 12/15/2024	99.981			
SEMI-ANN. 2.050% 12/15/2024	102.3224	249,952.50	255,805.91	5,853.41
976656CL0	250,000			
WYANDOTTE UTILI 1.249% 9/1/2025	100.00			
SEMI-ANN. 1.249% 09/01/2025	99.9269	380,000.00	379,722.22	(277.78)
982674NE9	380,000			
ZIMMER BIOMET HLDGS INC 1.45% 11/22/2024	100.00			
SEMI-ANN. 1.450% 11/22/2024	99.7137	600,000.00	598,282.07	(1,717.93)
98956PAU6	600,000			
7 ELEVEN INC 0.625% 02/10/2023 144A	99.917			
SEMI-ANN. 0.625% 02/10/2023	99.6214	274,771.75	273,958.92	(812.83)
817826AA8	275,000			
7 ELEVEN INC 0.8% 02/10/2024 144A	99.917			
SEMI-ANN. 0.800% 02/10/2024	98.8581	274,771.75	271,859.78	(2,911.97)
817826AB6	275,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
7 ELEVEN INC 0.95% 02/10/2026 144A	99.762			
SEMI-ANN. 0.950% 02/10/2026	96.8328	124,702.50	121,041.02	(3,661.48)
817826AC4	125,000			
TOTAL FIXED INCOME		249,150,856.92	248,324,603.20	(826,253.72)
CASH EQUIVALENTS				
CITIBANK NA 3.65% 01/23/2024	99.864			
SEMI-ANN. 3.650% 01/23/2024	105.1877	449,388.00	473,344.44	23,956.44
17325FAS7	450,000			
CITIZENS BANK NA 2.25% 04/28/2025	99.747			
SEMI-ANN. 2.250% 04/28/2025	102.3308	548,608.50	562,819.59	14,211.09
75524KNH3	550,000			
FID BANK TRST ST INV FUND	1.00			
388996472	1.00	2,560,644.12	2,560,644.12	0.00
	2,560,644.1200			
FIRST REPUBLIC BANK 1.912%/VAR 02/12/202	100.00			
SEMI-ANN. FLOATING 02/12/2024	101.0693	425,000.00	429,544.33	4,544.33
33616CHQ6	425,000			
KEYBANK NATL ASSN 1.25% 03/10/2023	99.953			
ANNUAL 1.250% 03/10/2023	100.5961	824,612.25	829,917.67	5,305.42
49327M2Z6	825,000			
MUFG UNION BANK NA 2.1% 12/09/2022	100.00			
SEMI-ANN. 2.100% 12/09/2022	101.2771	575,000.00	582,343.47	7,343.47
90520EAK7	575,000			
TRUIST BANK 1.25% 03/09/2023	99.93			
SEMI-ANN. 1.250% 03/09/2023	100.6030	649,545.00	653,919.55	4,374.55
89788JAB5	650,000			
TRUIST BANK 1.5% 03/10/2025	99.794			
SEMI-ANN. 1.500% 03/10/2025	100.5773	498,970.00	502,886.35	3,916.35
89788JAA7	500,000			
TOTAL CASH EQUIVALENTS		6,531,767.87	6,595,419.52	63,651.65

* * SUMMARY * *

	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CASH	51,071.74	51,071.74	0.00
SECURITIES	255,682,624.79	254,920,022.72	(762,602.07)
RECEIVABLES	1,149,236.76	1,149,236.76	0.00
TOTAL NET ASSETS	256,882,933.29	256,120,331.22	(762,602.07)

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FIXED INCOME				
ABBVIE INC 3.2% 11/21/2029	99.975			
SEMI-ANN. 3.200% 11/21/2029	106.9192	1,324,668.75	1,416,680.05	92,011.30
00287YBX6	1,325,000			
ADOBE INC 2.15% 02/01/2027	99.935			
SEMI-ANN. 2.150% 02/01/2027	102.8651	274,821.25	282,878.91	8,057.66
00724PAC3	275,000			
ADVENTIST HEALTH SYSTEM/WEST 2.952% 03/0	108.112			
SEMI-ANN. 2.952% 03/01/2029	104.5239	86,489.60	83,619.13	(2,870.47)
007944AF8	80,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.74			
SEMI-ANN. 3.300% 01/23/2023	102.1035	324,155.00	331,836.50	7,681.50
00774MAD7	325,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.832			
SEMI-ANN. 2.450% 10/29/2026	100.8200	723,782.00	730,944.96	7,162.96
00774MAV7	725,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.818			
SEMI-ANN. 3.000% 10/29/2028	101.4136	424,226.50	431,007.69	6,781.19
00774MAW5	425,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.624			
SEMI-ANN. 3.300% 01/30/2032	101.8772	149,436.00	152,815.76	3,379.76
00774MAX3	150,000			
AGL CLO 5 LTD / AGL CLO 5 LLC 3ML+116 07	100.00			
QUARTERLY FLOATING 07/20/2034	99.9442	850,000.00	849,525.70	(474.30)
00119TAF1	850,000			
AGREE LP 2.9% 10/01/2030	99.927			
SEMI-ANN. 2.900% 10/01/2030	101.5916	99,927.00	101,591.64	1,664.64
008513AA1	100,000			
AIR LEASE CORP 2.3% 02/01/2025	98.963			
SEMI-ANN. 2.300% 02/01/2025	101.3739	445,333.50	456,182.63	10,849.13
00914AAF9	450,000			
AIR LEASE CORP 2.875% 01/15/2026	101.357			
SEMI-ANN. 2.875% 01/15/2026	103.1440	278,731.75	283,645.99	4,914.24
00914AAJ1	275,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
AIR LEASE CORP 3.25% 03/01/2025	101.11			
SEMI-ANN. 3.250% 03/01/2025	103.7638	227,497.50	233,468.55	5,971.05
00912XBA1	225,000			
AIR LEASE CORP 3.375% 07/01/2025	98.975			
SEMI-ANN. 3.375% 07/01/2025	104.3420	272,181.25	286,940.52	14,759.27
00914AAH5	275,000			
AIR LEASE CORP 3.75% 06/01/2026	98.85			
SEMI-ANN. 3.750% 06/01/2026	106.5746	420,112.50	452,942.07	32,829.57
00914AAB8	425,000			
AIR PRODUCTS & CHEMICALS INC 1.85% 05/15	99.901			
SEMI-ANN. 1.850% 05/15/2027	101.4267	199,802.00	202,853.47	3,051.47
009158AY2	200,000			
ALEXANDRIA REAL EST EQUITS INC 3.8% 04/1	99.893			
SEMI-ANN. 3.800% 04/15/2026	108.2064	224,759.25	243,464.39	18,705.14
015271AP4	225,000			
ALLY FINL INC 2.2% 11/02/2028	98.642			
SEMI-ANN. 2.200% 11/02/2028	99.3326	320,586.50	322,830.88	2,244.38
02005NBP4	325,000			
AMAZON.COM INC 5.2% 12/03/2025	111.6796			
SEMI-ANN. 5.200% 12/03/2025	113.7916	893,437.00	910,332.42	16,895.42
023135BN5	800,000			
AMDOCS LIMITED 2.538% 06/15/2030	100.00			
SEMI-ANN. 2.538% 06/15/2030	99.1050	250,000.00	247,762.47	(2,237.53)
02342TAE9	250,000			
AMEREN CORP 3.5% 01/15/2031	99.763			
SEMI-ANN. 3.500% 01/15/2031	107.8678	124,703.75	134,834.79	10,131.04
023608AJ1	125,000			
AMERICAN ELECTRIC POWER INC 2.3% 03/01/2	99.956			
SEMI-ANN. 2.300% 03/01/2030	97.4921	149,934.00	146,238.09	(3,695.91)
025537AN1	150,000			
AMERICAN EXPRESS CO 2.5% 07/30/2024	100.536			
SEMI-ANN. 2.500% 07/30/2024	103.3160	105,562.80	108,481.77	2,918.97
025816CG2	105,000			
AMERICAN EXPRESS CO 3.625% 12/05/2024	99.527			
SEMI-ANN. 3.625% 12/05/2024	106.8500	223,935.75	240,412.46	16,476.71
025816BK4	225,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
AMERICAN INTERNATIONAL GRP INC 3.4% 06/3	99.987			
SEMI-ANN. 3.400% 06/30/2030	108.1363	174,977.25	189,238.54	14,261.29
026874DR5	175,000			
AMERICAN INTERNATIONAL GRP INC 3.9% 04/0	96.5157			
SEMI-ANN. 3.900% 04/01/2026	108.3805	386,062.75	433,522.18	47,459.43
026874DH7	400,000			
AMERICAN INTERNATIONAL GRP INC 4.2% 04/0	98.961			
SEMI-ANN. 4.200% 04/01/2028	111.5537	98,961.00	111,553.65	12,592.65
026874DK0	100,000			
AMERICAN TOWER CORP 2.1% 06/15/2030	99.425			
SEMI-ANN. 2.100% 06/15/2030	96.2839	149,137.50	144,425.79	(4,711.71)
03027XBC3	150,000			
ANCHORAGE CAP CLO 20 LTD / ANCHORAGE CAP	100.00			
QUARTERLY FLOATING 01/20/2035	100.1219	2,500,000.00	2,503,047.50	3,047.50
03330YAA8	2,500,000			
ANHEUSER BUSCH INBEV WORLD INC 3.5% 06/0	99.79			
SEMI-ANN. 3.500% 06/01/2030	109.6051	274,422.50	301,414.15	26,991.65
035240AV2	275,000			
ANHEUSER BUSCH INBEV WORLD INC 4.75% 01/	99.685			
SEMI-ANN. 4.750% 01/23/2029	116.3936	747,637.50	872,951.75	125,314.25
035240AQ3	750,000			
APPLE INC 2.9% 09/12/2027	94.74			
SEMI-ANN. 2.900% 09/12/2027	106.5863	307,905.00	346,405.50	38,500.50
037833DB3	325,000			
APPLIED MATERIALS INC 1.75% 06/01/2030	99.617			
SEMI-ANN. 1.750% 06/01/2030	97.8592	174,329.75	171,253.53	(3,076.22)
038222AN5	175,000			
ARCH CAP FIN LLC 4.011% 12/15/2026	99.8681			
SEMI-ANN. 4.011% 12/15/2026	109.7215	474,373.50	521,177.21	46,803.71
03939CAA1	475,000			
ARCHER DANIELS MIDLAND CO 3.25% 03/27/20	99.223			
SEMI-ANN. 3.250% 03/27/2030	108.6964	99,223.00	108,696.38	9,473.38
039482AB0	100,000			
ASHTEAD CAPITAL INC 1.5% 08/12/2026 144A	99.741			
SEMI-ANN. 1.500% 08/12/2026	98.1649	199,482.00	196,329.74	(3,152.26)
045054AN3	200,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
ASHTEAD CAPITAL INC 2.45% 08/12/2031 144	99.745			
SEMI-ANN. 2.450% 08/12/2031	97.3693	199,490.00	194,738.53	(4,751.47)
045054AP8	200,000			
AT&T INC 1.65% 02/01/2028	99.874			
SEMI-ANN. 1.650% 02/01/2028	97.8826	74,905.50	73,411.97	(1,493.53)
00206RKG6	75,000			
AT&T INC 2.3% 06/01/2027	99.852			
SEMI-ANN. 2.300% 06/01/2027	101.7354	723,927.00	737,581.46	13,654.46
00206RJX1	725,000			
AT&T INC 2.75% 06/01/2031	99.839			
SEMI-ANN. 2.750% 06/01/2031	102.0253	449,275.50	459,114.00	9,838.50
00206RJY9	450,000			
AT&T INC 4.125% 02/17/2026	115.081			
SEMI-ANN. 4.125% 02/17/2026	109.0746	57,540.50	54,537.31	(3,003.19)
00206RCT7	50,000			
AT&T INC 4.25% 03/01/2027	102.63			
SEMI-ANN. 4.250% 03/01/2027	110.9238	256,575.00	277,309.48	20,734.48
00206RDQ2	250,000			
ATLAS SENIOR LOAN FUND LTD 3ML+118 01/18	100.00			
QUARTERLY FLOATING 01/18/2035	99.941	1,600,000.00	1,599,056.00	(944.00)
04943EAC5	1,600,000			
AUTONATION INC DEL 1.95% 08/01/2028	99.805			
SEMI-ANN. 1.950% 08/01/2028	97.7811	74,853.75	73,335.84	(1,517.91)
05329WAR3	75,000			
AVANGRID INC 3.2% 04/15/2025	99.871			
SEMI-ANN. 3.200% 04/15/2025	105.0905	174,774.25	183,908.32	9,134.07
05351WAC7	175,000			
AVIATION CAPITAL GROUP LLC 1.95% 01/30/2	99.044			
SEMI-ANN. 1.950% 01/30/2026	97.5377	222,849.00	219,459.74	(3,389.26)
05369AAK7	225,000			
AVOLON HOLDINGS FUNDING LTD 2.875% 02/15	99.881			
SEMI-ANN. 2.875% 02/15/2025	102.1509	274,672.75	280,915.06	6,242.31
05401AAH4	275,000			
BAIN CAPITAL CREDIT CLO 2020-3 LTD 3ML+1	100.00			
QUARTERLY FLOATING 10/23/2034	99.9413	1,500,000.00	1,499,119.50	(880.50)
05684CAL9	1,500,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BANCO SANTANDER SA FRN 3ML+112 04/12/202	100.00			
QUARTERLY FLOATING 04/12/2023	101.032	600,000.00	606,192.00	6,192.00
05964HAH8	600,000			
BANCO SANTANDER SA 2.746% 05/28/2025	100.00			
SEMI-ANN. 2.746% 05/28/2025	103.3590	400,000.00	413,436.01	13,436.01
05971KAE9	400,000			
BANK OF AMERICA CORPORATION 1.898/VAR 07	100.526			
SEMI-ANN. FLOATING 07/23/2031	95.7075	326,709.50	311,049.50	(15,660.00)
06051GJF7	325,000			
BANK OF AMERICA CORPORATION 2.299%/VAR 0	100.00			
SEMI-ANN. FLOATING 07/21/2032	98.3207	380,000.00	373,618.63	(6,381.37)
06051GKA6	380,000			
BANK OF AMERICA CORPORATION 2.496/VAR 02	92.084			
SEMI-ANN. FLOATING 02/13/2031	100.2549	46,042.00	50,127.43	4,085.43
06051GHZ5	50,000			
BANK OF AMERICA CORPORATION 2.592/VAR 04	100.00			
SEMI-ANN. FLOATING 04/29/2031	101.0175	275,000.00	277,798.08	2,798.08
06051GJB6	275,000			
BANK OF AMERICA CORPORATION 2.884/VAR 10	100.00			
SEMI-ANN. FLOATING 10/22/2030	103.2548	300,000.00	309,764.25	9,764.25
06051GHX0	300,000			
BANK OF AMERICA CORPORATION 3.248% 10/21	100.00			
SEMI-ANN. 3.248% 10/21/2027	106.4402	300,000.00	319,320.68	19,320.68
06051GGA1	300,000			
BANK OF AMERICA CORPORATION 3.593%/VAR 0	98.234			
SEMI-ANN. FLOATING 07/21/2028	107.6279	466,611.50	511,232.62	44,621.12
06051GGR4	475,000			
BANK OF AMERICA CORPORATION 3.864%/VAR 0	100.00			
SEMI-ANN. FLOATING 07/23/2024	104.1858	200,000.00	208,371.66	8,371.66
06051GHL6	200,000			
BANK OF AMERICA CORPORATION 4.2% 08/26/2	105.799			
SEMI-ANN. 4.200% 08/26/2024	107.1859	63,479.40	64,311.54	832.14
06051GFH7	60,000			
BANK OF AMERICA CORPORATION 4.25% 10/22/	103.996			
SEMI-ANN. 4.250% 10/22/2026	110.3402	493,981.00	524,115.94	30,134.94
06051GFL8	475,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BANK 2019-BN21 A5 2.851% 10/17/2052	102.9975			
MONTHLY 2.851% 10/17/2052	105.1369	360,491.25	367,979.08	7,487.83
06540BBD0	350,000			
BANK 2019-BN24 2.929% 11/15/2062	106.9688			
MONTHLY 2.929% 11/15/2062	105.4860	1,257,952.50	1,240,515.48	(17,437.02)
06540VBA2	1,176,000			
BANK 2020-BNK30 1.925% 12/15/2053	102.9981			
MONTHLY 1.925% 12/15/2053	98.0255	308,994.30	294,076.47	(14,917.83)
06541UBW5	300,000			
BANK 2021-BNK31 1.739% 02/15/2054	102.9934			
MONTHLY 1.739% 02/15/2054	99.2767	772,450.50	744,574.95	(27,875.55)
06541ABA7	750,000			
BANK 2021-BNK31 2.036% 02/15/2054	102.9924			
MONTHLY 2.036% 02/15/2054	98.8589	308,977.20	296,576.76	(12,400.44)
06541ABG4	300,000			
BANK 2021-BN35 2.285% 06/15/2064	102.9968			
MONTHLY 2.285% 06/15/2064	100.7023	1,184,463.66	1,158,075.88	(26,387.78)
06540CBF3	1,150,000			
BANNER HEALTH 2.338% 01/01/2030	105.1253			
SEMI-ANN. 2.338% 01/01/2030	101.2247	515,114.00	496,000.85	(19,113.15)
06654DAB3	490,000			
BARCLAYS PLC (UNGTD) 2.852%/VAR 05/07/20	100.00			
SEMI-ANN. FLOATING 05/07/2026	103.1357	475,000.00	489,894.36	14,894.36
06738EBL8	475,000			
BAT CAPITAL CORP 2.259% 03/25/2028	100.00			
SEMI-ANN. 2.259% 03/25/2028	97.4435	425,000.00	414,135.01	(10,864.99)
05526DBR5	425,000			
BAXTER INTERNATIONAL INC 2.272% 12/01/20	100.00			
SEMI-ANN. 2.272% 12/01/2028	100.7243	300,000.00	302,172.97	2,172.97
071813CM9	300,000			
BAXTER INTERNATIONAL INC 2.539% 02/01/20	99.996			
SEMI-ANN. 2.539% 02/01/2032	101.0218	324,987.00	328,320.77	3,333.77
071813CQ0	325,000			
BAYER US FIN II LLC 3.875% 12/15/2023 14	99.674			
SEMI-ANN. 3.875% 12/15/2023	104.5026	398,696.00	418,010.49	19,314.49
07274NAE3	400,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BAYLOR SCOTT & WHITE HLDGS 1.777% 11/15/	100.00			
SEMI-ANN. 1.777% 11/15/2030	96.5084	170,000.00	164,064.28	(5,935.72)
072863AH6	170,000			
BBCMS MTG TR 2021-C9 2.299% 02/15/2054	102.9996			
MONTHLY 2.299% 02/15/2054	100.0863	308,998.80	300,259.02	(8,739.78)
05493EAY8	300,000			
BERKSHIRE HATHAWAY ENERGY COMPANY 3.7% 0	99.984			
SEMI-ANN. 3.700% 07/15/2030	110.4373	249,960.00	276,093.36	26,133.36
084659AV3	250,000			
BERKSHIRE HATHAWAY FIN CORP 1.85% 03/12/	99.90			
SEMI-ANN. 1.850% 03/12/2030	99.0569	374,625.00	371,463.47	(3,161.53)
084664CU3	375,000			
BERKSHIRE HATHAWAY INC DEL 3.125% 03/15/	106.684			
SEMI-ANN. 3.125% 03/15/2026	106.7891	746,788.00	747,523.67	735.67
084670BS6	700,000			
BNP PARIBAS SOFR 1.323%/VAR 01/13/2027 1	100.00			
SEMI-ANN. FLOATING 01/13/2027	97.3060	450,000.00	437,877.17	(12,122.83)
09659W2N3	450,000			
BNP PARIBAS 2.219%/VAR 06/09/2026 144A	100.00			
SEMI-ANN. FLOATING 06/09/2026	100.9302	400,000.00	403,720.73	3,720.73
09659W2L7	400,000			
BNP PARIBAS 3.375% 01/09/2025 144A	96.2199			
SEMI-ANN. 3.375% 01/09/2025	104.9998	673,539.25	734,998.37	61,459.12
09659W2D5	700,000			
BOEING CO 2.6% 10/30/2025	94.993			
SEMI-ANN. 2.600% 10/30/2025	102.7392	308,727.25	333,902.24	25,174.99
097023BP9	325,000			
BOEING CO 3.45% 11/01/2028	97.5474			
SEMI-ANN. 3.450% 11/01/2028	104.5713	341,416.00	365,999.43	24,583.43
097023CA1	350,000			
BOEING CO 5.15% 05/01/2030	113.3263			
SEMI-ANN. 5.150% 05/01/2030	116.5101	254,984.25	262,147.72	7,163.47
097023CY9	225,000			
BP CAP MARKETS AMERICA INC 3.41% 02/11/2	100.00			
SEMI-ANN. 3.410% 02/11/2026	106.6646	250,000.00	266,661.39	16,661.39
10373QBE9	250,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BP CAP MARKETS AMERICA INC 4.234% 11/06/	100.00			
SEMI-ANN. 4.234% 11/06/2028	112.8735	125,000.00	141,091.88	16,091.88
10373QAE0	125,000			
BPCE SA SOFR 2.277%/VAR 01/20/2032 144A	100.00			
SEMI-ANN. FLOATING 01/20/2032	96.3543	300,000.00	289,062.80	(10,937.20)
05583JAJ1	300,000			
BPCE SA 4% 09/12/2023 144A	99.365			
SEMI-ANN. 4.000% 09/12/2023	104.7171	645,872.50	680,661.14	34,788.64
05583JAF9	650,000			
BROADCOM CORP / BROADCOM CAYMAN FIN LTD	92.6448			
SEMI-ANN. 3.125% 01/15/2025	104.4575	115,806.00	130,571.87	14,765.87
11134LAP4	125,000			
BROADCOM CORP / BROADCOM CAYMAN FIN LTD	84.616			
SEMI-ANN. 3.500% 01/15/2028	106.8229	22,846.32	28,842.18	5,995.86
11134LAR0	27,000			
BROADCOM CORP / BROADCOM CAYMAN FIN LTD	111.6002			
SEMI-ANN. 3.875% 01/15/2027	108.4292	1,283,402.50	1,246,935.25	(36,467.25)
11134LAH2	1,150,000			
BROADCOM INC 4.25% 04/15/2026	99.261			
SEMI-ANN. 4.250% 04/15/2026	109.0523	322,598.25	354,419.91	31,821.66
11135FAZ4	325,000			
BROADCOM INC 4.7% 04/15/2025	99.99			
SEMI-ANN. 4.700% 04/15/2025	109.3333	524,947.50	573,999.74	49,052.24
11135FBC4	525,000			
BX TR 2021-ARIA 1ML+89.91 10/15/2036 144	99.75			
MONTHLY FLOATING 10/15/2036	99.8120	897,750.00	898,307.91	557.91
05608RAA3	900,000			
CA STWD 1.807% 2/1/2030	100.00			
SEMI-ANN. 1.807% 02/01/2030	98.4482	25,000.00	24,612.04	(387.96)
13080SZR8	25,000			
CA STWD 1.877% 2/1/2031	100.00			
SEMI-ANN. 1.877% 02/01/2031	98.0553	25,000.00	24,513.83	(486.17)
13080SZS6	25,000			
CAMDEN PROPERTY TRUST 2.8% 05/15/2030	99.929			
SEMI-ANN. 2.800% 05/15/2030	103.9950	299,787.00	311,984.96	12,197.96
133131AZ5	300,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CANADIAN NATL RESOURCES LTD 2.05% 07/15/	99.832			
SEMI-ANN. 2.050% 07/15/2025	100.9559	499,160.00	504,779.53	5,619.53
136385AZ4	500,000			
CANADIAN PAC RY CO 2.45% 12/02/2031	99.965			
SEMI-ANN. 2.450% 12/02/2031	101.9579	199,930.00	203,915.86	3,985.86
13645RBF0	200,000			
CAPITAL ONE FINANCIAL CORP 3.3% 10/30/20	98.65			
SEMI-ANN. 3.300% 10/30/2024	105.2461	207,165.00	221,016.87	13,851.87
14040HBT1	210,000			
CAPITAL ONE FINANCIAL CORP 3.5% 06/15/20	99.881			
SEMI-ANN. 3.500% 06/15/2023	103.6232	199,762.00	207,246.43	7,484.43
14040HBD6	200,000			
CARRIER GLOBAL CORP 2.493% 02/15/2027	100.00			
SEMI-ANN. 2.493% 02/15/2027	102.7326	400,000.00	410,930.42	10,930.42
14448CAP9	400,000			
CENTERPOINT ENERGY INC 3.85% 02/01/2024	99.928			
SEMI-ANN. 3.850% 02/01/2024	104.7672	337,756.64	354,113.10	16,356.46
15189TAU1	338,000			
CHARTER COMMUNICATIONS OPERATING LLC / C	108.4629			
SEMI-ANN. 4.908% 07/23/2025	110.1108	949,050.25	963,469.72	14,419.47
161175AY0	875,000			
CITIGROUP INC 0.776/VAR 10/30/2024	100.00			
SEMI-ANN. FLOATING 10/30/2024	99.4041	650,000.00	646,126.79	(3,873.21)
172967MT5	650,000			
CITIGROUP INC 2.976%/VAR 11/05/2030	100.00			
SEMI-ANN. FLOATING 11/05/2030	103.8455	325,000.00	337,497.91	12,497.91
17308CC53	325,000			
CITIGROUP INC 3.4% 05/01/2026	93.8375			
SEMI-ANN. 3.400% 05/01/2026	107.2259	445,728.00	509,323.24	63,595.24
172967KN0	475,000			
CITIGROUP INC 3.668% VAR 07/24/2028	98.151			
SEMI-ANN. FLOATING 07/24/2028	107.8542	49,075.50	53,927.08	4,851.58
172967LP4	50,000			
CITIGROUP INC 4.044/VAR 06/01/2024	104.387			
SEMI-ANN. FLOATING 06/01/2024	104.2194	365,354.50	364,768.06	(586.44)
172967LZ2	350,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CITIGROUP INC 4.125% 07/25/2028	102.591			
SEMI-ANN. 4.125% 07/25/2028	109.7406	307,773.00	329,221.88	21,448.88
172967KU4	300,000			
COMCAST CORP NEW 3.15% 02/15/2028	92.7285			
SEMI-ANN. 3.150% 02/15/2028	107.3375	92,728.50	107,337.45	14,608.95
20030NCA7	100,000			
COMCAST CORP NEW 3.3% 02/01/2027	94.438			
SEMI-ANN. 3.300% 02/01/2027	107.4304	75,550.40	85,944.33	10,393.93
20030NBY6	80,000			
COMCAST CORP NEW 3.3% 04/01/2027	99.733			
SEMI-ANN. 3.300% 04/01/2027	107.4824	349,065.50	376,188.30	27,122.80
20030NDK4	350,000			
COMCAST CORP NEW 3.7% 04/15/2024	99.994			
SEMI-ANN. 3.700% 04/15/2024	106.2414	299,982.00	318,724.32	18,742.32
20030NCR0	300,000			
COMCAST CORP NEW 3.95% 10/15/2025	108.026			
SEMI-ANN. 3.950% 10/15/2025	109.1730	351,084.50	354,812.41	3,727.91
20030NCS8	325,000			
COSTCO WHOLESALE CORP 1.375% 06/20/2027	99.775			
SEMI-ANN. 1.375% 06/20/2027	99.2284	324,268.75	322,492.26	(1,776.49)
22160KAN5	325,000			
CREDIT AGRICOLE SA LONDON BRH SOFR 1.907	100.00			
SEMI-ANN. FLOATING 06/16/2026	100.1921	250,000.00	250,480.30	480.30
22535WAG2	250,000			
CREDIT SUISSE AG NY BRNCH 2.95% 04/09/20	99.829			
SEMI-ANN. 2.950% 04/09/2025	104.6734	249,572.50	261,683.41	12,110.91
22550L2C4	250,000			
CREDIT SUISSE GRP AG 3.574% 01/09/2023 1	100.00			
SEMI-ANN. 3.574% 01/09/2023	100.0282	750,000.00	750,211.77	211.77
225401AB4	750,000			
CREDIT SUISSE GRP AG 4.194/VAR 04/01/203	100.00			
SEMI-ANN. FLOATING 04/01/2031	110.2838	425,000.00	468,706.23	43,706.23
225401AP3	425,000			
CSAIL 2019-C18 COML MTG TR 2.968% 12/15/	110.9375			
MONTHLY 2.968% 12/15/2052	104.7934	665,625.00	628,760.58	(36,864.42)
12597DAD7	600,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CVS HEALTH CORP 2.625% 08/15/2024	100.148			
SEMI-ANN. 2.625% 08/15/2024	103.541	125,185.00	129,426.25	4,241.25
126650DE7	125,000			
DEERE & CO 3.1% 04/15/2030	99.811			
SEMI-ANN. 3.100% 04/15/2030	107.7737	224,574.75	242,490.82	17,916.07
244199BJ3	225,000			
DEERE JOHN CAPITAL CORP 1.75% 03/09/2027	99.934			
SEMI-ANN. 1.750% 03/09/2027	100.6804	199,868.00	201,360.78	1,492.78
24422EVF3	200,000			
DELL INTL/EMC CORP 5.3% 10/01/2029	116.00			
SEMI-ANN. 5.300% 10/01/2029	117.2194	29,000.00	29,304.85	304.85
24703TAG1	25,000			
DELL INTL/EMC CORP 5.45% 06/15/2023	110.404			
SEMI-ANN. 5.450% 06/15/2023	105.4893	7,728.28	7,384.25	(344.03)
24703TAA4	7,000			
DELL INTL/EMC CORP 5.85% 07/15/2025	117.5631			
SEMI-ANN. 5.850% 07/15/2025	113.3446	264,517.00	255,025.40	(9,491.60)
24703TAC0	225,000			
DELL INTL/EMC CORP 6.02% 06/15/2026	109.2718			
SEMI-ANN. 6.020% 06/15/2026	115.5851	491,723.00	520,133.17	28,410.17
24703TAD8	450,000			
DELL INTL/EMC CORP 6.2% 07/15/2030	121.279			
SEMI-ANN. 6.200% 07/15/2030	126.1869	60,639.50	63,093.46	2,453.96
24703TAH9	50,000			
DENTSPLY SIRONA INC 3.25% 06/01/2030	99.788			
SEMI-ANN. 3.250% 06/01/2030	105.6264	224,523.00	237,659.47	13,136.47
24906PAA7	225,000			
DH EUROPE FINANCE II SARL 2.2% 11/15/202	99.952			
SEMI-ANN. 2.200% 11/15/2024	102.1872	274,868.00	281,014.74	6,146.74
23291KAG0	275,000			
DOLLAR TREE INC 4.2% 05/15/2028	99.736			
SEMI-ANN. 4.200% 05/15/2028	111.4509	299,208.00	334,352.60	35,144.60
256746AH1	300,000			
DOMINION ENERGY INC VAR 08/15/2024	100.0879			
SEMI-ANN. FLOATING 08/15/2024	103.5097	500,439.50	517,548.56	17,109.06
25746UDB2	500,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
DRYDEN 76 CLO LTD 3ML+115 10/20/2034 144	100.00			
QUARTERLY FLOATING 10/20/2034	99.9595	2,500,000.00	2,498,987.50	(1,012.50)
26252WAU3	2,500,000			
DUKE REALTY LP 1.75% 07/01/2030	99.072			
SEMI-ANN. 1.750% 07/01/2030	95.0069	198,144.00	190,013.88	(8,130.12)
26441YBE6	200,000			
DUPONT DE NEMOURS INC 4.205% 11/15/2023	100.00			
SEMI-ANN. 4.205% 11/15/2023	105.7471	250,000.00	264,367.70	14,367.70
26078JAB6	250,000			
EAST OHIO GAS CO/THE 1.3% 06/15/2025 144	99.899			
SEMI-ANN. 1.300% 06/15/2025	98.6265	124,873.75	123,283.13	(1,590.62)
27409LAA1	125,000			
EDSOUTH INDENTURE NO 5 LLC 1ML+ 02/25/20	100.1562			
MONTHLY FLOATING 02/25/2039	99.6979	201,516.53	200,594.32	(922.21)
28137RAA5	201,202.1695			
EMORY UNIVERSITY GA 2.143% 09/01/2030	101.809			
SEMI-ANN. 2.143% 09/01/2030	101.3839	234,160.70	233,182.91	(977.79)
29157TAD8	230,000			
ENERGY TRANSFER LP 4.2% 09/15/2023	100.0329			
SEMI-ANN. 4.200% 09/15/2023	104.4287	500,164.25	522,143.46	21,979.21
29278NAC7	500,000			
ENERGY TRANSFER LP 4.95% 06/15/2028	97.332			
SEMI-ANN. 4.950% 06/15/2028	112.49	121,665.00	140,612.50	18,947.50
29278NAF0	125,000			
ENTERGY CORP NEW 2.95% 09/01/2026	99.775			
SEMI-ANN. 2.950% 09/01/2026	104.2774	349,212.50	364,970.90	15,758.40
29364GAJ2	350,000			
EQUINOR ASA 2.375% 05/22/2030	99.426			
SEMI-ANN. 2.375% 05/22/2030	101.5909	497,130.00	507,954.25	10,824.25
29446MAK8	500,000			
EXELON CORP 4.05% 04/15/2030	99.794			
SEMI-ANN. 4.050% 04/15/2030	111.1062	174,639.50	194,435.78	19,796.28
30161NAX9	175,000			
FANNIE MAE 0.875% 08/05/2030	98.493			
SEMI-ANN. 0.875% 08/05/2030	94.2339	2,107,750.20	2,016,606.08	(91,144.12)
3135G05Q2	2,140,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FEDERAL FARM CREDIT BANKS 3.43% 12/06/20	105.6388			
SEMI-ANN. 3.430% 12/06/2028	112.5623	2,376,872.47	2,532,652.31	155,779.84
3133EJ2D0	2,250,000			
FEDERAL HOME LN MTG CORP 3% 03/15/2044	104.0820			
MONTHLY 3.000% 03/15/2044	103.5751	666,060.25	662,816.33	(3,243.92)
3137BNR48	639,937.7900			
FEDERAL HOME LN MTG MLT CTF GT 2.5% 05/1	102.8438			
MONTHLY 2.500% 05/15/2045	102.4058	543,635.31	541,320.33	(2,314.98)
3137BRN92	528,603.1400			
FEDERAL HOME LN MTG MLT CTF GT 3% 06/15/	104.3438			
MONTHLY 3.000% 06/15/2045	104.4693	1,128,451.05	1,129,808.83	1,357.78
3137BPFK0	1,081,474.4920			
FEDERAL NAT MTG ASN GTD REM PA 2.49935%	104.8906			
MONTHLY 2.499% 09/25/2026	101.7265	594,553.92	576,618.63	(17,935.29)
3136AS4R4	566,832.2700			
FEDERAL NAT MTG ASN GTD REM PA 2.5% 12/2	102.7813			
MONTHLY 2.500% 12/25/2041	102.3228	202,989.85	202,084.35	(905.50)
3136AQUZ1	197,496.9515			
FFCB 5.27% 5/1/29	120.9192			
SEMI-ANN. 5.270% 05/01/2029	125.3514	955,261.68	990,275.98	35,014.30
31331YK90	790,000			
FHLG 5.00% 6/35 #G01839	110.5365			
MONTHLY 5.000% 06/01/2035	111.0862	79,797.18	80,194.01	396.83
3128LXBG4	72,190.8246			
FHLG 5.00% 8/40 #A93511	110.4739			
MONTHLY 5.000% 08/01/2040	112.1970	108,332.39	110,022.08	1,689.69
3129413U9	98,061.4964			
FHLG 30YR 2.5% 09/01/2051#RA5801	104.5469			
MONTHLY 2.500% 09/01/2051	102.6601	1,025,020.09	1,006,521.19	(18,498.90)
3133KMNS0	980,440.6800			
FHLG 30YR 2.5% 09/01/2051#RA5853	104.875			
MONTHLY 2.500% 09/01/2051	102.8476	2,056,678.17	2,016,918.92	(39,759.25)
3133KMQE8	1,961,075.7200			
FHLG 30YR 3.5% 07/01/2042#U95026	101.7887			
MONTHLY 3.500% 07/01/2042	107.95	371,280.95	393,754.84	22,473.89
3132H5A40	364,756.6850			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 30YR 3.5% 08/01/2042#U90065	101.8255			
MONTHLY 3.500% 08/01/2042	107.9500	465,589.23	493,592.92	28,003.69
3132H3CA9	457,242.1700			
FHLG 30YR 3% 12/01/2050#SD7531	108.0312			
MONTHLY 3.000% 12/01/2050	105.3258	1,717,195.36	1,674,190.80	(43,004.56)
3132DVLL7	1,589,535.7800			
FHLG 30YR 4% 01/01/2049#ZT1703	105.9687			
MONTHLY 4.000% 01/01/2049	108.1531	365,735.34	373,274.37	7,539.03
3132AD3L0	345,135.0920			
FHLG 30YR 4% 05/44#G60956	105.8594			
MONTHLY 4.000% 05/01/2044	108.3199	125,003.33	127,908.81	2,905.48
31335BBZ8	118,084.3117			
FHLG 30YR 4% 06/01/2048#G67713	102.3984			
MONTHLY 4.000% 06/01/2048	108.3902	1,415,435.38	1,498,258.57	82,823.19
3132XCSA4	1,382,282.1870			
FHLG 30YR 4% 10/01/2048#Q59126	105.8203			
MONTHLY 4.000% 10/01/2048	108.1637	240,116.53	245,433.78	5,317.25
3132Y3D84	226,909.6670			
FHLG 30YR 5.0% 02/01/2041#G06261	110.4896			
MONTHLY 5.000% 02/01/2041	112.2645	32,448.46	32,969.72	521.26
3128M8JE5	29,367.8919			
FHLG 30YR 5.0% 07/01/26 #L10246	105.9254			
MONTHLY 5.000% 07/01/2026	102.6491	3,795.94	3,678.53	(117.41)
3128DHHX5	3,583.5971			
FHLG 30YR 5.0% 08/01/2034#A25634	110.7865			
MONTHLY 5.000% 08/01/2034	111.2323	48,182.38	48,376.28	193.90
31297DHK7	43,491.2195			
FHLG 30YR 5.0% 08/01/2040#A93448	110.4740			
MONTHLY 5.000% 08/01/2040	112.1516	94,213.64	95,644.36	1,430.72
312941ZM2	85,281.2996			
FHLG 30YR 5.0% 10/01/2034#A27848	110.6146			
MONTHLY 5.000% 10/01/2034	110.7925	122,811.47	123,009.02	197.55
31297FWH2	111,026.4685			
FHLG 30YR 5.0% 11/01/26 #L10244	106.5261			
MONTHLY 5.000% 11/01/2026	104.0567	12,602.33	12,310.19	(292.14)
3128DHHV9	11,830.2698			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHR 4594 PA 3% 11/15/2044	105.0000			
MONTHLY 3.000% 11/15/2044	103.6886	583,542.90	576,254.90	(7,288.00)
3137BQLX3	555,755.1490			
FIFTH THIRD BANCORP 2.375% 01/28/2025	98.329			
SEMI-ANN. 2.375% 01/28/2025	102.6607	226,156.70	236,119.52	9,962.82
316773CY4	230,000			
FISERV INC 2.75% 07/01/2024	99.832			
SEMI-ANN. 2.750% 07/01/2024	103.4323	823,614.00	853,316.26	29,702.26
337738AS7	825,000			
FISERV INC 3.2% 07/01/2026	99.993			
SEMI-ANN. 3.200% 07/01/2026	105.7323	549,961.50	581,527.52	31,566.02
337738AT5	550,000			
FNMA 4.00% 3/32 20YR #MA1011	107.1081			
MONTHLY 4.000% 03/01/2032	107.6219	360,883.03	362,614.16	1,731.13
31418ADR6	336,933.5275			
FNMA 20YR 4.0% 02/01/2032#MA0977	107.1081			
MONTHLY 4.000% 02/01/2032	107.6219	214,818.92	215,849.40	1,030.48
31418ACP1	200,562.7624			
FNMA 30YR 2.5% 09/01/2051#FM8691	104.8906			
MONTHLY 2.500% 09/01/2051	102.8476	1,030,508.41	1,010,436.30	(20,072.11)
3140XCUR7	982,459.9700			
FNMA 30YR 3.5% 01/01/2046#AL7951	107.1250			
MONTHLY 3.500% 01/01/2046	109.0964	423,820.43	431,619.84	7,799.41
3138EQZR6	395,631.6834			
FNMA 30YR 3.5% 01/01/2046#AZ8683	107.1248			
MONTHLY 3.500% 01/01/2046	109.0652	15,358.83	15,637.03	278.20
3140E1UH4	14,337.3294			
FNMA 30YR 3.5% 02/01/2045#AL7910	104.6641			
MONTHLY 3.500% 02/01/2045	107.2526	269,896.66	276,571.81	6,675.15
3138EQYG1	257,869.4900			
FNMA 30YR 3.5% 02/01/2045#AX6373	107.1250			
MONTHLY 3.500% 02/01/2045	109.1589	12,054.70	12,283.57	228.87
3138Y8CK4	11,252.9302			
FNMA 30YR 3.5% 02/01/2045#AX7714	107.1249			
MONTHLY 3.500% 02/01/2045	109.1276	17,456.89	17,783.25	326.36
3138Y9SC3	16,295.8317			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 30YR 3.5% 02/01/2045#AY4450	107.1250			
MONTHLY 3.500% 02/01/2045	109.1589	18,118.99	18,463.00	344.01
3138YH5L0	16,913.8756			
FNMA 30YR 3.5% 02/01/2045#AY6303	107.1249			
MONTHLY 3.500% 02/01/2045	109.1589	69,359.47	70,676.37	1,316.90
3138YLAD3	64,746.3302			
FNMA 30YR 3.5% 02/01/2046#BC3481	107.1248			
MONTHLY 3.500% 02/01/2046	109.0651	14,778.48	15,046.15	267.67
3140EX2P7	13,795.5676			
FNMA 30YR 3.5% 03/01/2045#AY4781	107.1250			
MONTHLY 3.500% 03/01/2045	109.1276	14,544.65	14,816.55	271.90
3138YJJ31	13,577.2710			
FNMA 30YR 3.5% 04/01/2045#AY2930	107.1251			
MONTHLY 3.500% 04/01/2045	109.1276	9,069.92	9,239.46	169.54
3138YGHG0	8,466.6593			
FNMA 30YR 3.5% 05/01/2045#AY4203	107.1250			
MONTHLY 3.500% 05/01/2045	109.1276	102,626.18	104,544.70	1,918.52
3138YHU57	95,800.3976			
FNMA 30YR 3.5% 05/01/2045#AZ1367	107.1250			
MONTHLY 3.500% 05/01/2045	109.1277	9,472.17	9,649.25	177.08
3138YSQV1	8,842.1651			
FNMA 30YR 3.5% 06/01/2045#AZ1223	107.1251			
MONTHLY 3.500% 06/01/2045	109.1276	26,542.62	27,038.80	496.18
3138YSLD6	24,777.2298			
FNMA 30YR 3.5% 06/01/2045#AZ2709	107.1251			
MONTHLY 3.500% 06/01/2045	109.1276	12,279.60	12,509.14	229.54
3138YUAK7	11,462.8567			
FNMA 30YR 3.5% 06/01/2047#BM1359	103.9531			
MONTHLY 3.500% 06/01/2047	107.4089	1,451,109.49	1,499,349.32	48,239.83
3140J5QM4	1,395,926.7800			
FNMA 30YR 3.5% 07/01/2045#AZ0054	107.1251			
MONTHLY 3.500% 07/01/2045	109.1277	10,206.54	10,397.34	190.80
3138YRBY3	9,527.6840			
FNMA 30YR 3.5% 08/01/2045#AZ2604	107.1251			
MONTHLY 3.500% 08/01/2045	109.1277	7,095.40	7,228.04	132.64
3138YT3N2	6,623.4695			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 30YR 3.5% 08/01/2045#AZ2619	107.1248			
MONTHLY 3.500% 08/01/2045	109.1276	13,171.44	13,417.70	246.26
3138YT4D3	12,295.4180			
FNMA 30YR 3.5% 08/01/2045#AZ5196	107.1251			
MONTHLY 3.500% 08/01/2045	109.1276	9,293.19	9,466.91	173.72
3138YWX28	8,675.0850			
FNMA 30YR 3.5% 09/01/2045#AL7232	107.1250			
MONTHLY 3.500% 09/01/2045	109.1276	597,654.10	608,826.86	11,172.76
3138EQBA9	557,903.4929			
FNMA 30YR 3.5% 09/01/2045#AZ2637	107.1249			
MONTHLY 3.500% 09/01/2045	109.1276	27,902.11	28,423.74	521.63
3138YT4X9	26,046.3276			
FNMA 30YR 3.5% 10/01/2045#AL7495	107.125			
MONTHLY 3.500% 10/01/2045	109.1276	427,361.82	435,351.06	7,989.24
3138EQKH4	398,937.5224			
FNMA 30YR 3.5% 10/01/2045#AZ2665	107.1251			
MONTHLY 3.500% 10/01/2045	109.0964	34,448.93	35,082.86	633.93
3138YT6B5	32,157.6728			
FNMA 30YR 3.5% 11/01/2045#AX3358	107.1250			
MONTHLY 3.500% 11/01/2045	109.0964	17,035.70	17,349.20	313.50
3138Y4WU9	15,902.6321			
FNMA 30YR 3.5% 11/01/2045#BA2899	107.1250			
MONTHLY 3.500% 11/01/2045	107.7511	51,815.92	52,118.77	302.85
3140E7GH7	48,369.6058			
FNMA 30YR 3.5% 11/01/2045#BA2978	107.1251			
MONTHLY 3.500% 11/01/2045	109.0964	11,181.56	11,387.32	205.76
3140E7JY7	10,437.8553			
FNMA 30YR 3.5% 11/01/2045#BA3553	107.1251			
MONTHLY 3.500% 11/01/2045	108.9042	16,328.80	16,599.98	271.18
3140E75P1	15,242.7405			
FNMA 30YR 3.5% 11/01/2045#BA4700	107.1250			
MONTHLY 3.500% 11/01/2045	109.0964	11,902.46	12,121.49	219.03
3140E9GJ9	11,110.8107			
FNMA 30YR 3.5% 11/01/2045#BA5324	107.1250			
MONTHLY 3.500% 11/01/2045	108.3276	26,649.05	26,948.21	299.16
3140E94J2	24,876.5820			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 30YR 3.5% 12/01/2046#BM1121	103.9062			
MONTHLY 3.500% 12/01/2046	107.4089	863,066.24	892,159.80	29,093.56
3140J5G78	830,620.1536			
FNMA 30YR 3% 10/01/2049#CA4340	107.4727			
MONTHLY 3.000% 10/01/2049	105.4742	1,659,495.31	1,628,637.12	(30,858.19)
3140QBZE1	1,544,109.3360			
FNMA 30YR 4.0% 07/01/2044#AS2959	105.3437			
MONTHLY 4.000% 07/01/2044	108.0281	15,288.80	15,678.39	389.59
3138WCJD6	14,513.2492			
FNMA 30YR 4.0% 08/01/2043#AU2192	106.3112			
MONTHLY 4.000% 08/01/2043	109.8641	407,325.48	420,938.03	13,612.55
3138X1NJ1	383,144.4295			
FNMA 30YR 4.5% 01/01/2050#FM3619	108.2188			
MONTHLY 4.500% 01/01/2050	107.0287	383,649.56	379,430.64	(4,218.92)
3140X7AV1	354,513.0220			
FNMA 30YR 4.5% 05/01/2048#BM4343	104.8750			
MONTHLY 4.500% 05/01/2048	109.8021	2,644,809.04	2,769,064.77	124,255.73
3140J8ZH9	2,521,867.9890			
FNMA 30YR 4.5% 11/01/2048#CA2580	103.9102			
MONTHLY 4.500% 11/01/2048	110.7631	2,932,176.03	3,125,554.16	193,378.13
3140Q92N2	2,821,837.7850			
FNMA 30YR 4% 03/46#BM1362	105.8438			
MONTHLY 4.000% 03/01/2046	108.2781	504,148.76	515,744.01	11,595.25
3140J5QQ5	476,314.1523			
FNMA 30YR 4% 08/01/2048#CA2156	105.8203			
MONTHLY 4.000% 08/01/2048	108.2078	497,271.68	508,491.02	11,219.34
3140Q9ME0	469,920.8160			
FNMA 30YR 4% 08/43#BM1583	105.8125			
MONTHLY 4.000% 08/01/2043	108.2781	170,852.50	174,833.68	3,981.18
3140J5XM6	161,467.2251			
FNMA 30YR 5% 11/01/2048#BM5538	109.9336			
MONTHLY 5.000% 11/01/2048	110.9238	1,133,244.37	1,143,451.64	10,207.27
3140JAEL8	1,030,844.4610			
FNMA 30YR 7.5% 06/01/2032#545721	118.2370			
MONTHLY 7.500% 06/01/2032	117.5680	38,261.27	38,044.78	(216.49)
31385JG69	32,359.8189			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 7.50% 1/24 #190254	114.7277			
MONTHLY 7.500% 01/01/2024	104.5863	7,980.40	7,274.97	(705.43)
31368HH71	6,955.9495			
FORTUNE BRANDS HOME & SEC INC 4% 09/21/2	99.969			
SEMI-ANN. 4.000% 09/21/2023	104.7638	824,744.25	864,301.51	39,557.26
34964CAC0	825,000			
GENERAL MOTORS CO 4% 04/01/2025	100.616			
SEMI-ANN. 4.000% 04/01/2025	106.9553	150,924.00	160,432.91	9,508.91
37045VAG5	150,000			
GENERAL MTRS FINL CO INC 1.25% 01/08/202	99.807			
SEMI-ANN. 1.250% 01/08/2026	97.8438	698,649.00	684,906.76	(13,742.24)
37045XDD5	700,000			
GENERAL MTRS FINL CO INC 1.5% 06/10/2026	99.818			
SEMI-ANN. 1.500% 06/10/2026	98.3910	748,635.00	737,932.62	(10,702.38)
37045XDK9	750,000			
GENERAL MTRS FINL CO INC 4.3% 07/13/2025	101.688			
SEMI-ANN. 4.300% 07/13/2025	107.7945	76,266.00	80,845.87	4,579.87
37045XAZ9	75,000			
GENERAL MTRS FINL CO INC 5.65% 01/17/202	107.846			
SEMI-ANN. 5.650% 01/17/2029	118.5867	53,923.00	59,293.37	5,370.37
37045XCS3	50,000			
GLENCORE FDG LLC 1.625% 04/27/2026 144A	99.895			
SEMI-ANN. 1.625% 04/27/2026	98.1106	249,737.50	245,276.50	(4,461.00)
378272BD9	250,000			
GLENCORE FDG LLC 4.125% 03/12/2024 144A	99.527			
SEMI-ANN. 4.125% 03/12/2024	105.1500	622,043.75	657,187.44	35,143.69
378272AT5	625,000			
GNII II 4.50% 1/41 #004946	109.2344			
MONTHLY 4.500% 02/20/2041	109.9222	213,342.90	214,686.32	1,343.42
36202FP75	195,307.4660			
GNII II 5.50% 4/34 #003544	112.1830			
MONTHLY 5.500% 04/20/2034	111.3611	103,652.47	102,893.04	(759.43)
36202D5D9	92,395.8424			
GNII II 5.50% 5/34 #003556	112.1984			
MONTHLY 5.500% 05/20/2034	111.4391	66,867.75	66,415.20	(452.55)
36202D5R8	59,597.7676			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNII II 5.50% 6/34 #003569	112.2067			
MONTHLY 5.500% 06/20/2034	111.4389	63,728.97	63,292.87	(436.10)
36202D6E6	56,796.0522			
GNII II 0% 08/48#MA5400	106.6641			
MONTHLY 5.000% 08/20/2048	106.9683	56,386.03	56,546.83	160.80
36179T7M1	52,863.1870			
GNII II 0% 12/20/2048#MA5653	107.5000			
MONTHLY 5.000% 12/20/2048	106.9136	456,320.85	453,831.51	(2,489.34)
36179UH62	424,484.5140			
GNII II 2.5% 01/01/2052 #TBA	102.3922			
MONTHLY 2.500% 01/01/2052	102.5035	5,119,609.38	5,125,173.00	5,563.62
HIJ287000	5,000,000			
GNII II 3.5% 03/20/2050#MA6542	105.1094			
MONTHLY 3.500% 03/20/2050	104.0394	983,513.91	973,501.82	(10,012.09)
36179VHT0	935,705.2193			
GNII II 3.5% 04/47#MA4382	107.0000			
MONTHLY 3.500% 04/20/2047	105.1956	831,658.70	817,634.14	(14,024.56)
36179S2P1	777,251.1290			
GNII II 3.5% 12/20/2047#MA4900	106.8125			
MONTHLY 3.500% 12/20/2047	104.7894	1,051,746.02	1,031,824.95	(19,921.07)
36179TNR2	984,665.6670			
GNII II 3% 01/01/2052 #TBA	103.3594			
MONTHLY 3.000% 01/01/2052	103.5200	6,201,562.51	6,211,200.60	9,638.09
HIJ288000	6,000,000			
GNII II 3% 07/51#MA7473	103.8242			
MONTHLY 3.000% 07/20/2051	103.6554	1,022,343.04	1,020,681.10	(1,661.94)
36179WJS8	984,686.4781			
GNII II 3% 09/20/2049#MA6153	104.0742			
MONTHLY 3.000% 09/20/2049	103.7961	5,931,139.66	5,915,287.56	(15,852.10)
36179UZS4	5,698,951.9242			
GNII II 3% 11/20/2051#MA7706	103.8203			
MONTHLY 3.000% 11/20/2051	103.8195	1,033,415.86	1,033,407.77	(8.09)
36179WR34	995,388.8900			
GNII II 3% 12/20/2051#MA7768	103.8672			
MONTHLY 3.000% 12/20/2051	103.8898	1,038,671.88	1,038,898.10	226.22
36179WTZ1	1,000,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNII II 4.0% 01/44#MA1601	105.7710			
MONTHLY 4.000% 01/20/2044	108.0440	1,367,545.08	1,396,933.96	29,388.88
36179NX60	1,292,930.2660			
GNII II 4.0% 01/46#MA3377	106.9165			
MONTHLY 4.000% 01/20/2046	107.6690	512,350.15	515,956.21	3,606.06
36179RXE4	479,205.7737			
GNII II 4.0% 02/20/2044#MA1678	106.4531			
MONTHLY 4.000% 02/20/2044	108.0440	97,238.33	98,691.52	1,453.19
36179N2K3	91,343.8020			
GNII II 4.0% 03/20/2045#MA2679	106.3208			
MONTHLY 4.000% 03/20/2045	107.8878	1,339,808.34	1,359,555.27	19,746.93
36179Q6Q9	1,260,156.8722			
GNII II 4.0% 03/20/2045#MA2755	106.9432			
MONTHLY 4.000% 04/20/2045	107.8878	81,979.45	82,703.56	724.11
36179RBY4	76,657.0197			
GNII II 4.0% 06/20/2045#MA2893	106.9453			
MONTHLY 4.000% 06/20/2045	107.8878	209,566.15	211,412.98	1,846.83
36179RGA1	195,956.3739			
GNII II 4.0% 07/20/2044#MA2074	106.4210			
MONTHLY 4.000% 07/20/2044	107.9815	186,272.08	189,003.58	2,731.50
36179QJT9	175,033.2500			
GNII II 4.0% 07/20/2045#MA2962	106.3242			
MONTHLY 4.000% 07/20/2045	107.7940	2,329,070.60	2,361,267.36	32,196.76
36179RJF7	2,190,536.3048			
GNII II 4.0% 08/20/2044#MA2149	106.2734			
MONTHLY 4.000% 08/20/2044	107.9815	1,539,783.15	1,564,531.49	24,748.34
36179QL66	1,448,888.0580			
GNII II 4.0% 09/45#MA3106	106.6241			
MONTHLY 4.000% 09/20/2045	107.7940	2,006,456.35	2,028,471.58	22,015.23
36179RNX3	1,881,803.2707			
GNII II 4.0% 10/20/2044#MA2304	106.9201			
MONTHLY 4.000% 10/20/2044	107.9815	111,017.27	112,119.38	1,102.11
36179QRZ6	103,831.9952			
GNII II 4.5% 01/20/2049#MA5711	104.7566			
MONTHLY 4.500% 01/20/2049	106.1488	1,523,951.76	1,544,204.42	20,252.66
36179UKY7	1,454,754.6110			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNII II 4.5% 03/20/2049#MA5818	105.0898			
MONTHLY 4.500% 03/20/2049	106.0941	376,160.08	379,754.74	3,594.66
36179UPB2	357,941.4270			
GNII II 4.5% 05/20/2048#MA5193	104.5039			
MONTHLY 4.500% 05/20/2048	106.4457	195,795.61	199,433.64	3,638.03
36179TXW0	187,357.2100			
GNII II 4.5% 08/47#MA4654	105.3125			
MONTHLY 4.500% 08/20/2047	107.5160	1,785,132.41	1,822,483.17	37,350.76
36179TE35	1,695,081.2080			
GNII II 4% 03/20/2049#MA5817	103.9766			
MONTHLY 4.000% 03/20/2049	105.4581	474,624.84	481,387.61	6,762.77
36179UPA4	456,472.9110			
GNII II 4% 04/20/2046#MA3598	107.1562			
MONTHLY 4.000% 04/20/2046	107.5128	561,497.47	563,365.69	1,868.22
36179R7K9	523,998.8115			
GNII II 5% 01/20/2049#MA5712	105.625			
MONTHLY 5.000% 01/20/2049	106.9136	267,788.03	271,054.88	3,266.85
36179UKZ4	253,527.1300			
GNII II 5% 03/20/2049#MA5819	107.1719			
MONTHLY 5.000% 03/20/2049	106.8745	70,533.30	70,337.58	(195.72)
36179UPC0	65,813.2510			
GNII II 5% 06/20/2049#MA5988	107.1719			
MONTHLY 5.000% 06/20/2049	106.7651	1,195,431.86	1,190,894.78	(4,537.08)
36179UUM2	1,115,434.3080			
GNII II 5% 11/20/2048#MA5597	104.8989			
MONTHLY 5.000% 11/20/2048	106.9292	1,061,825.37	1,082,376.44	20,551.07
36179UGE6	1,012,236.6410			
GNII II 6.5% 8/32 #003274	115.2297			
MONTHLY 6.500% 08/20/2032	113.4845	50,981.48	50,209.35	(772.13)
36202DT76	44,243.3565			
GNII II 6.5% 8/36 #003891	113.9290			
MONTHLY 6.500% 08/20/2036	116.0620	27,677.05	28,195.23	518.18
36202EKC2	24,293.2482			
GNMA 5.00% 3/35 #781881	110.4778			
MONTHLY 5.000% 03/15/2035	111.0440	15,814.81	15,895.86	81.05
36241KCS5	14,314.9174			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNMA 5.50% 3/34 #605099	112.2886			
MONTHLY 5.500% 03/15/2034	111.2955	196,055.94	194,322.08	(1,733.86)
36200NGG0	174,600.0486			
GNMA 5.50% 7/33 #781636	112.2177			
MONTHLY 5.500% 07/15/2033	110.9422	64,682.61	63,947.41	(735.20)
36225BY93	57,640.2785			
GNMA 5.50% 10/35 #781987	112.2158			
MONTHLY 5.500% 10/15/2035	111.9970	105,743.14	105,537.01	(206.13)
36241KF45	94,231.9753			
GNMA 6.00% 10/33 #604723	113.7913			
MONTHLY 6.000% 10/15/2033	112.8867	43,712.73	43,365.20	(347.53)
36200MYU1	38,414.8159			
GNMA II 6.0% 07/20/34 #616502	110.4896			
MONTHLY 6.000% 07/20/2034	112.7818	160,731.69	164,066.22	3,334.53
36290S3K5	145,472.2107			
GNMA 30YR 5.0% 03/15/2036#782105	110.3217			
MONTHLY 5.000% 03/15/2036	111.0441	17,233.94	17,346.79	112.85
36241KKS6	15,621.5377			
GNMA 4.0% 05/15/43 #AD9099	107.1198			
MONTHLY 4.000% 05/15/2043	109.6766	599,711.18	614,025.60	14,314.42
36180NDC6	559,851.0011			
GNMA 4.0% 09/15/21 #738767	107.0104			
MONTHLY 4.000% 09/15/2041	108.4161	242,660.87	245,848.55	3,187.68
3620ASW47	226,763.7873			
GNMA 4.5% 06/15/39 #701938	109.3789			
MONTHLY 4.500% 06/15/2039	110.5556	582,243.62	588,507.33	6,263.71
36296UZB9	532,318.0218			
GNMA 5.5% 05/15/35 #538717	112.3386			
MONTHLY 5.500% 05/15/2035	112.2051	65,218.99	65,141.52	(77.47)
36212NPA9	58,055.7484			
GSMS 2013-GC13 A5 4.175% 7/46	107.0386			
MONTHLY FLOATING 07/10/2046	103.6708	1,528,510.76	1,480,418.74	(48,092.02)
36198EAE5	1,428,000			
HALSEY POINT CLO LTD 3ML+145 11/30/2032	99.75			
QUARTERLY FLOATING 11/30/2032	100.2056	349,125.00	350,719.60	1,594.60
40638UAA7	350,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
HALSEYPOINT CLO II LTD / HALSEYPOINT CLO	99.00			
QUARTERLY FLOATING 07/20/2031	100.0324	1,435,500.00	1,450,469.80	14,969.80
40638TAA0	1,450,000			
HEWLETT PACKARD ENTERPRISE CO VAR 10/15/	109.3736			
SEMI-ANN. FLOATING 10/15/2025	110.9352	1,535,604.94	1,557,529.96	21,925.02
42824CAW9	1,404,000			
HEWLETT PACKARD ENTERPRISE CO 4.45% 10/0	99.956			
SEMI-ANN. 4.450% 10/02/2023	105.5200	399,824.00	422,079.80	22,255.80
42824CBG3	400,000			
HOST HOTELS & RESORTS LP 2.9% 12/15/2031	98.528			
SEMI-ANN. 2.900% 12/15/2031	96.4761	221,688.00	217,071.18	(4,616.82)
44107TBA3	225,000			
HOUSTON TX ARPT 2.235% 7/1/2029	104.556			
SEMI-ANN. 2.235% 07/01/2029	100.3911	62,733.60	60,234.65	(2,498.95)
442349ER3	60,000			
HP INC 1.45% 06/17/2026 144A	99.808			
SEMI-ANN. 1.450% 06/17/2026	98.0198	723,608.00	710,643.25	(12,964.75)
40434LAD7	725,000			
HSBC HOLDINGS PLC 3.262/VAR 03/13/2023	100.00			
SEMI-ANN. FLOATING 03/13/2023	100.4718	350,000.00	351,651.44	1,651.44
404280BJ7	350,000			
HSBC HOLDINGS PLC 3.803%/VAR 03/11/2025	100.00			
SEMI-ANN. FLOATING 03/11/2025	104.9372	550,000.00	577,154.67	27,154.67
404280BZ1	550,000			
HUNTSMAN INTL LLC 4.5% 05/01/2029	98.87			
SEMI-ANN. 4.500% 05/01/2029	110.5384	247,175.00	276,345.90	29,170.90
44701QBE1	250,000			
HYUNDAI AUTO LEASE SECURITIZATION TR 202	99.985			
MONTHLY 0.330% 06/17/2024	99.3740	449,932.50	447,183.14	(2,749.36)
44891VAC5	450,000			
IHS MARKIT LTD 3.625% 05/01/2024	99.686			
SEMI-ANN. 3.625% 05/01/2024	104.875	299,058.00	314,625.00	15,567.00
44962LAH0	300,000			
ING GROEP NV 1.4/VAR 07/01/2026 144A	99.933			
SEMI-ANN. FLOATING 07/01/2026	98.9430	624,581.25	618,393.98	(6,187.27)
456837AU7	625,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
INTERCONTINENTAL EXCHANGE INC 2.1% 06/15	99.29			
SEMI-ANN. 2.100% 06/15/2030	98.9275	546,095.00	544,101.09	(1,993.91)
45866FAK0	550,000			
INTERNATIONAL FLAVS & FRAG INC 2.3% 11/0	99.998			
SEMI-ANN. 2.300% 11/01/2030	98.0564	874,982.50	857,993.69	(16,988.81)
459506AQ4	875,000			
INTUIT INC 1.35% 07/15/2027	99.906			
SEMI-ANN. 1.350% 07/15/2027	97.7963	124,882.50	122,245.32	(2,637.18)
46124HAC0	125,000			
INTUIT INC 1.65% 07/15/2030	99.76			
SEMI-ANN. 1.650% 07/15/2030	96.4433	99,760.00	96,443.27	(3,316.73)
46124HAD8	100,000			
INVITATION HOMES OPERATING PARTNERSHIP L	99.871			
SEMI-ANN. 2.300% 11/15/2028	98.9106	199,742.00	197,821.10	(1,920.90)
46188BAB8	200,000			
INVITATION HOMES OPERATING PARTNERSHIP L	98.396			
SEMI-ANN. 2.000% 08/15/2031	94.1694	629,734.40	602,684.36	(27,050.04)
46188BAA0	640,000			
JDE PEETS BV 1.375% 01/15/2027 144A	99.355			
SEMI-ANN. 1.375% 01/15/2027	96.5716	223,548.75	217,286.17	(6,262.58)
47216QAB9	225,000			
JPMBB 2015-C31 ASB 3.5395% 8/48	106.1875			
MONTHLY 3.539% 08/15/2048	103.6719	612,073.93	597,573.57	(14,500.36)
46644YAW0	576,408.6520			
JPMORGAN CHASE & CO VAR/3.782 02/01/2028	103.8367			
SEMI-ANN. FLOATING 02/01/2028	108.2533	493,224.25	514,203.11	20,978.86
46625HRY8	475,000			
JPMORGAN CHASE & CO 2.956/VAR 05/13/2031	100.00			
SEMI-ANN. FLOATING 05/13/2031	103.5374	175,000.00	181,190.38	6,190.38
46647PBP0	175,000			
JPMORGAN CHASE & CO 3.559%/VAR 04/23/24	100.7775			
SEMI-ANN. FLOATING 04/23/2024	103.3388	624,820.40	640,700.34	15,879.94
46647PAP1	620,000			
JPMORGAN CHASE & CO 3.625% 12/01/2027	100.1190			
SEMI-ANN. 3.625% 12/01/2027	107.7521	432,514.17	465,489.13	32,974.96
46625HRX0	432,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
JPMORGAN CHASE & CO 3.797%/VAR 07/23/202	105.112			
SEMI-ANN. FLOATING 07/23/2024	104.2176	131,390.00	130,271.95	(1,118.05)
46647PAU0	125,000			
JPMORGAN CHASE & CO 4.452%/VAR 12/05/202	104.7138			
SEMI-ANN. FLOATING 12/05/2029	113.4894	418,855.00	453,957.68	35,102.68
46647PAX4	400,000			
JPMORGAN CHASE & CO 4.493%/VAR 03/24/203	110.111			
SEMI-ANN. FLOATING 03/24/2031	115.7209	82,583.25	86,790.64	4,207.39
46647PBJ4	75,000			
KEURIG DR PEPPER INC 4.417% 05/25/2025	100.00			
SEMI-ANN. 4.417% 05/25/2025	108.7970	200,000.00	217,593.96	17,593.96
49271VAH3	200,000			
KILROY REALTY LP 4.75% 12/15/2028	99.634			
SEMI-ANN. 4.750% 12/15/2028	114.2377	298,902.00	342,713.08	43,811.08
49427RAN2	300,000			
LOCKHEED MARTIN CORP 1.85% 06/15/2030	99.78			
SEMI-ANN. 1.850% 06/15/2030	98.2093	349,230.00	343,732.54	(5,497.46)
539830BP3	350,000			
LOUISIANA ST UN 1.543% 9/1/2028	100.00			
SEMI-ANN. 1.543% 09/01/2028	97.8082	25,000.00	24,452.05	(547.95)
54651RDG1	25,000			
LOWES COS INC 1.7% 09/15/2028	99.777			
SEMI-ANN. 1.700% 09/15/2028	97.9862	274,386.75	269,462.00	(4,924.75)
548661ED5	275,000			
LUNDIN ENERGY FINANCE BV 2% 07/15/2026 1	99.827			
SEMI-ANN. 2.000% 07/15/2026	99.2993	199,654.00	198,598.54	(1,055.46)
55037AAA6	200,000			
MACQUARIE BANK LTD 2.3% 01/22/2025 144A	99.897			
SEMI-ANN. 2.300% 01/22/2025	102.4491	599,382.00	614,694.33	15,312.33
55608PBE3	600,000			
MACQUARIE GROUP LTD 1.34%/VAR 01/12/2027	100.00			
SEMI-ANN. FLOATING 01/12/2027	97.2942	275,000.00	267,559.04	(7,440.96)
55608JAR9	275,000			
MARS INC 2.7% 04/01/2025 144A	99.934			
SEMI-ANN. 2.700% 04/01/2025	103.9857	324,785.50	337,953.56	13,168.06
571676AA3	325,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
MARYLAND ST DEP 1.303% 8/1/2028	100.00			
SEMI-ANN. 1.303% 08/01/2028	96.8765	10,000.00	9,687.65	(312.35)
57421FAF4	10,000			
MASCO CORP 1.5% 02/15/2028	99.836			
SEMI-ANN. 1.500% 02/15/2028	96.7916	174,713.00	169,385.33	(5,327.67)
574599BS4	175,000			
MASTER CR CARD TR II 0.53% 11/21/2025 14	99.9814			
MONTHLY 0.530% 11/21/2025	98.5997	1,199,776.44	1,183,196.04	(16,580.40)
576339CJ2	1,200,000			
MERCK & CO INC 3.4% 03/07/2029	109.991			
SEMI-ANN. 3.400% 03/07/2029	108.7875	769,937.00	761,512.82	(8,424.18)
58933YAX3	700,000			
MICRON TECHNOLOGY INC 2.703% 04/15/2032	100.00			
SEMI-ANN. 2.703% 04/15/2032	100.113	200,000.00	200,226.00	226.00
595112BS1	200,000			
MID AMERICA APTS LP 1.7% 02/15/2031	99.465			
SEMI-ANN. 1.700% 02/15/2031	95.4941	198,930.00	190,988.15	(7,941.85)
59523UAS6	200,000			
MORGAN STANLEY CAPITAL I INC 3.587% 12/1	110.4922			
MONTHLY 3.587% 12/15/2050	108.4833	331,476.56	325,450.02	(6,026.54)
61691NAE5	300,000			
MORGAN STANLEY VAR/2.72 07/22/2025	100.00			
SEMI-ANN. FLOATING 07/22/2025	103.0496	325,000.00	334,911.06	9,911.06
6174468J1	325,000			
MORGAN STANLEY 1.794%/VAR 02/13/2032	100.00			
SEMI-ANN. FLOATING 02/13/2032	94.6545	450,000.00	425,945.26	(24,054.74)
6174468U6	450,000			
MORGAN STANLEY 3.622/VAR 04/01/2031	100.00			
SEMI-ANN. FLOATING 04/01/2031	108.9693	225,000.00	245,180.94	20,180.94
6174468P7	225,000			
MORGAN STANLEY 3.7% 10/23/2024	99.826			
SEMI-ANN. 3.700% 10/23/2024	106.4950	549,043.00	585,722.51	36,679.51
61761JVL0	550,000			
MORGAN STANLEY 3.737%/VAR 04/24/2024	100.00			
SEMI-ANN. FLOATING 04/24/2024	103.4542	200,000.00	206,908.31	6,908.31
61744YAQ1	200,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
MORGAN STANLEY 3.95% 04/23/2027	106.419			
SEMI-ANN. 3.950% 04/23/2027	110.0880	266,047.50	275,220.11	9,172.61
61761JZN2	250,000			
MPLX LP 2.65% 08/15/2030	99.913			
SEMI-ANN. 2.650% 08/15/2030	99.5431	424,630.25	423,058.28	(1,571.97)
55336VBQ2	425,000			
MPLX LP 4.8% 02/15/2029	98.173			
SEMI-ANN. 4.800% 02/15/2029	114.1818	171,802.75	199,818.07	28,015.32
55336VAS9	175,000			
MSBAM 2015-C24 A4 3.732% 08/15/2047	110.2734			
MONTHLY 3.732% 05/15/2048	106.6529	463,148.44	447,942.14	(15,206.30)
61765LAU4	420,000			
NASSAU 2018-II LTD 3ML+128 10/15/2031 14	99.75			
QUARTERLY FLOATING 10/15/2031	99.8127	947,625.00	948,220.65	595.65
63152PAA6	950,000			
NATIONAL RETAIL PPTYS INC 3.9% 06/15/202	99.839			
SEMI-ANN. 3.900% 06/15/2024	105.5876	149,758.50	158,381.40	8,622.90
637417AG1	150,000			
NATIONAL RETAIL PPTYS INC 4% 11/15/2025	99.759			
SEMI-ANN. 4.000% 11/15/2025	108.3017	349,156.50	379,056.10	29,899.60
637417AH9	350,000			
NATIONWIDE BUILDING SOC(UNGTD) 3.96%/VAR	100.00			
SEMI-ANN. FLOATING 07/18/2030	109.8640	275,000.00	302,126.03	27,126.03
63861VAE7	275,000			
NEWCREST FINANCE PTY LTD 3.25% 05/13/203	99.678			
SEMI-ANN. 3.250% 05/13/2030	104.7315	99,678.00	104,731.50	5,053.50
65120FAD6	100,000			
NEXTERA ENERGY CAP HLDGS INC 1.9% 06/15/	99.941			
SEMI-ANN. 1.900% 06/15/2028	98.9458	304,820.05	301,784.67	(3,035.38)
65339KBW9	305,000			
NISOURCE INC 3.49% 05/15/2027	99.984			
SEMI-ANN. 3.490% 05/15/2027	107.3438	499,920.00	536,719.21	36,799.21
65473QBE2	500,000			
NISOURCE INC 3.6% 05/01/2030	99.631			
SEMI-ANN. 3.600% 05/01/2030	107.7823	74,723.25	80,836.70	6,113.45
65473PAJ4	75,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
NJ TPK 1.483% 1/1/2028	100.00			
SEMI-ANN. 1.483% 01/01/2028	96.8629	15,000.00	14,529.43	(470.57)
646140DR1	15,000			
NORTHROP GRUMMAN CORP 2.93% 01/15/2025	99.985			
SEMI-ANN. 2.930% 01/15/2025	104.1694	474,928.75	494,804.61	19,875.86
666807BM3	475,000			
NORTHROP GRUMMAN CORP 4.4% 05/01/2030	99.599			
SEMI-ANN. 4.400% 05/01/2030	115.3794	522,894.75	605,741.79	82,847.04
666807BS0	525,000			
NORTHWOODS CAPITAL 27 LTD 21 27A A1 3ML+	100.00			
QUARTERLY FLOATING 10/17/2034	99.9413	1,800,000.00	1,798,943.40	(1,056.60)
66860XAA5	1,800,000			
NRG ENERGY INC 3.75% 06/15/2024 144A	100.0132			
SEMI-ANN. 3.750% 06/15/2024	104.3300	350,046.25	365,155.17	15,108.92
629377CK6	350,000			
NXP B V/NXP FDG LLC/NXP USA INC 3.4% 05/	99.748			
SEMI-ANN. 3.400% 05/01/2030	106.5711	149,622.00	159,856.60	10,234.60
62954HAD0	150,000			
NY MTA DED 5.989 11/15/30	130.071			
SEMI-ANN. 5.989% 11/15/2030	124.3165	78,042.60	74,589.90	(3,452.70)
59259NZM8	60,000			
ORACLE CORP 2.5% 04/01/2025	99.963			
SEMI-ANN. 2.500% 04/01/2025	102.3432	299,889.00	307,029.53	7,140.53
68389XBT1	300,000			
ORACLE CORP 2.8% 04/01/2027	99.785			
SEMI-ANN. 2.800% 04/01/2027	103.0985	249,462.50	257,746.18	8,283.68
68389XBU8	250,000			
ORACLE CORP 2.875% 03/25/2031	99.845			
SEMI-ANN. 2.875% 03/25/2031	100.6370	449,302.50	452,866.42	3,563.92
68389XCE3	450,000			
OTIS WORLDWIDE CORP 2.056% 04/05/2025	99.999			
SEMI-ANN. 2.056% 04/05/2025	101.6624	249,997.50	254,156.12	4,158.62
68902VAH0	250,000			
OTIS WORLDWIDE CORP 2.293% 04/05/2027	99.998			
SEMI-ANN. 2.293% 04/05/2027	101.8967	249,995.00	254,741.74	4,746.74
68902VAJ6	250,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
PACIFIC GAS & ELECTRIC CO 2.1% 08/01/202	99.814			
SEMI-ANN. 2.100% 08/01/2027	96.5443	299,442.00	289,632.76	(9,809.24)
694308JF5	300,000			
PACIFIC GAS & ELECTRIC CO 2.5% 02/01/203	99.896			
SEMI-ANN. 2.500% 02/01/2031	95.2561	449,532.00	428,652.25	(20,879.75)
694308JG3	450,000			
PACIFIC GAS & ELECTRIC CO 3% 06/15/2028	99.509			
SEMI-ANN. 3.000% 06/15/2028	100.7260	323,404.25	327,359.41	3,955.16
694308JW8	325,000			
PARALLEL 2017-1 LTD / PARALLEL 2017-1 LL	100.00			
QUARTERLY FLOATING 07/20/2029	99.6658	1,272,420.58	1,268,168.15	(4,252.43)
69915XAL0	1,272,420.5800			
PAYPAL HLDGS INC 1.65% 06/01/2025	99.98			
SEMI-ANN. 1.650% 06/01/2025	101.2221	724,855.00	733,860.28	9,005.28
70450YAG8	725,000			
PENNSYLVANIA HIGHER ED ASST AG 3ML+14 10	98.4375			
QUARTERLY FLOATING 10/25/2035	97.8048	859,568.11	854,043.64	(5,524.47)
708788AC8	873,212.0370			
PFIZER INC 2.625% 04/01/2030	99.65			
SEMI-ANN. 2.625% 04/01/2030	105.3563	124,562.50	131,695.35	7,132.85
717081EW9	125,000			
PHILLIPS 66 1.3% 02/15/2026	99.96			
SEMI-ANN. 1.300% 02/15/2026	97.8258	99,960.00	97,825.82	(2,134.18)
718546AZ7	100,000			
PHILLIPS 66 3.9% 03/15/2028	99.90			
SEMI-ANN. 3.900% 03/15/2028	108.3858	424,575.00	460,639.85	36,064.85
718546AR5	425,000			
PNC BANK NA PITTSBURGH PA 2.5% 08/27/202	99.953			
SEMI-ANN. 2.500% 08/27/2024	103.2517	624,706.25	645,323.23	20,616.98
05552JAA7	625,000			
PORT OAKLAND CA 1.949% 5/1/2028	101.583			
SEMI-ANN. 1.949% 05/01/2028	100.2301	45,712.35	45,103.56	(608.79)
735000TQ4	45,000			
PORT OAKLAND CA 2.199% 5/1/2031	102.599			
SEMI-ANN. 2.199% 05/01/2031	99.3475	76,949.25	74,510.61	(2,438.64)
735000TT8	75,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
PRINCIPAL FINL GROUP INC 2.125% 06/15/20	99.517			
SEMI-ANN. 2.125% 06/15/2030	98.8639	422,947.25	420,171.43	(2,775.82)
74251VAS1	425,000			
PRIVATE EXPORT FUNDING CORP 2.8% 05/15/2	101.5627			
SEMI-ANN. 2.800% 05/15/2022	100.8923	1,870,785.34	1,858,436.44	(12,348.90)
742651DM1	1,842,000			
PROCTER & GAMBLE CO 3% 03/25/2030	99.76			
SEMI-ANN. 3.000% 03/25/2030	108.6884	473,860.00	516,269.84	42,409.84
742718FH7	475,000			
REALTY INCOME CORP 3.4% 01/15/2028	108.7639			
SEMI-ANN. 3.400% 01/15/2028	107.8448	163,145.85	161,767.17	(1,378.68)
756109BH6	150,000			
REALTY INCOME CORP 3.95% 08/15/2027	100.00			
SEMI-ANN. 3.950% 08/15/2027	110.8759	325,000.00	360,346.62	35,346.62
756109BG8	325,000			
REGIONS FINL CORP NEW 1.8% 08/12/2028	99.745			
SEMI-ANN. 1.800% 08/12/2028	97.8225	349,107.50	342,378.65	(6,728.85)
7591EPAT7	350,000			
ROYAL BK SCOTLND GRP PLC(UNGTD 3.498/VAR	100.2615			
SEMI-ANN. FLOATING 05/15/2023	100.8738	801,089.31	805,981.65	4,892.34
780097BE0	799,000			
ROYAL BK SCOTLND GRP PLC(UNGTD 4.519%/VA	100.2371			
SEMI-ANN. FLOATING 06/25/2024	104.6126	601,422.50	627,675.82	26,253.32
780097BJ9	600,000			
RUSH OBLIGATED GROUP 3.922% 11/15/2029	117.485			
SEMI-ANN. 3.922% 11/15/2029	111.6798	264,341.25	251,279.58	(13,061.67)
78200JAA0	225,000			
SABINE PASS LIQUEFACTION LLC VAR 04/15/2	106.07			
SEMI-ANN. FLOATING 04/15/2023	104.5900	212,140.00	209,180.03	(2,959.97)
785592AD8	200,000			
SABINE PASS LIQUEFACTION LLC 5% 03/15/20	106.763			
SEMI-ANN. 5.000% 03/15/2027	112.3176	293,598.25	308,873.30	15,275.05
785592AS5	275,000			
SAN JOSE CA FAL 1.812% 6/1/2029	100.375			
SEMI-ANN. 1.812% 06/01/2029	98.9500	55,206.25	54,422.52	(783.73)
798153NJ7	55,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
SAN JOSE CA FAL 1.862% 6/1/2030	99.999			
SEMI-ANN. 1.862% 06/01/2030	97.9983	29,999.70	29,399.50	(600.20)
798153NK4	30,000			
SCSLC 14-1 A1 1ML+75 05/30	100.00			
MONTHLY FLOATING 05/01/2030	100.0168	240,644.70	240,685.15	40.45
83715RAE2	240,644.7000			
SEMPRA ENERGY 3.4% 02/01/2028	99.299			
SEMI-ANN. 3.400% 02/01/2028	106.4516	397,196.00	425,806.33	28,610.33
816851BG3	400,000			
SERVICENOW INC 1.4% 09/01/2030	99.626			
SEMI-ANN. 1.400% 09/01/2030	93.0805	597,756.00	558,482.95	(39,273.05)
81762PAE2	600,000			
SIMON PROPERTY GROUP LP 2.75% 06/01/2023	96.6048			
SEMI-ANN. 2.750% 06/01/2023	102.2216	218,326.90	231,020.78	12,693.88
828807DD6	226,000			
SLC STUDENT LN TR 2006-1 A5 3ML+11 03/27	95.7809			
QUARTERLY FLOATING 03/15/2027	99.8472	174,901.65	182,327.00	7,425.35
784427AE6	182,606.0215			
SLM STUDENT LN TR 3ML+ 10/25/2028	99.3906			
QUARTERLY FLOATING 10/25/2028	99.6874	1,340,841.71	1,344,845.80	4,004.09
78442GPQ3	1,349,062.5600			
SOUND PT CLO V-R LTD / SOUND PT CLO V-R	100.00			
QUARTERLY FLOATING 07/18/2031	100.0038	1,250,000.00	1,250,047.50	47.50
83607EAA0	1,250,000			
SOUND PT CLO XXI LTD / SOUND PT CLO XXI	100.00			
QUARTERLY FLOATING 10/26/2031	100.0178	1,200,000.00	1,200,213.60	213.60
83613HAA5	1,200,000			
SOUTHERN CALIFORNIA EDISON CO 4.2% 03/01	99.599			
SEMI-ANN. 4.200% 03/01/2029	111.4844	323,696.75	362,324.23	38,627.48
842400GQ0	325,000			
SPIRIT REALTY LP 3.2% 01/15/2027	99.906			
SEMI-ANN. 3.200% 01/15/2027	104.5284	349,671.00	365,849.24	16,178.24
84861TAE8	350,000			
STANDARD CHARTERED PLC 4.247%/VAR 01/20/	100.00			
SEMI-ANN. FLOATING 01/20/2023	100.1433	766,000.00	767,097.62	1,097.62
853254BM1	766,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
STANFORD HEALTHCARE 3.31% 08/15/2030	114.451			
SEMI-ANN. 3.310% 08/15/2030	107.4479	177,399.05	166,544.25	(10,854.80)
85434VAB4	155,000			
STARBUCKS CORP 3.8% 08/15/2025	99.908			
SEMI-ANN. 3.800% 08/15/2025	107.8847	49,954.00	53,942.34	3,988.34
855244AQ2	50,000			
SUMITOMO MITSUI FINL GRP INC 3.04% 07/16	104.412			
SEMI-ANN. 3.040% 07/16/2029	104.2247	287,133.00	286,617.81	(515.19)
86562MBP4	275,000			
SUNCOR ENERGY INC 2.8% 05/15/2023	99.903			
SEMI-ANN. 2.800% 05/15/2023	102.3030	149,854.50	153,454.57	3,600.07
867224AC1	150,000			
SUNCOR ENERGY INC 3.1% 05/15/2025	100.2418			
SEMI-ANN. 3.100% 05/15/2025	104.4660	300,725.50	313,397.87	12,672.37
867224AD9	300,000			
SUTTER HEALTH 2.294% 08/15/2030	103.742			
SEMI-ANN. 2.294% 08/15/2030	99.8548	119,303.30	114,832.98	(4,470.32)
86944BAG8	115,000			
SYSCO CORP 5.95% 04/01/2030	99.792			
SEMI-ANN. 5.950% 04/01/2030	124.8199	132,723.36	166,010.45	33,287.09
871829BL0	133,000			
T-MOBILE USA INC 1.5% 02/15/2026	99.832			
SEMI-ANN. 1.500% 02/15/2026	98.7805	424,286.00	419,816.95	(4,469.05)
87264ABZ7	425,000			
T-MOBILE USA INC 2.05% 02/15/2028	99.787			
SEMI-ANN. 2.050% 02/15/2028	99.2607	573,775.25	570,749.24	(3,026.01)
87264ACA1	575,000			
T-MOBILE USA INC 3.875% 04/15/2030	110.439			
SEMI-ANN. 3.875% 04/15/2030	109.3754	110,439.00	109,375.35	(1,063.65)
87264ABF1	100,000			
TAKEDA PHARMACEUTICAL CO LTD 2.05% 03/31	99.804			
SEMI-ANN. 2.050% 03/31/2030	97.9252	429,157.20	421,078.43	(8,078.77)
874060AX4	430,000			
THERMO FISHER SCIENTIFIC INC 1.75% 10/15	99.952			
SEMI-ANN. 1.750% 10/15/2028	99.3466	49,976.00	49,673.32	(302.68)
883556CK6	50,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
THL CR WIND RIV 2016-1 CLO LTD / THL CR	99.25			
QUARTERLY FLOATING 07/15/2028	100.0028	1,028,523.67	1,036,324.91	7,801.24
88433AAJ8	1,036,295.8900			
TIKEHAU US CLO I LTD 21-1A A1 3ML+122 01	100.00			
QUARTERLY FLOATING 01/18/2035	99.9165	1,450,000.00	1,448,789.25	(1,210.75)
88675SAA5	1,450,000			
TOYOTA AUTO LN EXTD NT TR 2021-1 STEP 02	99.9922			
MONTHLY FLOATING 02/27/2034	98.1161	749,941.58	735,870.98	(14,070.60)
89237MAA7	750,000			
TOYOTA LEASE OWNER TR 2021-A 0.39% 04/22	99.9883			
MONTHLY 0.390% 04/22/2024	99.5017	849,900.81	845,764.45	(4,136.36)
89238EAC0	850,000			
TOYOTA LEASE OWNER TR 2021-A 0.5% 08/20/	99.9791			
MONTHLY 0.500% 08/20/2025	99.2392	174,963.44	173,668.67	(1,294.77)
89238EAD8	175,000			
TRINITAS CLO XVIII LTD / TRINITAS CLO XV	99.92			
QUARTERLY FLOATING 01/20/2035	99.9397	2,398,080.00	2,398,552.80	472.80
89640LAA0	2,400,000			
TUCSON AZ COP 1.932% 7/1/2031	100.00			
SEMI-ANN. 1.932% 07/01/2031	98.2281	100,000.00	98,228.06	(1,771.94)
898735UQ6	100,000			
TVASP 0% 11/01/25	79.005			
SEMI-ANN. 0.000% 11/01/2025	95.0637	2,528,160.00	3,042,038.40	513,878.40
88059FAV3	3,200,000			
TYSON FOODS INC 3.9% 09/28/2023	99.861			
SEMI-ANN. 3.900% 09/28/2023	104.6641	349,513.50	366,324.41	16,810.91
902494BG7	350,000			
UMBS 30YR 2.5% 01/01/2052 #TBA	102.1289			
MONTHLY 2.500% 01/01/2052	102.1094	6,127,734.38	6,126,565.20	(1,169.18)
HIJ468000	6,000,000			
UMBS 30YR 3% 01/01/2052 #TBA	103.5063			
MONTHLY 3.000% 01/01/2052	103.6367	8,280,507.82	8,290,937.60	10,429.78
HIJ469000	8,000,000			
UNITED PARCEL SERVICE INC 4.45% 04/01/20	99.623			
SEMI-ANN. 4.450% 04/01/2030	117.7454	423,397.75	500,418.12	77,020.37
911312BY1	425,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
UNITED STATES TREASURY BOND 2.375% 11/15	111.7674			
SEMI-ANN. 2.375% 11/15/2049	109.8516	1,687,687.68	1,658,758.59	(28,929.09)
912810SK5	1,510,000			
UNIVERSITY OF CHICAGO 5.42% 10/01/2030	129.147			
SEMI-ANN. 5.420% 10/01/2030	119.2949	71,030.85	65,612.22	(5,418.63)
91412NAF7	55,000			
UST NOTES 0.25% 07/31/2025	98.2246			
SEMI-ANN. 0.250% 07/31/2025	97.00	10,568,965.73	10,437,200.00	(131,765.73)
91282CAB7	10,760,000			
UST NOTES 0.375% 11/30/2025	97.9925			
SEMI-ANN. 0.375% 11/30/2025	96.9805	2,675,195.86	2,647,566.80	(27,629.06)
91282CAZ4	2,730,000			
UST NOTES 0.375% 12/31/2025	99.5569			
SEMI-ANN. 0.375% 12/31/2025	96.9297	10,772,053.44	10,487,792.24	(284,261.20)
91282CBC4	10,820,000			
UST NOTES 0.75% 04/30/2026	98.2738			
SEMI-ANN. 0.750% 04/30/2026	98.0195	5,984,872.75	5,969,389.44	(15,483.31)
91282CBW0	6,090,000			
UST NOTES 1.125% 02/28/2025	100.2581			
SEMI-ANN. 1.125% 02/28/2025	100.3516	110,283.96	110,386.72	102.76
912828ZC7	110,000			
UST NOTES 1.25% 08/15/2031	97.4969			
SEMI-ANN. 1.250% 08/15/2031	97.7656	8,033,743.89	8,055,887.50	22,143.61
91282CCS8	8,240,000			
UST NOTES 1.25% 09/30/2028	99.1567			
SEMI-ANN. 1.250% 09/30/2028	98.8242	1,338,614.77	1,334,126.96	(4,487.81)
91282CCY5	1,350,000			
UST NOTES 1.625% 05/15/2026	107.1996			
SEMI-ANN. 1.625% 05/15/2026	101.6758	3,065,909.10	2,907,927.34	(157,981.76)
912828R36	2,860,000			
UST NOTES 1% 07/31/2028	97.2779			
SEMI-ANN. 1.000% 07/31/2028	97.3555	7,208,291.74	7,214,040.25	5,748.51
91282CCR0	7,410,000			
UST NOTES 2.25% 11/15/2027	106.3207			
SEMI-ANN. 2.250% 11/15/2027	104.9883	3,434,159.01	3,391,121.48	(43,037.53)
9128283F5	3,230,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
UST NOTES 2.875% 05/15/2028	110.0323			
SEMI-ANN. 2.875% 05/15/2028	108.9492	5,974,753.75	5,915,942.59	(58,811.16)
9128284N7	5,430,000			
UST NOTES 3.125% 11/15/2028	112.8051			
SEMI-ANN. 3.125% 11/15/2028	111.1523	1,037,806.81	1,022,601.56	(15,205.25)
9128285M8	920,000			
VERIZON COMMUNICATIONS INC 2.1% 03/22/20	99.955			
SEMI-ANN. 2.100% 03/22/2028	100.1905	1,079,514.00	1,082,057.05	2,543.05
92343VGH1	1,080,000			
VERIZON COMMUNICATIONS INC 3.15% 03/22/2	99.693			
SEMI-ANN. 3.150% 03/22/2030	105.7951	299,079.00	317,385.35	18,306.35
92343VFE9	300,000			
VERIZON COMMUNICATIONS INC 4.329% 09/21/	105.0809			
SEMI-ANN. 4.329% 09/21/2028	113.5955	677,771.75	732,691.02	54,919.27
92343VER1	645,000			
VISA INC 2.05% 04/15/2030	99.855			
SEMI-ANN. 2.050% 04/15/2030	101.2904	124,818.75	126,613.02	1,794.27
92826CAM4	125,000			
VISTRA OPERATIONS CO LLC 3.55% 07/15/202	99.807			
SEMI-ANN. 3.550% 07/15/2024	102.9776	873,311.25	901,053.97	27,742.72
92840VAD4	875,000			
VMWARE INC 1.8% 08/15/2028	99.481			
SEMI-ANN. 1.800% 08/15/2028	97.3154	198,962.00	194,630.82	(4,331.18)
928563AK1	200,000			
WALGREENS BOOTS ALLIANCE INC 3.2% 04/15/	99.992			
SEMI-ANN. 3.200% 04/15/2030	105.8743	124,990.00	132,342.92	7,352.92
931427AS7	125,000			
WASTE MANAGEMENT INC DEL 1.15% 03/15/202	99.937			
SEMI-ANN. 1.150% 03/15/2028	95.4346	149,905.50	143,151.95	(6,753.55)
94106LBN8	150,000			
WELLS FARGO & CO NEW 3.55% 09/29/2025	96.25			
SEMI-ANN. 3.550% 09/29/2025	106.5576	360,937.50	399,590.85	38,653.35
94974BGP9	375,000			
WELLS FARGO & CO NEW 3.75% 01/24/2024	104.752			
SEMI-ANN. 3.750% 01/24/2024	104.9958	219,979.20	220,491.21	512.01
95000U2C6	210,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
WELLS FARGO & CO NEW 4.3% 07/22/2027	109.5198			
SEMI-ANN. 4.300% 07/22/2027	111.4132	383,319.25	389,946.07	6,626.82
94974BGL8	350,000			
WELLS FARGO COML MTG TR 2019-C51 3.16% 0	108.6445			
MONTHLY 3.160% 06/15/2052	106.1092	162,966.80	159,163.82	(3,802.98)
95001VAS9	150,000			
WELLS FARGO TR 2013-LC12 2.092% 07/15/20	102.9939			
MONTHLY 2.092% 07/15/2053	99.0571	463,472.55	445,757.09	(17,715.46)
95002UAJ0	450,000			
WFCM 2012-LC5 A3 2.918% 10/45	98.8580			
MONTHLY 2.918% 10/15/2045	100.7563	1,139,897.75	1,161,785.99	21,888.24
94988HAC5	1,153,065.3556			
WILLIS NORTH AMERICA INC 2.95% 09/15/202	102.666			
SEMI-ANN. 2.950% 09/15/2029	102.3693	102,666.00	102,369.30	(296.70)
970648AJ0	100,000			
WISCONSIN ELEC PWR CO 2.05% 12/15/2024	99.981			
SEMI-ANN. 2.050% 12/15/2024	102.3224	199,962.00	204,644.73	4,682.73
976656CL0	200,000			
WP CAREY INC 2.4% 02/01/2031	99.099			
SEMI-ANN. 2.400% 02/01/2031	98.2624	123,873.75	122,828.03	(1,045.72)
92936UAG4	125,000			
WP CAREY INC 4.6% 04/01/2024	100.909			
SEMI-ANN. 4.600% 04/01/2024	106.1629	100,909.00	106,162.90	5,253.90
92936UAA7	100,000			
3M CO 3.05% 04/15/2030	99.681			
SEMI-ANN. 3.050% 04/15/2030	107.2262	49,840.50	53,613.12	3,772.62
88579YBN0	50,000			
7 ELEVEN INC 1.3% 02/10/2028 144A	99.687			
SEMI-ANN. 1.300% 02/10/2028	95.2399	398,748.00	380,959.64	(17,788.36)
817826AD2	400,000			
TOTAL FIXED INCOME		283,566,814.18	286,499,076.93	2,932,262.75

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CASH EQUIVALENTS				
COMERICA BK DALLAS TEX 2.5% 07/23/2024	99.907			
SEMI-ANN. 2.500% 07/23/2024	103.2447	749,302.50	774,335.58	25,033.08
20034DJA8	750,000			
FID BANK TRST ST INV FUND	1.00			
388996472	1.00	14,905,986.09	14,905,986.09	0.00
	14,905,986.0900			
FIFTH THIRD BANK CINN OH 2.25% 02/01/202	99.929			
SEMI-ANN. 2.250% 02/01/2027	102.2854	349,751.50	357,998.73	8,247.23
31677QBR9	350,000			
FIRST REPUBLIC BANK 1.912%/VAR 02/12/202	100.00			
SEMI-ANN. FLOATING 02/12/2024	101.0693	300,000.00	303,207.76	3,207.76
33616CHQ6	300,000			
TRUIST BANK 2.25% 03/11/2030	99.84			
SEMI-ANN. 2.250% 03/11/2030	99.7394	399,360.00	398,957.54	(402.46)
89788KAA4	400,000			
TOTAL CASH EQUIVALENTS		16,704,400.09	16,740,485.70	36,085.61

* * SHORT SALES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FIXED INCOME				
GNII II 4% 01/01/2052 #TBA	105.5703			
MONTHLY 4.000% 01/01/2052	105.2311	(5,278,515.63)	(5,261,554.00)	16,961.63
HIJ290000	(5,000,000)			
UMBS 30YR 3.5% 01/01/2052 #TBA	105.0938			
MONTHLY 3.500% 01/01/2052	105.3125	(1,050,937.50)	(1,053,125.20)	(2,187.70)
HIJ470000	(1,000,000)			
UMBS 30YR 3.5% 02/01/2052 #TBA	105.0781			
MONTHLY 3.500% 02/01/2052	105.1797	(3,152,343.75)	(3,155,391.30)	(3,047.55)
IAF976000	(3,000,000)			
UMBS 30YR 4.5% 01/01/2052 #TBA	107.3438			
MONTHLY 4.500% 01/01/2052	107.1875	(1,073,437.50)	(1,071,875.00)	1,562.50
HIJ472000	(1,000,000)			
TOTAL FIXED INCOME		(10,555,234.38)	(10,541,945.50)	13,288.88

PLAN NAME: Deutsche Bank Matched Savings Plan
PLAN SPONSOR NAME: DEUTSCHE BANK AMERICAS HOLDING CORP
EIN: 13-3645372 PN: 002
ATTACHMENT TO FORM 5500
MULTIPLE-EMPLOYER PLAN INFORMATION
12/31/2021

1) EMPLOYER NAME	2) EIN	3) ESTIMATE OF CONTRIBUTION %	4) Aggregate Account Balance
DWS	13-3241232	13.5%	$403,824,905
Deutsche Bank	13-3645372	86.5%	$4,024,000,657
Totals		100%	$4,427,825,563

DEUTSCHE BANK
MATCHED SAVINGS PLAN

Financial Statements and Supplemental Schedule

December 31, 2021 and 2020

(With Report of Independent Auditors)

DEUTSCHE BANK
MATCHED SAVINGS PLAN

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* Schedules required by Form 5500 which are not applicable have been omitted.

Building a better working world

Report of Independent Auditors

The Plan Administrator
Deutsche Bank Matched Savings Plan

Scope and Nature of the ERISA Section 103(a)(3)(C) Audit for the 2021 Financial Statements

We have performed an audit of the financial statements of Deutsche Bank Matched Savings Plan 401(k) Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), as permitted by ERISA Section 103(a)(3)(C) (ERISA Section 103(a)(3)(C) audit). The financial statements comprise the statement of net assets available for benefits as of December 31, 2021, the related statement of changes in net assets available for benefits for the year then ended, and the related notes (collectively referred to as the "financial statements").

Management, having determined it is permissible in the circumstances, has elected to have the audit of the financial statements performed in accordance with ERISA Section 103(a)(3)(C) pursuant to 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. As permitted by ERISA Section 103(a)(3)(C), our audit need not extend to any statements or information related to assets held for investment of the Plan (investment information) by a bank or similar institution or insurance carrier that is regulated, supervised, and subject to periodic examination by a state or federal agency, provided that the statements or information regarding assets so held are prepared and certified to by the bank or similar institution or insurance carrier in accordance with 29 CFR 2520.103-5 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA (qualified institution).

Management has obtained a certification from a qualified institution as of December 31, 2021, and for the year then ended, stating that the certified investment information, as described in Note 3 to the financial statements, is complete and accurate.

Opinion on the 2021 Financial Statements

In our opinion, based on our audit and on the procedures performed as described in the Auditor's Responsibilities for the Audit of the 2021 Financial Statements section

- the amounts and disclosures in the accompanying financial statements, other than those agreed to or derived from the certified investment information, are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.
- the information in the accompanying financial statements related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Basis for Opinion on the 2021 Financial Statements

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditor's Responsibilities for the Audit of the 2021 Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities in accordance with the relevant ethical requirements relating to our audit. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our ERISA Section 103(a)(3)(C) audit opinion

Responsibilities of Management for the 2021 Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error. Management's election of the ERISA Section 103(a)(3)(C) audit does not affect management's responsibility for the financial statements.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditor's Responsibilities for the Audit of the 2021 Financial Statements

Except as described in the Scope and Nature of the ERISA Section 103(a)(3)(C) Audit for the 2021 Financial Statements section of our report, our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditor's report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.

- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

Our audit did not extend to the certified investment information, except for obtaining and reading the certification, comparing the certified investment information with the related information presented and disclosed in the financial statements, and reading the disclosures relating to the certified investment information to assess whether they are in accordance with the presentation and disclosure requirements of accounting principles generally accepted in the United States of America.

Accordingly, the objective of an ERISA Section 103(a)(3)(C) audit is not to express an opinion about whether the financial statements as a whole are presented fairly, in all material respects, in accordance with accounting principles generally accepted in the United States of America.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

Other Matters

Supplemental Schedules Required by ERISA

The supplemental schedule of assets (held at end of year) as of December 31, 2021, (referred to as the "supplemental schedule"), is presented for purposes of additional analysis and is not a required part of the financial statements but is supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information included in the supplemental schedule, other than that agreed to or derived from the certified investment information, has been subjected to auditing procedures applied in the audit of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS. For information included in the supplemental schedule that agreed to or is derived from the

certified investment information, we compared such information to the related certified investment information.

In forming our opinion on the supplemental schedule, we evaluated whether the supplemental schedule, other than the information agreed to or derived from the certified investment information, including its form and content, is presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion

- the form and content of the supplemental schedule, other than the information in the supplemental schedule that agreed to or is derived from the certified investment information, are presented, in all material respects, in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.
- the information in the supplemental schedule related to assets held by and certified to by a qualified institution agrees to, or is derived from, in all material respects, the information prepared and certified by an institution that management determined meets the requirements of ERISA Section 103(a)(3)(C).

Auditor's Report on the 2020 Financial Statements

We were engaged to audit the financial statements of the Plan as of and for the year ended December 31, 2020. As permitted by 29 CFR 2520.103-8 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA, the plan administrator instructed us not to perform and we did not perform any auditing procedures with respect to the investment information certified by a qualified institution. In our report dated October 14, 2021 we indicated that (*a*) because of the significance of the information that we did not audit, we were not able to obtain sufficient appropriate audit evidence to provide a basis for an audit opinion and accordingly, we did not express an opinion on those financial statements, and (*b*) the form and content of the information included in those financial statements other than that derived from the certified investment information, were presented in compliance with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Ernst & Young LLP

October 13, 2022

DEUTSCHE BANK
MATCHED SAVINGS PLAN
Statements of Net Assets Available for Benefits
December 31, 2021 and 2020

	2021	2020
Assets:		
Investments, at fair value, as certified (note 3):		
Interest-bearing cash equivalents and short-term investments	$ 13,828,130	$ 4,821,729
Mutual funds	1,225,182,294	1,139,933,412
Common collective trust funds	2,511,284,420	2,190,693,848
Separately-managed account	86,164,832	71,962,010
Mutual fund investments in participant-directed brokerage accounts	87,996,028	77,663,801
Total investments, at fair value	3,924,455,704	3,485,074,800
Investments, at contract value		
Synthetic GICs, as certified (note 3 and note 5)	523,813,677	566,669,156
Participant loans, as certified (note 3)	22,103,633	22,479,605
Employer contribution receivable	60,546,132	65,923,008
Short sales receivables	980,311	26,002,949
Other receivables	24,763,010	33,382,317
Total assets	4,556,662,467	4,199,531,835
Liabilities:		
Payable for securities purchased and other payables	31,191,884	45,013,306
Payable for short sales	980,458	26,024,210
Fees and other expenses payable	395,832	453,010
Excess contributions and earnings payable	261,586	253,761
Total liabilities	32,829,760	71,744,287
Net assets available for benefits	$ 4,523,832,707	$ 4,127,787,548

DEUTSCHE BANK
MATCHED SAVINGS PLAN
Statements of Changes in Net Assets Available for Benefits
December 31, 2021 and 2020

	2021	2020
Additions to net assets attributed to:		
Investment income as certified by trustee (note 3):		
Net appreciation in the fair value of investments and derivatives	$ 418,197,822	$ 476,237,525
Interest and dividends	136,933,863	111,088,890
Total investment income	555,131,685	587,326,415
Contributions:		
Employee contributions	100,722,216	99,330,315
Employee rollovers	14,548,567	12,882,354
Employer contributions	60,563,081	65,442,558
Total contributions	175,833,864	177,655,227
Total additions	730,965,549	764,981,642
Deductions from net assets attributed to:		
Benefits paid to participants	331,974,759	323,335,527
Return of excess contributions and earnings	335,582	273,545
Fees and other expenses paid	2,610,049	2,077,136
Total deductions	334,920,390	325,686,208
Net increase	396,045,159	439,295,434
Net assets available for benefits at:		
Beginning of year	4,127,787,548	3,688,492,114
End of year	$ 4,523,832,707	$ 4,127,787,548

(1) Description of the Plan

The following description of the Deutsche Bank Matched Savings Plan (the Plan) provides only general information about the Plan's provisions. Participants should refer to the Plan Document for a complete description of the Plan's provisions.

(a) General

The Plan is a defined contribution plan covering employees of Deutsche Bank Americas Holding Corp. (the Company) and certain affiliates of the Company. The Plan was established on October 1, 1993 through the merger of predecessor plans and various other affiliate plans have subsequently merged into the Plan.

Effective April 2, 2018, the Plan became a multiple employer plan with DWS Investment Management Americas, Inc., DWS Distributors Inc., and RREEF Management LLC (DWS Companies). Deutsche Bank Americas Holding Corp. continues to be the Plan Sponsor.

The Plan Administrator is responsible for the general administration of the Plan. Fidelity Management Trust Company is the trustee and recordkeeper for the Plan. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA).

(b) Contributions

Eligible employees may start to contribute to the Plan as soon as administratively feasible, however eligible employees will be automatically enrolled after 60 days from their hire date. The Company will contribute to the Plan on behalf of each eligible participant after completion of six months of service.

Each participant may contribute 1% to 40% of compensation, in 1% increments, on a pre-tax, after-tax or Roth contribution basis or any combination, up to the maximums allowable under the Internal Revenue Code (IRC). Employees are eligible to make Roth Contributions to the Plan. Pre-tax and Roth contributions are limited to $19,500 for both 2021 and 2020. Participants who will be age 50 or older by the end of the Plan year are eligible to make catch-up contributions limited to $6,500 for both 2021 and 2020.

The Company provides a matching contribution, on behalf of each participant of 100% of the participant's contribution up to a maximum of the lesser of (i) 5% of participant's compensation and (ii) $4,000, for employees hired, rehired or localized prior to January 1, 2005; or up to 4% of participant's compensation for participants hired, rehired or localized on or after January 1, 2005. To be eligible to receive matching contributions participants must have at least six months of service and be employed on the last business day of each year, subject to certain exceptions.

The Company also provides a fixed contribution for participants hired on or after January 1, 2005 in the amount of 4% of the first $100,000 of compensation for participants with less than ten years of service and 6% of the first $100,000 of compensation for participants with ten or more years of service as of the end of each plan year. To be eligible to receive the fixed contribution, participants must be hired,

rehired or localized on or after January 1, 2005, have at least six months of service and be employed on the last business day of each year, subject to certain exceptions.

In addition, the DWS Companies provide a supplemental contribution to employees of DWS Companies who were participants receiving contributions to the Deutsche Bank Cash Account Pension Plan on the day prior to Deutsche Bank AG owning at least 80% of the DWS Companies. Supplemental contributions equal 6.5% of eligible compensation. To be eligible for this contribution the participant must be employed on the last business day of the year, subject to certain exceptions.

Participants direct the investment of their contribution, Company matching contribution, fixed contribution and supplemental contribution into various investment options offered by the Plan. Under the Plan, compensation generally includes base salary, commission and annual discretionary cash bonus.

Contributions (and associated investment earnings) in excess of IRC limits, if applicable, are returned to participants.

(c) Participant Accounts

Each participant's account is credited with the participant's contribution, and an allocation of the Company's contribution and Plan earnings. Allocations are based on participant earnings or account balances, as defined. The benefit to which a participant is entitled is the benefit that can be provided from the participant's vested account.

(d) Vesting and Use of Forfeitures

Participants are immediately vested in their contributions plus actual earnings thereon. Vesting in the Company's contribution portion of their accounts plus earnings thereon is based on years of continuous service. A participant is fully vested upon the completion of five years of service, upon attaining normal retirement age or death. Participants that are covered under the Company's long-term disability program are fully vested in the Company's matching contribution, fixed contribution and supplemental contribution. Prior to becoming fully vested, participants shall vest in the portion of their accounts attributable to the Company matching, fixed and supplemental contributions according to the following schedule:

Completed years of service	Vested interest
1	20 %
2	40
3	60
4	80
5 and over	100

Any amounts related to the Company's matching and fixed contributions and earnings thereon, which have been forfeited by participants, shall be used to reduce future Company contributions, pay eligible plan expenses, or to restore forfeited balances for the terminated nonvested participants upon their

reemployment. At December 31, 2021 and 2020, forfeited nonvested accounts totaled $10,494,747 and $9,808,174 respectively. For the years ended December 31, 2021 and 2020, the amount of forfeitures used to reduce Company contributions was $6,460,000 and $5,580,000, respectively.

(e) Investments

The investment options as of December 31, 2021 and 2020 included collective investment trusts, registered investment companies (mutual funds), some of which are managed by the Company and its affiliates, a separate account consisting of debt instruments, asset backed securities and derivative securities - the PIMCO account, and Synthetic GICs, which comprise the stable value fund.

(f) Benefit Payments

On separation of service due to termination or retirement, a participant may elect to receive either a lump-sum amount equal to the value of vested interest in his/her accounts or annual installments over a period, which shall not exceed fifteen years or elect to leave his/her vested balance in the Plan. Upon termination due to death, a beneficiary may receive a lump-sum amount equal to the value of vested interest in his/her accounts or may elect to leave his/her vested balances in the Plan as long as it is greater than $1,000.

During 2020, the Plan adopted several provisions in the Coronavirus Aid Relief, and Economic Security Act (*CARES Act*) and the Setting Every Community Up for Retirement Enhancement Act of 2019 (the SECURE Act). These relief provisions allow eligible individuals to receive coronavirus-related distributions, extend the period for loan repayments, suspend required minimum distributions, and delay the commencement date for required minimum distribution.

(g) Participant Loans

Participants may borrow up to 50% of their account balance, excluding the portion attributed to fixed contributions, for any reason subject to minimum and maximum limitations. The minimum loan amount is $1,000 and the maximum is $50,000. A participant may have up to two loans outstanding at a time with a combined maximum of $50,000. Loan proceeds are obtained by liquidation of the investment company shares attributable to the participant's account. The interest rate on a loan is fixed and equal to the prime rate plus 1% as of the date the loan is processed. A participant may repay a loan for a period of one, two, three, four or five years for general loans or extend the repayment period up to thirty years for home loans. Loan principal and interest are repaid ratably through after-tax payroll deductions. As of December 31, 2021 and 2020, the interest rate ranges on participant loans were 4.25% to 9.5%. In response to the CARES Act, the Plan temporarily suspended loan repayments. This provision expired December 31, 2020.

(h) Administrative Expenses

The Plan's administrative expenses are paid by either the Plan or the Company, in accordance with the Plan's provisions. Administrative expenses paid by the Plan include recordkeeping, certain legal fees, investment management fees, and loan setup and maintenance fees. Other administrative expenses incurred by the Plan are paid for by the Company. Expenses that are paid by the Company are excluded from these financial statements.

(2) Significant Accounting Policies

(a) Basis of Accounting

The Plan's financial statements have been prepared on the accrual basis of accounting.

(b) Investment Valuation and Income Recognition

Investments held by the Plan are stated at fair value, except for the stable value fund which is stated at contract value. Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date (an exit price). See Note 4 for further discussion and disclosures related to fair value measurements.

Contract value for the stable value fund represents contributions made under the contract, plus earnings, less participant withdrawals and administrative expenses. Participants may ordinarily direct the withdrawal or transfer of all or a portion of their investment at contract value.

Investment income of each investment fund is allocated to participant accounts based upon the ratio of each participant's account to the total of the investment fund balance.

Purchases and sales of investments are recorded on a trade date basis. Interest income is recorded on an accrual basis. Dividend income is recorded as of ex-dividend date. Net appreciation (depreciation) includes the Plan's gain and losses on investments bought and sold as well as held during the year.

(c) Use of Estimates

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

(d) Payment of Benefits

Benefits are recorded when paid.

(e) Plan Expenses

Administrative expenses are shared between the Company and the Plan.

(f) Return of Excess Contributions and Earnings

Returns of contributions in excess of IRS contribution limits are recorded on an accrual basis. Excess contributions were refunded to participants no later than June 2022.

(g) Risks and Uncertainties

The Plan offers a number of investment options including a variety of investment funds. The underlying assets of those investment funds consist of U.S. equities, international equities, and fixed income securities. Investment securities, in general, are exposed to various risks, such as interest rate, credit and overall market volatility risk. Due to the level of risk associated with certain investment securities, it is at least reasonable/possible that changes in the values of investment securities will occur in the near

term and that such changes could materially affect participant account balances and the amounts reported in the statement of net assets available for benefits.

The Plan may invest in securities with contractual cash flows, such as asset backed securities, collateralized mortgage obligations and commercial mortgage backed securities, which may include securities backed by subprime mortgage loans. The value, liquidity and related income of these securities can be sensitive to changes in economic conditions, including real estate value, delinquencies or defaults, or both, and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates.

The Plan's exposure to a concentration of credit risk is limited by the diversification of investments across all participant-directed fund elections. Additionally, the investments within each participant-directed fund election are further diversified into various financial instruments.

(3) Certified Investments

Certain information related to investments and notes receivable from participants disclosed in the accompanying financial statements and ERISA-required supplemental schedule, including investments and notes receivable from participants held at December 31, 2021 and 2020, and net appreciation in fair value of investments, interest and dividends, and interest income on notes receivable from participants for the years then ended, was obtained by management and agreed to or derived from information certified as complete and accurate by Fidelity Management Trust Company (the trustee of the Plan).

(4) Fair Value Measurement

US GAAP establishes a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level I measurements) and the lowest priority to unobservable inputs (Level III measurements). The three levels of the fair value hierarchy under US GAAP are as follows:

a) Level I – Investments that reflect unadjusted quoted prices in active markets for identical assets or liabilities that the Plan has the ability to access at the measurement date. The types of investments generally included in this category are listed mutual funds and common collective funds.

b) Level II – Investments valued using observable inputs such as quoted prices for identical securities in inactive markets or quoted prices for similar securities in active markets. Level II investments included in this category are corporate bonds and certain over-the counter derivatives.

c) Level III – Investments valued using pricing inputs which are both unobservable and significant to the valuation. Level III investments generally included in this category are limited partnership interests and hedge funds.

Investments in registered investment companies (mutual funds) are valued at fair value based on the net asset value per fund reported in the active market where the fund is traded on a daily basis. The unit interests in the common collective trust funds are valued at the readily determinable net asset value per unit as reported by the sponsor of the common collective trust funds derived from the fair value of the underlying securities. Cash equivalents and short term investments are valued at cost, which approximate

fair value. The Brokerage account Level 1 investments consist of mutual funds and short-term investment funds that are valued at quoted market prices.

Within the PIMCO account, debt securities are valued using evaluated prices supplied by the funds' approved source(s) for such securities or at the most recent market quotation or evaluated price obtained from a broker-dealer who makes markets in such securities. Exchange-traded option contracts are valued on the value date at their most recent settlement price on the exchange on which, over time, they are traded most extensively. If no such sales are reported, these contracts are valued at the most recent offering price. Exchange-traded futures contracts are valued on the value date at their most recent settlement price on the exchange on which, over time, they are traded most extensively. OTC-traded derivative contracts on securities, currencies and other financial instruments traded in the OTC market are valued on the value date at the marked-to-market price (or the evaluated price) provided by the fund's approved source(s) for such securities, or from a broker-dealer who makes markets in such securities. The U.S. dollar value of forward foreign currency contracts is determined on the basis of the value of the underlying currencies at the prevailing currency exchange rate on the value date. The prevailing currency exchange rate is determined based on information provided by the fund's approved source(s).

There were no transfers or reclassifications of investments between levels within the fair value hierarchy during the years ended December 31, 2021 and 2020, and there were no changes in valuation methodologies used to measure the fair value of the Plan's investments as of and for the years ended December 31, 2021 and 2020.

The following tables summarize the valuation of the Plan's portfolio investments based on US GAAP fair value hierarchy levels as of December 31, 2021 and 2020:

	Assets at Fair Value as of December 31, 2021			
	Total	Level I	Level II	Level III
Interest bearing cash equivalents and short-term investments	$ 13,828,130	$ 13,828,130	$ —	$ —
PIMCO interest bearing cash and cash equivalents and short-term investments	1,542,539	1,542,539	—	—
Mutual funds	1,225,182,294	1,225,182,294	—	—
PIMCO separately managed account mutual funds	17,152,499	17,152,499	—	—
Common/collective trust funds	2,511,284,420	2,511,284,420	—	—
PIMCO U.S. government and agency securities	34,290,400	—	34,290,400	—
PIMCO Corporate debt and asset backed obligations	32,635,159	—	32,635,159	—
PIMCO Municipal and foreign bonds	569,600	—	569,600	—
PIMCO Derivative instruments	(25,365)	(25,365)	—	—
Mutual fund investments in participant-directed brokerage accounts	87,996,028	87,996,028	—	—
Total investments in fair value hierarchy	$ 3,924,455,704	$ 3,856,960,545	$ 67,495,159	$ —

	Assets at Fair Value as of December 31, 2020			
	Total	Level I	Level II	Level III
Interest bearing cash equivalents and short-term investments	$ 4,821,729	$ 4,821,729	$ —	$ —
PIMCO interest bearing cash and cash equivalents and short-term investments	889,842	889,842	—	—
Mutual funds	1,139,933,412	1,139,933,412	—	—
PIMCO separately managed account mutual funds	14,867,656	14,867,656	—	—
Common/collective trust funds	2,190,693,848	2,190,693,848	—	—
PIMCO U.S. government and agency securities	37,760,540	—	37,760,540	—
PIMCO Corporate debt and asset backed obligations	18,165,588	—	18,165,588	—
PIMCO Municipal and foreign bonds	330,223	—	330,223	—
PIMCO Derivative instruments	(51,839)	(51,839)	—	—
Mutual fund investments in participant-directed brokerage accounts	77,663,801	77,663,801	—	—
Total investments in fair value hierarchy	$ 3,485,074,800	$ 3,428,818,449	$ 56,256,351	$ —

(5) Investment Contracts with Insurance Companies and Other Financial Institutions

The Plan offers an investment option called the Stable Value Fund. It consists of stable value products known as Synthetic GICs, and may also invest in Traditional GICs. A Synthetic GIC, also known as a wrap contract, is an investment contract issued by an insurance company or other financial institution, backed by a portfolio of bonds or other fixed income assets that are owned by the Stable Value Fund. These assets underlying the wrap contract are maintained separate from the contract issuer's general assets, usually by the Stable Value Fund trustee or a third party custodian. Unlike a Synthetic GIC, a Traditional GIC is backed by the assets of the insurance company's general account, and typically has a fixed crediting rate and designated maturity date.

GICs are agreements with insurance companies and other financial institutions which are designed to help preserve principal and provide a stable crediting rate. These contracts are fully benefit responsive and provide that plan participant initiated withdrawals permitted under the Plan will be paid at contract value. The contracts are included in the financial statements at contract value as reported to the Plan by the investment manager. Contract value represents contributions made under contract, plus earnings, less participant withdrawals and administrative expenses.

In addition, wrap contracts typically provide for an adjustment to contract value if a security that is part of the underlying assets defaults or otherwise becomes impaired as defined in the wrap contract. In the event of an impairment, generally contract value is decreased by the amortized cost of the impaired security and, if such security is subsequently sold, contract value is increased or decreased by the amount of such sales proceeds.

Wrap contracts are evergreen contracts that contain termination provisions. The termination provisions of wrap contracts permit the Stable Value Fund's investment manager to terminate upon notice at any time at market value and generally provide for automatic termination of the contract if the contract value or the market value of the contract equals zero. The issuer is not excused from paying the excess contract value when the market value equals zero if the market value was reduced to zero by qualified participant withdrawals. The contracts that permit the issuer to terminate at market value provide that the Stable Value Fund may elect to convert such termination to an Amortization Election. In addition, if the Stable Value Fund defaults in its obligations or representations under the agreement (including noncompliance with investment guidelines governing the underlying assets or the issuer's determination that the agreement constitutes a nonexempt prohibited transaction as defined under ERISA) and such default is not cured within any applicable cure period, then the contract may be terminated by the issuer and the Stable Value Fund will receive the market value as of the date of termination. Wrap contracts also define certain termination events that permit the issuer to terminate the contract at market value. Termination events typically include all or some of the following: (i) termination or replacement or "change in control" as defined in the contract of the investment adviser without the issuer's consent, (ii) the Plan or its trust is fully or partially terminated or fails to be exempt from federal income taxation, (iii) the plan merges with another plan, (iv) if a security is sold or subject to a lien other than as permitted under the contract, (v) the contract holder engages in fraud or other action that materially and adversely affects the risk profile of the contract, (vi) if there is any change in law, regulation, ruling, or accounting requirement applicable to the Plan, the Stable Value Fund or the Issuer that could cause substantial withdrawals from the Stable Value Fund or, in some cases, could have a material adverse effect on the Issuer's cost to perform under the contract or

financial interests in the contract, (vii) performance of the issuer's obligations or, in some cases, another party's obligations under the contract becomes illegal, (viii) the bankruptcy of the Stable Value Fund, Trust, plan sponsor or investment adviser unless certain conditions are met, (ix) the level of impaired securities as defined in the contract exceeds an agreed upon amount of the portfolio, or (x) under accounting standards applicable to any of the assets held in the Stable Value Fund, it is not permissible to account for one or more such assets (other than cash, cash equivalents and any other asset to which the issuer has provided its consent) on a book value basis unless certain conditions are met. The companies that issued the wrap contracts are all AA – Rated or better.

No events are probable of occurring that might limit the ability of the Plan to transact at contract value with the contract issuers and that also would limit the ability of the Plan to transact at contract value with the participants.

The following are the investments held by the Plan that are presented at contract value on the statement of net assets as of December 31, 2021 and 2020:

		2021	2020
Synthetic investment contracts	$	523,813,677	566,669,156

(6) Derivatives

Derivatives are financial arrangements entered into by the Plan where the value of these contracts is derived from some underlying asset, liability, or index. Derivative payments may be based on interest rates, exchange rates, credit ratings or the prices of certain securities or financial indices.

Derivative contracts entered into by the Plan include swaps, futures, forwards and options. All derivatives entered into by the Plan are carried at fair value on a gross basis on the statements of net assets available for benefits. The Plan does not apply hedge accounting.

These derivatives may involve, in varying degrees, elements of credit and market risks in excess of more traditional investment holdings, such as equity and debt instruments. The contract or notional amounts disclosed in this footnote and the amounts of realized and unrealized gains and losses on derivative instruments during the period presented below provide a measure of the Plan's involvement in such instruments but are not indicative of potential loss. The intent is to use derivative financial instruments as economic hedges to manage interest rate, foreign currency exchange rate, credit rating and equity price risks associated with the Plan's investments and obligations.

The following table presents the fair value on a gross basis and investment results of derivatives at December 31, 2021 and 2020. Derivatives are located on the statements of net assets available for benefits as investments (i.e., separate account) or other payable.

		2021			
Derivatives at year end		**Notional value**	**Net cost (or premium received)**	**Fair value**	**Number of contracts**
Type of exposure:					
Assets					
Interest rate	$	(621,099,927)	—	87,780	4
Foreign exchange		1,112,039	—	17,105	7
Credit		500,000		22,042	2
		(619,487,888)	—	126,927	13
Liabilities					
Interest rate	$	(51,099,959)	(23,910)	(37,147)	8
Foreign exchange		(321,142)	—	(83,835)	17
Credit		4,800,000		(31,310)	8
	$	(46,621,101)	(23,910)	(152,292)	33

		2020			
Derivatives at year end		**Notional value**	**Net cost (or premium received)**	**Fair value**	**Number of contracts**
Type of exposure:					
Assets					
Interest rate	$	1,200,000	—	14,790	12
Foreign exchange		445,202	—	11,137	5
Credit		100,000		11,819	1
		1,745,202	—	37,746	18
Liabilities					
Interest rate	$	11,894,393	(2,296)	(14,452)	57
Foreign exchange		2,393,848	—	(75,133)	9
Credit		—	—	—	—
	$	14,288,241	(2,296)	(89,585)	66

The following tables presents the effect of realized gains (losses) and changes in unrealized gains (losses) with respect to the derivative instruments, by type of derivative for 2021 and 2020. The gains (losses) are located on the statements of changes in net assets available for benefits as net appreciation (depreciation) in the fair value of investments and derivatives.

	2021		
Derivatives	**Realized gain/(loss)**	**Changes in unrealized gain/(loss)**	**Total**
Type of exposure:			
Interest rate	$ 83,370	22,686	106,056
Foreign exchange	(34,822)	(2,734)	(37,556)
Credit	—	(8,751)	(8,751)
	$ 48,548	11,201	59,749

	2020		
Derivatives	**Realized gain/(loss)**	**Changes in unrealized gain/(loss)**	**Total**
Type of exposure:			
Interest rate	$ 44,765	2,635	47,400
Foreign exchange	23,273	(63,997)	(40,724)
Credit	—	11,819	11,819
	$ 68,038	(49,543)	18,495

Counterparty Credit Risk

Counterparty credit risk associated with the Plan's derivatives is the risk that a derivative counterparty will not perform in accordance with the terms of the applicable derivative contract. This risk is minimal for exchange-traded contracts because they typically are settled on a daily basis and guaranteed by the exchange's clearinghouse. To mitigate such risk for over-the-counter derivative contracts, the Plan generally requires the use of master netting arrangements and collateral arrangements wherever practical. The majority of Plan's over-the-counter derivatives, (e.g., foreign exchange contracts) are governed by International Swaps and Derivative Association, Inc. Master Agreements (ISDA Master Agreements). ISDA Master Agreements maintain provisions for general obligations, representations, agreements, collateral, and events of default or termination. Events of termination include credit problems by either counterparty and may entitle counterparties to elect to terminate early and cause settlement of all outstanding transactions under the applicable ISDA Master Agreement. ISDA Master Agreements reduce the counterparty risk associated with the applicable transactions by allowing the Plan to net contracts in the event of default. As well, the ISDA Master Agreements specify exposure levels that require the posting of collateral by the counterparty. Allowable collateral is specified in each ISDA Master Agreement and is generally in the form of cash, treasury securities, or other US agency guaranteed securities.

As of December 31, 2021 and December 31, 2020, the Plan held $57,099 and $28,157 in cash and cash equivalents and recorded a corresponding liability in other liabilities for collateral the Plan is obligated to return to counterparties as a result of movements in the values of the Plan's derivatives. As of December 31, 2021 and December 31, 2020, the Plan's maximum counterparty credit exposure related to derivative assets after considering netting arrangements with counterparties and collateral arrangements was $69,832 and $9,589.

As of December 31, 2021 and December 31, 2020, the Plan had recorded $85,759 and $7,445 in other receivables for the right to reclaim cash collateral deposited under master netting arrangements with derivative counterparties. Cash collateral on deposit with counterparties are restricted in nature and represent margin deposits paid to counterparties as a result of movements in the values of the Plan's derivatives.

Master Netting Arrangements

The Plan has in place legally enforceable master netting arrangements or similar agreements with all counterparties with which it enters into derivative financial instruments. Master netting arrangements or similar agreements permit the closeout and netting of transactions with the same counterparty upon the occurrence of certain events. The Plan has chosen not to offset the fair values of derivative contracts and related cash collateral with the same counterparty under its master netting arrangements or similar agreements. All of the Plan's derivative and cash collateral positions are reflected at the gross values in the statements of net assets available for benefits.

(7) Tax Status

The Plan has received a determination letter from the IRS dated March 20, 2014, stating that the Plan is qualified under Section 401(a) of the Code, and, therefore, the related trust is exempt from taxation. Subsequent to this determination by the IRS, the Plan was amended and restated. Once qualified, the Plan is required to operate in conformity with the Code to maintain its qualified status. The plan administrator

believes the Plan, as amended and restated, is being operated in compliance with the applicable requirements of the Code and, therefore, believes the Plan is qualified and the related trust is tax-exempt.

Accounting principles generally accepted in the United States require plan management to evaluate tax positions taken by the Plan and recognize a tax liability if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. Plan management has analyzed the tax positions taken by the Plan and has concluded that there are no uncertain positions taken or expected to be taken. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

(8) Related Party Transactions

Certain Plan assets are or have been invested in shares of mutual funds that are managed by DWS Investments, an affiliate of the Company that receives management fees from the funds. In addition,

Fidelity is the trustee and the recordkeeper and certain Plan assets are invested in funds managed by Fidelity, and therefore, these transactions qualify as party-in-interest.

Fidelity provides administrative services to certain funds that participants invest in, and the Plan is compensated by the funds through revenue sharing credits. Revenue sharing credits funded quarterly are based on a fixed percentage of the average daily balance of assets invested in funds. Pursuant to the Trust Agreement between Fidelity and the Company, Fidelity passes the credits onto the Plan.

The Company directed Fidelity to use the proceeds to pay Plan administrative expenses. Certain Plan expenses are paid by the Company.

Revenue sharing credits of $441,059 and $525,024 for 2021 and 2020, respectively, are included in the interest and dividend income in the statements of changes in net assets available for benefits.

(9) Plan Termination

Although it has not expressed any intent to do so, the Company has the right under the Plan to discontinue its contributions at any time and to terminate the Plan subject to the provisions of ERISA. In the event of termination, participants will become 100% vested in their accounts. Any unallocated assets of the Plan shall be allocated to participant accounts and distributed in such a manner as the Company may determine.

(10) Reconciliation of Financial Statements to Form 5500

The following are reconciliations of amounts reported in the financial statements to amounts reported on Form 5500 as of and for the years-ended December 31, 2021 and 2020:

	2021	2020
Net assets available for benefits per the financial statements	$ 4,523,832,707	$ 4,127,787,548
Return of excess contributions and earnings payable	261,586	253,761
Net assets available for benefits per Form 5500	$ 4,524,094,293	$ 4,128,041,309

	2021	2020
Net increase in assets available for benefits per the financial statements	$ 396,045,159	$ 439,295,434
Return of excess contributions and earnings payable	7,825	185,618
Net income per Form 5500	$ 396,052,984	$ 439,481,052

(11) Subsequent Events

Management evaluated subsequent events for the Plan through October 13, 2022, the date on which the Plan's financial statements were issued.

DEUTSCHE BANK

MATCHED SAVINGS PLAN

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

December 31, 2021

	Identity of issue	Description and shares		Current value
	SS TRGT RET INC IV	Common / Collective Trust; 3,382,827 shares	$	45,590,363
	SS TRGT RET 2020 IV	Common / Collective Trust; 3,118,199 shares		44,515,413
	SS TRGT RET 2025 IV	Common / Collective Trust; 7,731,152 shares		118,333,008
	SS TRGT RET 2030 IV	Common / Collective Trust; 11,204,642 shares		179,128,617
	SS TRGT RET 2035 IV	Common / Collective Trust; 11,403,851 shares		186,840,694
	SS TRGT RET 2040 IV	Common / Collective Trust; 11,578,326 shares		193,786,448
	SS TRGT RET 2045 IV	Common / Collective Trust; 9,379,615 shares		159,847,400
	SS TRGT RET 2050 IV	Common / Collective Trust; 8,826,346 shares		151,866,114
	SS TRGT RET 2055 IV	Common / Collective Trust; 5,179,514 shares		89,087,636
	SS TRGT RET 2060 IV	Common / Collective Trust; 2,728,025 shares		46,922,022
	SS TRGT RET 2065 IV	Common / Collective Trust; 1,020,221 shares		13,679,127
	SS GACEQ EXUS IDX II	Common / Collective Trust; 5,769,992 shares		79,118,136
	SS RSL SMMDCP IDX II	Common / Collective Trust; 6,560,843 shares		110,504,283
	SS S&P 500 INDEX II	Common / Collective Trust; 51,066,188 shares		1,022,447,207
	SS US BOND INDX XIV	Common / Collective Trust; 6,016,069 shares		69,617,952
		Total Common / Collective Trusts		2,511,284,420
(a)	PIMCO Total Return	Separately Managed Account		86,164,832
	William Blair Instl International Gr	Mutual fund; 2,608,953 shares		49,648,379
	PRIMECAP Odyssey Growth Fund	Mutual fund; 4,870,538 shares		214,839,435
	AMG TimesSquare Mid Cap Growth Z	Mutual fund; 8,100,745 shares		148,972,707
	T. Rowe Price Institutional Global Growth Equity	Mutual fund; 2,052,701 shares		89,169,351
*	Deutsche Real Estate Securities Fund Institutional Class	Mutual fund; 4,223,940 shares		115,355,800
	Dodge & Cox International	Mutual fund; 2,984,892 shares		141,155,529
	MFS Value Fund - R6	Mutual fund; 2,947,860 shares		160,157,209
	Lord Abbett Developing Growth -R6	Mutual fund; 8,694,823 shares		305,883,884
		Total Mutual Funds		1,225,182,294

DEUTSCHE BANK

MATCHED SAVINGS PLAN

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	Identity of issue	Description and shares	Current value
(b)	Prudential Insurance Co. of America #GA-63217	Synthetic GICs	
	DB Managed Maturing Bond Portfolio		119,826,623
	Wrapper		(2,683,588)
(b)	Transamerica Premier Contract #MDA01245TR	Synthetic GICs	
	DB Intermediate Bond Portfolio		141,095,625
	Wrapper		(4,495,671)
(b)	RGA Reinsurance Co. Contract #DBMSP-0912-01	Synthetic GICs	
	DB Managed Maturing Bond Portfolio		136,350,347
	Wrapper		(2,596,712)
(b)	State Street Bank & Trust Co. Contract 107082	Synthetic GICs	
	DB Intermediate Bond Portfolio		139,764,508
	Wrapper		(3,447,455)
		Total Synthetic GICs	523,813,677
*	Fidelity Short Term Investment Fund	Cash and Cash Equivalents	13,828,130
		Total Stable Value Fund	537,641,807
	Investments in participant-directed brokerage	Participant-directed brokerage accounts	87,996,028
*	Participant loans	Active loans with interest rates of 4.25% to 9.5% with maturities through 2051	22,103,633
		Total investments	$ 4,470,373,014

* Party-in-interest.

(a) See Appendix A for individual holdings of separately managed account

(b) These are wrapper contracts. Wrapper contracts have no maturity date although they may be terminated upon the restructuring of contracts in the fund. Synthetic GICs consist of wrapper contracts, such as those issued by the issuers noted herein, combined with fixed income investments in which the portfolios invest. See Appendix B for portfolio holdings

Appendix A

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PIMCO Separately Managed Account
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Security Description	Category Description	Shares / Par	Market Value
7 ELEVEN INC 1.8% 02/10/2031 144A	CORPORATE DEBT	200,000.00	$ 189,267.00
AGREE LP 2.9% 10/01/2030	CORPORATE DEBT	100,000.00	101,592
AIRCASTLE LTD 2.85% 01/26/2028 144A	CORPORATE DEBT	200,000.00	201,158
ALCON FINANCE CORP 2.6% 05/27/2030 144A	CORPORATE DEBT	200,000.00	201,831
ALEXANDRIA REAL EST EQUITS INC 1.875% 02/01/2033	CORPORATE DEBT	100,000.00	93,965
AMEREN CORP 1.75% 03/15/2028	CORPORATE DEBT	100,000.00	96,636
AMERICAN TOWER CORP 2.1% 06/15/2030	CORPORATE DEBT	200,000.00	192,568
ANCHORAGE CAPITAL CLO 6A ARR LTD 3ML+105 07/15/203	ASSET BACKED SECURITIES	250,000.00	250,012
APIDOS CLO XXVI 17-26A A1AR VAR 07/18/2029 144A	ASSET BACKED SECURITIES	200,000.00	200,000
ARES XL CLO LTD 16-40A A1RR 3ML+87 01/15/2029 144A	ASSET BACKED SECURITIES	250,000.00	250,002
AT&T INC 2.75% 06/01/2031	CORPORATE DEBT	200,000.00	204,051
AUSTRALIAN DOLLAR CURRENCY	CURRENCY	81.74	59
AUTONATION INC DEL 4.75% 06/01/2030	CORPORATE DEBT	100,000.00	114,229
BANCO BILBAO VIZ ARGENTARIA SA 1.125% 09/18/2025	CORPORATE DEBT	200,000.00	195,889
BANK OF AMERICA CORPORATION 1.197/VAR 10/24/2026	CORPORATE DEBT	200,000.00	196,008
BANK OF AMERICA CORPORATION SOFR 0.981%/VAR 09/25/	CORPORATE DEBT	100,000.00	98,786
BARCLAYS PLC (UNGTD) 7.75%/VAR PERP	CORPORATE DEBT	200,000.00	214,624
BAYER US FIN II LLC 4.375% 12/15/2028 144A	CORPORATE DEBT	100,000.00	111,694
BLOCK FINANCIAL LLC 3.875% 08/15/2030	CORPORATE DEBT	200,000.00	213,983
BNP PARIBAS 1.904%/VAR 09/30/2028 144A	CORPORATE DEBT	200,000.00	195,236
BNP PARIBAS 2.219%/VAR 06/09/2026 144A	CORPORATE DEBT	200,000.00	201,860
BNPP AM EURO CLO 2019 BV 3MEUR+82 07/22/2032 144A	ASSET BACKED SECURITIES	250,000.00	283,391
BOARDWALK PIPELINES LP 3.4% 02/15/2031	CORPORATE DEBT	200,000.00	206,446
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	1,913,698.50	3,096
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	1,913,698.50	8,259
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	1,913,698.50	646
BRITISH POUND STERLING CURRENCY	FORWARD CURRENCY CONTRACT	87,000.00	1,928
BROADCOM INC 3.137% 11/15/2035 144A	CORPORATE DEBT	47,000.00	47,280
BROADCOM INC 3.419% 04/15/2033 144A	CORPORATE DEBT	153,000.00	160,390
BROADCOM INC 3.469% 04/15/2034 144A	CORPORATE DEBT	200,000.00	209,334
CA EARTHQUAKE 1.477% 7/1/2023	MUNICIPAL BONDS	100,000.00	100,888
CAMDEN PROPERTY TRUST 2.8% 05/15/2030	CORPORATE DEBT	200,000.00	207,990
CANADIAN DOLLAR	CURRENCY	3,112.02	2,460
CARLYLE US CLO 2017-1 LTD 1A A1R 3ML+100 04/20/203	ASSET BACKED SECURITIES	250,000.00	249,490
CASH COLLATERAL ICE MSC USD	CASH COLLATERAL	521,000.00	521,000
CASH COLLATERAL LCH MSC USD	CASH COLLATERAL	237,000.00	237,000
CATAMARAN CLO 2016-1 LTD / CATAMARAN CLO 2016-1 LL	ASSET BACKED SECURITIES	175,982.72	175,977
CBAM 2018-8 LTD / CBAM 2018-8 LLC 3ML+112 10/20/20	ASSET BACKED SECURITIES	250,000.00	249,845
CGI INC 1.45% 09/14/2026 144A	CORPORATE DEBT	200,000.00	195,571
CHARTER COMMUNICATIONS OPERATING LLC / CHARTER COM	CORPORATE DEBT	200,000.00	204,364

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MATCHED SAVINGS PLAN
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Security Description	Category Description	Shares / Par	Market Value
CHILEAN PESO	FORWARD CURRENCY CONTRACT	144,459,270.00	$ (3,595.00)
CITIGROUP COMMERCIAL MORTGAGE TRUST 2016-C1 A4 3.2	MTGE BACKED SECURITIES	200,000.00	210,724
CITRIX SYSTEMS INC 4.5% 12/01/2027	CORPORATE DEBT	200,000.00	217,105
COLOMBIA LA SP GST SWAP 12/20/2026	CREDIT DEFAULT SWAPS (CDS)	192,000.00	(9,030)
COLT 2020-1R MORTGAGE LOAN TRUST VAR 09/25/2065 14	MTGE BACKED SECURITIES	71,141.00	71,144
COMM 2016-787S A CSTR 02/10/2036 144A	MTGE BACKED SECURITIES	200,000.00	211,254
CONAGRA BRANDS INC 1.375% 11/01/2027	CORPORATE DEBT	200,000.00	191,004
CONSTELLATION BRANDS INC 3.7% 12/06/2026	CORPORATE DEBT	200,000.00	216,042
CORPORATE OFFICE PPTYS LP 2.25% 03/15/2026	CORPORATE DEBT	100,000.00	101,135
CORPORATE OFFICE PPTYS LP 2.9% 12/01/2033	CORPORATE DEBT	200,000.00	195,338
CREDIT SUISSE GRP AG 7.125%/VAR PERP REGS	CORPORATE DEBT	200,000.00	205,000
CREDIT SUISSE MORTGAGE TRUST 2020 1ML+135 10/15/20	MTGE BACKED SECURITIES	200,000.00	199,921
CUBESMART LP 4% 11/15/2025	CORPORATE DEBT	100,000.00	107,321
CURRENCY CONTRACT - EUR	FORWARD CURRENCY CONTRACT	169,000.00	1,025
CVS HEALTH CORP 2.125% 09/15/2031	CORPORATE DEBT	200,000.00	195,854
DAIMLER FIN NORTH AMER LLC 1.45% 03/02/2026 144A	CORPORATE DEBT	200,000.00	198,000
DANSKE BANK AS (UNGTD) 1.171%/VAR 12/08/2023 144A	CORPORATE DEBT	200,000.00	199,954
DELL INTL/EMC CORP 4.9% 10/01/2026	CORPORATE DEBT	100,000.00	112,632
DTE ENERGY CO 1.05% 06/01/2025	CORPORATE DEBT	100,000.00	97,976
DUKE REALTY LP 2.25% 01/15/2032	CORPORATE DEBT	200,000.00	196,141
ELECTRONIC ARTS INC 1.85% 02/15/2031	CORPORATE DEBT	200,000.00	191,690
ERP OPERATING LP 2.5% 02/15/2030	CORPORATE DEBT	200,000.00	205,172
ERSTE GROUP BANK AG (UNGTD) 6.5%/VAR PERP REGS	FOREIGN OBLIGATIONS	200,000.00	250,755
ESSEX PORTFOLIO LP 3.375% 04/15/2026	CORPORATE DEBT	100,000.00	106,044
EVERGY KANSAS METRO 2.25% 06/01/2030	CORPORATE DEBT	200,000.00	198,858
EXPEDIA GROUP INC 6.25% 05/01/2025 144A	CORPORATE DEBT	44,000.00	49,658
FEDERAL HOME LN MTG MLT CTF GT 1ML+35 08/15/2040	MTGE BACKED SECURITIES	64,921.02	65,210
FEDERAL HOME LN MTG MLT CTF GT 1ML+35 10/15/2040	MTGE BACKED SECURITIES	65,574.37	65,865
FINSBURY SQUARE 2020-2 PLC STEP 06/16/2070 144A	MTGE BACKED SECURITIES	159,209.16	216,834
FIRSTENERGY CORP 2.25% 09/01/2030	CORPORATE DEBT	100,000.00	96,269
FISERV INC 2.65% 06/01/2030	CORPORATE DEBT	100,000.00	101,470
FORD MTR CR CO LLC 3.021% 03/06/2024	FOREIGN OBLIGATIONS	100,000.00	118,709
FORD MTR CR CO LLC 4.25% 09/20/2022	CORPORATE DEBT	200,000.00	203,600
FORD MTR CR CO LLC 5.596% 01/07/2022	CORPORATE DEBT	200,000.00	200,140
FUTURES COLLATERAL- MORGAN STANLEY	CASH COLLATERAL	163,000.00	163,000
GE CAPITAL UK FUNDING UNLIMITED CO 5.875% 01/18/20	CORPORATE DEBT	100,000.00	181,966
GLOBAL PAYMENTS INC 2.9% 05/15/2030	CORPORATE DEBT	100,000.00	101,815
GNR 2020-H14 3ML+125 09/01/2070	MTGE BACKED SECURITIES	177,733.81	188,794
GOLDENTREE LOAN MANAGEMENT US CLO 2 LTD 3ML+91 11/	MTGE BACKED SECURITIES	250,000.00	250,000
GOLDENTREE LOAN MANAGEMENT US CLO 6 LTD 3ML+134 01	ASSET BACKED SECURITIES	250,000.00	250,030

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Security Description	Category Description	Shares / Par	Market Value
GS MORTGAGE SECURITIES TRUST 2015-590M 3.621% 10/1	MTGE BACKED SECURITIES	100,000.00	$ 105,068.00
HIGH YIELD PORTFOLIO INSTL CL	MUTUAL FUNDS	152,624.90	1,283,575
HIGHWOODS REALTY LP 4.2% 04/15/2029	CORPORATE DEBT	100,000.00	110,351
HOSPITAL FOR SPL SURGERY 2.667% 10/01/2050	CORPORATE DEBT	200,000.00	186,998
HUDSON PAC PPTYS LP 4.65% 04/01/2029	CORPORATE DEBT	100,000.00	112,929
IMPERIAL BRANDS FINANCE PLC 4.25% 07/21/2025 144A	CORPORATE DEBT	200,000.00	214,729
ING GROEP NV 1.4/VAR 07/01/2026 144A	CORPORATE DEBT	200,000.00	197,886
INTEGRIS BAPTIST MEDICAL CENTER INC 3.875% 08/15/2	CORPORATE DEBT	200,000.00	228,370
INTERCONTINENTAL EXCHANGE INC 3% 06/15/2050	CORPORATE DEBT	100,000.00	100,509
INTERNATIONAL FLAVS & FRAG INC 1.23% 10/01/2025 14	CORPORATE DEBT	100,000.00	97,791
JETBLUE 2020-1 CLASS A PASS THROUGH TRUST 4% 05/15	CORPORATE DEBT	140,184.46	149,870
JPMCC COML MTG SECS TR 2016-JP4 3.6483% 12/15/2049	MTGE BACKED SECURITIES	100,000.00	107,727
JPMORGAN CHASE & CO 2.182%/VAR 06/01/2028	CORPORATE DEBT	200,000.00	201,631
KANSAS CITY SOUTHERN 2.875% 11/15/2029	CORPORATE DEBT	100,000.00	103,556
KILROY REALTY LP 3.05% 02/15/2030	CORPORATE DEBT	100,000.00	103,046
LA CA CCD 1.806% 8/1/2030	MUNICIPAL BONDS	100,000.00	99,248
LCCM 2021-FL2 TRUST 30YR 0% 12/15/2038#	MTGE BACKED SECURITIES	200,000.00	199,878
LEIDOS INC 2.3% 02/15/2031	CORPORATE DEBT	200,000.00	192,556
LEVEL 3 FINANCING INC 3.4% 03/01/2027 144A	CORPORATE DEBT	100,000.00	103,245
LIFE STORAGE LP 4% 06/15/2029	CORPORATE DEBT	100,000.00	110,846
LIFESTORAGE LP/CA 3.5% 07/01/2026	CORPORATE DEBT	100,000.00	106,972
LLOYDS BANKING GROUP PLC 3.5%/VAR 04/01/2026 REGS	CORPORATE DEBT	100,000.00	125,697
LOANCORE 2021-CRE6 ISSUER LTD / LOANCORE 2021-CRE6	ASSET BACKED SECURITIES	200,000.00	199,877
MF1 2020-FL3 LTD / MF1 2020-FL3 LLC 1ML+205 07/15/	MTGE BACKED SECURITIES	82,380.74	82,716
MIDOCEAN CREDIT CLO II 3ML+103 01/29/2030 144A	ASSET BACKED SECURITIES	250,000.00	249,999
MITSUBISHI UFJ FIN GRP INC 1.412% 07/17/2025	CORPORATE DEBT	200,000.00	198,888
MIZUHO FINL GROUP INC 0.849%/VAR 09/08/2024	CORPORATE DEBT	200,000.00	198,961
MIZUHO FINL GROUP INC FRN 3ML+99 07/10/2024	CORPORATE DEBT	200,000.00	201,715
MORGAN STANLEY CAPITAL I INC 21-230P A 1ML+ 12/15/	MTGE BACKED SECURITIES	250,000.00	249,849
MORGAN STANLEY TR 2016-UBS12 A3 3.337% 12/15/2049	MTGE BACKED SECURITIES	196,699.95	205,116
MS-PAY VARIATION MARGINS GBP	CASH COLLATERAL	8,234.71	11,146
MS-PAY VARIATION MARGINS USD	CASH COLLATERAL	17,962.11	17,962
MTG PASSTHRU CTF CL A-3 144A 2.5% 10/25/2051 144A	MTGE BACKED SECURITIES	197,250.40	196,988
NATIONAL HEALTH INVESTORS INC 3% 02/01/2031	CORPORATE DEBT	200,000.00	192,830
NATIONAL RURAL UTL COOP FIN 1.35% 03/15/2031	CORPORATE DEBT	100,000.00	91,891
NISSAN MOTOR ACCEPTANCE CORP FRN 3ML+89 01/13/2022	CORPORATE DEBT	200,000.00	200,018
NISSAN MOTOR CO LTD 3.522% 09/17/2025 144A	CORPORATE DEBT	200,000.00	209,636
NOMURA HOLDINGS INC 1.851% 07/16/2025	CORPORATE DEBT	200,000.00	199,870
NORINCHUKIN BANK 2.08% 09/22/2031 144A	CORPORATE DEBT	200,000.00	198,022
NXP B V/NXP FDG LLC/NXP USA INC 3.4% 05/01/2030 14	CORPORATE DEBT	100,000.00	106,571

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NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06/18/2029 14	CORPORATE DEBT	100,000.00	$ 112,033.00
OCP CLO 2014-7 LTD/CORP 3ML+112 07/20/2029 144A	ASSET BACKED SECURITIES	250,000.00	250,040
OCTAGON INVT PARTNERS XXI LTD / OCTAGON INVT PARTN	ASSET BACKED SECURITIES	200,000.00	200,007
OMEGA HEALTHCARE INVESTORS INC 3.375% 02/01/2031	CORPORATE DEBT	200,000.00	201,449
OZLM VIII LTD / OZLM VIII LLC 3ML+98 10/17/2029 14	ASSET BACKED SECURITIES	250,000.00	250,000
PACIFIC GAS & ELECTRIC CO 1.7% 11/15/2023	CORPORATE DEBT	200,000.00	200,516
PACIFIC GAS & ELECTRIC CO 3.4% 08/15/2024	CORPORATE DEBT	100,000.00	103,405
PACIFIC GAS & ELECTRIC CO FRN SOFR+115 11/14/2022	CORPORATE DEBT	200,000.00	200,300
PACIFIC LIFE GF II 1.2% 06/24/2025 144A	CORPORATE DEBT	100,000.00	98,755
PALMER SQUARE EUROPEAN LOAN FUNDING 2020-2 DAC 3ME	ASSET BACKED SECURITIES	163,639.49	186,304
PERRIGO FINANCE UNLIMITED CO 3.9% 06/15/2030	CORPORATE DEBT	200,000.00	202,715
PIMCO ASSET BACK SECS PORT-UNL	MUTUAL FUNDS	459,127.06	5,697,767
PIMCO INV GRD CORP PORT(UNLST)	MUTUAL FUNDS	581,282.52	5,644,253
PIMCO MUNI SECTR PORT INSTL CL	MUTUAL FUNDS	123,435.16	870,218
PIMCO SHORT TM FLT NAV PORT II	MUTUAL FUNDS	365,266.78	3,656,686
PSTAT 2021-4A A1 3ML+80 10/15/2029 144A	ASSET BACKED SECURITIES	250,000.00	250,059
REALTY INCOME CORP 2.2% 06/15/2028	CORPORATE DEBT	150,000.00	151,403
REALTY INCOME CORP 4.875% 06/01/2026	CORPORATE DEBT	200,000.00	225,013
REGENERON PHARMACEUTICALS INC 1.75% 09/15/2030	CORPORATE DEBT	100,000.00	94,565
RELIANCE STEEL & ALUMINUM CO 2.15% 08/15/2030	CORPORATE DEBT	100,000.00	97,166
RESIDENTIAL MORTGAGE SECURITIES 32 PLC SONIA3M+12	MTGE BACKED SECURITIES	161,557.89	220,424
ROLLS-ROYCE PLC 5.75% 10/15/2027 144A	CORPORATE DEBT	200,000.00	221,180
SAN DIEGO GAS & ELECTRIC CO 1.7% 10/01/2030	CORPORATE DEBT	100,000.00	95,689
SARANAC CLO VI LTD 3ML+114 08/13/2031 144A	ASSET BACKED SECURITIES	200,000.00	199,730
SCENTRE GROUP TR 1 / SCENTRE GROUP TR 2 4.375% 05/	CORPORATE DEBT	100,000.00	114,235
SEAGATE HDD CAYMAN 5.75% 12/01/2034	CORPORATE DEBT	150,000.00	172,875
SMITH & NEPHEW PLC 2.032% 10/14/2030	CORPORATE DEBT	100,000.00	96,565
SOUND PT CLO IX LTD / SOUND PT CLO IX INC 2A ARRR	ASSET BACKED SECURITIES	200,000.00	199,921
SOUND PT CLO XII LTD / SOUND PT CLO XII LLC 3ML+10	ASSET BACKED SECURITIES	201,312.94	201,323
SOUTHERN CALIFORNIA EDISON CO FRN SOFR+0 12/02/202	CORPORATE DEBT	200,000.00	200,183
SOUTHERN COMPANY FRN SOFR+37 05/10/2023	CORPORATE DEBT	200,000.00	199,536
SPIRIT REALTY LP 3.4% 01/15/2030	CORPORATE DEBT	200,000.00	210,335
SSBK GOVT STIF FUND	STIFS AND MONEY MARKETS	534,158.79	534,159
STANDARD CHARTERED PLC 1.456%/VAR 01/14/2027 144A	CORPORATE DEBT	200,000.00	193,707
STORE CAP CORP 2.75% 11/18/2030	CORPORATE DEBT	100,000.00	99,168
STORE CAP CORP 4.625% 03/15/2029	CORPORATE DEBT	200,000.00	224,056
SUTTER HEALTH 2.294% 08/15/2030	CORPORATE DEBT	100,000.00	99,855
TEXTRON INC 2.45% 03/15/2031	CORPORATE DEBT	200,000.00	196,538
T-MOBILE USA INC 3.875% 04/15/2030	CORPORATE DEBT	100,000.00	109,375
TOWD POINT MORTGAGE FUNDING 2020-AUBURN 14 PLC STE	MTGE BACKED SECURITIES	267,102.00	362,264

Appendix A

DEUTSCHE BANK
MATCHED SAVINGS PLAN
PIMCO Separately Managed Account
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2021

Security Description	Category Description	Shares / Par	Market Value
UDR INC 3% 08/15/2031	CORPORATE DEBT	100,000.00	$ 104,142.00
UMBS 30YR 2% 02/01/2052 #TBA	MTGE BACKED SECURITIES	6,700,000.00	6,669,222
UMBS 30YR 2.5% 03/01/2052 #TBA	MTGE BACKED SECURITIES	100,000.00	101,629
UNITED STATES TREASURY BOND 1.25% 05/15/2050	GOVERNMENT OBLIGATIONS	1,000,000.00	849,180
UNITED STATES TREASURY BOND 1.375% 08/15/2050	GOVERNMENT OBLIGATIONS	1,300,000.00	1,138,770
UNITED STATES TREASURY BOND 1.375% 11/15/2040	GOVERNMENT OBLIGATIONS	1,500,000.00	1,366,992
UNITED STATES TREASURY BOND 1.75% 08/15/2041	GOVERNMENT OBLIGATIONS	600,000.00	581,719
UNITED STATES TREASURY BOND 1.875% 02/15/2041	GOVERNMENT OBLIGATIONS	1,200,000.00	1,187,766
UNITED STATES TREASURY BOND 1.875% 02/15/2051	GOVERNMENT OBLIGATIONS	500,000.00	494,688
UNITED STATES TREASURY BOND 2% 08/15/2051	GOVERNMENT OBLIGATIONS	300,000.00	305,813
UNITED STATES TREASURY BOND 2.25% 05/15/2041	GOVERNMENT OBLIGATIONS	800,000.00	840,250
UNITED STATES TREASURY BOND 2.375% 05/15/2051	GOVERNMENT OBLIGATIONS	400,000.00	441,813
UNITED STATES TREASURY BOND 2.875% 05/15/2043	GOVERNMENT OBLIGATIONS	3,100,000.00	3,602,297
UST BILLS 0% 01/25/2022	GOVERNMENT OBLIGATIONS	1,500,000.00	1,499,983
UST BILLS 0% 03/22/2022	GOVERNMENT OBLIGATIONS	900,000.00	899,867
UST BILLS 0% 04/28/2022	GOVERNMENT OBLIGATIONS	5,000,000.00	4,998,782
UST NOTES 0.125% 05/15/2023	GOVERNMENT OBLIGATIONS	7,100,000.00	7,059,230
UST NOTES 0.375% 04/30/2025	GOVERNMENT OBLIGATIONS	2,900,000.00	2,835,656
UST NOTES 0.5% 04/30/2027	GOVERNMENT OBLIGATIONS	5,200,000.00	4,987,938
UST NOTES 0.625% 05/15/2030	GOVERNMENT OBLIGATIONS	200,000.00	187,000
UST NOTES 1.625% 05/15/2031	GOVERNMENT OBLIGATIONS	1,000,000.00	1,012,656
UWM MTG TR 2021-INV4 2.5% 12/25/2051 144A	MTGE BACKED SECURITIES	199,070.24	198,806
UWM MTG TR 2021-INV5 3% 01/25/2052 144A	MTGE BACKED SECURITIES	250,000.00	253,906
VENTUR CDO LTD 3ML+99 07/20/2030 144A	ASSET BACKED SECURITIES	200,000.00	199,869
VENTURE XXI CLO LTD 3ML+88 07/15/2027 144A	ASSET BACKED SECURITIES	70,399.63	70,401
VERIZON COMMUNICATIONS INC 1.5% 09/18/2030	CORPORATE DEBT	100,000.00	93,812
VM CASH CCP CME MSC USD	CASH COLLATERAL	18,235.90	18,236
VM CASH CCP ICE MSC EUR	CASH COLLATERAL	14,864.60	16,923
VM CASH CCP LCH MSC GBP	CASH COLLATERAL	7,353.76	9,954
VM CASH CCP LCH MSC JPY	CASH COLLATERAL	1,223,868.00	10,640
VMC FINANCE 2019-FL3 LLC VAR 09/15/2036 144A	MTGE BACKED SECURITIES	112,415.09	112,349
VMWARE INC 4.65% 05/15/2027	CORPORATE DEBT	100,000.00	112,462
VOYA 2012-4 LTD 4A A1R3 3ML+100 10/15/2030 144A	ASSET BACKED SECURITIES	250,000.00	249,816
WEC ENERGY GROUP INC 1.8% 10/15/2030	CORPORATE DEBT	100,000.00	94,367
WELLS FARGO & CO NEW 2.393/VAR 06/02/2028	CORPORATE DEBT	200,000.00	203,266
WELLS FARGO & CO NEW 2.509% 10/27/2023	CORPORATE DEBT	200,000.00	160,827
WELLTOWER INC 2.75% 01/15/2031	CORPORATE DEBT	100,000.00	101,864
WILLIS NORTH AMERICA INC 2.95% 09/15/2029	CORPORATE DEBT	100,000.00	102,369
WORLDWIDE PLAZA TR 2017-WWP A 3.5263% 11/10/2027 1	MTGE BACKED SECURITIES	200,000.00	212,807
WP CAREY INC 2.4% 02/01/2031	CORPORATE DEBT	200,000.00	196,525

Appendix A

DEUTSCHE BANK
MATCHED SAVINGS PLAN
PIMCO Separately Managed Account
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2021

Security Description	Category Description	Shares / Par	Market Value
BRITISH TELECOMMUNICATIONS PL SNR SE 12/20/2028 IC	CREDIT DEFAULT BASKETS (CDX)	200,000.00	$ (5,023.00)
CDX ITRAXX XOV36 5Y ICE 12/20/26	CREDIT DEFAULT BASKETS (CDX)	1,200,000.00	(3,517)
ROLLS-ROYCE PLC SNR SE ICE SWAP 06/20/25	CREDIT DEFAULT BASKETS (CDX)	100,000.00	19,834
PIMCO LCH SWAP 03/15/22	INTEREST RATE SWAPS (IRS)	39,000,000.00	(17)
US 10YR NOTE FUT (CBT)MAR22 TYH2	FUTURES	75.00	30,133
US 5YR NOTE (CBT) FUT MAR22 FVH2	FUTURES	47.00	(1,986)
CDX IG37 5Y ICE SWAP 12/20/26	CREDIT DEFAULT BASKETS (CDX)	2,400,000.00	(806)
CDX ITRAXX EXJP IG36 5Y ICE	CREDIT DEFAULT BASKETS (CDX)	400,000.00	2,208
GENERAL MOTORS COMPANY SNR SE ICE SWAP 12/20/26	CREDIT DEFAULT BASKETS (CDX)	200,000.00	(1,718)
VERIZON COMMUNICATIONS INC SNR S" 06/20/26 ICE	CREDIT DEFAULT BASKETS (CDX)	200,000.00	(769)
VERIZON COMMUNICATIONS INC SNR SE ICE SWAP 12/20/2	CREDIT DEFAULT BASKETS (CDX)	200,000.00	(666)
LONG GILT FUTURE MAR22 G H2	FUTURES	(2.00)	195
OIS GBP SONIO-0.75000 03/16/22 30Y LCH	INTEREST RATE SWAPS (IRS)	(1,100,000.00)	51,722
OIS GBP SONIO-0.75000 09-21-22-30Y LCH	INTEREST RATE SWAPS (IRS)	(100,000.00)	(3,646)
IRS JPY 0.00000 03/15/21 1Y (WHT) LCH	INTEREST RATE SWAPS (IRS)	(39,000,000.00)	(57)
OIS JPY MUT+ 5.89-0.5560 03/15/21-30Y LCH	INTEREST RATE SWAPS (IRS)	(39,000,000.00)	(686)
PIMCO LCH SWAP 03/17/2031	INTEREST RATE SWAPS (IRS)	(620,000,000.00)	5,734
US LONG BOND(CBT) FUT MAR22 USH2	FUTURES	(6.00)	(9,431)
COLOMBIA LA SP GST SWAP 12/20/2026	CREDIT DEFAULT SWAPS (CDS)	208,000.00	(9,782)
IRO USD 1Y C 0.87 L 11/02/22 GLM	OPTIONS	(6,000,000.00)	(6,354)
IRO USD 1Y P 1.27 L 11/02/22 GLM	OPTIONS	(6,000,000.00)	(14,971)
AUSTRALIAN DOLLAR	FORWARD CURRENCY CONTRACT	1,406,000.00	(3,546)
AUSTRALIAN DOLLAR	FORWARD CURRENCY CONTRACT	(1,070,000.00)	(23,425)
AUSTRALIAN DOLLAR	FORWARD CURRENCY CONTRACT	(332,000.00)	(8,191)
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	(1,913,698.50)	(8,424)
BRAZILIAN REAL	FORWARD CURRENCY CONTRACT	(1,913,698.50)	(646)
BRITISH POUND STERLING	FORWARD CURRENCY CONTRACT	(923,000.00)	(7,712)
BRITISH POUND STERLING	FORWARD CURRENCY CONTRACT	(68,000.00)	(1,820)
CANADIAN DOLLAR	FORWARD CURRENCY CONTRACT	207,004.00	1,660
CHILEAN PESO	FORWARD CURRENCY CONTRACT	(61,000.00)	(1,372)
CHILEAN PESO	FORWARD CURRENCY CONTRACT	(28,000.00)	(447)
CHILEAN PESO	FORWARD CURRENCY CONTRACT	(76,000.00)	(1,432)
EUROPEAN MONETARY UNION EURO	FORWARD CURRENCY CONTRACT	(695,000.00)	(92)
EUROPEAN MONETARY UNION EURO	FORWARD CURRENCY CONTRACT	(232,000.00)	(2,532)
JAPANESE YEN	FORWARD CURRENCY CONTRACT	(5,092,062.00)	490
JAPANESE YEN	FORWARD CURRENCY CONTRACT	74,600.00	(10,847)
JAPANESE YEN	FORWARD CURRENCY CONTRACT	38,200.00	(4,445)
NORWEGIAN KRONER	FORWARD CURRENCY CONTRACT	3,020,000.00	(4,243)
NORWEGIAN KRONER	FORWARD CURRENCY CONTRACT	2,280,000.00	(1,067)

Appendix B

FD406
DETAIL STATEMENT OF
ASSETS AND LIABILITIES

DEUTSCHE BANK MANAGED MATURE BOND PORTFOLIO

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AS OF DECEMBER 31,2021

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FIXED INCOME				
ABBVIE INC 2.3% 11/21/2022	99.902			
SEMI-ANN. 2.300% 11/21/2022	101.3963	424,583.50	430,934.44	6,350.94
00287YBM0	425,000			
ABBVIE INC 2.6% 11/21/2024	99.911			
SEMI-ANN. 2.600% 11/21/2024	103.7633	524,532.75	544,757.18	20,224.43
00287YBZ1	525,000			
ADOBE INC 1.9% 02/01/2025	99.787			
SEMI-ANN. 1.900% 02/01/2025	102.3888	299,361.00	307,166.33	7,805.33
00724PAB5	300,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.749			
SEMI-ANN. 4.125% 07/03/2023	103.8615	473,807.75	493,342.03	19,534.28
00774MAF2	475,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.832			
SEMI-ANN. 2.450% 10/29/2026	100.8200	798,656.00	806,559.96	7,903.96
00774MAV7	800,000			
AETNA INC 2.8% 06/15/2023	105.377			
SEMI-ANN. 2.800% 06/15/2023	102.4610	553,229.25	537,920.44	(15,308.81)
00817YAV0	525,000			
AGL CLO 5 LTD / AGL CLO 5 LLC 3ML+116 07	100.00			
QUARTERLY FLOATING 07/20/2034	99.9442	1,375,000.00	1,374,232.75	(767.25)
00119TAF1	1,375,000			
AIG GLOBAL FDG 0.8% 07/07/2023 144A	99.923			
SEMI-ANN. 0.800% 07/07/2023	99.8266	249,807.50	249,566.50	(241.00)
00138CAM0	250,000			
AIR LEASE CORP 2.25% 01/15/2023	99.286			
SEMI-ANN. 2.250% 01/15/2023	101.2380	223,393.50	227,785.49	4,391.99
00914AAD4	225,000			
AIR LEASE CORP 2.3% 02/01/2025	98.963			
SEMI-ANN. 2.300% 02/01/2025	101.3739	470,074.25	481,526.11	11,451.86
00914AAF9	475,000			
AIR LEASE CORP 2.75% 01/15/2023	100.4264			
SEMI-ANN. 2.750% 01/15/2023	101.5240	878,731.25	888,334.84	9,603.59
00912XAX2	875,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
AIR LEASE CORP 3.5% 01/15/2022	100.88			
SEMI-ANN. 3.500% 01/15/2022	100.0880	504,400.00	500,440.04	(3,959.96)
00912XBE3	500,000			
ALLSTATE CORP FRN 3ML+63 03/29/2023	100.00			
QUARTERLY FLOATING 03/29/2023	100.3149	475,000.00	476,495.76	1,495.76
020002BF7	475,000			
AMEREN CORP 2.5% 09/15/2024	99.967			
SEMI-ANN. 2.500% 09/15/2024	102.6781	349,884.50	359,373.22	9,488.72
023608AH5	350,000			
AMERICAN EXPRESS CO FRN 3ML+75 08/03/202	100.00			
QUARTERLY FLOATING 08/03/2023	100.6500	275,000.00	276,787.43	1,787.43
025816BX6	275,000			
AMERICAN EXPRESS CR ACC MST TR 2% 04/15/	99.9867			
MONTHLY 2.000% 04/15/2025	101.0775	1,599,787.36	1,617,239.20	17,451.84
02582JJM3	1,600,000			
AMERICAN EXPRESS CR ACCT MS TR 2019-2 A	99.9941			
MONTHLY 2.670% 11/15/2024	100.6874	749,956.05	755,155.65	5,199.60
02587AAN4	750,000			
AMERICAN INTERNATIONAL GRP INC 2.5% 06/3	99.892			
SEMI-ANN. 2.500% 06/30/2025	103.1096	574,379.00	592,880.07	18,501.07
026874DQ7	575,000			
AMERICAN TOWER CORP 1.3% 09/15/2025	99.719			
SEMI-ANN. 1.300% 09/15/2025	98.4757	373,946.25	369,283.73	(4,662.52)
03027XBB5	375,000			
AMERICAN TOWER CORP 2.4% 03/15/2025	99.905			
SEMI-ANN. 2.400% 03/15/2025	102.6814	349,667.50	359,385.07	9,717.57
03027XAZ3	350,000			
ANCHORAGE AK .614% 8/1/2024	100.00			
SEMI-ANN. 0.614% 08/01/2024	98.6618	25,000.00	24,665.46	(334.54)
033162CS5	25,000			
ANCHORAGE AK .614% 8/1/2024	100.00			
SEMI-ANN. 0.614% 08/01/2024	98.6618	35,000.00	34,531.64	(468.36)
033162DG0	35,000			
ANCHORAGE AK .714% 8/1/2025	100.00			
SEMI-ANN. 0.714% 08/01/2025	97.7336	25,000.00	24,433.40	(566.60)
033162CT3	25,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
ANCHORAGE AK .714% 8/1/2025	100.00			
SEMI-ANN. 0.714% 08/01/2025	97.7336	90,000.00	87,960.25	(2,039.75)
033162DH8	90,000			
ANCHORAGE CAP CLO 20 LTD / ANCHORAGE CAP	100.00			
QUARTERLY FLOATING 01/20/2035	100.1219	2,300,000.00	2,302,803.70	2,803.70
03330YAA8	2,300,000			
ANTHEM INC 1.5% 03/15/2026	99.737			
SEMI-ANN. 1.500% 03/15/2026	99.8833	822,830.25	824,037.60	1,207.35
036752AR4	825,000			
APPLE INC 1.125% 05/11/2025	99.821			
SEMI-ANN. 1.125% 05/11/2025	99.6859	274,507.75	274,136.26	(371.49)
037833DT4	275,000			
ARLINGTON TX .708% 8/15/2025	100.00			
SEMI-ANN. 0.708% 08/15/2025	98.4315	75,000.00	73,823.64	(1,176.36)
041796XL2	75,000			
ASB BANK LIMITED 1.625% 10/22/2026 144A	99.604			
SEMI-ANN. 1.625% 10/22/2026	99.1813	547,822.00	545,497.05	(2,324.95)
00216LAD5	550,000			
AT&T INC STEP 12/15/2023	109.551			
SEMI-ANN. FLOATING 12/15/2023	105.8030	164,326.50	158,704.47	(5,622.03)
00206RHP0	150,000			
AT&T INC 1.7% 03/25/2026	99.833			
SEMI-ANN. 1.700% 03/25/2026	99.4835	524,123.25	522,288.35	(1,834.90)
00206RML3	525,000			
AT&T INC 3.95% 01/15/2025	112.053			
SEMI-ANN. 3.950% 01/15/2025	106.8589	252,119.25	240,432.50	(11,686.75)
00206RDD1	225,000			
AT&T INC 4.125% 02/17/2026	108.899			
SEMI-ANN. 4.125% 02/17/2026	109.0746	845,056.24	846,418.98	1,362.74
00206RCT7	776,000			
AT&T INC 4.45% 04/01/2024	110.431			
SEMI-ANN. 4.450% 04/01/2024	106.7377	165,646.50	160,106.62	(5,539.88)
00206RDC3	150,000			
ATHENE GLOBAL FUNDING 1.2% 10/13/2023 14	99.971			
SEMI-ANN. 1.200% 10/13/2023	100.1395	474,862.25	475,662.48	800.23
04685A2Q3	475,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
ATLAS SENIOR LOAN FUND LTD 3ML+118 01/18	100.00			
QUARTERLY FLOATING 01/18/2035	99.941	1,450,000.00	1,449,144.50	(855.50)
04943EAC5	1,450,000			
AUTOZONE INC 3.125% 04/18/2024	99.711			
SEMI-ANN. 3.125% 04/18/2024	104.4679	224,349.75	235,052.79	10,703.04
053332AX0	225,000			
AVANGRID INC 3.2% 04/15/2025	99.871			
SEMI-ANN. 3.200% 04/15/2025	105.0905	424,451.75	446,634.49	22,182.74
05351WAC7	425,000			
AVIATION CAPITAL GROUP LLC 1.95% 01/30/2	99.044			
SEMI-ANN. 1.950% 01/30/2026	97.5377	198,088.00	195,075.32	(3,012.68)
05369AAK7	200,000			
AVIATION CAPITAL GROUP LLC 5.5% 12/15/20	112.847			
SEMI-ANN. 5.500% 12/15/2024	109.4088	564,235.00	547,043.92	(17,191.08)
05369AAH4	500,000			
AVOLON HOLDINGS FUNDING LTD 2.875% 02/15	99.881			
SEMI-ANN. 2.875% 02/15/2025	102.1509	1,323,423.25	1,353,499.82	30,076.57
05401AAH4	1,325,000			
AZ TRANS HWY 2.058% 7/1/2025	105.383			
SEMI-ANN. 2.058% 07/01/2025	102.7466	1,180,289.60	1,150,762.03	(29,527.57)
040654XV2	1,120,000			
BAIN CAPITAL CREDIT CLO 2020-3 LTD 3ML+1	100.00			
QUARTERLY FLOATING 10/23/2034	99.9413	1,100,000.00	1,099,354.30	(645.70)
05684CAL9	1,100,000			
BAKER HUGHES A GE CO LLC / CO-OBLIGOR IN	100.00			
SEMI-ANN. 2.773% 12/15/2022	101.9861	350,000.00	356,951.50	6,951.50
05723KAD2	350,000			
BANCO SANTANDER SA FRN 3ML+112 04/12/202	100.00			
QUARTERLY FLOATING 04/12/2023	101.032	200,000.00	202,064.00	2,064.00
05964HAH8	200,000			
BANCO SANTANDER SA 2.706% 06/27/2024	100.00			
SEMI-ANN. 2.706% 06/27/2024	103.5378	200,000.00	207,075.58	7,075.58
05971KAD1	200,000			
BANCO SANTANDER SA 2.746% 05/28/2025	100.00			
SEMI-ANN. 2.746% 05/28/2025	103.3590	200,000.00	206,718.01	6,718.01
05971KAE9	200,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BANGOR .825% 7/15/2025	100.00			
SEMI-ANN. 0.825% 07/15/2025	98.9184	200,000.00	197,836.78	(2,163.22)
060096CM4	200,000			
BANK OF AMERICA CORPORATION SOFR 0.981%/	100.00			
SEMI-ANN. FLOATING 09/25/2025	98.7857	675,000.00	666,803.63	(8,196.37)
06051GJG5	675,000			
BANK OF AMERICA CORPORATION 3.864%/VAR 0	105.997			
SEMI-ANN. FLOATING 07/23/2024	104.1858	503,485.75	494,882.70	(8,603.05)
06051GHL6	475,000			
BANK OF AMERICA CORPORATION 4.125% 01/22	108.108			
SEMI-ANN. 4.125% 01/22/2024	106.2453	2,054,052.00	2,018,661.14	(35,390.86)
06051GFB0	1,900,000			
BANQUE FED CRED MUTUEL PARIS 2.375% 11/2	99.63			
SEMI-ANN. 2.375% 11/21/2024	102.4832	547,965.00	563,657.36	15,692.36
06675FAT4	550,000			
BANQUE FED CRED MUTUEL PARIS 3.75% 07/20	99.563			
SEMI-ANN. 3.750% 07/20/2023	104.3505	448,033.50	469,577.24	21,543.74
06675FAR8	450,000			
BAXTER INTERNATIONAL INC 1.915% 02/01/20	99.998			
SEMI-ANN. 1.915% 02/01/2027	100.3666	1,099,978.00	1,104,032.35	4,054.35
071813CJ6	1,100,000			
BAYER US FIN II LLC FRN 3ML+101 12/15/20	100.00			
QUARTERLY FLOATING 12/15/2023	100.8218	675,000.00	680,546.83	5,546.83
07274NAG8	675,000			
BERKSHIRE HATHAWAY ENERGY COMPANY 4.05%	99.871			
SEMI-ANN. 4.050% 04/15/2025	108.1919	399,484.00	432,767.54	33,283.54
084659AT8	400,000			
BNP PARIBAS 2.219%/VAR 06/09/2026 144A	100.00			
SEMI-ANN. FLOATING 06/09/2026	100.9302	275,000.00	277,558.00	2,558.00
09659W2L7	275,000			
BNP PARIBAS 2.95% 05/23/2022 144A	99.875			
SEMI-ANN. 2.950% 05/23/2022	100.9683	274,656.25	277,662.70	3,006.45
09659W2A1	275,000			
BOEING CO 1.167% 02/04/2023	100.00			
SEMI-ANN. 1.167% 02/04/2023	100.0103	675,000.00	675,069.26	69.26
097023DD4	675,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BP CAP MARKETS AMERICA INC 3.79% 02/06/2	100.00			
SEMI-ANN. 3.790% 02/06/2024	105.2680	575,000.00	605,290.98	30,290.98
10373QAD2	575,000			
BPCE SA 2.375% 01/14/2025 144A	99.402			
SEMI-ANN. 2.375% 01/14/2025	101.7368	298,206.00	305,210.34	7,004.34
05583JAG7	300,000			
BROADCOM INC 3.625% 10/15/2024	99.218			
SEMI-ANN. 3.625% 10/15/2024	105.7722	1,165,811.50	1,242,822.94	77,011.44
11135FAY7	1,175,000			
BROADCOM INC 4.7% 04/15/2025	99.99			
SEMI-ANN. 4.700% 04/15/2025	109.3333	774,922.50	847,332.95	72,410.45
11135FBC4	775,000			
BX TR 2021-ARIA 1ML+89.91 10/15/2036 144	99.75			
MONTHLY FLOATING 10/15/2036	99.8120	798,000.00	798,495.92	495.92
05608RAA3	800,000			
CA WTR RES .56% 12/1/2024	100.00			
SEMI-ANN. 0.560% 12/01/2024	98.4173	230,000.00	226,359.77	(3,640.23)
13067WRB0	230,000			
CANADIAN NATL RESOURCES LTD 2.05% 07/15/	99.832			
SEMI-ANN. 2.050% 07/15/2025	100.9559	449,244.00	454,301.57	5,057.57
136385AZ4	450,000			
CAPITAL ONE BK (USA) NA 2.014%/VAR 01/27	100.00			
SEMI-ANN. FLOATING 01/27/2023	100.0882	400,000.00	400,352.62	352.62
14042TCS4	400,000			
CAPITAL ONE BK (USA) NA 2.28%/VAR 01/28/	100.00			
SEMI-ANN. FLOATING 01/28/2026	101.8358	400,000.00	407,343.16	7,343.16
14042TCT2	400,000			
CAPITAL ONE FINANCIAL CORP 2.6% 05/11/20	99.957			
SEMI-ANN. 2.600% 05/11/2023	102.1632	474,795.75	485,275.03	10,479.28
14040HCD5	475,000			
CAPITAL ONE FINANCIAL CORP 3.2% 01/30/20	99.881			
SEMI-ANN. 3.200% 01/30/2023	102.4255	474,434.75	486,521.29	12,086.54
14040HBU8	475,000			
CARGILL INC 1.375% 07/23/2023 144A	99.896			
SEMI-ANN. 1.375% 07/23/2023	100.7832	349,636.00	352,741.35	3,105.35
141781BL7	350,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CARGILL INC 3.25% 03/01/2023 144A	99.876			
SEMI-ANN. 3.250% 03/01/2023	102.8814	199,752.00	205,762.72	6,010.72
141781BG8	200,000			
CARRIER GLOBAL CORP 2.242% 02/15/2025	100.00			
SEMI-ANN. 2.242% 02/15/2025	102.3981	1,600,000.00	1,638,369.14	38,369.14
14448CAN4	1,600,000			
CELANESE US HLDGS LLC 3.5% 05/08/2024	104.426			
SEMI-ANN. 3.500% 05/08/2024	104.4466	417,704.00	417,786.55	82.55
15089QAJ3	400,000			
CENTERPOINT ENERGY INC 3.85% 02/01/2024	99.928			
SEMI-ANN. 3.850% 02/01/2024	104.7672	224,838.00	235,726.18	10,888.18
15189TAU1	225,000			
CHARTER COMMUNICATIONS OPERATING LLC / C	113.8215			
SEMI-ANN. 4.908% 07/23/2025	110.1108	1,081,304.25	1,046,052.84	(35,251.41)
161175AY0	950,000			
CHARTER COMMUNICATIONS OPERATING LLC / C	105.614			
SEMI-ANN. 4.464% 07/23/2022	101.4760	105,614.00	101,476.01	(4,137.99)
161175BB9	100,000			
CHARTER COMMUNICATIONS OPERATING LLC / C	100.00			
QUARTERLY FLOATING 02/01/2024	102.1820	250,000.00	255,455.07	5,455.07
161175BP8	250,000			
CIGNA CORP 3.75% 07/15/2023	99.947			
SEMI-ANN. 3.750% 07/15/2023	103.9910	67,963.96	70,713.89	2,749.93
125523AF7	68,000			
CITIGROUP COML MTG TR 14-GC25 A4 3.635%	108.9766			
MONTHLY 3.635% 10/10/2047	105.1497	762,835.94	736,047.90	(26,788.04)
17322YAD2	700,000			
CITIGROUP INC 1.28100%/VAR 11/03/2025	100.00			
SEMI-ANN. FLOATING 11/03/2025	99.7311	625,000.00	623,319.43	(1,680.57)
172967ND9	625,000			
CITIGROUP INC 1.678%/VAR 05/15/2024	100.00			
SEMI-ANN. FLOATING 05/15/2024	101.1089	1,025,000.00	1,036,366.00	11,366.00
172967MR9	1,025,000			
CITIGROUP INC 2.7% 10/27/2022	99.666			
SEMI-ANN. 2.700% 10/27/2022	101.5736	99,666.00	101,573.58	1,907.58
172967LQ2	100,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CITIGROUP INC 3.142%/VAR 01/24/2023	100.00			
SEMI-ANN. FLOATING 01/24/2023	100.1265	475,000.00	475,600.74	600.74
172967LV1	475,000			
COLUMBUS OHIO S .667% 12/1/2025	100.00			
SEMI-ANN. 0.667% 12/01/2025	97.7163	265,000.00	258,948.25	(6,051.75)
19954VAK3	265,000			
COMCAST CORP NEW 3.7% 04/15/2024	99.994			
SEMI-ANN. 3.700% 04/15/2024	106.2414	374,977.50	398,405.40	23,427.90
20030NCR0	375,000			
COMET 2019-A2 A2 1.72% 08/15/2024	99.9748			
MONTHLY 1.720% 08/15/2024	100.8246	1,163,706.90	1,173,598.11	9,891.21
14041NFU0	1,164,000			
CONSTELLATION BRANDS INC 3.2% 02/15/2023	103.013			
SEMI-ANN. 3.200% 02/15/2023	102.1446	669,584.50	663,940.04	(5,644.46)
21036PAX6	650,000			
CQS US CLO 2021-1 LTD / CQS US CLO 2021-	99.90			
QUARTERLY FLOATING 01/20/2035	99.8157	1,098,900.00	1,097,972.70	(927.30)
12659UAA0	1,100,000			
CREDIT SUISSE AG NY BRNCH 1.25% 08/07/20	99.773			
SEMI-ANN. 1.250% 08/07/2026	97.4833	1,122,446.25	1,096,687.07	(25,759.18)
22550L2G5	1,125,000			
CREDIT SUISSE AG NY BRNCH 2.95% 04/09/20	99.829			
SEMI-ANN. 2.950% 04/09/2025	104.6734	299,487.00	314,020.09	14,533.09
22550L2C4	300,000			
DANSKE BANK AS (UNGTD) 1.226% 06/22/2024	100.00			
SEMI-ANN. 1.226% 06/22/2024	99.8500	675,000.00	673,987.21	(1,012.79)
23636AAW1	675,000			
DELL INTL/EMC CORP 5.45% 06/15/2023	108.585			
SEMI-ANN. 5.450% 06/15/2023	105.4893	600,475.05	583,355.90	(17,119.15)
24703TAA4	553,000			
DIAGEO CAPITAL PLC 3.5% 09/18/2023	99.777			
SEMI-ANN. 3.500% 09/18/2023	104.1221	324,275.25	338,396.98	14,121.73
25243YAY5	325,000			
DISNEY (WALT) CO 3.35% 03/24/2025	99.945			
SEMI-ANN. 3.350% 03/24/2025	106.3624	524,711.25	558,402.60	33,691.35
254687FN1	525,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
DOMINION ENERGY INC VAR 08/15/2024	100.0778			
SEMI-ANN. FLOATING 08/15/2024	103.5097	150,116.75	155,264.57	5,147.82
25746UDB2	150,000			
DOMINION ENERGY INC 2.45% 01/15/2023 144	99.844			
SEMI-ANN. 2.450% 01/15/2023	101.6560	324,493.00	330,381.94	5,888.94
25746UDC0	325,000			
DR HORTON INC 1.3% 10/15/2026	99.919			
SEMI-ANN. 1.300% 10/15/2026	97.6464	599,514.00	585,878.41	(13,635.59)
23331ABQ1	600,000			
DRYDEN 76 CLO LTD 3ML+115 10/20/2034 144	100.00			
QUARTERLY FLOATING 10/20/2034	99.9595	2,300,000.00	2,299,068.50	(931.50)
26252WAU3	2,300,000			
DTE ENERGY CO 0.55% 11/01/2022	99.949			
SEMI-ANN. 0.550% 11/01/2022	99.8300	674,655.75	673,852.55	(803.20)
233331BH9	675,000			
DTE ENERGY CO 1.05% 06/01/2025	99.879			
SEMI-ANN. 1.050% 06/01/2025	97.9763	349,576.50	342,916.93	(6,659.57)
233331BG1	350,000			
DUPONT DE NEMOURS INC 4.205% 11/15/2023	100.00			
SEMI-ANN. 4.205% 11/15/2023	105.7471	350,000.00	370,114.78	20,114.78
26078JAB6	350,000			
E BATON RG SWR .979% 2/1/2025	100.00			
SEMI-ANN. 0.979% 02/01/2025	98.8326	185,000.00	182,840.22	(2,159.78)
270618GL9	185,000			
EAST OHIO GAS CO/THE 1.3% 06/15/2025 144	99.899			
SEMI-ANN. 1.300% 06/15/2025	98.6265	149,848.50	147,939.76	(1,908.74)
27409LAA1	150,000			
EBAY INC 1.4% 05/10/2026	99.87			
SEMI-ANN. 1.400% 05/10/2026	98.4637	349,545.00	344,623.03	(4,921.97)
278642AX1	350,000			
ECOLAB INC 1.65% 02/01/2027	99.97			
SEMI-ANN. 1.650% 02/01/2027	100.4532	449,865.00	452,039.45	2,174.45
278865BL3	450,000			
EL PASO TX W&S .69% 3/1/2024	100.00			
SEMI-ANN. 0.690% 03/01/2024	99.6843	50,000.00	49,842.15	(157.85)
283822TH7	50,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
EL PASO TX W&S .77% 3/1/2025	100.00			
SEMI-ANN. 0.770% 03/01/2025	99.0631	25,000.00	24,765.78	(234.22)
283822TJ3	25,000			
EMORY UNIVERSITY GA 1.566% 09/01/2025	103.053			
SEMI-ANN. 1.566% 09/01/2025	99.4850	1,009,919.40	974,952.54	(34,966.86)
29157TAC0	980,000			
ENBRIDGE INC 1.6% 10/04/2026	99.995			
SEMI-ANN. 1.600% 10/04/2026	98.5657	699,965.00	689,959.77	(10,005.23)
29250NBH7	700,000			
ENBRIDGE INC 2.9% 07/15/2022	99.916			
SEMI-ANN. 2.900% 07/15/2022	100.9873	199,832.00	201,974.60	2,142.60
29250NAQ8	200,000			
ENERGY TRANSFER LP 4.5% 04/15/2024	104.9183			
SEMI-ANN. 4.500% 04/15/2024	105.9854	603,280.50	609,415.76	6,135.26
29278NAH6	575,000			
ENTERGY CORP NEW 0.9% 09/15/2025	99.606			
SEMI-ANN. 0.900% 09/15/2025	96.8533	547,833.00	532,692.96	(15,140.04)
29364GAM5	550,000			
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	99.817			
SEMI-ANN. 1.400% 07/07/2025	99.0817	374,313.75	371,556.33	(2,757.42)
29449WAA5	375,000			
EXTENDED STAY AMER TR 2021-ESH A 1ML+108	100.00			
MONTHLY FLOATING 07/15/2038	100.1316	397,929.81	398,453.61	523.80
30227FAA8	397,929.8100			
EXXON MOBIL CORP 2.992% 03/19/2025	100.00			
SEMI-ANN. 2.992% 03/19/2025	105.0919	575,000.00	604,278.42	29,278.42
30231GBH4	575,000			
FAIRFAX CNTY VA .645% 10/1/2025	100.00			
SEMI-ANN. 0.645% 10/01/2025	98.1470	155,000.00	152,127.91	(2,872.09)
30382AKC5	155,000			
FEDERAL HOME LN MTG CORP 2.5% 04/01/45	102.1406			
MONTHLY 2.500% 07/15/2039	102.8204	610,401.69	614,464.39	4,062.70
3137BHLU9	597,609.1267			
FEDERAL HOME LN MTG MLT CTF GT 2.5% 05/1	102.8437			
MONTHLY 2.500% 05/15/2045	102.4058	351,097.81	349,602.73	(1,495.08)
3137BRN92	341,389.5476			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FEDERAL HOME LN MTG MLT CTF GT 2.75% 11/	103.4087			
MONTHLY 2.750% 11/15/2025	101.8255	60,221.86	59,299.89	(921.97)
3137A4FB8	58,236.7500			
FEDERAL HOME LN MTG MLT CTF GT 3% 09/15/	103.8750			
MONTHLY 3.000% 09/15/2048	103.4049	333,637.33	332,127.58	(1,509.75)
3137FLDF8	321,191.1830			
FEDERAL HOME LN MTG MLT CTF GT 4718 DA 3	101.9687			
MONTHLY 3.000% 02/15/2047	103.7990	218,739.16	222,665.44	3,926.28
3137FAST6	214,515.9000			
FEDERAL NAT MTG ASN GTD REM PA 1.5% 11/2	99.4527			
MONTHLY 1.500% 11/25/2027	99.9031	7,544.20	7,578.37	34.17
3136A9A81	7,585.7204			
FEDERAL NAT MTG ASN GTD REM PA 2.5% 12/2	102.7812			
MONTHLY 2.500% 12/25/2041	102.3228	132,384.61	131,794.09	(590.52)
3136AQUZ1	128,802.3115			
FEDERAL NAT MTG ASN GTD REM PA 3.5% 10/2	104.4138			
MONTHLY 3.500% 10/25/2042	103.1560	223,321.94	220,631.72	(2,690.22)
3136AGBL5	213,881.5978			
FHLG 6.00% 1/38 #G03646	113.0166			
MONTHLY 6.000% 01/01/2038	116.4325	1,058.42	1,090.41	31.99
3128M5L32	936.5171			
FHLG 6.00% 1/38 #G03776	113.0154			
MONTHLY 6.000% 01/01/2038	116.4612	2,240.14	2,308.44	68.30
3128M5Q52	1,982.1541			
FHLG 6.00% 1/38 #G03781	113.0155			
MONTHLY 6.000% 01/01/2038	116.6900	6,337.42	6,543.47	206.05
3128M5RA0	5,607.5657			
FHLG 6.00% 2/38 #G03941	113.0163			
MONTHLY 6.000% 02/01/2038	116.6359	2,352.05	2,427.38	75.33
3128M5WA4	2,081.1603			
FHLG 6.00% 2/39 #C03325	113.0146			
MONTHLY 6.000% 02/01/2039	116.4530	633.04	652.30	19.26
31292KVS3	560.1400			
FHLG 6.00% 3/39 #G05369	113.0136			
MONTHLY 6.000% 03/01/2039	116.7366	724.28	748.14	23.86
3128M7JN7	640.8787			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 6.00% 4/38 #G04170	113.0166			
MONTHLY 6.000% 04/01/2038	116.6015	901.63	930.23	28.60
3128M56F2	797.7857			
FHLG 6.00% 4/40 #C03475	113.0144			
MONTHLY 6.000% 04/01/2040	116.8406	1,232.29	1,274.01	41.72
31292K2G1	1,090.3829			
FHLG 6.00% 6/38 #A78625	113.0225			
MONTHLY 6.000% 06/01/2038	116.1949	218.39	224.52	6.13
3128LCSN7	193.2270			
FHLG 6.00% 6/38 #G04411	113.0152			
MONTHLY 6.000% 06/01/2038	116.3973	3,053.83	3,145.22	91.39
3128M6GU6	2,702.1411			
FHLG 6.00% 8/37 #A64100	113.0158			
MONTHLY 6.000% 08/01/2037	116.2230	272.74	280.48	7.74
3128KURV1	241.3291			
FHLG 6.00% 8/37 #A64142	113.0089			
MONTHLY 6.000% 08/01/2037	116.3611	713.68	734.85	21.17
3128KUS73	631.5254			
FHLG 6.00% 9/37 #G03330	113.0155			
MONTHLY 6.000% 09/01/2037	116.4448	920.12	948.04	27.92
3128M5A75	814.1540			
FHLG 6.00% 9/38 #G04607	113.0167			
MONTHLY 6.000% 09/01/2038	116.6981	1,495.07	1,543.77	48.70
3128M6NY0	1,322.8754			
FHLG 6.00% 11/37 #A69303	113.0174			
MONTHLY 6.000% 11/01/2037	116.8066	368.65	381.01	12.36
3128L1KQ2	326.1888			
FHLG 6.00% 11/37 #G03551	113.0156			
MONTHLY 6.000% 11/01/2037	116.4646	6,141.87	6,329.31	187.44
3128M5H45	5,434.5338			
FHLG 6.00% 12/37 #A69654	113.0157			
MONTHLY 6.000% 12/01/2037	116.6039	4,789.15	4,941.20	152.05
3128L1WP1	4,237.5958			
FHLG 6.00% 12/37 #A69830	113.0142			
MONTHLY 6.000% 12/01/2037	116.5316	796.17	820.95	24.78
3128L14P2	704.4869			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 6.00% 12/37 #G03616	113.0154			
MONTHLY 6.000% 12/01/2037	116.4256	2,135.89	2,200.34	64.45
3128M5K58	1,889.9106			
FHLG 6.00% 12/37 #G03698	113.0155			
MONTHLY 6.000% 12/01/2037	116.3522	1,524.17	1,569.17	45.00
3128M5NP1	1,348.6381			
FHLG 30YR 4.5% 10/01/2048#ZT0794	110.5625			
MONTHLY 4.500% 10/01/2048	109.6068	2,422,061.87	2,401,126.06	(20,935.81)
3132AC3B4	2,190,672.1270			
FHLG 30YR 4.5% 11/01/2048#ZA5940	109.1719			
MONTHLY 4.500% 11/01/2048	108.5756	953,694.86	948,485.72	(5,209.14)
31329PS53	873,571.9500			
FHLG 30YR 6.0% 01/01/2039#V80804	113.0157			
MONTHLY 6.000% 01/01/2039	116.7454	8,289.36	8,562.92	273.56
3132L53M3	7,334.6962			
FHLG 30YR 6.0% 02/01/2038#G03926	113.0155			
MONTHLY 6.000% 02/01/2038	116.3388	649.20	668.29	19.09
3128M5VT4	574.4343			
FHLG 30YR 6.0% 04/01/2038#A76472	113.0167			
MONTHLY 6.000% 04/01/2038	116.3074	559.48	575.77	16.29
3128LAFM7	495.0417			
FHLG 30YR 6.0% 04/01/2038#A76476	113.0168			
MONTHLY 6.000% 04/01/2038	116.3694	770.94	793.81	22.87
3128LAFR6	682.1464			
FHLG 30YR 6.0% 04/01/2038#G04230	113.0123			
MONTHLY 6.000% 04/01/2038	116.5134	497.11	512.51	15.40
3128M6A73	439.8723			
FHLG 30YR 6.0% 04/01/2040#G07222	113.0160			
MONTHLY 6.000% 04/01/2040	116.3878	2,554.41	2,630.62	76.21
3128M9LB6	2,260.2194			
FHLG 30YR 6.0% 05/01/2038#A77211	113.0153			
MONTHLY 6.000% 05/01/2038	114.9132	279.28	283.97	4.69
3128LBAL2	247.1169			
FHLG 30YR 6.0% 05/01/2040#G06249	113.0159			
MONTHLY 6.000% 05/01/2040	116.1728	1,049.63	1,078.95	29.32
3128M8H23	928.7455			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 30YR 6.0% 05/01/2040#G06789	113.0152			
MONTHLY 6.000% 05/01/2040	116.3927	2,171.34	2,236.23	64.89
3128M82W3	1,921.2807			
FHLG 30YR 6.0% 05/01/2040#G06954	113.0159			
MONTHLY 6.000% 05/01/2040	116.6054	2,402.63	2,478.94	76.31
3128M9BX9	2,125.9225			
FHLG 30YR 6.0% 07/01/2038#G04645	113.0148			
MONTHLY 6.000% 07/01/2038	116.8408	2,508.98	2,593.92	84.94
3128M6P69	2,220.0464			
FHLG 30YR 6.0% 08/01/2037#A64440	113.0148			
MONTHLY 6.000% 08/01/2037	116.6911	1,241.36	1,281.74	40.38
3128KU4Z7	1,098.4045			
FHLG 30YR 6.0% 08/01/2038#A81068	113.0170			
MONTHLY 6.000% 08/01/2038	116.3076	1,295.15	1,332.86	37.71
312927FH4	1,145.9784			
FHLG 30YR 6.0% 09/01/2037#A65310	113.0182			
MONTHLY 6.000% 09/01/2037	116.5244	382.29	394.15	11.86
3128KV3T0	338.2553			
FHLG 30YR 6.0% 09/01/2037#G03297	113.0115			
MONTHLY 6.000% 09/01/2037	116.4529	337.59	347.87	10.28
3128M47J6	298.7217			
FHLG 30YR 6.0% 10/01/2037#A67052	113.0155			
MONTHLY 6.000% 10/01/2037	116.1788	541.26	556.41	15.15
3128KXZR5	478.9256			
FHLG 30YR 6.0% 10/01/2037#G03349	113.0166			
MONTHLY 6.000% 10/01/2037	116.3704	861.33	886.89	25.56
3128M5BS8	762.1269			
FHLG 30YR 6.0% 10/01/2038#A82474	113.0182			
MONTHLY 6.000% 10/01/2038	116.5447	774.92	799.10	24.18
312928XB5	685.6596			
FHLG 30YR 6.0% 10/01/2038#G04713	113.0154			
MONTHLY 6.000% 10/01/2038	116.7672	2,270.68	2,346.06	75.38
3128M6SA7	2,009.1778			
FHLG 30YR 6.0% 11/01/2037#A67449	113.0167			
MONTHLY 6.000% 11/01/2037	116.3558	587.92	605.29	17.37
3128KYH28	520.2063			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 30YR 6.0% 11/01/2037#A68998	113.0170			
MONTHLY 6.000% 11/01/2037	116.5080	1,678.30	1,730.14	51.84
3128L07K2	1,484.9973			
FHLG 30YR 6.0% 12/01/2037#G03721	113.0151			
MONTHLY 6.000% 12/01/2037	116.4941	981.04	1,011.24	30.20
3128M5PE4	868.0613			
FHLG 30YR 6% 01/01/2038#	113.0141			
MONTHLY 6.000% 01/01/2038	116.5624	700.39	722.38	21.99
3128M5SG6	619.7368			
FHLG 30YR 6% 05/01/2040#	113.0160			
MONTHLY 6.000% 05/01/2040	116.3438	2,550.49	2,625.59	75.10
3128M8CB8	2,256.7503			
FHLG 30YR 6% 08/01/2037#	113.0155			
MONTHLY 6.000% 08/01/2037	116.5243	1,342.15	1,383.82	41.67
3128KUGS0	1,187.5806			
FHLG 30YR 6% 09/01/2037#	113.0140			
MONTHLY 6.000% 09/01/2037	116.5944	661.92	682.89	20.97
3128KWDX8	585.6971			
FHLG 30YR 6% 09/01/2037#	113.0212			
MONTHLY 6.000% 09/01/2037	116.3452	248.89	256.21	7.32
3128KWH48	220.2154			
FHLG 30YR 6% 09/01/2037#	113.0185			
MONTHLY 6.000% 09/01/2037	116.7748	852.07	880.39	28.32
3128KWH55	753.9210			
FHLG 30YR 6% 09/01/2038#	113.0162			
MONTHLY 6.000% 09/01/2038	116.6637	3,668.29	3,786.68	118.39
3128M6MZ8	3,245.8092			
FHLG 30YR 6% 09/01/2038#	113.0157			
MONTHLY 6.000% 09/01/2038	116.4527	6,467.21	6,663.89	196.68
3128M6TW8	5,722.3997			
FHLG 30YR 6% 09/01/2038#	113.0244			
MONTHLY 6.000% 09/01/2038	116.3264	548.70	564.73	16.03
312927ZZ2	485.4704			
FHLG 30YR 6% 11/01/2037#	113.0116			
MONTHLY 6.000% 11/01/2037	116.3668	394.09	405.79	11.70
3128M5GM6	348.7163			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 30YR 6% 11/01/2037#	113.0148			
MONTHLY 6.000% 11/01/2037	116.4279	2,355.57	2,426.71	71.14
3128M5J27	2,084.3027			
FHLM ARM 12ML+1.745 6/42#84900	103.3906			
MONTHLY FLOATING 06/01/2042	105.0127	78,805.34	80,041.69	1,236.35
31300MAH6	76,220.9890			
FHLM ARM 2.595% 11/44#849539	102.8437			
MONTHLY FLOATING 11/01/2044	104.2302	34,551.33	35,017.12	465.79
31300MS46	33,595.9540			
FHLM ARM 2.647% 05/45#849727	103.3281			
MONTHLY FLOATING 05/01/2045	104.0749	242,603.40	244,356.83	1,753.43
31300MYY3	234,789.3300			
FHLM ARM 2.842% 12/41#2B0069	105.1250			
MONTHLY FLOATING 12/01/2041	105.3107	32,652.56	32,710.22	57.66
3128LLCE4	31,060.6940			
FHLM ARM 3.089% 06/01/2047#2B6264	102.9453			
MONTHLY FLOATING 06/01/2047	103.1066	142,935.36	143,159.31	223.95
31326L5Z4	138,845.9200			
FHR 4594 PA 3% 11/15/2044	105.0000			
MONTHLY 3.000% 11/15/2044	103.6886	377,586.57	372,870.81	(4,715.76)
3137BQLX3	359,606.2670			
FHR 4709 EA 3% 01/15/2046	102.1563			
MONTHLY 3.000% 01/15/2046	103.0954	299,241.37	301,992.49	2,751.12
3137FAMT2	292,925.1660			
FIFTH THIRD BANCORP 1.625% 05/05/2023	99.936			
SEMI-ANN. 1.625% 05/05/2023	100.9699	249,840.00	252,424.75	2,584.75
316773CZ1	250,000			
FIFTH THIRD BANCORP 2.6% 06/15/2022	99.972			
SEMI-ANN. 2.600% 06/15/2022	100.7781	749,790.00	755,835.73	6,045.73
316773CU2	750,000			
FIRST HORIZON CORP 3.55% 05/26/2023	99.966			
SEMI-ANN. 3.550% 05/26/2023	103.0378	399,864.00	412,151.09	12,287.09
320517AC9	400,000			
FIRST HORIZON CORP 4% 05/26/2025	99.619			
SEMI-ANN. 4.000% 05/26/2025	106.9071	373,571.25	400,901.79	27,330.54
320517AD7	375,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FISERV INC 2.75% 07/01/2024	99.832			
SEMI-ANN. 2.750% 07/01/2024	103.4323	923,446.00	956,748.53	33,302.53
337738AS7	925,000			
FISERV INC 3.8% 10/01/2023	103.9396			
SEMI-ANN. 3.800% 10/01/2023	104.5332	519,698.00	522,666.07	2,968.07
337738AQ1	500,000			
FLORIDA PWR & LT CO 2.85% 04/01/2025	99.898			
SEMI-ANN. 2.850% 04/01/2025	104.4225	249,745.00	261,056.34	11,311.34
341081FZ5	250,000			
FLORIDA ST BD 1.258% 7/1/2025	100.00			
SEMI-ANN. 1.258% 07/01/2025	99.5123	1,075,000.00	1,069,757.33	(5,242.67)
341271AD6	1,075,000			
FNMA 5.00% 7/35 #735676	110.5742			
MONTHLY 5.000% 07/01/2035	110.9723	170,555.09	171,169.06	613.97
31402RJV2	154,244.9119			
FNMA 6.00% 3/34 #725228	115.1719			
MONTHLY 6.000% 03/01/2034	113.9838	404,914.11	400,737.13	(4,176.98)
31402CVV1	351,573.7900			
FNMA ARM 2.449% 05/01/2042#AL1674	102.8594			
MONTHLY FLOATING 05/01/2042	104.9139	78,699.19	80,271.12	1,571.93
3138EH2G6	76,511.4400			
FNMA ARM 2.488% 10/42#AL2492	103.6875			
MONTHLY FLOATING 10/01/2042	104.6203	101,792.23	102,707.94	915.71
3138EJXW3	98,172.1060			
FNMA ARM 2.708% 02/42#AK5677	104.8437			
MONTHLY FLOATING 02/01/2042	100.8665	39,213.26	37,725.73	(1,487.53)
3138EAJX6	37,401.6360			
FNMA ARM 3.017% 07/47#BM1523	102.8750			
MONTHLY FLOATING 07/01/2047	103.0172	258,379.76	258,736.93	357.17
3140J5VR7	251,158.9370			
FNMA 30YR 4.5% 07/01/2048#CA2049	109.1562			
MONTHLY 4.500% 07/01/2048	108.6381	987,692.57	983,003.86	(4,688.71)
3140Q9H30	904,842.8980			
FNMA 30YR 4.5% 08/01/2048#CA2165	109.1562			
MONTHLY 4.500% 08/01/2048	108.6381	1,071,718.28	1,066,630.70	(5,087.58)
3140Q9MP5	981,820.3670			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 30YR 4% 11/01/2040#BF0198	102.5781			
MONTHLY 4.000% 11/01/2040	108.0281	389,832.70	410,544.59	20,711.89
3140FXGG1	380,034.9340			
FNMA 30YR 5% 05/01/2038#AB0130	110.3125			
MONTHLY 5.000% 05/01/2038	110.9772	49,530.24	49,828.71	298.47
31416VEC4	44,899.9468			
FNMA 30YR 5% 08/01/2033#555678	110.5430			
MONTHLY 5.000% 08/01/2033	110.4399	519,617.14	519,132.56	(484.58)
31385XJX6	470,058.9703			
FOX CORP 4.03% 01/25/2024	100.5323			
SEMI-ANN. 4.030% 01/25/2024	105.6091	628,327.00	660,057.14	31,730.14
35137LAG0	625,000			
GA ST .42% 8/1/2024	100.00			
SEMI-ANN. 0.420% 08/01/2024	98.4467	685,000.00	674,360.17	(10,639.83)
373385FP3	685,000			
GENERAL MILLS INC FRN 3ML+101 10/17/2023	100.00			
QUARTERLY FLOATING 10/17/2023	101.3223	650,000.00	658,595.13	8,595.13
370334CC6	650,000			
GENERAL MTRS FINL CO INC 1.25% 01/08/202	99.807			
SEMI-ANN. 1.250% 01/08/2026	97.8438	1,222,635.75	1,198,586.83	(24,048.92)
37045XDD5	1,225,000			
GEORGIA POWER CO 2.1% 07/30/2023	99.979			
SEMI-ANN. 2.100% 07/30/2023	101.7584	574,879.25	585,111.08	10,231.83
373334KM2	575,000			
GILEAD SCIENCES INC 0.75% 09/29/2023	99.965			
SEMI-ANN. 0.750% 09/29/2023	99.5788	74,973.75	74,684.07	(289.68)
375558BW2	75,000			
GLENCORE FDG LLC 1.625% 09/01/2025 144A	99.499			
SEMI-ANN. 1.625% 09/01/2025	98.9726	547,244.50	544,349.05	(2,895.45)
378272AX6	550,000			
GLENCORE FDG LLC 3% 10/27/2022 144A	99.577			
SEMI-ANN. 3.000% 10/27/2022	101.5441	199,154.00	203,088.16	3,934.16
378272AP3	200,000			
GLOBAL PAYMENTS INC 1.2% 03/01/2026	99.908			
SEMI-ANN. 1.200% 03/01/2026	97.0662	224,793.00	218,399.02	(6,393.98)
37940XAE2	225,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNII II 4.0% 10/20/2043#MA1376	106.6777			
MONTHLY 4.000% 10/20/2043	108.0440	348,094.19	352,552.45	4,458.26
36179NQ50	326,304.4279			
GNII II 4.5% 01/20/2049#MA5711	107.4375			
MONTHLY 4.500% 01/20/2049	106.1488	36,775.93	36,334.81	(441.12)
36179UKY7	34,230.0730			
GNII II 4.5% 02/20/2049#MA5764	107.4375			
MONTHLY 4.500% 02/20/2049	106.1332	147,929.16	146,133.25	(1,795.91)
36179UMM1	137,688.5800			
GNII II 4.5% 03/20/2049#MA5818	107.4375			
MONTHLY 4.500% 03/20/2049	106.0941	202,855.61	200,319.11	(2,536.50)
36179UPB2	188,812.6740			
GNII II 4.5% 04/20/2049#MA5877	107.4375			
MONTHLY 4.500% 04/20/2049	106.0941	292,036.07	288,384.45	(3,651.62)
36179UQ62	271,819.5020			
GNII II 4.5% 06/49#MA5987	107.4375			
MONTHLY 4.500% 06/20/2049	106.0785	101,620.15	100,334.72	(1,285.43)
36179UUL4	94,585.3670			
GNII II 4.5% 11/20/2048#MA5596	107.4375			
MONTHLY 4.500% 11/20/2048	106.2035	66,279.46	65,518.19	(761.27)
36179UGD8	61,691.1870			
GNII II 5% 03/20/2049#MA5819	107.1719			
MONTHLY 5.000% 03/20/2049	106.8745	56,617.18	56,460.08	(157.10)
36179UPC0	52,828.3880			
GNII II 5% 06/20/2049#MA5988	106.8419			
MONTHLY 5.000% 06/20/2049	106.7651	1,959,628.15	1,958,219.18	(1,408.97)
36179UUM2	1,834,137.5700			
GNII II 5% 07/20/2048#MA5332	109.1719			
MONTHLY 5.000% 07/20/2048	107.0151	395,672.36	387,855.61	(7,816.75)
36179T4R3	362,430.6640			
GNII II 5% 10/20/2048#MA5530	108.5061			
MONTHLY 5.000% 10/20/2048	106.9370	205,948.63	202,970.34	(2,978.29)
36179UEB4	189,803.6640			
GREAT-WEST LIFECO FIN 20 0.904% 08/12/20	100.00			
SEMI-ANN. 0.904% 08/12/2025	97.1503	400,000.00	388,601.22	(11,398.78)
391399AA0	400,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
HALLIBURTON CO 3.5% 08/01/2023	101.432			
SEMI-ANN. 3.500% 08/01/2023	103.2395	24,343.68	24,777.48	433.80
406216BD2	24,000			
HALSEYPOINT CLO II LTD / HALSEYPOINT CLO	99.00			
QUARTERLY FLOATING 07/20/2031	100.0324	1,386,000.00	1,400,453.60	14,453.60
40638TAA0	1,400,000			
HEWLETT PACKARD ENTERPRISE CO 1.45% 04/0	99.883			
SEMI-ANN. 1.450% 04/01/2024	100.6402	1,098,713.00	1,107,042.20	8,329.20
42824CBJ7	1,100,000			
HEWLETT PACKARD ENTERPRISE CO 4.45% 10/0	99.956			
SEMI-ANN. 4.450% 10/02/2023	105.5200	349,846.00	369,319.83	19,473.83
42824CBG3	350,000			
HOUSTON TX ARPT 1.272% 7/1/2024	100.00			
SEMI-ANN. 1.272% 07/01/2024	100.2668	320,000.00	320,853.86	853.86
442349EL6	320,000			
HSBC HOLDINGS PLC 1.162%/VAR 11/22/2024	100.00			
SEMI-ANN. FLOATING 11/22/2024	99.7033	525,000.00	523,442.20	(1,557.80)
404280CW7	525,000			
HSBC HOLDINGS PLC 1.645/VAR 04/18/2026	100.00			
SEMI-ANN. FLOATING 04/18/2026	99.1711	1,325,000.00	1,314,016.82	(10,983.18)
404280CJ6	1,325,000			
HUMANA INC 2.9% 12/15/2022	99.83			
SEMI-ANN. 2.900% 12/15/2022	101.9691	474,192.50	484,353.17	10,160.67
444859BJ0	475,000			
HUNTINGTON BANCSHARES INC/OH 2.625% 08/0	99.781			
SEMI-ANN. 2.625% 08/06/2024	102.9743	424,069.25	437,640.90	13,571.65
446150AQ7	425,000			
HUNTINGTON NATL BK COLUMBUS OH 1.8% 02/0	99.916			
SEMI-ANN. 1.800% 02/03/2023	101.0035	624,475.00	631,272.07	6,797.07
44644MAA9	625,000			
HYUNDAI AUTO LEASE SECURITIZATION TR 202	99.985			
MONTHLY 0.330% 06/17/2024	99.3740	399,940.00	397,496.12	(2,443.88)
44891VAC5	400,000			
HYUNDAI CAP AMER 1.65% 09/17/2026 144A	99.957			
SEMI-ANN. 1.650% 09/17/2026	98.0102	699,699.00	686,071.49	(13,627.51)
44891ABZ9	700,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
IHS MARKIT LTD 5% 11/01/2022 144A	105.071			
SEMI-ANN. 5.000% 11/01/2022	102.85	315,213.00	308,550.00	(6,663.00)
44962LAA5	300,000			
INFOR INC 1.45% 07/15/2023 144A	99.969			
SEMI-ANN. 1.450% 07/15/2023	100.3032	99,969.00	100,303.22	334.22
45674CAB9	100,000			
INFOR INC 1.75% 07/15/2025 144A	99.882			
SEMI-ANN. 1.750% 07/15/2025	99.2476	174,793.50	173,683.24	(1,110.26)
45674CAA1	175,000			
ING GROEP NV 1.4/VAR 07/01/2026 144A	99.933			
SEMI-ANN. FLOATING 07/01/2026	98.9430	1,149,229.50	1,137,844.93	(11,384.57)
456837AU7	1,150,000			
ING GROEP NV 4.1% 10/02/2023	99.978			
SEMI-ANN. 4.100% 10/02/2023	105.2605	424,906.50	447,357.20	22,450.70
456837AK9	425,000			
INTERCONTINENTAL EXCHANGE INC 0.7% 06/15	99.903			
SEMI-ANN. 0.700% 06/15/2023	99.5957	224,781.75	224,090.24	(691.51)
45866FAM6	225,000			
INTERCONTINENTAL EXCHANGE INC 3.45% 09/2	99.954			
SEMI-ANN. 3.450% 09/21/2023	103.9654	224,896.50	233,922.20	9,025.70
45866FAG9	225,000			
INTERNATIONAL FLAVS & FRAG INC 1.23% 10/	100.00			
SEMI-ANN. 1.230% 10/01/2025	97.7913	1,000,000.00	977,912.50	(22,087.50)
459506AN1	1,000,000			
INTUIT INC 0.95% 07/15/2025	99.921			
SEMI-ANN. 0.950% 07/15/2025	98.5614	274,782.75	271,043.83	(3,738.92)
46124HAB2	275,000			
ITC HLDGS CORP 2.7% 11/15/2022	99.916			
SEMI-ANN. 2.700% 11/15/2022	101.5523	324,727.00	330,045.11	5,318.11
465685AM7	325,000			
J P MORGAN CHASE COML MTG SECS TR 2013-C	105.9180			
MONTHLY FLOATING 01/15/2046	103.3261	565,292.26	551,459.15	(13,833.11)
46640JAR8	533,707.6079			
JACKSONVILLE F .939% 10/1/2025	100.00			
SEMI-ANN. 0.939% 10/01/2025	98.7854	400,000.00	395,141.48	(4,858.52)
469487RQ7	400,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
JOHNSON CNTY KA 1% 9/1/2025	101.683			
SEMI-ANN. 1.000% 09/01/2025	99.0042	76,262.25	74,253.15	(2,009.10)
478497J76	75,000			
JPMORGAN CHASE & CO SOFR 1.47%/VAR 09/22	100.00			
SEMI-ANN. FLOATING 09/22/2027	98.0227	1,125,000.00	1,102,754.87	(22,245.13)
46647PCP9	1,125,000			
JPMORGAN CHASE & CO 0.563%/VAR 02/16/202	100.00			
SEMI-ANN. FLOATING 02/16/2025	98.5518	175,000.00	172,465.66	(2,534.34)
46647PBY1	175,000			
JPMORGAN CHASE & CO 0.653%/VAR 09/16/202	100.00			
SEMI-ANN. FLOATING 09/16/2024	99.5303	325,000.00	323,473.32	(1,526.68)
46647PBS4	325,000			
JPMORGAN CHASE & CO 1.514%/VAR 06/01/202	101.6841			
SEMI-ANN. FLOATING 06/01/2024	100.7592	2,847,153.75	2,821,256.42	(25,897.33)
46647PBQ8	2,800,000			
JPMORGAN CHASE & CO 1.578%/VAR 04/22/202	100.00			
SEMI-ANN. FLOATING 04/22/2027	98.8214	550,000.00	543,517.59	(6,482.41)
46647PCB0	550,000			
JPMORGAN CHASE & CO 2.7% 05/18/2023	102.052			
SEMI-ANN. 2.700% 05/18/2023	102.2690	1,148,085.00	1,150,526.55	2,441.55
46625HRL6	1,125,000			
KINDER MORGAN INC DEL 1.75% 11/15/2026	99.828			
SEMI-ANN. 1.750% 11/15/2026	99.6087	773,667.00	771,967.66	(1,699.34)
49456BAU5	775,000			
LCM XXIII LTD 2020-23A A1R3ML+107 10/20/	97.60			
QUARTERLY FLOATING 10/20/2029	100.0003	683,200.00	700,002.10	16,802.10
52111PAF8	700,000			
LLOYDS BANKING GROUP PLC 2.858%/VAR 03/1	100.00			
SEMI-ANN. FLOATING 03/17/2023	100.3873	1,250,000.00	1,254,841.01	4,841.01
53944YAK9	1,250,000			
MACOMB CY MI 3.226% 11/1/2024	111.298			
SEMI-ANN. 3.226% 11/01/2024	105.9607	306,069.50	291,391.90	(14,677.60)
554885J46	275,000			
MACQUARIE BANK LTD 2.3% 01/22/2025 144A	99.897			
SEMI-ANN. 2.300% 01/22/2025	102.4491	599,382.00	614,694.33	15,312.33
55608PBE3	600,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
MARBLE POINT CLO XVII LTD 3ML+130 04/20/	99.875			
QUARTERLY FLOATING 04/20/2033	100.0241	998,750.00	1,000,241.00	1,491.00
56606CAA1	1,000,000			
MARSH & MCLENNAN COS INC 3.5% 06/03/2024	109.804			
SEMI-ANN. 3.500% 06/03/2024	105.4321	494,118.00	474,444.28	(19,673.72)
571748AV4	450,000			
MARSH & MCLENNAN COS INC 3.875% 03/15/20	99.945			
SEMI-ANN. 3.875% 03/15/2024	105.7627	349,807.50	370,169.60	20,362.10
571748BF8	350,000			
MASTER CR CARD TR II 0.53% 11/21/2025 14	99.9814			
MONTHLY 0.530% 11/21/2025	98.5997	1,099,795.07	1,084,596.37	(15,198.70)
576339CJ2	1,100,000			
MERCEDES-BENZ AUTO LEASE TR 2021-B A3 0.	99.9925			
MONTHLY 0.400% 11/15/2024	99.2459	799,939.60	793,966.96	(5,972.64)
58769KAD6	800,000			
METRO OREGON 3.5% 6/1/2025	113.843			
SEMI-ANN. 3.500% 06/01/2025	107.8402	79,690.10	75,488.11	(4,201.99)
59163PKH5	70,000			
METROPOLITAN LIFE GLBL FDG I 1.95% 01/13	99.957			
SEMI-ANN. 1.950% 01/13/2023	101.2823	474,795.75	481,091.06	6,295.31
59217GEE5	475,000			
MIAMI-DADE STAX .75% 7/1/2024	100.00			
SEMI-ANN. 0.750% 07/01/2024	99.0372	235,000.00	232,737.44	(2,262.56)
59334PHZ3	235,000			
MIAMI-DADE STAX .90% 7/1/2025	100.00			
SEMI-ANN. 0.900% 07/01/2025	98.5323	490,000.00	482,808.03	(7,191.97)
59334PJA6	490,000			
MITSUBISHI UFJ FIN GRP INC 1.64%/VAR 10/	100.00			
SEMI-ANN. FLOATING 10/13/2027	98.6933	825,000.00	814,220.11	(10,779.89)
606822BZ6	825,000			
MITSUBISHI UFJ FIN GRP INC 2.801% 07/18/	100.00			
SEMI-ANN. 2.801% 07/18/2024	103.6479	275,000.00	285,031.65	10,031.65
606822BJ2	275,000			
MIZUHO FINL GROUP INC 1.241%/VAR 07/10/2	100.00			
SEMI-ANN. FLOATING 07/10/2024	100.2422	675,000.00	676,634.57	1,634.57
60687YBF5	675,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
MN ST .47% 8/1/2024	100.00			
SEMI-ANN. 0.470% 08/01/2024	98.5735	1,015,000.00	1,000,520.62	(14,479.38)
60412AVH3	1,015,000			
MONDELEZ INTL HLDGS NETH B V 1.25% 09/24	99.619			
SEMI-ANN. 1.250% 09/24/2026	97.4449	697,333.00	682,114.29	(15,218.71)
60920LAR5	700,000			
MONDELEZ INTL INC 1.5% 05/04/2025	99.464			
SEMI-ANN. 1.500% 05/04/2025	100.0925	323,258.00	325,300.67	2,042.67
609207AU9	325,000			
MORGAN STANLEY 0.79/VAR 05/30/2025	100.00			
SEMI-ANN. FLOATING 05/30/2025	98.6931	1,225,000.00	1,208,990.66	(16,009.34)
61747YEA9	1,225,000			
MORGAN STANLEY 0.864%/VAR 10/21/2025	100.00			
SEMI-ANN. FLOATING 10/21/2025	98.5776	375,000.00	369,666.15	(5,333.85)
6174468R3	375,000			
MORGAN STANLEY 1.164/VAR 10/21/2025	100.00			
SEMI-ANN. FLOATING 10/21/2025	99.2101	825,000.00	818,483.47	(6,516.53)
61747YEG6	825,000			
MORGAN STANLEY 3.125% 01/23/2023	101.235			
SEMI-ANN. 3.125% 01/23/2023	102.5322	495,039.15	501,382.54	6,343.39
61744YAN8	489,000			
MORGAN STANLEY 3.875% 04/29/2024	106.839			
SEMI-ANN. 3.875% 04/29/2024	106.0091	1,388,907.00	1,378,117.85	(10,789.15)
61746BDQ6	1,300,000			
MPLX LP 1.75% 03/01/2026	99.785			
SEMI-ANN. 1.750% 03/01/2026	98.9939	923,011.25	915,694.00	(7,317.25)
55336VBR0	925,000			
NATIONWIDE BUILDING SOC(UNGTD) 2% 01/27/	99.855			
SEMI-ANN. 2.000% 01/27/2023	101.2876	923,658.75	936,910.73	13,251.98
63859UBE2	925,000			
NATIONWIDE BUILDING SOC(UNGTD) 3.622/VAR	100.00			
SEMI-ANN. FLOATING 04/26/2023	100.8135	250,000.00	252,033.65	2,033.65
63861VAD9	250,000			
NATWEST MARKETS PLC 2.375% 05/21/2023 14	99.681			
SEMI-ANN. 2.375% 05/21/2023	101.8958	672,846.75	687,796.96	14,950.21
63906YAA6	675,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
NATWEST MARKETS PLC 3.625% 09/29/2022 14	99.945			
SEMI-ANN. 3.625% 09/29/2022	102.2299	349,807.50	357,804.66	7,997.16
63906AAA8	350,000			
NIKE INC 2.4% 03/27/2025	99.864			
SEMI-ANN. 2.400% 03/27/2025	103.5270	424,422.00	439,989.57	15,567.57
654106AH6	425,000			
NISOURCE INC 0.95% 08/15/2025	99.752			
SEMI-ANN. 0.950% 08/15/2025	97.3365	623,450.00	608,353.18	(15,096.82)
65473PAK1	625,000			
NOMURA HOLDINGS INC 1.653% 07/14/2026	100.00			
SEMI-ANN. 1.653% 07/14/2026	98.1672	750,000.00	736,253.77	(13,746.23)
65535HAW9	750,000			
NORDEA BANK ABP 1.5% 09/30/2026 144A	99.88			
SEMI-ANN. 1.500% 09/30/2026	98.2735	549,340.00	540,504.33	(8,835.67)
65559CAE1	550,000			
NORTHWOODS CAPITAL 27 LTD 21 27A A1 3ML+	100.00			
QUARTERLY FLOATING 10/17/2034	99.9413	1,700,000.00	1,699,002.10	(997.90)
66860XAA5	1,700,000			
NRG ENERGY INC 3.75% 06/15/2024 144A	99.971			
SEMI-ANN. 3.750% 06/15/2024	104.3300	149,956.50	156,495.07	6,538.57
629377CK6	150,000			
NXP B V/NXP FDG LLC/NXP USA INC 2.7% 05/	99.916			
SEMI-ANN. 2.700% 05/01/2025	103.3078	174,853.00	180,788.62	5,935.62
62954HAE8	175,000			
NYC NY .80% 11/1/2025	100.00			
SEMI-ANN. 0.800% 11/01/2025	97.7895	550,000.00	537,842.42	(12,157.58)
64966QLG3	550,000			
NYC NY 3.15% 4/1/2025	111.035			
SEMI-ANN. 3.150% 04/01/2025	105.8590	177,656.00	169,374.37	(8,281.63)
64966MYK9	160,000			
NYS UDC 3.10% 3/15/2024	109.074			
SEMI-ANN. 3.100% 03/15/2024	104.5541	452,657.10	433,899.72	(18,757.38)
6500358M3	415,000			
OHIO ST SPL OBL .68% 10/1/2024	100.00			
SEMI-ANN. 0.680% 10/01/2024	98.8423	60,000.00	59,305.40	(694.60)
67759HMV3	60,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
ORACLE CORP 2.5% 04/01/2025	99.963			
SEMI-ANN. 2.500% 04/01/2025	102.3432	899,667.00	921,088.58	21,421.58
68389XBT1	900,000			
ORIX CORP 2.9% 07/18/2022	99.852			
SEMI-ANN. 2.900% 07/18/2022	101.1527	424,371.00	429,899.06	5,528.06
686330AH4	425,000			
OTIS WORLDWIDE CORP 2.056% 04/05/2025	99.999			
SEMI-ANN. 2.056% 04/05/2025	101.6624	1,199,988.00	1,219,949.36	19,961.36
68902VAH0	1,200,000			
PACCAR FINANCIAL CORP 1.8% 02/06/2025	99.919			
SEMI-ANN. 1.800% 02/06/2025	101.4370	349,716.50	355,029.51	5,313.01
69371RQ66	350,000			
PACIFIC GAS & ELECTRIC CO 1.75% 06/16/20	99.994			
SEMI-ANN. 1.750% 06/16/2022	100.0003	699,958.00	700,002.29	44.29
694308JE8	700,000			
PACIFIC LIFE GF II 0.5% 09/23/2023 144A	99.875			
SEMI-ANN. 0.500% 09/23/2023	99.3321	524,343.75	521,493.53	(2,850.22)
6944PL2C2	525,000			
PARKER-HANNIFIN CORP 2.7% 06/14/2024	100.1378			
SEMI-ANN. 2.700% 06/14/2024	103.3135	232,319.64	239,687.27	7,367.63
701094AM6	232,000			
PAYPAL HLDGS INC 1.35% 06/01/2023	99.908			
SEMI-ANN. 1.350% 06/01/2023	100.8119	324,701.00	327,638.66	2,937.66
70450YAF0	325,000			
PAYPAL HLDGS INC 1.65% 06/01/2025	99.98			
SEMI-ANN. 1.650% 06/01/2025	101.2221	274,945.00	278,360.80	3,415.80
70450YAG8	275,000			
PAYPAL HLDGS INC 2.4% 10/01/2024	99.939			
SEMI-ANN. 2.400% 10/01/2024	103.4964	674,588.25	698,600.44	24,012.19
70450YAC7	675,000			
PENSKE TRUCK LEASING CO LP /CORP 1.2% 11	99.839			
SEMI-ANN. 1.200% 11/15/2025	97.4286	499,195.00	487,143.19	(12,051.81)
709599BL7	500,000			
PHX CVC ETX CHS .879% 7/1/2024	100.4854			
SEMI-ANN. 0.879% 07/01/2024	99.6465	100,485.35	99,646.54	(838.81)
71884AE96	100,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
PHX CVC ETX CHS .879% 7/1/2024	100.4849			
SEMI-ANN. 0.879% 07/01/2024	99.6465	175,848.65	174,381.45	(1,467.20)
71884AG86	175,000			
PIONEER NATURAL RESOURCES CO 0.55% 05/15	99.994			
SEMI-ANN. 0.550% 05/15/2023	99.6179	249,985.00	249,044.81	(940.19)
723787AU1	250,000			
PIONEER NATURAL RESOURCES CO 0.75% 01/15	99.959			
SEMI-ANN. 0.750% 01/15/2024	98.6440	149,938.50	147,966.04	(1,972.46)
723787AS6	150,000			
PITT PA .97% 9/1/2025	100.00			
SEMI-ANN. 0.970% 09/01/2025	98.3679	415,000.00	408,226.66	(6,773.34)
725209NZ9	415,000			
PLAINS ALL AM PIPELN/PAA FIN C 3.65% 06/	102.1590			
SEMI-ANN. 3.650% 06/01/2022	100.4910	714,091.17	702,431.82	(11,659.35)
72650RAZ5	699,000			
PNC BANK NA PITTSBURGH PA 2.5% 08/27/202	99.953			
SEMI-ANN. 2.500% 08/27/2024	103.2517	649,694.50	671,136.16	21,441.66
05552JAA7	650,000			
POMONA CA POB 4% 8/1/2025	108.295			
SEMI-ANN. 4.000% 08/01/2025	107.5627	416,935.75	414,116.51	(2,819.24)
73208PBF7	385,000			
PORT NY NJ 1.086% 7/1/2023	100.6075			
SEMI-ANN. 1.086% 07/01/2023	100.5329	920,559.00	919,876.13	(682.87)
73358W4V3	915,000			
PROTECTIVE LIFE GLOBAL FUNDING 0.473% 01	100.00			
SEMI-ANN. 0.473% 01/12/2024	98.6594	600,000.00	591,956.68	(8,043.32)
74368CBA1	600,000			
PROTECTIVE LIFE GLOBAL FUNDING 0.631% 10	100.00			
SEMI-ANN. 0.631% 10/13/2023	99.5162	325,000.00	323,427.51	(1,572.49)
74368CAZ7	325,000			
PROTECTIVE LIFE GLOBAL FUNDING 1.082% 06	100.00			
SEMI-ANN. 1.082% 06/09/2023	100.2222	275,000.00	275,611.18	611.18
74368CAR5	275,000			
PUBLIC SVC ENTERPRISE GRP INC 0.8% 08/15	99.775			
SEMI-ANN. 0.800% 08/15/2025	97.3553	424,043.75	413,760.14	(10,283.61)
744573AP1	425,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
PUBLIC SVC ENTERPRISE GRP INC 0.841% 11/	100.00			
SEMI-ANN. 0.841% 11/08/2023	99.6085	425,000.00	423,336.11	(1,663.89)
744573AT3	425,000			
PUGET ENERGY INC 5.625% 07/15/2022	106.315			
SEMI-ANN. 5.625% 07/15/2022	101.3613	345,523.75	329,424.12	(16,099.63)
745310AF9	325,000			
RABOBANK NEDERLAND COOP CENTL 1.106%/VAR	100.00			
SEMI-ANN. FLOATING 02/24/2027	97.0097	425,000.00	412,291.29	(12,708.71)
74977RDK7	425,000			
RABOBANK NEDERLAND NY BRH 0.375% 01/12/2	99.931			
SEMI-ANN. 0.375% 01/12/2024	98.6867	449,689.50	444,090.31	(5,599.19)
21688AAQ5	450,000			
RANCHO SANTIAGO .734% 9/1/2025	100.00			
SEMI-ANN. 0.734% 09/01/2025	98.6221	215,000.00	212,037.58	(2,962.42)
752147HJ0	215,000			
REPUBLIC SERVICES INC 2.5% 08/15/2024	99.84			
SEMI-ANN. 2.500% 08/15/2024	102.9064	149,760.00	154,359.64	4,599.64
760759AU4	150,000			
ROPER TECHNOLOGIES INC 1% 09/15/2025	99.868			
SEMI-ANN. 1.000% 09/15/2025	97.7017	624,175.00	610,635.63	(13,539.37)
776743AM8	625,000			
ROPER TECHNOLOGIES INC 2.35% 09/15/2024	99.815			
SEMI-ANN. 2.350% 09/15/2024	102.5267	299,445.00	307,580.05	8,135.05
776743AH9	300,000			
ROPER TECHNOLOGIES INC 3.65% 09/15/2023	99.838			
SEMI-ANN. 3.650% 09/15/2023	104.0963	449,271.00	468,433.24	19,162.24
776743AE6	450,000			
ROYAL BK SCOTLND GRP PLC(UNGTD 4.519%/VA	102.2832			
SEMI-ANN. FLOATING 06/25/2024	104.6126	843,836.00	863,054.26	19,218.26
780097BJ9	825,000			
ROYAL BK SCOTLND GRP PLC(UNGTD) 2.359/VA	100.00			
SEMI-ANN. FLOATING 05/22/2024	101.5964	375,000.00	380,986.52	5,986.52
780097BN0	375,000			
ROYALTY PHARMA PLC 0.75% 09/02/2023	99.322			
SEMI-ANN. 0.750% 09/02/2023	99.3701	720,084.50	720,433.43	348.93
78081BAG8	725,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
SABINE PASS LIQUEFACTION LLC VAR 04/15/2	106.07			
SEMI-ANN. FLOATING 04/15/2023	104.5900	106,070.00	104,590.01	(1,479.99)
785592AD8	100,000			
SABINE PASS LIQUEFACTION LLC 5.75% 05/15	107.938			
SEMI-ANN. 5.750% 05/15/2024	108.7547	134,922.50	135,943.36	1,020.86
785592AJ5	125,000			
SAN JOSE CA FAL .994% 6/1/2025	100.00			
SEMI-ANN. 0.994% 06/01/2025	98.628	45,000.00	44,382.60	(617.40)
798153NE8	45,000			
SANTANDER UK GROUP HOLDINGS PLC 1.089%/V	100.00			
SEMI-ANN. FLOATING 03/15/2025	99.0849	825,000.00	817,450.33	(7,549.67)
80281LAN5	825,000			
SCHLUMBERGER FINANCE CANADA LTD 2.65% 11	99.93			
SEMI-ANN. 2.650% 11/20/2022	101.6121	349,755.00	355,642.45	5,887.45
80685XAB7	350,000			
SHACKLETON 2013-III CLO LTD 3ML+112 07/1	97.50			
QUARTERLY FLOATING 07/15/2030	99.8724	1,551,507.52	1,589,259.27	37,751.75
81881QAS5	1,591,289.7600			
SHARP HEALTHCARE 0.869% 08/01/2024	100.00			
SEMI-ANN. 0.869% 08/01/2024	98.2871	585,000.00	574,979.82	(10,020.18)
819892AD2	585,000			
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 0.6	99.976			
SEMI-ANN. 0.650% 03/11/2024	99.1784	249,940.00	247,945.96	(1,994.04)
82620KAX1	250,000			
SIEMENS FINANCIERINGSMAATSCHAPPIJ NV 1.2	99.898			
SEMI-ANN. 1.200% 03/11/2026	98.3682	524,464.50	516,432.95	(8,031.55)
82620KAZ6	525,000			
SILGAN HLDGS INC 1.4% 04/01/2026 144A	99.945			
SEMI-ANN. 1.400% 04/01/2026	97.556	149,917.50	146,334.00	(3,583.50)
827048AX7	150,000			
SL GREEN OPER PARTNERSHIP LP 3.25% 10/15	99.893			
SEMI-ANN. 3.250% 10/15/2022	101.6288	374,598.75	381,107.86	6,509.11
78444FAF3	375,000			
SMBC AVIATION CAPITAL FINANCE DAC 1.9% 1	99.753			
SEMI-ANN. 1.900% 10/15/2026	98.9452	523,703.25	519,462.09	(4,241.16)
78448TAG7	525,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
SMBC AVIATION CAPITAL FINANCE DAC 3.55%	99.868			
SEMI-ANN. 3.550% 04/15/2024	104.3650	324,571.00	339,186.16	14,615.16
78448TAE2	325,000			
SOUND PT CLO V-R LTD / SOUND PT CLO V-R	100.00			
QUARTERLY FLOATING 07/18/2031	100.0038	700,000.00	700,026.60	26.60
83607EAA0	700,000			
SOUTHERN POWER CO 0.9% 01/15/2026	99.755			
SEMI-ANN. 0.900% 01/15/2026	96.6340	174,571.25	169,109.42	(5,461.83)
843646AW0	175,000			
STANDARD CHARTERED PLC 4.247%/VAR 01/20/	100.00			
SEMI-ANN. FLOATING 01/20/2023	100.1433	375,000.00	375,537.35	537.35
853254BM1	375,000			
STEEL DYNAMICS INC 2.4% 06/15/2025	99.619			
SEMI-ANN. 2.400% 06/15/2025	102.3088	89,657.10	92,077.95	2,420.85
858119BL3	90,000			
STRYKER CORP 1.15% 06/15/2025	99.766			
SEMI-ANN. 1.150% 06/15/2025	99.0974	324,239.50	322,066.61	(2,172.89)
863667BA8	325,000			
SUMITOMO MITSUI FINL GRP INC 1.474% 07/0	100.00			
SEMI-ANN. 1.474% 07/08/2025	99.4763	275,000.00	273,559.86	(1,440.14)
86562MCA6	275,000			
SUMITOMO MITSUI FINL GRP INC 2.696% 07/1	100.00			
SEMI-ANN. 2.696% 07/16/2024	103.2674	450,000.00	464,703.41	14,703.41
86562MBM1	450,000			
SUMITOMO MITSUI TRUST BANK LTD 1.05% 09/	99.879			
SEMI-ANN. 1.050% 09/12/2025	97.6151	599,274.00	585,690.64	(13,583.36)
86563VAT6	600,000			
SUNCOR ENERGY INC 2.8% 05/15/2023	99.903			
SEMI-ANN. 2.800% 05/15/2023	102.3030	249,757.50	255,757.61	6,000.11
867224AC1	250,000			
SYNGENTA FIN NV 4.441% 04/24/2023 144A	100.00			
SEMI-ANN. 4.441% 04/24/2023	103.3750	335,000.00	346,306.18	11,306.18
87164KAH7	335,000			
T-MOBILE USA INC 3.5% 04/15/2025	99.977			
SEMI-ANN. 3.500% 04/15/2025	105.9474	924,787.25	980,013.60	55,226.35
87264ABB0	925,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
TELEDYNE TECHNOLOGIES INC 1.6% 04/01/202	99.981			
SEMI-ANN. 1.600% 04/01/2026	99.0202	824,843.25	816,916.55	(7,926.70)
879360AC9	825,000			
TEXAS INSTRUMENTS INC 1.375% 03/12/2025	99.851			
SEMI-ANN. 1.375% 03/12/2025	100.4149	249,627.50	251,037.15	1,409.65
882508BH6	250,000			
THL CR WIND RIV 2016-1 CLO LTD / THL CR	99.25			
QUARTERLY FLOATING 07/15/2028	100.0028	329,127.57	331,623.97	2,496.40
88433AAJ8	331,614.6800			
TIKEHAU US CLO I LTD 21-1A A1 3ML+122 01	100.00			
QUARTERLY FLOATING 01/18/2035	99.9165	1,300,000.00	1,298,914.50	(1,085.50)
88675SAA5	1,300,000			
TOYOTA LEASE OWNER TR 2021-A 0.39% 04/22	99.9883			
MONTHLY 0.390% 04/22/2024	99.5017	799,906.64	796,013.60	(3,893.04)
89238EAC0	800,000			
TOYOTA LEASE OWNER TR 2021-A 0.5% 08/20/	99.9791			
MONTHLY 0.500% 08/20/2025	99.2392	149,968.67	148,858.86	(1,109.81)
89238EAD8	150,000			
TRANSCANADA PIPELINES LTD 1% 10/12/2024	99.971			
SEMI-ANN. 1.000% 10/12/2024	99.1182	574,833.25	569,929.63	(4,903.62)
89352HBB4	575,000			
TRINITAS CLO XVIII LTD / TRINITAS CLO XV	99.92			
QUARTERLY FLOATING 01/20/2035	99.9397	2,223,220.00	2,223,658.33	438.33
89640LAA0	2,225,000			
TX ST 3.295% 10/1/2025	113.647			
SEMI-ANN. 3.295% 10/01/2025	107.6710	608,011.45	576,039.74	(31,971.71)
882724GW1	535,000			
TYSON FOODS INC 3.9% 09/28/2023	99.861			
SEMI-ANN. 3.900% 09/28/2023	104.6641	249,652.50	261,660.29	12,007.79
902494BG7	250,000			
UBS GROUP AG 1.364%/VAR 01/30/2027 144A	100.00			
SEMI-ANN. FLOATING 01/30/2027	97.7426	525,000.00	513,148.45	(11,851.55)
902613AC2	525,000			
UNITED PARCEL SERVICE INC 3.9% 04/01/202	99.895			
SEMI-ANN. 3.900% 04/01/2025	107.9130	599,370.00	647,478.08	48,108.08
911312BX3	600,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
UST NOTES 0.25% 07/31/2025	98.1449			
SEMI-ANN. 0.250% 07/31/2025	97.00	5,515,741.48	5,451,400.00	(64,341.48)
91282CAB7	5,620,000			
UST NOTES 0.375% 11/30/2025	97.5554			
SEMI-ANN. 0.375% 11/30/2025	96.9805	19,930,569.63	19,813,109.82	(117,459.81)
91282CAZ4	20,430,000			
UST NOTES 1.125% 02/28/2025	102.3519			
SEMI-ANN. 1.125% 02/28/2025	100.3516	4,452,307.54	4,365,292.95	(87,014.59)
912828ZC7	4,350,000			
UST NOTES 1.25% 06/30/2028	101.2113			
SEMI-ANN. 1.250% 06/30/2028	98.9766	4,099,059.17	4,008,550.76	(90,508.41)
91282CCH2	4,050,000			
UST NOTES 2.125% 09/30/2024	106.9300			
SEMI-ANN. 2.125% 09/30/2024	103.2656	8,693,410.83	8,395,495.31	(297,915.52)
9128282Y5	8,130,000			
UST NOTES 2.625% 12/31/2025	103.8559			
SEMI-ANN. 2.625% 12/31/2025	105.7344	1,412,439.81	1,437,987.50	25,547.69
9128285T3	1,360,000			
UST NOTES 2.875% 04/30/2025	112.3902			
SEMI-ANN. 2.875% 04/30/2025	105.9414	5,203,666.69	4,905,087.10	(298,579.59)
9128284M9	4,630,000			
UST NOTES 2.875% 05/15/2028	110.9301			
SEMI-ANN. 2.875% 05/15/2028	108.9492	4,315,180.40	4,238,124.62	(77,055.78)
9128284N7	3,890,000			
UST NOTES 2.875% 05/31/2025	106.8573			
SEMI-ANN. 2.875% 05/31/2025	106.0273	8,388,298.98	8,323,146.50	(65,152.48)
9128284R8	7,850,000			
UST NOTES 2.875% 07/31/2025	111.4613			
SEMI-ANN. 2.875% 07/31/2025	106.2695	4,369,281.88	4,165,765.62	(203,516.26)
912828Y79	3,920,000			
UST NOTES 3% 09/30/2025	107.4067			
SEMI-ANN. 3.000% 09/30/2025	106.8281	7,056,616.91	7,018,607.81	(38,009.10)
9128285C0	6,570,000			
VERIZON COMMUNICATIONS INC 1.45% 03/20/2	99.803			
SEMI-ANN. 1.450% 03/20/2026	99.4930	1,521,995.75	1,517,267.95	(4,727.80)
92343VGG3	1,525,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
VMWARE INC 1% 08/15/2024	99.952			
SEMI-ANN. 1.000% 08/15/2024	99.0346	849,592.00	841,793.98	(7,798.02)
928563AH8	850,000			
VOLKSWAGEN GROUP AMER FIN LLC 2.9% 05/13	99.946			
SEMI-ANN. 2.900% 05/13/2022	100.8167	674,635.50	680,512.73	5,877.23
928668BC5	675,000			
WASTE MANAGEMENT INC DEL 0.75% 11/15/202	99.829			
SEMI-ANN. 0.750% 11/15/2025	97.3256	299,487.00	291,976.76	(7,510.24)
94106LBL2	300,000			
WEC ENERGY GROUP INC 0.55% 09/15/2023	99.964			
SEMI-ANN. 0.550% 09/15/2023	99.2025	424,847.00	421,610.71	(3,236.29)
92939UAC0	425,000			
WELLS FARGO & CO NEW 1.654%/VAR 06/02/20	100.00			
SEMI-ANN. FLOATING 06/02/2024	100.8461	175,000.00	176,480.76	1,480.76
95000U2R3	175,000			
WELLS FARGO & CO NEW 2.188/VAR 04/30/202	100.00			
SEMI-ANN. FLOATING 04/30/2026	101.7663	250,000.00	254,415.70	4,415.70
95000U2N2	250,000			
WELLS FARGO & CO NEW 3.75% 01/24/2024	104.4603			
SEMI-ANN. 3.750% 01/24/2024	104.9958	939,098.38	943,912.38	4,814.00
95000U2C6	899,000			
WISCONSIN ELEC PWR CO 2.05% 12/15/2024	99.981			
SEMI-ANN. 2.050% 12/15/2024	102.3224	249,952.50	255,805.91	5,853.41
976656CL0	250,000			
WYANDOTTE UTILI 1.249% 9/1/2025	100.00			
SEMI-ANN. 1.249% 09/01/2025	99.9269	380,000.00	379,722.22	(277.78)
982674NE9	380,000			
ZIMMER BIOMET HLDGS INC 1.45% 11/22/2024	100.00			
SEMI-ANN. 1.450% 11/22/2024	99.7137	600,000.00	598,282.07	(1,717.93)
98956PAU6	600,000			
7 ELEVEN INC 0.625% 02/10/2023 144A	99.917			
SEMI-ANN. 0.625% 02/10/2023	99.6214	274,771.75	273,958.92	(812.83)
817826AA8	275,000			
7 ELEVEN INC 0.8% 02/10/2024 144A	99.917			
SEMI-ANN. 0.800% 02/10/2024	98.8581	274,771.75	271,859.78	(2,911.97)
817826AB6	275,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
7 ELEVEN INC 0.95% 02/10/2026 144A	99.762			
SEMI-ANN. 0.950% 02/10/2026	96.8328	124,702.50	121,041.02	(3,661.48)
817826AC4	125,000			
TOTAL FIXED INCOME		249,150,856.92	248,324,603.20	(826,253.72)
CASH EQUIVALENTS				
CITIBANK NA 3.65% 01/23/2024	99.864			
SEMI-ANN. 3.650% 01/23/2024	105.1877	449,388.00	473,344.44	23,956.44
17325FAS7	450,000			
CITIZENS BANK NA 2.25% 04/28/2025	99.747			
SEMI-ANN. 2.250% 04/28/2025	102.3308	548,608.50	562,819.59	14,211.09
75524KNH3	550,000			
FID BANK TRST ST INV FUND	1.00			
388996472	1.00	2,560,644.12	2,560,644.12	0.00
	2,560,644.1200			
FIRST REPUBLIC BANK 1.912%/VAR 02/12/202	100.00			
SEMI-ANN. FLOATING 02/12/2024	101.0693	425,000.00	429,544.33	4,544.33
33616CHQ6	425,000			
KEYBANK NATL ASSN 1.25% 03/10/2023	99.953			
ANNUAL 1.250% 03/10/2023	100.5961	824,612.25	829,917.67	5,305.42
49327M2Z6	825,000			
MUFG UNION BANK NA 2.1% 12/09/2022	100.00			
SEMI-ANN. 2.100% 12/09/2022	101.2771	575,000.00	582,343.47	7,343.47
90520EAK7	575,000			
TRUIST BANK 1.25% 03/09/2023	99.93			
SEMI-ANN. 1.250% 03/09/2023	100.6030	649,545.00	653,919.55	4,374.55
89788JAB5	650,000			
TRUIST BANK 1.5% 03/10/2025	99.794			
SEMI-ANN. 1.500% 03/10/2025	100.5773	498,970.00	502,886.35	3,916.35
89788JAA7	500,000			
TOTAL CASH EQUIVALENTS		6,531,767.87	6,595,419.52	63,651.65

* * SUMMARY * *

	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CASH	51,071.74	51,071.74	0.00
SECURITIES	255,682,624.79	254,920,022.72	(762,602.07)
RECEIVABLES	1,149,236.76	1,149,236.76	0.00
TOTAL NET ASSETS	256,882,933.29	256,120,331.22	(762,602.07)

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FIXED INCOME				
ABBVIE INC 3.2% 11/21/2029	99.975			
SEMI-ANN. 3.200% 11/21/2029	106.9192	1,324,668.75	1,416,680.05	92,011.30
00287YBX6	1,325,000			
ADOBE INC 2.15% 02/01/2027	99.935			
SEMI-ANN. 2.150% 02/01/2027	102.8651	274,821.25	282,878.91	8,057.66
00724PAC3	275,000			
ADVENTIST HEALTH SYSTEM/WEST 2.952% 03/0	108.112			
SEMI-ANN. 2.952% 03/01/2029	104.5239	86,489.60	83,619.13	(2,870.47)
007944AF8	80,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.74			
SEMI-ANN. 3.300% 01/23/2023	102.1035	324,155.00	331,836.50	7,681.50
00774MAD7	325,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.832			
SEMI-ANN. 2.450% 10/29/2026	100.8200	723,782.00	730,944.96	7,162.96
00774MAV7	725,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.818			
SEMI-ANN. 3.000% 10/29/2028	101.4136	424,226.50	431,007.69	6,781.19
00774MAW5	425,000			
AERCAP IRELAND CAP LTD / AERCAP GLOBAL A	99.624			
SEMI-ANN. 3.300% 01/30/2032	101.8772	149,436.00	152,815.76	3,379.76
00774MAX3	150,000			
AGL CLO 5 LTD / AGL CLO 5 LLC 3ML+116 07	100.00			
QUARTERLY FLOATING 07/20/2034	99.9442	850,000.00	849,525.70	(474.30)
00119TAF1	850,000			
AGREE LP 2.9% 10/01/2030	99.927			
SEMI-ANN. 2.900% 10/01/2030	101.5916	99,927.00	101,591.64	1,664.64
008513AA1	100,000			
AIR LEASE CORP 2.3% 02/01/2025	98.963			
SEMI-ANN. 2.300% 02/01/2025	101.3739	445,333.50	456,182.63	10,849.13
00914AAF9	450,000			
AIR LEASE CORP 2.875% 01/15/2026	101.357			
SEMI-ANN. 2.875% 01/15/2026	103.1440	278,731.75	283,645.99	4,914.24
00914AAJ1	275,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
AIR LEASE CORP 3.25% 03/01/2025	101.11			
SEMI-ANN. 3.250% 03/01/2025	103.7638	227,497.50	233,468.55	5,971.05
00912XBA1	225,000			
AIR LEASE CORP 3.375% 07/01/2025	98.975			
SEMI-ANN. 3.375% 07/01/2025	104.3420	272,181.25	286,940.52	14,759.27
00914AAH5	275,000			
AIR LEASE CORP 3.75% 06/01/2026	98.85			
SEMI-ANN. 3.750% 06/01/2026	106.5746	420,112.50	452,942.07	32,829.57
00914AAB8	425,000			
AIR PRODUCTS & CHEMICALS INC 1.85% 05/15	99.901			
SEMI-ANN. 1.850% 05/15/2027	101.4267	199,802.00	202,853.47	3,051.47
009158AY2	200,000			
ALEXANDRIA REAL EST EQUITS INC 3.8% 04/1	99.893			
SEMI-ANN. 3.800% 04/15/2026	108.2064	224,759.25	243,464.39	18,705.14
015271AP4	225,000			
ALLY FINL INC 2.2% 11/02/2028	98.642			
SEMI-ANN. 2.200% 11/02/2028	99.3326	320,586.50	322,830.88	2,244.38
02005NBP4	325,000			
AMAZON.COM INC 5.2% 12/03/2025	111.6796			
SEMI-ANN. 5.200% 12/03/2025	113.7916	893,437.00	910,332.42	16,895.42
023135BN5	800,000			
AMDOCS LIMITED 2.538% 06/15/2030	100.00			
SEMI-ANN. 2.538% 06/15/2030	99.1050	250,000.00	247,762.47	(2,237.53)
02342TAE9	250,000			
AMEREN CORP 3.5% 01/15/2031	99.763			
SEMI-ANN. 3.500% 01/15/2031	107.8678	124,703.75	134,834.79	10,131.04
023608AJ1	125,000			
AMERICAN ELECTRIC POWER INC 2.3% 03/01/2	99.956			
SEMI-ANN. 2.300% 03/01/2030	97.4921	149,934.00	146,238.09	(3,695.91)
025537AN1	150,000			
AMERICAN EXPRESS CO 2.5% 07/30/2024	100.536			
SEMI-ANN. 2.500% 07/30/2024	103.3160	105,562.80	108,481.77	2,918.97
025816CG2	105,000			
AMERICAN EXPRESS CO 3.625% 12/05/2024	99.527			
SEMI-ANN. 3.625% 12/05/2024	106.8500	223,935.75	240,412.46	16,476.71
025816BK4	225,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
AMERICAN INTERNATIONAL GRP INC 3.4% 06/3	99.987			
SEMI-ANN. 3.400% 06/30/2030	108.1363	174,977.25	189,238.54	14,261.29
026874DR5	175,000			
AMERICAN INTERNATIONAL GRP INC 3.9% 04/0	96.5157			
SEMI-ANN. 3.900% 04/01/2026	108.3805	386,062.75	433,522.18	47,459.43
026874DH7	400,000			
AMERICAN INTERNATIONAL GRP INC 4.2% 04/0	98.961			
SEMI-ANN. 4.200% 04/01/2028	111.5537	98,961.00	111,553.65	12,592.65
026874DK0	100,000			
AMERICAN TOWER CORP 2.1% 06/15/2030	99.425			
SEMI-ANN. 2.100% 06/15/2030	96.2839	149,137.50	144,425.79	(4,711.71)
03027XBC3	150,000			
ANCHORAGE CAP CLO 20 LTD / ANCHORAGE CAP	100.00			
QUARTERLY FLOATING 01/20/2035	100.1219	2,500,000.00	2,503,047.50	3,047.50
03330YAA8	2,500,000			
ANHEUSER BUSCH INBEV WORLD INC 3.5% 06/0	99.79			
SEMI-ANN. 3.500% 06/01/2030	109.6051	274,422.50	301,414.15	26,991.65
035240AV2	275,000			
ANHEUSER BUSCH INBEV WORLD INC 4.75% 01/	99.685			
SEMI-ANN. 4.750% 01/23/2029	116.3936	747,637.50	872,951.75	125,314.25
035240AQ3	750,000			
APPLE INC 2.9% 09/12/2027	94.74			
SEMI-ANN. 2.900% 09/12/2027	106.5863	307,905.00	346,405.50	38,500.50
037833DB3	325,000			
APPLIED MATERIALS INC 1.75% 06/01/2030	99.617			
SEMI-ANN. 1.750% 06/01/2030	97.8592	174,329.75	171,253.53	(3,076.22)
038222AN5	175,000			
ARCH CAP FIN LLC 4.011% 12/15/2026	99.8681			
SEMI-ANN. 4.011% 12/15/2026	109.7215	474,373.50	521,177.21	46,803.71
03939CAA1	475,000			
ARCHER DANIELS MIDLAND CO 3.25% 03/27/20	99.223			
SEMI-ANN. 3.250% 03/27/2030	108.6964	99,223.00	108,696.38	9,473.38
039482AB0	100,000			
ASHTEAD CAPITAL INC 1.5% 08/12/2026 144A	99.741			
SEMI-ANN. 1.500% 08/12/2026	98.1649	199,482.00	196,329.74	(3,152.26)
045054AN3	200,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
ASHTEAD CAPITAL INC 2.45% 08/12/2031 144	99.745			
SEMI-ANN. 2.450% 08/12/2031	97.3693	199,490.00	194,738.53	(4,751.47)
045054AP8	200,000			
AT&T INC 1.65% 02/01/2028	99.874			
SEMI-ANN. 1.650% 02/01/2028	97.8826	74,905.50	73,411.97	(1,493.53)
00206RKG6	75,000			
AT&T INC 2.3% 06/01/2027	99.852			
SEMI-ANN. 2.300% 06/01/2027	101.7354	723,927.00	737,581.46	13,654.46
00206RJX1	725,000			
AT&T INC 2.75% 06/01/2031	99.839			
SEMI-ANN. 2.750% 06/01/2031	102.0253	449,275.50	459,114.00	9,838.50
00206RJY9	450,000			
AT&T INC 4.125% 02/17/2026	115.081			
SEMI-ANN. 4.125% 02/17/2026	109.0746	57,540.50	54,537.31	(3,003.19)
00206RCT7	50,000			
AT&T INC 4.25% 03/01/2027	102.63			
SEMI-ANN. 4.250% 03/01/2027	110.9238	256,575.00	277,309.48	20,734.48
00206RDQ2	250,000			
ATLAS SENIOR LOAN FUND LTD 3ML+118 01/18	100.00			
QUARTERLY FLOATING 01/18/2035	99.941	1,600,000.00	1,599,056.00	(944.00)
04943EAC5	1,600,000			
AUTONATION INC DEL 1.95% 08/01/2028	99.805			
SEMI-ANN. 1.950% 08/01/2028	97.7811	74,853.75	73,335.84	(1,517.91)
05329WAR3	75,000			
AVANGRID INC 3.2% 04/15/2025	99.871			
SEMI-ANN. 3.200% 04/15/2025	105.0905	174,774.25	183,908.32	9,134.07
05351WAC7	175,000			
AVIATION CAPITAL GROUP LLC 1.95% 01/30/2	99.044			
SEMI-ANN. 1.950% 01/30/2026	97.5377	222,849.00	219,459.74	(3,389.26)
05369AAK7	225,000			
AVOLON HOLDINGS FUNDING LTD 2.875% 02/15	99.881			
SEMI-ANN. 2.875% 02/15/2025	102.1509	274,672.75	280,915.06	6,242.31
05401AAH4	275,000			
BAIN CAPITAL CREDIT CLO 2020-3 LTD 3ML+1	100.00			
QUARTERLY FLOATING 10/23/2034	99.9413	1,500,000.00	1,499,119.50	(880.50)
05684CAL9	1,500,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BANCO SANTANDER SA FRN 3ML+112 04/12/202	100.00			
QUARTERLY FLOATING 04/12/2023	101.032	600,000.00	606,192.00	6,192.00
05964HAH8	600,000			
BANCO SANTANDER SA 2.746% 05/28/2025	100.00			
SEMI-ANN. 2.746% 05/28/2025	103.3590	400,000.00	413,436.01	13,436.01
05971KAE9	400,000			
BANK OF AMERICA CORPORATION 1.898/VAR 07	100.526			
SEMI-ANN. FLOATING 07/23/2031	95.7075	326,709.50	311,049.50	(15,660.00)
06051GJF7	325,000			
BANK OF AMERICA CORPORATION 2.299%/VAR 0	100.00			
SEMI-ANN. FLOATING 07/21/2032	98.3207	380,000.00	373,618.63	(6,381.37)
06051GKA6	380,000			
BANK OF AMERICA CORPORATION 2.496/VAR 02	92.084			
SEMI-ANN. FLOATING 02/13/2031	100.2549	46,042.00	50,127.43	4,085.43
06051GHZ5	50,000			
BANK OF AMERICA CORPORATION 2.592/VAR 04	100.00			
SEMI-ANN. FLOATING 04/29/2031	101.0175	275,000.00	277,798.08	2,798.08
06051GJB6	275,000			
BANK OF AMERICA CORPORATION 2.884/VAR 10	100.00			
SEMI-ANN. FLOATING 10/22/2030	103.2548	300,000.00	309,764.25	9,764.25
06051GHX0	300,000			
BANK OF AMERICA CORPORATION 3.248% 10/21	100.00			
SEMI-ANN. 3.248% 10/21/2027	106.4402	300,000.00	319,320.68	19,320.68
06051GGA1	300,000			
BANK OF AMERICA CORPORATION 3.593%/VAR 0	98.234			
SEMI-ANN. FLOATING 07/21/2028	107.6279	466,611.50	511,232.62	44,621.12
06051GGR4	475,000			
BANK OF AMERICA CORPORATION 3.864%/VAR 0	100.00			
SEMI-ANN. FLOATING 07/23/2024	104.1858	200,000.00	208,371.66	8,371.66
06051GHL6	200,000			
BANK OF AMERICA CORPORATION 4.2% 08/26/2	105.799			
SEMI-ANN. 4.200% 08/26/2024	107.1859	63,479.40	64,311.54	832.14
06051GFH7	60,000			
BANK OF AMERICA CORPORATION 4.25% 10/22/	103.996			
SEMI-ANN. 4.250% 10/22/2026	110.3402	493,981.00	524,115.94	30,134.94
06051GFL8	475,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BANK 2019-BN21 A5 2.851% 10/17/2052	102.9975			
MONTHLY 2.851% 10/17/2052	105.1369	360,491.25	367,979.08	7,487.83
06540BBD0	350,000			
BANK 2019-BN24 2.929% 11/15/2062	106.9688			
MONTHLY 2.929% 11/15/2062	105.4860	1,257,952.50	1,240,515.48	(17,437.02)
06540VBA2	1,176,000			
BANK 2020-BNK30 1.925% 12/15/2053	102.9981			
MONTHLY 1.925% 12/15/2053	98.0255	308,994.30	294,076.47	(14,917.83)
06541UBW5	300,000			
BANK 2021-BNK31 1.739% 02/15/2054	102.9934			
MONTHLY 1.739% 02/15/2054	99.2767	772,450.50	744,574.95	(27,875.55)
06541ABA7	750,000			
BANK 2021-BNK31 2.036% 02/15/2054	102.9924			
MONTHLY 2.036% 02/15/2054	98.8589	308,977.20	296,576.76	(12,400.44)
06541ABG4	300,000			
BANK 2021-BN35 2.285% 06/15/2064	102.9968			
MONTHLY 2.285% 06/15/2064	100.7023	1,184,463.66	1,158,075.88	(26,387.78)
06540CBF3	1,150,000			
BANNER HEALTH 2.338% 01/01/2030	105.1253			
SEMI-ANN. 2.338% 01/01/2030	101.2247	515,114.00	496,000.85	(19,113.15)
06654DAB3	490,000			
BARCLAYS PLC (UNGTD) 2.852%/VAR 05/07/20	100.00			
SEMI-ANN. FLOATING 05/07/2026	103.1357	475,000.00	489,894.36	14,894.36
06738EBL8	475,000			
BAT CAPITAL CORP 2.259% 03/25/2028	100.00			
SEMI-ANN. 2.259% 03/25/2028	97.4435	425,000.00	414,135.01	(10,864.99)
05526DBR5	425,000			
BAXTER INTERNATIONAL INC 2.272% 12/01/20	100.00			
SEMI-ANN. 2.272% 12/01/2028	100.7243	300,000.00	302,172.97	2,172.97
071813CM9	300,000			
BAXTER INTERNATIONAL INC 2.539% 02/01/20	99.996			
SEMI-ANN. 2.539% 02/01/2032	101.0218	324,987.00	328,320.77	3,333.77
071813CQ0	325,000			
BAYER US FIN II LLC 3.875% 12/15/2023 14	99.674			
SEMI-ANN. 3.875% 12/15/2023	104.5026	398,696.00	418,010.49	19,314.49
07274NAE3	400,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BAYLOR SCOTT & WHITE HLDGS 1.777% 11/15/	100.00			
SEMI-ANN. 1.777% 11/15/2030	96.5084	170,000.00	164,064.28	(5,935.72)
072863AH6	170,000			
BBCMS MTG TR 2021-C9 2.299% 02/15/2054	102.9996			
MONTHLY 2.299% 02/15/2054	100.0863	308,998.80	300,259.02	(8,739.78)
05493EAY8	300,000			
BERKSHIRE HATHAWAY ENERGY COMPANY 3.7% 0	99.984			
SEMI-ANN. 3.700% 07/15/2030	110.4373	249,960.00	276,093.36	26,133.36
084659AV3	250,000			
BERKSHIRE HATHAWAY FIN CORP 1.85% 03/12/	99.90			
SEMI-ANN. 1.850% 03/12/2030	99.0569	374,625.00	371,463.47	(3,161.53)
084664CU3	375,000			
BERKSHIRE HATHAWAY INC DEL 3.125% 03/15/	106.684			
SEMI-ANN. 3.125% 03/15/2026	106.7891	746,788.00	747,523.67	735.67
084670BS6	700,000			
BNP PARIBAS SOFR 1.323%/VAR 01/13/2027 1	100.00			
SEMI-ANN. FLOATING 01/13/2027	97.3060	450,000.00	437,877.17	(12,122.83)
09659W2N3	450,000			
BNP PARIBAS 2.219%/VAR 06/09/2026 144A	100.00			
SEMI-ANN. FLOATING 06/09/2026	100.9302	400,000.00	403,720.73	3,720.73
09659W2L7	400,000			
BNP PARIBAS 3.375% 01/09/2025 144A	96.2199			
SEMI-ANN. 3.375% 01/09/2025	104.9998	673,539.25	734,998.37	61,459.12
09659W2D5	700,000			
BOEING CO 2.6% 10/30/2025	94.993			
SEMI-ANN. 2.600% 10/30/2025	102.7392	308,727.25	333,902.24	25,174.99
097023BP9	325,000			
BOEING CO 3.45% 11/01/2028	97.5474			
SEMI-ANN. 3.450% 11/01/2028	104.5713	341,416.00	365,999.43	24,583.43
097023CA1	350,000			
BOEING CO 5.15% 05/01/2030	113.3263			
SEMI-ANN. 5.150% 05/01/2030	116.5101	254,984.25	262,147.72	7,163.47
097023CY9	225,000			
BP CAP MARKETS AMERICA INC 3.41% 02/11/2	100.00			
SEMI-ANN. 3.410% 02/11/2026	106.6646	250,000.00	266,661.39	16,661.39
10373QBE9	250,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
BP CAP MARKETS AMERICA INC 4.234% 11/06/	100.00			
SEMI-ANN. 4.234% 11/06/2028	112.8735	125,000.00	141,091.88	16,091.88
10373QAE0	125,000			
BPCE SA SOFR 2.277%/VAR 01/20/2032 144A	100.00			
SEMI-ANN. FLOATING 01/20/2032	96.3543	300,000.00	289,062.80	(10,937.20)
05583JAJ1	300,000			
BPCE SA 4% 09/12/2023 144A	99.365			
SEMI-ANN. 4.000% 09/12/2023	104.7171	645,872.50	680,661.14	34,788.64
05583JAF9	650,000			
BROADCOM CORP / BROADCOM CAYMAN FIN LTD	92.6448			
SEMI-ANN. 3.125% 01/15/2025	104.4575	115,806.00	130,571.87	14,765.87
11134LAP4	125,000			
BROADCOM CORP / BROADCOM CAYMAN FIN LTD	84.616			
SEMI-ANN. 3.500% 01/15/2028	106.8229	22,846.32	28,842.18	5,995.86
11134LAR0	27,000			
BROADCOM CORP / BROADCOM CAYMAN FIN LTD	111.6002			
SEMI-ANN. 3.875% 01/15/2027	108.4292	1,283,402.50	1,246,935.25	(36,467.25)
11134LAH2	1,150,000			
BROADCOM INC 4.25% 04/15/2026	99.261			
SEMI-ANN. 4.250% 04/15/2026	109.0523	322,598.25	354,419.91	31,821.66
11135FAZ4	325,000			
BROADCOM INC 4.7% 04/15/2025	99.99			
SEMI-ANN. 4.700% 04/15/2025	109.3333	524,947.50	573,999.74	49,052.24
11135FBC4	525,000			
BX TR 2021-ARIA 1ML+89.91 10/15/2036 144	99.75			
MONTHLY FLOATING 10/15/2036	99.8120	897,750.00	898,307.91	557.91
05608RAA3	900,000			
CA STWD 1.807% 2/1/2030	100.00			
SEMI-ANN. 1.807% 02/01/2030	98.4482	25,000.00	24,612.04	(387.96)
13080SZR8	25,000			
CA STWD 1.877% 2/1/2031	100.00			
SEMI-ANN. 1.877% 02/01/2031	98.0553	25,000.00	24,513.83	(486.17)
13080SZS6	25,000			
CAMDEN PROPERTY TRUST 2.8% 05/15/2030	99.929			
SEMI-ANN. 2.800% 05/15/2030	103.9950	299,787.00	311,984.96	12,197.96
133131AZ5	300,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CANADIAN NATL RESOURCES LTD 2.05% 07/15/	99.832			
SEMI-ANN. 2.050% 07/15/2025	100.9559	499,160.00	504,779.53	5,619.53
136385AZ4	500,000			
CANADIAN PAC RY CO 2.45% 12/02/2031	99.965			
SEMI-ANN. 2.450% 12/02/2031	101.9579	199,930.00	203,915.86	3,985.86
13645RBF0	200,000			
CAPITAL ONE FINANCIAL CORP 3.3% 10/30/20	98.65			
SEMI-ANN. 3.300% 10/30/2024	105.2461	207,165.00	221,016.87	13,851.87
14040HBT1	210,000			
CAPITAL ONE FINANCIAL CORP 3.5% 06/15/20	99.881			
SEMI-ANN. 3.500% 06/15/2023	103.6232	199,762.00	207,246.43	7,484.43
14040HBD6	200,000			
CARRIER GLOBAL CORP 2.493% 02/15/2027	100.00			
SEMI-ANN. 2.493% 02/15/2027	102.7326	400,000.00	410,930.42	10,930.42
14448CAP9	400,000			
CENTERPOINT ENERGY INC 3.85% 02/01/2024	99.928			
SEMI-ANN. 3.850% 02/01/2024	104.7672	337,756.64	354,113.10	16,356.46
15189TAU1	338,000			
CHARTER COMMUNICATIONS OPERATING LLC / C	108.4629			
SEMI-ANN. 4.908% 07/23/2025	110.1108	949,050.25	963,469.72	14,419.47
161175AY0	875,000			
CITIGROUP INC 0.776/VAR 10/30/2024	100.00			
SEMI-ANN. FLOATING 10/30/2024	99.4041	650,000.00	646,126.79	(3,873.21)
172967MT5	650,000			
CITIGROUP INC 2.976%/VAR 11/05/2030	100.00			
SEMI-ANN. FLOATING 11/05/2030	103.8455	325,000.00	337,497.91	12,497.91
17308CC53	325,000			
CITIGROUP INC 3.4% 05/01/2026	93.8375			
SEMI-ANN. 3.400% 05/01/2026	107.2259	445,728.00	509,323.24	63,595.24
172967KN0	475,000			
CITIGROUP INC 3.668% VAR 07/24/2028	98.151			
SEMI-ANN. FLOATING 07/24/2028	107.8542	49,075.50	53,927.08	4,851.58
172967LP4	50,000			
CITIGROUP INC 4.044/VAR 06/01/2024	104.387			
SEMI-ANN. FLOATING 06/01/2024	104.2194	365,354.50	364,768.06	(586.44)
172967LZ2	350,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CITIGROUP INC 4.125% 07/25/2028	102.591			
SEMI-ANN. 4.125% 07/25/2028	109.7406	307,773.00	329,221.88	21,448.88
172967KU4	300,000			
COMCAST CORP NEW 3.15% 02/15/2028	92.7285			
SEMI-ANN. 3.150% 02/15/2028	107.3375	92,728.50	107,337.45	14,608.95
20030NCA7	100,000			
COMCAST CORP NEW 3.3% 02/01/2027	94.438			
SEMI-ANN. 3.300% 02/01/2027	107.4304	75,550.40	85,944.33	10,393.93
20030NBY6	80,000			
COMCAST CORP NEW 3.3% 04/01/2027	99.733			
SEMI-ANN. 3.300% 04/01/2027	107.4824	349,065.50	376,188.30	27,122.80
20030NDK4	350,000			
COMCAST CORP NEW 3.7% 04/15/2024	99.994			
SEMI-ANN. 3.700% 04/15/2024	106.2414	299,982.00	318,724.32	18,742.32
20030NCR0	300,000			
COMCAST CORP NEW 3.95% 10/15/2025	108.026			
SEMI-ANN. 3.950% 10/15/2025	109.1730	351,084.50	354,812.41	3,727.91
20030NCS8	325,000			
COSTCO WHOLESALE CORP 1.375% 06/20/2027	99.775			
SEMI-ANN. 1.375% 06/20/2027	99.2284	324,268.75	322,492.26	(1,776.49)
22160KAN5	325,000			
CREDIT AGRICOLE SA LONDON BRH SOFR 1.907	100.00			
SEMI-ANN. FLOATING 06/16/2026	100.1921	250,000.00	250,480.30	480.30
22535WAG2	250,000			
CREDIT SUISSE AG NY BRNCH 2.95% 04/09/20	99.829			
SEMI-ANN. 2.950% 04/09/2025	104.6734	249,572.50	261,683.41	12,110.91
22550L2C4	250,000			
CREDIT SUISSE GRP AG 3.574% 01/09/2023 1	100.00			
SEMI-ANN. 3.574% 01/09/2023	100.0282	750,000.00	750,211.77	211.77
225401AB4	750,000			
CREDIT SUISSE GRP AG 4.194/VAR 04/01/203	100.00			
SEMI-ANN. FLOATING 04/01/2031	110.2838	425,000.00	468,706.23	43,706.23
225401AP3	425,000			
CSAIL 2019-C18 COML MTG TR 2.968% 12/15/	110.9375			
MONTHLY 2.968% 12/15/2052	104.7934	665,625.00	628,760.58	(36,864.42)
12597DAD7	600,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CVS HEALTH CORP 2.625% 08/15/2024	100.148			
SEMI-ANN. 2.625% 08/15/2024	103.541	125,185.00	129,426.25	4,241.25
126650DE7	125,000			
DEERE & CO 3.1% 04/15/2030	99.811			
SEMI-ANN. 3.100% 04/15/2030	107.7737	224,574.75	242,490.82	17,916.07
244199BJ3	225,000			
DEERE JOHN CAPITAL CORP 1.75% 03/09/2027	99.934			
SEMI-ANN. 1.750% 03/09/2027	100.6804	199,868.00	201,360.78	1,492.78
24422EVF3	200,000			
DELL INTL/EMC CORP 5.3% 10/01/2029	116.00			
SEMI-ANN. 5.300% 10/01/2029	117.2194	29,000.00	29,304.85	304.85
24703TAG1	25,000			
DELL INTL/EMC CORP 5.45% 06/15/2023	110.404			
SEMI-ANN. 5.450% 06/15/2023	105.4893	7,728.28	7,384.25	(344.03)
24703TAA4	7,000			
DELL INTL/EMC CORP 5.85% 07/15/2025	117.5631			
SEMI-ANN. 5.850% 07/15/2025	113.3446	264,517.00	255,025.40	(9,491.60)
24703TAC0	225,000			
DELL INTL/EMC CORP 6.02% 06/15/2026	109.2718			
SEMI-ANN. 6.020% 06/15/2026	115.5851	491,723.00	520,133.17	28,410.17
24703TAD8	450,000			
DELL INTL/EMC CORP 6.2% 07/15/2030	121.279			
SEMI-ANN. 6.200% 07/15/2030	126.1869	60,639.50	63,093.46	2,453.96
24703TAH9	50,000			
DENTSPLY SIRONA INC 3.25% 06/01/2030	99.788			
SEMI-ANN. 3.250% 06/01/2030	105.6264	224,523.00	237,659.47	13,136.47
24906PAA7	225,000			
DH EUROPE FINANCE II SARL 2.2% 11/15/202	99.952			
SEMI-ANN. 2.200% 11/15/2024	102.1872	274,868.00	281,014.74	6,146.74
23291KAG0	275,000			
DOLLAR TREE INC 4.2% 05/15/2028	99.736			
SEMI-ANN. 4.200% 05/15/2028	111.4509	299,208.00	334,352.60	35,144.60
256746AH1	300,000			
DOMINION ENERGY INC VAR 08/15/2024	100.0879			
SEMI-ANN. FLOATING 08/15/2024	103.5097	500,439.50	517,548.56	17,109.06
25746UDB2	500,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
DRYDEN 76 CLO LTD 3ML+115 10/20/2034 144	100.00			
QUARTERLY FLOATING 10/20/2034	99.9595	2,500,000.00	2,498,987.50	(1,012.50)
26252WAU3	2,500,000			
DUKE REALTY LP 1.75% 07/01/2030	99.072			
SEMI-ANN. 1.750% 07/01/2030	95.0069	198,144.00	190,013.88	(8,130.12)
26441YBE6	200,000			
DUPONT DE NEMOURS INC 4.205% 11/15/2023	100.00			
SEMI-ANN. 4.205% 11/15/2023	105.7471	250,000.00	264,367.70	14,367.70
26078JAB6	250,000			
EAST OHIO GAS CO/THE 1.3% 06/15/2025 144	99.899			
SEMI-ANN. 1.300% 06/15/2025	98.6265	124,873.75	123,283.13	(1,590.62)
27409LAA1	125,000			
EDSOUTH INDENTURE NO 5 LLC 1ML+ 02/25/20	100.1562			
MONTHLY FLOATING 02/25/2039	99.6979	201,516.53	200,594.32	(922.21)
28137RAA5	201,202.1695			
EMORY UNIVERSITY GA 2.143% 09/01/2030	101.809			
SEMI-ANN. 2.143% 09/01/2030	101.3839	234,160.70	233,182.91	(977.79)
29157TAD8	230,000			
ENERGY TRANSFER LP 4.2% 09/15/2023	100.0329			
SEMI-ANN. 4.200% 09/15/2023	104.4287	500,164.25	522,143.46	21,979.21
29278NAC7	500,000			
ENERGY TRANSFER LP 4.95% 06/15/2028	97.332			
SEMI-ANN. 4.950% 06/15/2028	112.49	121,665.00	140,612.50	18,947.50
29278NAF0	125,000			
ENTERGY CORP NEW 2.95% 09/01/2026	99.775			
SEMI-ANN. 2.950% 09/01/2026	104.2774	349,212.50	364,970.90	15,758.40
29364GAJ2	350,000			
EQUINOR ASA 2.375% 05/22/2030	99.426			
SEMI-ANN. 2.375% 05/22/2030	101.5909	497,130.00	507,954.25	10,824.25
29446MAK8	500,000			
EXELON CORP 4.05% 04/15/2030	99.794			
SEMI-ANN. 4.050% 04/15/2030	111.1062	174,639.50	194,435.78	19,796.28
30161NAX9	175,000			
FANNIE MAE 0.875% 08/05/2030	98.493			
SEMI-ANN. 0.875% 08/05/2030	94.2339	2,107,750.20	2,016,606.08	(91,144.12)
3135G05Q2	2,140,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FEDERAL FARM CREDIT BANKS 3.43% 12/06/20	105.6388			
SEMI-ANN. 3.430% 12/06/2028	112.5623	2,376,872.47	2,532,652.31	155,779.84
3133EJ2D0	2,250,000			
FEDERAL HOME LN MTG CORP 3% 03/15/2044	104.0820			
MONTHLY 3.000% 03/15/2044	103.5751	666,060.25	662,816.33	(3,243.92)
3137BNR48	639,937.7900			
FEDERAL HOME LN MTG MLT CTF GT 2.5% 05/1	102.8438			
MONTHLY 2.500% 05/15/2045	102.4058	543,635.31	541,320.33	(2,314.98)
3137BRN92	528,603.1400			
FEDERAL HOME LN MTG MLT CTF GT 3% 06/15/	104.3438			
MONTHLY 3.000% 06/15/2045	104.4693	1,128,451.05	1,129,808.83	1,357.78
3137BPFK0	1,081,474.4920			
FEDERAL NAT MTG ASN GTD REM PA 2.49935%	104.8906			
MONTHLY 2.499% 09/25/2026	101.7265	594,553.92	576,618.63	(17,935.29)
3136AS4R4	566,832.2700			
FEDERAL NAT MTG ASN GTD REM PA 2.5% 12/2	102.7813			
MONTHLY 2.500% 12/25/2041	102.3228	202,989.85	202,084.35	(905.50)
3136AQUZ1	197,496.9515			
FFCB 5.27% 5/1/29	120.9192			
SEMI-ANN. 5.270% 05/01/2029	125.3514	955,261.68	990,275.98	35,014.30
31331YK90	790,000			
FHLG 5.00% 6/35 #G01839	110.5365			
MONTHLY 5.000% 06/01/2035	111.0862	79,797.18	80,194.01	396.83
3128LXBG4	72,190.8246			
FHLG 5.00% 8/40 #A93511	110.4739			
MONTHLY 5.000% 08/01/2040	112.1970	108,332.39	110,022.08	1,689.69
3129413U9	98,061.4964			
FHLG 30YR 2.5% 09/01/2051#RA5801	104.5469			
MONTHLY 2.500% 09/01/2051	102.6601	1,025,020.09	1,006,521.19	(18,498.90)
3133KMNS0	980,440.6800			
FHLG 30YR 2.5% 09/01/2051#RA5853	104.875			
MONTHLY 2.500% 09/01/2051	102.8476	2,056,678.17	2,016,918.92	(39,759.25)
3133KMQE8	1,961,075.7200			
FHLG 30YR 3.5% 07/01/2042#U95026	101.7887			
MONTHLY 3.500% 07/01/2042	107.95	371,280.95	393,754.84	22,473.89
3132H5A40	364,756.6850			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHLG 30YR 3.5% 08/01/2042#U90065	101.8255			
MONTHLY 3.500% 08/01/2042	107.9500	465,589.23	493,592.92	28,003.69
3132H3CA9	457,242.1700			
FHLG 30YR 3% 12/01/2050#SD7531	108.0312			
MONTHLY 3.000% 12/01/2050	105.3258	1,717,195.36	1,674,190.80	(43,004.56)
3132DVLL7	1,589,535.7800			
FHLG 30YR 4% 01/01/2049#ZT1703	105.9687			
MONTHLY 4.000% 01/01/2049	108.1531	365,735.34	373,274.37	7,539.03
3132AD3L0	345,135.0920			
FHLG 30YR 4% 05/44#G60956	105.8594			
MONTHLY 4.000% 05/01/2044	108.3199	125,003.33	127,908.81	2,905.48
31335BBZ8	118,084.3117			
FHLG 30YR 4% 06/01/2048#G67713	102.3984			
MONTHLY 4.000% 06/01/2048	108.3902	1,415,435.38	1,498,258.57	82,823.19
3132XCSA4	1,382,282.1870			
FHLG 30YR 4% 10/01/2048#Q59126	105.8203			
MONTHLY 4.000% 10/01/2048	108.1637	240,116.53	245,433.78	5,317.25
3132Y3D84	226,909.6670			
FHLG 30YR 5.0% 02/01/2041#G06261	110.4896			
MONTHLY 5.000% 02/01/2041	112.2645	32,448.46	32,969.72	521.26
3128M8JE5	29,367.8919			
FHLG 30YR 5.0% 07/01/26 #L10246	105.9254			
MONTHLY 5.000% 07/01/2026	102.6491	3,795.94	3,678.53	(117.41)
3128DHHX5	3,583.5971			
FHLG 30YR 5.0% 08/01/2034#A25634	110.7865			
MONTHLY 5.000% 08/01/2034	111.2323	48,182.38	48,376.28	193.90
31297DHK7	43,491.2195			
FHLG 30YR 5.0% 08/01/2040#A93448	110.4740			
MONTHLY 5.000% 08/01/2040	112.1516	94,213.64	95,644.36	1,430.72
312941ZM2	85,281.2996			
FHLG 30YR 5.0% 10/01/2034#A27848	110.6146			
MONTHLY 5.000% 10/01/2034	110.7925	122,811.47	123,009.02	197.55
31297FWH2	111,026.4685			
FHLG 30YR 5.0% 11/01/26 #L10244	106.5261			
MONTHLY 5.000% 11/01/2026	104.0567	12,602.33	12,310.19	(292.14)
3128DHHV9	11,830.2698			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FHR 4594 PA 3% 11/15/2044	105.0000			
MONTHLY 3.000% 11/15/2044	103.6886	583,542.90	576,254.90	(7,288.00)
3137BQLX3	555,755.1490			
FIFTH THIRD BANCORP 2.375% 01/28/2025	98.329			
SEMI-ANN. 2.375% 01/28/2025	102.6607	226,156.70	236,119.52	9,962.82
316773CY4	230,000			
FISERV INC 2.75% 07/01/2024	99.832			
SEMI-ANN. 2.750% 07/01/2024	103.4323	823,614.00	853,316.26	29,702.26
337738AS7	825,000			
FISERV INC 3.2% 07/01/2026	99.993			
SEMI-ANN. 3.200% 07/01/2026	105.7323	549,961.50	581,527.52	31,566.02
337738AT5	550,000			
FNMA 4.00% 3/32 20YR #MA1011	107.1081			
MONTHLY 4.000% 03/01/2032	107.6219	360,883.03	362,614.16	1,731.13
31418ADR6	336,933.5275			
FNMA 20YR 4.0% 02/01/2032#MA0977	107.1081			
MONTHLY 4.000% 02/01/2032	107.6219	214,818.92	215,849.40	1,030.48
31418ACP1	200,562.7624			
FNMA 30YR 2.5% 09/01/2051#FM8691	104.8906			
MONTHLY 2.500% 09/01/2051	102.8476	1,030,508.41	1,010,436.30	(20,072.11)
3140XCUR7	982,459.9700			
FNMA 30YR 3.5% 01/01/2046#AL7951	107.1250			
MONTHLY 3.500% 01/01/2046	109.0964	423,820.43	431,619.84	7,799.41
3138EQZR6	395,631.6834			
FNMA 30YR 3.5% 01/01/2046#AZ8683	107.1248			
MONTHLY 3.500% 01/01/2046	109.0652	15,358.83	15,637.03	278.20
3140E1UH4	14,337.3294			
FNMA 30YR 3.5% 02/01/2045#AL7910	104.6641			
MONTHLY 3.500% 02/01/2045	107.2526	269,896.66	276,571.81	6,675.15
3138EQYG1	257,869.4900			
FNMA 30YR 3.5% 02/01/2045#AX6373	107.1250			
MONTHLY 3.500% 02/01/2045	109.1589	12,054.70	12,283.57	228.87
3138Y8CK4	11,252.9302			
FNMA 30YR 3.5% 02/01/2045#AX7714	107.1249			
MONTHLY 3.500% 02/01/2045	109.1276	17,456.89	17,783.25	326.36
3138Y9SC3	16,295.8317			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 30YR 3.5% 02/01/2045#AY4450	107.1250			
MONTHLY 3.500% 02/01/2045	109.1589	18,118.99	18,463.00	344.01
3138YH5L0	16,913.8756			
FNMA 30YR 3.5% 02/01/2045#AY6303	107.1249			
MONTHLY 3.500% 02/01/2045	109.1589	69,359.47	70,676.37	1,316.90
3138YLAD3	64,746.3302			
FNMA 30YR 3.5% 02/01/2046#BC3481	107.1248			
MONTHLY 3.500% 02/01/2046	109.0651	14,778.48	15,046.15	267.67
3140EX2P7	13,795.5676			
FNMA 30YR 3.5% 03/01/2045#AY4781	107.1250			
MONTHLY 3.500% 03/01/2045	109.1276	14,544.65	14,816.55	271.90
3138YJJ31	13,577.2710			
FNMA 30YR 3.5% 04/01/2045#AY2930	107.1251			
MONTHLY 3.500% 04/01/2045	109.1276	9,069.92	9,239.46	169.54
3138YGHG0	8,466.6593			
FNMA 30YR 3.5% 05/01/2045#AY4203	107.1250			
MONTHLY 3.500% 05/01/2045	109.1276	102,626.18	104,544.70	1,918.52
3138YHU57	95,800.3976			
FNMA 30YR 3.5% 05/01/2045#AZ1367	107.1250			
MONTHLY 3.500% 05/01/2045	109.1277	9,472.17	9,649.25	177.08
3138YSQV1	8,842.1651			
FNMA 30YR 3.5% 06/01/2045#AZ1223	107.1251			
MONTHLY 3.500% 06/01/2045	109.1276	26,542.62	27,038.80	496.18
3138YSLD6	24,777.2298			
FNMA 30YR 3.5% 06/01/2045#AZ2709	107.1251			
MONTHLY 3.500% 06/01/2045	109.1276	12,279.60	12,509.14	229.54
3138YUAK7	11,462.8567			
FNMA 30YR 3.5% 06/01/2047#BM1359	103.9531			
MONTHLY 3.500% 06/01/2047	107.4089	1,451,109.49	1,499,349.32	48,239.83
3140J5QM4	1,395,926.7800			
FNMA 30YR 3.5% 07/01/2045#AZ0054	107.1251			
MONTHLY 3.500% 07/01/2045	109.1277	10,206.54	10,397.34	190.80
3138YRBY3	9,527.6840			
FNMA 30YR 3.5% 08/01/2045#AZ2604	107.1251			
MONTHLY 3.500% 08/01/2045	109.1277	7,095.40	7,228.04	132.64
3138YT3N2	6,623.4695			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 30YR 3.5% 08/01/2045#AZ2619	107.1248			
MONTHLY 3.500% 08/01/2045	109.1276	13,171.44	13,417.70	246.26
3138YT4D3	12,295.4180			
FNMA 30YR 3.5% 08/01/2045#AZ5196	107.1251			
MONTHLY 3.500% 08/01/2045	109.1276	9,293.19	9,466.91	173.72
3138YWX28	8,675.0850			
FNMA 30YR 3.5% 09/01/2045#AL7232	107.1250			
MONTHLY 3.500% 09/01/2045	109.1276	597,654.10	608,826.86	11,172.76
3138EQBA9	557,903.4929			
FNMA 30YR 3.5% 09/01/2045#AZ2637	107.1249			
MONTHLY 3.500% 09/01/2045	109.1276	27,902.11	28,423.74	521.63
3138YT4X9	26,046.3276			
FNMA 30YR 3.5% 10/01/2045#AL7495	107.125			
MONTHLY 3.500% 10/01/2045	109.1276	427,361.82	435,351.06	7,989.24
3138EQKH4	398,937.5224			
FNMA 30YR 3.5% 10/01/2045#AZ2665	107.1251			
MONTHLY 3.500% 10/01/2045	109.0964	34,448.93	35,082.86	633.93
3138YT6B5	32,157.6728			
FNMA 30YR 3.5% 11/01/2045#AX3358	107.1250			
MONTHLY 3.500% 11/01/2045	109.0964	17,035.70	17,349.20	313.50
3138Y4WU9	15,902.6321			
FNMA 30YR 3.5% 11/01/2045#BA2899	107.1250			
MONTHLY 3.500% 11/01/2045	107.7511	51,815.92	52,118.77	302.85
3140E7GH7	48,369.6058			
FNMA 30YR 3.5% 11/01/2045#BA2978	107.1251			
MONTHLY 3.500% 11/01/2045	109.0964	11,181.56	11,387.32	205.76
3140E7JY7	10,437.8553			
FNMA 30YR 3.5% 11/01/2045#BA3553	107.1251			
MONTHLY 3.500% 11/01/2045	108.9042	16,328.80	16,599.98	271.18
3140E75P1	15,242.7405			
FNMA 30YR 3.5% 11/01/2045#BA4700	107.1250			
MONTHLY 3.500% 11/01/2045	109.0964	11,902.46	12,121.49	219.03
3140E9GJ9	11,110.8107			
FNMA 30YR 3.5% 11/01/2045#BA5324	107.1250			
MONTHLY 3.500% 11/01/2045	108.3276	26,649.05	26,948.21	299.16
3140E94J2	24,876.5820			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 30YR 3.5% 12/01/2046#BM1121	103.9062			
MONTHLY 3.500% 12/01/2046	107.4089	863,066.24	892,159.80	29,093.56
3140J5G78	830,620.1536			
FNMA 30YR 3% 10/01/2049#CA4340	107.4727			
MONTHLY 3.000% 10/01/2049	105.4742	1,659,495.31	1,628,637.12	(30,858.19)
3140QBZE1	1,544,109.3360			
FNMA 30YR 4.0% 07/01/2044#AS2959	105.3437			
MONTHLY 4.000% 07/01/2044	108.0281	15,288.80	15,678.39	389.59
3138WCJD6	14,513.2492			
FNMA 30YR 4.0% 08/01/2043#AU2192	106.3112			
MONTHLY 4.000% 08/01/2043	109.8641	407,325.48	420,938.03	13,612.55
3138X1NJ1	383,144.4295			
FNMA 30YR 4.5% 01/01/2050#FM3619	108.2188			
MONTHLY 4.500% 01/01/2050	107.0287	383,649.56	379,430.64	(4,218.92)
3140X7AV1	354,513.0220			
FNMA 30YR 4.5% 05/01/2048#BM4343	104.8750			
MONTHLY 4.500% 05/01/2048	109.8021	2,644,809.04	2,769,064.77	124,255.73
3140J8ZH9	2,521,867.9890			
FNMA 30YR 4.5% 11/01/2048#CA2580	103.9102			
MONTHLY 4.500% 11/01/2048	110.7631	2,932,176.03	3,125,554.16	193,378.13
3140Q92N2	2,821,837.7850			
FNMA 30YR 4% 03/46#BM1362	105.8438			
MONTHLY 4.000% 03/01/2046	108.2781	504,148.76	515,744.01	11,595.25
3140J5QQ5	476,314.1523			
FNMA 30YR 4% 08/01/2048#CA2156	105.8203			
MONTHLY 4.000% 08/01/2048	108.2078	497,271.68	508,491.02	11,219.34
3140Q9ME0	469,920.8160			
FNMA 30YR 4% 08/43#BM1583	105.8125			
MONTHLY 4.000% 08/01/2043	108.2781	170,852.50	174,833.68	3,981.18
3140J5XM6	161,467.2251			
FNMA 30YR 5% 11/01/2048#BM5538	109.9336			
MONTHLY 5.000% 11/01/2048	110.9238	1,133,244.37	1,143,451.64	10,207.27
3140JAEL8	1,030,844.4610			
FNMA 30YR 7.5% 06/01/2032#545721	118.2370			
MONTHLY 7.500% 06/01/2032	117.5680	38,261.27	38,044.78	(216.49)
31385JG69	32,359.8189			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FNMA 7.50% 1/24 #190254	114.7277			
MONTHLY 7.500% 01/01/2024	104.5863	7,980.40	7,274.97	(705.43)
31368HH71	6,955.9495			
FORTUNE BRANDS HOME & SEC INC 4% 09/21/2	99.969			
SEMI-ANN. 4.000% 09/21/2023	104.7638	824,744.25	864,301.51	39,557.26
34964CAC0	825,000			
GENERAL MOTORS CO 4% 04/01/2025	100.616			
SEMI-ANN. 4.000% 04/01/2025	106.9553	150,924.00	160,432.91	9,508.91
37045VAG5	150,000			
GENERAL MTRS FINL CO INC 1.25% 01/08/202	99.807			
SEMI-ANN. 1.250% 01/08/2026	97.8438	698,649.00	684,906.76	(13,742.24)
37045XDD5	700,000			
GENERAL MTRS FINL CO INC 1.5% 06/10/2026	99.818			
SEMI-ANN. 1.500% 06/10/2026	98.3910	748,635.00	737,932.62	(10,702.38)
37045XDK9	750,000			
GENERAL MTRS FINL CO INC 4.3% 07/13/2025	101.688			
SEMI-ANN. 4.300% 07/13/2025	107.7945	76,266.00	80,845.87	4,579.87
37045XAZ9	75,000			
GENERAL MTRS FINL CO INC 5.65% 01/17/202	107.846			
SEMI-ANN. 5.650% 01/17/2029	118.5867	53,923.00	59,293.37	5,370.37
37045XCS3	50,000			
GLENCORE FDG LLC 1.625% 04/27/2026 144A	99.895			
SEMI-ANN. 1.625% 04/27/2026	98.1106	249,737.50	245,276.50	(4,461.00)
378272BD9	250,000			
GLENCORE FDG LLC 4.125% 03/12/2024 144A	99.527			
SEMI-ANN. 4.125% 03/12/2024	105.1500	622,043.75	657,187.44	35,143.69
378272AT5	625,000			
GNII II 4.50% 1/41 #004946	109.2344			
MONTHLY 4.500% 02/20/2041	109.9222	213,342.90	214,686.32	1,343.42
36202FP75	195,307.4660			
GNII II 5.50% 4/34 #003544	112.1830			
MONTHLY 5.500% 04/20/2034	111.3611	103,652.47	102,893.04	(759.43)
36202D5D9	92,395.8424			
GNII II 5.50% 5/34 #003556	112.1984			
MONTHLY 5.500% 05/20/2034	111.4391	66,867.75	66,415.20	(452.55)
36202D5R8	59,597.7676			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNII II 5.50% 6/34 #003569	112.2067			
MONTHLY 5.500% 06/20/2034	111.4389	63,728.97	63,292.87	(436.10)
36202D6E6	56,796.0522			
GNII II 0% 08/48#MA5400	106.6641			
MONTHLY 5.000% 08/20/2048	106.9683	56,386.03	56,546.83	160.80
36179T7M1	52,863.1870			
GNII II 0% 12/20/2048#MA5653	107.5000			
MONTHLY 5.000% 12/20/2048	106.9136	456,320.85	453,831.51	(2,489.34)
36179UH62	424,484.5140			
GNII II 2.5% 01/01/2052 #TBA	102.3922			
MONTHLY 2.500% 01/01/2052	102.5035	5,119,609.38	5,125,173.00	5,563.62
HIJ287000	5,000,000			
GNII II 3.5% 03/20/2050#MA6542	105.1094			
MONTHLY 3.500% 03/20/2050	104.0394	983,513.91	973,501.82	(10,012.09)
36179VHT0	935,705.2193			
GNII II 3.5% 04/47#MA4382	107.0000			
MONTHLY 3.500% 04/20/2047	105.1956	831,658.70	817,634.14	(14,024.56)
36179S2P1	777,251.1290			
GNII II 3.5% 12/20/2047#MA4900	106.8125			
MONTHLY 3.500% 12/20/2047	104.7894	1,051,746.02	1,031,824.95	(19,921.07)
36179TNR2	984,665.6670			
GNII II 3% 01/01/2052 #TBA	103.3594			
MONTHLY 3.000% 01/01/2052	103.5200	6,201,562.51	6,211,200.60	9,638.09
HIJ288000	6,000,000			
GNII II 3% 07/51#MA7473	103.8242			
MONTHLY 3.000% 07/20/2051	103.6554	1,022,343.04	1,020,681.10	(1,661.94)
36179WJS8	984,686.4781			
GNII II 3% 09/20/2049#MA6153	104.0742			
MONTHLY 3.000% 09/20/2049	103.7961	5,931,139.66	5,915,287.56	(15,852.10)
36179UZS4	5,698,951.9242			
GNII II 3% 11/20/2051#MA7706	103.8203			
MONTHLY 3.000% 11/20/2051	103.8195	1,033,415.86	1,033,407.77	(8.09)
36179WR34	995,388.8900			
GNII II 3% 12/20/2051#MA7768	103.8672			
MONTHLY 3.000% 12/20/2051	103.8898	1,038,671.88	1,038,898.10	226.22
36179WTZ1	1,000,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNII II 4.0% 01/44#MA1601	105.7710			
MONTHLY 4.000% 01/20/2044	108.0440	1,367,545.08	1,396,933.96	29,388.88
36179NX60	1,292,930.2660			
GNII II 4.0% 01/46#MA3377	106.9165			
MONTHLY 4.000% 01/20/2046	107.6690	512,350.15	515,956.21	3,606.06
36179RXE4	479,205.7737			
GNII II 4.0% 02/20/2044#MA1678	106.4531			
MONTHLY 4.000% 02/20/2044	108.0440	97,238.33	98,691.52	1,453.19
36179N2K3	91,343.8020			
GNII II 4.0% 03/20/2045#MA2679	106.3208			
MONTHLY 4.000% 03/20/2045	107.8878	1,339,808.34	1,359,555.27	19,746.93
36179Q6Q9	1,260,156.8722			
GNII II 4.0% 03/20/2045#MA2755	106.9432			
MONTHLY 4.000% 04/20/2045	107.8878	81,979.45	82,703.56	724.11
36179RBY4	76,657.0197			
GNII II 4.0% 06/20/2045#MA2893	106.9453			
MONTHLY 4.000% 06/20/2045	107.8878	209,566.15	211,412.98	1,846.83
36179RGA1	195,956.3739			
GNII II 4.0% 07/20/2044#MA2074	106.4210			
MONTHLY 4.000% 07/20/2044	107.9815	186,272.08	189,003.58	2,731.50
36179QJT9	175,033.2500			
GNII II 4.0% 07/20/2045#MA2962	106.3242			
MONTHLY 4.000% 07/20/2045	107.7940	2,329,070.60	2,361,267.36	32,196.76
36179RJF7	2,190,536.3048			
GNII II 4.0% 08/20/2044#MA2149	106.2734			
MONTHLY 4.000% 08/20/2044	107.9815	1,539,783.15	1,564,531.49	24,748.34
36179QL66	1,448,888.0580			
GNII II 4.0% 09/45#MA3106	106.6241			
MONTHLY 4.000% 09/20/2045	107.7940	2,006,456.35	2,028,471.58	22,015.23
36179RNX3	1,881,803.2707			
GNII II 4.0% 10/20/2044#MA2304	106.9201			
MONTHLY 4.000% 10/20/2044	107.9815	111,017.27	112,119.38	1,102.11
36179QRZ6	103,831.9952			
GNII II 4.5% 01/20/2049#MA5711	104.7566			
MONTHLY 4.500% 01/20/2049	106.1488	1,523,951.76	1,544,204.42	20,252.66
36179UKY7	1,454,754.6110			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNII II 4.5% 03/20/2049#MA5818	105.0898			
MONTHLY 4.500% 03/20/2049	106.0941	376,160.08	379,754.74	3,594.66
36179UPB2	357,941.4270			
GNII II 4.5% 05/20/2048#MA5193	104.5039			
MONTHLY 4.500% 05/20/2048	106.4457	195,795.61	199,433.64	3,638.03
36179TXW0	187,357.2100			
GNII II 4.5% 08/47#MA4654	105.3125			
MONTHLY 4.500% 08/20/2047	107.5160	1,785,132.41	1,822,483.17	37,350.76
36179TE35	1,695,081.2080			
GNII II 4% 03/20/2049#MA5817	103.9766			
MONTHLY 4.000% 03/20/2049	105.4581	474,624.84	481,387.61	6,762.77
36179UPA4	456,472.9110			
GNII II 4% 04/20/2046#MA3598	107.1562			
MONTHLY 4.000% 04/20/2046	107.5128	561,497.47	563,365.69	1,868.22
36179R7K9	523,998.8115			
GNII II 5% 01/20/2049#MA5712	105.625			
MONTHLY 5.000% 01/20/2049	106.9136	267,788.03	271,054.88	3,266.85
36179UKZ4	253,527.1300			
GNII II 5% 03/20/2049#MA5819	107.1719			
MONTHLY 5.000% 03/20/2049	106.8745	70,533.30	70,337.58	(195.72)
36179UPC0	65,813.2510			
GNII II 5% 06/20/2049#MA5988	107.1719			
MONTHLY 5.000% 06/20/2049	106.7651	1,195,431.86	1,190,894.78	(4,537.08)
36179UUM2	1,115,434.3080			
GNII II 5% 11/20/2048#MA5597	104.8989			
MONTHLY 5.000% 11/20/2048	106.9292	1,061,825.37	1,082,376.44	20,551.07
36179UGE6	1,012,236.6410			
GNII II 6.5% 8/32 #003274	115.2297			
MONTHLY 6.500% 08/20/2032	113.4845	50,981.48	50,209.35	(772.13)
36202DT76	44,243.3565			
GNII II 6.5% 8/36 #003891	113.9290			
MONTHLY 6.500% 08/20/2036	116.0620	27,677.05	28,195.23	518.18
36202EKC2	24,293.2482			
GNMA 5.00% 3/35 #781881	110.4778			
MONTHLY 5.000% 03/15/2035	111.0440	15,814.81	15,895.86	81.05
36241KCS5	14,314.9174			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
GNMA 5.50% 3/34 #605099	112.2886			
MONTHLY 5.500% 03/15/2034	111.2955	196,055.94	194,322.08	(1,733.86)
36200NGG0	174,600.0486			
GNMA 5.50% 7/33 #781636	112.2177			
MONTHLY 5.500% 07/15/2033	110.9422	64,682.61	63,947.41	(735.20)
36225BY93	57,640.2785			
GNMA 5.50% 10/35 #781987	112.2158			
MONTHLY 5.500% 10/15/2035	111.9970	105,743.14	105,537.01	(206.13)
36241KF45	94,231.9753			
GNMA 6.00% 10/33 #604723	113.7913			
MONTHLY 6.000% 10/15/2033	112.8867	43,712.73	43,365.20	(347.53)
36200MYU1	38,414.8159			
GNMA II 6.0% 07/20/34 #616502	110.4896			
MONTHLY 6.000% 07/20/2034	112.7818	160,731.69	164,066.22	3,334.53
36290S3K5	145,472.2107			
GNMA 30YR 5.0% 03/15/2036#782105	110.3217			
MONTHLY 5.000% 03/15/2036	111.0441	17,233.94	17,346.79	112.85
36241KKS6	15,621.5377			
GNMA 4.0% 05/15/43 #AD9099	107.1198			
MONTHLY 4.000% 05/15/2043	109.6766	599,711.18	614,025.60	14,314.42
36180NDC6	559,851.0011			
GNMA 4.0% 09/15/21 #738767	107.0104			
MONTHLY 4.000% 09/15/2041	108.4161	242,660.87	245,848.55	3,187.68
3620ASW47	226,763.7873			
GNMA 4.5% 06/15/39 #701938	109.3789			
MONTHLY 4.500% 06/15/2039	110.5556	582,243.62	588,507.33	6,263.71
36296UZB9	532,318.0218			
GNMA 5.5% 05/15/35 #538717	112.3386			
MONTHLY 5.500% 05/15/2035	112.2051	65,218.99	65,141.52	(77.47)
36212NPA9	58,055.7484			
GSMS 2013-GC13 A5 4.175% 7/46	107.0386			
MONTHLY FLOATING 07/10/2046	103.6708	1,528,510.76	1,480,418.74	(48,092.02)
36198EAE5	1,428,000			
HALSEY POINT CLO LTD 3ML+145 11/30/2032	99.75			
QUARTERLY FLOATING 11/30/2032	100.2056	349,125.00	350,719.60	1,594.60
40638UAA7	350,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
HALSEYPOINT CLO II LTD / HALSEYPOINT CLO	99.00			
QUARTERLY FLOATING 07/20/2031	100.0324	1,435,500.00	1,450,469.80	14,969.80
40638TAA0	1,450,000			
HEWLETT PACKARD ENTERPRISE CO VAR 10/15/	109.3736			
SEMI-ANN. FLOATING 10/15/2025	110.9352	1,535,604.94	1,557,529.96	21,925.02
42824CAW9	1,404,000			
HEWLETT PACKARD ENTERPRISE CO 4.45% 10/0	99.956			
SEMI-ANN. 4.450% 10/02/2023	105.5200	399,824.00	422,079.80	22,255.80
42824CBG3	400,000			
HOST HOTELS & RESORTS LP 2.9% 12/15/2031	98.528			
SEMI-ANN. 2.900% 12/15/2031	96.4761	221,688.00	217,071.18	(4,616.82)
44107TBA3	225,000			
HOUSTON TX ARPT 2.235% 7/1/2029	104.556			
SEMI-ANN. 2.235% 07/01/2029	100.3911	62,733.60	60,234.65	(2,498.95)
442349ER3	60,000			
HP INC 1.45% 06/17/2026 144A	99.808			
SEMI-ANN. 1.450% 06/17/2026	98.0198	723,608.00	710,643.25	(12,964.75)
40434LAD7	725,000			
HSBC HOLDINGS PLC 3.262/VAR 03/13/2023	100.00			
SEMI-ANN. FLOATING 03/13/2023	100.4718	350,000.00	351,651.44	1,651.44
404280BJ7	350,000			
HSBC HOLDINGS PLC 3.803%/VAR 03/11/2025	100.00			
SEMI-ANN. FLOATING 03/11/2025	104.9372	550,000.00	577,154.67	27,154.67
404280BZ1	550,000			
HUNTSMAN INTL LLC 4.5% 05/01/2029	98.87			
SEMI-ANN. 4.500% 05/01/2029	110.5384	247,175.00	276,345.90	29,170.90
44701QBE1	250,000			
HYUNDAI AUTO LEASE SECURITIZATION TR 202	99.985			
MONTHLY 0.330% 06/17/2024	99.3740	449,932.50	447,183.14	(2,749.36)
44891VAC5	450,000			
IHS MARKIT LTD 3.625% 05/01/2024	99.686			
SEMI-ANN. 3.625% 05/01/2024	104.875	299,058.00	314,625.00	15,567.00
44962LAH0	300,000			
ING GROEP NV 1.4/VAR 07/01/2026 144A	99.933			
SEMI-ANN. FLOATING 07/01/2026	98.9430	624,581.25	618,393.98	(6,187.27)
456837AU7	625,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
INTERCONTINENTAL EXCHANGE INC 2.1% 06/15	99.29			
SEMI-ANN. 2.100% 06/15/2030	98.9275	546,095.00	544,101.09	(1,993.91)
45866FAK0	550,000			
INTERNATIONAL FLAVS & FRAG INC 2.3% 11/0	99.998			
SEMI-ANN. 2.300% 11/01/2030	98.0564	874,982.50	857,993.69	(16,988.81)
459506AQ4	875,000			
INTUIT INC 1.35% 07/15/2027	99.906			
SEMI-ANN. 1.350% 07/15/2027	97.7963	124,882.50	122,245.32	(2,637.18)
46124HAC0	125,000			
INTUIT INC 1.65% 07/15/2030	99.76			
SEMI-ANN. 1.650% 07/15/2030	96.4433	99,760.00	96,443.27	(3,316.73)
46124HAD8	100,000			
INVITATION HOMES OPERATING PARTNERSHIP L	99.871			
SEMI-ANN. 2.300% 11/15/2028	98.9106	199,742.00	197,821.10	(1,920.90)
46188BAB8	200,000			
INVITATION HOMES OPERATING PARTNERSHIP L	98.396			
SEMI-ANN. 2.000% 08/15/2031	94.1694	629,734.40	602,684.36	(27,050.04)
46188BAA0	640,000			
JDE PEETS BV 1.375% 01/15/2027 144A	99.355			
SEMI-ANN. 1.375% 01/15/2027	96.5716	223,548.75	217,286.17	(6,262.58)
47216QAB9	225,000			
JPMBB 2015-C31 ASB 3.5395% 8/48	106.1875			
MONTHLY 3.539% 08/15/2048	103.6719	612,073.93	597,573.57	(14,500.36)
46644YAW0	576,408.6520			
JPMORGAN CHASE & CO VAR/3.782 02/01/2028	103.8367			
SEMI-ANN. FLOATING 02/01/2028	108.2533	493,224.25	514,203.11	20,978.86
46625HRY8	475,000			
JPMORGAN CHASE & CO 2.956/VAR 05/13/2031	100.00			
SEMI-ANN. FLOATING 05/13/2031	103.5374	175,000.00	181,190.38	6,190.38
46647PBP0	175,000			
JPMORGAN CHASE & CO 3.559%/VAR 04/23/24	100.7775			
SEMI-ANN. FLOATING 04/23/2024	103.3388	624,820.40	640,700.34	15,879.94
46647PAP1	620,000			
JPMORGAN CHASE & CO 3.625% 12/01/2027	100.1190			
SEMI-ANN. 3.625% 12/01/2027	107.7521	432,514.17	465,489.13	32,974.96
46625HRX0	432,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
JPMORGAN CHASE & CO 3.797%/VAR 07/23/202	105.112			
SEMI-ANN. FLOATING 07/23/2024	104.2176	131,390.00	130,271.95	(1,118.05)
46647PAU0	125,000			
JPMORGAN CHASE & CO 4.452%/VAR 12/05/202	104.7138			
SEMI-ANN. FLOATING 12/05/2029	113.4894	418,855.00	453,957.68	35,102.68
46647PAX4	400,000			
JPMORGAN CHASE & CO 4.493%/VAR 03/24/203	110.111			
SEMI-ANN. FLOATING 03/24/2031	115.7209	82,583.25	86,790.64	4,207.39
46647PBJ4	75,000			
KEURIG DR PEPPER INC 4.417% 05/25/2025	100.00			
SEMI-ANN. 4.417% 05/25/2025	108.7970	200,000.00	217,593.96	17,593.96
49271VAH3	200,000			
KILROY REALTY LP 4.75% 12/15/2028	99.634			
SEMI-ANN. 4.750% 12/15/2028	114.2377	298,902.00	342,713.08	43,811.08
49427RAN2	300,000			
LOCKHEED MARTIN CORP 1.85% 06/15/2030	99.78			
SEMI-ANN. 1.850% 06/15/2030	98.2093	349,230.00	343,732.54	(5,497.46)
539830BP3	350,000			
LOUISIANA ST UN 1.543% 9/1/2028	100.00			
SEMI-ANN. 1.543% 09/01/2028	97.8082	25,000.00	24,452.05	(547.95)
54651RDG1	25,000			
LOWES COS INC 1.7% 09/15/2028	99.777			
SEMI-ANN. 1.700% 09/15/2028	97.9862	274,386.75	269,462.00	(4,924.75)
548661ED5	275,000			
LUNDIN ENERGY FINANCE BV 2% 07/15/2026 1	99.827			
SEMI-ANN. 2.000% 07/15/2026	99.2993	199,654.00	198,598.54	(1,055.46)
55037AAA6	200,000			
MACQUARIE BANK LTD 2.3% 01/22/2025 144A	99.897			
SEMI-ANN. 2.300% 01/22/2025	102.4491	599,382.00	614,694.33	15,312.33
55608PBE3	600,000			
MACQUARIE GROUP LTD 1.34%/VAR 01/12/2027	100.00			
SEMI-ANN. FLOATING 01/12/2027	97.2942	275,000.00	267,559.04	(7,440.96)
55608JAR9	275,000			
MARS INC 2.7% 04/01/2025 144A	99.934			
SEMI-ANN. 2.700% 04/01/2025	103.9857	324,785.50	337,953.56	13,168.06
571676AA3	325,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
MARYLAND ST DEP 1.303% 8/1/2028	100.00			
SEMI-ANN. 1.303% 08/01/2028	96.8765	10,000.00	9,687.65	(312.35)
57421FAF4	10,000			
MASCO CORP 1.5% 02/15/2028	99.836			
SEMI-ANN. 1.500% 02/15/2028	96.7916	174,713.00	169,385.33	(5,327.67)
574599BS4	175,000			
MASTER CR CARD TR II 0.53% 11/21/2025 14	99.9814			
MONTHLY 0.530% 11/21/2025	98.5997	1,199,776.44	1,183,196.04	(16,580.40)
576339CJ2	1,200,000			
MERCK & CO INC 3.4% 03/07/2029	109.991			
SEMI-ANN. 3.400% 03/07/2029	108.7875	769,937.00	761,512.82	(8,424.18)
58933YAX3	700,000			
MICRON TECHNOLOGY INC 2.703% 04/15/2032	100.00			
SEMI-ANN. 2.703% 04/15/2032	100.113	200,000.00	200,226.00	226.00
595112BS1	200,000			
MID AMERICA APTS LP 1.7% 02/15/2031	99.465			
SEMI-ANN. 1.700% 02/15/2031	95.4941	198,930.00	190,988.15	(7,941.85)
59523UAS6	200,000			
MORGAN STANLEY CAPITAL I INC 3.587% 12/1	110.4922			
MONTHLY 3.587% 12/15/2050	108.4833	331,476.56	325,450.02	(6,026.54)
61691NAE5	300,000			
MORGAN STANLEY VAR/2.72 07/22/2025	100.00			
SEMI-ANN. FLOATING 07/22/2025	103.0496	325,000.00	334,911.06	9,911.06
6174468J1	325,000			
MORGAN STANLEY 1.794%/VAR 02/13/2032	100.00			
SEMI-ANN. FLOATING 02/13/2032	94.6545	450,000.00	425,945.26	(24,054.74)
6174468U6	450,000			
MORGAN STANLEY 3.622/VAR 04/01/2031	100.00			
SEMI-ANN. FLOATING 04/01/2031	108.9693	225,000.00	245,180.94	20,180.94
6174468P7	225,000			
MORGAN STANLEY 3.7% 10/23/2024	99.826			
SEMI-ANN. 3.700% 10/23/2024	106.4950	549,043.00	585,722.51	36,679.51
61761JVL0	550,000			
MORGAN STANLEY 3.737%/VAR 04/24/2024	100.00			
SEMI-ANN. FLOATING 04/24/2024	103.4542	200,000.00	206,908.31	6,908.31
61744YAQ1	200,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
MORGAN STANLEY 3.95% 04/23/2027	106.419			
SEMI-ANN. 3.950% 04/23/2027	110.0880	266,047.50	275,220.11	9,172.61
61761JZN2	250,000			
MPLX LP 2.65% 08/15/2030	99.913			
SEMI-ANN. 2.650% 08/15/2030	99.5431	424,630.25	423,058.28	(1,571.97)
55336VBQ2	425,000			
MPLX LP 4.8% 02/15/2029	98.173			
SEMI-ANN. 4.800% 02/15/2029	114.1818	171,802.75	199,818.07	28,015.32
55336VAS9	175,000			
MSBAM 2015-C24 A4 3.732% 08/15/2047	110.2734			
MONTHLY 3.732% 05/15/2048	106.6529	463,148.44	447,942.14	(15,206.30)
61765LAU4	420,000			
NASSAU 2018-II LTD 3ML+128 10/15/2031 14	99.75			
QUARTERLY FLOATING 10/15/2031	99.8127	947,625.00	948,220.65	595.65
63152PAA6	950,000			
NATIONAL RETAIL PPTYS INC 3.9% 06/15/202	99.839			
SEMI-ANN. 3.900% 06/15/2024	105.5876	149,758.50	158,381.40	8,622.90
637417AG1	150,000			
NATIONAL RETAIL PPTYS INC 4% 11/15/2025	99.759			
SEMI-ANN. 4.000% 11/15/2025	108.3017	349,156.50	379,056.10	29,899.60
637417AH9	350,000			
NATIONWIDE BUILDING SOC(UNGTD) 3.96%/VAR	100.00			
SEMI-ANN. FLOATING 07/18/2030	109.8640	275,000.00	302,126.03	27,126.03
63861VAE7	275,000			
NEWCREST FINANCE PTY LTD 3.25% 05/13/203	99.678			
SEMI-ANN. 3.250% 05/13/2030	104.7315	99,678.00	104,731.50	5,053.50
65120FAD6	100,000			
NEXTERA ENERGY CAP HLDGS INC 1.9% 06/15/	99.941			
SEMI-ANN. 1.900% 06/15/2028	98.9458	304,820.05	301,784.67	(3,035.38)
65339KBW9	305,000			
NISOURCE INC 3.49% 05/15/2027	99.984			
SEMI-ANN. 3.490% 05/15/2027	107.3438	499,920.00	536,719.21	36,799.21
65473QBE2	500,000			
NISOURCE INC 3.6% 05/01/2030	99.631			
SEMI-ANN. 3.600% 05/01/2030	107.7823	74,723.25	80,836.70	6,113.45
65473PAJ4	75,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
NJ TPK 1.483% 1/1/2028	100.00			
SEMI-ANN. 1.483% 01/01/2028	96.8629	15,000.00	14,529.43	(470.57)
646140DR1	15,000			
NORTHROP GRUMMAN CORP 2.93% 01/15/2025	99.985			
SEMI-ANN. 2.930% 01/15/2025	104.1694	474,928.75	494,804.61	19,875.86
666807BM3	475,000			
NORTHROP GRUMMAN CORP 4.4% 05/01/2030	99.599			
SEMI-ANN. 4.400% 05/01/2030	115.3794	522,894.75	605,741.79	82,847.04
666807BS0	525,000			
NORTHWOODS CAPITAL 27 LTD 21 27A A1 3ML+	100.00			
QUARTERLY FLOATING 10/17/2034	99.9413	1,800,000.00	1,798,943.40	(1,056.60)
66860XAA5	1,800,000			
NRG ENERGY INC 3.75% 06/15/2024 144A	100.0132			
SEMI-ANN. 3.750% 06/15/2024	104.3300	350,046.25	365,155.17	15,108.92
629377CK6	350,000			
NXP B V/NXP FDG LLC/NXP USA INC 3.4% 05/	99.748			
SEMI-ANN. 3.400% 05/01/2030	106.5711	149,622.00	159,856.60	10,234.60
62954HAD0	150,000			
NY MTA DED 5.989 11/15/30	130.071			
SEMI-ANN. 5.989% 11/15/2030	124.3165	78,042.60	74,589.90	(3,452.70)
59259NZM8	60,000			
ORACLE CORP 2.5% 04/01/2025	99.963			
SEMI-ANN. 2.500% 04/01/2025	102.3432	299,889.00	307,029.53	7,140.53
68389XBT1	300,000			
ORACLE CORP 2.8% 04/01/2027	99.785			
SEMI-ANN. 2.800% 04/01/2027	103.0985	249,462.50	257,746.18	8,283.68
68389XBU8	250,000			
ORACLE CORP 2.875% 03/25/2031	99.845			
SEMI-ANN. 2.875% 03/25/2031	100.6370	449,302.50	452,866.42	3,563.92
68389XCE3	450,000			
OTIS WORLDWIDE CORP 2.056% 04/05/2025	99.999			
SEMI-ANN. 2.056% 04/05/2025	101.6624	249,997.50	254,156.12	4,158.62
68902VAH0	250,000			
OTIS WORLDWIDE CORP 2.293% 04/05/2027	99.998			
SEMI-ANN. 2.293% 04/05/2027	101.8967	249,995.00	254,741.74	4,746.74
68902VAJ6	250,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
PACIFIC GAS & ELECTRIC CO 2.1% 08/01/202	99.814			
SEMI-ANN. 2.100% 08/01/2027	96.5443	299,442.00	289,632.76	(9,809.24)
694308JF5	300,000			
PACIFIC GAS & ELECTRIC CO 2.5% 02/01/203	99.896			
SEMI-ANN. 2.500% 02/01/2031	95.2561	449,532.00	428,652.25	(20,879.75)
694308JG3	450,000			
PACIFIC GAS & ELECTRIC CO 3% 06/15/2028	99.509			
SEMI-ANN. 3.000% 06/15/2028	100.7260	323,404.25	327,359.41	3,955.16
694308JW8	325,000			
PARALLEL 2017-1 LTD / PARALLEL 2017-1 LL	100.00			
QUARTERLY FLOATING 07/20/2029	99.6658	1,272,420.58	1,268,168.15	(4,252.43)
69915XAL0	1,272,420.5800			
PAYPAL HLDGS INC 1.65% 06/01/2025	99.98			
SEMI-ANN. 1.650% 06/01/2025	101.2221	724,855.00	733,860.28	9,005.28
70450YAG8	725,000			
PENNSYLVANIA HIGHER ED ASST AG 3ML+14 10	98.4375			
QUARTERLY FLOATING 10/25/2035	97.8048	859,568.11	854,043.64	(5,524.47)
708788AC8	873,212.0370			
PFIZER INC 2.625% 04/01/2030	99.65			
SEMI-ANN. 2.625% 04/01/2030	105.3563	124,562.50	131,695.35	7,132.85
717081EW9	125,000			
PHILLIPS 66 1.3% 02/15/2026	99.96			
SEMI-ANN. 1.300% 02/15/2026	97.8258	99,960.00	97,825.82	(2,134.18)
718546AZ7	100,000			
PHILLIPS 66 3.9% 03/15/2028	99.90			
SEMI-ANN. 3.900% 03/15/2028	108.3858	424,575.00	460,639.85	36,064.85
718546AR5	425,000			
PNC BANK NA PITTSBURGH PA 2.5% 08/27/202	99.953			
SEMI-ANN. 2.500% 08/27/2024	103.2517	624,706.25	645,323.23	20,616.98
05552JAA7	625,000			
PORT OAKLAND CA 1.949% 5/1/2028	101.583			
SEMI-ANN. 1.949% 05/01/2028	100.2301	45,712.35	45,103.56	(608.79)
735000TQ4	45,000			
PORT OAKLAND CA 2.199% 5/1/2031	102.599			
SEMI-ANN. 2.199% 05/01/2031	99.3475	76,949.25	74,510.61	(2,438.64)
735000TT8	75,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
PRINCIPAL FINL GROUP INC 2.125% 06/15/20	99.517			
SEMI-ANN. 2.125% 06/15/2030	98.8639	422,947.25	420,171.43	(2,775.82)
74251VAS1	425,000			
PRIVATE EXPORT FUNDING CORP 2.8% 05/15/2	101.5627			
SEMI-ANN. 2.800% 05/15/2022	100.8923	1,870,785.34	1,858,436.44	(12,348.90)
742651DM1	1,842,000			
PROCTER & GAMBLE CO 3% 03/25/2030	99.76			
SEMI-ANN. 3.000% 03/25/2030	108.6884	473,860.00	516,269.84	42,409.84
742718FH7	475,000			
REALTY INCOME CORP 3.4% 01/15/2028	108.7639			
SEMI-ANN. 3.400% 01/15/2028	107.8448	163,145.85	161,767.17	(1,378.68)
756109BH6	150,000			
REALTY INCOME CORP 3.95% 08/15/2027	100.00			
SEMI-ANN. 3.950% 08/15/2027	110.8759	325,000.00	360,346.62	35,346.62
756109BG8	325,000			
REGIONS FINL CORP NEW 1.8% 08/12/2028	99.745			
SEMI-ANN. 1.800% 08/12/2028	97.8225	349,107.50	342,378.65	(6,728.85)
7591EPAT7	350,000			
ROYAL BK SCOTLND GRP PLC(UNGTD 3.498/VAR	100.2615			
SEMI-ANN. FLOATING 05/15/2023	100.8738	801,089.31	805,981.65	4,892.34
780097BE0	799,000			
ROYAL BK SCOTLND GRP PLC(UNGTD 4.519%/VA	100.2371			
SEMI-ANN. FLOATING 06/25/2024	104.6126	601,422.50	627,675.82	26,253.32
780097BJ9	600,000			
RUSH OBLIGATED GROUP 3.922% 11/15/2029	117.485			
SEMI-ANN. 3.922% 11/15/2029	111.6798	264,341.25	251,279.58	(13,061.67)
78200JAA0	225,000			
SABINE PASS LIQUEFACTION LLC VAR 04/15/2	106.07			
SEMI-ANN. FLOATING 04/15/2023	104.5900	212,140.00	209,180.03	(2,959.97)
785592AD8	200,000			
SABINE PASS LIQUEFACTION LLC 5% 03/15/20	106.763			
SEMI-ANN. 5.000% 03/15/2027	112.3176	293,598.25	308,873.30	15,275.05
785592AS5	275,000			
SAN JOSE CA FAL 1.812% 6/1/2029	100.375			
SEMI-ANN. 1.812% 06/01/2029	98.9500	55,206.25	54,422.52	(783.73)
798153NJ7	55,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
SAN JOSE CA FAL 1.862% 6/1/2030	99.999			
SEMI-ANN. 1.862% 06/01/2030	97.9983	29,999.70	29,399.50	(600.20)
798153NK4	30,000			
SCSLC 14-1 A1 1ML+75 05/30	100.00			
MONTHLY FLOATING 05/01/2030	100.0168	240,644.70	240,685.15	40.45
83715RAE2	240,644.7000			
SEMPRA ENERGY 3.4% 02/01/2028	99.299			
SEMI-ANN. 3.400% 02/01/2028	106.4516	397,196.00	425,806.33	28,610.33
816851BG3	400,000			
SERVICENOW INC 1.4% 09/01/2030	99.626			
SEMI-ANN. 1.400% 09/01/2030	93.0805	597,756.00	558,482.95	(39,273.05)
81762PAE2	600,000			
SIMON PROPERTY GROUP LP 2.75% 06/01/2023	96.6048			
SEMI-ANN. 2.750% 06/01/2023	102.2216	218,326.90	231,020.78	12,693.88
828807DD6	226,000			
SLC STUDENT LN TR 2006-1 A5 3ML+11 03/27	95.7809			
QUARTERLY FLOATING 03/15/2027	99.8472	174,901.65	182,327.00	7,425.35
784427AE6	182,606.0215			
SLM STUDENT LN TR 3ML+ 10/25/2028	99.3906			
QUARTERLY FLOATING 10/25/2028	99.6874	1,340,841.71	1,344,845.80	4,004.09
78442GPQ3	1,349,062.5600			
SOUND PT CLO V-R LTD / SOUND PT CLO V-R	100.00			
QUARTERLY FLOATING 07/18/2031	100.0038	1,250,000.00	1,250,047.50	47.50
83607EAA0	1,250,000			
SOUND PT CLO XXI LTD / SOUND PT CLO XXI	100.00			
QUARTERLY FLOATING 10/26/2031	100.0178	1,200,000.00	1,200,213.60	213.60
83613HAA5	1,200,000			
SOUTHERN CALIFORNIA EDISON CO 4.2% 03/01	99.599			
SEMI-ANN. 4.200% 03/01/2029	111.4844	323,696.75	362,324.23	38,627.48
842400GQ0	325,000			
SPIRIT REALTY LP 3.2% 01/15/2027	99.906			
SEMI-ANN. 3.200% 01/15/2027	104.5284	349,671.00	365,849.24	16,178.24
84861TAE8	350,000			
STANDARD CHARTERED PLC 4.247%/VAR 01/20/	100.00			
SEMI-ANN. FLOATING 01/20/2023	100.1433	766,000.00	767,097.62	1,097.62
853254BM1	766,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
STANFORD HEALTHCARE 3.31% 08/15/2030	114.451			
SEMI-ANN. 3.310% 08/15/2030	107.4479	177,399.05	166,544.25	(10,854.80)
85434VAB4	155,000			
STARBUCKS CORP 3.8% 08/15/2025	99.908			
SEMI-ANN. 3.800% 08/15/2025	107.8847	49,954.00	53,942.34	3,988.34
855244AQ2	50,000			
SUMITOMO MITSUI FINL GRP INC 3.04% 07/16	104.412			
SEMI-ANN. 3.040% 07/16/2029	104.2247	287,133.00	286,617.81	(515.19)
86562MBP4	275,000			
SUNCOR ENERGY INC 2.8% 05/15/2023	99.903			
SEMI-ANN. 2.800% 05/15/2023	102.3030	149,854.50	153,454.57	3,600.07
867224AC1	150,000			
SUNCOR ENERGY INC 3.1% 05/15/2025	100.2418			
SEMI-ANN. 3.100% 05/15/2025	104.4660	300,725.50	313,397.87	12,672.37
867224AD9	300,000			
SUTTER HEALTH 2.294% 08/15/2030	103.742			
SEMI-ANN. 2.294% 08/15/2030	99.8548	119,303.30	114,832.98	(4,470.32)
86944BAG8	115,000			
SYSCO CORP 5.95% 04/01/2030	99.792			
SEMI-ANN. 5.950% 04/01/2030	124.8199	132,723.36	166,010.45	33,287.09
871829BL0	133,000			
T-MOBILE USA INC 1.5% 02/15/2026	99.832			
SEMI-ANN. 1.500% 02/15/2026	98.7805	424,286.00	419,816.95	(4,469.05)
87264ABZ7	425,000			
T-MOBILE USA INC 2.05% 02/15/2028	99.787			
SEMI-ANN. 2.050% 02/15/2028	99.2607	573,775.25	570,749.24	(3,026.01)
87264ACA1	575,000			
T-MOBILE USA INC 3.875% 04/15/2030	110.439			
SEMI-ANN. 3.875% 04/15/2030	109.3754	110,439.00	109,375.35	(1,063.65)
87264ABF1	100,000			
TAKEDA PHARMACEUTICAL CO LTD 2.05% 03/31	99.804			
SEMI-ANN. 2.050% 03/31/2030	97.9252	429,157.20	421,078.43	(8,078.77)
874060AX4	430,000			
THERMO FISHER SCIENTIFIC INC 1.75% 10/15	99.952			
SEMI-ANN. 1.750% 10/15/2028	99.3466	49,976.00	49,673.32	(302.68)
883556CK6	50,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
THL CR WIND RIV 2016-1 CLO LTD / THL CR	99.25			
QUARTERLY FLOATING 07/15/2028	100.0028	1,028,523.67	1,036,324.91	7,801.24
88433AAJ8	1,036,295.8900			
TIKEHAU US CLO I LTD 21-1A A1 3ML+122 01	100.00			
QUARTERLY FLOATING 01/18/2035	99.9165	1,450,000.00	1,448,789.25	(1,210.75)
88675SAA5	1,450,000			
TOYOTA AUTO LN EXTD NT TR 2021-1 STEP 02	99.9922			
MONTHLY FLOATING 02/27/2034	98.1161	749,941.58	735,870.98	(14,070.60)
89237MAA7	750,000			
TOYOTA LEASE OWNER TR 2021-A 0.39% 04/22	99.9883			
MONTHLY 0.390% 04/22/2024	99.5017	849,900.81	845,764.45	(4,136.36)
89238EAC0	850,000			
TOYOTA LEASE OWNER TR 2021-A 0.5% 08/20/	99.9791			
MONTHLY 0.500% 08/20/2025	99.2392	174,963.44	173,668.67	(1,294.77)
89238EAD8	175,000			
TRINITAS CLO XVIII LTD / TRINITAS CLO XV	99.92			
QUARTERLY FLOATING 01/20/2035	99.9397	2,398,080.00	2,398,552.80	472.80
89640LAA0	2,400,000			
TUCSON AZ COP 1.932% 7/1/2031	100.00			
SEMI-ANN. 1.932% 07/01/2031	98.2281	100,000.00	98,228.06	(1,771.94)
898735UQ6	100,000			
TVASP 0% 11/01/25	79.005			
SEMI-ANN. 0.000% 11/01/2025	95.0637	2,528,160.00	3,042,038.40	513,878.40
88059FAV3	3,200,000			
TYSON FOODS INC 3.9% 09/28/2023	99.861			
SEMI-ANN. 3.900% 09/28/2023	104.6641	349,513.50	366,324.41	16,810.91
902494BG7	350,000			
UMBS 30YR 2.5% 01/01/2052 #TBA	102.1289			
MONTHLY 2.500% 01/01/2052	102.1094	6,127,734.38	6,126,565.20	(1,169.18)
HIJ468000	6,000,000			
UMBS 30YR 3% 01/01/2052 #TBA	103.5063			
MONTHLY 3.000% 01/01/2052	103.6367	8,280,507.82	8,290,937.60	10,429.78
HIJ469000	8,000,000			
UNITED PARCEL SERVICE INC 4.45% 04/01/20	99.623			
SEMI-ANN. 4.450% 04/01/2030	117.7454	423,397.75	500,418.12	77,020.37
911312BY1	425,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
UNITED STATES TREASURY BOND 2.375% 11/15	111.7674			
SEMI-ANN. 2.375% 11/15/2049	109.8516	1,687,687.68	1,658,758.59	(28,929.09)
912810SK5	1,510,000			
UNIVERSITY OF CHICAGO 5.42% 10/01/2030	129.147			
SEMI-ANN. 5.420% 10/01/2030	119.2949	71,030.85	65,612.22	(5,418.63)
91412NAF7	55,000			
UST NOTES 0.25% 07/31/2025	98.2246			
SEMI-ANN. 0.250% 07/31/2025	97.00	10,568,965.73	10,437,200.00	(131,765.73)
91282CAB7	10,760,000			
UST NOTES 0.375% 11/30/2025	97.9925			
SEMI-ANN. 0.375% 11/30/2025	96.9805	2,675,195.86	2,647,566.80	(27,629.06)
91282CAZ4	2,730,000			
UST NOTES 0.375% 12/31/2025	99.5569			
SEMI-ANN. 0.375% 12/31/2025	96.9297	10,772,053.44	10,487,792.24	(284,261.20)
91282CBC4	10,820,000			
UST NOTES 0.75% 04/30/2026	98.2738			
SEMI-ANN. 0.750% 04/30/2026	98.0195	5,984,872.75	5,969,389.44	(15,483.31)
91282CBW0	6,090,000			
UST NOTES 1.125% 02/28/2025	100.2581			
SEMI-ANN. 1.125% 02/28/2025	100.3516	110,283.96	110,386.72	102.76
912828ZC7	110,000			
UST NOTES 1.25% 08/15/2031	97.4969			
SEMI-ANN. 1.250% 08/15/2031	97.7656	8,033,743.89	8,055,887.50	22,143.61
91282CCS8	8,240,000			
UST NOTES 1.25% 09/30/2028	99.1567			
SEMI-ANN. 1.250% 09/30/2028	98.8242	1,338,614.77	1,334,126.96	(4,487.81)
91282CCY5	1,350,000			
UST NOTES 1.625% 05/15/2026	107.1996			
SEMI-ANN. 1.625% 05/15/2026	101.6758	3,065,909.10	2,907,927.34	(157,981.76)
912828R36	2,860,000			
UST NOTES 1% 07/31/2028	97.2779			
SEMI-ANN. 1.000% 07/31/2028	97.3555	7,208,291.74	7,214,040.25	5,748.51
91282CCR0	7,410,000			
UST NOTES 2.25% 11/15/2027	106.3207			
SEMI-ANN. 2.250% 11/15/2027	104.9883	3,434,159.01	3,391,121.48	(43,037.53)
9128283F5	3,230,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
UST NOTES 2.875% 05/15/2028	110.0323			
SEMI-ANN. 2.875% 05/15/2028	108.9492	5,974,753.75	5,915,942.59	(58,811.16)
9128284N7	5,430,000			
UST NOTES 3.125% 11/15/2028	112.8051			
SEMI-ANN. 3.125% 11/15/2028	111.1523	1,037,806.81	1,022,601.56	(15,205.25)
9128285M8	920,000			
VERIZON COMMUNICATIONS INC 2.1% 03/22/20	99.955			
SEMI-ANN. 2.100% 03/22/2028	100.1905	1,079,514.00	1,082,057.05	2,543.05
92343VGH1	1,080,000			
VERIZON COMMUNICATIONS INC 3.15% 03/22/2	99.693			
SEMI-ANN. 3.150% 03/22/2030	105.7951	299,079.00	317,385.35	18,306.35
92343VFE9	300,000			
VERIZON COMMUNICATIONS INC 4.329% 09/21/	105.0809			
SEMI-ANN. 4.329% 09/21/2028	113.5955	677,771.75	732,691.02	54,919.27
92343VER1	645,000			
VISA INC 2.05% 04/15/2030	99.855			
SEMI-ANN. 2.050% 04/15/2030	101.2904	124,818.75	126,613.02	1,794.27
92826CAM4	125,000			
VISTRA OPERATIONS CO LLC 3.55% 07/15/202	99.807			
SEMI-ANN. 3.550% 07/15/2024	102.9776	873,311.25	901,053.97	27,742.72
92840VAD4	875,000			
VMWARE INC 1.8% 08/15/2028	99.481			
SEMI-ANN. 1.800% 08/15/2028	97.3154	198,962.00	194,630.82	(4,331.18)
928563AK1	200,000			
WALGREENS BOOTS ALLIANCE INC 3.2% 04/15/	99.992			
SEMI-ANN. 3.200% 04/15/2030	105.8743	124,990.00	132,342.92	7,352.92
931427AS7	125,000			
WASTE MANAGEMENT INC DEL 1.15% 03/15/202	99.937			
SEMI-ANN. 1.150% 03/15/2028	95.4346	149,905.50	143,151.95	(6,753.55)
94106LBN8	150,000			
WELLS FARGO & CO NEW 3.55% 09/29/2025	96.25			
SEMI-ANN. 3.550% 09/29/2025	106.5576	360,937.50	399,590.85	38,653.35
94974BGP9	375,000			
WELLS FARGO & CO NEW 3.75% 01/24/2024	104.752			
SEMI-ANN. 3.750% 01/24/2024	104.9958	219,979.20	220,491.21	512.01
95000U2C6	210,000			

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
WELLS FARGO & CO NEW 4.3% 07/22/2027	109.5198			
SEMI-ANN. 4.300% 07/22/2027	111.4132	383,319.25	389,946.07	6,626.82
94974BGL8	350,000			
WELLS FARGO COML MTG TR 2019-C51 3.16% 0	108.6445			
MONTHLY 3.160% 06/15/2052	106.1092	162,966.80	159,163.82	(3,802.98)
95001VAS9	150,000			
WELLS FARGO TR 2013-LC12 2.092% 07/15/20	102.9939			
MONTHLY 2.092% 07/15/2053	99.0571	463,472.55	445,757.09	(17,715.46)
95002UAJ0	450,000			
WFCM 2012-LC5 A3 2.918% 10/45	98.8580			
MONTHLY 2.918% 10/15/2045	100.7563	1,139,897.75	1,161,785.99	21,888.24
94988HAC5	1,153,065.3556			
WILLIS NORTH AMERICA INC 2.95% 09/15/202	102.666			
SEMI-ANN. 2.950% 09/15/2029	102.3693	102,666.00	102,369.30	(296.70)
970648AJ0	100,000			
WISCONSIN ELEC PWR CO 2.05% 12/15/2024	99.981			
SEMI-ANN. 2.050% 12/15/2024	102.3224	199,962.00	204,644.73	4,682.73
976656CL0	200,000			
WP CAREY INC 2.4% 02/01/2031	99.099			
SEMI-ANN. 2.400% 02/01/2031	98.2624	123,873.75	122,828.03	(1,045.72)
92936UAG4	125,000			
WP CAREY INC 4.6% 04/01/2024	100.909			
SEMI-ANN. 4.600% 04/01/2024	106.1629	100,909.00	106,162.90	5,253.90
92936UAA7	100,000			
3M CO 3.05% 04/15/2030	99.681			
SEMI-ANN. 3.050% 04/15/2030	107.2262	49,840.50	53,613.12	3,772.62
88579YBN0	50,000			
7 ELEVEN INC 1.3% 02/10/2028 144A	99.687			
SEMI-ANN. 1.300% 02/10/2028	95.2399	398,748.00	380,959.64	(17,788.36)
817826AD2	400,000			
TOTAL FIXED INCOME		283,566,814.18	286,499,076.93	2,932,262.75

* * SECURITIES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
CASH EQUIVALENTS				
COMERICA BK DALLAS TEX 2.5% 07/23/2024	99.907			
SEMI-ANN. 2.500% 07/23/2024	103.2447	749,302.50	774,335.58	25,033.08
20034DJA8	750,000			
FID BANK TRST ST INV FUND	1.00			
388996472	1.00	14,905,986.09	14,905,986.09	0.00
	14,905,986.0900			
FIFTH THIRD BANK CINN OH 2.25% 02/01/202	99.929			
SEMI-ANN. 2.250% 02/01/2027	102.2854	349,751.50	357,998.73	8,247.23
31677QBR9	350,000			
FIRST REPUBLIC BANK 1.912%/VAR 02/12/202	100.00			
SEMI-ANN. FLOATING 02/12/2024	101.0693	300,000.00	303,207.76	3,207.76
33616CHQ6	300,000			
TRUIST BANK 2.25% 03/11/2030	99.84			
SEMI-ANN. 2.250% 03/11/2030	99.7394	399,360.00	398,957.54	(402.46)
89788KAA4	400,000			
TOTAL CASH EQUIVALENTS		16,704,400.09	16,740,485.70	36,085.61

* * SHORT SALES * *	UNIT COST MARKET PRICE SHARES/PAR	COST	MARKET VALUE	UNREALIZED GAIN(LOSS)
FIXED INCOME				
GNII II 4% 01/01/2052 #TBA	105.5703			
MONTHLY 4.000% 01/01/2052	105.2311	(5,278,515.63)	(5,261,554.00)	16,961.63
HIJ290000	(5,000,000)			
UMBS 30YR 3.5% 01/01/2052 #TBA	105.0938			
MONTHLY 3.500% 01/01/2052	105.3125	(1,050,937.50)	(1,053,125.20)	(2,187.70)
HIJ470000	(1,000,000)			
UMBS 30YR 3.5% 02/01/2052 #TBA	105.0781			
MONTHLY 3.500% 02/01/2052	105.1797	(3,152,343.75)	(3,155,391.30)	(3,047.55)
IAF976000	(3,000,000)			
UMBS 30YR 4.5% 01/01/2052 #TBA	107.3438			
MONTHLY 4.500% 01/01/2052	107.1875	(1,073,437.50)	(1,071,875.00)	1,562.50
HIJ472000	(1,000,000)			
TOTAL FIXED INCOME		(10,555,234.38)	(10,541,945.50)	13,288.88