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| <div>Form 5500</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security<br/>Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Annual Return/Report of Employee Benefit Plan</div> <div>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).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div> | <div>OMB Nos. 1210-0110<br/>1210-0089</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
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|                                                                                            |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
|--------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part I                                                                                     | Annual Report Identification Information                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |
| For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023 |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          |
| A                                                                                          | This return/report is for: <div><div><input type="checkbox"/> a multiemployer plan</div><div><input type="checkbox"/> a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div><div><input checked="" type="checkbox"/> a single-employer plan</div><div><input type="checkbox"/> a DFE (specify) _____</div><div><input type="checkbox"/> the first return/report</div><div><input type="checkbox"/> the final return/report</div><div><input type="checkbox"/> an amended return/report</div><div><input type="checkbox"/> a short plan year return/report (less than 12 months)</div></div> |
| C                                                                                          | If the plan is a collectively-bargained plan, check here. .... ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |
| D                                                                                          | Check box if filing under: <div><div><input checked="" type="checkbox"/> Form 5558</div><div><input type="checkbox"/> automatic extension</div><div><input type="checkbox"/> the DFVC program</div><div><input type="checkbox"/> special extension (enter description)</div></div>                                                                                                                                                                                                                                                                                                                                                                                                       |
| E                                                                                          | If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. .... ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 |

|         |                                                                                                                                                                                                                                                                                                                                                            |
|---------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part II | Basic Plan Information—enter all requested information                                                                                                                                                                                                                                                                                                     |
| 1a      | Name of plan<br>IBM PERSONAL PENSION PLAN                                                                                                                                                                                                                                                                                                                  |
| 1b      | Three-digit plan number (PN) ▶ 001                                                                                                                                                                                                                                                                                                                         |
| 1c      | Effective date of plan<br>09/01/1945                                                                                                                                                                                                                                                                                                                       |
| 2a      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>INTERNATIONAL BUSINESS MACHINES CORPORATION<br><br>ONE NEW ORCHARD ROAD, MD 261<br>ARMONK, NY 10504 |
| 2b      | Employer Identification Number (EIN)<br>13-0871985                                                                                                                                                                                                                                                                                                         |
| 2c      | Plan Sponsor's telephone number<br>800-796-9876                                                                                                                                                                                                                                                                                                            |
| 2d      | Business code (see instructions)<br>541519                                                                                                                                                                                                                                                                                                                 |

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. | 10/01/2024 | ALISON YARA                                                  |
|           | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| SIGN HERE |                                                   |            |                                                              |
|           | 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                      |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                                                              |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | <b>3b</b> Administrator's EIN<br><br><b>3c</b> Administrator's telephone number<br><br><div style="background-color: #cccccc; height: 40px; width: 100%;"></div>                                                                                                                                                                             |
| <b>4</b> 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:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                                                                                                            |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>5</b> 144002                                                                                                                                                                                                                                                                                                                              |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><b>b</b> Retired or separated participants receiving benefits .....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> . .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits .....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> . .....<br><b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) .....<br><b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <b>6a(1)</b> 14881<br><b>6a(2)</b> 13377<br><b>6b</b> 67836<br><b>6c</b> 47992<br><b>6d</b> 129205<br><b>6e</b> 11361<br><b>6f</b> 140566<br><b>6g(1)</b><br><b>6g(2)</b><br><b>6h</b> 0 |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>7</b>                                                                                                                                                                                                                                                                                                                                     |

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

1A 1C 1I 3H 3J

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

|                                                                                                                                                                                                                                                                                                          |                                                                                                                                                                                                                                                                                               |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input checked="" type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> 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) ☒ **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
- (4) ☐ **DCG** (Individual Plan Information) – Number Attached \_\_\_\_\_
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

**b General Schedules**

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☒ **A** (Insurance Information) – Number Attached 1
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **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 2023 Form M-1 annual report. If the plan was not required to file the 2023 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 \_\_\_\_\_

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                                                                    |                                                                                                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| <div>SCHEDULE A</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Insurance Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> <div>▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
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|                                                                                                       |                                                      |     |
|-------------------------------------------------------------------------------------------------------|------------------------------------------------------|-----|
| For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023            |                                                      |     |
| A Name of plan<br>IBM PERSONAL PENSION PLAN                                                           | B Three-digit plan number (PN) ▶                     | 001 |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>INTERNATIONAL BUSINESS MACHINES CORPORATION | D Employer Identification Number (EIN)<br>13-0871985 |     |

|        |                                                                           |                                                                                                                                                                    |
|--------|---------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 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  
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         | 030553                                |                                                                             | 01/01/2023              | 12/31/2023 |

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> Purpose |                                 |
|                                                      |                                 |                    |                                 |

---

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

---

| <b>(b)</b> Amount of sales and base commissions paid | Fees and other commissions paid |                    | <b>(e)</b><br>Organization code |
|------------------------------------------------------|---------------------------------|--------------------|---------------------------------|
|                                                      | <b>(c)</b> Amount               | <b>(d)</b> 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.

|                                                                                                        |          |           |
|--------------------------------------------------------------------------------------------------------|----------|-----------|
| <b>4</b> Current value of plan's interest under this contract in the general account at year end ..... | <b>4</b> |           |
| <b>5</b> Current value of plan's interest under this contract in separate accounts at year end.....    | <b>5</b> | 866929793 |

**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**

0

**c** Additions: (1) Contributions deposited during the year .....**7c(1)**

(2) Dividends and credits .....

**7c(2)**

(3) Interest credited during the year .....

**7c(3)**

(4) Transferred from separate account.....

**7c(4)**

(5) Other (specify below) .....

**7c(5)**

▶

(6) Total additions.....

**7c(6)**

0

**d** Total of balance and additions (add lines **7b** and **7c(6)**) .....**7d**

0

**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) .....

**7e(4)**

▶

(5) Total deductions.....

**7e(5)**

0

**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) .....**7f**

0

**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:

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

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. ▶

|                                                                                                                                                                                                                                  |                                                                                                                                                                                                                                                                                                                                   |                                                                                                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------|
| <div>SCHEDULE SB<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div> | <div>Single-Employer Defined Benefit Plan<br/>Actuarial Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).</div> <div>▶ File as an attachment to Form 5500 or 5500-SF.</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
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|                                                                                                                                    |                                                                                                                                                  |
|------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|
| For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023                                         |                                                                                                                                                  |
| ▶ Round off amounts to nearest dollar.                                                                                             |                                                                                                                                                  |
| ▶ Caution: A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.            |                                                                                                                                                  |
| A Name of plan<br>IBM PERSONAL PENSION PLAN                                                                                        | B Three-digit plan number (PN) ▶ 001                                                                                                             |
| C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>INTERNATIONAL BUSINESS MACHINES CORPORATION                   | D Employer Identification Number (EIN)<br>13-0871985                                                                                             |
| E Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | F Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|        |                                                                                                                                                                                                  |                            |                           |                          |
|--------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| Part I | Basic Information                                                                                                                                                                                |                            |                           |                          |
| 1      | Enter the valuation date: Month 01 Day 01 Year 2023                                                                                                                                              |                            |                           |                          |
| 2      | Assets:                                                                                                                                                                                          |                            |                           |                          |
| a      | Market value                                                                                                                                                                                     | 2a                         | 25192427146               |                          |
| b      | Actuarial value                                                                                                                                                                                  | 2b                         | 25192427146               |                          |
| 3      | Funding target/participant count breakdown                                                                                                                                                       | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| a      | For retired participants and beneficiaries receiving payment                                                                                                                                     | 74107                      | 14398695999               | 14398695999              |
| b      | For terminated vested participants                                                                                                                                                               | 55014                      | 3290808545                | 3290808545               |
| c      | For active participants                                                                                                                                                                          | 14881                      | 1864767757                | 1864767757               |
| d      | Total                                                                                                                                                                                            | 144002                     | 19554272301               | 19554272301              |
| 4      | If the plan is in at-risk status, check the box and complete lines (a) and (b) <input type="checkbox"/>                                                                                          |                            |                           |                          |
| a      | Funding target disregarding prescribed at-risk assumptions                                                                                                                                       | 4a                         |                           |                          |
| b      | Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor | 4b                         |                           |                          |
| 5      | Effective interest rate                                                                                                                                                                          | 5                          | 5.13 %                    |                          |
| 6      | Target normal cost                                                                                                                                                                               |                            |                           |                          |
| a      | Present value of current plan year accruals                                                                                                                                                      | 6a                         | 0                         |                          |
| b      | Expected plan-related expenses                                                                                                                                                                   | 6b                         | 118831106                 |                          |
| c      | Target normal cost                                                                                                                                                                               | 6c                         | 118831106                 |                          |

**Statement by Enrolled Actuary**  
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

|                          |                                                                                                                                                                                                                                                       |                                                                                                                                                                              |
|--------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <div>SIGN<br/>HERE</div> | <div>Signature of actuary</div> <div>ALYSON J SCHWARTZ</div> <div>Type or print name of actuary</div> <div>WILLIS TOWERS WATSON US LLC</div> <div>Firm name</div> <div>200 LIBERTY STREET<br/>NEW YORK, NY 10281</div> <div>Address of the firm</div> | <div>09/17/2024</div> <div>Date</div> <div>23-08379</div> <div>Most recent enrollment number</div> <div>212-309-3400</div> <div>Telephone number (including area code)</div> |
|--------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

| Part II Beginning of Year Carryover and Prefunding Balances |                                                                                                                                                          | (a) Carryover balance | (b) Prefunding balance |
|-------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------|------------------------|
| 7                                                           | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                          | 20021512978           | 0                      |
| 8                                                           | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                       | 133114563             | 0                      |
| 9                                                           | Amount remaining (line 7 minus line 8) .....                                                                                                             | 19888398415           | 0                      |
| 10                                                          | Interest on line 9 using prior year's actual return of <u>-15.03</u> % .....                                                                             | -2989226282           | 0                      |
| 11                                                          | Prior year's excess contributions to be added to prefunding balance:                                                                                     |                       |                        |
| a                                                           | Present value of excess contributions (line 38a from prior year) .....                                                                                   |                       | 0                      |
| b(1)                                                        | Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.26</u> % ..... |                       | 0                      |
| b(2)                                                        | Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                       | 0                      |
| c                                                           | Total available at beginning of current plan year to add to prefunding balance .....                                                                     |                       | 0                      |
| d                                                           | Portion of (c) to be added to prefunding balance .....                                                                                                   |                       | 0                      |
| 12                                                          | Other reductions in balances due to elections or deemed elections .....                                                                                  | 5852953194            | 0                      |
| 13                                                          | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                       | 11046218939           | 0                      |

| Part III Funding Percentages |                                                                                                                                                                  |    |          |
|------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|----|----------|
| 14                           | Funding target attainment percentage .....                                                                                                                       | 14 | 72.34 %  |
| 15                           | Adjusted funding target attainment percentage .....                                                                                                              | 15 | 115.54 % |
| 16                           | Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | 16 | 143.17 % |
| 17                           | If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage .....                                        | 17 | %        |

| Part IV Contributions and Liquidity Shortfalls                                    |                                   |                                 |                          |                                   |                                 |
|-----------------------------------------------------------------------------------|-----------------------------------|---------------------------------|--------------------------|-----------------------------------|---------------------------------|
| 18 Contributions made to the plan for the plan year by employer(s) and employees: |                                   |                                 |                          |                                   |                                 |
| (a) Date<br>(MM-DD-YYYY)                                                          | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees | (a) Date<br>(MM-DD-YYYY) | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
|                                                                                   |                                   |                                 |                          |                                   |                                 |
| Totals ►                                                                          |                                   |                                 | 18(b)                    | 0                                 | 18(c) 0                         |

|                                                                                                                               |                                                                     |
|-------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| 19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year: |                                                                     |
| a Contributions allocated toward unpaid minimum required contributions from prior years. ....                                 | 19a 0                                                               |
| b Contributions made to avoid restrictions adjusted to valuation date .....                                                   | 19b 0                                                               |
| c Contributions allocated toward minimum required contribution for current year adjusted to valuation date .....              | 19c 0                                                               |
| 20 Quarterly contributions and liquidity shortfalls:                                                                          |                                                                     |
| a Did the plan have a "funding shortfall" for the prior year? .....                                                           | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? .....              | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| c If line 20a is "Yes," see instructions and complete the following table as applicable:                                      |                                                                     |
| Liquidity shortfall as of end of quarter of this plan year                                                                    |                                                                     |
| (1) 1st                                                                                                                       | (2) 2nd                                                             |
| 0                                                                                                                             | 0                                                                   |
| (3) 3rd                                                                                                                       | (4) 4th                                                             |
| 0                                                                                                                             | 0                                                                   |

|               |                                                                            |
|---------------|----------------------------------------------------------------------------|
| <b>Part V</b> | <b>Assumptions Used to Determine Funding Target and Target Normal Cost</b> |
|---------------|----------------------------------------------------------------------------|

**21** Discount rate:**a** Segment rates:1st segment:  
4.75 %2nd segment:  
5.00 %3rd segment:  
5.74 %☐ N/A, full yield curve used**b** Applicable month (enter code).....**21b**

0

**22** Weighted average retirement age .....**22**

60

**23** Mortality table(s) (see instructions)☐

Prescribed - combined

☒

Prescribed - separate

☐

Substitute

|                |                            |
|----------------|----------------------------|
| <b>Part VI</b> | <b>Miscellaneous Items</b> |
|----------------|----------------------------|

**24** Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment.....☒

Yes

☐

No

**25** Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ....☐

Yes

☒

No

**26** Demographic and benefit information**a** Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ....☒

Yes

☐

No

**b** Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...☒

Yes

☐

No

**27** If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment.....**27**

|                 |                                                                                |
|-----------------|--------------------------------------------------------------------------------|
| <b>Part VII</b> | <b>Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b> |
|-----------------|--------------------------------------------------------------------------------|

**28** Unpaid minimum required contributions for all prior years .....**28**

0

**29** Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a).....**29**

0

**30** Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....**30**

0

|                  |                                                       |
|------------------|-------------------------------------------------------|
| <b>Part VIII</b> | <b>Minimum Required Contribution For Current Year</b> |
|------------------|-------------------------------------------------------|

**31** Target normal cost and excess assets (see instructions):**a** Target normal cost (line 6c).....**31a**

118831106

**b** Excess assets, if applicable, but not greater than line 31a .....**31b**

0

**32** Amortization installments:

Outstanding Balance

Installment

**a** Net shortfall amortization installment .....

0

0

**b** Waiver amortization installment .....

0

0

**33** If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month \_\_\_\_\_ Day \_\_\_\_\_ Year \_\_\_\_\_) and the waived amount .....**33****34** Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....**34**

118831106

|                                                                        | Carryover balance | Prefunding balance | Total balance |
|------------------------------------------------------------------------|-------------------|--------------------|---------------|
| <b>35</b> Balances elected for use to offset funding requirement ..... | 118831106         | 0                  | 118831106     |

**36** Additional cash requirement (line 34 minus line 35).....**36**

0

**37** Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c).....**37**

0

**38** Present value of excess contributions for current year (see instructions)**a** Total (excess, if any, of line 37 over line 36).....**38a**

0

**b** Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....**38b**

0

**39** Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....**39**

0

**40** Unpaid minimum required contributions for all years .....**40**

0

|                |                                                                                             |
|----------------|---------------------------------------------------------------------------------------------|
| <b>Part IX</b> | <b>Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)</b> |
|----------------|---------------------------------------------------------------------------------------------|

**41** If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             |                                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|
| <div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                       |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | 2023                                    |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | This Form is Open to Public Inspection. |

|                                                                                                       |                                                      |     |
|-------------------------------------------------------------------------------------------------------|------------------------------------------------------|-----|
| For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023            |                                                      |     |
| A Name of plan<br>IBM PERSONAL PENSION PLAN                                                           | B Three-digit plan number (PN) ▶                     | 001 |
|                                                                                                       |                                                      |     |
| C Plan sponsor's name as shown on line 2a of Form 5500<br>INTERNATIONAL BUSINESS MACHINES CORPORATION | D Employer Identification Number (EIN)<br>13-0871985 |     |

|        |                                                 |
|--------|-------------------------------------------------|
| 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).. . . . . ☒ 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 |                                                       |
| ABRY PARTNERS                                                                                              | 888 BOYLSTON STREET<br>SUITE 1600<br>BOSTON, MA 02199 |

|                                                                                                            |  |
|------------------------------------------------------------------------------------------------------------|--|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| ADVENT INTERNATIONAL                                                                                       |  |
| 04-2840139                                                                                                 |  |

|                                                                                                            |  |
|------------------------------------------------------------------------------------------------------------|--|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| AEW CAPITAL MANAGEMENT                                                                                     |  |
| 04-3329433                                                                                                 |  |

|                                                                                                            |  |
|------------------------------------------------------------------------------------------------------------|--|
| (b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation |  |
| AQR CAPITAL MANAGEMENT, LLC                                                                                |  |
| 13-3987414                                                                                                 |  |

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

ARDIAN

13-4067855

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

ARROWSTREET CAPITAL

04-3472863

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

AXON CAPITAL, LP

26-3295563

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

BALYASNY ASSET MANAGEMENT LP

36-4486492

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

BC CAPITAL

40 PORTMAN SQUARE  
LONDON, LONDON W1H 6DA GB

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

BC PARTNERS ADVISERS, LP

650 MADISON AVENUE  
NEW YORK, NY 10022

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

BERKSHIRE PARTNERS

200 CLARENDON STREET  
BOSTON, MA 02116

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

BLACKSTONE

345 PARK AVENUE  
NEW YORK, NY 10154

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

BREVAN HOWARD CAPITAL MANAGEMENT LP

ONE ESPLANADE 4TH FLOOR  
ST HELIER, JERSEY JE2 3QA CI

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

BRIDGEWATER ASSOCIATES, LP

ONE NYALA FARMS ROAD  
WESTPORT, CT 06880

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

BROOKFIELD ASSET MANAGEMENT

83-0564148

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

CAXTON ASSOCIATES LP

22-3430173

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

CINVEN PARTNERS LLP

21 ST. JAMES SQUARE  
LONDON, GREATER LONDON SW1Y 4JZ GB

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

CLARION PARTNERS LLC

13-3379970

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

DAVIDSON KEMPNER ADVISERS LLC

88-4315699

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

DAVIDSON KEMPNER CAPITAL MGMT LP

13-3863161

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

EUROPEAN SECONDARY DEV. FUND V

36-4758658

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

FARALLON CAPITAL MANAGEMENT, LLC

98-0467285

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

FORTRESS CREDIT OPPORTUNITIES III      1345 AVENUE OF THE AMERICAS  
NEW YORK, NY 10105

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

FREEMAN SPOGLI MANAGEMENT

26-4764285

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

GOLDMAN SACHS

13-3501777

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

GRAHAM CAPITAL MANAGEMENT LP

06-1398337

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

HARBOURVEST PARTNERS LLC      ONE FINANCIAL CENTER  
44TH FLOOR  
BOSTON, MA 02111

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

HELLMAN & FRIEDMAN LLC

38-3708132

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

KOHLBERG KRAVIS ROBERTS & CO  
9 WEST 57TH STREET  
SUITE 4200  
NEW YORK, NY 10019

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

LGT CAPITAL PARTNERS INC.

75-3151184

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

LONE STAR GLOBAL ACQUISITIONS, LTD.

75-2787141

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

MARSHALL WACE LLP

98-0430284

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

PANTHEON VENTURES INC.

94-3047085

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

PERMIRA ADVISERS LLP  
80 PALL MALL  
LONDON, LONDON SW1Y 5ES GB

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

PRUDENTIAL

22-2540245

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

ROCKPOINT

45-2763279

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

STARWOOD IX MANAGEMENT, LP

591 WEST PUTNAM AVENUE  
GREENWICH, CT 06830

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

STARWOOD X MANAGEMENT, LP

591 WEST PUTNAM AVENUE  
GREENWICH, CT 06830

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

STRATEGIC PARTNERS FUND SOLUTIONS

345 PARK AVENUE  
NEW YORK, NY 10154

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

SUN LIFE CAPITAL MANAGEMENT

68-0635051

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

THE NORTHERN TRUST COMPANY

36-1561860

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

TUDOR INVESTMENT CORPORATION

22-2514825

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

TWO SIGMA ADVISERS, LP

35-2191456

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

UNIVERSA INVESTMENTS, L.P.

83-0470800

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

VANBARTON GROUP LLC

47-3887041

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

WARBURG PINCUS LLC

450 LEXINGTON AVENUE  
NEW YORK, NY 10017

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

WCAS MANAGEMENT CORPORATION

13-4120907

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

WINDJAMMER MANAGEMENT PARTNERS, LP

37-1652215

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**(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

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**(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

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**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)

FIDELITY INVESTMENTS

04-2647786

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 37 64 65 71            | RECORDKEEPER                                                                                      | 9502473                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

TOWERS WATSON DELAWARE INC.

53-0181291

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11 51                  | PARTY-IN INTEREST                                                                                 | 5052555                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

NISA INVESTMENT ADVISORS

48-1140940

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51                     | PARTY-IN INTEREST                                                                                 | 4952318                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

IBM

13-0871985

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15 56 50 51            | PARTY-IN-INTEREST                                                                                 | 3641657                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

LOOMIS, SAYLES & CO.

04-3200030

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51                     | PARTY-IN-INTEREST                                                                                 | 3007671                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

JP MORGAN INVESTMENT MGMT

13-3200244

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 28 51               | PARTY-IN-INTEREST                                                                                 | 2789786                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

IFM INVESTORS LLC

114 WEST 47TH STREET  
19TH FLOOR  
NEW YORK, NY 10036

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 40 52               | PARTY-IN INTEREST                                                                                 | 0                                                                      | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                                            | 2786151                                                                                                                                                                         | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

METLIFE INVESTMENT MGMT HOLDINGS, L

82-2405817

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51                     | PARTY-IN INTEREST                                                                                 | 2192771                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

ALLSPRING GLOBAL INVESTMENTS, LLC

95-3692822

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | PARTY-IN INTEREST                                                                                 | 2106703                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |



**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)

VOYA INVESTMENT MANAGEMENT CO

02-0488491

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 13                     | PARTY-IN-INTEREST                                                                                 | 1978796                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

P/E GLOBAL LLC

13-4161463

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27                     | PARTY-IN-INTEREST                                                                                 | 1845588                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

PIMCO

33-0629048

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51 52 99               | PARTY-IN-INTEREST                                                                                 | 1384258                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

**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)

JEFFERIES LLC

13-2615557

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | PARTY-IN INTEREST                                                                                 | 1350329                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

WELLINGTON MANAGEMENT

30-0835489

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51                     | PARTY-IN INTEREST                                                                                 | 1237264                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

WESTERN ASSET MANAGEMENT

52-1200960

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51                     | PARTY-IN INTEREST                                                                                 | 1229507                                                                | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

**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)

CIBC ASSET MANAGEMENT

161 BAY STREET SUITE 2300  
TORONTO, ONTARIO M4J 1V9 CA

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 1202824                                                                | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

BLACKROCK FINANCIAL MANAGEMENT, INC

13-3806691

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 50 51               | PARTY-IN-INTEREST                                                                                 | 858095                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

LOS ANGELES CAPITAL MGMT

02-0541198

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 68                  | PARTY-IN-INTEREST                                                                                 | 735690                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                                            | 16292                                                                                                                                                                           | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

**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)

MARATHON ASSET MANAGEMENT LLP

ORION HOUSE 5 UPPER ST. MARTINS LANE  
LONDON, LONDON WC2H 9EA GB

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 21 28                  | PARTY-IN INTEREST                                                                                 | 750351                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

DODGE & COX

94-1441976

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51 52 68               | PARTY-IN INTEREST                                                                                 | 628554                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

PWC

13-4008324

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 10 50                  | PARTY-IN INTEREST                                                                                 | 459020                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

HUDSON ADVISORS LP

75-2578511

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 72                  | PARTY-IN-INTEREST                                                                                 | 0                                                                      | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                                            | 448843                                                                                                                                                                          | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

PUGH CAPITAL

91-1522082

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | PARTY-IN-INTEREST                                                                                 | 334526                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

FACTSET

13-3362547

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15 16 50               | PARTY-IN-INTEREST                                                                                 | 317555                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

ANDERSEN TAX LLC

33-1197384

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 10                     | PARTY-IN INTEREST                                                                                 | 315850                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

GARCIA HAMILTON

76-0589652

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | INTEREST                                                                                          | 274102                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

SYSTEMATICA

29 ESPLANADE  
ST HELIER, JERSEY JE2 3QA CI

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | PARTY-IN INTEREST                                                                                 | 271233                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

EARNEST PARTNERS

58-2386669

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51                     | PARTY-IN-INTEREST                                                                                 | 268380                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

PORTFOLIO ADVISORS

06-1487853

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | PARTY-IN-INTEREST                                                                                 | 258400                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

BLOOMBERG

06-1818168

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 15                     | PARTY-IN-INTEREST                                                                                 | 257939                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

PAUL HASTINGS

95-2209675

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN-INTEREST                                                                                 | 223631                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

COVINGTON & BURLING LLP

53-0188441

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | NONE                                                                                              | 205716                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

MSCI

13-4038723

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 49                     | PARTY-IN-INTEREST                                                                                 | 169174                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |



**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)

MERCER INVESTMENT CONSULTING INC.

36-2668272

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27                     | PARTY-IN-INTEREST                                                                                 | 137237                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

SSGA

81-4017137

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51 52                  | PARTY-IN-INTEREST                                                                                 | 127030                                                                 | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                          |

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

TAMALE

94-2901952

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 99                     | PARTY-IN-INTEREST                                                                                 | 124700                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

JONES DAY REAVIS & POGUE

34-0319085

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN INTEREST                                                                                 | 102377                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

AON CONSULTING

22-2232264

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 11 50 64               | PARTY-IN INTEREST                                                                                 | 100232                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

LEGAL & GENERAL INV. MGMT. AMERICA

20-8058531

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | PARTY-IN INTEREST                                                                                 | 86562                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

INCOME RESEARCH

04-2955404

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | PARTY-IN INTEREST                                                                                 | 72377                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

NINETY ONE NORTH AMERICA INC.

90-0948553

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | NONE                                                                                              | 64419                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

EVESTMENT ALLIANCE LLC

58-2540972

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 99                     | PARTY-IN-INTERST                                                                                  | 64377                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

FIRST QUADRANT

95-4562891

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51                  | PARTY-IN-INTEREST                                                                                 | 58767                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

WELLINGTON TRUST

04-2755549

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51                     | PARTY-IN-INTEREST                                                                                 | 52783                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

MCCARTHY BURGESS & WOLFF

26000 CANNON RD  
CLEVELAND, OH 44146

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 13                     | PARTY-IN-INTEREST                                                                                 | 46814                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

ROPES & GRAY LLP

04-2233412

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN-INTEREST                                                                                 | 36207                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

IVINS, PHILLIPS AND BARKER

1700 PENNSYLVANIA AVENUE, NW  
SUITE 600  
WASHINGTON, DC 20006

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN-INTEREST                                                                                 | 33534                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

KIRKLAND & ELLIS

36-1326630

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN-INTEREST                                                                                 | 26133                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

GOODWIN PROCTER LLP

04-1378465

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN-INTEREST                                                                                 | 25466                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

INSTITUTIONAL SHAREHOLDER SERVICES

06-1541449

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27 99                  | PARTY-IN-INTEREST                                                                                 | 24222                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

SIMPSON THACHER & BARTLETT LLP

13-5395280

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN-INTEREST                                                                                 | 21500                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

DOUBLELINE CAPITAL

30-0596331

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28 51 52               | PARTY-IN-INTEREST                                                                                 | 18632                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

ACA ADVISORS III, LLC

75-3266606

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 52                     | PARTY-IN-INTEREST                                                                                 | 0                                                                      | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                                            | 17795                                                                                                                                                                           | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

LATHAM & WATKINS

95-2018373

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN-INTEREST                                                                                 | 17500                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

RUSSELL INVESTMENT GROUP

91-1175091

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 17 49 50               | PARTY-IN INTEREST                                                                                 | 16110                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

DEBEVIOSE & PLIMPTON, LLP

13-5537279

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN INTEREST                                                                                 | 12664                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

CLEARY GOTTlieb STEEN & HAMILTON LL

13-5599083

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN INTEREST                                                                                 | 12012                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |



**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)

WARBURG PINCUS

450 LEXINGTON AVENUE  
NEW YORK, NY 10017

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 51                     | PARTY-IN INTEREST                                                                                 | 9917                                                                   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

APAX PARTNERS

601 LEXINGTON AVE #53  
NEW YORK, NY 10022

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | PARTY-IN INTEREST                                                                                 | 8976                                                                   | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

MAPLES GROUP

UGLAND HOUSE 121 SOUTH CHURCH STREET  
GRAND CAYMAN, CAYMAN ISLANDS KY1-1104 KY

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN INTEREST                                                                                 | 7395                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

IRON MOUNTAIN

23-2588479

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 14 50                  | PARTY-IN INTEREST                                                                                 | 7333                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

FRIED FRANK SHRIVER & JACOBSON PTN.

13-5344867

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN INTEREST                                                                                 | 6500                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

WEIL, GOTSHAL & MANGES LLP

13-1456110

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN INTEREST                                                                                 | 5850                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

GIBSON DUNN & CRUTCHER LLP

95-1611234

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | PARTY-IN INTEREST                                                                                 | 5000                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
|                        |                                                                                                   |                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                             | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
|                        |                                                                                                   |                                                                        | Yes <input type="checkbox"/> No <input type="checkbox"/>                                             | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
| IFM INVESTORS LLC                                                            | 28 40 52                                                                                                                                                           | 2786151                                   |
| (d) Enter name and EIN (address) of source of indirect compensation          | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
| IFM GLOBAL INFRASTRUCTURE FUND<br><br>98-0569684                             | INDIRECT COMPENSATION                                                                                                                                              |                                           |
| (a) Enter service provider name as it appears on line 2                      | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
| HUDSON ADVISORS LP                                                           | 27 72                                                                                                                                                              | 277323                                    |
| (d) Enter name and EIN (address) of source of indirect compensation          | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
| LONE STAR FUND IX<br>6688 NORTH CENTRAL EXPRESSWAY<br>DALLAS, TX 75206       | GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.                             |                                           |
| (a) Enter service provider name as it appears on line 2                      | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
| HUDSON ADVISORS LP                                                           | 27 72                                                                                                                                                              | 93579                                     |
| (d) Enter name and EIN (address) of source of indirect compensation          | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
| LONE STAR FUND VIII<br>WASHINGTON MALL<br>HAMILTON, PEMBROKE PARISH HM 11 BM | GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.                             |                                           |

**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<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------|
| HUDSON ADVISORS LP                                                     | 27 72                                                                                                                                                              | 70583                                     |
| (d) Enter name and EIN (address) of source of indirect compensation    | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
| LONE STAR FUND VI<br>6688 NORTH CENTRAL EXPRESSWAY<br>DALLAS, TX 75206 | GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE<br>DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN<br>EXCHANGE AND INTEREST RATE HEDGING SERVICES.                       |                                           |
| (a) Enter service provider name as it appears on line 2                | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
| HUDSON ADVISORS LP                                                     | 27 72                                                                                                                                                              | 4991                                      |
| (d) Enter name and EIN (address) of source of indirect compensation    | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
| LONE STAR FUND IV<br>6688 NORTH CENTRAL EXPRESSWAY<br>DALLAS, TX 75206 | GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE<br>DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN<br>EXCHANGE AND INTEREST RATE HEDGING SERVICES.                       |                                           |
| (a) Enter service provider name as it appears on line 2                | (b) Service Codes<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
| LOS ANGELES CAPITAL MGMT                                               | 68                                                                                                                                                                 | 3687                                      |
| (d) Enter name and EIN (address) of source of indirect compensation    | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
| BARCLAYS CAPITAL INC.<br><br><br>06-1031655                            | SOFT DOLLAR COMMISSIONS                                                                                                                                            |                                           |

**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<br>(see instructions) | (c) Enter amount of indirect<br>compensation |
|---------------------------------------------------------|-----------------------------------------|----------------------------------------------|
| LOS ANGELES CAPITAL MGMT                                | 68                                      | 2990                                         |

| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any<br>formula used to determine the service provider's eligibility<br>for or the amount of the indirect compensation. |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| INSTINET<br><br>13-2625132                                          | SOFT DOLLAR COMMISSIONS                                                                                                                                                  |

| (a) Enter service provider name as it appears on line 2 | (b) Service Codes<br>(see instructions) | (c) Enter amount of indirect<br>compensation |
|---------------------------------------------------------|-----------------------------------------|----------------------------------------------|
| LOS ANGELES CAPITAL MGMT                                | 68                                      | 2860                                         |

| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any<br>formula used to determine the service provider's eligibility<br>for or the amount of the indirect compensation. |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| JP MORGAN<br><br>13-4110995                                         | SOFT DOLLAR COMMISSIONS                                                                                                                                                  |

| (a) Enter service provider name as it appears on line 2 | (b) Service Codes<br>(see instructions) | (c) Enter amount of indirect<br>compensation |
|---------------------------------------------------------|-----------------------------------------|----------------------------------------------|
| LOS ANGELES CAPITAL MGMT                                | 68                                      | 2716                                         |

| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any<br>formula used to determine the service provider's eligibility<br>for or the amount of the indirect compensation. |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| VIRTU AMERICAS LLC<br><br>20-0337804                                | SOFT DOLLAR COMMISSIONS                                                                                                                                                  |

**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<br>(see instructions) | (c) Enter amount of indirect compensation |
|---------------------------------------------------------|-----------------------------------------|-------------------------------------------|
| LOS ANGELES CAPITAL MGMT                                | 68                                      | 2091                                      |

| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| UBS SECURITIES LLC<br><br>13-3873456                                | SOFT DOLLAR COMMISSIONS                                                                                                                                            |

| (a) Enter service provider name as it appears on line 2 | (b) Service Codes<br>(see instructions) | (c) Enter amount of indirect compensation |
|---------------------------------------------------------|-----------------------------------------|-------------------------------------------|
| LOS ANGELES CAPITAL MGMT                                | 68                                      | 1948                                      |

| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| JEFFERIES LLC<br><br>13-2615557                                     | SOFT DOLLAR COMMISSIONS                                                                                                                                            |

| (a) Enter service provider name as it appears on line 2 | (b) Service Codes<br>(see instructions) | (c) Enter amount of indirect compensation |
|---------------------------------------------------------|-----------------------------------------|-------------------------------------------|
| HUDSON ADVISORS LP                                      | 27 72                                   | 1623                                      |

| (d) Enter name and EIN (address) of source of indirect compensation                | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |
|------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| LONE STAR FUND V (U.S.), L.P.<br>6688 NORTH CENTRAL EXPRESSWAY<br>DALLAS, TX 75206 | GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES.                              |

**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<br>(see instructions)                                                                                                                                                                                                                                                                          | (c) Enter amount of indirect compensation            |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|
| HUDSON ADVISORS LP                                                                                                                                            | 27 72                                                                                                                                                                                                                                                                                                            | 414                                                  |
| (d) Enter name and EIN (address) of source of indirect compensation<br><br>LONE STAR FUND VII<br>6688 NORTH CENTRAL EXPRESSWAY<br>DALLAS, TN 75206            | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.<br><br>GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES. |                                                      |
| (a) Enter service provider name as it appears on line 2<br><br>HUDSON ADVISORS LP                                                                             | (b) Service Codes<br>(see instructions)<br><br>27 72                                                                                                                                                                                                                                                             | (c) Enter amount of indirect compensation<br><br>245 |
| (d) Enter name and EIN (address) of source of indirect compensation<br><br>LONE STAR REAL ESTATE FUND<br>6688 NORTH CENTRAL EXPRESSWAY<br>DALLAS, TX 75206    | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.<br><br>GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES. |                                                      |
| (a) Enter service provider name as it appears on line 2<br><br>HUDSON ADVISORS LP                                                                             | (b) Service Codes<br>(see instructions)<br><br>27 72                                                                                                                                                                                                                                                             | (c) Enter amount of indirect compensation<br><br>85  |
| (d) Enter name and EIN (address) of source of indirect compensation<br><br>LONE STAR REAL ESTATE FUND II<br>6688 NORTH CENTRAL EXPRESSWAY<br>DALLAS, TX 75206 | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.<br><br>GENERAL ASSET MANAGEMENT SERVICES, IN HOUSE DUE DILLIGENCE AND ANALYSIS SERVICES, FOREIGN EXCHANGE AND INTEREST RATE HEDGING SERVICES. |                                                      |



**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<br>(see instructions) | (c) Enter amount of indirect compensation |
|---------------------------------------------------------|-----------------------------------------|-------------------------------------------|
| ACA ADVISORS III, LLC                                   | 52                                      | 17795                                     |

| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |
|---------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| AETOS CAPITAL ASIA T.E. III, LTD<br><br>98-0568920                  | INVESTMENT MANAGEMENT FEE                                                                                                                                          |

| (a) Enter service provider name as it appears on line 2 | (b) Service Codes<br>(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<br>(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)

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                                               |                                                                                                                                                                                                                              |                                                                                                                                                                                    |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><div style="border: 1px solid black; padding: 5px; font-size: 1.2em; font-weight: bold;">2023</div><br><br><b>This Form is Open to Public Inspection.</b> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

|                                                                                                                            |                                                                            |            |
|----------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------|------------|
| <b>A</b> Name of plan<br><u>IBM PERSONAL PENSION PLAN</u>                                                                  | <b>B</b> Three-digit plan number (PN) <span style="float: right;">►</span> | <u>001</u> |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>INTERNATIONAL BUSINESS MACHINES CORPORATION</u> | <b>D</b> Employer Identification Number (EIN)<br><u>13-0871985</u>         |            |

|        |                                                                                                                                                                                  |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part I | <b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b><br>(Complete as many entries as needed to report all interests in DFEs) |
|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                      |                               |                                                                                                                      |  |
|------------------------------------------------------------------------------------------------------|-------------------------------|----------------------------------------------------------------------------------------------------------------------|--|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>JPMCB MORTGAGE PRIVATE PLMT FUND</u>               |                               |                                                                                                                      |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>JP MORGAN CHASE BANK</u>                        |                               |                                                                                                                      |  |
| <b>c</b> EIN-PN <u>13-6038769-001</u>                                                                | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>539703641</u> |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>EMERGING MARKETS SYSTEMATIC EQUITY</u>             |                               |                                                                                                                      |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>WELLINGTON TRUST COMPANY, NA</u>                |                               |                                                                                                                      |  |
| <b>c</b> EIN-PN <u>83-1756748-001</u>                                                                | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>40109153</u>  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>PRUDENTIAL INSURANCE COMPANY PSA</u>               |                               |                                                                                                                      |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>PRUDENTIAL INSURANCE COMPANY</u>                |                               |                                                                                                                      |  |
| <b>c</b> EIN-PN <u>22-1211670-020</u>                                                                | <b>d</b> Entity code <u>P</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>866929793</u> |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>WESTERN ASSET MGT OPPORTUNISTIC V</u>              |                               |                                                                                                                      |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>WESTERN ASSET MANAGEMENT</u>                    |                               |                                                                                                                      |  |
| <b>c</b> EIN-PN <u>46-4790774-001</u>                                                                | <b>d</b> Entity code <u>E</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>23096805</u>  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>COMMINGLED PENSION TRUST FUND</u>                  |                               |                                                                                                                      |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>JPMORGAN CHASE BANK</u>                         |                               |                                                                                                                      |  |
| <b>c</b> EIN-PN <u>82-0820670-001</u>                                                                | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>33529219</u>  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>PGIM FIXED INCOME EMERGING MARKETS</u>             |                               |                                                                                                                      |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>PGIM, INC.</u>                                  |                               |                                                                                                                      |  |
| <b>c</b> EIN-PN <u>98-0546850-001</u>                                                                | <b>d</b> Entity code <u>E</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>75502818</u>  |  |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>EMERGING MARKETS ALPHA TILTS FUND</u>              |                               |                                                                                                                      |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.</u> |                               |                                                                                                                      |  |
| <b>c</b> EIN-PN <u>27-0793907-001</u>                                                                | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>42653837</u>  |  |

**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)**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)**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)**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)**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, other than DCGs)**

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

**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

|                                                                                                                                                                                                       |                                                                                                                                                                                                                                                                                       |                                                                                                                                                                            |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>SCHEDULE G</b><br><b>(Form 5500)</b><br><small>Department of Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small> | <b>Financial Transaction Schedules</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | <small>OMB No. 1210-0110</small><br><br><div style="text-align: center; font-size: 1.2em; font-weight: bold;">2023</div><br><b>This Form is Open to Public Inspection.</b> |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

|                                                                                                                                                |                                                                                                                  |
|------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br><span style="color: blue;">IBM PERSONAL PENSION PLAN</span>                                                           | <b>B</b> Three-digit plan number (PN) <span style="float: right;">►</span> <span style="color: blue;">001</span> |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><span style="color: blue;">INTERNATIONAL BUSINESS MACHINES CORPORATION</span> | <b>D</b> Employer Identification Number (EIN)<br><span style="color: blue;">13-0871985</span>                    |

|                                            |                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                             |                                            |                                          |                                           |
|--------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------|------------------------------------------|-------------------------------------------|
| <b>Part I</b>                              | <b>Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible</b><br>Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions. |                                                                                                                                                                                                                             |                                            |                                          |                                           |
| <b>(a)</b>                                 | <b>(b)</b> Identity and address of obligor                                                                                                                                                                                                                                                                                                                           | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                            |                                          |                                           |
| <input type="checkbox"/>                   | <span style="color: blue;">LEHMAN BROTHERS HOLDINGS INC</span><br><span style="color: blue;">1271 6TH AVENUE</span><br><span style="color: blue;">NEW YORK, NY 10018</span>                                                                                                                                                                                          | <span style="color: blue;">524ESC7N4 5/9/2008 - 5/11/2038 8.0%</span>                                                                                                                                                       |                                            |                                          |                                           |
|                                            |                                                                                                                                                                                                                                                                                                                                                                      | Amount received during reporting year                                                                                                                                                                                       |                                            | Amount overdue                           |                                           |
| <b>(d)</b> Original amount of loan         | <b>(e)</b> Principal                                                                                                                                                                                                                                                                                                                                                 | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year   | <b>(h)</b> Principal                     | <b>(i)</b> Interest                       |
| <span style="color: blue;">20723423</span> |                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                             | <span style="color: blue;">20990000</span> |                                          | <span style="color: blue;">1679200</span> |
| <b>(a)</b>                                 | <b>(b)</b> Identity and address of obligor                                                                                                                                                                                                                                                                                                                           | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                            |                                          |                                           |
| <input type="checkbox"/>                   | <span style="color: blue;">LEHMAN BROTHERS HOLDINGS INC</span><br><span style="color: blue;">1271 6TH AVENUE</span><br><span style="color: blue;">NEW YORK, NY 10018</span>                                                                                                                                                                                          | <span style="color: blue;">525ESC2P3 12/21/2006 - 12/30/2016 VARIABLE</span>                                                                                                                                                |                                            |                                          |                                           |
|                                            |                                                                                                                                                                                                                                                                                                                                                                      | Amount received during reporting year                                                                                                                                                                                       |                                            | Amount overdue                           |                                           |
| <b>(d)</b> Original amount of loan         | <b>(e)</b> Principal                                                                                                                                                                                                                                                                                                                                                 | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year   | <b>(h)</b> Principal                     | <b>(i)</b> Interest                       |
| <span style="color: blue;">664000</span>   |                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                             | <span style="color: blue;">800000</span>   | <span style="color: blue;">800000</span> |                                           |
| <b>(a)</b>                                 | <b>(b)</b> Identity and address of obligor                                                                                                                                                                                                                                                                                                                           | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                            |                                          |                                           |
| <input type="checkbox"/>                   | <span style="color: blue;">LEHMAN BROTHERS HOLDINGS INC</span><br><span style="color: blue;">1271 6TH AVENUE</span><br><span style="color: blue;">NEW YORK, NY 10018</span>                                                                                                                                                                                          | <span style="color: blue;">524ESCWH9 5/1/2007 - 5/1/2032 VARIABLE</span>                                                                                                                                                    |                                            |                                          |                                           |
|                                            |                                                                                                                                                                                                                                                                                                                                                                      | Amount received during reporting year                                                                                                                                                                                       |                                            | Amount overdue                           |                                           |
| <b>(d)</b> Original amount of loan         | <b>(e)</b> Principal                                                                                                                                                                                                                                                                                                                                                 | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year   | <b>(h)</b> Principal                     | <b>(i)</b> Interest                       |
| <span style="color: blue;">5863748</span>  |                                                                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                             | <span style="color: blue;">6200000</span>  |                                          | <span style="color: blue;">270320</span>  |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule G (Form 5500) 2023  
v. 230707

|                                    |                                                                       |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor                            | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           | LEHMAN BROTHERS HOLDINGS INC<br>1271 6TH AVENUE<br>NEW YORK, NY 10018 | 524ESCR44 7/19/2007 - 7/17/2037 6.875%                                                                                                                                                                                      |                                          |                      |                     |
|                                    |                                                                       | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                                                  | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
| 1350076                            |                                                                       |                                                                                                                                                                                                                             | 1410664                                  |                      | 96983               |

  

|                                    |                                                                       |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor                            | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           | LEHMAN BROTHERS HOLDINGS INC<br>1271 6TH AVENUE<br>NEW YORK, NY 10018 | B84J4J5 7/19/2007 - 7/19/2017 6.500%                                                                                                                                                                                        |                                          |                      |                     |
|                                    |                                                                       | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                                                  | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
| 342302                             |                                                                       |                                                                                                                                                                                                                             | 370000                                   | 370000               |                     |

  

|                                    |                                                                           |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|---------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor                                | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           | INTANDEM FILMS PLC<br>114-116 CHARING CROSS ROAD<br>LONDON, NA WC2H0JR GB | 503416U 3/6/1998 - 3/31/2008 VARIABLE                                                                                                                                                                                       |                                          |                      |                     |
|                                    |                                                                           | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                                                      | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
| 530902                             |                                                                           |                                                                                                                                                                                                                             | 1515157                                  | 1515157              |                     |

  

|                                    |                                                            |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor                 | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           | SIGMA FINANCE INC<br>4261 PARK ROAD<br>ANN ARBOR, MI 48103 | 8265Q0XQ0 6/4/2007 - 6/4/2009 VARIABLE                                                                                                                                                                                      |                                          |                      |                     |
|                                    |                                                            | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                                       | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
| 93840529                           |                                                            |                                                                                                                                                                                                                             | 93840529                                 | 93840529             |                     |

  

|                                    |                                                                       |                                                                                                                                                                                                                             |                                          |                      |                     |
|------------------------------------|-----------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------|----------------------|---------------------|
| <b>(a)</b>                         | <b>(b)</b> Identity and address of obligor                            | <b>(c)</b> Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |                                          |                      |                     |
| <input type="checkbox"/>           | LEHMAN BROTHERS HOLDINGS INC<br>1271 6TH AVENUE<br>NEW YORK, NY 10018 | 524ESCUB4 10/24/2006 - 1/3/2017 5.750%                                                                                                                                                                                      |                                          |                      |                     |
|                                    |                                                                       | Amount received during reporting year                                                                                                                                                                                       |                                          | Amount overdue       |                     |
| <b>(d)</b> Original amount of loan | <b>(e)</b> Principal                                                  | <b>(f)</b> Interest                                                                                                                                                                                                         | <b>(g)</b> Unpaid balance at end of year | <b>(h)</b> Principal | <b>(i)</b> Interest |
| 6538210                            |                                                                       |                                                                                                                                                                                                                             | 7000000                                  | 7000000              |                     |



| (a)                      | (b) Identity and address of obligor                                   | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|--------------------------|-----------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <input type="checkbox"/> | HOLLINGER<br>100 KING ST WEST, STE 3700<br>TORONTO, ONTARIO M5X1C9 CA | 2462192 3/10/2003 - 3/1/2011 VARIABLE                                                                                                                                                                                |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
| 233981                      |                                       |              | 233981                            | 233981         |              |

| (a)                      | (b) Identity and address of obligor                                                                                | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|--------------------------|--------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <input type="checkbox"/> | KAISA GROUP HOLDINGS LIMITED<br>33F JIALI CENTER RENMIN SOUTH ROAD LUOHU DISTRICT<br>SHENZHEN, GUANGDONG 518005 CN | BN0YRY5 7/8/2020 - 9/28/2023 9.750%                                                                                                                                                                                  |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
| 980000                      |                                       |              | 980000                            | 980000         | 95550        |

| (a)                      | (b) Identity and address of obligor                               | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|--------------------------|-------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <input type="checkbox"/> | SVB FINANCIAL GROUP<br>3003 TASMAN DRIVE<br>SANTA CLARA, CA 95054 | BLCY4N7 10/25/2021 - PERPETUAL (CALL 11/15/26) 4.250%                                                                                                                                                                |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
| 1000000                     |                                       |              | 1000000                           | 1000000        | 42500        |

| (a)                      | (b) Identity and address of obligor                                                         | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|--------------------------|---------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <input type="checkbox"/> | VOYAGER AVIATION HOLDINGS LLC<br>263 TRESSER BLVD<br>1 STAMFORD PLAZA<br>STAMFORD, CT 06901 | 92918XAA3 3/30/2021 - 5/9/2026 8.500%                                                                                                                                                                                |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
| 412708                      |                                       |              | 189401                            | 189401         | 16099        |

| (a)                      | (b) Identity and address of obligor | (c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items |
|--------------------------|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <input type="checkbox"/> |                                     |                                                                                                                                                                                                                      |

|                             | Amount received during reporting year |              |                                   | Amount overdue |              |
|-----------------------------|---------------------------------------|--------------|-----------------------------------|----------------|--------------|
| (d) Original amount of loan | (e) Principal                         | (f) Interest | (g) Unpaid balance at end of year | (h) Principal  | (i) Interest |
|                             |                                       |              |                                   |                |              |

**Part II Schedule of Leases in Default or Classified as Uncollectible**

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

  

| (a)                      | (b) Identity of lessor/lessee      | (c) Relationship to plan, employer, employee organization, or other party-in-interest | (d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased) |                  |                       |  |
|--------------------------|------------------------------------|---------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------|-----------------------|--|
| <input type="checkbox"/> |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |
| (e) Original cost        | (f) Current value at time of lease | (g) Gross rental receipts during the plan year                                        | (h) Expenses paid during the plan year                                                                                                                                                 | (i) Net receipts | (j) Amount in arrears |  |
|                          |                                    |                                                                                       |                                                                                                                                                                                        |                  |                       |  |

**Part III Nonexempt Transactions**

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|--------------------------------|----------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|--------------------|----------------------------|--------------------------------------------|
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (a) Identity of party involved | (b) Relationship to plan, employer, or other party-in-interest | (c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value | (d) Purchase price |                            |                                            |
|                                |                                                                |                                                                                                             |                    |                            |                                            |
| (e) Selling price              | (f) Lease rental                                               | (g) Transaction expenses                                                                                    | (h) Cost of asset  | (i) Current value of asset | (j) Net gain (or loss) on each transaction |
|                                |                                                                |                                                                                                             |                    |                            |                                            |

|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                              |                                               |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------|
| <b>SCHEDULE H</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br><br>Pension Benefit Guaranty Corporation | <b>Financial Information</b><br><br>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).<br><br><b>► File as an attachment to Form 5500.</b> | OMB No. 1210-0110                             |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                              | <b>2023</b>                                   |
|                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                              | <b>This Form is Open to Public Inspection</b> |

|                                                                                                                     |                                                                    |            |
|---------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------|------------|
| For calendar plan year 2023 or fiscal plan year beginning <b>01/01/2023</b> and ending <b>12/31/2023</b>            |                                                                    |            |
| <b>A</b> Name of plan<br><b>IBM PERSONAL PENSION PLAN</b>                                                           | <b>B</b> Three-digit plan number (PN) <b>►</b>                     | <b>001</b> |
|                                                                                                                     |                                                                    |            |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>INTERNATIONAL BUSINESS MACHINES CORPORATION</b> | <b>D</b> Employer Identification Number (EIN)<br><b>13-0871985</b> |            |

|               |                                      |
|---------------|--------------------------------------|
| <b>Part I</b> | <b>Asset and Liability Statement</b> |
|---------------|--------------------------------------|

**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 |
|----------------------------------------------------------------------------------------------------|-----------------|-----------------------|-----------------|
| <b>a</b> Total noninterest-bearing cash .....                                                      | <b>1a</b>       | 8654620               | 10749249        |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                       |                 |                       |                 |
| <b>(1)</b> Employer contributions .....                                                            | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions .....                                                         | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other .....                                                                             | <b>1b(3)</b>    | 449624995             | 480935235       |
| <b>c</b> General investments:                                                                      |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....   | <b>1c(1)</b>    | 528340657             | 480528549       |
| <b>(2)</b> U.S. Government securities .....                                                        | <b>1c(2)</b>    | 8912939750            | 9775422793      |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                            |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                         | <b>1c(3)(A)</b> | 244711937             | 210580038       |
| <b>(B)</b> All other .....                                                                         | <b>1c(3)(B)</b> | 7532040460            | 7708292141      |
| <b>(4)</b> Corporate stocks (other than employer securities):                                      |                 |                       |                 |
| <b>(A)</b> Preferred .....                                                                         | <b>1c(4)(A)</b> | 21362784              | 21032150        |
| <b>(B)</b> Common .....                                                                            | <b>1c(4)(B)</b> | 504707326             | 615157612       |
| <b>(5)</b> Partnership/joint venture interests .....                                               | <b>1c(5)</b>    | 3161343479            | 1715198966      |
| <b>(6)</b> Real estate (other than employer real property) .....                                   | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans .....                                                                 | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                     | <b>1c(9)</b>    | 622233253             | 655995850       |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                    | <b>1c(10)</b>   | 812445170             | 866929793       |
| <b>(11)</b> Value of interest in master trust investment accounts .....                            | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                  | <b>1c(12)</b>   | 168890017             | 98599623        |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....        | <b>1c(13)</b>   | 344599038             | 479617822       |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) ..... | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other .....                                                                            | <b>1c(15)</b>   | 2193488847            | 1820026866      |

|                                                                           |              |                       |                 |
|---------------------------------------------------------------------------|--------------|-----------------------|-----------------|
| <b>1d</b> Employer-related investments:                                   |              | (a) Beginning of Year | (b) End of Year |
| (1) Employer securities .....                                             | <b>1d(1)</b> | 6370905               | 16692209        |
| (2) Employer real property .....                                          | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation .....        | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>    | 25511753238           | 24955758896     |
| <b>Liabilities</b>                                                        |              |                       |                 |
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b>    |                       |                 |
| <b>h</b> Operating payables .....                                         | <b>1h</b>    |                       |                 |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b>    |                       |                 |
| <b>j</b> Other liabilities .....                                          | <b>1j</b>    | 320307776             | 484502176       |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>    | 320307776             | 484502176       |
| <b>Net Assets</b>                                                         |              |                       |                 |
| <b>l</b> Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>    | 25191445462           | 24471256720     |

**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.

|                                                                                                            |                 |             |             |
|------------------------------------------------------------------------------------------------------------|-----------------|-------------|-------------|
| <b>Income</b>                                                                                              |                 | (a) Amount  | (b) Total   |
| <b>a</b> Contributions:                                                                                    |                 |             |             |
| (1) Received or receivable in cash from: (A) Employers .....                                               | <b>2a(1)(A)</b> |             |             |
| (B) Participants .....                                                                                     | <b>2a(1)(B)</b> |             |             |
| (C) Others (including rollovers) .....                                                                     | <b>2a(1)(C)</b> |             |             |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |             |             |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |             | 0           |
| <b>b</b> Earnings on investments:                                                                          |                 |             |             |
| (1) Interest:                                                                                              |                 |             |             |
| (A) Interest-bearing cash (including money market accounts and certificates of deposit) .....              | <b>2b(1)(A)</b> | 28783516    |             |
| (B) U.S. Government securities .....                                                                       | <b>2b(1)(B)</b> | 102114037   |             |
| (C) Corporate debt instruments .....                                                                       | <b>2b(1)(C)</b> | 397671106   |             |
| (D) Loans (other than to participants) .....                                                               | <b>2b(1)(D)</b> |             |             |
| (E) Participant loans .....                                                                                | <b>2b(1)(E)</b> |             |             |
| (F) Other .....                                                                                            | <b>2b(1)(F)</b> | 12650127    |             |
| (G) Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                                     | <b>2b(1)(G)</b> |             | 541218786   |
| (2) Dividends: (A) Preferred stock .....                                                                   | <b>2b(2)(A)</b> | 1027472     |             |
| (B) Common stock .....                                                                                     | <b>2b(2)(B)</b> | 9416756     |             |
| (C) Registered investment company shares (e.g. mutual funds) .....                                         | <b>2b(2)(C)</b> | 22302316    |             |
| (D) Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                         | <b>2b(2)(D)</b> |             | 32746544    |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |             |             |
| (4) Net gain (loss) on sale of assets: (A) Aggregate proceeds .....                                        | <b>2b(4)(A)</b> | 24334399957 |             |
| (B) Aggregate carrying amount (see instructions) .....                                                     | <b>2b(4)(B)</b> | 25459288776 |             |
| (C) Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                         | <b>2b(4)(C)</b> |             | -1124888819 |
| (5) Unrealized appreciation (depreciation) of assets: (A) Real estate .....                                | <b>2b(5)(A)</b> |             |             |
| (B) Other .....                                                                                            | <b>2b(5)(B)</b> | 1496071392  |             |
| (C) Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....                | <b>2b(5)(C)</b> |             |             |

|                                                                                                 |        | (a) Amount | (b) Total  |
|-------------------------------------------------------------------------------------------------|--------|------------|------------|
| (6) Net investment gain (loss) from common/collective trusts.....                               | 2b(6)  |            | 33762597   |
| (7) Net investment gain (loss) from pooled separate accounts.....                               | 2b(7)  |            | 54484623   |
| (8) Net investment gain (loss) from master trust investment accounts.....                       | 2b(8)  |            |            |
| (9) Net investment gain (loss) from 103-12 investment entities.....                             | 2b(9)  |            | -70255422  |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | 2b(10) |            | 20441075   |
| c Other income .....                                                                            | 2c     |            | 85002831   |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total .....               | 2d     |            | 1068583607 |

**Expenses**

|                                                                                      |        |            |            |
|--------------------------------------------------------------------------------------|--------|------------|------------|
| e Benefit payment and payments to provide benefits:                                  |        |            |            |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1)  | 1711410098 |            |
| (2) To insurance carriers for the provision of benefits.....                         | 2e(2)  |            |            |
| (3) Other .....                                                                      | 2e(3)  |            |            |
| (4) Total benefit payments. Add lines 2e(1) through (3) .....                        | 2e(4)  |            | 1711410098 |
| f Corrective distributions (see instructions) .....                                  | 2f     |            |            |
| g Certain deemed distributions of participant loans (see instructions) .....         | 2g     |            |            |
| h Interest expense .....                                                             | 2h     |            |            |
| i Administrative expenses:                                                           |        |            |            |
| (1) Salaries and allowances .....                                                    | 2i(1)  | 3638389    |            |
| (2) Contract administrator fees.....                                                 | 2i(2)  | 46814      |            |
| (3) Recordkeeping fees.....                                                          | 2i(3)  | 9760413    |            |
| (4) IQPA audit fees.....                                                             | 2i(4)  | 774870     |            |
| (5) Investment advisory and investment management fees .....                         | 2i(5)  | 39354612   |            |
| (6) Bank or trust company trustee/custodial fees .....                               | 2i(6)  | 286138     |            |
| (7) Actuarial fees .....                                                             | 2i(7)  | 5152787    |            |
| (8) Legal fees .....                                                                 | 2i(8)  | 744953     |            |
| (9) Valuation/appraisal fees .....                                                   | 2i(9)  |            |            |
| (10) Other trustee fees and expenses .....                                           | 2i(10) |            |            |
| (11) Other expenses .....                                                            | 2i(11) | 17603275   |            |
| (12) Total administrative expenses. Add lines 2i(1) through (11) .....               | 2i(12) |            | 77362251   |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j     |            | 1788772349 |

**Net Income and Reconciliation**

|                                                          |       |  |            |
|----------------------------------------------------------|-------|--|------------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | -720188742 |
| l Transfers of assets:                                   |       |  |            |
| (1) To this plan .....                                   | 2l(1) |  |            |
| (2) From this plan .....                                 | 2l(2) |  |            |

**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) ☒ 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) ☐ 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: **PRICEWATERHOUSECOOPERS LLP**

(2) EIN: **13-4008324**

**d** The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☐ This form is filed for a CCT, PSA, DCG 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. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

|                                                                                                                                                                                                                                                                                                                  | Yes                                 | No                                  | Amount    |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|-----------|
| <b>a</b> 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.) .....                 |                                     | <input checked="" type="checkbox"/> |           |
| <b>b</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.) ..... | <input checked="" type="checkbox"/> |                                     | 134529732 |
| <b>c</b> 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.) .....                                                                                                                             |                                     | <input checked="" type="checkbox"/> |           |
| <b>d</b> 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.) .....                                                                                                                  |                                     | <input checked="" type="checkbox"/> |           |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                                                                                                         | <input checked="" type="checkbox"/> |                                     | 150000000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                                                                                                          |                                     | <input checked="" type="checkbox"/> |           |
| <b>g</b> 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? .....                                                                                                                                       |                                     | <input checked="" type="checkbox"/> |           |
| <b>h</b> 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? .....                                                                                                                             |                                     | <input checked="" type="checkbox"/> |           |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                                                                                                   | <input checked="" type="checkbox"/> |                                     |           |
| <b>j</b> 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.) .....                                                                                     | <input checked="" type="checkbox"/> |                                     |           |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                                                                                                              |                                     | <input checked="" type="checkbox"/> |           |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                                                                                                               |                                     | <input checked="" type="checkbox"/> |           |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                                                                                                     |                                     | <input checked="" type="checkbox"/> |           |
| <b>n</b> 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. ....                                                                                                                         |                                     |                                     |           |

**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.)

| <b>5b(1)</b> Name of plan(s) | <b>5b(2)</b> EIN(s) | <b>5b(3)</b> 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 518257.



|                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE R<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div> | <div>Retirement Plan Information</div> <div>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).</div> <div>► File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection.</div> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

|                                                                                                                   |                                                                  |
|-------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------|
| <div>A Name of plan<br/>IBM PERSONAL PENSION PLAN</div>                                                           | <div>B Three-digit plan number (PN) ►<br/>001</div>              |
| <div>C Plan sponsor's name as shown on line 2a of Form 5500<br/>INTERNATIONAL BUSINESS MACHINES CORPORATION</div> | <div>D Employer Identification Number (EIN)<br/>13-0871985</div> |

|        |               |
|--------|---------------|
| Part I | Distributions |
|--------|---------------|

All references to distributions relate only to payments of benefits during the plan year.

|                                                                                                                                                                                                                                                                                                                                               |              |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------|-----------------|
| <div>1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....</div>                                                                                                                                                                                                     | <div>1</div> | <div>0</div>    |
| <div>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):<br/><br/>EIN(s): 04-3275867</div> <div>Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.</div> |              |                 |
| <div>3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year .....</div>                                                                                                                                                                                                          | <div>3</div> | <div>2254</div> |

|         |                                                                                                                                                                        |
|---------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| 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.) |
|---------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                  |                                                                                                             |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------|
| <div>4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? .....</div> <div>If the plan is a defined benefit plan, go to line 8.</div>                                                                                                                                                                         | <div><input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> N/A</div> |
| <div>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 _____<br/>If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.</div> |                                                                                                             |
| <div>6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) .....</div>                                                                                                                                                                                                               | <div>6a</div>                                                                                               |
| <div>b Enter the amount contributed by the employer to the plan for this plan year .....</div>                                                                                                                                                                                                                                                                   | <div>6b</div>                                                                                               |
| <div>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) .....</div>                                                                                                                                                                                                             | <div>6c</div>                                                                                               |
| <div>If you completed line 6c, skip lines 8 and 9.</div>                                                                                                                                                                                                                                                                                                         |                                                                                                             |
| <div>7 Will the minimum funding amount reported on line 6c be met by the funding deadline? .....</div>                                                                                                                                                                                                                                                           | <div><input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> N/A</div>            |
| <div>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? .....</div>                                                                                  | <div><input type="checkbox"/> Yes <input type="checkbox"/> No <input checked="" type="checkbox"/> N/A</div> |

|          |            |
|----------|------------|
| Part III | Amendments |
|----------|------------|

|                                                                                                                                                                                                                                 |                                                                                                                                                     |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|
| <div>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. ....</div> | <div><input type="checkbox"/> Increase <input type="checkbox"/> Decrease <input type="checkbox"/> Both <input checked="" type="checkbox"/> No</div> |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|

|         |                                                                                                                                            |
|---------|--------------------------------------------------------------------------------------------------------------------------------------------|
| 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. |
|---------|--------------------------------------------------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                  |                                                                     |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| <div>10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? .....</div>                                                      | <div><input type="checkbox"/> Yes <input type="checkbox"/> No</div> |
| <div>11 a Does the ESOP hold any preferred stock? .....</div>                                                                                                                                    | <div><input type="checkbox"/> Yes <input type="checkbox"/> No</div> |
| <div>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.) .....</div> | <div><input type="checkbox"/> Yes <input type="checkbox"/> No</div> |
| <div>12 Does the ESOP hold any stock that is not readily tradable on an established securities market? .....</div>                                                                               | <div><input type="checkbox"/> Yes <input type="checkbox"/> No</div> |

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Schedule R (Form 5500) 2023  
v. 230707

**Part V Additional Information for Multiemployer Defined Benefit Pension Plans**

**13** Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (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): \_\_\_\_\_

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |                                                                                        |  |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------|--|
| <b>14</b> 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:<br><b>a</b> The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: <input type="checkbox"/> last contributing employer <input type="checkbox"/> alternative <input type="checkbox"/> reasonable approximation (see instructions for required attachment) .....<br><b>b</b> The plan year immediately preceding the current plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment) .....<br><b>c</b> The second preceding plan year. <input type="checkbox"/> Check the box if the number reported is a change from what was previously reported (see instructions for required attachment) ..... | <b>14a</b><br><br><br><br><br><br><br><b>14b</b><br><br><br><br><br><br><br><b>14c</b> |  |
| <b>15</b> 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:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |                                                                                        |  |
| <b>a</b> The corresponding number for the plan year immediately preceding the current plan year .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | <b>15a</b>                                                                             |  |
| <b>b</b> The corresponding number for the second preceding plan year .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>15b</b>                                                                             |  |
| <b>16</b> Information with respect to any employers who withdrew from the plan during the preceding plan year:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |                                                                                        |  |
| <b>a</b> Enter the number of employers who withdrew during the preceding plan year .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              | <b>16a</b>                                                                             |  |
| <b>b</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 .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>16b</b>                                                                             |  |
| <b>17</b> 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..... <input type="checkbox"/>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         |                                                                                        |  |

|                |                                                                                                   |
|----------------|---------------------------------------------------------------------------------------------------|
| <b>Part VI</b> | <b>Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans</b> |
|----------------|---------------------------------------------------------------------------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |  |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>18</b> 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..... <input type="checkbox"/>                                                                                                                                                                                                                                                                                                             |  |
| <b>19</b> If the total number of participants is 1,000 or more, complete lines (a) and (b):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                |  |
| <b>a</b> Enter the percentage of plan assets held as:<br>Public Equity: <u>6.0</u> % Private Equity: <u>5.0</u> % Investment-Grade Debt and Interest Rate Hedging Assets: <u>71.0</u> %<br>High-Yield Debt: <u>3.0</u> % Real Assets: <u>2.0</u> % Cash or Cash Equivalents: <u>2.0</u> % Other: <u>11.0</u> %                                                                                                                                                                                                                                                                                                                                                                                                             |  |
| <b>b</b> Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:<br><input type="checkbox"/> 0-5 years <input checked="" type="checkbox"/> 5-10 years <input type="checkbox"/> 10-15 years <input type="checkbox"/> 15 years or more                                                                                                                                                                                                                                                                                                                                                                                                                                                   |  |
| <b>20 PBGC missed contribution reporting requirements.</b> If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            |  |
| <b>a</b> Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |  |
| <b>b</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:<br><input type="checkbox"/> Yes.<br><input type="checkbox"/> 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.<br><input type="checkbox"/> 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.<br><input type="checkbox"/> No. Other. Provide explanation: _____ |  |

|                 |                                 |
|-----------------|---------------------------------|
| <b>Part VII</b> | <b>IRS Compliance Questions</b> |
|-----------------|---------------------------------|

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      |  |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| <b>21a</b> Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                                                                                                                                              |  |
| <b>21b</b> If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).<br><input type="checkbox"/> Design-based safe harbor method<br><input type="checkbox"/> "Prior year" ADP test<br><input type="checkbox"/> "Current year" ADP test<br><input checked="" type="checkbox"/> N/A |  |
| <b>22</b> If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/___ (MM/DD/YYYY) and the Opinion Letter serial number _____.                                                                                                                                                                                                                                                                           |  |

**IBM**

## **Personal Pension Plan**

**Financial Statements and Supplemental Schedules  
December 31, 2023 and 2022**

**IBM**  
**Personal Pension Plan**  
**Index to Financial Statements and Supplemental Schedules**  
**December 31, 2023 and 2022**

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\* Other schedules required by Section 2520.103-10 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA have been omitted because they are not applicable.



## **Report of Independent Auditors**

To the Administrator of the IBM Personal Pension Plan

### ***Opinion***

We have audited the accompanying financial statements of the IBM Personal Pension Plan (the "Plan"), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of December 31, 2023 and 2022, and the related statement of changes in net assets available for benefits for the year ended December 31, 2023, including the related notes (collectively referred to as the "financial statements").

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2023 and 2022, and the changes in its net assets available for benefits for the year ended December 31, 2023, in accordance with accounting principles generally accepted in the United States of America.

### ***Basis for Opinion***

We conducted our audit in accordance with auditing standards generally accepted in the United States of America (US GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the 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 audit opinion.

### ***Responsibilities of Management for the 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.

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 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.

### ***Auditors' Responsibilities for the Audit of the Financial Statements***

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 auditors' 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 US 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 US 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.

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.

### ***Supplemental Schedules Required by ERISA***

Our audit was conducted for the purpose of forming an opinion on the financial statements as a whole. Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible as of December 31, 2023, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) as of December 31, 2023, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2023, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2023 are presented for purposes of additional analysis and are not a required part of the financial statements but are 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 has been subjected to the 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 US GAAS.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.



In our opinion, the information in the accompanying supplemental schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

A handwritten signature in black ink, reading "Priemathus Cooper III".

September 20, 2024



**IBM**  
**Personal Pension Plan**  
**Statements of Net Assets Available for Benefits**  
**December 31, 2023 and 2022 (dollars in millions)**

---

|                                                                | <b>2023</b> | <b>2022</b> |
|----------------------------------------------------------------|-------------|-------------|
| <b>Assets</b>                                                  |             |             |
| Investments, at fair value                                     | \$ 24,464   | \$ 25,053   |
| Receivables                                                    |             |             |
| Amounts receivable for securities sold                         | 355         | 231         |
| Interest, dividends and other                                  | 126         | 117         |
| Group annuity contract adjustment                              | -           | 102         |
| Total receivables                                              | 481         | 450         |
| Noninterest bearing cash                                       | 11          | 9           |
| Total assets                                                   | 24,956      | 25,512      |
| <b>Liabilities</b>                                             |             |             |
| Amounts payable for securities purchased and other liabilities | 485         | 321         |
| Total liabilities                                              | 485         | 321         |
| Net assets available for benefits                              | \$ 24,471   | \$ 25,191   |

The accompanying notes are an integral part of these financial statements.

# IBM

## Personal Pension Plan

### Statement of Changes in Net Assets Available for Benefits For the year ended December 31, 2023 (dollars in millions)

---

|                                                   | 2023      |
|---------------------------------------------------|-----------|
| <b>Additions to net assets attributable to</b>    |           |
| Investment gain                                   |           |
| Net appreciation in fair value of investments     | \$ 495    |
| Interest                                          | 541       |
| Dividends                                         | 33        |
| Total investment gain                             | 1,069     |
| Total additions                                   | 1,069     |
| <b>Deductions from net assets attributable to</b> |           |
| Benefits paid to participants                     | 1,712     |
| Plan expenses                                     | 77        |
| Total deductions                                  | 1,789     |
| Net decrease in net assets available for benefits | (720)     |
| Net assets available for benefits                 |           |
| Beginning of year                                 | 25,191    |
| End of year                                       | \$ 24,471 |

The accompanying notes are an integral part of these financial statements.

# **IBM**

## **Personal Pension Plan**

### **Notes to Financial Statements**

#### **December 31, 2023 and 2022**

---

## **1. Description of the Plan**

### **General**

The IBM Pension Plan is a noncontributory defined benefit plan covering substantially all regular employees of International Business Machines Corporation ("IBM" or the "Company") and certain domestic subsidiaries hired prior to January 1, 2005. Eligible employees became 100% vested in their retirement benefit upon completion of five years of continuous service as defined by the Plan or on December 31, 2007.

The Plan is dual qualified under Section 401(a) of the Internal Revenue Code of 1986, as amended, and Section 1081.01(a) of the Puerto Rico Internal Revenue Code, as amended (the "PRIRC"). It is subject to the provisions of the Employee Retirement Income Security Act of 1974 ("ERISA"), as amended.

### **Administration**

The IBM Retirement Plans Committee (the "Committee") and the Plan Administrator, as defined in the Plan document (the "Plan Administrator"), are named fiduciaries under the Plan. The Plan Administrator is responsible for the administration of the Plan. The Committee has delegated to certain IBM executives, the authority to appoint investment managers to invest the assets of the Plan. At December 31, 2023 and at December 31, 2022, there were over 85 and 80 non-IBM external investment managers respectively. Additionally, there are internal investment managers who are employees of IBM. Northern Trust Corporation ("Northern Trust") is the Plan Trustee.

### **Plan Provisions**

As described in the Plan document, employee benefits are calculated under either a cash balance formula (Personal Pension Account) or a traditional defined benefit pension plan formula. Employees may or may not be eligible for the Personal Pension Account. The retirement benefit for employees not eligible for the Personal Pension Account is based on service and earnings and is the greater of the value produced by (a) the Pension Credit Formula; or (b) the Service and Earnings Formula or Minimum Benefit Formula plus the annuity value of the Personal Retirement Provision balance. Eligible service and earnings through the year 2000 are used in the calculation of (b).

Eligible employees may retire with this benefit after completing 30 or more years of service, at age 55 after completing 15 or more years of service, at age 62 with 5 or more years of service and at age 65 with 1 or more years of service; eligible employees may also receive actuarially reduced benefits at different age and service levels.

Employees eligible for the Personal Pension Account receive a benefit expressed as an account balance that builds over time with monthly pay and interest credits. All employees on December 31, 2007 were automatically vested in the Plan and may elect to receive their Personal Pension Account benefit in a lump sum, annuity, combination lump sum and annuity or may elect to defer receipt. Any participant rehired after that date will have the same choices after obtaining 3 years of vesting service.

In December 2005, IBM approved amendments to the Plan which provided that participants would no longer accrue benefits under this plan beginning January 1, 2008.

Participants should refer to the summary plan description or the Plan document for a more complete description of the Plan's provisions.

# **IBM**

## **Personal Pension Plan**

### **Notes to Financial Statements**

#### **December 31, 2023 and 2022**

---

#### **Funding Policy**

It is IBM's policy to make contributions to the Plan which are equal to or greater than the minimum requirements set forth in applicable employee benefits and tax laws. Contribution requirements are determined by Willis Towers Watson Delaware Incorporated, the Plan's actuary, based on actuarial tables, factors and procedures that are deemed appropriate by Plan management. No contributions were made in 2023. The minimum funding requirements of ERISA have been met.

#### **Plan Termination**

IBM reserves the right to terminate the Plan, in whole or in part, upon resolution adopted by IBM's Board of Directors. Any termination of the Plan shall be in compliance with the applicable provisions of ERISA and the regulations issued by the Pension Benefit Guaranty Corporation. The Plan provides that if the Plan is terminated, the assets of the related trust, after providing for the expenses of administration or liquidation of the Plan and the related trust, shall be allocated by the Plan Administrator in a manner that is consistent with the order of precedence prescribed by Section 4044 of ERISA and any applicable rulings or regulations thereunder. The Pension Benefit Guaranty Corporation insures benefits to Plan participants, up to certain limits, should unfunded vested benefits exist upon Plan termination.

## **2. Summary of Significant Accounting Policies**

#### **Basis of Accounting**

The financial statements of the Plan are maintained on the accrual basis of accounting except benefit payments which are recorded when paid. The accrual basis of accounting is acceptable under the U.S. Department of Labor Regulations and is in accordance with generally accepted accounting principles in the United States of America. Within the financial tables presented, certain columns and rows may not add due to the use of rounded numbers for disclosure purposes.

#### **Valuation of Investments**

The Plan's investments are stated at fair value. Accounting guidance defines fair value as the price that would be received for an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Under this guidance, the Plan is required to classify certain assets and liabilities based on the following fair value hierarchy:

- Level 1 – Quoted prices (unadjusted) in active markets for identical assets or liabilities that can be accessed at the measurement date;
- Level 2 – Inputs other than quoted prices included within Level 1 that are observable for the asset or liability, either directly or indirectly; and
- Level 3 – Unobservable inputs for the asset or liability.

The guidance requires the use of observable market data if such data is available without undue cost and effort.

Assets are classified within the fair value hierarchy according to the lowest level input that is significant to the fair value measurement. Valuation techniques used maximize the use of observable inputs and minimize the use of unobservable inputs. Changes in inputs or methodologies used for valuing investments may result in a transfer in or out of levels within the fair value hierarchy.

Certain investments are measured at fair value using the net asset value (NAV) per share (or its equivalent) as a practical expedient. These investments include commingled funds, hedge funds, private

# **IBM**

## **Personal Pension Plan**

### **Notes to Financial Statements**

#### **December 31, 2023 and 2022**

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equity and real estate partnerships, and are typically valued using the NAV provided by the administrator of the fund and reviewed by the Company. The NAV is based on the value of the underlying assets owned by the fund, minus liabilities and divided by the number of shares or units outstanding or multiplied by the Plan's pro rata interest, in the case of non-unitized investments. In accordance with Financial Accounting Standards Board (FASB) guidance, these investments have not been classified in the fair value hierarchy. Generally, mutual funds have a quoted market price in an active market and are classified as Level 1.

Equity securities are valued at the closing price reported on the stock exchange on which the individual securities are traded and are classified Level 1, 2 or 3 depending on availability of quoted market prices.

Fixed income investments are typically valued on the basis of valuations furnished by Trustee-approved independent pricing services. These services determine valuations for normal institutional-size trading units of such securities using models or matrix pricing, which incorporates yield and/or price with respect to bonds that are considered comparable in characteristics such as rating, interest rate and maturity date and quotations from bond dealers to determine current value. Where possible, they are valued using the closing price reported on the major market on which the individual securities are traded. Fixed income investments are generally classified as Level 2 within the fair value hierarchy. Certain fixed income securities are private credit securities, priced by an external investment manager. Their valuation process primarily uses matrix pricing taking into account discount yield, with spread components for credit quality by sector, average life and capital size of the issuer. These private credit securities are generally classified as Level 3 within the fair value hierarchy.

Interest bearing cash reported within investments at fair value includes money market accounts that are valued at their cost plus interest on a daily basis, which approximates fair value. Short-term investments represent securities with original maturities of one year or less. These assets are classified as Level 1 or Level 2.

Exchange traded derivatives are valued at the closing price reported on the exchange on which the individual securities are traded while forward contracts are valued using a mid-close price. Over-the-counter ("OTC") derivatives are typically valued using pricing models that use as their basis readily observable market parameters — that is, parameters that are actively quoted and can be validated to external sources, including industry pricing services. Depending on the types and contractual terms of derivatives, fair value can be modeled using a series of techniques, such as the Black-Scholes option pricing model, simulation models or a combination of various models, which are consistently applied. Where derivative products have been established for some time, the Plan uses models that are widely accepted in the financial services industry. These models reflect the contractual terms of the derivatives, including the period to maturity, and market-based parameters such as interest rates, volatility, and the credit quality of the counterparty. Further, many of these models do not contain a high level of subjectivity, as the methodologies used in the models do not require significant judgment, and inputs to the model are readily observable from actively quoted markets, as is the case for "plain vanilla" interest rate swaps, option contracts and credit default swaps. These assets are classified as Level 1 or Level 2 within the fair value hierarchy depending on availability of quoted market prices.

#### **Foreign Currency Translation**

Assets and liabilities denominated in foreign currencies are translated at the rate of exchange in effect at year end. Exchange adjustments are included in the net appreciation in fair value of investments in the Statement of Changes in Net Assets Available for Benefits. Income and expenses from transactions denominated in foreign currencies are translated at the rate of exchange at the time of trade and foreign exchange gain/(loss) is realized at the time of settlement of the transactions.

**IBM**  
**Personal Pension Plan**  
**Notes to Financial Statements**  
**December 31, 2023 and 2022**

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**Securities Transactions and Related Investment Income and Expenses**

Securities transactions are recorded on a trade date basis. The Plan presents in the Statement of Changes in Net Assets Available for Benefits the net appreciation (depreciation) in the fair value of investments, which consists of the realized gains or losses and the unrealized appreciation or depreciation on those investments. Dividend income is recorded on the ex-dividend date. Foreign dividend and interest income is reflected net of related foreign withholding taxes. Premiums received on the sale of equity options are deferred until the expiration date of the option, the exercise of the option or until a closing transaction is affected. Interest income, which includes amortization of premium and accretion of discount on debt securities, is accrued as earned.

IBM may pay administrative costs of the Plan, or at IBM's option, administrative costs may be paid from Plan assets. In 2023, trustee, investment manager and other administrative costs totaling \$77 million were incurred and paid by the Plan. During 2023, the Plan also incurred: (a) investment management fees paid from the assets of commingled funds and partnership investments, and brokerage fees and transfer taxes which are included in the cost of investments when purchased and in determining net proceeds on sales of investments; and (b) foreign taxes withheld on foreign dividend and interest income.

**Payment of Benefits**

Benefit payments to participants are recorded upon distribution.

**Use of Estimates**

The preparation of financial statements in conformity with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities and changes therein, disclosure of contingent liabilities and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from these estimates.

**Risks and Uncertainties**

The Plan invests in a combination of equity investments including equity securities and equity commingled/mutual funds; fixed income investments including government and related obligations, corporate bonds including certain private credit securities, mortgage and asset-based securities, and fixed income commingled/mutual funds; money market and other short term investments; hedge funds; private equity investments; private real estate investments; and derivative instruments. Investment securities are exposed to various risks, such as interest rate, market and credit. Interest rate risk is the risk of a change in the market value of the assets due to a change in interest rates. Market risk is the possibility of losses due to factors that affect the overall performance of the financial markets. Credit risk is the risk of change in the market value of assets due to the change in creditworthiness of the underlying issuer. Due to the level of risk associated with certain investment securities and the level of uncertainty related to changes in the value of investment securities, it is at least reasonably possible that changes in risks in the near term could materially affect the amounts reported in the Statements of Net Assets Available for Benefits and the Statement of Changes in Net Assets Available for Benefits.

The actuarial present value of benefit obligations is reported based on certain assumptions pertaining to interest rates, discount rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

# IBM

## Personal Pension Plan

### Notes to Financial Statements

#### December 31, 2023 and 2022

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### 3. Federal Income Tax Status

The Trust established under the Plan is qualified under Section 401(a) of the Internal Revenue Code of 1986 and Section 1081.01 of the PRIRC, and the Plan Trustee intends for the Trust to remain dual-qualified in this manner. The Plan received a favorable determination letter from the Internal Revenue Service (IRS) on September 29, 2016 and received a favorable determination letter from the Hacienda (Puerto Rico) on March 16, 2017. Accordingly, no provision for federal income taxes has been made.

Accounting principles generally accepted in the United States of America require plan management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the Internal Revenue Service. The Plan Administrator has analyzed the tax positions taken by the Plan and has concluded that as of December 31, 2023 and as of December 31, 2022 there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress. The Plan Administrator believes it is no longer subject to income tax examinations for years prior to 2019.

### 4. Accumulated Plan Benefit Obligations

Accumulated plan benefits are those future benefit payments that are attributable, under the Plan's provisions, to the service employees have rendered. These benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries; (b) beneficiaries of deceased employees; and (c) present employees or their beneficiaries.

The actuarial present value of accumulated plan benefits is determined by applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment between the valuation date and the expected date of payment.

Significant actuarial assumptions used in the valuation as of December 31, 2023 and December 31, 2022 were:

|                         |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    |
|-------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Discount rate           | 5.0% for 2023, 5.3% for 2022                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       |
| Interest crediting rate | 6.4% for 2024 and 3.8% thereafter for the cash balance portion of the plan.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        |
| 2023 Mortality          | Modified Pri-2012 White Collar sex distinct tables with separate rates for retirees, contingent annuitants, and non-annuitants; adjusted by a factor of 0.905. The Modified Pri-2012 tables were projected with a modified Scale MP-2021 projection table with projected improvements from valuation date. The modified projection table is based on the MIM_2021 model with the same convergence period and underlying weighting percentages for the age/period and year-of-birth cohort periods. The long-term improvement rates are 0.75% up to age 85, linearly decreasing to 0.0% at age 115. |
| 2022 Mortality          | Modified Pri-2012 White Collar sex distinct tables with separate rates for retirees, contingent annuitants, and non-annuitants; adjusted by a factor of 0.905. The Modified Pri-2012 tables were projected with a modified Scale MP-2021 projection table with projected improvements                                                                                                                                                                                                                                                                                                              |

**IBM**  
**Personal Pension Plan**  
**Notes to Financial Statements**  
**December 31, 2023 and 2022**

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from valuation date. The modified projection table is based on the MIM\_2021 model with the same convergence period and underlying weighting percentages for the age/period and year-of-birth cohort periods. The long-term improvement rates are 0.75% up to age 85, linearly decreasing to 0.0% at age 115.

Expected retirement age      Based on age-graded rates which are based upon actual IBM experience.

The foregoing actuarial assumptions are based on the presumption that the Plan will continue. Were the Plan to terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

Accumulated plan benefits as of December 31, 2023 and 2022 were (dollars in millions):

|                                                                     | <b>2023</b>      | <b>2022</b>      |
|---------------------------------------------------------------------|------------------|------------------|
| Actuarial present value of accumulated plan benefits                |                  |                  |
| Vested benefits                                                     |                  |                  |
| Participants currently receiving payments                           | \$ 14,667        | \$ 13,006        |
| Other participants                                                  | <u>5,187</u>     | <u>7,085</u>     |
| Actuarial present value of accumulated plan benefits at end of year | <u>\$ 19,854</u> | <u>\$ 20,091</u> |

Changes in accumulated plan benefits for the period January 1 through December 31, 2023 were (dollars in millions):

|                                                                                      | <b>2023</b>      |
|--------------------------------------------------------------------------------------|------------------|
| Actuarial present value of accumulated plan benefits at beginning of year            | <u>\$ 20,091</u> |
| Increase (decrease) during the year attributable to changes in actuarial assumptions | 481              |
| Actuarial gains                                                                      | (26)             |
| Increase for interest due to decrease in the discount period                         | 1,020            |
| Benefits paid                                                                        | (1,712)          |
|                                                                                      | <u>(237)</u>     |
| Actuarial present value of accumulated plan benefits at end of year                  | <u>\$ 19,854</u> |



**IBM**  
**Personal Pension Plan**  
**Notes to Financial Statements**  
**December 31, 2023 and 2022**

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**5. Investments**

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2023 and 2022 (dollars in millions).

**Investments at Fair Value as of December 31, 2023**

|                                                                            | <b>Level 1</b>  | <b>Level 2</b>   | <b>Level 3</b> | <b>Total</b>     |
|----------------------------------------------------------------------------|-----------------|------------------|----------------|------------------|
| Equity:                                                                    |                 |                  |                |                  |
| Equity securities                                                          | \$ 631          | -                | 2              | \$ 634           |
| Equity mutual funds                                                        | 155             | -                | -              | 155              |
| Fixed Income:                                                              |                 |                  |                |                  |
| Government and related                                                     | -               | 9,861            | -              | 9,861            |
| Corporate bonds                                                            | -               | 7,074            | 727            | 7,801            |
| Mortgage and asset-backed securities                                       | -               | 178              | -              | 178              |
| Fixed income mutual funds                                                  | 251             | -                | -              | 251              |
| Cash and short-term investments                                            | 495             | 119              | -              | 614              |
| Private equity                                                             | -               | -                | 10             | 10               |
| Derivatives                                                                | -               | (6)              | -              | (6)              |
| Subtotal                                                                   | <u>1,531</u>    | <u>17,226</u>    | <u>739</u>     | <u>19,496</u>    |
| Investments measured at net asset value using the NAV practical expedient* | -               | -                | -              | 4,968            |
| Total investments at fair value                                            | <u>\$ 1,531</u> | <u>\$ 17,226</u> | <u>\$ 739</u>  | <u>\$ 24,464</u> |

(\*) See page 14 for more information on these investments.

**Investments at Fair Value as of December 31, 2022**

|                                                                            | <b>Level 1</b> | <b>Level 2</b>   | <b>Level 3</b>  | <b>Total</b>     |
|----------------------------------------------------------------------------|----------------|------------------|-----------------|------------------|
| Equity:                                                                    |                |                  |                 |                  |
| Equity securities                                                          | \$ 518         | -                | 2               | \$ 520           |
| Equity mutual funds                                                        | 114            | -                | -               | 114              |
| Fixed Income:                                                              |                |                  |                 |                  |
| Government and related                                                     | -              | 9,074            | -               | 9,074            |
| Corporate bonds                                                            | -              | 6,885            | 721             | 7,606            |
| Mortgage and asset-backed securities                                       | -              | 238              | -               | 238              |
| Fixed income mutual funds                                                  | 234            | -                | -               | 234              |
| Cash and short-term investments                                            | 44             | 578              | -               | 622              |
| Private equity                                                             | -              | -                | 421             | 421              |
| Private real estate                                                        | -              | 8                | -               | 8                |
| Derivatives                                                                | -              | (6)              | -               | (6)              |
| Subtotal                                                                   | <u>910</u>     | <u>16,777</u>    | <u>1,144</u>    | <u>18,831</u>    |
| Investments measured at net asset value using the NAV practical expedient* | -              | -                | -               | 6,222            |
| Total investments at fair value                                            | <u>\$ 910</u>  | <u>\$ 16,777</u> | <u>\$ 1,144</u> | <u>\$ 25,053</u> |

(\*) See page 14 for more information on these investments.

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**Level 3 Purchases and Transfers**

The following table presents a summary of certain changes in the fair value of the Plan's level 3 investments for the year ended December 31, 2023 (dollars in millions):

|                                            | Fixed Income<br>Government<br>And Related | Corporate<br>Bonds | Mortgage<br>And<br>Asset-Backed<br>Securities | Other | Total |
|--------------------------------------------|-------------------------------------------|--------------------|-----------------------------------------------|-------|-------|
| Purchases                                  | -                                         | -                  | -                                             | 5     | 5     |
| Transfers into Level 3                     | -                                         | 3                  | -                                             | -     | 3     |
| Total purchases and transfers into Level 3 | -                                         | 3                  | -                                             | 5     | 8     |

The following table presents a summary of certain changes in the fair value of the Plan's level 3 investments for the year ended December 31, 2022 (dollars in millions):

|                                            | Fixed Income<br>Government<br>And Related | Corporate<br>Bonds | Mortgage<br>And<br>Asset-Backed<br>Securities | Other | Total |
|--------------------------------------------|-------------------------------------------|--------------------|-----------------------------------------------|-------|-------|
| Purchases                                  | -                                         | 232                | -                                             | -     | 232   |
| Transfers into Level 3                     | -                                         | -                  | -                                             | 421   | 421   |
| Total purchases and transfers into Level 3 | -                                         | 232                | -                                             | 421   | 653   |

**Fair Value of Investments that Calculate Net Asset Value**

The following table summarizes investments measured at fair value based on net asset value per share as of December 31, 2023 and 2022, respectively.

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| <b>As of December 31, 2023</b>    | <b>Fair Value</b> | <b>Unfunded Commitments</b> | <b>Redemption Frequency</b> | <b>Redemption Notice Period</b> |
|-----------------------------------|-------------------|-----------------------------|-----------------------------|---------------------------------|
| Equity commingled funds (a)       | \$ 572            | \$ -                        | 1 - 30 days                 | 1 - 30 days                     |
| Fixed income commingled funds (b) | 1,774             | -                           | 1 - 30 days                 | 1 - 60 days                     |
| Hedge funds (c)                   | 917               | -                           | See (c)                     | See (c)                         |
| Private equity (d)                | 1,129             | 194                         | See (d)                     | See (d)                         |
| Real estate partnerships (d)      | 576               | 839                         | See (d)                     | See (d)                         |

| <b>As of December 31, 2022</b>    | <b>Fair Value</b> | <b>Unfunded Commitments</b> | <b>Redemption Frequency</b> | <b>Redemption Notice Period</b> |
|-----------------------------------|-------------------|-----------------------------|-----------------------------|---------------------------------|
| Equity commingled funds (a)       | \$ 571            | \$ -                        | 1 - 30 days                 | 1 - 30 days                     |
| Fixed income commingled funds (b) | 1,599             | -                           | 1 - 30 days                 | 1 - 60 days                     |
| Hedge funds (c)                   | 1,320             | -                           | See (c)                     | See (c)                         |
| Private equity (d)                | 1,185             | 474                         | See (d)                     | See (d)                         |
| Real estate partnerships(d)       | 1,547             | 694                         | See (d)                     | See (d)                         |

(a) Equity commingled funds. The equity funds are invested to gain exposure to broad public indices, including U.S. and international developed and emerging market securities. These investments include limited partnerships and common collective trusts.

(b) Fixed income commingled funds. The fixed income funds are used to diversify the asset class and primarily provide exposure to corporate and mortgage sectors. These investments include common collective trusts, pooled separate accounts and limited liability corporations.

(c) Hedge funds. The hedge funds provide diversified exposure to absolute return strategies. They seek to provide higher risk adjusted returns than equities with low to moderate sensitivity to equity and credit market movements. The redemption period varies by fund and ranges from monthly to annually, with up to a 135 day redemption notice period.

(d) Private equity and real estate partnerships. Private equity is comprised primarily of leveraged buyout investments, while real estate partnerships are comprised of both opportunistic and core investments. The private equity and real estate partnership investments are not redeemable at the request of the Plan. Instead, they are liquidated through periodic distributions as the underlying investments of the private equity and real estate partnership are liquidated, or as interest or dividends are received. These investments generally have a time horizon of 10+ years with some allowing for earlier liquidation and subject to the ability of the private equity and real estate partnerships to dispose of the investments in a timely manner.

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**6. Derivative Instruments**

The Plan uses derivatives to implement investment strategies and control risk in the following exposure areas: equities, fixed income, and currencies. The primary reasons for the use of derivatives are fixed income management, including duration, interest rate management and credit exposure, cash equitization and to manage currency strategies. The types of derivatives used are swaps, options, futures, and forwards.

Derivative transactions may be executed by select investment managers on exchanges or OTC. When a transaction is exchange cleared, the Plan is required to post collateral to meet margin requirements as determined by the relevant clearing organization. Collateral posted to clearinghouses is not available for the Plan's general use and may be subject to market adjustments known as variation margin. The clearing organizations typically mark the derivative positions to market on a daily basis, requiring the posting of additional collateral or return of collateral as needed. The exchange-cleared collateral mitigates counterparty credit risk but does not entirely eliminate the Plan's exposure to liquidity risk or market risk. When an OTC contract is executed, there is potential exposure to credit loss in the event of non-performance by the counterparties to these transactions. To manage this risk, a number of steps are taken. First, in addition to the manager's counterparty risk management process, investment managers must comply with minimum counterparty rating requirements as specified in the investment manager guidelines. The Plan regularly monitors counterparty credit exposures associated with OTC derivative instruments. Second, prior to using OTC derivatives, the Plan also requires the managers to negotiate and enter into netting agreements on the Plan's behalf and collateral agreements are also required. These agreements define the type of collateral permitted (e.g. cash or U.S. Treasury securities), thresholds and frequency of required collateral transfers. In the event of a counterparty default, these agreements reduce the potential loss to the Plan. For exchange cleared and OTC transactions, the Plan has posted collateral of \$32 million and \$42 million respectively and received collateral of \$4 million and \$40 million respectively as of December 31, 2023 (posted OTC collateral of \$11 million and received OTC collateral of \$13 million as of December 31, 2022). Derivative cash collateral received is recorded in amounts payable for securities purchased and other liabilities. Derivative collateral posted is recorded in Investments in the Statements of Net Assets Available for Benefits. Although the Plan has a legal right of setoff under certain OTC master netting agreements and presents derivative assets and liabilities net in Investments, at fair value in the Statements of Net Assets Available for Benefits and in the fair value hierarchy, the Plan did not offset derivative assets against liabilities or collateral deposits against the fair value of the related derivative instruments in the table below for 2023 or 2022 since no offset events occurred. Nor does it offset payable for collateral deposits recognized upon payment or receipt of cash collateral against the fair value of the related derivative instruments in the Statements of Net Assets Available for Benefits.

Market risk, an inherent risk in most securities, arises from the potential for changes in value of financial instruments resulting from fluctuations in factors such as interest and foreign exchange rates and in prices of debt, equity and commodities. The notional/contractual amounts used to express the volume of these derivative transactions do not necessarily represent the amounts potentially subject to market risk.

Derivative financial instruments are carried at fair value. The net fair value of derivative financial instruments was a liability of \$6 million and a liability of \$6 million as of December 31, 2023 and 2022 respectively.

The following section summarizes derivatives which may be used by select investment managers, their fair value and notional/contractual position at year-end. Exchange traded derivatives include futures and options, and are regulated by the exchange. OTC derivatives may be centrally cleared or bi-lateral and include foreign currency and commodity contracts, options, interest rate swaps, and credit default swaps.

# IBM

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### Notes to Financial Statements

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#### **Futures Contracts**

Futures contracts are standardized agreements to buy or sell a specific amount of the underlying on a future date for a specified price. Futures values are based on their quoted daily price. Some of the risks associated with futures are the market risk of the underlying and the correlation (basis) between the value of the underlying and the price of the futures contracts. Futures contracts may be used to manage equity, commodity, and interest rate exposure. Upon entering into a futures contract, the manager deposits collateral or initial margin. Thereafter, depending on the value of the position, the exchange may require the manager to post subsequent margin on a daily basis over the life of the contract. Futures contracts may be subject to risk of loss in excess of the daily variation margin. They are classified as either interest rate, equity, or commodity contracts on the derivative instrument tables that follow.

#### **Options Contracts**

Options contracts include options on equities, bonds, currencies, commodities, swaps (swaptions), and futures. Options give the owner the right, but not the obligation, to buy or sell an asset at a specified price (strike price) on or until a future date. Investment managers may purchase or write (sell) call and put options. Premiums received from writing options that expire worthless are treated as realized gains. An option writer (seller) bears the market risk of an unfavorable change in the price of the underlying instrument. Purchasing call options increases the Plan's long exposure to the underlying instrument, while purchasing put options decreases the Plan's long exposure to the underlying instrument. Premiums paid for purchased options that expire worthless are realized losses. The risk associated with purchasing options is limited to the premium paid. The options may be traded on an exchange or over the counter. They are classified as either interest rate, foreign exchange, credit, equity, or commodity contracts on the derivative instrument tables that follow.

#### **Foreign Currency Forwards**

A foreign currency forward is a contract between two parties to exchange money denominated in one currency for another currency at a set price on a specified future date. Foreign currency forwards are used to manage currency exposure, as a part of an investment strategy, or in connection with settling transactions. Foreign currency contracts may involve market risk. They are classified as foreign exchange contracts on the derivative instrument tables that follow.

#### **Swap Agreements**

Swap agreements are centrally cleared or privately negotiated OTC contracts to exchange cash flows at a future date based on the value of the underlying notional. Swap agreements involve risks such as credit risk and market risk. Swap agreements are classified as either interest rate, credit, or commodity contracts on the derivative instrument tables that follow.

#### Interest Rate Swaps

An interest rate swap is an agreement in which two parties exchange cash flows based upon a notional principal amount and pay or receive fixed or floating rate amounts of interest. Typically one party exchanges a stream of fixed interest payments for another party's stream of floating interest payments; and generally these payments are netted. Investment managers may enter into interest rate swap agreements to manage interest rate risk, maintain the ability to generate income at prevailing market rates or decrease the Plan's relative sensitivity to the liability. Interest rate swaps expose users to risks such as interest rate and credit risk. The notional value of an interest rate swap is not exchanged, thus the notional is not considered at risk.

#### Credit Default Swap Agreements

Credit default swaps (CDS) are agreements where one party (the buyer of protection) makes periodic payments to another party (seller of protection) in exchange for a lump sum payment in the event of a default or other credit event. Investment managers may specifically use CDS to provide protection against issuer default, or more generally to manage exposure to fixed income asset classes such as

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investment-grade credit, asset backed securities, mortgage backed securities and sovereigns. The maximum potential amount of future payments that the Plan as a seller could be required to make as of December 31, 2023 and 2022 is \$128 million and \$132 million respectively. CDS are considered to have credit risk-related contingent features since they require payment by the protection seller upon the occurrence of a defined credit event.

The following tables provide a quantitative summary of the derivative activity as of December 31, 2023 and 2022 and for the year ended December 31, 2023 (dollars in millions):

**Fair Values of Derivative Instruments on Statements of Net Assets Available for Benefits**

| <b>As of December 31, 2023</b>                                                                 | <b>Notional/<br/>Contractual<br/>Amount</b> | <b>Assets*</b> | <b>Liabilities*</b> |
|------------------------------------------------------------------------------------------------|---------------------------------------------|----------------|---------------------|
| Interest rate contracts                                                                        | \$ 2,564                                    | \$ 1           | \$ 2                |
| Foreign exchange contracts                                                                     | 1,848                                       | 22             | 28                  |
| Credit contracts                                                                               | 183                                         | 3              | 2                   |
| Equity contracts                                                                               | 3                                           | 0              | 0                   |
| <b>Carrying value of derivatives on the statement of<br/>net assets available for benefits</b> |                                             | <b>\$ 26</b>   | <b>\$ 32</b>        |

\* Reported in Investments, at fair value

**Fair Values of Derivative Instruments on Statements of Net Assets Available for Benefits**

| <b>As of December 31, 2022</b>                                                                 | <b>Notional/<br/>Contractual<br/>Amount</b> | <b>Assets*</b> | <b>Liabilities*</b> |
|------------------------------------------------------------------------------------------------|---------------------------------------------|----------------|---------------------|
| Interest rate contracts                                                                        | \$ 1,505                                    | \$ 3           | \$ 4                |
| Foreign exchange contracts                                                                     | 1,645                                       | 13             | 17                  |
| Credit contracts                                                                               | 286                                         | 1              | 2                   |
| Equity contracts                                                                               | 4                                           | 0              | -                   |
| <b>Carrying value of derivatives on the statement of<br/>net assets available for benefits</b> |                                             | <b>\$ 17</b>   | <b>\$ 23</b>        |

\* Reported in Investments, at fair value

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**The Effect of Derivative Instruments on the Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2023**

|                            | <b>2023*</b>   |
|----------------------------|----------------|
| Interest rate contracts    | \$ (22)        |
| Foreign exchange contracts | (7)            |
| Credit contracts           | 2              |
| Equity contracts           | 1              |
|                            | <hr/>          |
| <b>Total gains</b>         | <b>\$ (26)</b> |

\* The above gains and (losses) on derivatives have been recognized as net appreciation (depreciation) in fair value of investments

**7. Parties in Interest**

At December 31, 2023, Plan investments included \$481 million of short term investment funds with Northern Trust (\$528 million at December 31, 2022). Northern Trust acts as Trustee of the Plan and is therefore a party-in-interest.

Additionally, at December 31, 2023, the Plan held 6,807 shares of IBM common stock valued at \$1 million (6,165 shares valued at \$1 million at December 31, 2022) and the Plan held \$16M of IBM debentures with a face value of \$17M at December 31, 2023 (\$6 million valued with a face value of \$6 million at December 31, 2022).

**8. Commitments**

At December 31, 2023 and 2022, the Plan was committed to provide \$1,033 million and \$1,168 million respectively, of additional capital to certain investments, primarily through limited partnerships.

**9. Contingencies**

On June 2, 2022, a putative class action lawsuit was filed in the United States District Court for the Southern District of New York alleging that the Plan miscalculated certain joint and survivor annuity pension benefits by using outdated actuarial tables in violation of the Employee Retirement Income Security Act of 1974. IBM, the Plan Administrator Committee, and the Plan are named as defendants. IBMs motion to dismiss was granted on April 4, 2024. On May 3, 2024, Plaintiffs filed a Notice of Appeal. They filed their appellate brief on August 16, 2024. At this time, the Plan believes the likelihood of any material loss to the Plan relating to this matter is remote, given, for example, the status of the appeal, court rulings, and/or the strength of the defendants' defenses should the case go forward.

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**10. Purchase of Annuity Contracts**

In September 2022, the Plan purchased two separate nonparticipating single premium group annuity contracts from The Prudential Insurance Company of America and Metropolitan Life Insurance Company (collectively, the Insurers) and irrevocably transferred to the Insurers approximately \$16 billion of the Plan's obligations and related assets.

**11. Subsequent Events**

The Plan has evaluated the events and transactions that have occurred through September 20, 2024, the date the financial statements were available to be issued and noted the following items requiring additional disclosure.

On September 5, 2024, IBM and State Street Global Advisors Trust Company, as independent fiduciary of the Plan, entered into a commitment agreement with The Prudential Insurance Company of America ("Prudential") under which the Plan agreed to purchase a nonparticipating single premium group annuity contract that will transfer to Prudential approximately \$6 billion of the Plan's defined benefit pension obligations related to certain pension benefits that began to be paid prior to 2016.

The purchase of the group annuity contract closed on September 11, 2024. The contract covers approximately 32,000 IBM participants and beneficiaries (the "Transferred Participants"). Under the group annuity contract the Insurer has made an irrevocable commitment, and will be solely responsible, to pay the pension benefits of each Transferred Participant that are due on and after January 1, 2025. The transaction will result in no changes to the amount of benefits payable to the Transferred participants. The purchase of the group annuity contract was funded directly by assets of the Plan and required no cash or asset contributions of the Company.

Effective January 1, 2024, IBM changed how it provides certain retirement-related benefits in the U.S. IBM is providing a new benefit to most U.S. employees under its existing U.S. Qualified PPP called the Retirement Benefit Account (RBA). This is in place of any IBM contributions to the U.S. employees' 401(k) Plus accounts. IBM U.S. regular full-time and part-time employees with at least one year of service will participate in the RBA. Each eligible employee's RBA will be credited monthly with an amount equal to five percent of their eligible pay with no employee contribution required. Under the RBA, eligible employees will earn six percent interest through 2026 and starting in 2027, will earn interest equal to the 10-year U.S. Treasury Yield, subject to a three percent minimum per year through 2033. Eligible employees also received a salary increase effective January 1, 2024 for the difference between the IBM 401(k) Plus contribution percent they were previously entitled to receive and the five percent RBA pay credit. Since the RBA is a component of the Qualified PPP, it will be funded by the trust for the Qualified PPP along with all other benefits in the Qualified PPP.



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**Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible**  
**December 31, 2023**

| (a)                                                                                                       | (b)         | (c)        |                           |                      |                         | (d)                                   | (e)      | (f)                           | (g)            | (h)          | (i) |
|-----------------------------------------------------------------------------------------------------------|-------------|------------|---------------------------|----------------------|-------------------------|---------------------------------------|----------|-------------------------------|----------------|--------------|-----|
| Identity and address of Obligor                                                                           | Security ID | Issue date | Maturity date             | Annual interest rate | Principal amount (cost) | Amount received during reporting year |          | Unpaid balance at end of year | Amount Overdue |              |     |
|                                                                                                           |             |            |                           |                      |                         | Principal                             | Interest |                               | Principal      | Interest     |     |
| Hollinger 100 King St. West, Ste. 3700, Toronto, ON M5X 1C9, Canada                                       | 2462192     | 3/10/2003  | 3/1/2011                  | Variable             | \$ 233,981              |                                       |          | \$ 233,981                    | \$ 233,981     |              |     |
| Intandem Films plc 114-116 Charing Cross Road, London WC2H 0JR                                            | 503416U     | 3/6/1998   | 3/31/2008                 | Variable             | \$ 530,902              |                                       |          | \$ 1,515,157                  | \$ 1,515,157   |              |     |
| Kaisa Group Holdings Limited - 33F Jiali Center, Renmin South Road Luohu District, Shenzhen, 518005 China | BN0YRY5     | 7/8/2020   | 9/28/2023                 | 9.750%               | \$ 980,000              |                                       |          | \$ 980,000                    | \$ 980,000     | \$ 95,550    |     |
| Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.                                                | 524ESC7N4   | 5/9/2008   | 5/11/2038                 | 8.000%               | \$ 20,723,423           |                                       |          | \$ 20,990,000                 |                | \$ 1,679,200 |     |
| Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.                                                | B84J4J5     | 7/19/2007  | 7/19/2017                 | 6.500%               | \$ 342,302              |                                       |          | \$ 370,000                    | \$ 370,000     |              |     |
| Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.                                                | 524ESCR44   | 7/19/2007  | 7/17/2037                 | 6.875%               | \$ 1,350,076            |                                       |          | \$ 1,410,664                  |                | \$ 96,983    |     |
| Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.                                                | 524ESCUB4   | 10/24/2006 | 1/3/2017                  | 5.750%               | \$ 6,538,210            |                                       |          | \$ 7,000,000                  | \$ 7,000,000   |              |     |
| Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.                                                | 524ESCWH9   | 5/1/2007   | 5/1/2032                  | Variable             | \$ 5,863,748            |                                       |          | \$ 6,200,000                  |                | \$ 270,320   |     |
| Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.                                                | 525ESC2P3   | 12/21/2006 | 12/30/2016                | Variable             | \$ 664,000              |                                       |          | \$ 800,000                    | \$ 800,000     |              |     |
| Sigma Finance Inc 4261 Park Road, Ann Arbor, MI                                                           | 8265Q0XQ0   | 6/4/2007   | 6/4/2009                  | Variable             | \$ 93,840,529           |                                       |          | \$ 93,840,529                 | \$ 93,840,529  |              |     |
| SVB Financial Group - 3003 Tasman Drive, Santa Clara, CA 95054                                            | BLCY4N7     | 10/25/2021 | Perpetual (Call 11/15/26) | 4.250%               | \$ 1,000,000            |                                       |          | \$ 1,000,000                  | \$ 1,000,000   | \$ 42,500    |     |
| Voyager Aviation Holdings LLC - 263 Tresser Blvd, 1 Stamford Plaza, Stamford, CT 06901                    | 92918XAA3   | 3/30/2021  | 5/9/2026                  | 8.500%               | \$ 412,708              |                                       |          | \$ 189,401                    | \$ 189,401     | \$ 16,099    |     |

**Schedule G, Part I – Overdue Loan Explanation**

Investment managers have responsibility for these securities as well as other securities in their portfolio and they have or will take appropriate actions taking into consideration the circumstances surrounding each security and the overall portfolio that they manage.

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**Schedule H, Line 4i – Schedule of Assets (Held at End of Year)**  
**December 31, 2023**

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The Schedule of Assets (Held at End of Year) has been attached in a separate report.

**IBM**

**Personal Pension Plan**

**Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year)**

**Year Ended December 31, 2023**

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The Schedule of Assets (Acquired and Disposed of Within Year) has been attached in a separate report.

**IBM**  
**Personal Pension Plan**  
**Schedule H, Line 4j – Schedule of Reportable Transactions\***  
**Year Ended December 31, 2023**

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| Security Description                               | Number of Purchases | Purchase Price   | Number of Sales | Selling Price    | Expense | Cost             | Current Value of Asset on Transaction Date | Net Gain (Loss) on Sales |
|----------------------------------------------------|---------------------|------------------|-----------------|------------------|---------|------------------|--------------------------------------------|--------------------------|
| <u>SERIES OF TRANSACTIONS IN THE SAME SECURITY</u> |                     |                  |                 |                  |         |                  |                                            |                          |
| UNITED STATES OF AMERICA NOTES FIXED 4.125%        | 376                 | \$ 1,169,072,988 | 295             | \$ 1,033,839,337 | \$0     | \$ 1,169,072,988 | \$ 1,169,072,988                           |                          |
|                                                    |                     |                  |                 |                  | \$0     | \$ 1,035,148,496 | \$ 1,033,839,337                           | \$ (1,309,160)           |
| UNITED STATES OF AMERICA NOTES FIXED 3.5%          | 692                 | \$ 904,914,682   | 473             | \$ 667,236,615   | \$0     | \$ 904,914,681   | \$ 904,914,681                             |                          |
|                                                    |                     |                  |                 |                  | \$0     | \$ 667,724,800   | \$ 667,236,615                             | \$ (488,184)             |
| UNITED STATES OF AMERICA TREAS FIXED 3.375%        | 636                 | \$ 770,487,227   | 457             | \$ 667,321,727   | \$0     | \$ 770,487,227   | \$ 770,487,227                             |                          |
|                                                    |                     |                  |                 |                  | \$0     | \$ 669,143,362   | \$ 667,321,727                             | \$ (1,821,635)           |

\* Transaction or series of transactions in excess of 5% of the current value of the Plan's assets as of January 1, 2023 as defined in Section 2520.103-6 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

\*\* Represents party in interest

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Line 26a

### Schedule of Active Participant Data as of January 1, 2023

Number and average plan compensation limited by IRC §401(a)(17) distributed by attained age and attained years of credited service

| Attained Age | Years of Service |           |        |           |        |           |          |           |          |           |          |           |          |           |          |           |          |           |           |           |
|--------------|------------------|-----------|--------|-----------|--------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|-----------|-----------|
|              | Under 1          |           | 1 to 4 |           | 5 to 9 |           | 10 to 14 |           | 15 to 19 |           | 20 to 24 |           | 25 to 29 |           | 30 to 34 |           | 35 to 39 |           | 40 & Over |           |
|              | No.              | Avg. Bal. | No.    | Avg. Bal. | No.    | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.       | Avg. Bal. |
| Under 25     | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 25 – 29      | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 30 – 34      | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 35 - 39      | 0                |           | 0      |           | 0      |           | 0        |           | 2        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 40 - 44      | 0                |           | 0      |           | 2      |           | 9        |           | 311      | 18,649    | 375      | 30,890    | 3        |           | 0        |           | 0        |           | 0         |           |
| 45 - 49      | 0                |           | 4      |           | 9      |           | 26       | 33,079    | 269      | 24,793    | 1,367    | 42,371    | 308      | 63,679    | 0        |           | 0        |           | 0         |           |
| 50 - 54      | 0                |           | 5      |           | 11     |           | 25       | 33,162    | 316      | 29,127    | 1,373    | 50,520    | 702      | 76,438    | 155      | 107,314   | 3        |           | 0         |           |
| 55 - 59      | 0                |           | 11     |           | 9      |           | 35       | 43,175    | 305      | 35,777    | 1,266    | 60,095    | 639      | 92,743    | 1,021    | 131,495   | 546      | 160,574   | 17        |           |
| 60 - 64      | 0                |           | 5      |           | 14     |           | 41       | 56,383    | 245      | 45,070    | 953      | 70,209    | 439      | 107,992   | 398      | 158,505   | 1,224    | 215,153   | 887       | 289,587   |
| 65 - 69      | 0                |           | 2      |           | 9      |           | 6        |           | 84       | 46,620    | 260      | 78,924    | 112      | 142,009   | 123      | 253,069   | 204      | 392,300   | 505       | 425,526   |
| 70 & Over    | 0                |           | 0      |           | 1      |           | 0        |           | 11       |           | 52       | 86,266    | 26       | 152,270   | 12       |           | 32       | 470,743   | 112       | 570,649   |

Note that this is a "hard frozen" plan and average accrued benefits are shown in lieu of average compensation.

Plan Name: IBM Personal Pension Plan  
 EIN / PN: 13-0871985 / 001  
 Plan Sponsor: IBM  
 Valuation Date: January 1, 2023

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Line 26a

### Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2023

Number and average account balance distributed by attained age and attained years of credited service

| Attained Age | Years of Service |           |        |           |        |           |          |           |          |           |          |           |          |           |          |           |          |           |           |           |
|--------------|------------------|-----------|--------|-----------|--------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|-----------|-----------|
|              | Under 1          |           | 1 to 4 |           | 5 to 9 |           | 10 to 14 |           | 15 to 19 |           | 20 to 24 |           | 25 to 29 |           | 30 to 34 |           | 35 to 39 |           | 40 & Over |           |
|              | No.              | Avg. Bal. | No.    | Avg. Bal. | No.    | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.       | Avg. Bal. |
| Under 25     | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 25 - 29      | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 30 - 34      | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 35 - 39      | 0                |           | 0      |           | 0      |           | 0        |           | 2        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 40 - 44      | 0                |           | 0      |           | 2      |           | 9        |           | 311      | 18,649    | 375      | 30,890    | 3        |           | 0        |           | 0        |           | 0         |           |
| 45 - 49      | 0                |           | 4      |           | 9      |           | 26       | 33,079    | 269      | 24,793    | 1,367    | 42,371    | 308      | 63,679    | 0        |           | 0        |           | 0         |           |
| 50 - 54      | 0                |           | 4      |           | 11     |           | 24       | 32,667    | 315      | 28,672    | 1,373    | 50,520    | 702      | 76,438    | 155      | 107,314   | 3        |           | 0         |           |
| 55 - 59      | 0                |           | 9      |           | 4      |           | 23       | 32,231    | 296      | 34,261    | 1,252    | 59,963    | 636      | 92,744    | 1,020    | 131,455   | 546      | 160,574   | 17        |           |
| 60 - 64      | 0                |           | 2      |           | 8      |           | 20       | 36,796    | 233      | 41,820    | 936      | 68,721    | 427      | 106,370   | 362      | 144,862   | 1,094    | 199,882   | 594       | 231,834   |
| 65 - 69      | 0                |           | 1      |           | 2      |           | 4        |           | 83       | 45,899    | 255      | 78,813    | 97       | 130,153   | 69       | 165,393   | 28       | 207,697   | 49        | 274,302   |
| 70 & Over    | 0                |           | 0      |           | 1      |           | 0        |           | 10       |           | 51       | 84,579    | 23       | 149,467   | 9        |           | 5        |           | 5         |           |

Plan Name: IBM Personal Pension Plan  
 EIN / PN: 13-0871985 / 001  
 Plan Sponsor: IBM  
 Valuation Date: January 1, 2023

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Part V Statement of Actuarial Assumptions/Methods

### Economic Assumptions

#### Interest rate basis

- Applicable month January
- Interest rate basis 3-segment rates, applying the stabilized segment rates for the 2023 plan year.

#### Interest rates

|                           | Reflecting Stabilization | Not Reflecting Stabilization |
|---------------------------|--------------------------|------------------------------|
| ■ First segment rate      | 4.75%                    | 2.13%                        |
| ■ Second segment rate     | 5.00%                    | 3.62%                        |
| ■ Third segment rate      | 5.74%                    | 3.93%                        |
| ■ Effective interest rate | 5.13%                    | 3.55%                        |

#### Cash Balance Interest Crediting Rate:

4.70%

#### Annuity Conversion Rates

4.4567%; 5.2367%; 5.1467%

#### Annual rates of increase

- Compensation: N/A
- Increases in statutory limits (CPI): 2.50%

#### Plan-related expenses

\$118.8 million of administrative expenses were assumed to be paid from the plan.

As permitted by law, rates reflecting stabilization are used to determine the funding target, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

Plan Name: IBM Personal Pension Plan  
EIN / PN: 13-0871985/001  
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# SCHEDULE SB ATTACHMENTS

## Demographic and Other Assumptions

**Inclusion date** The valuation date coincident with or next following the date on which the employee becomes a participant.

**New or rehired employees** It was assumed there will be no new or rehired employees.

### Mortality

■ Healthy Separate IRS-prescribed annuitant and non-annuitant tables based on RP-2014 "Employees" and "Healthy Annuitants" tables, without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2021.

■ Disabled Same method as used for healthy lives.

### Termination

Rates varying by age

#### Representative Termination Rates

| Percentage leaving during the year |       |
|------------------------------------|-------|
| Age                                | Rate  |
| 35                                 | .1100 |
| 40                                 | .0950 |
| 45                                 | .0900 |
| 50                                 | .0800 |
| 55                                 | .0800 |

**Disability** Rates of disablement were assumed equal to 35% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

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# SCHEDULE SB ATTACHMENTS

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## Retirement

Rates varying by age

| Percentage retiring during the year |        |
|-------------------------------------|--------|
| Age                                 | Rate   |
| 55                                  | 0.1200 |
| 56-57                               | 0.1150 |
| 58                                  | 0.1300 |
| 59                                  | 0.1400 |
| 60                                  | 0.1600 |
| 61                                  | 0.1700 |
| 62                                  | 0.2050 |
| 63-64                               | 0.2300 |
| 65                                  | 0.3000 |
| 66-67                               | 0.3400 |
| 68                                  | 0.3200 |
| 69                                  | 0.2800 |
| 70                                  | 1.0000 |

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

### Benefit commencement date:

- Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

- 75% immediate upon termination of employment
- 25% deferred to age 60.

Actives not eligible for an enhanced annuity:

- 40% immediate upon termination of employment.
- 60% deferred to age 60.

Prior Plan Formula:

100% immediate upon termination of employment

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# SCHEDULE SB ATTACHMENTS

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■ Terminated Vested Participants

PPA Formula:

Commencement rate by age:

| <u>Age</u> | <u>Rate</u> |
|------------|-------------|
| Age 50     | 25%         |
| Age 55     | 25%         |
| Age 60     | 50%         |
| Age 65     | 100%        |

Prior Plan Formula:

- Less than 15 years of service at termination: Age 65
- 15 or more years of service at termination: Age 64

■ Disability

The later of the disability of the active participant or the date the participant would have attained age 65

■ Preretirement death

Upon death

## Form of payment

■ Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

- 50% single life annuity
- 50% lump sum

Actives not eligible for an enhanced annuity

- 10% single life annuity
- 90% lump sum

Prior Plan Formula:

100% single life annuity

■ Terminated vested participants

PPA Formula:

Prior to age 65:

- 100% lump sum

At age 65:

- 50% single life annuity
- 50% lump sum

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## SCHEDULE SB ATTACHMENTS

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Prior Plan Formula:

100% single life annuity

Annuities for PPA formula were valued using the 2023 annuity conversion rates and the 2023 417(e) applicable mortality.

**Percent married**

75% of active and deferred vested participants are assumed to have eligible spouses.

**Spouse age**

Spouses are assumed to be the same age as the participant.

**Covered pay**

N/A.

**At-risk assumptions**

For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan, which is usually the single life annuity form of payment for Prior Plan participants and the lump sum form of payment for PPA participants.

**Timing of benefit payments**

Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

### Methods

**Valuation date**

First day of plan year.

**Funding target**

Present value of accrued benefits as required by regulations under IRC §430.

**Target normal cost**

Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.

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# SCHEDULE SB ATTACHMENTS

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**Decrement timing**

The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.

**Actuarial value of assets**

The actuarial value of assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the prior plan year, discounted using the effective interest rate for the prior plan year.

**Benefits not valued**

WTW has reviewed the plan provisions with the plan sponsor and, based on that review, is not aware of any other significant benefits required to be valued that were not.

## Sources of Data and Other Information

Participant data as of the valuation date was supplied by IBM or organizations designated by IBM. Information on assets, contributions and plan provisions was supplied by IBM. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date as detailed in Exhibit III of the Data Summary provided to IBM on June 22, 2023. The following assumptions were made for missing or apparently inconsistent data elements: (1) Benefits are estimated for participants where Fidelity confirms a benefit is due but the amount is not available. Where sufficient historical information is available, an estimated benefit is calculated; otherwise an average benefit is assumed. (2) Benefits are adjusted where Fidelity has indicated for specific participants that complete information is not available related to the following scenarios: social security leveling J&S optional form, J&S restore optional form, and alternate payees who are not yet in pay.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

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# SCHEDULE SB ATTACHMENTS

## Assumptions Rationale - Significant Economic Assumptions

|                                             |                                                                                                                                                                                                                                                                                                                                                                                                                 |
|---------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Discount rate</b>                        | The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.                                                                                                                                                                                                                                            |
| <b>Cash Balance interest crediting rate</b> | The plan credits interest to cash balance accounts using the average of the 1-year Treasury Constant Maturity rates for August, September, and October of the preceding year plus 1%. The long term estimate of the 1-year Treasury rate plus 1% is 4.70%, based on current conditions and future economic expectations.                                                                                        |
| <b>Annuity conversion rate</b>              | The assumed annuity conversion rates are the three-month averages of the August, September, and October spot segment rates of the corresponding plan year. The applicable rates at the measurement date are assumed to remain constant in the future. We believe that the selected assumption does not significantly conflict with what would be reasonable based on market conditions at the measurement date. |
| <b>Plan-related expenses</b>                | As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid from the trust during the coming year (including, for example, expected PBGC premiums and actuarial, accounting, legal, administration and trustee fees to be paid from the trust).                                                                                                                      |
| <b>Rates of increase in:</b>                |                                                                                                                                                                                                                                                                                                                                                                                                                 |
| ■ Increases in statutory limits (CPI)       | The assumed CPI increases are based on forecasts prepared by economists.                                                                                                                                                                                                                                                                                                                                        |

## Assumptions Rationale - Significant Demographic Assumptions

|                           |                                                                         |
|---------------------------|-------------------------------------------------------------------------|
| <b>Healthy Mortality</b>  | Assumptions used for funding purposes are as prescribed by IRC §430(h). |
| <b>Disabled Mortality</b> | Assumptions used for funding purposes are as prescribed by IRC §430(h). |

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# SCHEDULE SB ATTACHMENTS

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## Termination

Termination rates were based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Termination rates for at-risk funding calculations are as required by IRC §430.

## Disability

Disability rates were based on a published table for pension participants believed to have reasonably similar characteristics participating in pension plans with similar disability provisions, with subsequent modifications to reflect observed gains and losses caused by disability patterns different than assumed.

## Retirement

Retirement rates are based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Retirement rates for at-risk funding calculations are as required by IRC §430

## Benefit commencement date

Participants are assumed to begin benefits based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

## Form of payment

Form of payment is based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

## Percent married

Assumptions were selected by IBM Corporation and represent a best estimate of future experience with periodic monitoring of observed gains and losses caused by information different from assumed.

## Spouse age

Assumptions were selected by IBM Corporation and represent a best estimate of future experience with periodic monitoring of observed gains and losses caused by information different from assumed.

Plan Name: IBM Personal Pension Plan  
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# SCHEDULE SB ATTACHMENTS

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## Prescribed Methods

### Funding methods

The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

## Changes in Assumptions and Methods

### Change in assumptions since prior valuation

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.

The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430.

The cash balance interest crediting rate was updated from 3.50% to 4.70%.

The Applicable Interest Rate changed from the 2022 segment rates to 2023 segment rates and the Applicable Mortality changed from the 2022 417(e) applicable mortality to the 2023 417(e) applicable mortality for purposes of cash balance annuity conversions.

Additional assumptions were used to value at-risk liabilities.

### Change in methods since prior valuation

None.

Plan Name: IBM Personal Pension Plan  
EIN / PN: 13-0871985/001  
Plan Sponsor: IBM Corporation  
Valuation Date: January 1, 2023

# SCHEDULE SB ATTACHMENTS

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## Schedule SB – Statement by Enrolled Actuary

|                          |                           |
|--------------------------|---------------------------|
| <b>Plan Sponsor</b>      | IBM Corporation           |
| <b>EIN/PN</b>            | 13-0871985/001            |
| <b>Plan Name</b>         | IBM Personal Pension Plan |
| <b>Valuation Date</b>    | January 1, 2023           |
| <b>Enrolled Actuary</b>  | Alyson J. Schwartz        |
| <b>Enrollment Number</b> | 23-08379                  |

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.



**SCHEDULE OF REPORTABLE TRANSACTIONS**

**Schedule H, Line 4j**

PLAN NAME: IBM PERSONAL PENSION PLAN

EIN: 13-0871985

PLAN NUMBER: 001

The Schedule H, line 4j -- Schedule of Reportable Transactions is included in the attachment titled ACCOUNTANT'S OPINION AND FINANCIAL STATEMENTS.

|                                                                                                                                                                                                                        |                                                                                                                                                                                                                                                                                                                                    |                                                                                           |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|
| <b>SCHEDULE SB</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration<br>Pension Benefit Guaranty Corporation | <b>Single-Employer Defined Benefit Plan</b><br><b>Actuarial Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).<br><br>▶ <b>File as an attachment to Form 5500 or 5500-SF.</b> | OMB No. 1210-0110<br><br><b>2023</b><br><br><b>This Form is Open to Public Inspection</b> |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------|

For calendar plan year 2023 or fiscal plan year beginning 01/01/2023 and ending 12/31/2023

- ▶ **Round off amounts to nearest dollar.**  
▶ **Caution:** A penalty of \$1,000 will be assessed for late filing of this report unless reasonable cause is established.

|                                                                                                                                           |                                                                                                                                                         |
|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>A</b> Name of plan<br>IBM PERSONAL PENSION PLAN                                                                                        | <b>B</b> Three-digit plan number (PN) ▶ 001                                                                                                             |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF<br>INTERNATIONAL BUSINESS MACHINES CORPORATION                   | <b>D</b> Employer Identification Number (EIN)<br>13-0871985                                                                                             |
| <b>E</b> Type of plan: <input checked="" type="checkbox"/> Single <input type="checkbox"/> Multiple-A <input type="checkbox"/> Multiple-B | <b>F</b> Prior year plan size: <input type="checkbox"/> 100 or fewer <input type="checkbox"/> 101-500 <input checked="" type="checkbox"/> More than 500 |

|                                                                                                                                                                                                                 |                            |                           |                          |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------|---------------------------|--------------------------|
| <b>Part I Basic Information</b>                                                                                                                                                                                 |                            |                           |                          |
| <b>1</b> Enter the valuation date: Month 01 Day 01 Year 2023                                                                                                                                                    |                            |                           |                          |
| <b>2</b> Assets:                                                                                                                                                                                                |                            |                           |                          |
| <b>a</b> Market value.....                                                                                                                                                                                      |                            | <b>2a</b>                 | 25,192,427,146           |
| <b>b</b> Actuarial value .....                                                                                                                                                                                  |                            | <b>2b</b>                 | 25,192,427,146           |
| <b>3</b> Funding target/participant count breakdown                                                                                                                                                             | (1) Number of participants | (2) Vested Funding Target | (3) Total Funding Target |
| <b>a</b> For retired participants and beneficiaries receiving payment .....                                                                                                                                     | 74,107                     | 14,398,695,999            | 14,398,695,999           |
| <b>b</b> For terminated vested participants.....                                                                                                                                                                | 55,014                     | 3,290,808,545             | 3,290,808,545            |
| <b>c</b> For active participants.....                                                                                                                                                                           | 14,881                     | 1,864,767,757             | 1,864,767,757            |
| <b>d</b> Total .....                                                                                                                                                                                            | 144,002                    | 19,554,272,301            | 19,554,272,301           |
| <b>4</b> If the plan is in at-risk status, check the box and complete lines (a) and (b)..... <input type="checkbox"/>                                                                                           |                            |                           |                          |
| <b>a</b> Funding target disregarding prescribed at-risk assumptions.....                                                                                                                                        |                            | <b>4a</b>                 |                          |
| <b>b</b> Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor ..... |                            | <b>4b</b>                 |                          |
| <b>5</b> Effective interest rate.....                                                                                                                                                                           | <b>5</b>                   |                           | 5.13%                    |
| <b>6</b> Target normal cost                                                                                                                                                                                     |                            |                           |                          |
| <b>a</b> Present value of current plan year accruals.....                                                                                                                                                       | <b>6a</b>                  |                           | 0                        |
| <b>b</b> Expected plan-related expenses .....                                                                                                                                                                   | <b>6b</b>                  |                           | 118,831,106              |
| <b>c</b> Target normal cost.....                                                                                                                                                                                | <b>6c</b>                  |                           | 118,831,106              |

**Statement by Enrolled Actuary**  
To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

|                               |                   |                                        |           |
|-------------------------------|-------------------|----------------------------------------|-----------|
| <b>SIGN HERE</b>              | Alyson J Schwartz | AJS                                    | 9/17/2024 |
| Signature of actuary          |                   | Date                                   |           |
| Alyson J Schwartz             |                   | 2308379                                |           |
| Type or print name of actuary |                   | Most recent enrollment number          |           |
| Willis Towers Watson US LLC   |                   | 212-309-3400                           |           |
| Firm name                     |                   | Telephone number (including area code) |           |
| 200 Liberty Street            |                   |                                        |           |
| New York NY 10281             |                   |                                        |           |
| Address of the firm           |                   |                                        |           |

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions ☐  
**For Paperwork Reduction Act Notice, see the Instructions for Form 5500 or 5500-SF.** **Schedule SB (Form 5500) 2023 v. 230728**

| Part II   |                                                                                                                                                                      | Beginning of Year Carryover and Prefunding Balances |                        |
|-----------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------|------------------------|
|           |                                                                                                                                                                      | (a) Carryover balance                               | (b) Prefunding balance |
| <b>7</b>  | Balance at beginning of prior year after applicable adjustments (line 13 from prior year) .....                                                                      | 20,021,512,978                                      | 0                      |
| <b>8</b>  | Portion elected for use to offset prior year's funding requirement (line 35 from prior year) .....                                                                   | 133,114,563                                         | 0                      |
| <b>9</b>  | Amount remaining (line 7 minus line 8) .....                                                                                                                         | 19,888,398,415                                      | 0                      |
| <b>10</b> | Interest on line 9 using prior year's actual return of <u>-15.03</u> % .....                                                                                         | -2,989,226,282                                      | 0                      |
| <b>11</b> | Prior year's excess contributions to be added to prefunding balance:                                                                                                 |                                                     |                        |
|           | <b>a</b> Present value of excess contributions (line 38a from prior year) .....                                                                                      |                                                     | 0                      |
|           | <b>b(1)</b> Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of <u>5.26</u> % ..... |                                                     | 0                      |
|           | <b>b(2)</b> Interest on line 38b from prior year Schedule SB, using prior year's actual return .....                                                                 |                                                     | 0                      |
|           | <b>c</b> Total available at beginning of current plan year to add to prefunding balance .....                                                                        |                                                     | 0                      |
|           | <b>d</b> Portion of (c) to be added to prefunding balance .....                                                                                                      |                                                     | 0                      |
| <b>12</b> | Other reductions in balances due to elections or deemed elections .....                                                                                              | 5,852,953,194                                       | 0                      |
| <b>13</b> | Balance at beginning of current year (line 9 + line 10 + line 11d – line 12) .....                                                                                   | 11,046,218,939                                      | 0                      |

| Part III  |                                                                                                                                                                  | Funding Percentages |          |
|-----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|----------|
| <b>14</b> | Funding target attainment percentage .....                                                                                                                       | <b>14</b>           | 72.34 %  |
| <b>15</b> | Adjusted funding target attainment percentage .....                                                                                                              | <b>15</b>           | 115.54 % |
| <b>16</b> | Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement ..... | <b>16</b>           | 143.17 % |
| <b>17</b> | If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage. ....                                        | <b>17</b>           | %        |

| Part IV                                                                                  |                                   | Contributions and Liquidity Shortfalls |   |
|------------------------------------------------------------------------------------------|-----------------------------------|----------------------------------------|---|
| <b>18</b> Contributions made to the plan for the plan year by employer(s) and employees: |                                   |                                        |   |
| (a) Date<br>(MM-DD-YYYY)                                                                 | (b) Amount paid by<br>employer(s) | (c) Amount paid by<br>employees        |   |
|                                                                                          |                                   |                                        |   |
|                                                                                          |                                   |                                        |   |
|                                                                                          |                                   |                                        |   |
|                                                                                          |                                   |                                        |   |
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|                                                                                          |                                   |                                        |   |
|                                                                                          |                                   |                                        |   |
|                                                                                          |                                   |                                        |   |
| <b>Totals ►</b>                                                                          |                                   | <b>18(b)</b>                           | 0 |
|                                                                                          |                                   | <b>18(c)</b>                           | 0 |

|                                                                                                                                                                                             |            |         |         |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------|---------|---------|
| <b>19</b> Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:                                                        |            |         |         |
| <b>a</b> Contributions allocated toward unpaid minimum required contributions from prior years .....                                                                                        | <b>19a</b> | 0       |         |
| <b>b</b> Contributions made to avoid restrictions adjusted to valuation date. ....                                                                                                          | <b>19b</b> | 0       |         |
| <b>c</b> Contributions allocated toward minimum required contribution for current year adjusted to valuation date. ....                                                                     | <b>19c</b> | 0       |         |
| <b>20</b> Quarterly contributions and liquidity shortfalls:                                                                                                                                 |            |         |         |
| <b>a</b> Did the plan have a "funding shortfall" for the prior year? ..... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No                                              |            |         |         |
| <b>b</b> If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ..... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |            |         |         |
| <b>c</b> If line 20a is "Yes," see instructions and complete the following table as applicable:                                                                                             |            |         |         |
| Liquidity shortfall as of end of quarter of this plan year                                                                                                                                  |            |         |         |
| (1) 1st                                                                                                                                                                                     | (2) 2nd    | (3) 3rd | (4) 4th |
| 0                                                                                                                                                                                           | 0          | 0       | 0       |

|                  |                                                                                                                                                                                                                                                                                                        |                                                                                                                                                                             |                                                                     |
|------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------|
| <b>Part V</b>    | <b>Assumptions Used to Determine Funding Target and Target Normal Cost</b>                                                                                                                                                                                                                             |                                                                                                                                                                             |                                                                     |
| <b>21</b>        | Discount rate:                                                                                                                                                                                                                                                                                         |                                                                                                                                                                             |                                                                     |
| <b>a</b>         | Segment rates:                                                                                                                                                                                                                                                                                         | <div style="display: flex; justify-content: space-around;"> <div>1st segment:<br/>4.75 %</div> <div>2nd segment:<br/>5.00 %</div> <div>3rd segment:<br/>5.74 %</div> </div> | <input type="checkbox"/> N/A, full yield curve used                 |
| <b>b</b>         | Applicable month (enter code).....                                                                                                                                                                                                                                                                     | <b>21b</b>                                                                                                                                                                  | 0                                                                   |
| <b>22</b>        | Weighted average retirement age .....                                                                                                                                                                                                                                                                  | <b>22</b>                                                                                                                                                                   | 60                                                                  |
| <b>23</b>        | Mortality table(s) (see instructions) <input type="checkbox"/> Prescribed - combined <input checked="" type="checkbox"/> Prescribed - separate <input type="checkbox"/> Substitute                                                                                                                     |                                                                                                                                                                             |                                                                     |
| <b>Part VI</b>   | <b>Miscellaneous Items</b>                                                                                                                                                                                                                                                                             |                                                                                                                                                                             |                                                                     |
| <b>24</b>        | Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. .... <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No                                                                       |                                                                                                                                                                             |                                                                     |
| <b>25</b>        | Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. .... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No                                                                                                            |                                                                                                                                                                             |                                                                     |
| <b>26</b>        | Demographic and benefit information                                                                                                                                                                                                                                                                    |                                                                                                                                                                             |                                                                     |
| <b>a</b>         | Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ....                                                                                                                                                                      |                                                                                                                                                                             | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>b</b>         | Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ...                                                                                                                                                                |                                                                                                                                                                             | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| <b>27</b>        | If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment .....                                                                                                                                                                             | <b>27</b>                                                                                                                                                                   |                                                                     |
| <b>Part VII</b>  | <b>Reconciliation of Unpaid Minimum Required Contributions For Prior Years</b>                                                                                                                                                                                                                         |                                                                                                                                                                             |                                                                     |
| <b>28</b>        | Unpaid minimum required contributions for all prior years.....                                                                                                                                                                                                                                         | <b>28</b>                                                                                                                                                                   | 0                                                                   |
| <b>29</b>        | Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a) .....                                                                                                                                                                             | <b>29</b>                                                                                                                                                                   | 0                                                                   |
| <b>30</b>        | Remaining amount of unpaid minimum required contributions (line 28 minus line 29) .....                                                                                                                                                                                                                | <b>30</b>                                                                                                                                                                   | 0                                                                   |
| <b>Part VIII</b> | <b>Minimum Required Contribution For Current Year</b>                                                                                                                                                                                                                                                  |                                                                                                                                                                             |                                                                     |
| <b>31</b>        | Target normal cost and excess assets (see instructions):                                                                                                                                                                                                                                               |                                                                                                                                                                             |                                                                     |
| <b>a</b>         | Target normal cost (line 6c).....                                                                                                                                                                                                                                                                      | <b>31a</b>                                                                                                                                                                  | 118,831,106                                                         |
| <b>b</b>         | Excess assets, if applicable, but not greater than line 31a .....                                                                                                                                                                                                                                      | <b>31b</b>                                                                                                                                                                  | 0                                                                   |
| <b>32</b>        | Amortization installments:                                                                                                                                                                                                                                                                             | Outstanding Balance                                                                                                                                                         | Installment                                                         |
| <b>a</b>         | Net shortfall amortization installment .....                                                                                                                                                                                                                                                           | 0                                                                                                                                                                           | 0                                                                   |
| <b>b</b>         | Waiver amortization installment .....                                                                                                                                                                                                                                                                  | 0                                                                                                                                                                           | 0                                                                   |
| <b>33</b>        | If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount .....                                                                                                                             | <b>33</b>                                                                                                                                                                   | 0                                                                   |
| <b>34</b>        | Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....                                                                                                                                                                                       | <b>34</b>                                                                                                                                                                   | 118,831,106                                                         |
|                  | Carryover balance                                                                                                                                                                                                                                                                                      | Prefunding balance                                                                                                                                                          | Total balance                                                       |
| <b>35</b>        | Balances elected for use to offset funding requirement.....                                                                                                                                                                                                                                            | 118,831,106                                                                                                                                                                 | 0                                                                   |
| <b>36</b>        | Additional cash requirement (line 34 minus line 35) .....                                                                                                                                                                                                                                              | <b>36</b>                                                                                                                                                                   | 0                                                                   |
| <b>37</b>        | Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c) .....                                                                                                                                                                              | <b>37</b>                                                                                                                                                                   | 0                                                                   |
| <b>38</b>        | Present value of excess contributions for current year (see instructions)                                                                                                                                                                                                                              |                                                                                                                                                                             |                                                                     |
| <b>a</b>         | Total (excess, if any, of line 37 over line 36)                                                                                                                                                                                                                                                        | <b>38a</b>                                                                                                                                                                  | 0                                                                   |
| <b>b</b>         | Portion included in line 38a attributable to use of prefunding and funding standard carryover balances .....                                                                                                                                                                                           | <b>38b</b>                                                                                                                                                                  | 0                                                                   |
| <b>39</b>        | Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37) .....                                                                                                                                                                                                  | <b>39</b>                                                                                                                                                                   | 0                                                                   |
| <b>40</b>        | Unpaid minimum required contributions for all years.....                                                                                                                                                                                                                                               | <b>40</b>                                                                                                                                                                   | 0                                                                   |
| <b>Part IX</b>   | <b>Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)</b>                                                                                                                                                                                                            |                                                                                                                                                                             |                                                                     |
| <b>41</b>        | If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. <input type="checkbox"/> 2019 <input type="checkbox"/> 2020 <input checked="" type="checkbox"/> 2021 |                                                                                                                                                                             |                                                                     |

# SCHEDULE SB ATTACHMENTS

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## Schedule SB – Statement by Enrolled Actuary

|                          |                           |
|--------------------------|---------------------------|
| <b>Plan Sponsor</b>      | IBM Corporation           |
| <b>EIN/PN</b>            | 13-0871985/001            |
| <b>Plan Name</b>         | IBM Personal Pension Plan |
| <b>Valuation Date</b>    | January 1, 2023           |
| <b>Enrolled Actuary</b>  | Alyson J. Schwartz        |
| <b>Enrollment Number</b> | 23-08379                  |

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

# SCHEDULE SB ATTACHMENTS

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## Schedule SB, Line 22

### Description of Weighted Average Retirement Age as of January 1,2023

The method of determining the average retirement age considers the weighted average of the percentage of employees retiring at each age. This percentage is determined by creating a hypothetical life table with retirement as the only decrement, and then computing the average retirement age for the table. Below is an example for an employee who is first eligible to retire at age 55.

| (a)                             | (b)                       | (c)                            | (d)                     |
|---------------------------------|---------------------------|--------------------------------|-------------------------|
| <u>Age</u>                      | <u>Rate of Retirement</u> | <u>Percent Retiring at Age</u> | <u>Weight (a) x (c)</u> |
| 55                              | 12.0%                     | 12.0%                          | 6.60                    |
| 56                              | 11.5%                     | 10.1%                          | 5.67                    |
| 57                              | 11.5%                     | 9.0%                           | 5.11                    |
| 58                              | 13.0%                     | 9.0%                           | 5.20                    |
| 59                              | 14.0%                     | 8.4%                           | 4.95                    |
| 60                              | 16.0%                     | 8.3%                           | 4.95                    |
| 61                              | 17.0%                     | 7.4%                           | 4.49                    |
| 62                              | 20.5%                     | 7.4%                           | 4.57                    |
| 63                              | 23.0%                     | 6.6%                           | 4.14                    |
| 64                              | 23.0%                     | 5.1%                           | 3.24                    |
| 65                              | 30.0%                     | 5.1%                           | 3.30                    |
| 66                              | 34.0%                     | 4.0%                           | 2.66                    |
| 67                              | 34.0%                     | 2.7%                           | 1.78                    |
| 68                              | 32.0%                     | 1.7%                           | 1.12                    |
| 69                              | 28.0%                     | 1.0%                           | 0.68                    |
| 70                              | 100.0%                    | 2.5%                           | 1.77                    |
| Expected retirement age         |                           |                                | 60.24                   |
| Rounded for Schedule SB item 22 |                           |                                | 60                      |

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Valuation Date: January 1,2023

# SCHEDULE SB ATTACHMENTS

## Schedule SB, Part V Statement of Actuarial Assumptions/Methods

### Economic Assumptions

#### Interest rate basis

- Applicable month January
- Interest rate basis 3-segment rates, applying the stabilized segment rates for the 2023 plan year.

#### Interest rates

|                           | Reflecting Stabilization | Not Reflecting Stabilization |
|---------------------------|--------------------------|------------------------------|
| ■ First segment rate      | 4.75%                    | 2.13%                        |
| ■ Second segment rate     | 5.00%                    | 3.62%                        |
| ■ Third segment rate      | 5.74%                    | 3.93%                        |
| ■ Effective interest rate | 5.13%                    | 3.55%                        |

#### Cash Balance Interest Crediting Rate:

4.70%

#### Annuity Conversion Rates

4.4567%; 5.2367%; 5.1467%

#### Annual rates of increase

- Compensation: N/A
- Increases in statutory limits (CPI): 2.50%

#### Plan-related expenses

\$118.8 million of administrative expenses were assumed to be paid from the plan.

As permitted by law, rates reflecting stabilization are used to determine the funding target, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

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## Demographic and Other Assumptions

**Inclusion date** The valuation date coincident with or next following the date on which the employee becomes a participant.

**New or rehired employees** It was assumed there will be no new or rehired employees.

### Mortality

■ Healthy Separate IRS-prescribed annuitant and non-annuitant tables based on RP-2014 "Employees" and "Healthy Annuitants" tables, without collar or amount adjustments, adjusted backward to 2006 with MP-2014, and then projected forward with a static projection as specified in the regulations under §1.430(h)(3)-1 using Scale MP-2021.

■ Disabled Same method as used for healthy lives.

### Termination

Rates varying by age

#### Representative Termination Rates

| Percentage leaving during the year |       |
|------------------------------------|-------|
| Age                                | Rate  |
| 35                                 | .1100 |
| 40                                 | .0950 |
| 45                                 | .0900 |
| 50                                 | .0800 |
| 55                                 | .0800 |

**Disability** Rates of disablement were assumed equal to 35% of the rates in the 1987 Society of Actuaries Study based on 6 months of elimination.

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## Retirement

Rates varying by age

| Percentage retiring during the year |        |
|-------------------------------------|--------|
| Age                                 | Rate   |
| 55                                  | 0.1200 |
| 56-57                               | 0.1150 |
| 58                                  | 0.1300 |
| 59                                  | 0.1400 |
| 60                                  | 0.1600 |
| 61                                  | 0.1700 |
| 62                                  | 0.2050 |
| 63-64                               | 0.2300 |
| 65                                  | 0.3000 |
| 66-67                               | 0.3400 |
| 68                                  | 0.3200 |
| 69                                  | 0.2800 |
| 70                                  | 1.0000 |

For purposes of determining the Funding Target and Target Normal Cost (both disregarding at-risk assumptions), the rates at which participants retire by age are shown below.

### Benefit commencement date:

- Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

- 75% immediate upon termination of employment
- 25% deferred to age 60.

Actives not eligible for an enhanced annuity:

- 40% immediate upon termination of employment.
- 60% deferred to age 60.

Prior Plan Formula:

100% immediate upon termination of employment

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■ Terminated Vested Participants

PPA Formula:

Commencement rate by age:

| <u>Age</u> | <u>Rate</u> |
|------------|-------------|
| Age 50     | 25%         |
| Age 55     | 25%         |
| Age 60     | 50%         |
| Age 65     | 100%        |

Prior Plan Formula:

- Less than 15 years of service at termination: Age 65
- 15 or more years of service at termination: Age 64

■ Disability

The later of the disability of the active participant or the date the participant would have attained age 65

■ Preretirement death

Upon death

## Form of payment

■ Active participants that terminate

PPA Formula:

Actives eligible for an enhanced annuity:

- 50% single life annuity
- 50% lump sum

Actives not eligible for an enhanced annuity

- 10% single life annuity
- 90% lump sum

Prior Plan Formula:

100% single life annuity

■ Terminated vested participants

PPA Formula:

Prior to age 65:

- 100% lump sum

At age 65:

- 50% single life annuity
- 50% lump sum

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Prior Plan Formula:

100% single life annuity

Annuities for PPA formula were valued using the 2023 annuity conversion rates and the 2023 417(e) applicable mortality.

**Percent married**

75% of active and deferred vested participants are assumed to have eligible spouses.

**Spouse age**

Spouses are assumed to be the same age as the participant.

**Covered pay**

N/A.

**At-risk assumptions**

For at-risk calculations, all participants eligible to elect benefits during the current and subsequent ten plan years are assumed to commence benefits at the earliest possible date under the plan, but not before the end of the current plan year, except in accordance with the regular valuation assumptions. In addition, all participants (not just those eligible to begin benefits within the next 11 years) are assumed to elect the most valuable form of benefit under the plan, which is usually the single life annuity form of payment for Prior Plan participants and the lump sum form of payment for PPA participants.

**Timing of benefit payments**

Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.

### Methods

**Valuation date**

First day of plan year.

**Funding target**

Present value of accrued benefits as required by regulations under IRC §430.

**Target normal cost**

Present value of benefits expected to accrue during the plan year plus plan-related expenses expected to be paid from plan assets during the plan year as required by regulations under IRC §430.

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**Decrement timing**

The approach used is called rounded middle of year (rounded MOY) decrement timing. Most events are assumed to occur at the middle of year during which the eligibility condition will be met or the start/end date will occur. For death and disability decrements, the rate applied is based on the participant's rounded age (nearest integer age) at the beginning of the year, to align with the methodology generally used to create those rate tables. For retirement and withdrawal decrements: the age is generally the participant's rounded age at the middle of the year.

**Actuarial value of assets**

The actuarial value of assets is equal to the market value of assets as of the valuation date plus the discounted present value of contributions made after the valuation date for the prior plan year, discounted using the effective interest rate for the prior plan year.

**Benefits not valued**

WTW has reviewed the plan provisions with the plan sponsor and, based on that review, is not aware of any other significant benefits required to be valued that were not.

## Sources of Data and Other Information

Participant data as of the valuation date was supplied by IBM or organizations designated by IBM. Information on assets, contributions and plan provisions was supplied by IBM. Data and other information were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date as detailed in Exhibit III of the Data Summary provided to IBM on June 22, 2023. The following assumptions were made for missing or apparently inconsistent data elements: (1) Benefits are estimated for participants where Fidelity confirms a benefit is due but the amount is not available. Where sufficient historical information is available, an estimated benefit is calculated; otherwise an average benefit is assumed. (2) Benefits are adjusted where Fidelity has indicated for specific participants that complete information is not available related to the following scenarios: social security leveling J&S optional form, J&S restore optional form, and alternate payees who are not yet in pay.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

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## Assumptions Rationale - Significant Economic Assumptions

|                                             |                                                                                                                                                                                                                                                                                                                                                                                                                 |
|---------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Discount rate</b>                        | The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.                                                                                                                                                                                                                                            |
| <b>Cash Balance interest crediting rate</b> | The plan credits interest to cash balance accounts using the average of the 1-year Treasury Constant Maturity rates for August, September, and October of the preceding year plus 1%. The long term estimate of the 1-year Treasury rate plus 1% is 4.70%, based on current conditions and future economic expectations.                                                                                        |
| <b>Annuity conversion rate</b>              | The assumed annuity conversion rates are the three-month averages of the August, September, and October spot segment rates of the corresponding plan year. The applicable rates at the measurement date are assumed to remain constant in the future. We believe that the selected assumption does not significantly conflict with what would be reasonable based on market conditions at the measurement date. |
| <b>Plan-related expenses</b>                | As required by regulations, plan-related expenses are calculated by estimating the expenses to be paid from the trust during the coming year (including, for example, expected PBGC premiums and actuarial, accounting, legal, administration and trustee fees to be paid from the trust).                                                                                                                      |
| <b>Rates of increase in:</b>                |                                                                                                                                                                                                                                                                                                                                                                                                                 |
| ■ Increases in statutory limits (CPI)       | The assumed CPI increases are based on forecasts prepared by economists.                                                                                                                                                                                                                                                                                                                                        |

## Assumptions Rationale - Significant Demographic Assumptions

|                           |                                                                         |
|---------------------------|-------------------------------------------------------------------------|
| <b>Healthy Mortality</b>  | Assumptions used for funding purposes are as prescribed by IRC §430(h). |
| <b>Disabled Mortality</b> | Assumptions used for funding purposes are as prescribed by IRC §430(h). |

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## Termination

Termination rates were based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Termination rates for at-risk funding calculations are as required by IRC §430.

## Disability

Disability rates were based on a published table for pension participants believed to have reasonably similar characteristics participating in pension plans with similar disability provisions, with subsequent modifications to reflect observed gains and losses caused by disability patterns different than assumed.

## Retirement

Retirement rates are based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

Retirement rates for at-risk funding calculations are as required by IRC §430

## Benefit commencement date

Participants are assumed to begin benefits based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

## Form of payment

Form of payment is based on an experience study conducted in 2018, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future.

## Percent married

Assumptions were selected by IBM Corporation and represent a best estimate of future experience with periodic monitoring of observed gains and losses caused by information different from assumed.

## Spouse age

Assumptions were selected by IBM Corporation and represent a best estimate of future experience with periodic monitoring of observed gains and losses caused by information different from assumed.

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## Prescribed Methods

### Funding methods

The methods used for funding purposes as described in Appendix A, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

## Changes in Assumptions and Methods

### Change in assumptions since prior valuation

The segment interest rates used to calculate the funding target and target normal cost were updated to the current valuation date as required by IRC §430.

The mortality table used to calculate the funding target and target normal cost was updated to include one additional year of projected mortality improvement, as required by IRC §430.

The cash balance interest crediting rate was updated from 3.50% to 4.70%.

The Applicable Interest Rate changed from the 2022 segment rates to 2023 segment rates and the Applicable Mortality changed from the 2022 417(e) applicable mortality to the 2023 417(e) applicable mortality for purposes of cash balance annuity conversions.

Additional assumptions were used to value at-risk liabilities.

### Change in methods since prior valuation

None.

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## **Schedule SB, Line 24 Change in Actuarial Assumptions**

The cash balance interest crediting rate was updated from 3.50% to 4.70%.

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## Schedule SB, Part V Summary of Plan Provisions

### Plan Provisions Used in the Actuarial Valuations

Effective 7/1/1999, IBM amended the Plan to provide a new benefit formula, but gave certain employees the option to continue to accrue benefits under the prior plan formulas. The prior plan formulas are referred to as the Prior Plan Formulas and employees who were eligible to elect to continue to participate under the Prior Plan Formulas are referred to as Grandfathered Employees. The new benefit formula is referred to as the Personal Pension Account (PPA) formula. In addition, those employees who were receiving benefits under MDIP or who were receiving benefits under the LTD Plan which had commenced and been in payment continuously since prior to 1995 continued to accrue benefits under the Prior Plan Formulas.

Effective 12/31/2004, the Plan was closed to employees who were hired or rehired on or after 1/1/2005 (or shortly after 1/1/2005 in the case of a Vanity Fair employee).

During 2005, the Plan was further amended to discontinue benefit accruals for all active participants effective 12/31/2007.

Effective September 13, 2022, the plan sponsor entered into agreements with Prudential Insurance Company of America and Metropolitan Life Insurance Company to purchase group annuity contracts and transfer plan liabilities and related assets for a portion of plan participants and beneficiaries. There was no change to the pension benefits for any plan participants as a result of the transaction. The purchase of the group annuity contracts was funded directly by Plan Assets and required no contributions to the Plan.

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## Prior Plan

### Covered employees

Regular employees who terminated before 7/1/1999, and Grandfathered Employees.

- a. Initial Group of Grandfathered Employees – Employees as of 6/30/1999 who were within five years of retirement date as detailed below and who met the One Year of Active Employment requirement.
- b. Supplemental Group of Grandfathered Employees – Employees as of 6/30/1999 who were age 40 with at least ten years of eligibility service and who met the One Year of Active Employment requirement.

The One Year of Active Employment requirement is that an individual is either (1) a participating employee throughout the period commencing on 7/1/1998 and ending on 7/1/1999, or (2) was rehired during the period commencing on 7/1/1998 and ending on 6/30/1999, and had at least one year of benefit service (excluding any such service prior to becoming an IBM employee).

## Definitions

### Eligible earnings

Includes base pay (including salary reduction amounts under sections 125, 132 and 401(k) of the Code), performance bonus (formerly variable pay), executive annual incentive pay, overtime, shift premium, regular Sickness & Accident Income Plan payments, holiday pay, payments for vacation taken and commissions. Effective 1/1/2000, on target earnings replaced commissions (effective 7/1/1999 for commissioned executives).

### Normal retirement date (NRD)

The last day of the month during which the participant attains age 65 and completes at least one year of vesting service.

## Eligibility for Benefits

### Normal retirement

Retirement on NRD

### Early retirement

The earliest of the last day of the month during which the participant either:

- attains age 55 and completes at least 15 years of eligibility service, or

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- attains age 62 and completes at least five years of eligibility service, or
- completes 30 years of eligibility service

### Postponed retirement

Retirement after NRD

### Termination

Separation from service after completion of five years of vesting service (or if the participant is employed on 12/31/2007)

### Disability

Upon total and permanent disability after the completion of at least five years of vesting service.

### Preretirement death benefit

If a participant dies and is entitled to an immediate or deferred vested benefit, the participant's surviving spouse or domestic partner is entitled to receive a pre-retirement spouse survivor benefit.

If a participant dies, has no surviving spouse or domestic partner, is a regular employee on his or her date of death, and has not commenced benefits under the plan, a pre-retirement non-spouse survivor benefit is payable.

## Benefits Paid Upon the Following Events

### Normal retirement

The retirement benefit is the greater of (i) the benefit under the Pension Credit Formula and (ii) the sum of the Core Retirement Transition Formulas benefit and the Personal Retirement Provision (PRP) benefit.

(i) **Pension Credit Formula Benefit:** is equal to  $[(1) \times (2) + (3) \times (4)]$  divided by (5). Effective 12/31/2007, amounts determined under items (1) through (4) were frozen.

(1) **Base Point Value:** Total points for career divided by 100 based on age from the following table:

| Age                       | Base Points Earned Each Year |
|---------------------------|------------------------------|
| <30                       | 7                            |
| 30-34                     | 9                            |
| 35-39                     | 12                           |
| 40-44                     | 15                           |
| ≥45                       | 16                           |
| Maximum Base Points = 425 |                              |

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- (2) **Five Year Average Earnings:** Greater of the average of the final 60 months of earnings and the average of the highest consecutive five calendar years of earnings. Only earnings after 12/31/1994 are considered.
- (3) **Excess Point Value:** Total points for career divided by 100 based on age from the following table:

| Age   | Excess Points Earned Each Year |
|-------|--------------------------------|
| <30   | 0                              |
| 30-34 | 1                              |
| 35-44 | 2                              |
| ≥45   | 3                              |

Maximum Excess Points = 75

- (4) **Five Year Average Earnings Exceeding Social Security Covered Compensation:** The excess of (2) over the Social Security covered compensation based on year of birth.

- (5) **Annuity Conversion Factor:**

If employed until 65 and commence prior to 1/1/2008:

Age 65 factor = 10.918.

If employed until 65 and commence after 12/31/2007:

Benefits are converted to annuities based on age at 12/31/2007 and age at benefit commencement. Illustrative factors for commencement at age 65 are shown below:

| Age<br>12/31/2007 | Conversion<br>Factor |
|-------------------|----------------------|
| 45                | 7.017                |
| 50                | 8.537                |
| 55                | 10.387               |
| 60                | 10.649               |
| 64                | 10.864               |

- (ii) **Core Retirement Transition Formulas:** All benefits determined in this subsection were frozen on 12/31/2000 with no additional accruals after that date. Service and earnings after 12/31/2000 are not considered.

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The benefit is equal to the greatest of the benefit under the service and earnings benefit formula, the minimum benefit formula and the final 10-year benefit formula, as described in items (1) through (3) below:

- (1) Service and Earnings Benefit:** 1.35% of the greater of the average of the final 60 months of earnings as of 12/31/2000 and the average of the highest five consecutive calendar years of earnings multiplied by years of benefit service. Benefit service is limited to the greater of:

- a) Benefit service as of 12/31/1993
- b) 30 years

The service and earnings benefit formula includes each prior version of the formula, including 1.35% times final 60-month average earnings as of 12/31/1996 times benefit service as of 12/31/1996, plus 1.35% times earnings thereafter.

- (2) Minimum Benefit:** 1.43% of the greater of the average of the final 36 months of earnings as of 12/31/2000 and the average of the highest three consecutive calendar years of earnings, multiplied by years of benefit service less 1.43% of estimated Social Security benefit, multiplied by years of benefit service. Benefit service is limited to the greater of:

- a) Benefit service as of 12/31/1993
- b) 30 years

The minimum benefit formula includes each prior version of the formula, including 1.43% times final 36-month average earnings as of 12/31/1996 times benefit service as of 12/31/1996 minus 1.43% times estimated Social Security benefit as of 12/31/1996, times benefit service as of 12/31/1996, plus 1.35% times earnings thereafter.

- (3) Final 10-Year Benefit:** For employees on board prior to 1/31/1991, 1.5% of the average of the final ten years of earnings as of 12/31/1994 multiplied by benefit service as of 12/31/1994 plus 1.5% of pay after 12/31/1994.

The final 10-year benefit formula includes each prior version of the formula, including 1.5% times final 10-year average earnings as of 12/31/1993, plus 1.5% times earnings thereafter.

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(iii) **Personal Retirement Provision:** Each year, a percentage of pay was credited to the PRP account. On 1/31/1991, a 5% allocation was made. This was followed by an allocation at the end of each calendar year of 1% in 1992, 2% in 1993 and 2% in 1994. Upon allocation, the benefit was immediately vested. Commencing 1/1/1995, this account is being credited with interest at a 4% annual rate; no further allocations have been made. The PRP is payable as a lump sum or an annuity. At a participant's normal retirement date, the PRP account is converted to an immediate annual single life annuity by dividing by 7.5.

### Early retirement

(i) **Pension Credit Formula:** The benefit as calculated in (i) under "Normal retirement" above, based on accumulated points and final average earnings as of date of early retirement (or 12/31/2007 if earlier), converted to an annuity by replacing item (i)(5) above with the annuity conversion factors from the following table:

If terminating after 12/31/2007, benefits are converted to annuities based on age at 12/31/2007 and age at benefit commencement. Illustrative factors are shown below:

| Age at<br>12/31/2007 | Age at Benefit Commencement |        |
|----------------------|-----------------------------|--------|
|                      | Age 55                      | Age 60 |
| 50                   | 9.971                       | 8.753  |
| 51                   | 10.370                      | 9.103  |
| 52                   | 10.784                      | 9.467  |
| 53                   | 11.216                      | 9.846  |
| 54                   | 11.664                      | 10.240 |
| 55                   | 12.131                      | 10.649 |
| 56                   | N/A                         | 10.702 |
| 57                   | N/A                         | 10.756 |
| 58                   | N/A                         | 10.810 |
| 59                   | N/A                         | 10.864 |
| 60                   | N/A                         | 10.918 |

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(ii) **Core Retirement Transition Formulas:** The benefit as calculated in (ii) under "Normal retirement" above, reduced 2% for each year benefit commencement precedes the earlier of the date the participant would have attained age 60 or the date the participant would have completed 30 years of eligibility service if the participant had continued to be employed.

(iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of early retirement. The PRP is payable as a lump sum or an annuity. The PRP balance is converted to an immediate annual single life annuity by dividing by 7.5.

### Postponed retirement

(i) **Pension Credit Formula:** After 12/31/2007, participants are eligible for a Modified Increased PCF benefit. The Modified Increased PCF benefit is the smaller of (a) benefit determined using points, final average earnings and Social Security Covered Compensation as of 12/31/2007, actuarially increased from Normal Retirement Date to the Notional Service End Date, and converted to an annuity based on the age 65 benefit conversion factor and (b) the benefit as calculated in (i) under "Normal retirement" above based on 425 base points, 75 excess points and final average earnings and Social Security Covered Compensation as of 12/31/2007, and converted to an annuity based on the age 65 benefit conversion factor.

The Notional Service End Date is the earlier of (a) the last day of the month preceding the month in which the base points would first equal or exceed 425 and excess points would first equal or exceed 75 had benefit accruals not been discontinued as of 12/31/2007, and (b) the last day of the month coincident with or next following date of termination.

(ii) **Core Retirement Transition Formulas:** The benefit as calculated in (ii) under "Normal retirement" above.

(iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of late retirement. The PRP is payable as a lump sum or an annuity. The PRP balance is converted to an immediate annual single life annuity by dividing by 7.5.

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- (iv) **Post Age 70½ Actuarial Increase:** A participant's benefit will be actuarially increased from the April 1 of the calendar year following the calendar year in which the participant attains age 70½ until the benefit commencement date to the extent accruals or other actuarial increases are not provided.

### Termination

- (i) **Pension Credit Formula:** After completion of five years of vesting service (or if the participant is employed on 12/31/2007), the benefit as calculated in (i) under "Normal retirement" above, based on accumulated points and final average earnings as of date of termination. (or 12/31/2007 if earlier). The benefit is payable immediately on termination or as a deferred benefit commencing at age 65 or, if the employee has at least five years of eligibility service, between ages 62 and 65, or, if the employee has at least 15 years of eligibility service, between ages 55 and 65. Benefits are converted to annuities based on age at termination (or 12/31/2007 if earlier) and age at which benefits commence. Illustrative factors are shown below:

If terminating prior to 1/1/2008:

| Termination Age | Conversion Factor for Immediate Commencement | Conversion Factor for Deferred Benefit at |        |
|-----------------|----------------------------------------------|-------------------------------------------|--------|
|                 |                                              | Age 55                                    | Age 65 |
| 40              | 19.225                                       | 7.939                                     | 5.498  |
| 45              | 18.216                                       | 10.133                                    | 7.017  |
| 50              | 16.660                                       | 12.328                                    | 8.537  |
| 55              | 14.999                                       | 14.999                                    | 10.387 |
| 60              | 12.950                                       | N/A                                       | 10.649 |

Benefits are converted to annuities based on age at 12/31/2007 and age at benefit commencement.

| Age as of 12/31/2007 | Conversion Factor for Deferred Benefit at |        |        |
|----------------------|-------------------------------------------|--------|--------|
|                      | Age 40                                    | Age 55 | Age 65 |
| 40                   | 19.225                                    | 7.939  | 5.498  |
| 45                   | N/A                                       | 10.133 | 7.017  |
| 50                   | N/A                                       | 12.328 | 8.537  |
| 55                   | N/A                                       | 14.999 | 10.387 |
| 60                   | N/A                                       | N/A    | 10.649 |

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- (ii) **Core Retirement Transition Formulas:** After completion of five years of vesting service, the benefit as calculated in (ii) under “Normal retirement” above. The benefit is payable immediately on termination or as a deferred benefit commencing between ages 62 and 65 in an actuarially reduced amount from age 65, or, if the employee has at least 15 years of eligibility service, between ages 55 and 65, reduced 3% per year for each year benefit commencement precedes age 65.
- (iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under “Normal retirement” above, with interest to date of benefit commencement. The PRP benefit is payable as an immediate lump sum on termination, an immediate annuity on termination, or as a deferred annuity between ages 55 and 65 if the employee has at least 15 years of eligibility service, between ages 62 and 65 if the employees has at least five years of eligibility service, or at age 65.

If the benefit commencement date precedes normal retirement date, the benefit is converted to an annuity based on age at benefit commencement date. Illustrative factors are shown below:

### PRP Annuity Conversion Factors

#### Benefit Payable Prior to Age 65

| Age at Commencement | Factor  |
|---------------------|---------|
| 35                  | 18.6941 |
| 40                  | 15.6696 |
| 45                  | 13.3525 |
| 50                  | 11.5017 |
| 55                  | 9.9707  |
| 60                  | 8.6613  |
| 62                  | 8.1820  |

### Disability

- (i) **Pension Credit Formula:** For participants who become disabled after 12/31/1994 and before 1/1/2008, the benefit as calculated in (i) under “Normal retirement” above based on points projected to the earlier of date of retirement and the later of age 65 or five years after the last day of active

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service. Pay is imputed at a constant rate from last day of active service credit. For participants who become disabled after 12/31/2007, the benefits are frozen as of 12/31/2007.

**(ii) Core Retirement Transition Formulas:** For participants who became disabled after 12/31/1994, the benefit as calculated in (ii) under "Normal retirement" above, based on benefit service projected to the earlier of date of retirement and the later of age 65 or five years after the last day of active service, but no later than 12/31/2000. For participants who became disabled before 1/1/1995, the benefit as calculated in (ii) under "Normal retirement" above except that service may be projected after 12/31/2000. Pay is imputed at a constant rate from the last day of active service credit.

**(iii) Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of benefit commencement. The PRP is payable as a lump sum or an annuity at retirement.

**Pre-Retirement Spouse Survivor Benefits:**

The pre-retirement spouse survivor benefit payable to the surviving spouse or domestic partner is a single life annuity equal to the greater of (i) 50% of the Pension Credit Formula benefit that would be payable to the participant if the participant had elected a regular 50% Joint and Survivor annuity immediately before his or her death (or immediately before the benefit commencement date for the pre-retirement survivor benefit if the benefit is deferred), and (ii) 50% of the Core benefit that would be payable to the participant if the participant had elected a regular 50% Joint and Survivor annuity immediately before his or her death (or immediately before the benefit commencement date for the pre-retirement survivor benefit if the benefit is deferred), plus 100% of an annuity derived from the PRP balance, where the annuity factor is based on the age the participant would have been on the benefit commencement date for the pre-retirement survivor benefit.

Regardless of which is greater, the surviving spouse or domestic partner may elect to receive the PRP balance as an immediate lump sum if the participant was a regular employee at death, and receive the residual as a single life annuity. The benefit commencement date for the pre-retirement survivor benefit may be the first day of the month following the participant's death, if the

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participant was a regular employee on his or her date of death, or the first day of any month between the participant's early retirement date and normal retirement date. However, if the pre-retirement survivor benefit is paid to a domestic partner, the benefit commencement date may not be later than the first anniversary of the participant's date of death.

### **Pre-Retirement Non-Spouse Survivor Benefits:**

The pre-retirement non-spouse survivor benefit payable is an immediate lump sum equal to 100% of the PRP balance.

### **Other Plan Provisions**

#### **Bridge Leave**

If a participant is permanently laid off or terminated because of a divestiture on or after 7/1/2001, is within one year of his or her early retirement date or normal retirement date as of the date of the permanent lay off or termination, and meets certain other conditions, the participant will be treated as a regular employee until the last day of the bridge leave for purposes of determining eligibility for early retirement or normal retirement and for purposes of determining the reductions for early commencement.

#### **Optional forms of payment**

Unless stated otherwise, the provisions described above determine the benefits that are payable as a single life annuity. If a form of payment other than a single life annuity is paid, the single life annuity is converted to the other form of payment based on 8% interest and the UP-1984 Mortality Table, with a 3-year setback for participants and a 6-year setback for joint annuitants.

Unless elected otherwise, benefits are payable as a single life annuity or as a 50% Joint and Survivor annuity, if married. If elected, benefits may be paid in a single life annuity form, a regular Joint and Survivor annuity form, a restore Joint and Survivor annuity form, a Social Security leveling form (if eligible for early retirement at date of termination), or a special Annuity/Lump Sum form (if employed on 7/1/1999).

The Joint and Survivor annuity continuation percentage (regular and restore) may be any percentage, in increments of 1%, between 1% and 100%. The leveling option allows leveling of the benefit that would be paid to the participant to any integer age between age 62 and Social Security Normal Retirement Age. The leveling option is not available on the PRP benefit.

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## Personal Pension Account (PPA)

### Covered employees

Employees as of 6/30/1999 who were given the option to elect to accrue benefits under the Prior Plan Formulas or under the PPA formula and who elected the PPA formula, or employees who elected to accrue benefits under the Prior Plan Formulas and were rehired after 6/30/1999.

Employees hired prior to 7/1/1999 who were not given that option.

Employees hired on or after 7/1/1999, after the completion of one year of participation service.

### Definitions

#### Eligible earnings

Includes base pay (including salary reduction amounts under sections 125, 132 and 401(k) of the Code), performance bonus (formerly variable pay), executive annual incentive pay, overtime, shift premium, regular Sickness & Accident Income Plan payments, holiday pay, payments for vacation taken and commissions. Effective 1/1/2000, on target earnings replaced commissions (effective 7/1/1999 for commissioned executives).

### Eligibility for Benefits

#### Termination

Separation from service after becoming vested (i.e., the completion of three years of vesting service (five years of vesting service if terminated before 2008), employment on or after normal retirement age, or employment on 12/31/2007)

#### Disability

The participant is eligible for disability benefits under the IBM LTD plan, has at least five years of vesting service as of date of disability, and became disabled prior to 1/1/2008.

#### Preretirement survivor benefit

If a participant dies, has not commenced benefits under the plan and is entitled to an immediate or deferred vested benefit, the surviving beneficiary is entitled to receive a pre-retirement survivor benefit. If a participant dies while an active employee without rights to a vested benefit, the surviving beneficiary is entitled to receive a pre-retirement survivor benefit.

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## Benefits Paid Upon the Following Events

|                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
|---------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Termination</b>                          | The termination benefit is either: <ul style="list-style-type: none"><li>(i) The ongoing account balance (or portion thereof), or</li><li>(ii) The ongoing account balance (or portion thereof) converted to an immediate annuity, subject to the protections described under "Protected Benefits" below.</li></ul>                                                                                                                                                                                                                                                                                                                                                                                                                              |
| <b>(i) Ongoing Account Balance</b>          | The ongoing account balance is the sum of (i), (ii) and (iii): <ul style="list-style-type: none"><li>(i) Opening Account Balance: The greater of the Basic Opening Account Balance and the Enhanced Opening Account Balance, if eligible.</li><li>(ii) Total Pay Credits: The sum of Base Pay Credits plus Transition Pay Credits, if eligible. Base Pay Credits and Transition Pay Credits are not credited after 12/31/2007.</li><li>(iii) Interest Credits</li></ul>                                                                                                                                                                                                                                                                          |
| <b>a.) Basic Opening Account Balance</b>    | <p>The greater of:</p> <ul style="list-style-type: none"><li>(i) Present value as of 6/30/1999 of the age-65 Core Retirement Transition Formulas benefit accrued as of 6/30/1999 plus the PRP balance as of 6/30/1999.</li><li>(ii) Present value as of 6/30/1999 of the age-65 Pension Credit Formula benefit accrued as of 6/30/1999.</li></ul> <p>Present values are determined using a 6% interest rate and the mortality table described in Rev.Rul. 95-6.</p>                                                                                                                                                                                                                                                                              |
| <b>b.) Enhanced Opening Account Balance</b> | <p>Only available to employees who meet the One Year of Active Employment requirement.</p> <p>The Enhanced Opening Account Balance is 5% multiplied by five-year average earnings as of 6/30/1999 multiplied by benefit service as of 6/30/1999.</p> <p>The One Year of Active Employment requirement is that an individual is either (1) a participating employee throughout the period commencing on 7/1/1998 and ending on 7/1/1999, or (2) was rehired during the period commencing on 7/1/1998 and ending on 6/30/1999, had at least one year of benefit service (excluding any such service prior to becoming an IBM employee), and was a participating employee throughout the period commencing on 6/30/1999 and ending on 9/3/1999.</p> |

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c.) Base Pay Credits      Base Pay Credits are 5% multiplied by monthly earnings. Base Pay Credits are credited beginning 7/31/1999, or the last day of the month in which the employee meets the eligibility requirements, and ending on the last day of the month which contains the separation from service date (or 12/31/2007 if earlier).

d.) Transition Pay Credits      Transition Pay Credits are the Transition Pay Credit Rate multiplied by monthly earnings. Transition Pay Credits are credited beginning 7/31/1999 and ending on the earliest of the end of the month which contains the first separation from service after 6/30/1999, the 30-year anniversary of benefit service or 12/31/2007.

Transition Pay Credits are available to participants who have met the One Year of Active Employment requirement and who had attained age 40 on 6/30/1999 or attained an age (in years and completed months) and completed eligibility service (in years and completed months) that, when combined, equalled at least 50 years as of 6/30/1999.

e.) Transition Pay Credit Rate      Transition Pay Credit Rate is determined based on age and eligibility service as of 6/30/1999.

| <u>Age + Eligibility Service as of 6/30/1999</u> | <u>Fixed Rate</u> |
|--------------------------------------------------|-------------------|
| ≥65                                              | 4%                |
| 60 – 64                                          | 3%                |
| 55 – 59                                          | 2%                |
| ≤54                                              | 1%                |

Age and eligibility service are determined in years and completed months.

The Transition Pay Credit Rate does not change from the rate in effect on 7/1/1999.

f.) Interest Credits      Interest is credited to the account until the date of distribution. The interest crediting rate for a calendar year is 1% plus the average of the one-year Treasury Constant Maturity rates for August, September and October of the preceding year.

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(ii) **Ongoing Account  
Balance Payable as  
Annuity:**

a.) Regular Annuity

The ongoing account balance is converted to an equivalent single life annuity using the applicable interest rate and mortality table.

For benefit commencement dates after 2002 and before 2010, the applicable interest rate is the average of the 30-year Treasury rates for August, September and October immediately preceding the year of distribution. The applicable mortality table is the mortality table described in Rev. Rul. 2001-62. For benefit commencement dates after 2009, the applicable interest rate is the average of the 3-segment interest rates (including the phase in rates) for August, September and October immediately preceding the year of distribution. The applicable mortality table is the mortality table described in section 417(e) of the Code, as initially described in Rev. Rul. 2007-67.

b.) Enhanced Annuity

In order to be eligible for an enhanced annuity, a participant must be eligible for Transition Pay Credits and must first separate from service after 6/30/1999 after meeting one of the following Prior Plan Formulas retirement-eligible conditions:

- i. Any age with at least 30 years of eligibility service or
- ii. Age 55 with at least 15 years of eligibility service, or
- iii. Age 62 with at least five years of eligibility service.

The enhanced annuity is determined by converting the ongoing account balance to an equivalent single life annuity using the applicable enhanced annuity factor. The annuity cannot be greater than the projected age 65 annuity.

The applicable enhanced annuity factor depends on the age of the participant at benefit commencement and the length of time from 6/30/1999 to early retirement date (under the Prior Plan Formulas). The applicable enhanced annuity factor is based on the applicable mortality table and the following interest rates instead of the applicable interest rate(s).

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## SCHEDULE SB ATTACHMENTS

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### **Disablement**

The disability benefit is based on the ongoing account balance (as defined above). However, the participant is eligible for Base Pay Credits for up to five years following the date of disability and Transition Pay Credits, if eligible, for up to five years following the date of disability but no later than the earlier of the end of the month which contains the 30-year anniversary of benefit service or 6/30/2009. Base Pay Credits and Transition Pay Credits, if any, after the date of disability are based on LTD benefits received and cease if the participant commences benefits under the Plan or recovers from disability. Interest is credited to the account until the date of distribution.

### **Pre-Retirement Survivor Benefits**

For participants who are married or who have a domestic partner on their date of death and who have not elected a beneficiary other than the spouse or domestic partner, the pre-retirement survivor benefit is an immediate or deferred single life annuity payable to the surviving spouse or domestic partner of equivalent actuarial value to 100% of the participant's ongoing account balance (defined above), but not less than the benefit required to be paid by law. The surviving spouse or domestic partner may elect to receive the account balance as an immediate or deferred lump sum.

For all other participants, the pre-retirement survivor benefit is 100% of the participant's ongoing account balance payable as a lump sum to the participant's beneficiary.

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## Other Plan Provisions

### Protected Benefits

#### a.) Lump Sums

Lump sum benefits cannot be less than the present value as of the benefit commencement date of the single life annuity beginning at age 65 that was earned under the Prior Plan Formulas as of the protection date.

The protection date is 12/31/1999 for participants in the Initial Group of Grandfathered Employees who elected to accrue benefits under the PPA formula. The protection date is 6/30/1999 for participants in the Supplemental Group of Grandfathered Employees who elected to participate in the PPA formula and for employees hired prior to 7/1/1999 who were not given a choice between plan formulas. Other special protection dates may apply to certain employees.

For lump sums with an annuity starting date after 2007, present values are determined using the average of the 3-segment interest rates (including the phase in rates) for August, September and October immediately preceding the year of distribution, and the mortality table described in section 417(e) of the Code, as initially described in Rev. Rul. 2007-67.

#### b.) Annuities

Annuity benefits cannot be less than the benefit accrued under the Prior Plan Formulas as of the protection date payable as of the benefit commencement date.

### Optional forms of payment

Unless stated otherwise, the provisions described above determine the benefits that are payable as a single life annuity. If a form of payment other than a single life annuity is paid, the single life annuity is converted to the other form of payment based on the applicable interest rate and the applicable mortality table described above., but with a 2-year setback for joint annuitants.

Unless elected otherwise, benefits are payable as a single life annuity or as 50% Joint and Survivor annuity, if married. If elected, the benefits can be paid in as a lump sum, single life annuity, regular Joint and Survivor annuity, split distribution, or partial distribution.

|                 |                           |
|-----------------|---------------------------|
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The Joint and Survivor annuity continuation percentage may be any percentage, in increments of 10%, between 10% and 100%, and 75%.

### Future Plan Changes

No future plan changes were recognized in determining funding requirements.

### Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

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## Schedule SB, Line 26a

### Schedule of Active Participant Data as of January 1, 2023

Number and average plan compensation limited by IRC §401(a)(17) distributed by attained age and attained years of credited service

| Attained Age | Years of Service |           |        |           |        |           |          |           |          |           |          |           |          |           |          |           |          |           |           |           |
|--------------|------------------|-----------|--------|-----------|--------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|-----------|-----------|
|              | Under 1          |           | 1 to 4 |           | 5 to 9 |           | 10 to 14 |           | 15 to 19 |           | 20 to 24 |           | 25 to 29 |           | 30 to 34 |           | 35 to 39 |           | 40 & Over |           |
|              | No.              | Avg. Bal. | No.    | Avg. Bal. | No.    | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.       | Avg. Bal. |
| Under 25     | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 25 – 29      | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 30 – 34      | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 35 - 39      | 0                |           | 0      |           | 0      |           | 0        |           | 2        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 40 - 44      | 0                |           | 0      |           | 2      |           | 9        |           | 311      | 18,649    | 375      | 30,890    | 3        |           | 0        |           | 0        |           | 0         |           |
| 45 - 49      | 0                |           | 4      |           | 9      |           | 26       | 33,079    | 269      | 24,793    | 1,367    | 42,371    | 308      | 63,679    | 0        |           | 0        |           | 0         |           |
| 50 - 54      | 0                |           | 5      |           | 11     |           | 25       | 33,162    | 316      | 29,127    | 1,373    | 50,520    | 702      | 76,438    | 155      | 107,314   | 3        |           | 0         |           |
| 55 - 59      | 0                |           | 11     |           | 9      |           | 35       | 43,175    | 305      | 35,777    | 1,266    | 60,095    | 639      | 92,743    | 1,021    | 131,495   | 546      | 160,574   | 17        |           |
| 60 - 64      | 0                |           | 5      |           | 14     |           | 41       | 56,383    | 245      | 45,070    | 953      | 70,209    | 439      | 107,992   | 398      | 158,505   | 1,224    | 215,153   | 887       | 289,587   |
| 65 - 69      | 0                |           | 2      |           | 9      |           | 6        |           | 84       | 46,620    | 260      | 78,924    | 112      | 142,009   | 123      | 253,069   | 204      | 392,300   | 505       | 425,526   |
| 70 & Over    | 0                |           | 0      |           | 1      |           | 0        |           | 11       |           | 52       | 86,266    | 26       | 152,270   | 12       |           | 32       | 470,743   | 112       | 570,649   |

Note that this is a “hard frozen” plan and average accrued benefits are shown in lieu of average compensation.

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## Schedule SB, Line 26a

### Schedule of Active Participant Data for Cash Balance Plans as of January 1, 2023

Number and average account balance distributed by attained age and attained years of credited service

| Attained Age | Years of Service |           |        |           |        |           |          |           |          |           |          |           |          |           |          |           |          |           |           |           |
|--------------|------------------|-----------|--------|-----------|--------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|-----------|-----------|
|              | Under 1          |           | 1 to 4 |           | 5 to 9 |           | 10 to 14 |           | 15 to 19 |           | 20 to 24 |           | 25 to 29 |           | 30 to 34 |           | 35 to 39 |           | 40 & Over |           |
|              | No.              | Avg. Bal. | No.    | Avg. Bal. | No.    | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.      | Avg. Bal. | No.       | Avg. Bal. |
| Under 25     | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 25 - 29      | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 30 - 34      | 0                |           | 0      |           | 0      |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 35 - 39      | 0                |           | 0      |           | 0      |           | 0        |           | 2        |           | 0        |           | 0        |           | 0        |           | 0        |           | 0         |           |
| 40 - 44      | 0                |           | 0      |           | 2      |           | 9        |           | 311      | 18,649    | 375      | 30,890    | 3        |           | 0        |           | 0        |           | 0         |           |
| 45 - 49      | 0                |           | 4      |           | 9      |           | 26       | 33,079    | 269      | 24,793    | 1,367    | 42,371    | 308      | 63,679    | 0        |           | 0        |           | 0         |           |
| 50 - 54      | 0                |           | 4      |           | 11     |           | 24       | 32,667    | 315      | 28,672    | 1,373    | 50,520    | 702      | 76,438    | 155      | 107,314   | 3        |           | 0         |           |
| 55 - 59      | 0                |           | 9      |           | 4      |           | 23       | 32,231    | 296      | 34,261    | 1,252    | 59,963    | 636      | 92,744    | 1,020    | 131,455   | 546      | 160,574   | 17        |           |
| 60 - 64      | 0                |           | 2      |           | 8      |           | 20       | 36,796    | 233      | 41,820    | 936      | 68,721    | 427      | 106,370   | 362      | 144,862   | 1,094    | 199,882   | 594       | 231,834   |
| 65 - 69      | 0                |           | 1      |           | 2      |           | 4        |           | 83       | 45,899    | 255      | 78,813    | 97       | 130,153   | 69       | 165,393   | 28       | 207,697   | 49        | 274,302   |
| 70 & Over    | 0                |           | 0      |           | 1      |           | 0        |           | 10       |           | 51       | 84,579    | 23       | 149,467   | 9        |           | 5        |           | 5         |           |

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# SCHEDULE SB ATTACHMENTS

## Schedule SB, Line 26b Schedule of Projection of Expected Benefit Payments

| Plan Year | Active Participants | Terminated Vested Participants | Retired Participants and Beneficiaries Receiving Payments | Total         |
|-----------|---------------------|--------------------------------|-----------------------------------------------------------|---------------|
| 2023      | 148,499,650         | 253,879,620                    | 1,396,898,404                                             | 1,799,277,674 |
| 2024      | 164,977,990         | 229,516,163                    | 1,362,165,680                                             | 1,756,659,833 |
| 2025      | 179,177,882         | 271,199,007                    | 1,325,781,743                                             | 1,776,158,632 |
| 2026      | 183,119,931         | 285,062,894                    | 1,287,628,341                                             | 1,755,811,166 |
| 2027      | 179,302,452         | 270,825,817                    | 1,247,891,453                                             | 1,698,019,722 |
| 2028      | 172,345,170         | 249,739,718                    | 1,206,410,015                                             | 1,628,494,903 |
| 2029      | 167,523,795         | 248,589,788                    | 1,163,090,472                                             | 1,579,204,055 |
| 2030      | 155,265,615         | 252,721,628                    | 1,118,052,651                                             | 1,526,039,894 |
| 2031      | 142,682,159         | 248,974,204                    | 1,071,389,048                                             | 1,463,045,411 |
| 2032      | 133,792,900         | 239,734,594                    | 1,023,243,665                                             | 1,396,771,159 |
| 2033      | 124,566,111         | 220,925,527                    | 973,796,314                                               | 1,319,287,952 |
| 2034      | 116,251,138         | 214,595,817                    | 923,267,368                                               | 1,254,114,323 |
| 2035      | 109,742,585         | 209,512,990                    | 871,910,257                                               | 1,191,165,832 |
| 2036      | 100,733,363         | 203,626,986                    | 820,005,826                                               | 1,124,366,175 |
| 2037      | 95,915,109          | 195,787,606                    | 767,850,109                                               | 1,059,552,824 |
| 2038      | 86,591,503          | 184,953,679                    | 715,742,561                                               | 987,287,743   |
| 2039      | 79,906,695          | 177,785,247                    | 663,974,445                                               | 921,666,387   |
| 2040      | 72,584,755          | 168,954,409                    | 612,819,428                                               | 854,358,592   |
| 2041      | 66,007,398          | 161,063,131                    | 562,528,729                                               | 789,599,258   |
| 2042      | 60,448,295          | 153,822,963                    | 513,330,885                                               | 727,602,143   |
| 2043      | 55,199,278          | 144,759,619                    | 465,438,162                                               | 665,397,059   |
| 2044      | 50,446,269          | 136,236,009                    | 419,057,643                                               | 605,739,921   |
| 2045      | 45,755,934          | 126,803,215                    | 374,403,047                                               | 546,962,196   |
| 2046      | 41,170,305          | 118,000,507                    | 331,699,229                                               | 490,870,041   |
| 2047      | 36,868,622          | 109,167,964                    | 291,182,058                                               | 437,218,644   |
| 2048      | 32,629,038          | 100,151,086                    | 253,092,911                                               | 385,873,035   |
| 2049      | 28,650,846          | 91,428,244                     | 217,668,827                                               | 337,747,917   |
| 2050      | 24,887,735          | 82,688,907                     | 185,125,091                                               | 292,701,733   |
| 2051      | 21,386,035          | 74,023,578                     | 155,632,343                                               | 251,041,956   |

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| Plan Year | Active Participants | Terminated Vested Participants | Retired Participants and Beneficiaries Receiving Payments | Total       |
|-----------|---------------------|--------------------------------|-----------------------------------------------------------|-------------|
| 2052      | 18,169,500          | 65,558,529                     | 129,294,901                                               | 213,022,930 |
| 2053      | 15,255,045          | 57,424,183                     | 106,137,882                                               | 178,817,110 |
| 2054      | 12,657,426          | 49,738,913                     | 86,103,963                                                | 148,500,302 |
| 2055      | 10,377,240          | 42,599,532                     | 69,058,040                                                | 122,034,812 |
| 2056      | 8,409,813           | 36,077,740                     | 54,799,905                                                | 99,287,458  |
| 2057      | 6,741,372           | 30,218,746                     | 43,079,245                                                | 80,039,363  |
| 2058      | 5,349,886           | 25,040,882                     | 33,609,619                                                | 64,000,387  |
| 2059      | 4,207,696           | 20,538,199                     | 26,086,956                                                | 50,832,851  |
| 2060      | 3,284,112           | 16,683,917                     | 20,206,645                                                | 40,174,674  |
| 2061      | 2,547,530           | 13,434,079                     | 15,678,038                                                | 31,659,647  |
| 2062      | 1,967,103           | 10,732,274                     | 12,235,544                                                | 24,934,921  |
| 2063      | 1,514,199           | 8,514,816                      | 9,646,000                                                 | 19,675,015  |
| 2064      | 1,163,371           | 6,715,577                      | 7,712,093                                                 | 15,591,041  |
| 2065      | 892,855             | 5,269,870                      | 6,272,163                                                 | 12,434,888  |
| 2066      | 684,680             | 4,117,408                      | 5,197,941                                                 | 10,000,029  |
| 2067      | 524,460             | 3,204,257                      | 4,390,441                                                 | 8,119,158   |
| 2068      | 400,953             | 2,483,850                      | 3,775,145                                                 | 6,659,948   |
| 2069      | 305,545             | 1,917,237                      | 3,297,219                                                 | 5,520,001   |
| 2070      | 231,722             | 1,472,627                      | 2,917,047                                                 | 4,621,396   |
| 2071      | 174,582             | 1,124,515                      | 2,606,472                                                 | 3,905,569   |
| 2072      | 130,425             | 852,682                        | 2,345,787                                                 | 3,328,894   |

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# SCHEDULE SB ATTACHMENTS

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## Schedule SB, Line 22

### Description of Weighted Average Retirement Age as of January 1,2023

The method of determining the average retirement age considers the weighted average of the percentage of employees retiring at each age. This percentage is determined by creating a hypothetical life table with retirement as the only decrement, and then computing the average retirement age for the table. Below is an example for an employee who is first eligible to retire at age 55.

| (a)                             | (b)                       | (c)                            | (d)                     |
|---------------------------------|---------------------------|--------------------------------|-------------------------|
| <u>Age</u>                      | <u>Rate of Retirement</u> | <u>Percent Retiring at Age</u> | <u>Weight (a) x (c)</u> |
| 55                              | 12.0%                     | 12.0%                          | 6.60                    |
| 56                              | 11.5%                     | 10.1%                          | 5.67                    |
| 57                              | 11.5%                     | 9.0%                           | 5.11                    |
| 58                              | 13.0%                     | 9.0%                           | 5.20                    |
| 59                              | 14.0%                     | 8.4%                           | 4.95                    |
| 60                              | 16.0%                     | 8.3%                           | 4.95                    |
| 61                              | 17.0%                     | 7.4%                           | 4.49                    |
| 62                              | 20.5%                     | 7.4%                           | 4.57                    |
| 63                              | 23.0%                     | 6.6%                           | 4.14                    |
| 64                              | 23.0%                     | 5.1%                           | 3.24                    |
| 65                              | 30.0%                     | 5.1%                           | 3.30                    |
| 66                              | 34.0%                     | 4.0%                           | 2.66                    |
| 67                              | 34.0%                     | 2.7%                           | 1.78                    |
| 68                              | 32.0%                     | 1.7%                           | 1.12                    |
| 69                              | 28.0%                     | 1.0%                           | 0.68                    |
| 70                              | 100.0%                    | 2.5%                           | 1.77                    |
| Expected retirement age         |                           |                                | 60.24                   |
| Rounded for Schedule SB item 22 |                           |                                | 60                      |

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## Schedule SB, Line 26b Schedule of Projection of Expected Benefit Payments

| Plan Year | Active Participants | Terminated Vested Participants | Retired Participants and Beneficiaries Receiving Payments | Total         |
|-----------|---------------------|--------------------------------|-----------------------------------------------------------|---------------|
| 2023      | 148,499,650         | 253,879,620                    | 1,396,898,404                                             | 1,799,277,674 |
| 2024      | 164,977,990         | 229,516,163                    | 1,362,165,680                                             | 1,756,659,833 |
| 2025      | 179,177,882         | 271,199,007                    | 1,325,781,743                                             | 1,776,158,632 |
| 2026      | 183,119,931         | 285,062,894                    | 1,287,628,341                                             | 1,755,811,166 |
| 2027      | 179,302,452         | 270,825,817                    | 1,247,891,453                                             | 1,698,019,722 |
| 2028      | 172,345,170         | 249,739,718                    | 1,206,410,015                                             | 1,628,494,903 |
| 2029      | 167,523,795         | 248,589,788                    | 1,163,090,472                                             | 1,579,204,055 |
| 2030      | 155,265,615         | 252,721,628                    | 1,118,052,651                                             | 1,526,039,894 |
| 2031      | 142,682,159         | 248,974,204                    | 1,071,389,048                                             | 1,463,045,411 |
| 2032      | 133,792,900         | 239,734,594                    | 1,023,243,665                                             | 1,396,771,159 |
| 2033      | 124,566,111         | 220,925,527                    | 973,796,314                                               | 1,319,287,952 |
| 2034      | 116,251,138         | 214,595,817                    | 923,267,368                                               | 1,254,114,323 |
| 2035      | 109,742,585         | 209,512,990                    | 871,910,257                                               | 1,191,165,832 |
| 2036      | 100,733,363         | 203,626,986                    | 820,005,826                                               | 1,124,366,175 |
| 2037      | 95,915,109          | 195,787,606                    | 767,850,109                                               | 1,059,552,824 |
| 2038      | 86,591,503          | 184,953,679                    | 715,742,561                                               | 987,287,743   |
| 2039      | 79,906,695          | 177,785,247                    | 663,974,445                                               | 921,666,387   |
| 2040      | 72,584,755          | 168,954,409                    | 612,819,428                                               | 854,358,592   |
| 2041      | 66,007,398          | 161,063,131                    | 562,528,729                                               | 789,599,258   |
| 2042      | 60,448,295          | 153,822,963                    | 513,330,885                                               | 727,602,143   |
| 2043      | 55,199,278          | 144,759,619                    | 465,438,162                                               | 665,397,059   |
| 2044      | 50,446,269          | 136,236,009                    | 419,057,643                                               | 605,739,921   |
| 2045      | 45,755,934          | 126,803,215                    | 374,403,047                                               | 546,962,196   |
| 2046      | 41,170,305          | 118,000,507                    | 331,699,229                                               | 490,870,041   |
| 2047      | 36,868,622          | 109,167,964                    | 291,182,058                                               | 437,218,644   |
| 2048      | 32,629,038          | 100,151,086                    | 253,092,911                                               | 385,873,035   |
| 2049      | 28,650,846          | 91,428,244                     | 217,668,827                                               | 337,747,917   |
| 2050      | 24,887,735          | 82,688,907                     | 185,125,091                                               | 292,701,733   |
| 2051      | 21,386,035          | 74,023,578                     | 155,632,343                                               | 251,041,956   |

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## SCHEDULE SB ATTACHMENTS

| Plan Year | Active Participants | Terminated Vested Participants | Retired Participants and Beneficiaries Receiving Payments | Total       |
|-----------|---------------------|--------------------------------|-----------------------------------------------------------|-------------|
| 2052      | 18,169,500          | 65,558,529                     | 129,294,901                                               | 213,022,930 |
| 2053      | 15,255,045          | 57,424,183                     | 106,137,882                                               | 178,817,110 |
| 2054      | 12,657,426          | 49,738,913                     | 86,103,963                                                | 148,500,302 |
| 2055      | 10,377,240          | 42,599,532                     | 69,058,040                                                | 122,034,812 |
| 2056      | 8,409,813           | 36,077,740                     | 54,799,905                                                | 99,287,458  |
| 2057      | 6,741,372           | 30,218,746                     | 43,079,245                                                | 80,039,363  |
| 2058      | 5,349,886           | 25,040,882                     | 33,609,619                                                | 64,000,387  |
| 2059      | 4,207,696           | 20,538,199                     | 26,086,956                                                | 50,832,851  |
| 2060      | 3,284,112           | 16,683,917                     | 20,206,645                                                | 40,174,674  |
| 2061      | 2,547,530           | 13,434,079                     | 15,678,038                                                | 31,659,647  |
| 2062      | 1,967,103           | 10,732,274                     | 12,235,544                                                | 24,934,921  |
| 2063      | 1,514,199           | 8,514,816                      | 9,646,000                                                 | 19,675,015  |
| 2064      | 1,163,371           | 6,715,577                      | 7,712,093                                                 | 15,591,041  |
| 2065      | 892,855             | 5,269,870                      | 6,272,163                                                 | 12,434,888  |
| 2066      | 684,680             | 4,117,408                      | 5,197,941                                                 | 10,000,029  |
| 2067      | 524,460             | 3,204,257                      | 4,390,441                                                 | 8,119,158   |
| 2068      | 400,953             | 2,483,850                      | 3,775,145                                                 | 6,659,948   |
| 2069      | 305,545             | 1,917,237                      | 3,297,219                                                 | 5,520,001   |
| 2070      | 231,722             | 1,472,627                      | 2,917,047                                                 | 4,621,396   |
| 2071      | 174,582             | 1,124,515                      | 2,606,472                                                 | 3,905,569   |
| 2072      | 130,425             | 852,682                        | 2,345,787                                                 | 3,328,894   |

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## Schedule SB, Part V Summary of Plan Provisions

### Plan Provisions Used in the Actuarial Valuations

Effective 7/1/1999, IBM amended the Plan to provide a new benefit formula, but gave certain employees the option to continue to accrue benefits under the prior plan formulas. The prior plan formulas are referred to as the Prior Plan Formulas and employees who were eligible to elect to continue to participate under the Prior Plan Formulas are referred to as Grandfathered Employees. The new benefit formula is referred to as the Personal Pension Account (PPA) formula. In addition, those employees who were receiving benefits under MDIP or who were receiving benefits under the LTD Plan which had commenced and been in payment continuously since prior to 1995 continued to accrue benefits under the Prior Plan Formulas.

Effective 12/31/2004, the Plan was closed to employees who were hired or rehired on or after 1/1/2005 (or shortly after 1/1/2005 in the case of a Vanity Fair employee).

During 2005, the Plan was further amended to discontinue benefit accruals for all active participants effective 12/31/2007.

Effective September 13, 2022, the plan sponsor entered into agreements with Prudential Insurance Company of America and Metropolitan Life Insurance Company to purchase group annuity contracts and transfer plan liabilities and related assets for a portion of plan participants and beneficiaries. There was no change to the pension benefits for any plan participants as a result of the transaction. The purchase of the group annuity contracts was funded directly by Plan Assets and required no contributions to the Plan.

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## Prior Plan

### Covered employees

Regular employees who terminated before 7/1/1999, and Grandfathered Employees.

- a. Initial Group of Grandfathered Employees – Employees as of 6/30/1999 who were within five years of retirement date as detailed below and who met the One Year of Active Employment requirement.
- b. Supplemental Group of Grandfathered Employees – Employees as of 6/30/1999 who were age 40 with at least ten years of eligibility service and who met the One Year of Active Employment requirement.

The One Year of Active Employment requirement is that an individual is either (1) a participating employee throughout the period commencing on 7/1/1998 and ending on 7/1/1999, or (2) was rehired during the period commencing on 7/1/1998 and ending on 6/30/1999, and had at least one year of benefit service (excluding any such service prior to becoming an IBM employee).

## Definitions

### Eligible earnings

Includes base pay (including salary reduction amounts under sections 125, 132 and 401(k) of the Code), performance bonus (formerly variable pay), executive annual incentive pay, overtime, shift premium, regular Sickness & Accident Income Plan payments, holiday pay, payments for vacation taken and commissions. Effective 1/1/2000, on target earnings replaced commissions (effective 7/1/1999 for commissioned executives).

### Normal retirement date (NRD)

The last day of the month during which the participant attains age 65 and completes at least one year of vesting service.

## Eligibility for Benefits

### Normal retirement

Retirement on NRD

### Early retirement

The earliest of the last day of the month during which the participant either:

- attains age 55 and completes at least 15 years of eligibility service, or

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- attains age 62 and completes at least five years of eligibility service, or
- completes 30 years of eligibility service

### Postponed retirement

Retirement after NRD

### Termination

Separation from service after completion of five years of vesting service (or if the participant is employed on 12/31/2007)

### Disability

Upon total and permanent disability after the completion of at least five years of vesting service.

### Preretirement death benefit

If a participant dies and is entitled to an immediate or deferred vested benefit, the participant's surviving spouse or domestic partner is entitled to receive a pre-retirement spouse survivor benefit.

If a participant dies, has no surviving spouse or domestic partner, is a regular employee on his or her date of death, and has not commenced benefits under the plan, a pre-retirement non-spouse survivor benefit is payable.

## Benefits Paid Upon the Following Events

### Normal retirement

The retirement benefit is the greater of (i) the benefit under the Pension Credit Formula and (ii) the sum of the Core Retirement Transition Formulas benefit and the Personal Retirement Provision (PRP) benefit.

(i) **Pension Credit Formula Benefit:** is equal to  $[(1) \times (2) + (3) \times (4)]$  divided by (5). Effective 12/31/2007, amounts determined under items (1) through (4) were frozen.

(1) **Base Point Value:** Total points for career divided by 100 based on age from the following table:

| Age                       | Base Points Earned Each Year |
|---------------------------|------------------------------|
| <30                       | 7                            |
| 30-34                     | 9                            |
| 35-39                     | 12                           |
| 40-44                     | 15                           |
| ≥45                       | 16                           |
| Maximum Base Points = 425 |                              |

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- (2) **Five Year Average Earnings:** Greater of the average of the final 60 months of earnings and the average of the highest consecutive five calendar years of earnings. Only earnings after 12/31/1994 are considered.
- (3) **Excess Point Value:** Total points for career divided by 100 based on age from the following table:

| Age   | Excess Points Earned Each Year |
|-------|--------------------------------|
| <30   | 0                              |
| 30-34 | 1                              |
| 35-44 | 2                              |
| ≥45   | 3                              |

Maximum Excess Points = 75

- (4) **Five Year Average Earnings Exceeding Social Security Covered Compensation:** The excess of (2) over the Social Security covered compensation based on year of birth.

- (5) **Annuity Conversion Factor:**

If employed until 65 and commence prior to 1/1/2008:

Age 65 factor = 10.918.

If employed until 65 and commence after 12/31/2007:

Benefits are converted to annuities based on age at 12/31/2007 and age at benefit commencement. Illustrative factors for commencement at age 65 are shown below:

| Age<br>12/31/2007 | Conversion<br>Factor |
|-------------------|----------------------|
| 45                | 7.017                |
| 50                | 8.537                |
| 55                | 10.387               |
| 60                | 10.649               |
| 64                | 10.864               |

- (ii) **Core Retirement Transition Formulas:** All benefits determined in this subsection were frozen on 12/31/2000 with no additional accruals after that date. Service and earnings after 12/31/2000 are not considered.

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The benefit is equal to the greatest of the benefit under the service and earnings benefit formula, the minimum benefit formula and the final 10-year benefit formula, as described in items (1) through (3) below:

- (1) Service and Earnings Benefit:** 1.35% of the greater of the average of the final 60 months of earnings as of 12/31/2000 and the average of the highest five consecutive calendar years of earnings multiplied by years of benefit service. Benefit service is limited to the greater of:

- a) Benefit service as of 12/31/1993
- b) 30 years

The service and earnings benefit formula includes each prior version of the formula, including 1.35% times final 60-month average earnings as of 12/31/1996 times benefit service as of 12/31/1996, plus 1.35% times earnings thereafter.

- (2) Minimum Benefit:** 1.43% of the greater of the average of the final 36 months of earnings as of 12/31/2000 and the average of the highest three consecutive calendar years of earnings, multiplied by years of benefit service less 1.43% of estimated Social Security benefit, multiplied by years of benefit service. Benefit service is limited to the greater of:

- a) Benefit service as of 12/31/1993
- b) 30 years

The minimum benefit formula includes each prior version of the formula, including 1.43% times final 36-month average earnings as of 12/31/1996 times benefit service as of 12/31/1996 minus 1.43% times estimated Social Security benefit as of 12/31/1996, times benefit service as of 12/31/1996, plus 1.35% times earnings thereafter.

- (3) Final 10-Year Benefit:** For employees on board prior to 1/31/1991, 1.5% of the average of the final ten years of earnings as of 12/31/1994 multiplied by benefit service as of 12/31/1994 plus 1.5% of pay after 12/31/1994.

The final 10-year benefit formula includes each prior version of the formula, including 1.5% times final 10-year average earnings as of 12/31/1993, plus 1.5% times earnings thereafter.

|                 |                           |
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(iii) **Personal Retirement Provision:** Each year, a percentage of pay was credited to the PRP account. On 1/31/1991, a 5% allocation was made. This was followed by an allocation at the end of each calendar year of 1% in 1992, 2% in 1993 and 2% in 1994. Upon allocation, the benefit was immediately vested. Commencing 1/1/1995, this account is being credited with interest at a 4% annual rate; no further allocations have been made. The PRP is payable as a lump sum or an annuity. At a participant's normal retirement date, the PRP account is converted to an immediate annual single life annuity by dividing by 7.5.

### Early retirement

(i) **Pension Credit Formula:** The benefit as calculated in (i) under "Normal retirement" above, based on accumulated points and final average earnings as of date of early retirement (or 12/31/2007 if earlier), converted to an annuity by replacing item (i)(5) above with the annuity conversion factors from the following table:

If terminating after 12/31/2007, benefits are converted to annuities based on age at 12/31/2007 and age at benefit commencement. Illustrative factors are shown below:

| Age at<br>12/31/2007 | Age at Benefit Commencement |        |
|----------------------|-----------------------------|--------|
|                      | Age 55                      | Age 60 |
| 50                   | 9.971                       | 8.753  |
| 51                   | 10.370                      | 9.103  |
| 52                   | 10.784                      | 9.467  |
| 53                   | 11.216                      | 9.846  |
| 54                   | 11.664                      | 10.240 |
| 55                   | 12.131                      | 10.649 |
| 56                   | N/A                         | 10.702 |
| 57                   | N/A                         | 10.756 |
| 58                   | N/A                         | 10.810 |
| 59                   | N/A                         | 10.864 |
| 60                   | N/A                         | 10.918 |

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(ii) **Core Retirement Transition Formulas:** The benefit as calculated in (ii) under "Normal retirement" above, reduced 2% for each year benefit commencement precedes the earlier of the date the participant would have attained age 60 or the date the participant would have completed 30 years of eligibility service if the participant had continued to be employed.

(iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of early retirement. The PRP is payable as a lump sum or an annuity. The PRP balance is converted to an immediate annual single life annuity by dividing by 7.5.

### Postponed retirement

(i) **Pension Credit Formula:** After 12/31/2007, participants are eligible for a Modified Increased PCF benefit. The Modified Increased PCF benefit is the smaller of (a) benefit determined using points, final average earnings and Social Security Covered Compensation as of 12/31/2007, actuarially increased from Normal Retirement Date to the Notional Service End Date, and converted to an annuity based on the age 65 benefit conversion factor and (b) the benefit as calculated in (i) under "Normal retirement" above based on 425 base points, 75 excess points and final average earnings and Social Security Covered Compensation as of 12/31/2007, and converted to an annuity based on the age 65 benefit conversion factor.

The Notional Service End Date is the earlier of (a) the last day of the month preceding the month in which the base points would first equal or exceed 425 and excess points would first equal or exceed 75 had benefit accruals not been discontinued as of 12/31/2007, and (b) the last day of the month coincident with or next following date of termination.

(ii) **Core Retirement Transition Formulas:** The benefit as calculated in (ii) under "Normal retirement" above.

(iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of late retirement. The PRP is payable as a lump sum or an annuity. The PRP balance is converted to an immediate annual single life annuity by dividing by 7.5.

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- (iv) **Post Age 70½ Actuarial Increase:** A participant's benefit will be actuarially increased from the April 1 of the calendar year following the calendar year in which the participant attains age 70½ until the benefit commencement date to the extent accruals or other actuarial increases are not provided.

### Termination

- (i) **Pension Credit Formula:** After completion of five years of vesting service (or if the participant is employed on 12/31/2007), the benefit as calculated in (i) under "Normal retirement" above, based on accumulated points and final average earnings as of date of termination. (or 12/31/2007 if earlier). The benefit is payable immediately on termination or as a deferred benefit commencing at age 65 or, if the employee has at least five years of eligibility service, between ages 62 and 65, or, if the employee has at least 15 years of eligibility service, between ages 55 and 65. Benefits are converted to annuities based on age at termination (or 12/31/2007 if earlier) and age at which benefits commence. Illustrative factors are shown below:

If terminating prior to 1/1/2008:

| Termination Age | Conversion Factor for Immediate Commencement | Conversion Factor for Deferred Benefit at |        |
|-----------------|----------------------------------------------|-------------------------------------------|--------|
|                 |                                              | Age 55                                    | Age 65 |
| 40              | 19.225                                       | 7.939                                     | 5.498  |
| 45              | 18.216                                       | 10.133                                    | 7.017  |
| 50              | 16.660                                       | 12.328                                    | 8.537  |
| 55              | 14.999                                       | 14.999                                    | 10.387 |
| 60              | 12.950                                       | N/A                                       | 10.649 |

Benefits are converted to annuities based on age at 12/31/2007 and age at benefit commencement.

| Age as of 12/31/2007 | Conversion Factor for Deferred Benefit at |        |        |
|----------------------|-------------------------------------------|--------|--------|
|                      | Age 40                                    | Age 55 | Age 65 |
| 40                   | 19.225                                    | 7.939  | 5.498  |
| 45                   | N/A                                       | 10.133 | 7.017  |
| 50                   | N/A                                       | 12.328 | 8.537  |
| 55                   | N/A                                       | 14.999 | 10.387 |
| 60                   | N/A                                       | N/A    | 10.649 |

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- (ii) **Core Retirement Transition Formulas:** After completion of five years of vesting service, the benefit as calculated in (ii) under “Normal retirement” above. The benefit is payable immediately on termination or as a deferred benefit commencing between ages 62 and 65 in an actuarially reduced amount from age 65, or, if the employee has at least 15 years of eligibility service, between ages 55 and 65, reduced 3% per year for each year benefit commencement precedes age 65.
- (iii) **Personal Retirement Provision:** The benefit as calculated in (iii) under “Normal retirement” above, with interest to date of benefit commencement. The PRP benefit is payable as an immediate lump sum on termination, an immediate annuity on termination, or as a deferred annuity between ages 55 and 65 if the employee has at least 15 years of eligibility service, between ages 62 and 65 if the employees has at least five years of eligibility service, or at age 65.

If the benefit commencement date precedes normal retirement date, the benefit is converted to an annuity based on age at benefit commencement date. Illustrative factors are shown below:

### PRP Annuity Conversion Factors

#### Benefit Payable Prior to Age 65

| Age at Commencement | Factor  |
|---------------------|---------|
| 35                  | 18.6941 |
| 40                  | 15.6696 |
| 45                  | 13.3525 |
| 50                  | 11.5017 |
| 55                  | 9.9707  |
| 60                  | 8.6613  |
| 62                  | 8.1820  |

### Disability

- (i) **Pension Credit Formula:** For participants who become disabled after 12/31/1994 and before 1/1/2008, the benefit as calculated in (i) under “Normal retirement” above based on points projected to the earlier of date of retirement and the later of age 65 or five years after the last day of active

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service. Pay is imputed at a constant rate from last day of active service credit. For participants who become disabled after 12/31/2007, the benefits are frozen as of 12/31/2007.

**(ii) Core Retirement Transition Formulas:** For participants who became disabled after 12/31/1994, the benefit as calculated in (ii) under "Normal retirement" above, based on benefit service projected to the earlier of date of retirement and the later of age 65 or five years after the last day of active service, but no later than 12/31/2000. For participants who became disabled before 1/1/1995, the benefit as calculated in (ii) under "Normal retirement" above except that service may be projected after 12/31/2000. Pay is imputed at a constant rate from the last day of active service credit.

**(iii) Personal Retirement Provision:** The benefit as calculated in (iii) under "Normal retirement" above, with interest to date of benefit commencement. The PRP is payable as a lump sum or an annuity at retirement.

**Pre-Retirement Spouse Survivor Benefits:**

The pre-retirement spouse survivor benefit payable to the surviving spouse or domestic partner is a single life annuity equal to the greater of (i) 50% of the Pension Credit Formula benefit that would be payable to the participant if the participant had elected a regular 50% Joint and Survivor annuity immediately before his or her death (or immediately before the benefit commencement date for the pre-retirement survivor benefit if the benefit is deferred), and (ii) 50% of the Core benefit that would be payable to the participant if the participant had elected a regular 50% Joint and Survivor annuity immediately before his or her death (or immediately before the benefit commencement date for the pre-retirement survivor benefit if the benefit is deferred), plus 100% of an annuity derived from the PRP balance, where the annuity factor is based on the age the participant would have been on the benefit commencement date for the pre-retirement survivor benefit.

Regardless of which is greater, the surviving spouse or domestic partner may elect to receive the PRP balance as an immediate lump sum if the participant was a regular employee at death, and receive the residual as a single life annuity. The benefit commencement date for the pre-retirement survivor benefit may be the first day of the month following the participant's death, if the

|                 |                           |
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participant was a regular employee on his or her date of death, or the first day of any month between the participant's early retirement date and normal retirement date. However, if the pre-retirement survivor benefit is paid to a domestic partner, the benefit commencement date may not be later than the first anniversary of the participant's date of death.

### **Pre-Retirement Non-Spouse Survivor Benefits:**

The pre-retirement non-spouse survivor benefit payable is an immediate lump sum equal to 100% of the PRP balance.

### **Other Plan Provisions**

#### **Bridge Leave**

If a participant is permanently laid off or terminated because of a divestiture on or after 7/1/2001, is within one year of his or her early retirement date or normal retirement date as of the date of the permanent lay off or termination, and meets certain other conditions, the participant will be treated as a regular employee until the last day of the bridge leave for purposes of determining eligibility for early retirement or normal retirement and for purposes of determining the reductions for early commencement.

#### **Optional forms of payment**

Unless stated otherwise, the provisions described above determine the benefits that are payable as a single life annuity. If a form of payment other than a single life annuity is paid, the single life annuity is converted to the other form of payment based on 8% interest and the UP-1984 Mortality Table, with a 3-year setback for participants and a 6-year setback for joint annuitants.

Unless elected otherwise, benefits are payable as a single life annuity or as a 50% Joint and Survivor annuity, if married. If elected, benefits may be paid in a single life annuity form, a regular Joint and Survivor annuity form, a restore Joint and Survivor annuity form, a Social Security leveling form (if eligible for early retirement at date of termination), or a special Annuity/Lump Sum form (if employed on 7/1/1999).

The Joint and Survivor annuity continuation percentage (regular and restore) may be any percentage, in increments of 1%, between 1% and 100%. The leveling option allows leveling of the benefit that would be paid to the participant to any integer age between age 62 and Social Security Normal Retirement Age. The leveling option is not available on the PRP benefit.

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## Personal Pension Account (PPA)

### Covered employees

Employees as of 6/30/1999 who were given the option to elect to accrue benefits under the Prior Plan Formulas or under the PPA formula and who elected the PPA formula, or employees who elected to accrue benefits under the Prior Plan Formulas and were rehired after 6/30/1999.

Employees hired prior to 7/1/1999 who were not given that option.

Employees hired on or after 7/1/1999, after the completion of one year of participation service.

### Definitions

#### Eligible earnings

Includes base pay (including salary reduction amounts under sections 125, 132 and 401(k) of the Code), performance bonus (formerly variable pay), executive annual incentive pay, overtime, shift premium, regular Sickness & Accident Income Plan payments, holiday pay, payments for vacation taken and commissions. Effective 1/1/2000, on target earnings replaced commissions (effective 7/1/1999 for commissioned executives).

### Eligibility for Benefits

#### Termination

Separation from service after becoming vested (i.e., the completion of three years of vesting service (five years of vesting service if terminated before 2008), employment on or after normal retirement age, or employment on 12/31/2007)

#### Disability

The participant is eligible for disability benefits under the IBM LTD plan, has at least five years of vesting service as of date of disability, and became disabled prior to 1/1/2008.

#### Preretirement survivor benefit

If a participant dies, has not commenced benefits under the plan and is entitled to an immediate or deferred vested benefit, the surviving beneficiary is entitled to receive a pre-retirement survivor benefit. If a participant dies while an active employee without rights to a vested benefit, the surviving beneficiary is entitled to receive a pre-retirement survivor benefit.

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## Benefits Paid Upon the Following Events

|                                             |                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  |
|---------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>Termination</b>                          | The termination benefit is either: <ul style="list-style-type: none"><li>(i) The ongoing account balance (or portion thereof), or</li><li>(ii) The ongoing account balance (or portion thereof) converted to an immediate annuity, subject to the protections described under "Protected Benefits" below.</li></ul>                                                                                                                                                                                                                                                                                                                                                                                                                              |
| <b>(i) Ongoing Account Balance</b>          | The ongoing account balance is the sum of (i), (ii) and (iii): <ul style="list-style-type: none"><li>(i) Opening Account Balance: The greater of the Basic Opening Account Balance and the Enhanced Opening Account Balance, if eligible.</li><li>(ii) Total Pay Credits: The sum of Base Pay Credits plus Transition Pay Credits, if eligible. Base Pay Credits and Transition Pay Credits are not credited after 12/31/2007.</li><li>(iii) Interest Credits</li></ul>                                                                                                                                                                                                                                                                          |
| <b>a.) Basic Opening Account Balance</b>    | <p>The greater of:</p> <ul style="list-style-type: none"><li>(i) Present value as of 6/30/1999 of the age-65 Core Retirement Transition Formulas benefit accrued as of 6/30/1999 plus the PRP balance as of 6/30/1999.</li><li>(ii) Present value as of 6/30/1999 of the age-65 Pension Credit Formula benefit accrued as of 6/30/1999.</li></ul> <p>Present values are determined using a 6% interest rate and the mortality table described in Rev.Rul. 95-6.</p>                                                                                                                                                                                                                                                                              |
| <b>b.) Enhanced Opening Account Balance</b> | <p>Only available to employees who meet the One Year of Active Employment requirement.</p> <p>The Enhanced Opening Account Balance is 5% multiplied by five-year average earnings as of 6/30/1999 multiplied by benefit service as of 6/30/1999.</p> <p>The One Year of Active Employment requirement is that an individual is either (1) a participating employee throughout the period commencing on 7/1/1998 and ending on 7/1/1999, or (2) was rehired during the period commencing on 7/1/1998 and ending on 6/30/1999, had at least one year of benefit service (excluding any such service prior to becoming an IBM employee), and was a participating employee throughout the period commencing on 6/30/1999 and ending on 9/3/1999.</p> |

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c.) Base Pay Credits      Base Pay Credits are 5% multiplied by monthly earnings. Base Pay Credits are credited beginning 7/31/1999, or the last day of the month in which the employee meets the eligibility requirements, and ending on the last day of the month which contains the separation from service date (or 12/31/2007 if earlier).

d.) Transition Pay Credits      Transition Pay Credits are the Transition Pay Credit Rate multiplied by monthly earnings. Transition Pay Credits are credited beginning 7/31/1999 and ending on the earliest of the end of the month which contains the first separation from service after 6/30/1999, the 30-year anniversary of benefit service or 12/31/2007.

Transition Pay Credits are available to participants who have met the One Year of Active Employment requirement and who had attained age 40 on 6/30/1999 or attained an age (in years and completed months) and completed eligibility service (in years and completed months) that, when combined, equalled at least 50 years as of 6/30/1999.

e.) Transition Pay Credit Rate      Transition Pay Credit Rate is determined based on age and eligibility service as of 6/30/1999.

| <u>Age + Eligibility Service as of 6/30/1999</u> | <u>Fixed Rate</u> |
|--------------------------------------------------|-------------------|
| ≥65                                              | 4%                |
| 60 – 64                                          | 3%                |
| 55 – 59                                          | 2%                |
| ≤54                                              | 1%                |

Age and eligibility service are determined in years and completed months.

The Transition Pay Credit Rate does not change from the rate in effect on 7/1/1999.

f.) Interest Credits      Interest is credited to the account until the date of distribution. The interest crediting rate for a calendar year is 1% plus the average of the one-year Treasury Constant Maturity rates for August, September and October of the preceding year.

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(ii) **Ongoing Account  
Balance Payable as  
Annuity:**

a.) Regular Annuity

The ongoing account balance is converted to an equivalent single life annuity using the applicable interest rate and mortality table.

For benefit commencement dates after 2002 and before 2010, the applicable interest rate is the average of the 30-year Treasury rates for August, September and October immediately preceding the year of distribution. The applicable mortality table is the mortality table described in Rev. Rul. 2001-62. For benefit commencement dates after 2009, the applicable interest rate is the average of the 3-segment interest rates (including the phase in rates) for August, September and October immediately preceding the year of distribution. The applicable mortality table is the mortality table described in section 417(e) of the Code, as initially described in Rev. Rul. 2007-67.

b.) Enhanced Annuity

In order to be eligible for an enhanced annuity, a participant must be eligible for Transition Pay Credits and must first separate from service after 6/30/1999 after meeting one of the following Prior Plan Formulas retirement-eligible conditions:

- i. Any age with at least 30 years of eligibility service or
- ii. Age 55 with at least 15 years of eligibility service, or
- iii. Age 62 with at least five years of eligibility service.

The enhanced annuity is determined by converting the ongoing account balance to an equivalent single life annuity using the applicable enhanced annuity factor. The annuity cannot be greater than the projected age 65 annuity.

The applicable enhanced annuity factor depends on the age of the participant at benefit commencement and the length of time from 6/30/1999 to early retirement date (under the Prior Plan Formulas). The applicable enhanced annuity factor is based on the applicable mortality table and the following interest rates instead of the applicable interest rate(s).

Plan Name: IBM Personal Pension Plan  
EIN / PN: 13-0871985/001  
Plan Sponsor: IBM Corporation  
Valuation Date: January 1, 2023



## SCHEDULE SB ATTACHMENTS

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### **Disablement**

The disability benefit is based on the ongoing account balance (as defined above). However, the participant is eligible for Base Pay Credits for up to five years following the date of disability and Transition Pay Credits, if eligible, for up to five years following the date of disability but no later than the earlier of the end of the month which contains the 30-year anniversary of benefit service or 6/30/2009. Base Pay Credits and Transition Pay Credits, if any, after the date of disability are based on LTD benefits received and cease if the participant commences benefits under the Plan or recovers from disability. Interest is credited to the account until the date of distribution.

### **Pre-Retirement Survivor Benefits**

For participants who are married or who have a domestic partner on their date of death and who have not elected a beneficiary other than the spouse or domestic partner, the pre-retirement survivor benefit is an immediate or deferred single life annuity payable to the surviving spouse or domestic partner of equivalent actuarial value to 100% of the participant's ongoing account balance (defined above), but not less than the benefit required to be paid by law. The surviving spouse or domestic partner may elect to receive the account balance as an immediate or deferred lump sum.

For all other participants, the pre-retirement survivor benefit is 100% of the participant's ongoing account balance payable as a lump sum to the participant's beneficiary.

Plan Name: IBM Personal Pension Plan  
EIN / PN: 13-0871985/001  
Plan Sponsor: IBM Corporation  
Valuation Date: January 1, 2023

# SCHEDULE SB ATTACHMENTS

## Other Plan Provisions

### Protected Benefits

#### a.) Lump Sums

Lump sum benefits cannot be less than the present value as of the benefit commencement date of the single life annuity beginning at age 65 that was earned under the Prior Plan Formulas as of the protection date.

The protection date is 12/31/1999 for participants in the Initial Group of Grandfathered Employees who elected to accrue benefits under the PPA formula. The protection date is 6/30/1999 for participants in the Supplemental Group of Grandfathered Employees who elected to participate in the PPA formula and for employees hired prior to 7/1/1999 who were not given a choice between plan formulas. Other special protection dates may apply to certain employees.

For lump sums with an annuity starting date after 2007, present values are determined using the average of the 3-segment interest rates (including the phase in rates) for August, September and October immediately preceding the year of distribution, and the mortality table described in section 417(e) of the Code, as initially described in Rev. Rul. 2007-67.

#### b.) Annuities

Annuity benefits cannot be less than the benefit accrued under the Prior Plan Formulas as of the protection date payable as of the benefit commencement date.

### Optional forms of payment

Unless stated otherwise, the provisions described above determine the benefits that are payable as a single life annuity. If a form of payment other than a single life annuity is paid, the single life annuity is converted to the other form of payment based on the applicable interest rate and the applicable mortality table described above., but with a 2-year setback for joint annuitants.

Unless elected otherwise, benefits are payable as a single life annuity or as 50% Joint and Survivor annuity, if married. If elected, the benefits can be paid in as a lump sum, single life annuity, regular Joint and Survivor annuity, split distribution, or partial distribution.

|                 |                           |
|-----------------|---------------------------|
| Plan Name:      | IBM Personal Pension Plan |
| EIN / PN:       | 13-0871985/001            |
| Plan Sponsor:   | IBM Corporation           |
| Valuation Date: | January 1, 2023           |

## SCHEDULE SB ATTACHMENTS

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The Joint and Survivor annuity continuation percentage may be any percentage, in increments of 10%, between 10% and 100%, and 75%.

### Future Plan Changes

No future plan changes were recognized in determining funding requirements.

### Changes in Benefits Valued Since Prior Year

There have been no changes in benefits valued since the prior year.

Plan Name: IBM Personal Pension Plan  
EIN / PN: 13-0871985/001  
Plan Sponsor: IBM Corporation  
Valuation Date: January 1, 2023

SCHEDULE H, Line 4i  
SCHEDULE OF ASSETS (HELD AT END OF YEAR)

IBM PERSONAL PENSION PLAN AS OF DECEMBER 31, 2023

| (a) | (b)<br>Identity of issues, borrower, lessor or similar party | (c)<br>Description of Investment                                   | (d)<br>Shares/Par | (e)<br>Cost   | (f)<br>Current value |
|-----|--------------------------------------------------------------|--------------------------------------------------------------------|-------------------|---------------|----------------------|
| *   | SBMR28B3                                                     | #REORG FLEETCOR CHANGE CORPAPY 2U14A4C 03-25-2024                  | 461.00            | 105,989.34    | 130,848.43           |
| *   | SBMLM5D2                                                     | #REORG KARUNA CASH MERGER 03-8-2024                                | 230.00            | 51,481.56     | 72,797.30            |
| *   | SBK63XK6                                                     | #REORG MAGELLAN EXCHANGE ONEOK INC#A #RIE1AU 03-01-2024            | 148,000.00        | 151,600.07    | 113,403.52           |
| *   | SBK63XK6                                                     | #REORG MAGELLAN EXCHANGE ONEOK INC#A #RIE1AU 03-01-2024            | 150,000.00        | 105,417.00    | 114,396.00           |
| *   | SBK63XK6                                                     | #REORG MAGELLAN EXCHANGE ONEOK INC#A #RIE1AU 03-01-2024            | 800,000.00        | 799,341.69    | 612,992.00           |
| *   | S2690830                                                     | #REORG PIONEER NAT RES CO MERGER EXXON MOBIL 2313586 05-03-2024    | 1,465.00          | 342,710.22    | 329,449.20           |
| *   | S8424494                                                     | #REORG SPLUNK INC CASH MERGER 03-18-2024                           | 976.00            | 103,276.95    | 148,693.60           |
| *   | S8424494                                                     | #REORG SPLUNK INC CASH MERGER 03-18-2024                           | 1,425.00          | 147,187.58    | 217,098.75           |
| *   | SBYVMQD2                                                     | #REORG/ ALTERIX INC CASH MERGER 03-19-2024                         | 393.00            | 18,811.76     | 18,533.88            |
| *   | S2222631                                                     | #REORG/ COOPER COS EXCHANGE COOPER 2VL9AC4 02-20-2024              | 295.00            | 92,489.78     | 111,639.80           |
| *   | S2226536                                                     | #REORG/ EXODUS COMMUNICATIONS INC DESP SEC EFF 7/26/02             | 53.00             | 1,052.73      | -                    |
| *   | S8081VQ7                                                     | #REORG/ LAZARD CHANGE LAZARD 0001F1EAC1 01-02-2024                 | 675.00            | 21,808.88     | 23,490.00            |
| *   | SBFQCN7C                                                     | #REORG/ MAGELLAN EXCHANGE ONEOK 0004R1SAHV 02-27-2024              | 276,000.00        | 281,520.83    | 259,216.44           |
| *   | SBYVZ5Z8                                                     | #REORG/ MAGELLAN EXCHANGE ONEOK 0004R1SAHV 02-27-2024              | 160,000.00        | 126,113.60    | 129,275.20           |
| *   | SB10BX30                                                     | #REORG/ MAGELLAN EXCHANGE ONEOK 0004R1CACV 02-27-2024              | 700,000.00        | 695,988.19    | 622,020.00           |
| *   | SB10BX30                                                     | #REORG/ MAGELLAN EXCHANGE ONEOK 0004R1CACV 02-27-2024              | 120,000.00        | 119,312.26    | 106,632.00           |
| *   | SB10BX30                                                     | #REORG/ MAGELLAN EXCHANGE ONEOK 0004R1CACV 02-27-2024              | 115,000.00        | 101,409.30    | 102,189.00           |
| *   | SBF0RZ10                                                     | #REORG/ MAGELLAN EXCHANGE ONEOK 0004R1SAV 27/02/2024               | 220,000.00        | 173,614.14    | 175,148.60           |
| *   | SBF0RZ10                                                     | #REORG/ MAGELLAN EXCHANGE ONEOK 0004R1SAV 27/02/2024               | 1,530,000.00      | 1,540,802.46  | 1,218,078.90         |
| *   | SB8PKJ00                                                     | #REORG/ MIRATI MERGER CONTRA MIRATI 2171RAH401-23-2024             | 335.00            | 15,920.05     | 19,681.25            |
| *   | SBYX5688                                                     | #REORG/ QIAGEN EXCHANGE QIAGEN 0002T1WA4 01-30-2024                | 1,474.00          | 63,425.54     | 64,015.82            |
| *   | SBHHZB28                                                     | #REORG/ SPIRIT REALTY MERGER REALTY INCOME 2756832 01-23-2024      | 881.00            | 34,461.81     | 38,490.89            |
| *   | C30199AV26                                                   | &&& 215 SECOND STREET LLC PROMISSORY NT A-5 0% DUE 01-01-2059 R    | 3,000,000.00      | 3,000,000.00  | 2,499,270.00         |
| *   | C8523AT6Y6                                                   | &&& 113 CARONDELET CASH LLC PROM NT F17 IBM ONLY DUE 12-01-        | 3,000,000.00      | 3,000,000.00  | 3,000,000.00         |
| *   | C00299AQ23                                                   | &&& ARTS ET TECHNIQUES 4.22% 06-20-2026 IBM ONLY                   | 8,000,000.00      | 8,000,000.00  | 7,872,400.00         |
| *   | C00299AQ48                                                   | &&& AUSGRID FIN PTY LTD 3.75% 10-01-2032IBM ONLY                   | 4,000,000.00      | 4,000,000.00  | 3,620,280.00         |
| *   | C00299APX9                                                   | &&& AUSGRID FINANCE PTY LTD 3.5% 10-01-2027 IBM ONLY               | 2,000,000.00      | 2,000,000.00  | 1,895,080.00         |
| *   | C00299APY7                                                   | &&& AUSGRID FINANCE PTY LTD 3.6% 10-01-2029 IBM ONLY               | 2,000,000.00      | 2,000,000.00  | 1,864,360.00         |
| *   | C11299AQH7                                                   | &&& BROOKFIELD WASHINGTON LLC BOND FXD 4.79% 07-16-2026 IBM OI     | 8,000,000.00      | 8,071,680.00  | 7,928,060.00         |
| *   | C129900106                                                   | &&& CALIFORNIA AMPLIFIER INC COMMON IBM ONLY                       | 13.00             | -             | 3.26                 |
| *   | C12499BGE2                                                   | &&& CANOPY MULTIFAMILY HLDGS LLC PROM NOTE A-3 IBM ONLY 0% 01      | 1,867,608.10      | 1,867,608.10  | 1,867,458.69         |
| *   | C14166N209                                                   | &&& CAREADVANTAGE INC USDO.001 COM IBM ONLY                        | 5,546,367.00      | 99,834.61     | 99,834.61            |
| *   | C000914176                                                   | &&& CASH AWAITING NON-PHYSICAL ASSETS                              | 10,596.33         | 10,596.33     | 10,596.33            |
| *   | C12999BFC2                                                   | &&& CAI ANDOVER PARK LLC PROMISSORY NT IBM ONLY 0% 01-01-2059      | 5,999,999.99      | 5,999,999.99  | 5,999,999.99         |
| *   | C15099AQO7                                                   | &&& CED UPTON ONT SOLAR LLC SR SEC'D NT 4.5% DUE 06-30-2042 REG    | 775,980.97        | 646,668.27    | 738,330.37           |
| *   | C22299AGR6                                                   | &&& CUSOINS PPTYS INC/CUSOINS PPTYS LP SER 19-A NT RA 3.78 7-6-27  | 3,000,000.00      | 3,000,000.00  | 2,832,840.00         |
| *   | C12699T5U2                                                   | &&& CPI PROPERTY GROUP 6.5% SER C SR NT05-05-2029 IBM ONLY         | 5,000,000.00      | 5,000,000.00  | 5,129,950.00         |
| *   | C12699T5T5                                                   | &&& CPI PROPERTY GROUP 6.5% BDS 6.02% 05-05-2027 IBM ONLY          | 6,000,000.00      | 6,000,000.00  | 6,054,060.00         |
| *   | C12599FHC5                                                   | &&& CPI PROPERTY GROUP SA BDS 6.06% 05-05-2028 IBM ONLY            | 7,000,000.00      | 7,115,320.00  | 877,480.00           |
| *   | C12599FHC5                                                   | &&& CSL FIN PTY LTD BDS 3.47% 10-04-2032IBM ONLY                   | 1,000,000.00      | 1,000,000.00  | 897,990.00           |
| *   | C03499AAM3                                                   | &&& ELECTRANET PTY LIMITED SERIES 2015-BSNIOR SEC'D NT 3.44% 08-11 | 2,000,000.00      | 2,134,760.00  | 1,939,700.00         |
| *   | C03499AAN1                                                   | &&& ELECTRANET PTY LTD SER 2015-BSNIOR SEC'D NT 3.54% 08-18-2071   | 2,000,000.00      | 2,138,960.00  | 1,900,060.00         |
| *   | C12699AET5                                                   | &&& ESSENTIAL PLC NOTES FIXED 3.9% 27/JUL/2031 USD 3.9% 07-27-26   | 2,050,173.00      | 2,050,173.00  | 1,861,249.56         |
| *   | C000914H5                                                    | &&& EVOLUTION PTY LTD NOTES USD BDS 3.17% 11-08-2031 IBM ONLY      | 1,000,000.00      | 1,000,000.00  | 857,480.00           |
| *   | C14699AV9                                                    | &&& FORTH PORTS FINANCE PLC SER G NOTES FXD 3.78% 09-17-2029 IBM   | 8,000,000.00      | 8,000,000.00  | 7,571,500.00         |
| *   | C15899ACR6                                                   | &&& FRITZ DRAXLMAIER GMBH & CO KG 5.00% 04-02-2024 IBM ONLY        | 2,000,000.00      | 2,065,560.00  | 1,992,420.00         |
| *   | C166990174                                                   | &&& GARNET BIOTHERAPEUTICS INC COMMON STOCK IBM ONLY               | 37,749.00         | -             | -                    |
| *   | C166990208                                                   | &&& GARNET BIOTHERAPEUTICS INC SER AA PREF 5TK IBM                 | 28,639.00         | 45,477.00     | 45,477.00            |
| *   | C17499ATC5                                                   | &&& GIP TITANIUM FINCO PTY BDS 2.8% 03-31-2036 IBM ONLY            | 2,563,332.74      | 2,563,332.74  | 2,328,557.09         |
| *   | C12499AHR0                                                   | &&& LEETSDALE INDUSTRIAL PARK NOTES IBM ONLY 3.57% 06-01-2032      | 5,924,917.77      | 5,915,706.81  | 5,284,254.61         |
| *   | C29299AMX3                                                   | &&& LM AVALON CENTER, LLC PROMISSORY NT AA 0.0% DUE 09-01-2027     | 6,000,000.00      | 6,000,000.00  | 5,678,760.00         |
| *   | C59499BWW5                                                   | &&& MID-ATLANTIC IND PROM NT AA IBM ONLY 2.74% 02-01-2027          | 8,000,000.00      | 8,000,000.00  | 7,141,440.00         |
| *   | C16199AAE5                                                   | &&& MOTIF APARTMENTS LLC FIXED 0% DUE 04-01-2027 PROM NT A-B IBM   | 9,000,000.00      | 9,000,000.00  | 8,310,240.00         |
| *   | C16499AH6                                                    | &&& MPD CROSSROADS 55 LLC PROMISSORY NT IBM ONLY 0% 01-01-20       | 6,500,000.00      | 6,500,000.00  | 6,438,860.00         |
| *   | C64199AKU7                                                   | &&& NETWORK FINANCE CO PTY ENDEAVOUR ENERGY A 3.5% 02-14-202       | 5,000,000.00      | 5,000,000.00  | 4,720,900.00         |
| *   | C977954367                                                   | &&& NORDIC AVIATION CAPITAL 29 DAC IBM ONLY                        | 71,962.00         | -             | 1,061,439.00         |
| *   | C65599AHF7                                                   | &&& NORSPAN LNG VHS AS BDS 4.66% 03-30-2032 IBM ONLY               | 5,533,392.78      | 5,533,392.78  | 5,414,203.50         |
| *   | C62899AUW9                                                   | &&& NEW PORTS FIN CO PTY LTD GTO SR SEC'D NT 3.7% DUE 01-21-202    | 3,000,000.00      | 3,140,480.00  | 2,918,970.00         |
| *   | C62999AKG7                                                   | &&& NEW PORTS FINANCE CO PTY LTD GTO SR SEC'D NOTES 3.34% 04-29-2  | 1,000,000.00      | 1,000,000.00  | 987,460.00           |
| *   | C67799AQO7                                                   | &&& OHIO VALLEY ELEC CORP SR NT SER 2008-C IBM ONLY 6.71% 02-15-   | 4,894,841.14      | 5,289,017.53  | 4,930,132.94         |
| *   | C68299AM77                                                   | &&& OMEGA LEASING (NO 9) LIMITED BDS 2.4% 10-12-2026 IBM ONLY      | 1,578,947.35      | 1,578,947.35  | 1,515,299.98         |
| *   | C68299AMV3                                                   | &&& ONE RAIL AUSTRALIA HOLDINGS LIMITED FKA NHK PTY LTD            | 6,479,338.84      | 6,479,338.84  | 6,439,231.73         |
| *   | C67199A0G1                                                   | &&& ORICA FINANCE LIMITED SERIES A BDS 4.33% 05-03-2027 IBM ONLY   | 3,000,000.00      | 3,000,000.00  | 2,933,520.00         |
| *   | C175803104                                                   | &&& REEVES INC CLS B COM 5TK VTG- IBM                              | 986.00            | -             | -                    |
| *   | C83099AEO                                                    | &&& SKYVOTY AUCLAND HOLDINGS LTD BD VARIABLE 03-17-2025 IBM O      | 10,000,000.00     | 10,000,000.00 | 9,719,000.00         |
| *   | C84699AET7                                                   | &&& SPCP PARKER OWNER LLC PROM NOTE A-3 IBM ONLY 0% 01-01-2059     | 4,578,671.49      | 4,578,671.49  | 4,578,671.49         |
| *   | C68499AAG6                                                   | &&& STERIS PLC USD 4.03% DUE 02-27-2029 SER A-3 SR NTS IBM ON      | 5,000,000.00      | 5,000,000.00  | 4,836,950.00         |
| *   | C87299ABG8                                                   | &&& TERMINAL INTV LTD HLDGS A BDS 5.2% 04-19-2030 IBM ONLY         | 2,000,000.00      | 2,000,000.00  | 2,033,100.00         |
| *   | C87299AZL1                                                   | &&& TRAFIGURA FDS A BDS 4.49% 03-25-2030 IBM ONLY                  | 4,000,000.00      | 4,000,000.00  | 3,438,860.00         |
| *   | C87299AZN7                                                   | &&& TRAFIGURA FUNDING SA NOTES BDS 4.17%03-25-2027 IBM ONLY        | 4,000,000.00      | 4,000,000.00  | 3,613,920.00         |
| *   | C89499AGN2                                                   | &&& TRANSURBAN QUEENSLAND FIN 3.45% SER E GTO SEN SEC NTS 12-20-   | 5,000,000.00      | 5,000,000.00  | 4,785,550.00         |
| *   | C90999AZX0                                                   | &&& UNITED BOTTLING MANAGEMENT CO LLC SER A BD 3.99% 12-21-202     | 5,000,000.00      | 5,000,000.00  | 4,867,650.00         |
| *   | S288B183                                                     | &&& UNITED STATES SR BDS 6 DUE 01-15-2026 REG                      | 900,000.00        | 1,052,476.12  | 928,135.94           |
| *   | C18199AHK8                                                   | &&& VAT CHANDLER LLC PROM NOTE A-4 IBM ONLY 0% 01-01-2059          | 2,783,725.46      | 2,783,725.46  | 2,783,725.46         |
| *   | C91899AHJ7                                                   | &&& VTTI B.V. SERIES C SR UNSECURED NOTE 4.15% 12-15-2029 IBM ONI  | 5,000,000.00      | 5,000,000.00  | 4,757,950.00         |
| *   | C91899AHJ2                                                   | &&& VTTI BV BOND FIXED 3.8% 15/DEC/2024 USD 3.8% 12-15-2024 IBM O  | 5,000,000.00      | 5,000,000.00  | 4,906,800.00         |
| *   | C95199ADM7                                                   | &&& WESTCONNEX FIN CO PTY LTD BDS 2.98% 09-15-2031 IBM ONLY        | 1,000,000.00      | 1,000,000.00  | 874,610.00           |
| *   | C89499AGL6                                                   | &&& TRANSURBAN QUEENSLAND FIN 3.5% SER F GTO SEN SEC NTS 3-55 12-  | 8,500,000.00      | 8,586,135.00  | 8,023,405.00         |
| *   | C92999HJQ1                                                   | &&& WFP CAREY UNPAID MERCURY STORAGE LLC B-1 PROM NT 6.78% 03-01-  | 7,000,000.00      | 7,000,000.00  | 6,980,855.00         |
| *   | SBK53R57                                                     | 10X GENOMICS INC CL A CL A                                         | 562.00            | 23,935.25     | 31,449.52            |
| *   | SBK5LJ12                                                     | 1ST AMERN FINL 4.6% DUE 11-15-2024                                 | 1,100,000.00      | 1,099,725.00  | 1,086,393.00         |
| *   | C31945HAB1                                                   | 1ST CHGO NBD CAP I JR SUB DEFERRABLE INTDEB FLTG DUE 02-01-2027/12 | 1,375,000.00      | 1,289,547.86  | 1,310,471.25         |
| *   | S2360757                                                     | 1ST INDL RLY TR INC COM                                            | 828.00            | 395,522.82    | 430,610.76           |
| *   | S6339872                                                     | 1ST PACIFIC CO USDO.01                                             | 37,250.00         | 15,900.15     | 14,835.98            |
| *   | S2443982                                                     | 1ST UN NATL BK N C CHARLOTTE TR SB 1 SUBB.18 BD MTN 2-15-36 BEO PU | 884,859.59        | 884,859.59    | 813,136.00           |
| *   | SB1YV440                                                     | 3I GROUP ORD GBPO 738636                                           | 2,499.00          | 43,710.57     | 77,126.41            |
| *   | SB1YV440                                                     | 3I GROUP ORD GBPO 738636                                           | 30,669.00         | 468,312.90    | 946,534.62           |
| *   | SBK4H019                                                     | 3M CO 3.25% DUE 08-26-2049                                         | 1,106,000.00      | 1,076,804.67  | 801,383.00           |
| *   | SBK4H029                                                     | 3M CO 3.25% DUE 08-26-2049                                         | 723,000.00        | 591,636.32    | 526,727.19           |
| *   | SBNTD509                                                     | 3M CO 3.875% DUE 06-15-2044                                        | 140,000.00        | 97,217.40     | 114,933.00           |
| *   | SB0Z2YC1                                                     | 3M CO 4.0% 09-14-2048                                              | 90,000.00         | 89,026.24     | 77,135.40            |
| *   | S2595708                                                     | 3M CO COM                                                          | 3,510.00          | 434,373.97    | 383,713.20           |
| *   | S2595708                                                     | 3M CO COM                                                          | 7,864.00          | 491,795.41    | 659,692.48           |
| *   | SB0Z5V02                                                     | 3M CO FIXED 3.625% 04-15-2047                                      | 690,000.00        | 694,104.71    | 590,133.40           |
| *   | SBMF8B18                                                     | 510 ASSET BACKED 2021-NPL2 1R 2.1156% 06-25-2061                   | 213,335.83        | 213,335.74    | 202,488.39           |
| *   | C3835J1AAB                                                   | 510 ASSET BACKED 2021-NPL2 1R 2.1156% 06-25-2061                   | 1,162,398.68      | 1,162,398.09  | 1,128,368.99         |
| *   | S2336747                                                     | 5TH 3RD BANCORP COM                                                | 4,269.00          | 145,504.08    | 147,237.81           |
| *   | S4253059                                                     | A.P. MOLLER-MAERSK SER'DOK1000                                     | 4.00              | 12,205.07     | 14,201.99            |
| *   | S4253048                                                     | A.P. MOLLER-MAERSK SER'DOK1000                                     | 11.00             | 18,408.80     | 21,386.46            |
| *   | S4253048                                                     | A.P. MOLLER-MAERSK SER'DOK1000                                     | 27.00             | 48,856.28     | 48,571.87            |
| *   | C99494994                                                    | A.S.F. CO-INVESTMENT PARTNERS III, L.P.                            | 79,547.00         | 79,547.00     | 693,562.00           |
| *   | C02376CBJ3                                                   | ADVANTAGE LOYALTY IP LTD. (AMERICAN AIRLINES, INC.) TERM LOAN DL   | 2,070,000.00      | 2,147,287.50  | 2,121,750.00         |
| *   | S710B899                                                     | ABB LTD CHFD 12 (REGD)                                             | 2,853.00          | 77,655.24     | 126,438.42           |
| *   | S710B899                                                     | ABB LTD CHFD 12 (REGD)                                             | 4,100.00          | 106,798.07    | 181,702.61           |
| *   | S710B899                                                     | ABB LTD CHFD 12 (REGD)                                             | 8,652.00          | 345,031.61    | 383,436.82           |
| *   | S2002305                                                     | ABBOTT LAB COM                                                     | 10,960.00         | 1,151,014.29  | 1,206,367.20         |
| *   | S2002305                                                     | ABBOTT LAB COM                                                     | 5,145.00          | 536,146.63    | 566,310.15           |
| *   | SBMRQJG09                                                    | ABBOTT LABS 1.4% DUE 06-30-2030                                    | 494,000.00        | 357,921.10    | 367,858.40           |
| *   | SB0BNWV9                                                     | ABBOTT LABS 4.75% 04-15-2043                                       | 1,352,000.00      | 1,344,355.57  | 1,375,430.16         |
| *   | SB0BNWV9                                                     | ABBOTT LABS 4.75% 04-15-2043                                       | 789,000.00        | 811,612.43    | 802,673.37           |
| *   | SBYVQ5V0                                                     | ABBOTT LABS 4.75% DUE 11-30-2036                                   | 700,000.00        | 696,204.43    | 717,738.00           |
| *   | SBYVQ5V0                                                     | ABBOTT LABS 4.75% DUE 11-30-2036                                   | 1,550,000.00      | 1,648,318.50  | 1,589,277.00         |
| *   | SBYVQ5V0                                                     | ABBOTT LABS 4.75% DUE 11-30-2036                                   | 199,163.50        | 199,163.50    | 196,865.00           |
| *   | SBYVQ5V8                                                     | ABBOTT LABS 4.9% DUE 11-30-2046                                    | 219,000.00        | 219,000.00    | 224,943.66           |
| *   | SB8JL2X6                                                     | ABBOTT LABS 5.3 DUE 05-27-2040                                     | 50,000.00         | 55,509.29     | 54,395.00            |
| *   | SB8Y5M31                                                     | ABBOTT LABS 6% DUE 04-01-2039                                      | 690,000.00        | 780,010.18    | 798,157.50           |
| *   | SB8922PK4                                                    | ABBOTT LABS 6.15% DUE 11-30-2037                                   | 165,000.00        | 182,975.10    | 190,230.15           |
| *   | SBK7BX17                                                     | ABBVIE INC 2.6% DUE 11-21-2024 REG                                 | 1,500,000.00      | 1,588,725.00  | 1,465,830.00         |
| *   | SBK7BX17                                                     | ABBVIE INC 2.6% DUE 11-21-2024 REG                                 | 1,860,000.00      | 1,873,208.40  | 1,817,529.20         |
| *   | C00287YBX6                                                   | ABBVIE INC 3.2% 11-21-2029                                         | 2,662,000.00      | 2,471,857.18  | 2,485,741.98         |
| *   | C00287YBX6                                                   | ABBVIE INC 3.2% 11-21-2029                                         | 720,000.00        | 647,448.18    | 673,408.80           |
| *   | C00287YBX6                                                   | ABBVIE INC 3.2% 11-21-2029                                         | 1,290,000.00      | 1,302,047.27  | 1,206,524.10         |
| *   | SBYPRX58                                                     | ABBVIE INC 3.2% DUE 06-14-2026                                     | 1,073,000.00      | 1,188,272.47  | 1,040,048.17         |
| *   | SB10RS62                                                     | ABBVIE INC 4.05% DUE 11-21-2039 REG                                | 1,950,000.00      | 1,962         |                      |

|   |            |                                                            |               |               |               |
|---|------------|------------------------------------------------------------|---------------|---------------|---------------|
|   | SBYP8MR7   | ABBVIE INC 4.3% DUE 05-14-2036                             | 885,000.00    | 855,530.30    | 849,732.75    |
| * | SBYP8MR7   | ABBVIE INC 4.3% DUE 05-14-2036                             | 86,000.00     | 98,222.98     | 82,572.90     |
|   | SBZCM189   | ABBVIE INC 4.4% DUE 11-06-2042                             | 1,435,000.00  | 1,447,036.74  | 1,334,894.40  |
|   | SBZCM189   | ABBVIE INC 4.4% DUE 11-06-2042                             | 2,436,000.00  | 2,842,780.06  | 2,256,762.24  |
|   | SBZCM189   | ABBVIE INC 4.4% DUE 11-06-2042                             | 280,000.00    | 248,390.00    | 260,467.20    |
|   | SBZCM189   | ABBVIE INC 4.4% DUE 11-06-2042                             | 700,000.00    | 742,917.59    | 651,168.00    |
|   | SBYP8MQ6   | ABBVIE INC 4.45% DUE 05-14-2046                            | 615,000.00    | 564,951.33    | 565,701.60    |
|   | SBYP8MQ6   | ABBVIE INC 4.45% DUE 05-14-2046                            | 1,100,000.00  | 1,098,436.01  | 1,011,824.00  |
|   | SBYP8MQ6   | ABBVIE INC 4.45% DUE 05-14-2046                            | 80,000.00     | 70,173.60     | 73,587.20     |
| * | SBYP8MQ6   | ABBVIE INC 4.45% DUE 05-14-2046                            | 868,000.00    | 925,014.68    | 798,421.12    |
|   | SBMW8BH7   | ABBVIE INC 4.55% DUE 03-15-2035 REG                        | 191,000.00    | 201,918.42    | 189,581.97    |
| * | SBMW8BH7   | ABBVIE INC 4.55% DUE 03-15-2035 REG                        | 358,000.00    | 358,147.74    | 351,659.82    |
|   | SBMW8BH7   | ABBVIE INC 4.55% DUE 03-15-2035 REG                        | 267,000.00    | 263,749.46    | 262,271.43    |
|   | SBMW8BH7   | ABBVIE INC 4.55% DUE 03-15-2035 REG                        | 482,000.00    | 464,553.10    | 473,463.78    |
|   | SBMW8BH7   | ABBVIE INC 4.55% DUE 03-15-2035 REG                        | 774,000.00    | 753,010.03    | 760,292.46    |
|   | SBMW8BH7   | ABBVIE INC 4.55% DUE 03-15-2035 REG                        | 550,000.00    | 550,098.99    | 540,259.50    |
|   | SLB69T58   | ABBVIE INC 4.625% DUE 10-01-2042 REG                       | 179,000.00    | 166,471.30    | 170,082.22    |
|   | SLBKQ72    | ABBVIE INC 4.75% 03-15-2045                                | 285,000.00    | 283,642.39    | 274,731.45    |
|   | SLBKQ72    | ABBVIE INC 4.75% 03-15-2045                                | 811,000.00    | 903,233.57    | 783,707.61    |
|   | SLBKQ72    | ABBVIE INC 4.75% 03-15-2045                                | 594,000.00    | 638,988.24    | 572,598.18    |
| * | SLBKQ72    | ABBVIE INC 4.75% 03-15-2045                                | 67,000.00     | 64,669.74     | 64,585.99     |
|   | SLBKQ72    | ABBVIE INC 4.75% 03-15-2045                                | 47,000.00     | 45,696.40     | 45,306.59     |
|   | SBMW9Y7K   | ABBVIE INC 4.85% DUE 06-15-2044 REG                        | 700,000.00    | 739,558.75    | 683,935.00    |
|   | SBMW9Y7K   | ABBVIE INC 4.85% DUE 06-15-2044 REG                        | 261,000.00    | 337,706.21    | 256,964.15    |
| * | SBMW9Y7K   | ABBVIE INC 4.85% DUE 06-15-2044 REG                        | 301,000.00    | 297,662.23    | 296,046.15    |
|   | SBMW9Y7K   | ABBVIE INC 4.85% DUE 06-15-2044 REG                        | 1,300,000.00  | 1,404,156.00  | 1,270,165.00  |
|   | SBGQW2K5   | ABBVIE INC 4.875% DUE 11-14-2048                           | 700,000.00    | 718,109.00    | 685,552.00    |
|   | SBGQW2K5   | ABBVIE INC 4.875% DUE 11-14-2048                           | 1,993,000.00  | 2,029,977.09  | 1,951,864.48  |
| * | SBGQW2K5   | ABBVIE INC 4.875% DUE 11-14-2048                           | 922,000.00    | 913,126.30    | 902,969.92    |
|   | SB92SR70   | ABBVIE INC COM USD0.01                                     | 2,920.00      | 274,699.60    | 452,512.40    |
| * | SB92SR70   | ABBVIE INC COM USD0.01                                     | 11,183.00     | 1,625,624.60  | 1,733,029.51  |
|   | SBMCF750   | ABBVIE INC FIXED 2.95% DUE 11-21-2026                      | 1,995,000.00  | 1,888,954.24  | 1,913,703.75  |
|   | SBMCF750   | ABBVIE INC FIXED 2.95% DUE 11-21-2026                      | 2,85,000.00   | 2,183,617.99  | 2,191,886.25  |
|   | SBKDZ7Y1   | ABBVIE INC FIXED 4.5% DUE 05-14-2035                       | 421,000.00    | 396,815.08    | 414,142.38    |
|   | SBKDZ7Y1   | ABBVIE INC FIXED 4.5% DUE 05-14-2035                       | 1,355,000.00  | 1,393,536.07  | 1,326,626.30  |
| * | SBKDZ7Z2   | ABBVIE INC FIXED 4.7% DUE 05-14-2045                       | 354,000.00    | 396,074.46    | 337,705.38    |
|   | SBKDZ7Z2   | ABBVIE INC FIXED 4.7% DUE 05-14-2045                       | 347,000.00    | 371,280.88    | 331,027.59    |
|   | SBKDZ7Z2   | ABBVIE INC FIXED 4.7% DUE 05-14-2045                       | 270,000.00    | 269,883.60    | 257,571.90    |
|   | SBKDZ7Z2   | ABBVIE INC FIXED 4.7% DUE 05-14-2045                       | 105,000.00    | 102,223.50    | 100,166.85    |
|   | SBKDZ7Z2   | ABBVIE INC FIXED 4.7% DUE 05-14-2045                       | 1,170,000.00  | 1,169,495.62  | 1,116,144.90  |
|   | 56292102   | ABC-MART INC NPV                                           | 5,400.00      | 82,056.52     | 94,417.65     |
|   | 50006655   | ABERFORTH SMLR COS ORD GPBO.01                             | 53,414.00     | 1,039,001.39  | 938,310.15    |
|   | SBYP8D39   | ABERFORTH SPLIT LE DUE EACH REP SHS                        | 107,131.00    | 101,136.04    | 102,933.66    |
| * | SBYCP136   | ABN AMRO BANK N.V. DR 05-15-2045                           | 1,234,715.00  | 1,234,715.00  | 18,525.05     |
|   | CO0084DBA7 | ABN AMRO BK N V 6.339% DUE 09-18-2027                      | 700,000.00    | 700,000.00    | 715,092.00    |
|   | CO0084DBA7 | ABN AMRO BK N V 6.339% DUE 09-18-2027                      | 800,000.00    | 800,000.00    | 817,248.00    |
|   | 5845L2K9   | ABRDN CHINA INVESTMENT COMPANY LIMITED ORD GPBO.01         | 47,274.00     | 337,894.98    | 256,728.48    |
|   | 52193566   | ABRDN EMERGING MARKETS EQUITY INCOME FUND, INC             | 25,645.00     | 196,295.34    | 131,045.95    |
|   | SBMYCY14   | ABRDN GLOBAL INFRASTRUCTURE INC FTD COM SHS                | 14,739,000.00 | 293,741.24    | 264,417.66    |
| * | SBYRQ6K6   | ABRDN PLC ORD GPBO.139826396                               | 4,925.00      | 19,434.95     | 11,216.34     |
|   | SBG126Q3   | ABRDN TOTAL DYNAMIC DIVIDEND FUND                          | 82,447.00     | 649,369.94    | 664,522.82    |
|   | C994IM3999 | ABRY Partners IV L.P.                                      | 24,955.94     | 24,955.94     | 1.00          |
|   | C994IM4997 | ABRY Partners V, L.P.                                      | 13,412.26     | 13,412.26     | 1.00          |
|   | C994IM6992 | ABRY PARTNERS VII LP                                       | 22,108.50     | 22,108.50     | 1,316,892.94  |
| * | 5865V237   | ACADIA HEALTHCARE CO INC COM                               | 554.00        | 37,961.55     | 43,079.04     |
| * | 5848NMV3   | ACCENTURE PLC CLS A                                        | 4,009.00      | 1,182,422.08  | 1,406,798.19  |
|   | 5848NMV3   | ACCENTURE PLC CLS A                                        | 887.00        | 225,406.18    | 311,257.17    |
|   | 55579107   | ACCIONA SA EUR1                                            | 1,746.00      | 232,288.04    | 257,098.23    |
| * | 55579107   | ACCIONA SA EUR1                                            | 65,000.00     | 11,815.74     | 9,571.24      |
|   | SBNTB3V6   | ACCO BRANDS CORP SR NT 144A 4.25% 03-15-2029               | 104,000.00    | 102,875.76    | 93,976.48     |
| * | 55852842   | ACCOR SA EUR3                                              | 515.00        | 20,136.50     | 19,683.76     |
|   | 52582294   | ACE CAP TR II 9.7% DUE 04-01-2030                          | 200,000.00    | 243,067.21    | 236,002.00    |
|   | 5889NBH3   | ACE INA HLDGS INC 4.15% DUE 03-13-2043                     | 250,000.00    | 249,393.54    | 227,235.00    |
|   | 5802LV25   | ACHIONIX SA EURO 25                                        | 5,657,234.00  | 5,657,234.00  | 66,583.16     |
|   | CO04CVR031 | ACHILLION PHARMACEUTICALS INC ACHILLION PHARMACE           | 400.00        | 2,704.00      |               |
| * | 5801FLQ6   | ACS ACTIVIDADES CO EURO 5                                  | 539.00        | 15,263.28     | 23,911.52     |
|   | 52818461   | ACUTY BRANDS INC COM                                       | 219.00        | 36,369.50     | 44,857.77     |
|   | CO0654C4AD | ADANI REIN ENERGY 4.625% DUE 10-15-2039                    | 525,750.00    | 525,750.00    | 404,563.43    |
| * | 57110720   | ADECCO GROUP AG CHG1.5 (REGD)                              | 410.00        | 2,832.81      | 20,300.34     |
|   | CL00849A4A | ADECOAGRO SA FIXED 6% 09-21-2027                           | 200,000.00    | 200,000.00    | 193,080.00    |
| * | 5810DP40   | ADEVINTA ASA NOKO.20                                       | 916.00        | 14,789.53     | 10,137.99     |
|   | 54031976   | ADIDAS AG                                                  | 416.00        | 101,137.24    | 84,627.86     |
|   | 54031976   | ADIDAS AG                                                  | 1,826.00      | 315,147.22    | 371,467.46    |
|   | 5802J639   | ADMIRAL GROUP ORD GPBO.001                                 | 673.00        | 20,201.84     | 23,027.12     |
|   | 5802J639   | ADMIRAL GROUP ORD GPBO.001                                 | 4,450.00      | 112,060.49    | 152,259.58    |
| * | 52008154   | ADOBE INC COM                                              | 2,885.00      | 1,191,001.89  | 1,721,191.00  |
|   | 52008154   | ADOBE INC COM                                              | 1,556.00      | 601,981.17    | 928,309.60    |
|   | 580XT17    | ADR BAUDU INC SPON ADS EACH REP 8 ORD SHS                  | 668.00        | 83,499.47     | 79,552.12     |
| * | 580XT17    | ADR FUTU HLDGS LTD SPONSORED ADS                           | 100.00        | 9,545.50      | 5,463.00      |
|   | 52016629   | ADR GAZPROM SPONSORED ADR PISC GAZPROM                     | 61,982.00     | 402,495.69    | 68,180.20     |
|   | 52781648   | ADR HDPC BK LTD ADR REPSTG 3 SHS                           | 2,545.00      | 180,480.62    | 170,794.95    |
|   | 58BWVC450  | ADR NMC HEALTH PLC ADR                                     | 1,104.00      | 45,420.18     | 0.22          |
|   | 58Y73B6    | ADR PISC LIKOL SPONSORED ADR                               | 7,500.00      | 567,664.57    | 52,200.00     |
| * | SBYVOT1.4  | ADR SEA LTD ADR                                            | 971.00        | 155,576.69    | 39,325.50     |
| * | 52883878   | ADR TEVA PHARMACEUTICAL INDS                               | 2,236.00      | 22,878.60     | 23,343.84     |
|   | 583N0H17   | ADR VIPSHOP HLDGS LTD SPONSORED ADR                        | 2,994.00      | 40,447.83     | 53,173.44     |
| * | 58FVCP81   | ADT INC DEL COM                                            | 1,072.00      | 7,487.28      | 7,311.04      |
|   | 52822019   | ADVANCE AUTO PTS INC COM                                   | 408.00        | 58,933.54     | 24,900.24     |
| * | 58PT6559   | ADVANCED DRAIN SYS INC DEL COM                             | 429.00        | 40,925.56     | 60,334.56     |
|   | CO07903107 | ADVANCED MICRO COM STK                                     | 836.00        | 9,413.36      | 123,234.76    |
|   | CO079038G1 | ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052           | 1,205,000.00  | 1,205,000.00  | 1,144,460.80  |
|   | CO079038G1 | ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052           | 154,000.00    | 154,000.00    | 146,263.04    |
|   | CO079038G1 | ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052           | 600,000.00    | 600,000.00    | 569,856.00    |
| * | 52027849   | ADVANCED MICRO DEVICES INC COM                             | 10,182.00     | 969,581.97    | 1,500,931.00  |
|   | C994I21995 | ADVANCED TECHNOLOGY VENTURES VII                           | 1.00          | 1.00          | 367,038.00    |
|   | C994I22993 | ADVANCED TECHNOLOGY VENTURES VIII                          | 25,528,278.00 | 25,528,278.00 | 3,592,643.07  |
|   | 56202673   | ADVANTECH CO LTD TWD10                                     | 6,399.00      | 74,641.05     | 77,562.37     |
| * | 56870490   | ADVANTEST CORP NPV                                         | 1,928.00      | 32,883.31     | 45,602.33     |
|   | C994IM4992 | Advent International GPE VIII-B Limited Partnership GPE BB | 9,674,296.00  | 9,674,296.00  | 53,321,395.24 |
|   | SBNVKRY4   | ADVENTHEALTH OBL 2.795% 11-15-2051                         | 449,000.00    | 449,000.00    | 305,584.91    |
|   | CO07944A66 | ADVENTIST HLTH 3.63% DUE 03-01-2049                        | 280,000.00    | 280,000.00    | 207,796.40    |
| * | 58Z1HM42   | ADVEN NV EURO.01                                           | 56.00         | 65,591.42     | 72,166.34     |
| * | 581V2431   | AECOM                                                      | 820.00        | 57,879.80     | 75,792.60     |
|   | 581V2431   | AECOM                                                      | 4,325.00      | 391,857.61    | 399,799.75    |
|   | SBPHOY27   | AEGION LTD                                                 | 4,196.00      | 20,401.02     | 24,325.07     |
| * | 58VRZ8L1   | AENA SME S.A. EUR10                                        | 193.00        | 33,547.00     | 34,985.70     |
|   | 56480048   | AELON CO LTD NPV                                           | 1,676.00      | 29,933.31     | 37,459.75     |
|   | 56480048   | AELON CO LTD NPV                                           | 3,508.00      | 117,452.33    | 122,928.78    |
|   | CO01158AB3 | AEP TEX 2.2939% DUE 08-01-2031                             | 540,000.00    | 575,289.84    | 496,381.07    |
| * | SBKRFWNO   | AEP TEX INC 3.45% DUE 01-15-2050                           | 1,560,000.00  | 1,595,006.80  | 1,133,402.40  |
|   | 58KBTGX0   | AEP TEX INC 4.15% DUE 05-01-2049                           | 172,000.00    | 194,501.12    | 138,733.48    |
|   | 58PJCMI04  | AEP TEX INC 5.25% DUE 05-15-2052                           | 932,000.00    | 930,482.26    | 905,102.48    |
|   | SBMTCP95   | AEP TEX INC SR NT SER 1 3.49% 05-15-2051                   | 276,000.00    | 275,211.56    | 198,717.24    |
|   | 58FD29M5   | AEP TRANSM CO LLC 3.1% DUE 12-01-2028                      | 1,008,320.00  | 1,008,320.00  | 960,540.00    |
| * | SBK7CR74   | AEP TRANSM CO LLC 3.15% DUE 09-15-2049                     | 325,000.00    | 323,623.97    | 233,525.50    |
|   | SBK7CR74   | AEP TRANSM CO LLC 3.15% DUE 09-15-2049                     | 420,000.00    | 417,196.90    | 301,786.80    |
|   | SBK7CR74   | AEP TRANSM CO LLC 3.15% DUE 09-15-2049                     | 236,000.00    | 236,034.66    | 169,575.44    |
| * | 58G8N0G5   | AEP TRANSM CO LLC 3.8% DUE 06-15-2049                      | 274,000.00    | 318,879.30    | 219,821.96    |
|   | 58G8N0G5   | AEP TRANSM CO LLC 3.8% DUE 06-15-2049                      | 510,000.00    | 507,273.62    | 486,785.40    |
|   | 58G0ZD55   | AEP TRANSM CO LLC 4.25% DUE 09-15-2048                     | 1,100,000.00  | 1,099,819.83  | 952,391.00    |
|   | 58G0ZD55   | AEP TRANSM CO LLC 4.25% DUE 09-15-2048                     | 240,000.00    | 239,960.69    | 207,794.40    |
|   | 58M5I868   | AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050               | 205,000.00    | 164,014.35    | 162,384.60    |
|   | 58M5I868   | AEP TRANSM CO LLC 3.65% DUE 04-01-2050                     | 320,000.00    | 315,893.77    | 253,478.40    |
|   | 58M9STY5   | AEP TRANSMISSION CO LLC 2.75% 08-15-2051                   | 434,000.00    | 432,380.15    | 383,158.96    |
|   | 58M9STY5   | AEP TRANSMISSION CO LLC 2.75% 08-15-2051                   | 199,228.00    | 199,228.00    | 130,488.00    |
|   | 58M9STY5   | AEP TRANSMISSION CO LLC 2.75% 08-15-2051                   | 1,417,000.00  | 1,382,683.05  | 924,507.48    |
| * | 58M9STY5   | AEP TRANSMISSION CO LLC 2.75% 08-15-2051                   | 84,000.00     | 49,913.64     | 54,804.96     |
|   | 58M9STY5   | AEP TRANSMISSION CO LLC 2.75% 08-15-2051                   | 3,097,000.00  | 3,082,178.03  | 2,020,606.68  |
|   | 58NVDO81   | AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053                | 430,000.00    | 427,712.00    | 440,582.20    |
|   | 58PDCM64   | AEP TRANSMISSION CO LLC SR NT SER O 4.5% 06-15-2052        | 200,000.00    | 198,732.39    | 181,616.00    |
| * | 581HKD03   | AERCAP HOLDINGS N.V. EURO.01                               | 525.00        | 31,911.11     | 39,018.00     |
|   | SBNVV1V3   | AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO         | 850,000.00    | 847,045.85    | 740,987.50    |
|   | SBNVV1V3   | AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO         | 600,000.00    | 597,934.72    | 523,050.00    |
| * | SBNVV1V3   | AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO         | 258,000.00    | 222,991.98    | 224,911.50    |
|   | SBNVV1T1   | AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028             | 1,585,000.00  | 1,370,431.95  | 1,445,615.10  |
| * | SBNVV1T1   | AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028             | 6,375,000.00  | 5,924,009.81  | 5,814,382.50  |
|   | 58K20BVS   | AERCAP IRELAND CAP 2.875% DUE 08-14-2024                   | 700,000.00    | 697,578.00    | 686,616.00    |
|   | 58K8C18    | AERCAP IRELAND CAP 3.65% DUE 07-21-2027                    | 1,665,000.00  | 1,607,277.94  | 1,583,365.05  |
|   | 58FNU9M6   | AERCAP IRELAND CAP 3.875% DUE 01-29-2028                   | 697,641.00    | 697,641.00    | 667,814.00    |
|   | 58F791D2   | AERCAP IRELAND CAP 4.875% DUE 01-16-2024                   | 2,400,000.00  | 2,395,992.00  | 2,399,232.00  |
|   | 58R8KKS2   | AERCAP IRELAND CAP 5.75% DUE 06-06-2028                    | 199,000.00    | 1             |               |

|            |                                                                |               |               |                |
|------------|----------------------------------------------------------------|---------------|---------------|----------------|
| SNBVW1X5   | AERCAP IRELAND CAP/GLOBIA 3.85% DUE 10-29-2041                 | 620,620.00    | 621,962.13    | 502,652.60     |
| SNBVW1X5   | AERCAP IRELAND CAP/GLOBIA 3.85% DUE 10-29-2041                 | 2,090,000.00  | 2,116,432.73  | 1,694,425.70   |
| SNBVW1X5   | AERCAP IRELAND CAP/GLOBIA 3.85% DUE 10-29-2041                 | 1,290,000.00  | 1,294,342.97  | 1,045,841.70   |
| SR8H2R04   | AERCAP IRELAND CAP/GLOBIA 6.15% 09-30-2030                     | 995,000.00    | 999,257.45    | 627,076.45     |
| SNBVW1W4   | AERCAP IRELAND CAPITAL DAC GTO SR NT 3.4% 10-29-2033           | 350,000.00    | 348,529.60    | 290,075.50     |
| SNBVW1W4   | AERCAP IRELAND CAPITAL DAC GTO SR NT 3.4% 10-29-2033           | 360,000.00    | 358,552.12    | 309,654.00     |
| SNBVW1W4   | AERCAP IRELAND CAPITAL DAC GTO SR NT 3.4% 10-29-2033           | 629,000.00    | 626,470.23    | 541,034.35     |
| SNBVW1W4   | AERCAP IRELAND CAPITAL DAC GTO SR NT 3.4% 10-29-2033           | 484,000.00    | 484,927.99    | 416,312.60     |
| SBS5QLR8   | AERCAP IRELAND FIXED 4.45% DUE 10-01-2025                      | 205,000.00    | 222,145.32    | 205,189.93     |
| SBI564P1   | AEROPORTS DE PARIS EURS 90-06-2025                             | 90,000.00     | 12,940.10     | 11,651.85      |
| SNBRQY76   | AES CORP S. 45% 06-01-2028                                     | 2,756,000.00  | 2,739,852.58  | 2,801,474.00   |
| SNBRQY76   | AES CORP S. 45% 06-01-2028                                     | 700,000.00    | 695,449.00    | 711,550.00     |
| S20Q2A79   | AES CORP SR NT 4.21% 11-15-2042                                | 4,211.00      | 82,382.93     | 81,061.75      |
| SBI555H9   | AES CORP SR NT 1.375% 01-15-2026                               | 835,000.00    | 773,881.72    | 772,850.95     |
| SMB2CZV5   | AEUNA INC 4.125% DUE 11-15-2042                                | 655,000.00    | 649,564.56    | 545,497.10     |
| SMB2CZV5   | AEUNA INC 4.125% DUE 11-15-2042                                | 370,000.00    | 346,565.23    | 308,143.20     |
| SMB2CZV5   | AEUNA INC 4.125% DUE 11-15-2042                                | 122,000.00    | 119,479.34    | 101,604.04     |
| SBSLMTF8   | AEUNA INC NEW 3.5% DUE 11-15-2024 REG                          | 1,000,000.00  | 1,008,885.00  | 983,650.00     |
| SDF0F0M3   | AEUNA INC NEW 3.875% DUE 08-15-2047                            | 600,000.00    | 588,270.53    | 471,114.00     |
| SDF0F0M3   | AEUNA INC NEW 3.875% DUE 08-15-2047                            | 383,000.00    | 342,312.41    | 290,727.77     |
| SDF0F0M3   | AEUNA INC NEW 3.875% DUE 08-15-2047                            | 707,000.00    | 714,176.19    | 555,129.33     |
| SDF0F0M3   | AEUNA INC NEW 3.875% DUE 08-15-2047                            | 1,260,000.00  | 1,256,368.10  | 989,339.00     |
| SDF0F0M3   | AEUNA INC NEW 3.875% DUE 08-15-2047                            | 254,000.00    | 189,355.81    | 196,297.50     |
| SDF0F0M3   | AEUNA INC NEW 3.875% DUE 08-15-2047                            | 165,000.00    | 158,122.70    | 129,556.35     |
| SMB0T9L7   | AEUNA INC NEW 4.5% DUE 03-15-2042                              | 110,000.00    | 82,940.10     | 97,249.80      |
| SK1KPRP2   | AEUNA INC NEW 4.75% DUE 03-15-2044                             | 533,000.00    | 531,008.08    | 471,395.59     |
| SK1KPRP2   | AEUNA INC NEW 4.75% DUE 03-15-2044                             | 351,000.00    | 351,474.08    | 316,366.83     |
| SK1KPRP2   | AEUNA INC NEW 4.75% DUE 03-15-2044                             | 912,000.00    | 918,227.46    | 820,012.96     |
| SBNJNFJ0   | AEUNA INC NEW 6.75% DUE 12-15-2027                             | 646,000.00    | 813,399.00    | 727,189.28     |
| SBNJNFJ0   | AEUNA INC NEW 6.75% DUE 12-15-2027                             | 32,100,000.00 | 42,046,862.22 | 36,128,388.00  |
| SBNJNFJ0   | AEUNA INC NEW 6.75% DUE 12-15-2027                             | 1,042,000.00  | 1,144,616.16  | 1,172,958.56   |
| SBNJNFJ0   | AEUNA INC NEW 6.75% DUE 12-15-2027                             | 152,000.00    | 184,616.76    | 171,103.36     |
| C994NS993  | AETOS CAPITAL ASIA T.E. II LTD                                 | 92,459,597.12 | 92,459,597.12 | 53,395,587.96  |
| C994NP991  | AETOS CAPITAL ASIA T.E. II LTD                                 | 90,697,267.00 | 90,697,267.00 | 53,368,280.54  |
| C994NP991  | AEV CORP                                                       | 100.00        | 100.00        | 180,521,000.00 |
| S2172899   | AFIATED MANAGERS GROUP INC COM STK                             | 20,029.88     | 20,029.88     | 24,069.00      |
| SMBF9NM8   | AFFIRM HDGS INC CL A CL A                                      | 1,405.00      | 37,997.45     | 69,041.70      |
| SMB2CNM8   | AFLAC INC 4% DUE 10-15-2046                                    | 900,000.00    | 893,779.23    | 737,190.00     |
| S2026361   | AFILAC INC COM                                                 | 3,727.00      | 22,109.09     | 307,477.50     |
| SMBQKQ69   | AFRICA FIN CORP BD 3.2% 06/16/2025                             | 20,000.00     | 184,150.34    | 191,032.00     |
| S6041112   | AGC INC RAINBOW LTD 2.90% 09-01-2026                           | 3,561.00      | 53,244.42     | 38,964.63      |
| S6055208   | AGC INC NPV                                                    | 46.00         | 15,285.24     | 17,307.25      |
| S2102178   | AGCO CORP COM                                                  | 414.00        | 46,753.21     | 50,763.74      |
| SMB852N0   | AGEAS NPV                                                      | 414.00        | 19,302.87     | 17,977.45      |
| S2520153   | AGILENT TECHNOLOGIES INC COM                                   | 1,876.00      | 22,554.58     | 261,098.34     |
| SMB1R4T4   | AGIL HEALTH INC COM                                            | 1,862.00      | 33,182.03     | 23,548.00      |
| SMB9C8Z9   | AGIL CAP CORP 4.4% DUE 06-01-2043                              | 829,000.00    | 77,809.67     | 70,906.99      |
| SMB1B803   | AGIL CAP CORP 5.875% DUE 03-15-2041                            | 1,300,000.00  | 1,298,093.61  | 1,325,194.00   |
| SBYTHLH8   | AGNC INVST CORP COM                                            | 4,088.00      | 42,633.99     | 40,103.28      |
| S20Q9R23   | AGNICO EAGLE MINES LTD COM NPV                                 | 1,245.93      | 63,033.11     | 68,844.33      |
| S20Q9R23   | AGNICO EAGLE MINES LTD COM NPV                                 | 8,155.37      | 82,940.10     | 449,242.79     |
| SMB0ZRV5   | AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO                  | 361,000.00    | 358,562.35    | 313,517.67     |
| SMB0ZRV5   | AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO                  | 900,000.00    | 894,548.33    | 781,623.00     |
| SMB9Q205   | AGREE LTD PARTNERSHIP 4.8% 06-01-2032                          | 182,000.00    | 180,491.22    | 172,241.16     |
| SMBZLLD10  | AGREE LTD PARTNERSHIP 2.6% 06-01-2033                          | 82,000.00     | 83,033.52     | 65,177.70      |
| S202161    | AGREE RLT CORP COM                                             | 619.00        | 6,190.00      | 38,369.50      |
| SMB4N1T1   | AHS HOSP CORP 2.78% DUE 07-01-2051                             | 82,000.00     | 82,000.00     | 54,386.50      |
| SBF8CR60   | AHS HOSP CORP 5.024% DUE 07-01-2045                            | 520,000.00    | 609,772.34    | 510,988.40     |
| SMB4X851   | ALA GROUP LTD NPV                                              | 39,400.00     | 418,216.79    | 343,363.36     |
| SMB4X851   | ALA GROUP LTD NPV                                              | 44,800.00     | 406,635.19    | 390,423.37     |
| SMB4X851   | ALA GROUP LTD NPV                                              | 29,425.00     | 328,728.85    | 256,433.17     |
| SMB5S269   | ALB GROUP PLC ORD EUR0.625                                     | 4,076.00      | 14,862.40     | 17,469.91      |
| SMB5S269   | AIG GLOBAL FDG SR 5.9% DUE 09-19-2028                          | 305,000.00    | 305,024.15    | 315,248.00     |
| SMB5S269   | AIG GLOBAL FDG SR 5.9% DUE 09-19-2028                          | 940,000.00    | 939,116.40    | 971,584.00     |
| SBS5DHYK1  | AIR CANADA VAR VTG SHS NPV                                     | 2,913.00      | 61,029.22     | 41,289.22      |
| SBS5DHYK1  | AIR CANADA VAR VTG SHS NPV                                     | 42.00         | 59,657.74     | 5,995.65       |
| SBS5DHYK1  | AIR CANADA VAR VTG SHS NPV                                     | 93,911.87     | 165,341.97    | 140,598.09     |
| C00911QA08 | AIR CDA PASS THRU 4.75% DUE 11-15-2026                         | 1,493,800.00  | 1,379,877.51  | 1,426,698.50   |
| SMBPGK23   | AIR LEASE CORP 1.875% 08-15-2026                               | 760,000.00    | 755,477.39    | 699,777.60     |
| SBL5WZ78   | AIR LEASE CORP 3.75% DUE 07-01-2025 REG                        | 700,000.00    | 695,847.08    | 677,885.00     |
| SBSXSS52   | AIR LEASE CORP CL A DUE 07-01-2025                             | 67.00         | 23,182.63     | 28,477.26      |
| SMBKZ778   | AIR LEASE CORP MED. 5.8% DUE 02-15-2024                        | 3,490,000.00  | 3,429,391.83  | 3,467,324.40   |
| SMBKZ778   | AIR LEASE CORP MED. 7% DUE 02-15-2024                          | 2,050,000.00  | 2,043,169.74  | 2,036,798.00   |
| SMBK7M76   | AIR LEASE CORP MED. 8% DUE 08-18-2024                          | 1,620,000.00  | 1,496,701.80  | 1,568,727.00   |
| SMB9SF99   | AIR LEASE CORP MED 3.25% DUE 10-01-2029                        | 435,000.00    | 432,328.28    | 393,862.05     |
| SBP1KVX3   | AIR LEASE CORP MED 5.8% DUE 12-15-2027                         | 2,000,000.00  | 1,984,049.04  | 2,054,200.00   |
| SBP1KVX3   | AIR LEASE CORP MED 5.8% DUE 12-15-2027                         | 4,330,000.00  | 4,368,126.90  | 4,447,602.80   |
| SBP1KVX3   | AIR LEASE CORP MED 5.8% DUE 12-15-2027                         | 1,530,000.00  | 1,494,341.30  | 1,551,011.60   |
| SMBKZC3X   | AIR LEASE CORP MED FIXED 5.3% DUE 02-01-2028                   | 1,090,000.00  | 1,077,628.50  | 1,103,744.90   |
| SBI1XY87   | AIR LIQUIDE(L)I EURS 50                                        | 1,342.00      | 16,826.54     | 26,107.39      |
| SBI1XY87   | AIR LIQUIDE(L)I EURS 50                                        | 77.00         | 11,779.97     | 150,776.99     |
| S2011602   | AIR PRODS & CHEMS INC COM                                      | 1,441.00      | 39,045.48     | 387,153.20     |
| SMBK8XV4   | AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040                    | 340,000.00    | 339,299.69    | 299,919.80     |
| S6441465   | AIR WATER INC NPV                                              | 14,700.00     | 21,871.08     | 200,876.37     |
| SMB9QYH4   | AIRBUS INC CL A COM USD000001 CL A                             | 2,598.00      | 295,355.07    | 353,691.72     |
| S6441250   | AIRBUS SE EURL                                                 | 1,699.00      | 226,392.28    | 262,339.16     |
| S6441250   | AIRBUS SE EURL                                                 | 1,519.00      | 177,548.98    | 234,545.72     |
| S6107072   | AISIN CORPORATION NPV                                          | 35.00         | 13,346.72     | 12,421.73      |
| SMB01096   | AIONOMOTO CO INC NPV                                           | 1,100.00      | 25,410.90     | 42,445.74      |
| SMB1TNR8   | AISENCHINAHLOGS HKD0.10                                        | 39,000.00     | 22,091.52     | 4,894.63       |
| S2057457   | AJAX TECHNOLOGIES INC COM STK                                  | 949.00        | 91,768.85     | 112,214.31     |
| S2057457   | AJAX TECHNOLOGIES INC COM STK                                  | 2,424.00      | 31,126.79     | 384,045.75     |
| SBL19563   | AKER BP ASA NOKI                                               | 81.00         | 24,575.15     | 23,772.22      |
| SBL19563   | AKER BP ASA NOKI                                               | 267.00        | 7,467.83      | 7,594.31       |
| SBI2KX52   | AKZO NOBEL NV EURO50POST REV SPLT)                             | 439.00        | 34,686.90     | 36,283.31      |
| SMB1CS91   | AL ECON SETTLEMENT ALPV BY SETTLEMENT REV 1.363 09-15-2025 BEO | 435,000.00    | 435,000.00    | 422,996.68     |
| SMB1CS91   | ALABAMA POWER CO 3.1% DUE 10-01-2047                           | 205,000.00    | 202,760.03    | 163,631.31     |
| SMBV9V09   | ALABAMA POWER CO SR NT 3% 03-15-2052                           | 110,000.00    | 70,437.40     | 77,198.00      |
| SMBV9V09   | ALABAMA POWER CO SR NT 3% 03-15-2052                           | 226,000.00    | 136,715.92    | 158,606.00     |
| SMB0H0F8   | ALABAMA PWR CO 2024A SR NT 3.05% 03-15-2032                    | 1,400,000.00  | 1,399,074.05  | 1,244,138.00   |
| SMBV0F07   | ALABAMA PWR CO 3.45% DUE 03-01-2049                            | 337,000.00    | 335,969.12    | 256,237.95     |
| SMBV0F07   | ALABAMA PWR CO 3.45% DUE 03-01-2049                            | 125,000.00    | 125,000.00    | 95,043.75      |
| SMBV0F07   | ALABAMA PWR CO 3.45% DUE 03-01-2049                            | 220,000.00    | 219,327.02    | 167,277.00     |
| SMBZ5H95   | ALABAMA PWR CO 3.45% DUE 03-01-2045                            | 658,000.00    | 632,936.77    | 538,145.30     |
| SMBZ5H95   | ALABAMA PWR CO 3.75% DUE 03-01-2045                            | 553,000.00    | 551,401.31    | 452,271.05     |
| SMBZ5H95   | ALABAMA PWR CO 3.75% DUE 03-01-2045                            | 250,000.00    | 251,291.81    | 204,462.50     |
| SMB90528   | ALABAMA PWR CO 3.85% DUE 12-01-2042                            | 390,000.00    | 390,000.00    | 339,631.00     |
| SMBW0053   | ALABAMA PWR CO 3.94% DUE 09-01-2032                            | 700,000.00    | 699,886.00    | 666,771.00     |
| SBS5C541   | ALABAMA PWR CO 4.15% DUE 05-15-2044                            | 2,036,000.00  | 2,029,875.11  | 1,756,925.48   |
| S2022187   | ALABAMA PWR CO 4.3% 07-15-2048                                 | 30,000.00     | 24,875.70     | 26,211.30      |
| S2022187   | ALABAMA PWR CO 4.3% 07-15-2048                                 | 315,000.00    | 312,842.85    | 275,218.65     |
| SMB0F618   | ALABAMA PWR CO 4.3% DUE 01-03-2046                             | 1,585,000.00  | 1,874,798.86  | 1,856,855.65   |
| SMB0H290   | ALABAMA PWR CO S. 85% 11-15-2033                               | 540,000.00    | 539,889.60    | 582,951.60     |
| SMBT5P77   | ALAMEDA CITY CALIF IF PWRS ALSTEV REV 7.046% 12-01-2044 BEO    | 530,000.00    | 72,582.02     | 644,758.20     |
| S2012605   | ALBAMA AIR GROUP INC COM                                       | 793.00        | 32,040.93     | 30,982.51      |
| S2046833   | ALBEMARLE CORP COM                                             | 73.00         | 148,655.52    | 108,793.44     |
| SBPNC639   | ALBERTSONS COS INC CL A CL A                                   | 2,637.00      | 62,405.00     | 60,661.00      |
| SMBW1DHP   | ALCOA NEDERLAND 5.5% DUE 12-15-2027                            | 820,000.00    | 806,175.00    | 799,910.00     |
| SBI1TG78   | ALCON INC                                                      | 1,282.00      | 79,909.05     | 99,982.75      |
| SMBK0V16   | ALEXANDRIA REAL 2.75% DUE 12-15-2029                           | 500,000.00    | 499,210.00    | 438,415.00     |
| SMBK0V74   | ALEXANDRIA REAL 4% DUE 02-01-2050                              | 268,000.00    | 296,001.79    | 212,623.16     |
| SMBK0V16   | ALEXANDRIA REAL 4.85% DUE 12-15-2049                           | 218,000.00    | 218,968.63    | 193,520.78     |
| SMBL8W11   | ALEXANDRIA REAL 4.85% DUE 09-15-2049                           | 262,000.00    | 311,554.26    | 232,860.02     |
| SMBL1H51   | ALEXANDRIA REAL ESTATE 2.70% DUE 05-18-2032                    | 1,180,000.00  | 1,176,851.01  | 947,304.00     |
| SMB0Z080   | ALEXANDRIA REAL ESTATE EQUITIES 1.875% DUE 02-01-2033          | 325,000.00    | 324,487.00    | 253,454.50     |
| SMBPT2106  | ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052               | 339,000.00    | 338,717.62    | 247,886.97     |
| SMBPT2106  | ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052               | 1,066,000.00  | 866,675.24    | 779,911.80     |
| SMBK5H94   | ALEXANDRIA REAL ESTATE EQUITIES 5.15% 04-15-2053               | 1,200,000.00  | 1,177,119.86  | 1,163,176.00   |
| SMB452W7   | ALEXANDRIA REAL ESTATE EQUITIES 5.15% 04-15-2053               | 72,000.00     | 59,495.04     | 69,802.56      |
| SMB452W7   | ALEXANDRIA REAL ESTATE EQUITIES 5.15% 04-15-2053               | 500,000.00    | 497,500.00    | 484,740.00     |
| SMB8SR08   | ALEXANDRIA REAL ESTATE EQUITIES 3.0% 05-18-2051                | 880,000.00    | 876,552.71    | 585,217.60     |
| SMB8SR08   | ALEXANDRIA REAL ESTATE EQUITIES 3.0% 05-18-2051                | 258,000.00    | 207,565.52    | 171,575.16     |
| SMB8SR08   | ALEXANDRIA REAL ESTATE EQUITIES 3.0% 05-18-2051                | 1,180,000.00  | 1,177,119.86  | 788,045.70     |
| SMB8SR08   | ALEXANDRIA REAL ESTATE EQUITIES 3.0% 05-18-2051                | 700,000.00    | 697,116.00    | 465,514.00     |
| SMB8SR08   | ALEXANDRIA REAL ESTATE EQUITIES 3.0% 05-18-2051                | 190,000.00    | 189,255.70    | 126,353.00     |
| S2009210   | ALEXANDRIA REAL ESTATE EQUITIES INC COM                        | 385.00        | 47,911.32     | 48,806.45      |
| S2009210   | ALEXANDRIA REAL ESTATE EQUITIES INC COM                        | 1,046.00      | 141,742.40    | 137,418.68     |
| S7312687   | ALFA LAVAL AB NPV                                              | 1,107.00      | 23,027.65     | 23,161.16      |
| S7312687   | ALFA LAVAL AB NPV                                              | 1,784.00      | 18,404.68     | 29,861.17      |
| SMB18M87   | ALGONQUIN PWR&UTIL COM NPV                                     | 1,688.00      | 20,173.61     | 10,765.42      |
| SMB18M87   | ALGONQUIN PWR&UTIL COM NPV                                     | 10,717.00     | 127,108.88    | 67,946.00      |
| SMB1H234   | ALIBABA GROUP HDG 2.125% DUE 02-09-2031                        | 570,000.00    | 569,218.56    | 472,780.80     |
| SMBN2777   | ALIBABA GROUP HDG 2.1% 09/02/2041                              | 410,000.00    | 273,769.10    | 234,288.70     |
| SMB1H234   | ALIBABA GROUP HDG 2.7% DUE 02-09-2041                          | 400,000.00    | 397,278.39    | 274,428.00     |
| SMB1H234   | ALIBABA GROUP HDG 2.7% DUE 02-09-2041                          | 1,390,000.00  | 1,372,925.01  | 953,637.30     |
| SMB5K91    | ALIBABA GROUP HDG 4.2% DUE 12-06-2047                          | 200,000.00    | 212,642.00    | 163,590.00     |
| SDF0P095   | ALIBABA GROUP HDG 4.2% SNR 06/12/47 USD200000                  | 59,000.00     | 458,863.54    | 343,539.00     |
| SDF0P095   | ALIBABA GROUP HDG 4.2% SNR 06/12-06-2057                       | 420,000.00    | 466,588.18    | 385,795.1      |

SBLH23L7 ALIBABA GROUP HLDG LTD 1.35% DUE 02-09-2051 1,310,000.00 1,296,810.42 867,770.20  
 SBLH23L7 ALIBABA GROUP HLDG LTD 1.35% DUE 02-09-2051 1,190,000.00 1,180,226.90 788,279.80  
 SBLH23L7 ALIBABA GROUP HLDG LTD 1.35% DUE 02-09-2051 1,597,000.00 1,523,835.21 1,057,884.74  
 SBF58K80 ALIBABA GROUP HLDG LTD 4.0% 12-06-2037 1,700,000.00 1,524,784.09 411,779.79  
 S2679204 ALIGN TECHNOLOGY INC COM 505.00 119,177.29 138,370.00  
 SBL56KN2 ALIMENTATION COM NPV 12,673.00 449,238.64 749,942.51  
 SBL56KN2 ALIMENTATION COM NPV 1,997.00 71,409.18 118,175.27  
 SBL56KN2 ALIMENTATION COM NPV 2,591.00 245,888.70 449,208.05  
 SBFGCQ90 ALLEGHANY CORP DEL 4.9% DUE 09-15-2044 30,000.00 25,162.40 29,230.20  
 SBFRT3W7 ALLEGION PLC COMMON STOCK 545.00 54,364.60 69,046.05  
 SBF22677 ALLEGION US HLDG CO INC 3.2% 10-01-2024 900,000.00 892,006.71 881,505.00  
 SBN4LSB6 ALLIANCE MICROSYSTEMS INC DEL COM 429.00 10,999.46 12,985.83  
 SBL1V7W9 ALLIANCE TRUST ORD GBO.025 18,000.00 220,554.63 255,163.99  
 S237J821 ALLIANT ENERGY CORP COM 1,596.00 86,321.46 81,874.80  
 S5231485 ALLIANZ SE NPV(REG)(VINUKUERT) 1,616.00 406,595.89 431,908.43  
 S5231485 ALLIANZ SE NPV(REG)(VINUKUERT) 1,033.00 225,261.74 276,089.98  
 SBN6ZM15 ALLIANZ TECH TR ORD GBO.025 109,503.00 400,049.05 423,669.12  
 SBAF2B82 ALLIANT TRANSMISSION HOLDING 561.00 23,443.16 32,622.15  
 SBF22B82 ALLIANT TRANSMISSION HOLDING 1,655.00 105,566.10 13,083.75  
 SBKKDHQ3 ALLSTATE CORP 3.85% DUE 08-10-2049 134,000.00 94,051.00 108,576.18  
 SBKKDHQ3 ALLSTATE CORP 3.85% DUE 08-10-2049 180,000.00 140,016.60 145,848.60  
 SBBG7530 ALLSTATE CORP 4.5% DUE 06-15-2043 170,000.00 140,658.00 152,925.20  
 SBK08V12 ALLSTATE CORP 5.5% DUE 09-2035 BEO 165,000.00 107,432.10 171,672.60  
 S2019952 ALLSTATE CORP COM 1,655.00 206,416.13 231,666.90  
 SBMCK7F5 ALLY AUTO 5.07% DUE 05-15-2031 206,000.00 205,993.18 207,229.84  
 C02070WAC2 ALLY AUTO RECEIVABLES TRUST SER 23-1 CL A3 5.46% DUE 05-15-2028 355,000.00 354,939.47 359,598.89  
 SBL5C7K6 ALLY FINL INC 2.2% 11-02-2028 1,560,000.00 1,207,549.20 1,334,985.60  
 SBM2PZ72 ALLY FINL INC 6.7% 02-14-2031 200,000.00 195,636.00 200,432.00  
 SBP0R2M1 ALLY FINL INC 6.848% 01-09-2030 200,000.00 200,000.00 205,804.00  
 SBP0R2M1 ALLY FINL INC 6.848% 01-09-2030 302,000.00 310,425.80 310,764.04  
 SBL3VPV8 ALLY FINL INC 8% DUE 11-01-2031 1,200,000.00 1,554,675.91 1,316,208.00  
 SB72XK05 ALLY FINL INC COM 1,695.00 55,664.70 59,189.40  
 C02059B16 ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 300,000.00 300,000.00 310,608.00  
 SB007VW1 ALPHABET PHARMACEUTICALS INC COM 798.00 121,173.04 152,745.18  
 C02079KAF4 ALPHABET INC 2.05% 08-15-2050 875,000.00 542,771.91 549,263.75  
 C02079KAG2 ALPHABET INC 2.25% DUE 08-15-2060 750,000.00 742,923.30 467,505.00  
 SBY8Y8Y7 ALPHABET INC CAP STX USDO.001 CL C 31,838.00 3,754,909.93 4,486,929.34  
 SBY8Y8Y7 ALPHABET INC CAP STX USDO.001 CL C 16,955.00 1,248,385.67 2,389,468.15  
 SBY8Y8Y7 ALPHABET INC CAPITAL STOCK USDO.001 CL A 19,315.00 1,486,550.20 2,698,112.20  
 SBY8Y8Y7 ALPHABET INC CAPITAL STOCK USDO.001 CL A 37,697.00 4,419,813.07 5,265,893.93  
 C02109TAD4 ALROSA FIN S A 4.65% DUE 04-09-2024 1,000,000.00 - 98,750.00  
 SB865ZRS ALS LIMITED NPV 7,036.00 46,889.92 61,693.04  
 SBK0D825 ALSTOM EURT 0 755.00 23,824.42 10,158.25  
 SB43WJCS ALTAGAS INCOME LTD COMMON STOCK 776.00 13,882.72 16,372.15  
 SB43WJCS ALTAGAS INCOME LTD COMMON STOCK 4,600.00 94,044.59 97,051.42  
 S5608915 ALTEN NPV1.05 886.00 97,294.82 131,735.70  
 CF6628DAM5 ALTICE FRANCE S.A. TERM LOAN B13 01-13-2026 - - -  
 SBR63525 ALTRIA GROUP INC 10.2% DUE 02-06-2039 5,851,000.00 9,016,577.88 8,128,618.77  
 SBKPSXV0 ALTRIA GROUP INC 2.45% DUE 02-04-2032 2,040,000.00 2,025,422.54 1,668,556.80  
 SBKPSXV0 ALTRIA GROUP INC 2.45% DUE 02-04-2032 3,925,000.00 3,921,438.51 3,210,336.00  
 SBKPSXV0 ALTRIA GROUP INC 2.45% DUE 02-04-2032 627,000.00 609,255.57 512,835.84  
 SBKPSXV3 ALTRIA GROUP INC 3.4% DUE 02-04-2041 2,480,000.00 2,468,393.34 1,823,742.40  
 SBKPSXV3 ALTRIA GROUP INC 3.4% DUE 02-04-2041 1,864,000.00 1,842,549.88 1,370,748.32  
 SBKPSXV3 ALTRIA GROUP INC 3.4% DUE 02-04-2041 910,000.00 905,736.61 669,195.80  
 SBKPSXV3 ALTRIA GROUP INC 3.4% DUE 02-04-2041 530,000.00 396,419.11 389,751.40  
 SBKPSXV3 ALTRIA GROUP INC 3.4% DUE 02-04-2041 400,000.00 271,345.00 294,152.00  
 SBKPSXV3 ALTRIA GROUP INC 3.4% DUE 02-04-2041 435,000.00 417,676.55 319,890.30  
 SBKPSY06 ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG 432,000.00 297,020.48 305,735.04  
 SB0P1617 ALTRIA GROUP INC 3.875% DUE 09-16-2046 780,000.00 996,262.40 588,429.80  
 SB0P1617 ALTRIA GROUP INC 3.875% DUE 09-16-2046 136,000.00 137,899.53 102,599.76  
 SBKPIWH2 ALTRIA GROUP INC 4.0% DUE 02-04-2061 26,000.00 16,092.64 19,072.30  
 SB8K84P2 ALTRIA GROUP INC 4.25% DUE 08-09-2042 1,439,000.00 1,340,071.66 1,175,202.52  
 SB8K84P2 ALTRIA GROUP INC 4.25% DUE 08-09-2042 767,000.00 746,880.29 626,393.56  
 SB8K84P2 ALTRIA GROUP INC 4.25% DUE 08-09-2042 1,057,000.00 1,071,641.15 867,514.00  
 C02209S8K8 ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG 1,440,000.00 1,057,622.40 1,145,462.40  
 C02209S8K8 ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG 325,000.00 322,588.29 258,524.50  
 C02209S8K8 ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG 237,000.00 208,436.68 188,524.02  
 SB72XN11 ALTRIA GROUP INC 4.5% DUE 05-02-2043 398,000.00 360,830.22 332,930.98  
 SBF25777 ALTRIA GROUP INC 4.8% DUE 02-14-2029 666,000.00 724,508.09 666,134.20  
 SBF25777 ALTRIA GROUP INC 4.8% DUE 02-14-2029 575,000.00 658,104.75 574,252.50  
 SBF25728 ALTRIA GROUP INC 5.8% DUE 02-14-2039 580,000.00 586,781.11 593,038.40  
 SBF25728 ALTRIA GROUP INC 5.8% DUE 02-14-2039 1,290,000.00 1,287,802.72 1,318,999.20  
 SBF25800 ALTRIA GROUP INC 5.95% DUE 02-14-2049 1,760,000.00 1,773,791.99 1,817,415.60  
 SBF25800 ALTRIA GROUP INC 5.95% DUE 02-14-2049 1,001,000.00 996,945.60 1,022,041.02  
 SBF25800 ALTRIA GROUP INC 5.95% DUE 02-14-2049 1,500,000.00 1,496,200.04 1,531,530.00  
 SBF25811 ALTRIA GROUP INC 6.2% DUE 02-14-2059 217,000.00 216,404.17 230,519.10  
 SBF25811 ALTRIA GROUP INC 6.2% DUE 02-14-2059 1,209,000.00 1,225,179.01 1,284,320.10  
 SBNVX024 ALTRIA GROUP INC 6.875% DUE 11-01-2033 1,245,000.00 1,262,384.20 1,372,948.15  
 SBNVX024 ALTRIA GROUP INC 6.875% DUE 11-01-2033 542,000.00 540,569.12 597,701.34  
 SB80J133 ALTRIA GROUP INC 9.95% DUE 11-30-2038 875,000.00 1,512,629.21 1,185,441.25  
 S2692632 ALTRIA GROUP INC COM 11,283.00 502,204.35 455,156.22  
 SBF257X6 ALTRIA GROUP INC FIXED 4.4% DUE 02-14-2026 1,100,000.00 1,097,701.00 1,090,111.00  
 SBNM4M28 AMAZEUS IT GROUP EURO.001 1,134.00 75,001.63 82,890.16  
 SBNM1F18 AMAZON COM INC 2.1% DUE 05-12-2031 BEO 931,000.00 826,257.60 803,006.12  
 C023135B72 AMAZON COM INC 2.5% DUE 06-03-2050 730,000.00 723,071.12 487,472.10  
 C023135B72 AMAZON COM INC 2.5% DUE 06-03-2050 981,000.00 761,812.93 655,082.37  
 C023135B72 AMAZON COM INC 2.5% DUE 06-03-2050 520,000.00 502,209.12 347,240.40  
 C023135B72 AMAZON COM INC 2.5% DUE 06-03-2050 1,390,000.00 1,376,806.65 1,928,200.30  
 C023135B9 AMAZON COM INC 2.7% DUE 06-03-2060 1,000,000.00 998,802.94 664,980.20  
 C023135B9 AMAZON COM INC 2.7% DUE 06-03-2060 377,000.00 377,777.95 250,697.46  
 C023135B9 AMAZON COM INC 2.7% DUE 06-03-2060 485,000.00 466,986.59 322,515.30  
 SBNM9QN81 AMAZON COM INC 3.6% 04-13-2032 BEO 835,000.00 833,518.77 795,487.80  
 C023135B14 AMAZON COM INC 4.05% 08-22-2047 1,060,000.00 1,067,772.63 957,614.60  
 C023135B14 AMAZON COM INC 4.05% 08-22-2047 912,000.00 992,240.01 933,909.92  
 C023135B14 AMAZON COM INC 4.05% 08-22-2047 1,026,000.00 994,001.23 926,898.66  
 S2000019 AMAZON COM INC COM 57,139.00 6,769,005.15 8,681,699.66  
 S2000019 AMAZON COM INC COM 25,231.00 2,764,404.91 3,833,598.14  
 C023135B72 AMAZON COM INC FIXED 3.875% DUE 08-22-2037 3,534,000.00 2,964,754.77 3,286,973.40  
 C023135B72 AMAZON COM INC FIXED 3.875% DUE 08-22-2037 1,400,000.00 1,397,020.48 1,302,140.00  
 C023135B72 AMAZON COM INC FIXED 3.875% DUE 08-22-2037 4,409,000.00 3,689,407.11 4,100,810.90  
 C023135B72 AMAZON COM INC FIXED 3.875% DUE 08-22-2037 274,000.00 231,495.48 254,847.40  
 C023135B72 AMAZON COM INC FIXED 3.875% DUE 08-22-2037 736,000.00 786,863.17 684,553.60  
 C023135B72 AMAZON COM INC FIXED 3.875% DUE 08-22-2037 910,000.00 908,066.04 846,391.00  
 C023135B72 AMAZON COM INC FIXED 4.25% DUE 08-22-2057 905,000.00 905,814.86 840,334.14  
 C023135B72 AMAZON COM INC FIXED 4.25% DUE 08-22-2057 68,000.00 84,379.04 62,983.28  
 C023135C80 AMAZON COM INC NT 3.1% 05-12-2051 1,030,000.00 723,866.95 769,337.90  
 C023135C80 AMAZON COM INC NT 3.1% 05-12-2051 1,940,000.00 1,955,310.11 1,449,044.20  
 C023135C80 AMAZON COM INC NT 3.1% 05-12-2051 656,000.00 650,342.68 489,986.08  
 C023135C80 AMAZON COM INC NT 3.1% 05-12-2051 170,000.00 171,252.44 136,978.10  
 SBNVX8J3 AMAZON COM INC NT 3.25% 05-12-2061 170,000.00 168,648.74 125,460.00  
 SBNVX8J3 AMAZON COM INC NT 3.25% 05-12-2061 1,441,000.00 1,296,229.03 1,063,458.00  
 SBNVX8J3 AMAZON COM INC NT 3.25% 05-12-2061 1,095,000.00 1,086,296.29 808,110.00  
 SBNVX8J3 AMAZON COM INC NT 3.25% 05-12-2061 385,000.00 379,449.23 284,130.00  
 SBLP9102 AMAZON COM INC NT 4.1% 04-13-2062 1,947,500.00 1,635,607.70 1,725,899.74  
 SBLP9103 AMAZON.COM INC 3.95% 04-13-2052 1,913,000.00 1,505,085.37 1,680,187.90  
 SBLP9103 AMAZON.COM INC 3.95% 04-13-2052 2,085,000.00 2,045,581.26 1,831,255.50  
 SBLP9103 AMAZON.COM INC 3.95% 04-13-2052 200,000.00 199,172.54 175,660.00  
 SBNM4G703 AMC ENTMT HEDGS INC CL A NEW 1,289.00 22,500.66 7,888.68  
 SBLCH993 AMC NETWORKS INC 4.25% DUE 02-15-2029 REG 700,000.00 700,000.00 537,755.00  
 SBL1F307 AMCOR PLC ORD USDO.01 9,101.00 104,130.52 87,733.64  
 S2256908 AMDOCS ORD GBO.01 718.00 58,475.40 63,105.02  
 S2024332 AMERDISYS INC COM 212.00 22,165.89 20,152.72  
 C02376A34 AMER AIRLINES 3.95% 01-13-2032 232,050.00 232,050.00 206,707.82  
 S2026242 AMER ELEC PWR CO INC COM 1,265.00 286,712.67 265,183.30  
 S2026242 AMER ELEC PWR CO INC COM 490.00 41,755.60 39,797.80  
 S2134532 AMER FINL GROUP INC OH COM STK 469.00 61,453.91 55,759.41  
 SB2R6204 AMER MOVIL S A B DE CV FORMERLY AME GTDSR NT 6.125 DUE 11-01-21 634,000.00 678,444.67 690,933.20  
 SB2R6204 AMER MOVIL S A B DE CV FORMERLY AME GTDSR NT 6.125 DUE 11-01-21 290,000.00 359,684.43 316,042.00  
 SBK7K124 AMER MOVIL SAB DE 4.65% DUE 04-22-2029 315,000.00 313,479.92 296,021.50  
 SBK7K124 AMER MOVIL SAB DE 4.375% DUE 04-22-2049 570,000.00 567,073.89 506,866.80  
 SBK7K124 AMER MOVIL SAB DE 4.375% DUE 04-22-2049 520,000.00 519,983.65 462,404.80  
 SB82VRK5 AMER MOVIL SAB DE 4.375% DUE 07-16-2042 840,000.00 854,738.20 759,511.20  
 SBN10J15 AMER MOVIL SAB DE 4.7% DUE 07-21-2032 430,000.00 429,480.26 422,152.50  
 SB8C3G6C AMER MOVIL SAB DE CV 6.125% 03-30-2040 2,332,000.00 2,976,138.33 253,9548.00  
 SB8C3G6C AMER MOVIL SAB DE CV 6.125% 03-30-2040 560,000.00 581,803.50 609,840.00  
 SB8C3G6C AMER MOVIL SAB DE CV 6.125% 03-30-2040 187,000.00 233,943.32 203,643.00  
 S2888152 AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO 1,375,000.00 1,562,258.73 1,592,538.75  
 S2791205 AMERADA HESS CORP 7.3% DUE 08-15-2031 630,000.00 800,565.82 728,311.50  
 S2791205 AMERADA HESS CORP 7.3% DUE 08-15-2031 2,150,000.00 2,743,745.58 2,485,507.50  
 S2517638 AMERADA HESS CORP 7.875% DUE 10-01-2029 2,110,000.00 2,317,201.51 2,421,668.10  
 SBL1M1M6 AMEREN CORP 2.5% DUE 09-15-2024 1,982,000.00 1,981,832.30 1,938,197.80  
 SBM6KDF3 AMEREN CORP 3.5% DUE 01-15-2031 REG 2,050,000.00 1,897,822.67 1,870,707.00  
 SBN1G4R0 AMEREN CORP 5.0% 02-15-2029 2,900,000.00 2,893,446.00 2,917,748.00  
 SBMVR9H3 AMEREN CORP 5.7% 01-01-2026 3,100,000.00 3,096,001.00 3,173,687.00  
 SBMVR9H3 AMEREN CORP 5.7% 12-01-2026 2,251,000.00 2,248,096.21 2,304,506.27  
 S2050832 AMEREN CORP COM 1,652.00 132,658.53 119,505.68  
 SBM4Z7J5 AMEREN ILL CO 1.55% DUE 11-15-2030 2,000,000.00 1,991,540.00 1,630,760.00  
 SBL59F96 AMEREN ILL CO 15T MTG BD 2.9% 06-15-2051 190,000.00 114,706.80 130,201.30  
 C02361D4R1 AMEREN ILL CO 3.7% 12-01-2047 230,000.00 203,089.79 188,698.90

|  |            |                                                                     |              |              |              |
|--|------------|---------------------------------------------------------------------|--------------|--------------|--------------|
|  | SBD03C36   | AMEREN ILL CO 4.15% DUE 03-15-2046                                  | 401,000.00   | 437,463.93   | 347,342.19   |
|  | SBD03C36   | AMEREN ILL CO 4.15% DUE 03-15-2046                                  | 1,334,000.00 | 1,367,010.03 | 1,155,497.46 |
|  | SBF5M0D8   | AMEREN ILL CO 4.5% 03-15-2049                                       | 189,000.00   | 220,872.01   | 173,755.26   |
|  | SBH5GGP8   | AMEREN ILL CO 4.8% DUE 12-15-2043                                   | 14,000.00    | 17,885.98    | 12,951.82    |
|  | SBH5GGP8   | AMEREN ILL CO 4.8% DUE 12-15-2043                                   | 75,000.00    | 74,641.37    | 69,384.75    |
|  | SBP8JTN9   | AMEREN ILL CO FIXED 5.9% DUE 12-01-2052                             | 140,000.00   | 139,567.40   | 157,515.40   |
|  | SB8B3JH7   | AMERICA MOVIL 5 A DE C V SR NT 6.375% DUE 03-01-2035 REG            | 240,000.00   | 337,746.05   | 267,993.60   |
|  | SBC7VK72   | AMERICAN AIRLINES INC COM USD\$1                                    | 4,100.00     | 54,210.00    | 56,334.00    |
|  | SBYWB6J2   | AMERICAN AIRLINES INC 3.75% A/B/K/O7-15-2029 USD/AA'                | 220,074.00   | 192,545.01   | 204,182.73   |
|  | SBP9Y7W0   | AMERICAN AIRLS 2015-1 PASS THRU TRS 3.375% DUE 05-01-2027           | 80,536.74    | 69,315.64    | 73,741.86    |
|  | SBPY54C4   | AMERICAN ELEC PWR 5.699% 08-15-2025                                 | 1,613,000.00 | 1,605,773.76 | 1,625,371.71 |
|  | SBPY54C4   | AMERICAN ELEC PWR 5.699% 08-15-2025                                 | 1,425,000.00 | 1,418,616.00 | 1,435,929.75 |
|  | SBMC7Z54   | AMERICAN ELEC PWR CO INC 1.0% DUE 11-01-2025 REG                    | 955,000.00   | 936,594.42   | 886,994.45   |
|  | SBMC7Z54   | AMERICAN ELEC PWR CO INC 1.0% DUE 11-01-2025 REG                    | 255,000.00   | 254,613.16   | 236,841.45   |
|  | SBJ7Y7K8   | AMERICAN ELEC PWR CO INC 2.031% DUE 03-15-2024 REG                  | 5,885,000.00 | 5,777,892.27 | 5,833,741.65 |
|  | SBJ7Y7K8   | AMERICAN ELEC PWR CO INC 2.031% DUE 03-15-2024 REG                  | 1,625,000.00 | 1,635,748.94 | 1,610,846.25 |
|  | SBLHM0I4   | AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG        | 175,000.00   | 110,579.00   | 125,387.50   |
|  | SBLHM0I4   | AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG        | 660,000.00   | 654,962.16   | 672,890.00   |
|  | SBDMS2A1   | AMERICAN ELECTRIC POWER CO INC 5.625% DUE 03-01-2033                | 1,285,000.00 | 1,301,298.00 | 1,240,948.90 |
|  | S2026082   | AMERICAN EXPRESS CO                                                 | 3,677.00     | 560,599.76   | 688,849.18   |
|  | SBM928H3   | AMERICAN EXPRESS CO 2.25% DUE 03-04-2025BEO                         | 826,000.00   | 825,281.88   | 799,320.20   |
|  | SBM928H3   | AMERICAN EXPRESS CO 2.55% DUE 03-04-2027BEO                         | 1,060,000.00 | 1,019,725.89 | 993,697.00   |
|  | SBP48F86   | AMERICAN EXPRESS CO 3.3% 05-03-2027                                 | 900,000.00   | 1,007,886.00 | 860,877.00   |
|  | SBMHQ2J1   | AMERICAN EXPRESS CO 3.55% 12-31-2049                                | 180,000.00   | 180,000.00   | 154,278.00   |
|  | SB52K9F1   | AMERICAN EXPRESS CO 5.282% 07-27-2029                               | 520,000.00   | 520,000.00   | 530,951.20   |
|  | SB52K9F1   | AMERICAN EXPRESS CO 5.282% 07-27-2029                               | 345,000.00   | 344,333.10   | 352,265.70   |
|  | SB52K9F1   | AMERICAN EXPRESS CO 5.282% 07-27-2029                               | 770,000.00   | 769,743.53   | 786,216.20   |
|  | SB52K9F1   | AMERICAN EXPRESS CO 5.282% 07-27-2029                               | 2,755,000.00 | 2,755,000.00 | 2,813,020.30 |
|  | SBLPP653   | AMERICAN EXPRESS CO 6.489% 07-28-2034                               | 730,000.00   | 730,000.00   | 756,725.30   |
|  | SBLPP653   | AMERICAN EXPRESS CO 5.625% 07-28-2034                               | 180,000.00   | 175,801.22   | 186,589.80   |
|  | SBMHLTH9   | AMERICAN EXPRESS CO 6.338% DUE 10-30-2026                           | 2,800,000.00 | 2,800,000.00 | 2,856,840.00 |
|  | SBMHLTH9   | AMERICAN EXPRESS CO 6.338% DUE 10-30-2026                           | 2,645,000.00 | 2,645,000.00 | 2,698,693.50 |
|  | SBMHLTD5   | AMERICAN EXPRESS CO 6.489% DUE 10-30-2031                           | 2,830,000.00 | 2,828,840.55 | 3,071,540.50 |
|  | SBMHLTD5   | AMERICAN EXPRESS CO 6.489% DUE 10-30-2031                           | 280,000.00   | 280,000.00   | 313,666.15   |
|  | CO2582J01  | AMERICAN EXPRESS CR ACCOUNT MASTER TR SER 23-3 CL A 5.23% 09-15-    | 529,000.00   | 530,506.66   | 537,531.87   |
|  | CO2582J02  | AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST SER 23-1 CL A 4.87%    | 100,000.00   | 99,991.13    | 100,666.26   |
|  | CO2582J02  | AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST SER 23-1 CL A 4.87%    | 280,000.00   | 279,975.16   | 281,865.53   |
|  | SBNDB285   | AMERICAN HOMES 4 RENT 3.625% 04-15-2032                             | 332,000.00   | 323,756.44   | 298,056.32   |
|  | SBNDB285   | AMERICAN HOMES 4 RENT 4.3% 04-15-2052                               | 149,000.00   | 144,883.13   | 140,010.15   |
|  | SBC5FSR9   | AMERICAN HOMES 4 RENT COMMON STOCK                                  | 2,125.00     | 71,825.89    | 76,415.00    |
|  | SBNKJ1R1   | AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO                 | 321,000.00   | 314,694.73   | 221,316.66   |
|  | C994NB997  | AMERICAN IND PTRS CAP F D I                                         | 2,554.64     | 2,554.64     | 1.00         |
|  | SBRF4MLO   | AMERICAN INTERNATIONAL 5.125% 03-27-2033                            | 1,515,000.00 | 1,479,855.37 | 1,542,939.44 |
|  | SBRF4MLO   | AMERICAN INTERNATIONAL 5.125% 03-27-2033                            | 1,797,000.00 | 1,750,691.31 | 1,825,320.72 |
|  | SBRF4MLO   | AMERICAN INTERNATIONAL 5.125% 03-27-2033                            | 2,665,000.00 | 2,429,962.90 | 2,707,000.40 |
|  | SBKXSV58   | AMERICAN INTERNATIONAL GROUP INC BND5 4.8% DUE 07-10-2045 REG       | 150,000.00   | 186,802.03   | 142,078.50   |
|  | S2027342   | AMERICAN INTERNATIONAL GROUP INC COM                                | 4,499.20     | 248,122.43   | 304,807.25   |
|  | S2027342   | AMERICAN INTERNATIONAL GROUP INC COM                                | 3,785.00     | 212,559.75   | 256,433.75   |
|  | SB7BF1L2   | AMERICAN TOWER CORP                                                 | 2,931.00     | 693,159.43   | 632,744.28   |
|  | SB7BF1L2   | AMERICAN TOWER CORP                                                 | 2,890.00     | 610,136.80   | 623,893.20   |
|  | SB1VL1Q7   | AMERICAN TOWER CORP 3.65% DUE 03-15-2027                            | 1,300,000.00 | 1,293,721.00 | 1,251,146.00 |
|  | SBRJVG15   | AMERICAN TOWER CORP 5.25% 07-15-2028                                | 3,540,000.00 | 3,529,804.80 | 3,601,843.80 |
|  | SBMYVY86   | AMERICAN TOWER CORP NEW 1.6% DUE 04-15-2026 BEO                     | 1,340,000.00 | 1,188,425.73 | 1,146,962.80 |
|  | SBDGL339   | AMERICAN TOWER CORP NEW 5.5% 03-15-2028                             | 5,371,000.00 | 5,387,236.74 | 5,507,737.08 |
|  | SBDGL339   | AMERICAN TOWER CORP NEW 5.5% 03-15-2028                             | 385,000.00   | 383,821.90   | 394,224.60   |
|  | SBDGL651   | AMERICAN TOWER CORP NEW 5.65% 03-15-2033                            | 2,200,000.00 | 2,189,968.00 | 2,290,574.00 |
|  | SBF1Q1Q2   | AMERICAN TOWER CORP NEW 5.9% 11-15-2033                             | 800,000.00   | 797,192.00   | 849,600.00   |
|  | SBF1Q1Q2   | AMERICAN TOWER CORP NEW 5.9% 11-15-2033                             | 575,000.00   | 572,981.75   | 610,650.00   |
|  | SBFYVXJ3   | AMERICAN WTR CAP CORP 4.8% 09-01-2028                               | 1,005,000.00 | 1,145,450.00 | 963,592.00   |
|  | SBYBVHJ3   | AMERICAN WTR CAP CORP 4.15% 06-01-2049                              | 71,000.00    | 95,123.83    | 61,402.22    |
|  | SBMBV577   | AMERICAN WTR CAP CORP SR NT 3.25% 06-01-2051                        | 1,278,000.00 | 1,274,481.81 | 945,106.56   |
|  | SB2R3PV1   | AMERICAN WTR WKS CO INC NEW COM                                     | 1,218.00     | 163,345.90   | 160,763.82   |
|  | SBNAMZ63   | AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031                        | 960,000.00   | 359,161.76   | 283,546.80   |
|  | SBNAMZ63   | AMERICO LIFE INC SR NT 144A 3.45% 04-15-2031                        | 240,000.00   | 59,941.18    | 189,031.00   |
|  | SBSKZK7K   | AMERICOLD RLTY TR INC COM                                           | 1,692.00     | 48,236.80    | 51,216.84    |
|  | CO3065UAD1 | AMERICREDIT 5.81% DUE 05-18-2028                                    | 383,000.00   | 382,936.77   | 387,816.00   |
|  | CO3067BAD1 | AMERICREDIT AUTOMOBILE RECEIVABLES AUTO RECEIVABLES BACKED NT'      | 192,000.00   | 191,985.09   | 192,967.73   |
|  | SBRP11T2   | AMERICREDIT AUTOMOBILE RECEIVABLES TR 2022-2 AUTOMOBILE CL B 4      | 175,000.00   | 174,965.37   | 173,246.62   |
|  | SBRP11T8   | AMERICREDIT AUTOMOBILE RECEIVABLES TR 2021-1 CL A 3.4 38% DUE 04-11 | 1,000,000.00 | 892,312.68   | 938,213.52   |
|  | SBNK9D79   | AMERIPRISE FINANCIAL INC 5.15% DUE 05-15-2033                       | 1,540,000.00 | 1,536,257.80 | 1,591,066.40 |
|  | SBO1J057   | AMERIPRISE FINL INC COM                                             | 655.00       | 178,430.13   | 248,788.65   |
|  | SBVYLQI4   | AMERISOURCEBERGEN 4.25% DUE 03-01-2045                              | 1,200,000.00 | 1,197,986.46 | 1,058,964.00 |
|  | SBMTF8A5   | AMERISOURCEBERGEN CORP SR NT 7.7% 03-15-2031                        | 2,359,000.00 | 2,006,178.88 | 2,070,989.69 |
|  | SBMTF8A4   | AMERISOURCEBERGEN FIXED 3.8% DUE 05-15-2030                         | 64,000.00    | 66,565.12    | 57,246.72    |
|  | CO2377AA6  | AMERICAN AIRLINES INC 3.7% DUE 10-01-2026                           | 264,073.58   | 259,452.29   | 245,453.75   |
|  | SBYWB1B7   | AMERN AIRLINES INC 4.1% DUE 07-15-2029                              | 600,167.56   | 576,721.66   | 548,181.05   |
|  | SBL59053   | AMERN AIRLS 2017-1 4.95% DUE 08-15-2026                             | 875,500.00   | 841,870.76   | 846,302.08   |
|  | SBDPVD00   | AMERN ELEC PWR CO 4.3% DUE 12-01-2028                               | 4,400,000.00 | 4,387,592.00 | 4,300,780.00 |
|  | SBN68P91   | AMERN EXPRESS CO 4.05% DUE 12-03-2042                               | 220,000.00   | 180,039.20   | 199,172.60   |
|  | SBRJQTJ7   | AMERN EXPRESS CO FLTGT RT 3.043% DUE 05-01-2034                     | 95,000.00    | 94,550.65    | 94,982.90    |
|  | SBS3BCG5   | AMERN EXPRESS CO FLTGT RT 3.389% DUE 07-28-2027                     | 574,000.00   | 574,000.00   | 580,583.78   |
|  | SBR38Y05   | AMERN FINL GROUP 4.5% DUE 06-15-2047                                | 1,102,000.00 | 1,125,653.21 | 927,377.08   |
|  | SBR38Y05   | AMERN FINL GROUP 4.5% DUE 06-15-2047                                | 700,000.00   | 639,810.80   | 589,078.00   |
|  | SBD22X06   | AMERN HOMES 4 RENT 4.25% DUE 02-15-2028                             | 1,316,688.03 | 1,316,688.03 | 1,240,504.00 |
|  | SBDYCL05   | AMERN HOMES 4 RENT 4.9% DUE 02-15-2029                              | 900,000.00   | 896,683.82   | 892,809.00   |
|  | SBDVJNG8   | AMERN INTL GROUP 4.375% DUE 01-15-2055                              | 125,000.00   | 106,514.31   | 100,002.50   |
|  | SBMCTM02   | AMERN INTL GROUP 4.375% DUE 06-30-2050                              | 80,000.00    | 63,812.49    | 71,867.20    |
|  | SBMCTM02   | AMERN INTL GROUP 4.375% DUE 06-30-2050                              | 440,000.00   | 333,951.20   | 395,269.60   |
|  | SBRGJ1N4   | AMERN INTL GROUP 4.5% DUE 07-16-2044                                | 585,000.00   | 585,000.00   | 599,172.60   |
|  | SBRGJ1N4   | AMERN INTL GROUP 4.5% DUE 07-16-2044                                | 367,000.00   | 335,676.55   | 332,406.58   |
|  | SBRKXCM3   | AMERN INTL GROUP 4.75% DUE 04-01-2048                               | 410,000.00   | 525,898.80   | 389,327.80   |
|  | SBRKXCM3   | AMERN INTL GROUP 4.75% DUE 04-01-2048                               | 408,000.00   | 405,824.14   | 387,428.64   |
|  | SBRKXCM3   | AMERN INTL GROUP 4.75% DUE 04-01-2048                               | 640,000.00   | 720,713.22   | 607,731.20   |
|  | SBN65A11   | AMERN INTL GROUP 6.8% DUE 11-15-2037                                | 526,000.00   | 538,334.44   | 572,724.58   |
|  | SBLD3C06   | AMERN TOWER CORP 1.5% DUE 01-31-2028                                | 1,448,000.00 | 1,441,693.45 | 1,266,420.80 |
|  | SBL9BW37   | AMERN TOWER CORP 2.9% DUE 01-15-2030                                | 100,000.00   | 103,016.00   | 89,445.00    |
|  | SBMWXCX8   | AMERN TOWER CORP 2.95% DUE 01-15-2051                               | 96,000.00    | 59,012.16    | 64,229.76    |
|  | SBMWXCX8   | AMERN TOWER CORP 2.95% DUE 01-15-2051                               | 950,000.00   | 756,897.62   | 635,607.00   |
|  | SBNBKJ72   | AMERN TOWER CORP 3.1% DUE 06-15-2050                                | 145,545.41   | 136,964.61   | 136,964.61   |
|  | SBNBKJ72   | AMERN TOWER CORP 3.1% DUE 06-15-2050                                | 531,000.00   | 405,160.37   | 363,644.73   |
|  | SBD0CVX35  | AMERN TOWER CORP 3.125% DUE 01-15-2027                              | 1,000,000.00 | 1,099,816.00 | 946,570.00   |
|  | SBD0CVX35  | AMERN TOWER CORP 3.125% DUE 01-15-2027                              | 163,000.00   | 152,020.32   | 154,290.91   |
|  | SBPY5W65   | AMERN TOWER CORP 3.55% DUE 07-15-2027                               | 825,000.00   | 926,862.75   | 797,635.25   |
|  | SBPY5W65   | AMERN TOWER CORP 3.55% DUE 07-15-2027                               | 407,000.00   | 443,709.36   | 393,033.39   |
|  | SBD21TM5   | AMERN TOWER CORP 3.7% DUE 10-15-2049                                | 355,000.00   | 328,791.79   | 270,282.80   |
|  | SBJMJB14   | AMERN TOWER CORP 3.8% DUE 08-15-2029                                | 2,900,000.00 | 3,055,043.67 | 2,755,609.00 |
|  | SBPBKX88   | AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026                         | 292,000.00   | 255,759.75   | 266,312.76   |
|  | SBPBKX88   | AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026                         | 390,000.00   | 388,323.27   | 355,691.00   |
|  | SBRF0M54   | AMERN WTR CAP CORP 3.75% DUE 09-01-2047                             | 481,000.00   | 396,142.47   | 394,121.78   |
|  | SBRFV4W4   | AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048                        | 140,000.00   | 139,931.22   | 122,603.60   |
|  | SBRFV4W4   | AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048                        | 530,000.00   | 548,855.90   | 464,142.20   |
|  | S2089212   | AMETEK INC NEW COM                                                  | 1,442.00     | 173,393.45   | 237,771.38   |
|  | SBNJ2V16   | AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031                        | 170,000.00   | 170,000.00   | 130,899.40   |
|  | CO3162CJ2  | AMGEN INC 2.45% DUE 07-12-2030                                      | 774,000.00   | 694,462.86   | 697,296.52   |
|  | SBD0FDG3   | AMGEN INC 2.6% DUE 08-19-2026                                       | 1,770,000.00 | 1,632,358.80 | 1,682,208.00 |
|  | SBN0THC8   | AMGEN INC 2.77% 09-01-2053                                          | 340,000.00   | 202,262.44   | 218,912.40   |
|  | SBN0THC8   | AMGEN INC 2.77% 09-01-2053                                          | 375,000.00   | 232,025.08   | 241,447.50   |
|  | SBN0THC8   | AMGEN INC 2.77% 09-01-2053                                          | 2,413,000.00 | 2,271,987.92 | 1,553,634.18 |
|  | SBNP4212   | AMGEN INC 3% S/NR 15/01/2052 USD10000                               | 1,851,000.00 | 1,682,721.56 | 1,299,597.76 |
|  | CO31162C57 | AMGEN INC 3.375% 02-21-2050                                         | 86,000.00    | 81,836.67    | 64,220.50    |
|  | CO31162C57 | AMGEN INC 3.375% 02-21-2050                                         | 987,000.00   | 850,754.79   | 737,042.25   |
|  | CO31162BVI | AMGEN INC 3.625% DUE 05-22-2024                                     | 1,100,000.00 | 1,098,174.00 | 1,091,244.00 |
|  | CO31162D06 | AMGEN INC 4.2% 03-01-2043                                           | 2,020,000.00 | 2,019,959.60 | 1,934,070.20 |
|  | CO31162B22 | AMGEN INC 4.4% 05-01-2045                                           | 959,000.00   | 1,088,180.68 | 854,248.43   |
|  | CO31162B22 | AMGEN INC 4.4% 05-01-2045                                           | 320,000.00   | 316,901.70   | 285,046.40   |
|  | SBPYOTJ2   | AMGEN INC 4.4% DUE 02-22-2062 BEO                                   | 5,800,000.00 | 5,781,020.01 | 4,922,228.00 |
|  | SBD0RSC4   | AMGEN INC 4.563% DUE 06-15-2048                                     | 2,028,000.00 | 1,760,867.59 | 1,835,279.16 |
|  | SBD0RV212  | AMGEN INC 4.663% DUE 06-15-2051                                     | 1,215,000.00 | 1,163,320.45 | 1,109,720.25 |
|  | SBD0RV212  | AMGEN INC 4.663% DUE 06-15-2051                                     | 115,000.00   | 100,757.25   | 105,035.25   |
|  | SBD0RV212  | AMGEN INC 4.663% DUE 06-15-2051                                     | 536,000.00   | 532,688.57   | 471,288.60   |
|  | SBD0RV212  | AMGEN INC 4.663% DUE 06-15-2051                                     | 460,000.00   | 456,962.98   | 420,141.00   |



|   |            |                                                            |              |              |              |
|---|------------|------------------------------------------------------------|--------------|--------------|--------------|
|   | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 1,400,000.00 | 1,407,595.99 | 1,478,792.00 |
|   | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 1,347,000.00 | 1,341,325.24 | 1,422,809.16 |
|   | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 1,150,000.00 | 1,148,344.00 | 1,214,722.00 |
|   | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 2,596,000.00 | 2,481,668.35 | 2,647,037.68 |
|   | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 523,000.00   | 523,330.79   | 552,434.44   |
| * | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 3,587,000.00 | 3,601,628.90 | 3,788,876.36 |
|   | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 1,401,000.00 | 1,402,438.36 | 1,479,848.28 |
|   | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 150,000.00   | 150,615.00   | 158,442.00   |
|   | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 1,390,000.00 | 1,387,998.40 | 1,468,229.20 |
| * | SBMTYSX4   | AMGEN INC 5.65% 03-02-2053                                 | 1,359,000.00 | 1,353,037.66 | 1,435,484.52 |
| * | CD31162BH2 | AMGEN INC 5.65% DUE 06-15-2042                             | 470,000.00   | 480,311.80   | 488,518.00   |
|   | CD31162BH2 | AMGEN INC 5.65% DUE 06-15-2042                             | 170,000.00   | 170,878.90   | 176,698.00   |
|   | SBMTY6131  | AMGEN INC 5.711% 01-01-2025                                | 578,000.00   | 577,618.52   | 579,254.26   |
| * | SBMTY619   | AMGEN INC 5.75% DUE 03-02-2063                             | 22,000.00    | 19,602.60    | 21,193.50    |
|   | SBMTY619   | AMGEN INC 5.75% DUE 03-02-2063                             | 1,200,000.00 | 1,188,864.00 | 1,265,100.00 |
|   | SBMTY619   | AMGEN INC 5.75% DUE 03-02-2063                             | 350,000.00   | 346,752.00   | 368,987.50   |
|   | SBMTY619   | AMGEN INC 5.75% DUE 03-02-2063                             | 680,000.00   | 673,689.60   | 716,890.00   |
|   | SBMTY619   | AMGEN INC 5.75% DUE 03-02-2063                             | 510,000.00   | 505,287.20   | 537,867.50   |
|   | SBMTY619   | AMGEN INC 5.75% DUE 03-02-2063                             | 940,000.00   | 931,276.80   | 960,995.00   |
| * | SBMTY619   | AMGEN INC 5.75% DUE 03-02-2063                             | 1,640,000.00 | 1,624,780.80 | 1,728,970.00 |
|   | SBMTY619   | AMGEN INC 5.75% DUE 03-02-2063                             | 370,000.00   | 369,502.89   | 390,072.50   |
| * | SB3L2H37   | AMGEN INC 6.4% DUE 02-01-2039                              | 80,000.00    | 86,880.62    | 89,128.80    |
| * | SB3L2H37   | AMGEN INC 6.4% DUE 02-01-2039                              | 510,000.00   | 712,073.41   | 568,196.10   |
| * | S2023607   | AMGEN INC COM                                              | 1,381.00     | 893,860.23   | 973,795.62   |
|   | S2023607   | AMGEN INC COM                                              | 2,480.00     | 511,737.68   | 714,289.60   |
|   | CD31162CR9 | AMGEN INC FIXED 3.15% 02-21-2040                           | 1,545,000.00 | 1,356,354.19 | 1,204,373.85 |
|   | CD31162CR9 | AMGEN INC FIXED 3.15% 02-21-2040                           | 3,985,000.00 | 4,023,802.64 | 3,106,427.05 |
|   | CD31162CR9 | AMGEN INC FIXED 3.15% 02-21-2040                           | 270,000.00   | 278,779.86   | 210,473.10   |
|   | CD31162CR9 | AMGEN INC FIXED 3.15% 02-21-2040                           | 1,921,000.00 | 1,894,729.45 | 1,499,036.19 |
|   | CD31162DP2 | AMGEN INC FIXED 5.15% 03-02-2028                           | 1,580,000.00 | 1,577,250.80 | 1,616,671.80 |
|   | CD31162DP2 | AMGEN INC FIXED 5.15% 03-02-2028                           | 2,885,000.00 | 2,916,911.60 | 2,951,960.85 |
|   | CD31162DP2 | AMGEN INC FIXED 5.15% 03-02-2028                           | 95,000.00    | 94,834.70    | 97,204.95    |
|   | SBNTXK21   | AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052                   | 1,381,000.00 | 1,387,644.09 | 1,149,693.19 |
|   | SBNTXK21   | AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052                   | 1,025,000.00 | 822,126.60   | 868,164.75   |
| * | SBNTXK21   | AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052                   | 1,631,000.00 | 1,486,142.79 | 1,381,440.69 |
| * | CD31162DC1 | AMGEN INC SR NT 3% 01-15-2052                              | 1,009,000.00 | 983,666.54   | 708,146.47   |
|   | CD31162DC1 | AMGEN INC SR NT 3% 01-15-2052                              | 410,000.00   | 273,201.68   | 287,750.30   |
|   | SBMWPCN3   | AMPHENDI CORP 2.2% DUE 09-15-2031                          | 1,610,000.00 | 1,249,569.30 | 1,357,648.60 |
| * | S2145084   | AMPHENDI CORP NEW CL A                                     | 1,672.00     | 185,994.49   | 364,005.36   |
|   | SB14N171   | AMPLIFON EURO.02                                           | 5,554.00     | 166,443.55   | 192,277.99   |
| * | SB14N171   | AMPLIFON EURO.02                                           | 325.00       | 12,728.92    | 11,251.41    |
| * | SBM91201   | AMPOL LTD NPV                                              | 620.00       | 12,604.34    | 15,293.51    |
| * | SBV28024   | ANADI EURO.5                                               | 161.00       | 11,119.60    | 10,955.48    |
| * | S6014908   | ANA HOLDINGS INC NPV                                       | 384.55       | 11,245.59    | 8,356.50     |
|   | S6014908   | ANA HOLDINGS INC NPV                                       | 12,600.00    | 274,334.96   | 273,485.60   |
| * | SBPBK6K5   | ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO      | 455,000.00   | 441,690.75   | 340,772.25   |
|   | SBPBK6K5   | ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO      | 330,000.00   | 245,895.75   | 247,153.50   |
|   | SBPBK6K5   | ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO      | 966,000.00   | 963,289.67   | 274,115.70   |
| * | SBPBK6M7   | ANALOG DEVICES INC 2.95% 10-01-2051                        | 1,065,000.00 | 1,021,937.00 | 766,555.05   |
|   | SBPBK6M7   | ANALOG DEVICES INC 2.95% 10-01-2051                        | 90,000.00    | 89,276.55    | 64,779.30    |
| * | S2032067   | ANALOG DEVICES INC COM                                     | 3,170.00     | 499,151.71   | 629,435.20   |
|   | SB1WVF68   | ANDRITZ AG NPV (BR)                                        | 4,685.00     | 261,978.90   | 291,886.09   |
|   | CD3465AAB  | ANGEL OAK MFG TR 2021-5.1 4.88% 09-25-2066                 | 518,487.74   | 427,832.16   | 419,718.84   |
|   | CD3464PAA5 | ANGEL OAK MFG TR 3.93% DUE 01-25-2067                      | 819,817.58   | 711,830.96   | 737,501.13   |
|   | CD3464TAA7 | ANGEL OAK MFG TR 4% DUE 01-25-2067                         | 835,805.21   | 758,493.22   | 775,286.16   |
|   | SB1XZ582   | ANGLO AMERICAN US00.54945                                  | 3,323.00     | 84,074.69    | 83,477.79    |
| * | SB1XZ582   | ANGLO AMERICAN US00.54945                                  | 3,262.00     | 78,962.85    | 81,945.39    |
|   | SB1555P2   | ANHEUSER-BUSCH 5.8% DUE 01-23-2059                         | 1,800,000.00 | 1,839,687.56 | 2,024,388.00 |
| * | SB1555P2   | ANHEUSER-BUSCH 5.8% DUE 01-23-2059                         | 35,000.00    | 34,548.55    | 39,363.10    |
|   | SB1555P2   | ANHEUSER-BUSCH 5.8% DUE 01-23-2059                         | 144,000.00   | 135,092.16   | 161,951.04   |
|   | SB1555P2   | ANHEUSER-BUSCH 5.8% DUE 01-23-2059                         | 2,766,000.00 | 2,704,548.63 | 3,110,809.56 |
|   | SB1555P2   | ANHEUSER-BUSCH 5.8% DUE 01-23-2059                         | 3,207,000.00 | 3,361,710.02 | 3,606,784.62 |
| * | SB3RQZ28   | ANHEUSER-BUSCH 8% DUE 11-15-2039                           | 437,000.00   | 630,170.67   | 568,134.96   |
| * | SB3RQZ28   | ANHEUSER-BUSCH 8% DUE 11-15-2039                           | 5,340,000.00 | 7,304,718.55 | 6,942,427.20 |
|   | SB3RQZ28   | ANHEUSER-BUSCH 8% DUE 11-15-2039                           | 129,000.00   | 191,755.73   | 167,710.32   |
|   | SB3D2230   | ANHEUSER-BUSCH COS 6.5% DUE 05-01-2042                     | 136,000.00   | 144,095.54   | 152,859.92   |
|   | SB1M21V3   | ANHEUSER-BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG      | 120,000.00   | 113,168.40   | 114,685.20   |
|   | SB1M21V3   | ANHEUSER-BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG      | 900,000.00   | 928,880.33   | 860,139.00   |
|   | SB1555M4   | ANHEUSER-BUSCH INBEV WOR 5.5% 01-23-2039                   | 225,000.00   | 219,085.00   | 242,615.25   |
|   | SB1555M5   | ANHEUSER-BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039        | 85,000.00    | 83,976.28    | 89,803.35    |
|   | SB1555M5   | ANHEUSER-BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039        | 466,000.00   | 464,880.15   | 492,333.66   |
|   | SBF7MH35   | ANHEUSER-BUSCH INC 4.439% DUE 10-06-2048                   | 1,043,000.00 | 996,091.44   | 963,930.17   |
| * | SBF7MH35   | ANHEUSER-BUSCH INC 4.439% DUE 10-06-2048                   | 159,000.00   | 160,429.35   | 146,946.21   |
|   | SBF7MH35   | ANHEUSER-BUSCH INC 4.439% DUE 10-06-2048                   | 1,600,000.00 | 1,496,333.55 | 1,478,704.00 |
|   | SBF7MH35   | ANHEUSER-BUSCH INC 4.439% DUE 10-06-2048                   | 1,575,000.00 | 1,516,980.97 | 1,465,599.25 |
|   | SBF7MH35   | ANHEUSER-BUSCH INC 4.439% DUE 10-06-2048                   | 268,000.00   | 244,468.78   | 247,682.92   |
|   | SB0Z7G01   | ANHEUSER-BUSCH 4.375% DUE 04-15-2038                       | 335,000.00   | 279,882.45   | 318,434.25   |
|   | SB0Z7G01   | ANHEUSER-BUSCH 4.375% DUE 04-15-2038                       | 250,000.00   | 299,758.35   | 237,637.50   |
| * | SB0Z7G01   | ANHEUSER-BUSCH 4.375% DUE 04-15-2038                       | 668,000.00   | 700,112.62   | 634,967.40   |
|   | SB0Z7G01   | ANHEUSER-BUSCH 4.375% DUE 04-15-2038                       | 1,240,000.00 | 1,248,485.93 | 1,178,682.00 |
| * | SB0Z78K5   | ANHEUSER-BUSCH 4.6% DUE 04-15-2048                         | 155,000.00   | 170,207.68   | 146,913.65   |
|   | SB0Z78K5   | ANHEUSER-BUSCH 4.6% DUE 04-15-2048                         | 130,000.00   | 131,918.10   | 123,217.90   |
|   | SB0Z78K5   | ANHEUSER-BUSCH 4.6% DUE 04-15-2048                         | 336,000.00   | 334,271.98   | 318,470.88   |
|   | SB0Z78K5   | ANHEUSER-BUSCH 4.6% DUE 04-15-2048                         | 158,000.00   | 157,187.42   | 140,757.14   |
|   | SBYMLC13   | ANHEUSER-BUSCH 4.7% DUE 02-01-2036                         | 215,000.00   | 211,913.07   | 215,371.95   |
| * | SB0Z7850   | ANHEUSER-BUSCH 4.75% DUE 04-15-2058                        | 846,000.00   | 782,406.18   | 807,075.54   |
|   | SBYMLG25   | ANHEUSER-BUSCH 4.9% DUE 02-01-2046                         | 2,051,000.00 | 1,783,640.06 | 2,003,293.74 |
| * | SB0ZCM99   | ANHEUSER-BUSCH 4.95% DUE 01-15-2042                        | 107,000.00   | 134,124.91   | 107,423.72   |
|   | SB0ZCM97   | ANHEUSER-BUSCH 5.87% DUE 06-15-2035                        | 412,000.00   | 441,587.45   | 409,860.80   |
|   | SBK5XW52   | ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                | 3,454,000.00 | 3,474,615.23 | 3,451,271.34 |
|   | SBK5XW52   | ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                | 345,000.00   | 351,729.25   | 344,727.45   |
|   | SBK5XW52   | ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                | 590,000.00   | 636,319.65   | 589,533.50   |
| * | SBK5XW52   | ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                | 1,405,000.00 | 1,408,507.76 | 1,403,890.05 |
|   | SBK5XW52   | ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                | 1,050,000.00 | 1,279,794.70 | 1,105,126.26 |
|   | SBK5XZM9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                | 230,000.00   | 232,522.88   | 226,391.30   |
|   | SBK5XZM9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                | 2,425,000.00 | 2,430,053.27 | 2,386,951.75 |
|   | SBK5XZM9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                | 4,358,000.00 | 4,450,214.85 | 4,289,622.98 |
| * | SBK5XZM9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                | 4,927,000.00 | 5,089,510.90 | 4,849,695.37 |
|   | SBK5XZM9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                | 2,587,808.89 | 2,587,808.89 | 2,480,461.20 |
|   | SBK5XZM9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                | 2,628,000.00 | 2,645,429.44 | 2,586,766.68 |
|   | SBK5XZM9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                | 400,000.00   | 399,153.12   | 393,724.00   |
|   | SBK5XZM9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                | 1,960,000.00 | 2,004,472.49 | 1,929,247.60 |
|   | SBMWGR04   | ANHEUSER-BUSCH FIXED 4.5% DUE 06-05-2040                   | 467,000.00   | 439,937.62   | 437,121.34   |
| * | SBMWGR04   | ANHEUSER-BUSCH FIXED 4.5% DUE 06-05-2040                   | 236,000.00   | 272,020.48   | 220,900.72   |
|   | SBYHLY12   | ANHEUSER-BUSCH INB NPV                                     | 2,227.00     | 184,786.28   | 143,716.45   |
| * | SB46LC31   | ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039                | 1,555,000.00 | 2,143,292.70 | 2,080,854.35 |
| * | SBPMQX72   | ANNALY CAPITAL MANAGEMENT INC COM NEW COM US00.01(POST REV | 3,147.00     | 71,112.45    | 60,957.39    |
|   | S2045623   | ANYS INC COM                                               | 537.00       | 138,626.92   | 193,052.16   |
|   | SBPMQX24   | ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027           | 400,000.00   | 396,405.50   | 359,948.00   |
|   | SBF7F205   | ANTARES HLDGS LP SR NT 144A 3C7 3.75% 08-11-2028           | 1,000,000.00 | 996,620.00   | 1,035,080.00 |
| * | SBIBTQO4   | ANTERO MIDSTREAM CORPORATION COM US01.00                   | 2,177.00     | 22,342.37    | 27,277.81    |
|   | SBIBTQO4   | ANTERO MIDSTREAM CORPORATION COM US01.00                   | 14,595.00    | 178,935.23   | 182,875.35   |
| * | SBF0ZWR8   | ANTERO RES CORP COM                                        | 1,103.00     | 29,082.98    | 25,016.04    |
|   | SBF0ZWR8   | ANTERO RES CORP COM                                        | 1,793.00     | 53,638.78    | 40,665.24    |
| * | SBMBL846   | ANTHEM INC 3.125% DUE 05-15-2050                           | 287,000.00   | 290,985.97   | 207,922.89   |
| * | SBFXCMR8   | ANTHEM INC 3.35% DUE 12-01-2024                            | 3,670,000.00 | 3,638,359.42 | 3,602,435.30 |
|   | SBLF8T19   | ANTHEM INC 3.6% DUE 03-15-2051                             | 685,000.00   | 522,304.63   | 538,910.05   |
|   | SBLF8T19   | ANTHEM INC 3.6% DUE 03-15-2051                             | 1,400,000.00 | 1,395,141.51 | 1,101,422.00 |
|   | SBFXCM59   | ANTHEM INC 3.65% 12-01-2027                                | 2,616,305.66 | 2,616,305.66 | 2,456,121.75 |
| * | SBGB6F72   | ANTHEM INC 4.375% 12-01-2047                               | 646,000.00   | 671,059.43   | 577,743.64   |
|   | SBGB6F72   | ANTHEM INC 4.375% 12-01-2047                               | 36,000.00    | 37,780.25    | 32,196.24    |
|   | SBGB6F51   | ANTHEM INC 4.55% 03-01-2048                                | 195,000.00   | 168,981.15   | 178,074.00   |
|   | SBGB6F51   | ANTHEM INC 4.55% 03-01-2048                                | 150,000.00   | 149,535.43   | 136,980.00   |
|   | SBPC4J41   | ANTHEM INC 4.55% 05-15-2052                                | 460,000.00   | 458,197.62   | 421,346.20   |
|   | SBLSPE08   | ANTHEM INC 4.65% DUE 01-15-2043                            | 709,000.00   | 707,223.16   | 657,250.09   |
|   | SBLSPE08   | ANTHEM INC 4.65% DUE 01-15-2043                            | 403,000.00   | 341,494.14   | 373,585.03   |
|   | SBLSPE08   | ANTHEM INC 4.65% DUE 01-15-2043                            | 845,000.00   | 830,654.99   | 783,323.45   |
|   | SBLSPE08   | ANTHEM INC 4.65% DUE 01-15-2043                            | 578,000.00   | 578,784.96   | 528,395.70   |
|   | SBLSPE08   | ANTHEM INC 4.65% DUE 01-15-2043                            | 112,000.00   | 112,987.03   | 103,825.12   |
|   | SBMBL835   | ANTHEM INC FIXED 2.25% DUE 05-15-2030                      | 490,000.00   | 499,596.76   | 425,011.30   |
| * | SBK6V1D6   | ANTHEM INC FIXED 3.7% 09-15-2049                           | 591,000.00   | 531,224.15   | 470,713.77   |
|   | SBK6V1D6   | ANTHEM INC FIXED 3.7% 09-15-2049                           | 333,000.00   | 370,317.73   | 265,224.51   |
|   | SBK7XC76   | ANTHEM INC FIXED                                           |              |              |              |

|  |            |                                                                 |              |              |  |               |                  |
|--|------------|-----------------------------------------------------------------|--------------|--------------|--|---------------|------------------|
|  | C020304Q4  | AP MOLLER MAERKS 5.875% DUE 09-14-2033                          |              | 1,730,000    |  | 1,725,674     | 1,801,538.20     |
|  | SNBNF1C1   | APA CORP COM                                                    |              | 1,941.00     |  | 76,387.60     | 69,643.08        |
|  | SNBNF1C1   | APA CORP COM                                                    |              | 3,730.00     |  | 154,702.32    | 133,831.40       |
|  | S6247306   | APA GROUP NPV (STARLED UNITS)                                   |              | 3,323.00     |  | 215,514.10    | 19,364,024.00    |
|  | S8742036   | APACHE CORP 4.75% DUE 04-15-2043                                |              | 10,000.00    |  | 1,798,770.81  | 1,798,770.81     |
|  | S858CQJ3   | APACHE CORP 5.1% DUE 09-01-2040                                 |              | 1,838,000.00 |  | 151,080.84    | 1,574,927.70     |
|  | S858CQJ3   | APACHE CORP 5.1% DUE 09-01-2040                                 |              | 2,324,000.00 |  | 1,910,052.08  | 1,991,365.88     |
|  | S858CQJ3   | APACHE CORP 5.1% DUE 09-01-2040                                 |              | 62,000.00    |  | 52,739.06     | 53,125,941.90    |
|  | SR644VW1   | APACHE CORP 5.25% DUE 02-01-2042                                |              | 23,000.00    |  | 1,888,640.30  | 193,736,900.00   |
|  | SR61N286   | APACHE CORP 5.35% DUE 07-01-2049                                |              | 630,000.00   |  | 632,648.72    | 632,648.72       |
|  | SR18F8N3   | APACHE CORP 6% DUE 01-15-2037                                   |              | 48,000.00    |  | 55,533.38     | 47,265.66        |
|  | S2394916   | APACHE CORP 7.95 DUE 04-15-2026                                 |              | 300,000.00   |  | 310,500.00    | 312,723.00       |
|  | SNLNM586   | APACHE CORP FIXED 4.25% DUE 01-15-2044                          |              | 1,105,000.00 |  | 1,055,442.15  | 774,671.30       |
|  | SNBNGG15   | APARTMENT INCOME REIT CORP COM                                  |              | 7,265.00     |  | 236,240.73    | 252,313.45       |
|  | SNBNGG15   | APARTMENT INCOME REIT CORP COM                                  |              | 965.00       |  | 37,123.63     | 37,123.63        |
|  | C994P1990  | APAX IX USD LP                                                  |              | 1.00         |  | 1.00          | 14,269,704.66    |
|  | C994P1996  | Apax III A LP                                                   |              | 1.00         |  | 1.10          | 13,839,416.55    |
|  | S8Y404F6   | APellis PHARMACEUTICALS INC COM                                 |              | 620.00       |  | 48,337.22     | 37,113.20        |
|  | SRBN4G1E   | APOLLO GLOBAL MANAGEMENT INC COM                                | USD0.00001   | 3,303.00     |  | 203,792.12    | 307,856.52       |
|  | SRBN4G1E   | APOLLO GLOBAL MANAGEMENT INC COM                                | USD0.00001   | 6.75         |  | 527,890.74    | 527,890.74       |
|  | SRBMGZW7   | APOLLO GLOBAL MGMT INC NEW 6.375% 11-15-2033                    |              | 1,115,000.00 |  | 1,106,871.65  | 1,202,136.10     |
|  | SRBMGZW7   | APOLLO GLOBAL MGMT INC NEW 6.375% 11-15-2033                    |              | 455,000.00   |  | 451,683.05    | 490,553.70       |
|  | S8B04ZC8   | APOLLO HEDGE HLDS 4.4% DUE 05-27-2026                           |              | 575,000.00   |  | 571,723.07    | 564,546.00       |
|  | C991214776 | APOLLO OFFSHORE CREDIT STRATEGIES FUND LTD                      |              | 57,598.97    |  | 59,938,159.46 | 99,357,849.36    |
|  | SNBNNR65   | APPALACHIAN POWER CO 4.5% DUE 08-01-2032BEO                     |              | 135,000.00   |  | 134,644.95    | 135,181.80       |
|  | SRBM1711   | APPALACHIAN PWR CO 4.4% DUE 05-15-2044                          |              | 620,000.00   |  | 596,277.56    | 502,664.00       |
|  | SRBM1711   | APPALACHIAN PWR CO 4.4% DUE 05-15-2044                          |              | 613,000.00   |  | 649,638.64    | 613,000.00       |
|  | S8XP65R0   | APPALACHIAN PWR CO 4.45% DUE 06-01-2045                         |              | 183,000.00   |  | 179,447.48    | 155,374.32       |
|  | S8XP65R0   | APPALACHIAN PWR CO 4.45% DUE 06-01-2045                         |              | 285,000.00   |  | 292,400.14    | 241,976.40       |
|  | S82425K7   | APPALACHIAN PWR CO 6.7% DUE 08-15-2037                          |              | 90,000.00    |  | 103,072.24    | 119,588,660.00   |
|  | S82425K7   | APPALACHIAN PWR CO 6.7% DUE 08-15-2037                          |              | 400,000.00   |  | 419,627.00    | 441,577.00       |
|  | SR18Z026   | APPALACHIAN PWR CO FIXED 4.5% 03-01-2049                        |              | 125,000.00   |  | 134,951.75    | 119,193.35       |
|  | SR18Z026   | APPALACHIAN PWR CO FIXED 4.5% 03-01-2049                        |              | 535,000.00   |  | 538,628.13    | 455,589.95       |
|  | SNBNNR054  | APPLE INC 2.375% DUE 02-08-2041                                 |              | 141,000.00   |  | 140,777.22    | 130,563.05       |
|  | S8KPGGK6   | APPLE INC 2.65% 02-08-2051                                      |              | 2,790,000.00 |  | 1,930,851.64  | 1,915,474.50     |
|  | S8KPGGK6   | APPLE INC 2.65% 02-08-2051                                      |              | 115,000.00   |  | 118,218.17    | 118,218.17       |
|  | S8KPGGK6   | APPLE INC 2.65% 02-08-2051                                      |              | 270,000.00   |  | 193,282.20    | 185,368.50       |
|  | S8KPGGK6   | APPLE INC 2.65% 02-08-2051                                      |              | 724,000.00   |  | 689,872.57    | 497,062.20       |
|  | S8KPGGK6   | APPLE INC 2.65% 02-08-2051                                      |              | 720,000.00   |  | 715,505.17    | 494,316.00       |
|  | SR0733DW7  | APPLE INC 2.65% DUE 05-11-2050 REG                              |              | 153,000.00   |  | 150,706.75    | 105,622,024.00   |
|  | SR0733DW7  | APPLE INC 2.65% DUE 05-11-2050 REG                              |              | 2,070,000.00 |  | 1,322,377.83  | 1,429,083.80     |
|  | SR0733DW7  | APPLE INC 2.65% DUE 05-11-2050 REG                              |              | 950,000.00   |  | 930,358.08    | 65,823.00        |
|  | SR0733DW7  | APPLE INC 2.65% DUE 05-11-2050 REG                              |              | 1,800,000.00 |  | 1,252,885.00  | 1,242,612.00     |
|  | SR0733DW7  | APPLE INC 2.65% DUE 05-11-2050 REG                              |              | 855,000.00   |  | 826,063.00    | 590,240.70       |
|  | SR0733DW7  | APPLE INC 2.65% DUE 05-11-2050 REG                              |              | 4,629,000.00 |  | 4,285,153.49  | 3,195,588,660.00 |
|  | SR0733DW7  | APPLE INC 2.65% DUE 05-11-2050 REG                              |              | 200,000.00   |  | 198,008.49    | 197,355.49       |
|  | S8BL61Z6   | APPLE INC 2.7% 08-05-2051                                       |              | 445,000.00   |  | 443,809.18    | 307,705.50       |
|  | S8BL61Z6   | APPLE INC 2.7% 08-05-2051                                       |              | 165,000.00   |  | 116,406.67    | 113,833.50       |
|  | S8BL61Z6   | APPLE INC 2.7% 08-05-2051                                       |              | 859,000.00   |  | 816,337.99    | 592,624.10       |
|  | SR0F7D07   | APPLE INC 2.8% DUE 02-08-2061                                   |              | 1,000,000.00 |  | 991,166.36    | 683,140.00       |
|  | S8BL61Z9   | APPLE INC 2.85% DUE 08-05-2061 BEO                              |              | 252,000.00   |  | 252,000.00    | 175,707.67       |
|  | SR0733C9R  | APPLE INC 3.2% DUE 05-13-2027                                   |              | 1,200,000.00 |  | 1,200,000.00  | 1,012,848.00     |
|  | SR0733B9Y  | APPLE INC 3.25% DUE 02-23-2026                                  |              | 1,480,000.00 |  | 1,505,352.04  | 1,445,012.80     |
|  | SR0733BA7  | APPLE INC 3.45% DUE 02-09-2045                                  |              | 2,633,000.00 |  | 2,441,957.32  | 2,200,556.08     |
|  | SR0733BA7  | APPLE INC 3.45% DUE 02-09-2045                                  |              | 1,565,000.00 |  | 1,231,279.40  | 1,397,994.40     |
|  | SR0733BA7  | APPLE INC 3.45% DUE 02-09-2045                                  |              | 2,005,000.00 |  | 1,801,450.44  | 1,675,860.40     |
|  | S8F5SH35   | APPLE INC 3.75% DUE 09-12-2047                                  |              | 430,000.00   |  | 366,919.00    | 387,705.50       |
|  | SR0733A4L  | APPLE INC 3.85% DUE 05-04-2043                                  |              | 1,292,000.00 |  | 1,100,541.54  | 1,154,040.24     |
|  | SR0733C0D  | APPLE INC 3.85% DUE 08-04-2046                                  |              | 2,531,000.00 |  | 2,159,785.87  | 2,210,879.12     |
|  | SR0733C0D  | APPLE INC 3.85% DUE 08-04-2046                                  |              | 1,630,000.00 |  | 1,600,972.56  | 1,423,837.60     |
|  | SR0733C0D  | APPLE INC 3.85% DUE 08-04-2046                                  |              | 700,000.00   |  | 715,498.81    | 701,468.81       |
|  | SR0733C0D  | APPLE INC 3.85% DUE 08-04-2046                                  |              | 345,000.00   |  | 301,818.55    | 301,364.40       |
|  | SR0733C0D  | APPLE INC 3.85% DUE 08-04-2046                                  |              | 351,000.00   |  | 350,160.25    | 306,625.52       |
|  | SR0733C0D  | APPLE INC 3.85% DUE 08-04-2046                                  |              | 167,000.00   |  | 163,529.45    | 146,575.90       |
|  | SNBNNH5    | APPLE INC 3.95% 08-08-2052                                      |              | 5,525,000.00 |  | 4,588,786.78  | 4,609,680.40     |
|  | SNBNNH5    | APPLE INC 3.95% 08-08-2052                                      |              | 271,000.00   |  | 260,261.84    | 260,261.84       |
|  | SNBNNH5    | APPLE INC 3.95% 08-08-2052                                      |              | 2,594,000.00 |  | 2,781,795.18  | 2,276,733.80     |
|  | SNBNNH5    | APPLE INC 3.95% 08-08-2052                                      |              | 900,000.00   |  | 894,051.00    | 789,930.00       |
|  | S8DVFX83   | APPLE INC 4.25% DUE 02-09-2047                                  |              | 620,000.00   |  | 626,148.79    | 587,233.00       |
|  | S8KCSWP2   | APPLE INC 4.375% DUE 05-13-2045                                 |              | 286,000.00   |  | 290,912.80    | 277,463.62       |
|  | S8KCSWP2   | APPLE INC 4.375% DUE 05-13-2045                                 |              | 321,000.00   |  | 316,447.84    | 305,877.00       |
|  | S8KCSWP2   | APPLE INC 4.375% DUE 05-13-2045                                 |              | 355,000.00   |  | 318,585.85    | 338,197.85       |
|  | S8KCSWP2   | APPLE INC 4.375% DUE 05-13-2045                                 |              | 643,000.00   |  | 631,401.32    | 612,566.81       |
|  | SR0733BK7  | APPLE INC 4.65% DUE 02-23-2046                                  |              | 1,629,000.00 |  | 1,687,925.80  | 1,609,924.41     |
|  | SR0733BK7  | APPLE INC 4.65% DUE 02-23-2046                                  |              | 1,198,000.00 |  | 1,453,767.10  | 1,183,971.42     |
|  | S8QB7DK5   | APPLE INC 4.85% 05-10-2053                                      |              | 1,440,000.00 |  | 1,432,795.60  | 1,432,795.60     |
|  | S8QB7DK5   | APPLE INC 4.85% 05-10-2053                                      |              | 98,000.00    |  | 97,509.02     | 100,155.95       |
|  | S204G2S1   | APPLE INC COM STK                                               |              | 42,797.00    |  | 3,672,685.03  | 8,239,706.41     |
|  | S204G2S1   | APPLE INC COM STK                                               |              | 93,500.00    |  | 13,936,304.50 | 18,001,555.00    |
|  | SR0733C0D  | APPLE INC FIXED 2.95% 09-11-2049                                |              | 230,000.00   |  | 228,467.12    | 109,569,801.00   |
|  | SR0733C0D  | APPLE INC FIXED 2.95% 09-11-2049                                |              | 1,404,000.00 |  | 1,407,304.67  | 1,407,304.67     |
|  | SR0733C0D  | APPLE INC FIXED 3.75% 11-13-2047                                |              | 525,000.00   |  | 597,627.21    | 459,750.22       |
|  | S8MDPPX3   | APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO                  |              | 1,310,000.00 |  | 1,304,327.05  | 947,549.20       |
|  | S204G5S2   | APPLIED MATERIALS INC COM                                       |              | 5,292.00     |  | 571,616.92    | 857,674.44       |
|  | S204G5S2   | APPLIED MATERIALS INC COM                                       |              | 4,104.00     |  | 478,240.91    | 665,135.28       |
|  | S8YB6M85   | APPLIED MATLS INC 3.5% DUE 04-01-2047                           |              | 494,000.00   |  | 486,175.87    | 486,175.87       |
|  | S8YB6M85   | APPLIED MATLS INC 3.5% DUE 06-15-2041                           |              | 494,000.00   |  | 487,522.63    | 487,522.63       |
|  | S8BMV3L4   | APLOVIN CORP COM CL A COM CL A                                  |              | 1,790.00     |  | 77,166.90     | 71,331.50        |
|  | S8BMV3L4   | APLOVIN CORP COM CL A COM CL A                                  |              | 1,327.00     |  | 53,284.87     | 52,880,950.50    |
|  | S204S247   | APTARGROUP INC COM                                              |              | 436.00       |  | 45,213.09     | 53,898.32        |
|  | S204S247   | APTARGROUP INC COM                                              |              | 545.00       |  | 65,685.16     | 67,372.90        |
|  | S8HL35D9   | ATPVC PLC 5.4% 03-15-2049                                       |              | 1,000,000.00 |  | 995,971.16    | 994,669.00       |
|  | S8783Y76   | ATPVC PLC COM USD                                               |              | 1,699.00     |  | 152,801.98    | 152,434.28       |
|  | S8LR5N72   | ATPVC PLC SR NT 3.1% 12-01-2051                                 |              | 2,241,000.00 |  | 1,833,422.44  | 1,466,510.40     |
|  | S8LR5N72   | ATPVC PLC SR NT 3.1% 12-01-2051                                 |              | 242,000.00   |  | 226,973.85    | 158,346.80       |
|  | S8LR5N72   | ATPVC PLC SR NT 3.1% 12-01-2051                                 |              | 840,000.00   |  | 810,725.59    | 549,696.00       |
|  | SRNTV7L3   | ATPVC PLC/ATPVC CORP 4.15% 05-01-2052                           |              | 300,000.00   |  | 216,784.00    | 216,784.00       |
|  | SRNTV7L3   | ATPVC PLC/ATPVC CORP 4.15% 05-01-2052                           |              | 405,000.00   |  | 404,134.92    | 321,480.90       |
|  | C996015996 | AQR OFFSHORE MULTI-STRATEGY FUND IV LTD. CLASS S SERIES INITIAL |              | 36.92        |  | 33,069,564.72 | 92,885,933.51    |
|  | S8K1VW65   | AQUA AMER INC FIXED 4.276% 05-01-2049                           |              | 1,200,000.00 |  | 1,358,023.89  | 1,002,240.00     |
|  | S8H3G1G7   | ARAMARK CORP                                                    |              | 1,506.00     |  | 35,265.39     | 42,318.60        |
|  | S8H3G1G7   | ARAMARK CORP                                                    |              | 2,200.00     |  | 55,676.40     | 55,676.40        |
|  | S86463M8   | ARC RESOURCES LTD COM NPV                                       |              | 9,890.00     |  | 143,723.42    | 147,532.46       |
|  | S86463M8   | ARC RESOURCES LTD COM NPV                                       |              | 1,542.00     |  | 23,077.29     | 23,002.53        |
|  | S2823885   | ARCA CONTINENTAL SAB DE CV                                      | COM NPV      | 6,100.00     |  | 73,399.23     | 66,786.80        |
|  | S8KPFKX3   | ARCELORMITTAL 6.5% DUE 11-29-2027 BEO                           |              | 740,000.00   |  | 739,319.10    | 777,384.80       |
|  | S8YF6567   | ARCELORMITTAL NPV                                               |              | 13,956.00    |  | 334,450.80    | 394,450.80       |
|  | S8YF6567   | ARCELORMITTAL NPV                                               |              | 1,318.00     |  | 28,722.08     | 37,380.97        |
|  | S898BW27   | ARCELORMITTAL STEP CPN 6.75% DUE 03-01-2041                     |              | 210,000.00   |  | 230,619.18    | 222,702.90       |
|  | S8FLBVCV   | ARCELORMITTAL STEP CPN 7% DUE 10-15-2039                        |              | 390,000.00   |  | 429,868.21    | 422,202.30       |
|  | S8D3HC13   | ARCHER CAP FIN LLC 5.031% DUE 12-15-2046                        |              | 30,000.00    |  | 254,874.00    | 281,313.00       |
|  | S2740542   | ARCHER CAPITAL GROUP COM STK                                    |              | 2,250.00     |  | 113,332.75    | 113,332.75       |
|  | S877J2D5   | ARCHER DANIELS 4.53% DUE 03-28-2042                             |              | 90,000.00    |  | 91,229.31     | 84,330.90        |
|  | S895N2C3   | ARCHER-DANIELS 4.01% DUE 04-16-2043                             |              | 118,000.00   |  | 128,811.07    | 110,608,624.00   |
|  | S8H31WVX   | ARCHER-DANIELS 4.5% DUE 03-01-2049                              |              | 179,000.00   |  | 232,430.34    | 167,778,459.40   |
|  | S2047337   | ARCHER-DANIELS-MIDLAND CO COM                                   |              | 3,372.00     |  | 262,034.69    | 243,524,846.00   |
|  | S8YF00D1   | ARCHANG GROUP S A ARCHANG GROUP S A                             | EURO.01 CL A | 535.00       |  | 12,241.25     | 12,241.25        |
|  | S8MW72B1   | ARCHANG METAL PACKAGING SA                                      |              | 600.00       |  | 3,816.72      | 2,304.00         |
|  | S8MN78L5   | ARES CAP CORP 2.875% 06-15-2028                                 |              | 240,000.00   |  | 210,208.80    | 212,784.00       |
|  | SRNTY795   | ARES CAP CORP SR NT 3.2% 11-15-2031                             |              | 216,000.00   |  | 177,798.00    | 181,027,440.00   |
|  | S8KNSW83   | ARES FIN CO IV LLC SR NT 1444 3.65% 02-01-2052                  |              | 100,000.00   |  | 97,786.00     | 71,440.00        |
|  | S8KNSW83   | ARES FIN CO IV LLC SR NT 1444 3.65% 02-01-2052                  |              | 1,100,000.00 |  | 1,100,000.00  | 1,100,000.00     |
|  | S8F148T1   | ARES MANAGEMENT LP COM SHS REPTSG LTD PARTNER                   |              | 1,033.00     |  | 72,463.27     | 127,884.30       |
|  | S8NDP5R9   | ARES MGMT CORP 6.375% 11-10-2028                                |              | 1,400,000.00 |  | 1,397,228.00  | 1,469,118.00     |
|  | SRNNHXY4   | ARGEN X SE                                                      |              | 77.00        |  | 10,802.41     | 103,209.66       |
|  | SRNNHXY4   | ARGEN X SE                                                      |              | 30.00        |  | 10,179.93     | 11,381.42        |
|  | C040114H52 | ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030              |              | 625,908.00   |  | 251,277.04    | 251,277.04       |
|  | C040114H52 | ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030              |              | 84,081.00    |  | 82,445.02     | 33,754.32        |

|   |            |                                                   |              |               |               |
|---|------------|---------------------------------------------------|--------------|---------------|---------------|
|   | SBIFT462   | ARMSTRONG WORLD INDS INC NEW COM STK              | 279.00       | 21,966.27     | 27,431.28     |
|   | S2051404   | ARROW ELECTRIC INC COM                            | 348.00       | 38,722.03     | 42,543.00     |
|   | S2051404   | ARROW ELECTRIC INC COM                            | 630.00       | 77,502.60     | 77,017.50     |
|   | SBF58G20   | ARROW ELECTRS INC FIXED 3.25% DUE 09-08-2024      | 800.000.00   | 795,522.07    | 786,168.00    |
|   | C99545403  | ARROWSTREET INTERNATIONAL EQUITY EAFE CIT CLASS F | 427,633.64   | 42,765,964.21 | 54,670,136.06 |
| * | SBRX6P5    | ARTHUR J GALLAGHER & CO 6.75% 02-15-2054          | 332,000.00   | 358,780.66    | 389,562.16    |
| * | SBRX6P5    | ARTHUR J GALLAGHER & CO 6.75% 02-15-2054          | 175,000.00   | 172,823.00    | 205,341.50    |
| * | SBRX6P5    | ARTHUR J GALLAGHER & CO 6.75% 02-15-2054          | 175,000.00   | 174,776.00    | 205,341.50    |
| * | SBRX6P5    | ARTHUR J GALLAGHER & CO 6.75% 02-15-2054          | 1,076,000.00 | 1,062,814.56  | 1,262,556.88  |
| * | SBMX2G57   | ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052    | 466,000.00   | 449,871.51    | 513,715.86    |
| * | SBQOQRB3   | ARTHUR J GALLAGHER 5.75% DUE 03-02-2053           | 240,000.00   | 226,292.88    | 245,356.80    |
| * | SBQOQRB3   | ARTHUR J GALLAGHER 5.75% DUE 03-02-2053           | 670,000.00   | 663,286.60    | 684,954.40    |
| * | SBRX6N3    | ARTHUR J GALLAGHER CO 6.5% 02-15-2034             | 1,380,000.00 | 1,377,309.00  | 1,511,845.20  |
| * | S6054409   | ASAH GROUP HOLDINGS LTD NPV                       | 3,600.00     | 122,918.62    | 134,265.85    |
| * | S6054409   | ASAIH GROUP HOLDINGS LTD NPV                      | 1,200.00     | 46,837.48     | 44,755.28     |
| * | S8019MQ5   | ASAIH INTECC CO LT NPV                            | 524.00       | 12,157.92     | 10,661.75     |
| * | S6054603   | ASAIH KASEI CORP NPV                              | 3,223.00     | 29,547.38     | 23,752.99     |
| * | SBMVCY72   | ASBURY AUTOMOTIVE GROUP INC 4.5% 03-01-2028       | 104,000.00   | 104,287.23    | 99,176.48     |
| * | SBFK2Q91   | ASE TECHNOLOGY HOLDING CO LTD ADR                 | 202.00       | 966.75        | 1,900.82      |
| * | C994JP5991 | ASF VI B L.P.                                     | 280,029.00   | 280,029.00    | 11,159,209.00 |
| * | C994JP6999 | ASF VII B LP                                      | 346,326.00   | 346,326.00    | 20,886,453.00 |
| * | SBYND5N1   | ASHLAND INC COM USDO.01                           | 307.00       | 29,264.10     | 25,883.17     |
| * | S0053673   | ASHTAD GROUP ORD GBRP.0                           | 1,124.00     | 40,179.18     | 78,263.65     |
| * | S0294502   | ASIA DRAGON TRUST ORD GBRP.20                     | 105,136.00   | 484,970.04    | 473,116.67    |
| * | S5165294   | ASM INTL NV EURO.04                               | 121.00       | 39,997.42     | 62,814.76     |
| * | S5165294   | ASM INTL NV EURO.04                               | 711.00       | 350,415.51    | 369,101.62    |
| * | S8929F46   | ASML HOLDING NV EUR0.00                           | 2,931.00     | 1,707,368.18  | 2,207,159.99  |
| * | S8929F46   | ASML HOLDING NV EUR0.00                           | 1,172.00     | 654,887.72    | 882,562.78    |
| * | S8929F46   | ASML HOLDING NV EUR0.00                           | 1,032.00     | 338,675.45    | 777,137.19    |
| * | S6002453   | ASMP LT HKD0.10                                   | 1,800.00     | 21,633.39     | 17,173.48     |
| * | SBP2V812   | ASPEN TECHNOLOGY INC COM USDO.10                  | 196.00       | 39,456.63     | 43,149.40     |
| * | CO4538AD1  | ASPLUNDH TREE EXPERT LLC FLTG RT TBL 09-07-2027   | 988,568.92   | 989,356.00    | 989,804.63    |
| * | S8029P92   | ASR NEDERLAND NV EURO.16                          | 411.00       | 17,151.36     | 19,886.28     |
| * | SBYPC1T4   | ASSA ABLOY SER'B NPV (POST SPUT)                  | 25,269.00    | 57,873.50     | 74,145.99     |
| * | SBYPC1T4   | ASSA ABLOY SER'B NPV (POST SPUT)                  | 25,269.00    | 445,994.13    | 727,899.60    |
| * | SBYPC1T4   | ASSA ABLOY SER'B NPV (POST SPUT)                  | 2,665.00     | 78,027.32     | 76,767.32     |
| * | S4056719   | ASSIC GENERALI SPA NPV                            | 2,605.00     | 44,994.43     | 54,976.81     |
| * | S4056719   | ASSIC GENERALI SPA NPV                            | 783.00       | 16,576.34     | 16,524.70     |
| * | S0673123   | ASSOC BHT FOODS ORD GBRP.0568                     | 890.00       | 27,776.95     | 26,855.32     |
| * | S2331430   | ASSURANT INC COM                                  | 331.00       | 56,745.71     | 55,770.19     |
| * | SBMF2R13   | ASSURED GTY US HLDGS INC 3.6% 09-15-2051          | 500,000.00   | 499,104.39    | 360,750.00    |
| * | SBQC45Q3   | ASSURED GTY US HLDGS INC 6.125% 09-15-2028        | 800,000.00   | 795,696.00    | 839,368.00    |
| * | S8007P8    | ASSURED GUARANTY LTD COMMON STK                   | 338.00       | 19,533.29     | 25,292.54     |
| * | S6953E3    | ASTELLAS PHARMA NPV                               | 4,624.00     | 63,483.67     | 55,299.08     |
| * | S0985529   | ASTRAZENECA ORD USDO.25                           | 3,965.00     | 370,485.22    | 536,326.26    |
| * | S0985529   | ASTRAZENECA ORD USDO.25                           | 6,926.00     | 840,347.90    | 935,902.16    |
| * | S8DTYM07   | ASTRAZENECA PLC 4% DUE 01-17-2029                 | 800,000.00   | 952,184.00    | 790,440.00    |
| * | S8BC0348   | ASTRAZENECA PLC 4% DUE 09-18-2042                 | 241,000.00   | 217,897.74    | 219,587.15    |
| * | S8BC0348   | ASTRAZENECA PLC 4% DUE 09-18-2042                 | 645,000.00   | 647,423.38    | 587,691.75    |
| * | S8DTYM18   | ASTRAZENECA PLC 4.375% 08-17-2048                 | 50,000.00    | 43,577.00     | 47,132.00     |
| * | S8DTYM18   | ASTRAZENECA PLC 4.375% 08-17-2048                 | 1,558,000.00 | 1,730,068.95  | 1,468,633.12  |
| * | S8DTYM18   | ASTRAZENECA PLC 4.375% 08-17-2048                 | 75,000.00    | 81,925.75     | 70,698.00     |
| * | SBYQCNH9   | ASTRAZENECA PLC 4.375% DUE 11-16-2045             | 125,000.00   | 113,608.75    | 117,763.75    |
| * | SBYQCNH9   | ASTRAZENECA PLC 4.375% DUE 11-16-2045             | 660,000.00   | 777,546.60    | 621,792.60    |
| * | SB7FFL50   | ASTRAZENECA PLC 6.45% DUE 09-15-2037              | 145,000.00   | 177,473.34    | 169,866.05    |
| * | SB7FFL50   | ASTRAZENECA PLC 6.45% DUE 09-15-2037              | 340,000.00   | 403,618.75    | 398,306.60    |
| * | SB7FFL50   | ASTRAZENECA PLC 6.45% DUE 09-15-2037              | 873,000.00   | 1,134,298.16  | 1,022,710.77  |
| * | SB7FFL50   | ASTRAZENECA PLC 6.45% DUE 09-15-2037              | 283,000.00   | 347,136.55    | 331,531.67    |
| * | S8186051   | ASTRAZENECA PLC FIXED 1.375% DUE 08-06-2030       | 1,237,000.92 | 1,157,862.92  | 1,029,431.40  |
| * | S6129222   | ASX LTD NPV                                       | 501.00       | 23,376.74     | 21,557.53     |
| * | S2038548   | AT HOME CORP COM SER A COM SER A                  | 165,924.00   | 5,460,390.86  | -             |
| * | SBMW32G0   | AT&T INC 1.7% DUE 03-25-2026 BEO                  | 1,500,000.00 | 1,513,395.00  | 1,403,355.00  |
| * | SBMW32G0   | AT&T INC 1.7% DUE 03-25-2026 BEO                  | 1,500,000.00 | 1,380,195.00  | 1,403,355.00  |
| * | CO0206RM1  | AT&T INC 2.55% DUE 12-01-2033                     | 1,139,000.00 | 1,076,776.11  | 989,512.20    |
| * | CO0206RM1  | AT&T INC 2.55% DUE 12-01-2033                     | 4,411,000.00 | 3,868,485.38  | 3,597,788.04  |
| * | CO0206RM1  | AT&T INC 2.55% DUE 12-01-2033                     | 3,225,000.00 | 2,653,919.35  | 2,630,439.00  |
| * | SBMHWWV6   | AT&T INC 3.5% DUE 06-01-2041                      | 186,000.00   | 185,423.40    | 148,048.56    |
| * | SBMHWWV6   | AT&T INC 3.5% DUE 06-01-2041                      | 815,000.00   | 812,737.30    | 648,707.40    |
| * | SBMHWWV6   | AT&T INC 3.5% DUE 06-01-2041                      | 1,050,000.00 | 783,820.20    | 835,758.00    |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 1,411,000.00 | 1,610,317.47  | 1,028,477.90  |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 287,000.00   | 186,647.58    | 209,194.30    |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 48,000.00    | 40,731.22     | 34,987.20     |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 3,992,000.00 | 2,757,805.65  | 2,909,768.80  |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 6,298,000.00 | 4,127,143.64  | 4,590,612.20  |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 889,000.00   | 867,278.48    | 647,992.10    |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 37,000.00    | 22,644.20     | 26,969.30     |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 3,353,000.00 | 2,732,108.05  | 2,444,001.70  |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 1,370,000.00 | 1,109,322.55  | 998,593.00    |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 4,154,000.00 | 2,950,422.14  | 3,027,850.60  |
| * | CO0206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                  | 2,245,000.00 | 1,641,675.53  | 1,636,380.50  |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 4,043,000.00 | 3,473,592.65  | 2,921,188.79  |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 219,000.00   | 179,982.51    | 158,234.07    |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 520,000.00   | 356,172.09    | 375,715.60    |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 7,538,995.37 | 6,120,995.37  | 5,446,411.14  |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 287,000.00   | 194,040.70    | 207,366.11    |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 2,963,000.00 | 2,558,728.32  | 2,140,856.39  |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 617,000.00   | 527,620.95    | 445,801.01    |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 3,956,000.00 | 3,328,487.08  | 2,858,328.68  |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 1,679,000.00 | 1,382,635.14  | 1,213,127.87  |
| * | SBNSLT72   | AT&T INC 3.55% DUE 09-15-2055                     | 1,342,000.00 | 1,112,464.98  | 969,635.26    |
| * | SBMHWWV6   | AT&T INC 3.65% DUE 06-01-2051                     | 180,000.00   | 148,383.39    | 135,952.20    |
| * | SBMHWWV6   | AT&T INC 3.65% DUE 06-01-2051                     | 390,000.00   | 354,510.42    | 294,563.10    |
| * | SBMHWWV6   | AT&T INC 3.65% DUE 06-01-2051                     | 801,000.00   | 634,402.87    | 604,987.29    |
| * | CO0206RLV2 | AT&T INC 3.65% DUE 09-15-2059                     | 573,000.00   | 433,868.65    | 412,199.01    |
| * | CO0206RLV2 | AT&T INC 3.65% DUE 09-15-2059                     | 130,000.00   | 86,128.90     | 93,518.10     |
| * | CO0206RLV2 | AT&T INC 3.65% DUE 09-15-2059                     | 1,027,000.00 | 628,866.21    | 738,792.99    |
| * | CO0206RLV2 | AT&T INC 3.65% DUE 09-15-2059                     | 254,000.00   | 194,206.29    | 182,719.98    |
| * | CO0206RLV2 | AT&T INC 3.65% DUE 09-15-2059                     | 2,299,000.00 | 975,203.00    | 1,653,831.63  |
| * | CO0206RLV2 | AT&T INC 3.65% DUE 09-15-2059                     | 182,000.00   | 186,387.88    | 130,925.34    |
| * | CO0206RLV2 | AT&T INC 3.65% DUE 09-15-2059                     | 1,886,000.00 | 1,527,501.55  | 1,356,731.82  |
| * | CO0206RLV2 | AT&T INC 3.65% DUE 09-15-2059                     | 45,000.00    | 27,088.34     | 32,371.65     |
| * | CO0206RMN9 | AT&T INC 3.8% 12-01-2057                          | 35,000.00    | 21,944.44     | 26,118.05     |
| * | CO0206RMN9 | AT&T INC 3.8% 12-01-2057                          | 522,000.00   | 445,774.35    | 389,532.06    |
| * | CO0206RMN9 | AT&T INC 3.8% 12-01-2057                          | 1,042,000.00 | 837,809.44    | 777,571.66    |
| * | CO0206RMN9 | AT&T INC 3.8% 12-01-2057                          | 3,053,000.00 | 2,523,952.71  | 2,278,240.19  |
| * | CO0206RMN9 | AT&T INC 3.8% 12-01-2057                          | 3,746,000.00 | 2,880,169.59  | 2,795,377.58  |
| * | CO0206RMN9 | AT&T INC 3.8% 12-01-2057                          | 3,110,000.00 | 2,570,241.33  | 2,320,775.30  |
| * | CO0206RMN9 | AT&T INC 3.8% 12-01-2057                          | 1,290,000.00 | 1,208,661.24  | 962,636.70    |
| * | CO0206RMN9 | AT&T INC 3.8% 12-01-2057                          | 1,406,000.00 | 1,295,132.39  | 1,406,199.38  |
| * | SBMHWWTR2  | AT&T INC 3.85% DUE 06-01-2060                     | 42,000.00    | 26,308.71     | 31,459.68     |
| * | SBMHWWTR2  | AT&T INC 3.85% DUE 06-01-2060                     | 110,000.00   | 87,024.31     | 82,394.40     |
| * | SBMHWWTR2  | AT&T INC 3.85% DUE 06-01-2060                     | 365,000.00   | 363,530.39    | 273,399.60    |
| * | SBMHWWTR2  | AT&T INC 3.85% DUE 06-01-2060                     | 500,000.00   | 497,986.84    | 374,520.00    |
| * | SBNCN4H4   | AT&T INC 4.35% DUE 09-01-2029                     | 191,000.00   | 203,000.80    | 188,610.59    |
| * | SBNCN4H4   | AT&T INC 4.35% DUE 06-15-2045                     | 724,000.00   | 720,193.27    | 627,896.24    |
| * | SB03HCY6   | AT&T INC 4.5% DUE 03-09-2048                      | 32,000.00    | 23,910.01     | 28,041.60     |
| * | SBX2KBFO   | AT&T INC 4.5% DUE 05-15-2035                      | 4,370,000.00 | 4,393,437.43  | 4,145,513.10  |
| * | SBX2KBFO   | AT&T INC 4.5% DUE 05-15-2035                      | 150,000.00   | 155,814.50    | 142,294.50    |
| * | SBX2KBFO   | AT&T INC 4.5% DUE 05-15-2035                      | 1,520,000.00 | 1,536,345.85  | 1,441,381.60  |
| * | SBX2H2X6   | AT&T INC 4.75% DUE 05-15-2046                     | 290,000.00   | 240,827.70    | 263,557.80    |
| * | SBX2H2X6   | AT&T INC 4.75% DUE 05-15-2046                     | 2,575,000.00 | 3,093,126.94  | 2,340,211.50  |
| * | SBN8KP1    | AT&T INC 4.8% DUE 06-15-2044                      | 224,000.00   | 209,112.95    | 205,499.84    |
| * | SBN8KP1    | AT&T INC 4.8% DUE 06-15-2044                      | 337,000.00   | 339,239.79    | 309,167.17    |
| * | SBCLCL40   | AT&T INC 5.25% DUE 03-01-2037                     | 294,858.75   | 284,858.75    | 276,870.00    |
| * | SBCLCL40   | AT&T INC 5.25% DUE 03-01-2037                     | 635,000.00   | 523,270.00    | 639,318.00    |
| * | S8QDM1H1   | AT&T INC 5.4% 02-15-2034                          | 1,010,000.00 | 1,006,677.10  | 1,042,370.50  |
| * | S8QDM1H1   | AT&T INC 5.4% 02-15-2034                          | 1,290,000.00 | 1,178,995.50  | 1,331,344.50  |
| * | S8QDM1H1   | AT&T INC 5.4% 02-15-2034                          | 995,000.00   | 992,782.36    | 1,026,889.75  |
| * | S8QDM1H1   | AT&T INC 5.                                       |              |               |               |

|   |            |                                                                      |              |              |                  |
|---|------------|----------------------------------------------------------------------|--------------|--------------|------------------|
|   | SBMV7V58   | ATHENE HLDS LTD 3.45% 05-15-2052                                     | 1,120,000.00 | 1,034,500.34 | 762,462.40       |
|   | SBRW2BLS   | ATHENE HLDS LTD 4.125% DUE 01-12-2028                                | 2,000,000.00 | 2,362,947.08 | 2,105,306.00     |
|   | C04886A46  | ATHENE HLDS LTD 5.875% 01-15-2034                                    | 465,000.00   | 456,509.10   | 470,724.15       |
|   | SBLDN441   | ATLAS CORP AB SER N VNP                                              | 6,889.00     | 671,170.36   | 118,635.02       |
|   | SBLDN521   | ATLAS CORP AB SER N VNP                                              | 4,011.00     | 33,868.36    | 59,461.43        |
|   | SBLDN525   | ATLAS CORP AB SER N VNP                                              | 51,200.00    | 560,916.57   | 759,048.69       |
|   | SBQ1PC76   | ATLIASSIAN CORP CL A                                                 | 986.00       | 190,993.12   | 234,529.96       |
|   | SBQ1PC76   | ATLIASSIAN CORP CL A                                                 | 1,029.00     | 206,175.19   | 244,757.94       |
|   | SBUN3J37   | ATMOS ENERGY CORP 3.375% DUE 09-15-2049                              | 477,000.00   | 443,907.61   | 364,451.85       |
|   | SBMV0H73   | ATMOS ENERGY CORP 4.125% DUE 03-15-2049                              | 140,000.00   | 177,717.43   | 121,555.00       |
|   | SBRUB23    | ATMOS ENERGY CORP 4.125% DUE 10-15-2044                              | 801,000.00   | 799,651.11   | 713,875.23       |
|   | SBNDXTC1   | ATMOS ENERGY CORP 5.75% DUE 10-15-2052                               | 795,000.00   | 791,708.70   | 877,208.78       |
|   | SBS5VVW1   | ATMOS ENERGY CORP 6.2% 11-15-2053                                    | 990,000.00   | 987,614.10   | 1,167,705.00     |
| * | SBS5VVW1   | ATMOS ENERGY CORP 6.2% 11-15-2053                                    | 303,000.00   | 302,769.77   | 357,388.50       |
| * | SBS5VVW1   | ATMOS ENERGY CORP 6.2% 11-15-2053                                    | 1,777,000.00 | 1,799,001.50 | 2,121,555.00     |
| * | SBS5VVW1   | ATMOS ENERGY CORP 6.2% 11-15-2053                                    | 1,458,000.00 | 1,454,486.22 | 1,719,711.00     |
| * | S2315359   | ATMOS ENERGY CORP COM                                                | 953.00       | 102,768.70   | 110,452.70       |
| * | SFB19X04   | ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048                          | 580,000.00   | 577,335.39   | 517,458.60       |
| * | SBS5MVW9   | ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048                          | 103,000.00   | 90,022.00    | 91,893.51        |
| * | SBS5MVW9   | ATMOS ENERGY CORP 5.8% DUE 02-15-2052                                | 242,000.00   | 246,467.94   | 265,598.22       |
| * | SBNM5MW9   | ATMOS ENERGY CORP SR NT 2.85% 02-15-2052                             | 628,000.00   | 624,076.15   | 429,495.45       |
| * | SBBKXG2    | AUCKLAND INTL NPV                                                    | 3,436.00     | 18,018.47    | 19,144.43        |
| * | SBB7CVM3   | AURIZON HOLDINGS NPV                                                 | 4,803.00     | 16,268.95    | 12,453.84        |
|   |            | Australian dollar                                                    | (161,596.43) | (161,596.43) | (161,596.43)     |
|   |            | Australian dollar                                                    | 1.36         | -            | -                |
|   |            | Australian dollar                                                    | (79,991.72)  | (79,991.72)  | (79,991.72)      |
|   |            | Australian dollar                                                    | 503,193.00   | 503,193.00   | 503,193.00       |
|   |            | Australian dollar                                                    | 16,746.15    | 16,746.15    | 16,746.15        |
|   |            | Australian dollar                                                    | 14.38        | 14.38        | 14.38            |
|   |            | Australian dollar                                                    | 1.85         | 1.85         | 1.85             |
|   |            | Australian dollar                                                    | 464.60       | 464.60       | 464.60           |
|   |            | Australian dollar                                                    | -            | -            | -                |
|   |            | Australian dollar                                                    | -            | -            | -                |
|   |            | Australian dollar                                                    | -            | -            | -                |
|   | SBVVYFW2   | AUTO TRADER GROUP ORD GPB0.01                                        | 24,501.00    | 170,824.68   | 225,321.19       |
|   | SBVVYFW2   | AUTO TRADER GROUP ORD GPB0.01                                        | 2,367.00     | 16,688.67    | 21,767.90        |
|   | S2065159   | AUTODESK INC COM                                                     | 1,368.00     | 249,968.69   | 333,080.64       |
|   | S2065159   | AUTODESK INC COM                                                     | 2,890.00     | 628,183.31   | 703,657.20       |
|   | S2065308   | AUTOMATIC DATA PROCESSING INC COM                                    | 1,049.00     | 232,081.78   | 244,385.53       |
|   | S2065308   | AUTOMATIC DATA PROCESSING INC COM                                    | 2,610.22     | 555,034.22   | 608,051.23       |
|   | S2723635   | AUTOMATIC INFORMATION INC                                            | 164.00       | 18,284.36    | 24,629.52        |
|   | S2723635   | AUTOMATIC INFORMATION INC                                            | 1,146.00     | 161,601.94   | 172,106.28       |
|   | SBMTOQV0   | AUTOTZONE INC 6.25% 11-01-2028                                       | 470,000.00   | 469,553.50   | 499,948.40       |
|   | S2065955   | AUTOTZONE INC COM                                                    | 36.00        | 68,934.93    | 93,081.96        |
|   | S2065955   | AUTOTZONE INC COM                                                    | 111.00       | 237,089.77   | 287,002.91       |
|   | SBMCSM17   | AUTOTZONE INC FIXED 4% DUE 04-15-2030                                | 835,000.00   | 797,099.35   | 803,420.00       |
|   | SBLDT8T5   | AVALONBAY CMNTYS INC 1.9% 12-01-2023                                 | 1,700,000.00 | 1,697,773.00 | 1,500,998.00     |
|   | SBM95S82   | AVALONBAY CMNTYS INC 3.5% 12-07-2033                                 | 395,000.00   | 394,759.05   | 411,384.60       |
|   | SBL7B14    | AVALONBAY CMNTYS INC MEDIUM TERM NTS                                 | 642,982.17   | 642,982.17   | 675,178.50       |
|   | S2131179   | AVALONBAY CMNTYS REIT                                                | 225.00       | 17,178.50    | 17,178.50        |
|   | SBL7B14    | AVALONBAY COMMUNITIES 3.5% DUE 11-15-2025                            | 835,000.00   | 860,237.94   | 812,029.15       |
|   | SBL6C4R1   | AVANGRID INC 3.2% DUE 04-15-2025 REG                                 | 571,000.00   | 547,118.33   | 555,200.43       |
|   | SBPYDCD9   | AVANGRID INC COM                                                     | 470.00       | 18,986.62    | 15,232.70        |
|   | SBL7B187   | AVANTOR INC COM                                                      | 4,246.00     | 19,018.05    | 96,396.18        |
|   | S2065408   | AVENY DENNSON CORP COM                                               | 2,347.00     | 27,404.30    | 105,931.84       |
|   | SBLH3CVC   | AVI GLOBAL TRUST ORD GPB0.02                                         | 169,023.00   | 254,875.98   | 474,035.19       |
|   | SBL1LB2    | AVUS BUDGET GROUP INC COM STK                                        | 148.00       | 24,980.59    | 26,234.48        |
|   | SBD21LG4   | AVISTA CORP 4.35% DUE 06-01-2048                                     | 1,000,000.00 | 861,530.00   | 843,820.00       |
|   | SBD21LG4   | AVISTA CORP 4.35% DUE 06-01-2048                                     | 295,000.00   | 234,423.65   | 248,926.90       |
|   | SBPQVBM8   | AVIVA ORD GPB0.328947368                                             | 47.68        | 39,077.52    | 38,520.33        |
|   | S2065055   | AVNET INC COM                                                        | 564.00       | 24,678.28    | 28,425.60        |
|   | S2065055   | AVNET INC COM                                                        | 4,635.00     | 227,157.65   | 233,604.00       |
|   | C05041AA96 | AVOLON HLDSGS FDG 2.75% DUE 02-21-2028                               | 2,361,000.00 | 2,059,397.79 | 2,100,109,597.20 |
|   | C05041AA44 | AVOLON HLDSGS FDG 2.875% DUE 02-15-2025                              | 6,600,000.00 | 669,602.64   | 646,838.10       |
|   | C05041AA44 | AVOLON HLDSGS FDG 2.875% DUE 02-15-2025                              | 207,000.00   | 207,436.40   | 207,436.40       |
|   | C05041AA15 | AVOLON HLDSGS FDG 4.35% DUE 04-15-2026                               | 2,671,000.00 | 2,595,266.64 | 2,513,660.00     |
|   | C05041AA66 | AVOLON HLDSGS FDG 4.375% DUE 05-01-2026                              | 940,000.00   | 860,570.00   | 911,180.00       |
|   | C05041AAK7 | AVOLON HLDSGS FDG 5.5% DUE 01-15-2026                                | 999,000.00   | 967,991.04   | 992,686.31       |
|   | CLX1967881 | AVOLON TLB BORROWER 1 US LLC TBL UEN1 12-01-2027 USD                 | -            | -            | -                |
|   | C0500KXJ49 | AVOLON TLB BORROWER 1 US LLC TERM LOAN B6 SR SEC2 TERM LN 06-01-2027 | 1,167,800.00 | 1,156,662.43 | 1,168,797.00     |
|   | SBR08205   | AVOLTA AG                                                            | 257.00       | 21,380.22    | 10,101.06        |
|   | C994JP7997 | AXA EARLY SECONDARY FUND III-2, L.P.                                 | 1.00         | 1.02         | 1.10             |
|   | C994JP8995 | AXA EARLY SECONDARY FUND IV                                          | 1.00         | 1.02         | 1.10             |
|   | C994JP9993 | AXA EARLY SECONDARY FUND V B LP                                      | 29,982.00    | 29,982.00    | 12,946,610.00    |
|   | C0545E1J44 | AXA EQUITABLE FIXED 4.35% DUE 04-20-2028                             | 875,000.00   | 811,610.60   | 846,396.25       |
|   | C0545E1J44 | AXA EQUITABLE FIXED 4.35% DUE 04-20-2028                             | 384,599.33   | 384,599.33   | 384,599.33       |
|   | S7088429   | AXA SA EUR2.29                                                       | 4,625.00     | 123,440.86   | 150,664.60       |
|   | C994J00991 | AXA SECONDARY FUND III-2 LP                                          | 2,759,439.00 | 2,759,439.00 | 223,156.94       |
|   | C994J01999 | AXA SECONDARY FUND IV                                                | 1.00         | 1.00         | 164,108.00       |
|   | C994J02997 | AXA SECONDARY FUND V LP                                              | 1.00         | 1.00         | 726,259.00       |
|   | SBSFVCF5   | AXALTA COATING SYSTEMS LTD COM USD0.10                               | 1,380.75     | 35,214.75    | 46,878.00        |
|   | S2677606   | AXIS CAPITAL HOLDINGS LTD COM USD0.0125                              | 497.00       | 27,375.32    | 27,518.89        |
|   | S2677606   | AXIS CAPITAL HOLDINGS LTD COM USD0.0125                              | 4,265.00     | 237,829.29   | 236,153.59       |
|   | SBLK15608  | AXIS SPECIALTY FIN 5.15% DUE 04-01-2045                              | 895,000.00   | 937,512.95   | 793,471.20       |
|   | SBD07535   | AXION ENTERPRISE INC COM                                             | 451.00       | 54,915.44    | 116,506.83       |
|   | C994JC1995 | AXION PARTNERS (OFFSHORE) LTD                                        | 7,427,652.75 | 7,427,652.75 | 1,953,487.00     |
|   | S6985453   | AZBL CORP NPV                                                        | 277.00       | 11,227.68    | 9,167.84         |
|   | SBRKPVG43  | AZEK CO INC CL A CL A                                                | 886.00       | 18,266.79    | 32,359.50        |
|   | S2145460   | AZENIA INC COM USD0.01                                               | 35.00        | 25,043.85    | 22,864.14        |
|   | SBSMN1W0   | AZTECA GROUP USD0.10                                                 | 981.00       | 5,573.47     | 8,677.81         |
|   | SBM9DV55   | B A T CAP CORP 2.25% DUE 03-25-2028                                  | 2,270,000.00 | 2,270,000.00 | 2,035,102.80     |
|   | SBM9DV55   | B A T CAP CORP 2.25% DUE 03-25-2028                                  | 1,475,000.00 | 1,422,116.00 | 1,321,069.00     |
|   | SBM9DV55   | B A T CAP CORP 2.25% DUE 03-25-2028                                  | 1,300,000.00 | 1,160,332.00 | 1,160,332.00     |
|   | SBM9DV55   | B A T CAP CORP 2.25% DUE 03-25-2028                                  | 515,000.00   | 526,994.35   | 461,254.60       |
|   | SBM9F076   | B A T CAP CORP 2.726% DUE 03-25-2031                                 | 7,225,000.00 | 7,243,964.51 | 6,065,748.75     |
|   | SRLR9994   | B A T CAP CORP 4.39% 08-15-2037                                      | 540,000.00   | 540,000.00   | 540,000.00       |
|   | SRLR9994   | B A T CAP CORP 4.39% 08-15-2037                                      | 700,000.00   | 671,368.04   | 587,706.00       |
|   | SRLR9977   | B A T CAP CORP 4.54% 08-15-2047                                      | 1,800,000.00 | 1,800,000.00 | 1,384,830.00     |
|   | SRLR9977   | B A T CAP CORP 4.54% 08-15-2047                                      | 338,000.00   | 340,840.83   | 260,040.30       |
|   | SRLR9977   | B A T CAP CORP 4.54% 08-15-2047                                      | 803,000.00   | 664,875.01   | 617,788.05       |
|   | SBLTNG82   | B A T CAP CORP 4.742% DUE 03-16-2032                                 | 1,940.00     | 1,250,000.00 | 1,250,000.00     |
|   | SBLFJMZ8   | B A T CAP CORP 4.758% DUE 09-06-2049                                 | 871,000.00   | 896,974.89   | 692,357.90       |
|   | SBM63653   | B A T CAP CORP 4.758% DUE 09-06-2049                                 | 715,000.00   | 544,874.50   | 568,353.50       |
|   | SBM63653   | B A T CAP CORP 5.282% DUE 04-02-2050                                 | 648,000.00   | 597,755.82   | 557,182.80       |
|   | SBM63653   | B A T CAP CORP 5.282% DUE 04-02-2050                                 | 1,101,000.00 | 1,162,685.60 | 946,694.84       |
|   | SBM63653   | B A T CAP CORP 5.282% DUE 04-02-2050                                 | 407,000.00   | 410,508.06   | 349,955.30       |
|   | SBLQW873   | B A T CAP CORP 7.75% DUE 10-19-2012                                  | 400,000.00   | 398,164.00   | 451,856.00       |
|   | SBLR9873   | B A T CAP CORP 7.75% DUE 10-19-2012                                  | 500,000.00   | 497,705.00   | 564,820.00       |
|   | SBLR99M1   | B A T CAP CORP FIXED 3.557% DUE 08-15-2027                           | 1,361,000.00 | 1,353,943.97 | 1,302,059.99     |
|   | SBLR99M1   | B A T CAP CORP FIXED 3.557% DUE 08-15-2027                           | 251,000.00   | 251,000.00   | 240,129.19       |
|   | SBLR99M1   | B A T CAP CORP FIXED 3.557% DUE 08-15-2027                           | 140,000.00   | 140,000.00   | 140,000.00       |
|   | SBLR99M1   | B A T CAP CORP FIXED 3.557% DUE 08-15-2027                           | 807,000.00   | 784,165.15   | 772,048.83       |
|   | SBM9MGP1   | B A T CAP CORP FIXED 3.734% DUE 09-25-2040                           | 130,000.00   | 130,818.98   | 95,75.70         |
|   | SBM9MGP1   | B A T CAP CORP FIXED 3.734% DUE 09-25-2040                           | 843,000.00   | 790,003.31   | 621,198.27       |
|   | SBM9MGP1   | B A T CAP CORP FIXED 3.734% DUE 09-25-2040                           | 290,000.00   | 290,000.00   | 213,698.00       |
|   | SBM9DV66   | B A T CAP CORP FIXED 3.984% DUE 09-25-2050                           | 20,000.00    | 14,126.44    | 14,126.44        |
|   | SBM9DV66   | B A T CAP CORP FIXED 3.984% DUE 09-25-2050                           | 96,000.00    | 92,223.36    | 67,841.28        |
|   | SBM9DV66   | B A T CAP CORP FIXED 3.984% DUE 09-25-2050                           | 220,000.00   | 154,728.20   | 155,468.00       |
|   | SBMNNMV5   | B A T CAP CORP NT 5.65% 03-16-2052                                   | 999,000.00   | 846,993.26   | 907,791.30       |
|   | SBMNNMV5   | B A T CAP CORP NT 5.65% 03-16-2052                                   | 879,000.00   | 773,192.19   | 798,747.30       |
|   | SBMNNMV6   | B A T INTL FIN PLC 4.48% 03-16-2028                                  | 190,000.00   | 185,042.90   | 185,042.90       |
|   | SBMNNMV6   | B A T INTL FIN PLC 4.448% 03-16-2028                                 | 1,568,000.00 | 1,539,095.00 | 1,543,601.90     |
|   | SBMV3V10   | B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026                       | 175,000.00   | 177,997.75   | 162,564.50       |
|   | C05522R0G0 | BAC CREDIT CARD TRUST SR 2-A1 CL A1 4.79% 05-15-2048                 | 266,000.00   | 265,236.94   | 266,729.00       |
|   | C05631A1C4 | BACARDI LTD / BACARDI MARTINI B V NT 1444.5 5% 06-15-2023            | 435,000.00   | 434,266.57   | 441,203.10       |
|   | SBL7316459 | BACARDI LTD 4.5% DUE 05-15-2025                                      | 1,500,000.00 | 1,499,719.44 | 1,478,605.00     |
|   | SBAKXVB884 | BACHEM HOLDING AS 2% DUE 01-01-2021 (SUBO)                           | 71.00        | 10,134.51    | 4,481.28         |
|   | C0263494   | BAE SYSTEMS ORD GPB0.025                                             | 7,800.00     | 67,369.41    | 110,421.91       |
|   | C0263494   | BAE SYSTEMS ORD GPB0.025                                             | 60,475.00    | 80,048.871   | 856,123.74       |
|   | C0263494   | BAE SYSTEMS ORD GPB0.025                                             | 33,875.00    | 286,174.12   | 479,556.71       |
|   | C0265883   | BAILLIE GIFF APD INTL ORD GPB0.05                                    | 46,867.00    | 229,779.38   | 423,002.93       |
|   | SBLK7733   | BAILLIE GIFFORD USD ORD GPB0.025                                     | 882,481.00   | 1,024,671.55 | 1,046,237.80     |
|   | SBRFXH24   | BAILLIE GIFFORD SHIP NIPPON ORD GPB0.02                              | 16,143.00    | 497,693.78   | 271,655.88       |
|   | SBDGVLQV4  | BAKER HUGHES A GE CO LLC/BAKER HUGHES 3.375% 12-15-2027              | 1,645,000.00 | 1,552,065.85 | 1,575,021.70     |
|   | SBLK1TQ5   | BAKER HUGHES CO                                                      | 6,405.00     | 197,144.51   | 218,922.90       |
|   | SBDH1TQ5   | BAKER HUGHES CO                                                      | 9,075.00     | 289,134.00   | 310,183.50       |
|   | S2073022   | BALL CORP COM                                                        | 1,948.00     | 123,169.15   | 112,045.96       |
|   | SBNFTFK3   | BALL CORP FIXED 3.325% 09-15-2031                                    | 330,000.00   | 330,000.00   | 284,520.30       |
|   | S7125494   | BALOSE HOLDING AG CHF0.10 (INVKULERT)                                | 119.00       | 18,475.12    | 18,635.06        |
|   | SBR70MM8   | BALT GAS & ELEC CO 3.2% DUE 09-15-2049                               | 1,400,000.00 | 1,431,973.05 | 1,022,630.00     |
|   | SBR70MM8   | BALT GAS & ELEC CO 3.2% DUE 09-15-2049                               | 193,000.00   | 158,669.16   | 140,976.85       |
|   | SBR70MM8   | BALT GAS & ELEC CO 3.2% DUE 09-15-2049                               | 350,000.00   | 347,104.34   | 255,657.50       |
|   | SBR70MM8   | BALT GAS & ELEC CO 3.2% DUE 09-15-2049                               | 561,000.00   | 564,526.48   | 492,782.45       |
|   | SBD30B60   | BALT GAS & ELEC CO 3.5% DUE 08-15-2046                               | 523,000.00   | 483,736.23   | 404,148.25       |
|   | SBRKP187   | BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050                         | 30,000.00    | 29,729.40    | 20,608.80        |
|   | SBRKP187   | BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050                         | 525,000.00   | 520,264.49   | 360,654.00       |
|   | SBDQ3VW1   | BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047                         | 170,000.00   | 159,287.80   | 170,000.00       |
|   | SBDQ3VW1   | BALTIMORE GAS & ELEC CO 3.75% DUE 08-15-2047                         | 377,000.00   |              |                  |

|   |            |                                                           |                                |              |              |              |
|---|------------|-----------------------------------------------------------|--------------------------------|--------------|--------------|--------------|
|   | SBMBY5R6   | BALTIMORE GAS & ELECTRIC CO 2.25% DUE                     | 06-15-2011 BEO                 | 257,000.00   | 256,542.54   | 219,565.38   |
|   | SB0B77Z8   | BALTIMORE GAS & ELECTRIC CO 5.4% DUE                      | 06-01-2053                     | 288,000.00   | 287,858.88   | 299,200.32   |
|   | SB0B77Z8   | BALTIMORE GAS & ELECTRIC CO 5.4% DUE                      | 06-01-2053                     | 730,000.00   | 729,642.30   | 738,389.70   |
| * | SB0B77Z8   | BALTIMORE GAS & ELECTRIC CO 5.4% DUE                      | 06-01-2053                     | 485,000.00   | 484,762.35   | 503,861.65   |
|   | SB0B77Z8   | BALTIMORE GAS & ELECTRIC CO 5.4% DUE                      | 06-01-2053                     | 249,877.50   | 249,877.50   | 259,722.50   |
| * | SBG48XR9   | BANC 1 CORP 7.75 DEB DUE                                  | 07-15-2025                     | 965,000.00   | 1,243,315.65 | 1,005,549.30 |
|   | SBM9CBL8   | BANCO BILBAO 1.125% DUE                                   | 09-18-2025                     | 400,000.00   | 398,288.37   | 373,128.00   |
| * | S552D96    | BANCO BILBAO VIZA EURO-AP                                 |                                | 15,295.00    | 100,759.93   | 138,983.39   |
|   | SBLG7Y49   | BANCO BILBAO VIZCAYA ARGENTARIA S A                       | 7.883% 11-15-2034              | 1,000,000.00 | 999,288.00   | 1,089,950.00 |
|   | SBLYG749   | BANCO BILBAO VIZCAYA ARGENTARIA S A                       | 7.883% 11-15-2034              | 400,000.00   | 400,000.00   | 435,980.00   |
|   | SB58Z7W2   | BANCO BILBAO VIZCAYA ARGENTARIA S A                       | 9.375% 12-29-2049              | 1,000,000.00 | 1,000,000.00 | 1,066,900.00 |
|   | SB58Z7W2   | BANCO BILBAO VIZCAYA ARGENTARIA S A                       | 9.375% 12-29-2049              | 1,140,000.00 | 1,140,000.00 | 1,216,266.00 |
| * | SBYMD039   | BANCO BPM NPV                                             |                                | 1,144.00     | 17,278.77    | 16,615.07    |
|   | CS05Y7AC2  | BANCO MERCANTIL DEL NORTE SA INSTITUCION                  | 3.75% DUE 12-31-2049           | 820,000.00   | 825,261.36   | 808,298.40   |
|   | SBK5VM23   | BANCO MERCANTIL FLTG RT 7.5% DUE                          | 06-27-2029                     | 500,000.00   | 500,000.00   | 468,240.00   |
| * | S5705946   | BANCO SANTANDER EURO-SUREGEO                              |                                | 41,482.00    | 178,699.77   | 173,188.38   |
|   | SBNK8906   | BANCO SANTANDER S A 9.625%                                | 12-31-2049                     | 800,000.00   | 800,000.00   | 874,944.00   |
|   | SBNK8906   | BANCO SANTANDER S A 9.625%                                | 12-31-2049                     | 2,200,000.00 | 2,200,000.00 | 2,406,096.00 |
|   | SBNK8906   | BANCO SANTANDER S A 9.625%                                | 12-31-2049                     | 1,600,000.00 | 1,600,000.00 | 1,749,888.00 |
|   | SBNM0V38   | BANCO SANTANDER S A 9.625% 12-31-2049                     |                                | 1,800,000.00 | 1,800,000.00 | 1,929,294.00 |
|   | SBRIK570   | BANCO SANTANDER SA 6.527%                                 | 11-07-2027                     | 400,000.00   | 400,000.00   | 413,396.00   |
|   | SBRIK5Y7   | BANCO SANTANDER SA 6.607% 11-07-2028                      |                                | 400,000.00   | 400,000.00   | 426,512.00   |
|   | SBRIK5Y7   | BANCO SANTANDER SA 6.607% 11-07-2028                      |                                | 1,200,000.00 | 1,200,000.00 | 1,279,536.00 |
|   | SBRIK5Y7   | BANCO SANTANDER SA 6.607% 11-07-2028                      |                                | 2,400,000.00 | 2,402,340.00 | 2,559,072.00 |
|   | SBRIK592   | BANCO SANTANDER SA 6.938% 11-07-2033                      |                                | 1,800,000.00 | 1,800,000.00 | 2,002,446.00 |
|   | SBRIK592   | BANCO SANTANDER SA 6.938% 11-07-2033                      |                                | 400,000.00   | 400,000.00   | 444,988.00   |
|   | SBIC1P3X9  | BANCO SANTANDER SA FORMERLY BANCO SANTA F                 | 6.921% DUE 08-08-2033          | 1,400,000.00 | 1,400,000.00 | 1,495,004.00 |
|   | SBIC1P3X9  | BANCO SANTANDER SA FORMERLY BANCO SANTA F                 | 6.921% DUE 08-08-2033          | 2,130,000.00 | 2,130,000.00 | 2,274,541.80 |
|   | SBIC1P3X9  | BANCO SANTANDER SA FORMERLY BANCO SANTA F                 | 6.921% DUE 08-08-2033          | 600,000.00   | 600,000.00   | 640,716.00   |
|   | SBIC1P3X9  | BANCO SANTANDER SA FORMERLY BANCO SANTA F                 | 6.921% DUE 08-08-2033          | 400,000.00   | 400,000.00   | 427,144.00   |
|   | SBIC1P3X9  | BANCO SANTANDER SA FORMERLY BANCO SANTA F                 | 6.921% DUE 08-08-2033          | 949,000.00   | 949,000.00   | 1,013,399.14 |
|   | SBMWPP7K5  | BANCO SANTANDER SA SR NON PFD                             | FIXED-FIXED RATE 1.722% 09-14- | 2,400,000.00 | 2,400,000.00 | 2,172,144.00 |
|   | SBMWPP7K5  | BANCO SANTANDER SA SR NON PFD                             | FIXED-FIXED RATE 1.722% 09-14- | 4,090,000.00 | 3,742,776.00 | 3,701,895.40 |
|   | CS05H4AC8  | BANCO SANTANDER SA SR NON PFD                             | FIXED-FIXED RATE 4.175% 03-24- | 2,800,000.00 | 2,803,625.21 | 2,999,376.00 |
|   | SB0DQD04   | BANDAI NAMCO HOLDINGS INC                                 |                                | 1,543.00     | 24,535.27    | 30,935.52    |
| * | SB0ZV332   | BANK AMER CORP                                            | 3.093% DUE 10-01-2025          | 1,560,000.00 | 1,508,520.00 | 1,529,611.20 |
|   | SBM0GB0W5  | BANK AMER CORP 976% 04-22-2025                            |                                | 1,600,000.00 | 1,610,736.00 | 1,574,208.00 |
|   | CO0651GJ77 | BANK AMER CORP 1.898% DUE                                 | 07-23-2031                     | 1,150,000.00 | 1,150,000.00 | 940,090.50   |
|   | CO0651GJ77 | BANK AMER CORP 1.898% DUE                                 | 07-23-2031                     | 954,000.00   | 937,578.44   | 779,866.38   |
|   | SBN4J4R8   | BANK AMER CORP 2.482% 09-21-2036                          |                                | 950,000.00   | 729,067.13   | 754,461.50   |
|   | SBN4J4R8   | BANK AMER CORP 2.482% 09-21-2036                          |                                | 2,090,000.00 | 1,746,849.50 | 1,659,815.30 |
|   | SBN4J4R8   | BANK AMER CORP 2.482% 09-21-2036                          |                                | 1,560,000.00 | 1,560,000.00 | 1,738,905.20 |
|   | SBPLD49    | BANK AMER CORP 2.496%                                     | 02-13-2031                     | 6,135,000.00 | 4,858,858.65 | 5,275,118.40 |
|   | SBPLD49    | BANK AMER CORP 2.496%                                     | 02-13-2031                     | 1,375,000.00 | 1,288,896.28 | 1,182,280.00 |
| * | SBM0GBI2   | BANK AMER CORP 2.572% DUE 10-20-2032 BEO                  |                                | 3,765,000.00 | 3,108,775.45 | 3,127,698.45 |
|   | SBM0GBI2   | BANK AMER CORP 2.572% DUE 10-20-2032 BEO                  |                                | 320,000.00   | 320,000.00   | 265,830.00   |
|   | SBM0GBI2   | BANK AMER CORP 2.572% DUE 10-20-2032 BEO                  |                                | 250,000.00   | 250,000.00   | 207,682.50   |
|   | CO0651GJ86 | BANK AMER CORP 2.592% DUE                                 | 04-29-2031                     | 6,713,000.00 | 7,034,261.29 | 5,788,821.29 |
|   | CO0651GJ77 | BANK AMER CORP 2.681% DUE 04-22-2032                      |                                | 1,400,000.00 | 1,400,000.00 | 1,200,013.60 |
|   | CO0651GJ77 | BANK AMER CORP 2.687% DUE 04-22-2032                      |                                | 140,000.00   | 140,000.00   | 118,311.20   |
|   | SBN6N8F5   | BANK AMER CORP 2.831% DUE                                 | 10-24-2051                     | 570,000.00   | 570,000.00   | 387,463.20   |
|   | SBN6N8F5   | BANK AMER CORP 2.831% DUE                                 | 10-24-2051                     | 495,000.00   | 434,047.30   | 336,481.20   |
| * | CO0651GK84 | BANK AMER CORP 2.972% DUE 07-21-2052 BEO                  |                                | 618,000.00   | 423,045.72   | 486,728.24   |
|   | CO0651GK84 | BANK AMER CORP 2.972% DUE 07-21-2052 BEO                  |                                | 223,608.20   | 223,608.20   | 155,469.60   |
|   | CO0651GHV4 | BANK AMER CORP 3.194% 07-23-2030                          |                                | 2,375,000.00 | 2,007,611.25 | 2,156,072.50 |
|   | CO0651GHV4 | BANK AMER CORP 3.194% 07-23-2030                          |                                | 4,900,000.00 | 5,047,366.67 | 4,448,318.00 |
|   | CO0651GIW0 | BANK AMER CORP 3.311% DUE 04-22-2042                      |                                | 1,610,000.00 | 1,610,000.00 | 1,260,630.00 |
|   | CO0651GIW0 | BANK AMER CORP 3.311% DUE 04-22-2042                      |                                | 730,000.00   | 535,341.70   | 571,590.00   |
| * | CO0651GJ26 | BANK AMER CORP 3.366% 12-30-2026                          |                                | 7,205,000.00 | 7,175,987.17 | 7,740,981.50 |
|   | SBPLD61    | BANK AMER CORP 3.419% 12-20-2028                          |                                | 290,000.00   | 264,184.20   | 273,258.30   |
|   | SBPLD61    | BANK AMER CORP 3.419% 12-20-2028                          |                                | 1,749,000.00 | 1,530,294.15 | 1,648,030.23 |
|   | SBPLD61    | BANK AMER CORP 3.419% 12-20-2028                          |                                | 1,351,000.00 | 1,272,295.89 | 1,273,006.77 |
| * | SBM0C9Y5   | BANK AMER CORP 3.483%                                     | 03-13-2052                     | 336,000.00   | 336,000.00   | 260,536.16   |
|   | SBYWC0Y5   | BANK AMER CORP 3.705% BND5                                | 04-24-2028                     | 1,602,000.00 | 1,581,077.68 | 1,554,544.04 |
|   | SBYWC0Y5   | BANK AMER CORP 3.705% BND5                                | 04-24-2028                     | 1,200,000.00 | 1,200,000.00 | 1,147,224.00 |
|   | SBK5JX09   | BANK AMER CORP 3.846%                                     | 03-08-2037                     | 2,475,000.00 | 2,343,912.75 | 2,175,129.00 |
|   | SBK5JX09   | BANK AMER CORP 3.846%                                     | 03-08-2037                     | 555,000.00   | 474,996.75   | 487,756.20   |
| * | SBK4K971   | BANK AMER CORP 3.946% 01-23-2049                          |                                | 342,000.00   | 319,833.59   | 287,779.32   |
|   | CO0651GJ45 | BANK AMER CORP 3.974% 02-07-2030                          |                                | 3,370,000.00 | 3,090,256.00 | 3,180,641.40 |
|   | CO0651GJ48 | BANK AMER CORP 4.083% 03-20-2051                          |                                | 1,501,000.00 | 1,478,729.10 | 1,268,074.82 |
|   | CO0651GJ48 | BANK AMER CORP 4.083% 03-20-2051                          |                                | 470,000.00   | 470,000.00   | 397,065.40   |
|   | CO0651GJ48 | BANK AMER CORP 4.083% 03-20-2051                          |                                | 380,000.00   | 392,643.09   | 321,031.60   |
|   | SB021JF3   | BANK AMER CORP 4.183% DUE 11-25-2027                      |                                | 4,725,000.00 | 4,916,157.21 | 4,508,133.75 |
|   | SBYD0C2    | BANK AMER CORP 4.457% DUE 10-09-2026                      |                                | 1,015,000.00 | 1,156,247.40 | 1,003,621.85 |
|   | SBW8XC64   | BANK AMER CORP 4.75% DUE 04-21-2045                       |                                | 1,043,000.00 | 1,136,201.52 | 955,982.51   |
|   | SBJ7B592   | BANK AMER CORP 5% DUE 01-21-2044                          |                                | 992,000.00   | 1,112,028.62 | 979,034.56   |
|   | CO0651GKX4 | BANK AMER CORP 5.015% DUE                                 | 07-22-2033/01-22-2023 BEO      | 2,925,000.00 | 2,877,633.00 | 2,900,137.50 |
|   | CO0651GKX4 | BANK AMER CORP 5.015% DUE                                 | 07-22-2033/01-22-2023 BEO      | 900,000.00   | 928,880.00   | 892,500.00   |
|   | SBNNIDQ1   | BANK AMER CORP 5.819%                                     | 09-15-2029                     | 1,474,000.00 | 1,474,000.00 | 1,522,966.28 |
|   | SBNNIDQ1   | BANK AMER CORP 5.819%                                     | 09-15-2029                     | 3,670,000.00 | 3,660,778.15 | 3,791,917.40 |
|   | SBNNIDQ1   | BANK AMER CORP 5.819%                                     | 09-15-2029                     | 4,020,000.00 | 4,021,426.25 | 4,153,544.40 |
| * | SB8WR844   | BANK AMER CORP 5.875% DUE 02-07-2042                      |                                | 838,000.00   | 967,755.10   | 906,129.40   |
|   | CO06505F13 | BANK AMER CORP 5.875% DUE 12-31-2049                      |                                | 400,000.00   | 400,000.00   | 383,100.00   |
|   | CO06505F13 | BANK AMER CORP 5.875% DUE 12-31-2049                      |                                | 1,100,000.00 | 1,122,141.00 | 1,040,200.00 |
|   | SBNNIDV6   | BANK AMER CORP FLTG RT 5.933% DUE                         | 09-15-2027                     | 1,181,000.00 | 1,180,031.58 | 1,205,245.93 |
|   | SBNNIDV6   | BANK AMER CORP FLTG RT 5.933% DUE                         | 09-15-2027                     | 1,053,000.00 | 1,053,000.00 | 1,074,618.09 |
|   | CO0651GKX4 | BANK AMER CORP SR NT 2.972%                               | 02-04-2033                     | 730,000.00   | 613,980.16   | 621,157.00   |
|   | CO0651GKX4 | BANK AMER CORP SR NT 2.972%                               | 02-04-2033                     | 2,900,000.00 | 2,900,000.00 | 2,467,610.00 |
|   | S607F808   | BANK HAPQALIM B.M. ILSI                                   |                                | 3,705,000.00 | 3,270,714.10 | 29,949.79    |
|   | S607F808   | BANK HAPQALIM B.M. ILSI                                   |                                | 17,561.00    | 167,413.08   | 160,447.92   |
|   | CO0636LNT9 | BANK MONTREAL QUE 5.3% 06-05-2026                         |                                | 1,040,000.00 | 1,039,261.60 | 1,050,420.80 |
|   | CO0636LAC9 | BANK MONTREAL QUE SR MEDIUM TERM NT SER H 4.7% 09-14-2027 |                                | 810,000.00   | 809,643.60   | 812,697.30   |
|   | SBM0CLOM7  | BANK NEW YORK MELLON CORP 4.947% DUE                      | 04-26-2027                     | 1,450,000.00 | 1,450,000.00 | 1,450,580.00 |
|   | S81Z7766   | BANK NEW YORK MELLON CORP 4.947% DUE                      | 04-26-2027                     | 1,800,000.00 | 1,800,000.00 | 1,830,732.00 |
| * | CO64159B9N | BANK NOVA SCOTIA B C 3.625% 10-27-2081                    |                                | 4,857.00     | 214,458.70   | 252,806.85   |
|   | CO64159B9N | BANK NOVA SCOTIA B C 3.625% 10-27-2081                    |                                | 381,000.00   | 375,362.90   | 291,609.78   |
|   | CO64186A29 | BANK NOVA SCOTIA B C 5.25%                                | 06-12-2028                     | 1,540,000.00 | 1,540,000.00 | 1,178,685.20 |
|   | CO64186AC2 | BANK NOVA SCOTIA B C 5.25%                                | 06-12-2025                     | 1,745,000.00 | 1,740,643.95 | 1,772,623.35 |
|   | SBM59B85   | BANK NOVA SCOTIA B C 5.5% 02-01-2034                      |                                | 6,361,295.30 | 6,361,295.30 | 6,393,824.39 |
|   | CO6417XAG6 | BANK NOVA SCOTIA B C FIXED RATE                           | RESETTING SUB NT 4.588% 05-04- | 1,630,000.00 | 1,628,386.30 | 1,692,706.10 |
|   | CO64159B88 | BANK NOVA SCOTIA VAR RT 10-27-2082                        |                                | 571,000.00   | 570,983.24   | 511,239.14   |
| * | S2Z95677   | BANK OF AMERICA CORP                                      |                                | 790,000.00   | 790,000.00   | 823,914.70   |
|   | SBM0GDBT2  | BANK OF AMERICA CORP 1.734% 07-22-2027                    |                                | 43,735.00    | 1,447,006.75 | 1,472,557.45 |
|   | SBM0GDBT2  | BANK OF AMERICA CORP 1.734% 07-22-2027                    |                                | 1,031,000.00 | 877,336.08   | 945,380.32   |
|   | SBMR8X26   | BANK OF AMERICA CORP 1.922%                               | 10-24-2031                     | 1,880,000.00 | 1,880,000.00 | 1,529,079.20 |
|   | SBMRG0B3   | BANK OF AMERICA CORP 2.299% 07-21-2032                    |                                | 800,000.00   | 800,000.00   | 654,272.00   |
|   | SBMRG0B3   | BANK OF AMERICA CORP 2.299% 07-21-2032                    |                                | 140,000.00   | 140,000.00   | 114,497.60   |
|   | SBPL772    | BANK OF AMERICA CORP 2.184% 10-21-2030                    |                                | 657,000.00   | 680,127.08   | 584,020.44   |
|   | CO0651GHM4 | BANK OF AMERICA CORP 2.271% 07-23-2029                    |                                | 1,530,000.00 | 1,536,671.35 | 1,478,377.80 |
|   | SBM92KT9   | BANK OF AMERICA CORP 4.571%                               | 04-27-2033                     | 200,000.00   | 200,000.00   | 191,038.00   |
|   | SBM92KT9   | BANK OF AMERICA CORP 4.571%                               | 04-27-2033                     | 1,000,000.00 | 1,000,000.00 | 955,190.00   |
|   | SBM92KT9   | BANK OF AMERICA CORP 4.571%                               | 04-27-2033                     | 200,000.00   | 200,000.00   | 191,038.00   |
|   | SBM96P6    | BANK OF AMERICA CORPORATION 1.843% 02-04-2025             |                                | 800,000.00   | 776,224.00   | 796,976.00   |
|   | CO0651GKJ7 | BANK OF AMERICA CORPORATION 2.551% DUE                    | 02-04-2028 BEO                 | 185,000.00   | 167,223.35   | 171,537.55   |
|   | SBM6J952   | BANK OF AMERICA CORPORATION 2.651%                        | 03-11-2032                     | 912,000.00   | 920,234.26   | 770,521.44   |
|   | SBMWYXT8   | BANK OF AMERICA CORPORATION 2.676% DUE                    | 06-19-2041/06-19-2020 RE       | 520,000.00   | 537,137.30   | 373,406.80   |
|   | SBMWYXT8   | BANK OF AMERICA CORPORATION 2.676% DUE                    | 06-19-2041/06-19-2020 RE       | 5,200,000.00 | 4,475,305.18 | 3,734,068.00 |
| * | SBMWYXT8   | BANK OF AMERICA CORPORATION 2.676% DUE                    | 06-19-2041/06-19-2020 RE       | 684,000.00   | 581,664.65   | 492,173.56   |
|   | SBMWYXT8   | BANK OF AMERICA CORPORATION 2.676% DUE                    | 06-19-2041/06-19-2020 RE       | 3,195,000.00 | 3,163,633.62 | 2,294,297.55 |
|   | SBMWYXT8   | BANK OF AMERICA CORPORATION 2.676% DUE                    | 06-19-2041/06-19-2020 RE       | 1,144,000.00 | 1,086,498.45 | 821,494.96   |
|   | SBMW       |                                                           |                                |              |              |              |

|   |            |                                                                   |            |              |              |              |
|---|------------|-------------------------------------------------------------------|------------|--------------|--------------|--------------|
|   | S883ZKX8   | BANK OF AMERICA CORPORATION 6.11%                                 | 01-29-2037 | 1,957,000.00 | 2,346,078.49 | 2,094,009.57 |
|   | S883ZKX8   | BANK OF AMERICA CORPORATION 6.11%                                 | 01-29-2037 | 1,727,000.00 | 1,825,553.27 | 1,847,907.27 |
| * | S810P661   | BANK OF IRELAND GR ORD EUR1.00                                    |            | 2,730.00     | 2,820.71     | 24,782.98    |
|   | S810P661   | BANK OF IRELAND GR ORD EUR1.00                                    |            | 40,884.00    | 227,307.84   | 371,145.51   |
| * | S2076009   | BANK OF MONTREAL COM NPV                                          |            | 1,897.00     | 151,781.33   | 188,621.01   |
| * | S2076009   | BANK OF MONTREAL COM NPV                                          |            | 11,819.00    | 928,195.99   | 1,175,177.53 |
|   | S8D0BFX1   | BANK ONE CORP FIXED 8.75% DUE 09-01-2030                          |            | 4,650,000.00 | 5,095,860.62 | 5,605,156.50 |
| * | S8D0BFX1   | BANK ONE CORP FIXED 8.75% DUE 09-01-2030                          |            | 456,000.00   | 627,000.00   | 549,666.96   |
|   | S8Z5G605   | BANK OZK COM                                                      |            | 659.00       | 36,061.47    | 31,837.97    |
|   | S8Z5G605   | BANK OZK COM                                                      |            | 2,260.00     | 93,512.02    | 112,615.80   |
|   | S8N4NDR3   | BANKERS INVESTMENT TRUST ORD GRPO.025                             |            | 293,630.00   | 372,236.98   | 383,303.23   |
| * | S8P2DY98   | BANNER HEALTH 2.907% DUE 01-01-2042                               |            | 254,000.00   | 254,000.00   | 186,977.02   |
|   | S8P2DY98   | BANNER HEALTH 2.907% DUE 01-01-2042                               |            | 1,982,000.00 | 1,991,082.64 | 1,459,009.66 |
| * | S8M4DHW9   | BANNER HEALTH 1.181% DUE 01-01-2050                               |            | 121,000.00   | 128,042.72   | 90,270.93    |
|   | S8LSN900   | BAPTIST HEALTHCARE SYS KY 3.54%                                   | 08-15-2050 | 900,000.00   | 900,000.00   | 667,485.00   |
|   | S8LSN900   | BAPTIST HEALTHCARE SYS KY 3.54%                                   | 08-15-2050 | 610,000.00   | 610,000.00   | 452,406.50   |
|   | S8LSN900   | BAPTIST HEALTHCARE SYS KY 3.54%                                   | 08-15-2050 | 244,000.00   | 244,000.00   | 180,962.60   |
|   | C05491UBA5 | BARCLAYS COMMERCIAL MORTGAGE SECURITIES SER 2018-C2 CL ASB 4.23   |            | 122,334.91   | 135,610.15   | 120,053.97   |
|   | S8P6WL8    | BARCLAYS PLC 2.894% DUE 11-24-2032 BEO                            |            | 725,000.00   | 549,550.00   | 596,870.75   |
|   | S8L1N980   | BARCLAYS PLC 3.375% FRN SRN 02/04/25 EUR                          |            | 700,000.00   | 934,106.13   | 771,244.55   |
| * | S8WDQJG7   | BARCLAYS PLC 3.65% DUE 03-16-2025                                 |            | 4,450,000.00 | 4,274,582.40 | 4,351,655.00 |
|   | S8D0SY79   | BARCLAYS PLC 4.375% DUE 01-12-2026                                |            | 4,800,000.00 | 4,838,078.46 | 4,730,304.00 |
|   | S8D0G5N3   | BARCLAYS PLC 4.836% 05-09-2028                                    |            | 4,536,000.00 | 4,699,793.19 | 4,428,678.24 |
|   | S8D7Z538   | BARCLAYS PLC 4.95% DUE 01-10-2047                                 |            | 691,000.00   | 719,059.88   | 648,641.70   |
|   | S8D7Z538   | BARCLAYS PLC 4.95% DUE 01-10-2047                                 |            | 400,000.00   | 353,044.80   | 375,480.00   |
|   | S8DCL220   | BARCLAYS PLC 4.972% 05-16-2029                                    |            | 600,000.00   | 619,982.91   | 589,998.00   |
|   | S8YWR2D3   | BARCLAYS PLC 5.25% DUE 08-17-2045                                 |            | 100,000.00   | 94,988.78    | 98,265.00    |
|   | S8QHM359   | BARCLAYS PLC 5.503% DUE 08-09-2028                                |            | 2,300,000.00 | 2,268,559.00 | 2,312,512.00 |
|   | S8QC4117   | BARCLAYS PLC 5.746% DUE 08-06-2033                                |            | 1,025,000.00 | 1,025,000.00 | 1,037,136.00 |
|   | S8RCF971   | BARCLAYS PLC 6.692% 09-13-2034                                    |            | 494,000.00   | 495,152.25   | 529,375.34   |
| * | S8RCF971   | BARCLAYS PLC 6.692% 09-13-2034                                    |            | 1,407,000.00 | 1,407,000.00 | 1,507,755.27 |
|   | S8RJTJN2   | BARCLAYS PLC 7.119% 06-27-2034                                    |            | 770,000.00   | 769,529.63   | 820,666.00   |
| * | C05738ECN3 | BARCLAYS PLC 9.625% 12-31-2049                                    |            | 645,000.00   | 645,000.00   | 670,967.70   |
|   | S8QYCC58   | BARCLAYS PLC DUE 11-02-2028/05-02-2023 BEO                        |            | 3,865,000.00 | 3,266,709.12 | 3,271,189.95 |
|   | S8QYLT92   | BARCLAYS PLC FIXED 5.829% 05-09-2027                              |            | 1,733,000.00 | 1,733,000.00 | 1,748,319.72 |
|   | C06738EBN4 | BARCLAYS PLC FIXED 6.125% DUE 12-31-2049                          |            | 1,800,000.00 | 1,800,000.00 | 1,716,750.00 |
|   | S8QYLTG9   | BARCLAYS PLC FIXED 6.224% 05-09-2033                              |            | 330,000.00   | 330,746.06   | 342,546.60   |
|   | S8QYLTG9   | BARCLAYS PLC FIXED 6.224% 05-09-2033                              |            | 1,160,000.00 | 1,160,000.00 | 1,204,103.20 |
|   | S8QYLTG9   | BARCLAYS PLC FIXED 6.224% 05-09-2033                              |            | 1,750,000.00 | 1,750,000.00 | 1,816,535.00 |
|   | S8QYLTG9   | BARCLAYS PLC FIXED 6.224% 05-09-2033                              |            | 607,000.00   | 607,266.25   | 630,078.14   |
|   | S8QYLTG9   | BARCLAYS PLC FIXED 6.224% 05-09-2033                              |            | 1,525,000.00 | 1,525,000.00 | 1,582,980.50 |
|   | S8QYLTG9   | BARCLAYS PLC FIXED 6.224% 05-09-2033                              |            | 2,454,000.00 | 2,462,342.95 | 2,549,377.10 |
| * | S8HNTW96   | BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030                        |            | 2,011,000.00 | 2,041,731.86 | 1,950,110.88 |
|   | S8HNTW96   | BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030                        |            | 400,000.00   | 422,609.55   | 387,696.00   |
|   | S8P6KC58   | BARCLAYS PLC FLTG RT 6.49% DUE 09-13-2029                         |            | 1,125,000.00 | 1,125,000.00 | 1,173,510.00 |
|   | S8P6KC58   | BARCLAYS PLC FLTG RT 6.49% DUE 09-13-2029                         |            | 573,000.00   | 573,000.00   | 597,707.76   |
|   | S8P6KC13   | BARCLAYS PLC FLTG RT 6.496% DUE 09-13-2027                        |            | 2,285,000.00 | 2,285,000.00 | 2,353,161.55 |
|   | S3134865   | BARCLAYS PLC ORD GRPO.25                                          |            | 44,568.00    | 67,995.22    | 67,370.56    |
|   | S3134865   | BARCLAYS PLC ORD GRPO.25                                          |            | 243,170.00   | 582,208.18   | 476,707.46   |
| * | S3134865   | BARCLAYS PLC ORD GRPO.25                                          |            | 38,789.00    | 82,962.14    | 76,041.47    |
|   | S8P6KN00   | BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042          |            | 400,000.00   | 295,648.00   | 296,804.00   |
|   | S8P6KN00   | BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042          |            | 485,000.00   | 339,078.05   | 359,874.85   |
|   | S8P6KN00   | BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042          |            | 450,000.00   | 450,000.00   | 333,904.50   |
|   | S0081180   | BARRATT DEVELOPMENTS ORD GRPO.10                                  |            | 1,527.00     | 17,919.28    | 18,123.71    |
|   | S0081180   | BARRATT DEVELOPMENTS ORD GRPO.10                                  |            | 21,301.00    | 124,249.06   | 152,771.32   |
|   | S0081180   | BARRATT DEVELOPMENTS ORD GRPO.10                                  |            | 6,852.00     | 40,047.53    | 49,142.72    |
| * | S2024644   | BARRICK GOLD CORP COM NPV                                         |            | 28,790.00    | 482,468.54   | 522,700.29   |
| * | S2024644   | BARRICK GOLD CORP COM NPV                                         |            | 4,498.00     | 68,596.79    | 81,482.42    |
| * | S2024644   | BARRICK GOLD CORP COM NPV                                         |            | 15,792.64    | 35,941.84    | 39,463.11    |
| * | S840BSX0   | BARRICK INTL BK 6.35% DUE 10-15-2036                              |            | 1,010,000.00 | 1,401,304.43 | 1,100,607.10 |
| * | S84TYCN7   | BARRICK N AMER FIN 5.7% DUE 05-30-2041                            |            | 622,000.00   | 624,612.66   | 658,163.08   |
| * | S84TYCN7   | BARRICK N AMER FIN 5.7% DUE 05-30-2041                            |            | 805,000.00   | 1,036,070.67 | 851,802.70   |
| * | S84TYCN7   | BARRICK N AMER FIN 5.7% DUE 05-30-2041                            |            | 340,000.00   | 140,640.82   | 148,139.60   |
| * | S8RCW296   | BARRICK N AMER FIN 5.75% DUE 05-01-2043                           |            | 1,210,000.00 | 1,225,857.26 | 1,288,959.20 |
| * | S8RCW296   | BARRICK N AMER FIN 5.75% DUE 05-01-2043                           |            | 1,295,000.00 | 1,674,249.41 | 1,390,208.40 |
|   | S8G4BMX8   | BARRICK PD 5.95% DUE 10-15-2039                                   |            | 1,310,000.00 | 1,420,173.91 | 1,406,285.00 |
|   | S8G4BMX8   | BARRICK PD 5.95% DUE 10-15-2039                                   |            | 250,000.00   | 261,927.50   | 268,375.00   |
| * | S8G4BMX8   | BARRICK PD 5.95% DUE 10-15-2039                                   |            | 1,275,000.00 | 1,773,311.25 | 1,968,712.50 |
|   | S5476029   | BARRY CALLEBAUT AG CHRG 2000 (REGD)                               |            | 9.00         | 18,056.60    | 15,173.77    |
|   | S5086577   | BASF - ORD SHS COMSTK                                             |            | 1,007.00     | 49,188.08    | 54,262.02    |
| * | S5086577   | BASF - ORD SHS COMSTK                                             |            | 2,289.00     | 162,155.34   | 123,342.37   |
|   | S8JSFMX6   | BAT CAPITAL CORP 3.462%                                           | 09-06-2019 | 635,000.00   | 548,719.92   | 585,247.75   |
|   | S8JSFMX7   | BAT CAPITAL CORP FIXED 3.213%                                     | 09-06-2026 | 1,064,000.00 | 1,063,850.95 | 1,017,758.56 |
|   | S8R150W6   | BAT CAPITAL CORPORATION 6.343% DUE 08-02-2030                     |            | 2,980,000.00 | 2,980,000.00 | 3,132,754.80 |
|   | S8R150W6   | BAT CAPITAL CORPORATION 6.343% DUE 08-02-2030                     |            | 265,000.00   | 266,464.50   | 278,583.90   |
|   | S8R150K0   | BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO                 |            | 240,000.00   | 240,000.00   | 251,704.80   |
|   | S8R150K0   | BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO                 |            | 2,570,000.00 | 2,565,491.48 | 2,695,338.90 |
| * | S8R150K0   | BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO                 |            | 84,000.00    | 87,580.92    | 88,096.68    |
| * | S8R150K0   | BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO                 |            | 1,850,000.00 | 1,850,000.00 | 1,940,234.50 |
|   | S8R150F9   | BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043                     |            | 362,554.00   | 388,560.75   | 388,560.75   |
|   | S8R150F9   | BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043                     |            | 300,000.00   | 297,120.10   | 319,365.00   |
|   | S8R150F9   | BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043                     |            | 510,000.00   | 510,550.95   | 542,920.50   |
|   | S8R150F9   | BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043                     |            | 461,000.00   | 472,866.37   | 490,757.55   |
|   | S8R150F9   | BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043                     |            | 490,000.00   | 490,000.00   | 513,629.50   |
|   | S8R150F9   | BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043                     |            | 205,000.00   | 218,232.75   | 218,232.75   |
|   | S8R150G0   | BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053                     |            | 30,000.00    | 29,469.90    | 32,132.40    |
|   | S8R150G0   | BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053                     |            | 320,000.00   | 318,137.26   | 342,745.60   |
|   | S8R150G0   | BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053                     |            | 1,175,000.00 | 1,175,000.00 | 1,258,519.00 |
| * | S8R150G0   | BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053                     |            | 918,000.00   | 923,141.85   | 983,251.44   |
|   | S8R150G0   | BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053                     |            | 670,000.00   | 670,000.00   | 717,623.60   |
|   | S8R15082   | BAT INTL FINANCE PLC 5.931%                                       | 02-02-2029 | 1,800,000.00 | 1,800,000.00 | 1,872,396.00 |
|   | S8NNTG05   | BATH & BODY WORKS INC COM USD0.5 W1                               |            | 2,075.00     | 75,618.29    | 89,557.00    |
|   | S8NNTG05   | BATH & BODY WORKS INC COM USD0.5 W1                               |            | 48,893.63    | 63,661.00    | 63,661.00    |
| * | S8N1327    | BAXALTA INC 4% DUE 06-20-2025                                     |            | 287,000.00   | 285,609.88   | 282,316.16   |
|   | S8D4FSK3   | BAXALTA INC 5.25% DUE 06-23-2045                                  |            | 111,000.00   | 110,532.70   | 111,028.86   |
|   | S8QFMQGO   | BAXTER INTERNATIONAL INC 2.272% 12-01-2028 BEO                    |            | 1,400,000.00 | 1,218,322.00 | 1,254,148.00 |
|   | S8PNTJ90   | BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO                     |            | 4,353,000.00 | 3,378,528.07 | 3,658,261.00 |
|   | S8M4HWZ5   | BAXTER INTERNATIONAL INC 3.132% 12-01-2051                        |            | 199,000.00   | 160,728.98   | 130,644.36   |
|   | S8M4HWZ5   | BAXTER INTERNATIONAL INC 3.132% 12-01-2051                        |            | 860,000.00   | 866,140.40   | 594,466.40   |
|   | S8CKG76    | BAXTER INTL INC 3.5% DUE 08-15-2046                               |            | 11,000.00    | 12,037.70    | 8,100.40     |
| * | S2085102   | BAXTER INTL INC COM                                               |            | 3,220.00     | 186,238.19   | 124,485.20   |
|   | S8M4H245   | BAXTER INTL INC FIXED 1.915% DUE 02-01-2027                       |            | 412,000.00   | 366,622.32   | 377,907.00   |
|   | S8M4H245   | BAXTER INTL INC FIXED 1.915% DUE 02-01-2027                       |            | 3,135,000.00 | 2,882,242.25 | 2,875,578.75 |
|   | S83YX4F8   | BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.049% 04-01-2050 BEO TAXA |            | 400,000.00   | 400,000.00   | 398,312.00   |
|   | S8M4F043   | BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050                      |            | 165,000.00   | 165,000.00   | 138,109.95   |
| * | S8YP2089   | BAYCURRENT CONSULT NPV                                            |            | 300.00       | 11,794.29    | 10,535.54    |
|   | S5069211   | BAYER AG NPV (REGD)                                               |            | 2,521.00     | 173,756.55   | 93,653.59    |
|   | S5756030   | BAYER MOTOREN WERK NON VTD PRF EUR1                               |            | 3,068.00     | 228,975.19   | 304,846.51   |
|   | S5756030   | BAYER MOTOREN WERK NON VTD PRF EUR1                               |            | 153.00       | 12,058.39    | 15,202.58    |
|   | C0774NAL7  | BAYER US FIN II 4.375% DUE 12-15-2028                             |            | 5,050,000.00 | 5,001,450.46 | 4,802,701.50 |
|   | S8D103H7   | BAYER US FIN II 4.875% DUE 06-25-2048                             |            | 155,000.00   | 125,069.50   | 131,199.75   |
| * | S5756029   | BAYERISCHE MOTOREN WERKE A G COM                                  |            | 818.00       | 71,700.41    | 91,065.18    |
|   | S5756029   | BAYERISCHE MOTOREN WERKE A G COM                                  |            | 3,647.00     | 283,080.85   | 405,451.58   |
|   | S5756029   | BAYERISCHE MOTOREN WERKE A G COM                                  |            | 42,966.00    | 338,553.59   | 330,194.78   |
|   | S8M4YOLM8  | BAYLOR SCOTT & WHITE HDGS 2.839%                                  | 11-15-2050 | 801,000.00   | 808,752.49   | 553,154.58   |
|   | S8M4YOLM8  | BAYLOR SCOTT & WHITE HDGS 2.839%                                  | 11-15-2050 | 340,000.00   | 340,000.00   | 234,797.20   |
| * | S8C1YH8Z0  | BB&T BRH BKG & TR 3.8% DUE 10-30-2026                             |            | 1,375,000.00 | 1,369,049.50 | 1,316,452.50 |
|   | C994J2993  | BC EUROPEAN CAPITAL VII                                           |            | 1.00         | 1.02         | 633,732.19   |
|   | C994J4991  | BC EUROPEAN CAPITAL VIII                                          |            | 1.00         | 1.02         | 84,671.42    |
|   | S8188TH2   | BCE INC COM NPV                                                   |            | 2,777.00     | 123,440.06   | 109,871.14   |
| * | S8188TH2   | BCE INC COM NPV                                                   |            | 1,219.00     | 51,722.28    | 48,229.36    |
| * | S8188TH2   | BCE INC COM NPV                                                   |            | 175.00       | 7,785.72     | 6,923.82     |
| * | S8G0SCX9   | BE SEMICONDUCTOR INDUSTRIES NV EU0.01                             |            | 199.00       | 27,291.64    | 29,995.17    |
|   | S8G0SCX9   | BE SEMICONDUCTOR INDUSTRIES NV EU0.01                             |            | 723.00       | 92,216.64    | 108,977.42   |
|   | S5932409   | BECHTLE AG NPV                                                    |            | 6,011.00     | 289,250.19   | 301,391.93   |
| * | S5932409   | BECHTLE AG NPV                                                    |            | 214.00       | 14,511.89    | 10,729.97    |
|   | S8P2APR18  | BECTON DICKINSON & 3.363% DUE 06-06-2024                          |            | 738,000.00   | 724,073.95   | 730,627.38   |
|   | S8D2VQC4   | BECTON DICKINSON & 3.7% DUE 06-06-2027                            |            | 1,872,000.00 | 1,875,143.56 | 1,814,448.80 |
|   | S8D3VC4    | BECTON DICKINSON & 3.7% DUE 06-06-2027                            |            | 2,043,000.00 | 1,981,445.16 | 1,979,973.45 |
|   | S8F2XB43   | BECTON DICKINSON & 4.669% DUE 06-06-2047                          |            | 580,000.00   | 580,000.00   | 542,416.00   |
| * |            |                                                                   |            |              |              |              |

[illegible]

|   |            |                                                         |              |              |              |
|---|------------|---------------------------------------------------------|--------------|--------------|--------------|
|   | SBIQV2H0   | BOEING CO 3.75% DUE 02-01-2050                          | 1,387,000.00 | 1,023,106.68 | 1,079,682.41 |
|   | SBIQV2H0   | BOEING CO 3.75% DUE 02-01-2050                          | 920,000.00   | 912,893.76   | 716,135.60   |
|   | SBIQV2H0   | BOEING CO 3.75% DUE 02-01-2050                          | 378,000.00   | 370,597.60   | 294,246.54   |
|   | SBIQV2H0   | BOEING CO 3.75% DUE 02-01-2050                          | 855,000.00   | 835,744.30   | 665,557.65   |
| * | SBGYTRG3   | BOEING CO 3.85% DUE 11-01-2048                          | 915,000.00   | 631,091.02   | 710,854.35   |
|   | SBGYTRG3   | BOEING CO 3.85% DUE 11-01-2048                          | 336,000.00   | 306,280.04   | 261,035.04   |
|   | SBGYTRG3   | BOEING CO 3.85% DUE 11-01-2048                          | 610,000.00   | 461,995.70   | 473,902.90   |
| * | SBK1WJF8   | BOEING CO 3.85% DUE 11-01-2048                          | 866,000.00   | 828,302.01   | 672,786.74   |
|   | SBK1WJF8   | BOEING CO 3.9% 05-01-2049                               | 314,000.00   | 278,836.46   | 249,030.26   |
| * | SBK1WJF8   | BOEING CO 3.9% 05-01-2049                               | 795,000.00   | 604,483.75   | 630,506.55   |
|   | SBK1WJF8   | BOEING CO 3.9% 05-01-2049                               | 224,000.00   | 220,062.69   | 177,652.16   |
|   | SBK1WJF8   | BOEING CO 3.9% 05-01-2049                               | 220,000.00   | 235,198.14   | 174,479.80   |
|   | SBMR6Q24   | BOEING CO 5.93% DUE 05-01-2060                          | 1,583,000.00 | 1,623,212.72 | 1,645,750.12 |
|   | SBMR6Q24   | BOEING CO 5.93% DUE 05-01-2060                          | 1,894,000.00 | 1,947,677.93 | 1,950,364.64 |
|   | SBMR6Q24   | BOEING CO 5.93% DUE 05-01-2060                          | 1,602,000.00 | 1,778,371.27 | 1,665,503.28 |
|   | SBMR6Q24   | BOEING CO 5.93% DUE 05-01-2060                          | 1,600,000.00 | 1,797,666.97 | 1,663,424.00 |
|   | SBMR6Q24   | BOEING CO 5.93% DUE 05-01-2060                          | 480,000.00   | 555,153.39   | 499,027.20   |
| * | SBG4BP28   | BOEING CO 6.125% DUE 02-15-2033                         | 241,000.00   | 300,269.18   | 260,390.86   |
|   | SBG7H09    | BOEING CO 6.875% DUE 10-15-2039                         | 680,000.00   | 758,302.55   | 778,872.00   |
|   | S2965613   | BOEING CO 6.875% DUE 10-15-2043                         | 216,000.00   | 294,869.25   | 229,519.44   |
| * | S2108601   | BOEING CO COM                                           | 3,544.00     | 587,989.18   | 923,779.04   |
|   | S2108601   | BOEING CO COM                                           | 2,838.00     | 665,508.19   | 739,753.08   |
|   | SBKPSXR6   | BOEING CO FIXED 2.196% DUE 02-04-2026                   | 656,000.00   | 656,438.50   | 620,051.20   |
|   | SBKPSXR6   | BOEING CO FIXED 2.196% DUE 02-04-2026                   | 900,000.00   | 900,000.00   | 850,680.00   |
|   | SBKPSXR6   | BOEING CO FIXED 2.196% DUE 02-04-2026                   | 326,000.00   | 326,000.00   | 308,135.20   |
| * | SBKPSXR6   | BOEING CO FIXED 2.196% DUE 02-04-2026                   | 7,655,000.00 | 7,436,079.14 | 7,235,506.00 |
|   | SBKPSXR6   | BOEING CO FIXED 2.196% DUE 02-04-2026                   | 1,620,000.00 | 1,469,183.13 | 1,531,224.00 |
|   | SBIBC2K1   | BOEING CO FIXED 3.5% DUE 03-01-2039                     | 184,000.00   | 157,648.75   | 146,695.84   |
|   | SBIBC2K1   | BOEING CO FIXED 3.5% DUE 03-01-2039                     | 300,000.00   | 285,849.72   | 239,178.00   |
|   | SBV25WMS   | BOEING CO FIXED 3.5% DUE 03-01-2045                     | 146,000.00   | 141,134.43   | 106,985.88   |
|   | C097023B0  | BOEING CO FIXED 3.55% DUE 03-01-2038                    | 204,000.00   | 194,676.00   | 168,028.68   |
|   | C097023B0  | BOEING CO FIXED 3.55% DUE 03-01-2038                    | 175,000.00   | 167,985.75   | 144,142.25   |
|   | C097023B27 | BOEING CO FIXED 3.625% DUE 03-01-2048                   | 161,000.00   | 151,359.25   | 119,338.03   |
|   | C097023B27 | BOEING CO FIXED 3.625% DUE 03-01-2048                   | 470,000.00   | 490,201.04   | 438,378.10   |
|   | C097023B27 | BOEING CO FIXED 3.625% DUE 03-01-2048                   | 600,000.00   | 560,682.18   | 444,738.00   |
|   | SBIBC2L2   | BOEING CO FIXED 3.825% 03-01-2059                       | 1,100,000.00 | 775,841.00   | 818,609.00   |
|   | SBIBC2L2   | BOEING CO FIXED 3.825% 03-01-2059                       | 125,000.00   | 127,026.81   | 93,023.75    |
|   | SBIBC2L2   | BOEING CO FIXED 3.825% 03-01-2059                       | 1,086,000.00 | 1,001,758.04 | 808,190.34   |
| * | SBIBC2L2   | BOEING CO FIXED 3.825% 03-01-2059                       | 177,000.00   | 173,007.58   | 131,721.63   |
|   | SBKPHQD0   | BOEING CO FIXED 3.95% DUE 08-01-2059                    | 1,950,000.00 | 1,932,957.94 | 1,499,179.50 |
|   | SBKPHQD0   | BOEING CO FIXED 3.95% DUE 08-01-2059                    | 85,000.00    | 84,257.14    | 65,348.85    |
| * | SBKPHQD0   | BOEING CO FIXED 3.95% DUE 08-01-2059                    | 236,000.00   | 186,324.51   | 181,439.19   |
|   | SBKPHQD0   | BOEING CO FIXED 3.95% DUE 08-01-2059                    | 1,360,000.00 | 1,363,502.60 | 1,045,581.60 |
|   | SBKPHQD0   | BOEING CO FIXED 3.15% DUE 05-01-2030                    | 2,851,000.00 | 3,190,071.14 | 2,905,710.69 |
|   | SBM8XFR6   | BOEING CO FIXED 5.15% DUE 05-01-2030                    | 305,000.00   | 298,485.20   | 310,852.90   |
|   | SBM8XFD5   | BOEING CO FIXED 5.705% DUE 05-01-2040                   | 350,000.00   | 324,087.40   | 362,943.00   |
|   | SBM8XFD5   | BOEING CO FIXED 5.705% DUE 05-01-2040                   | 694,000.00   | 694,000.00   | 719,664.12   |
|   | SBM8XFD5   | BOEING CO FIXED 5.705% DUE 05-01-2040                   | 1,210,000.00 | 1,247,218.45 | 1,254,745.80 |
|   | SBM8XFD5   | BOEING CO FIXED 5.705% DUE 05-01-2040                   | 394,000.00   | 391,281.09   | 408,570.12   |
|   | SBM8XFD5   | BOEING CO FIXED 5.705% DUE 05-01-2040                   | 982,000.00   | 1,012,276.27 | 1,018,314.36 |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 3,884,000.00 | 4,075,766.42 | 4,037,456.84 |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 625,000.00   | 586,144.40   | 649,693.75   |
| * | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 2,320,000.00 | 2,527,288.61 | 2,411,663.20 |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 1,406,000.00 | 1,535,400.30 | 1,465,551.06 |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 400,000.00   | 400,126.41   | 415,804.00   |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 130,000.00   | 121,453.80   | 135,136.30   |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 3,721,000.00 | 3,825,385.76 | 3,868,016.71 |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 800,000.00   | 810,199.63   | 831,608.00   |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 871,000.00   | 850,005.51   | 905,413.21   |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 1,115,000.00 | 1,255,359.72 | 1,159,053.65 |
|   | SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                   | 3,425,000.00 | 3,524,116.95 | 3,560,321.75 |
| * | SBG4BP39   | BOEING CO SR NT 5.875 DUE 02-15-2040                    | 541,000.00   | 575,145.35   | 562,623.77   |
|   | SBG4BP39   | BOEING CO SR NT 5.875 DUE 02-15-2040                    | 245,000.00   | 309,561.96   | 254,792.65   |
| * | S2109091   | BOEING CO SR NT 5.875 DUE 02-15-2040                    | 245,000.00   | 309,561.96   | 254,792.65   |
|   | S2109091   | BOEING CO SR NT 5.875 DUE 02-15-2040                    | 245,000.00   | 309,561.96   | 254,792.65   |
|   | SBP7Y257   | BOLLEN AB NPV                                           | 707.00       | 18,564.57    | 22,063.39    |
| * | S4572709   | BOLLORE SE                                              | 1,926.00     | 8,502.10     | 12,031.33    |
|   | SBMTTMDH7  | BON SECOURS MERCY 3.205% DUE 06-01-2050                 | 1,440,000.00 | 1,440,000.00 | 1,005,667.20 |
|   | SBMTTMDH7  | BON SECOURS MERCY 3.205% DUE 06-01-2050                 | 65,000.00    | 65,000.00    | 45,394.70    |
|   | SBMTFYDZ   | BON SECOURS MERCY 3.464% DUE 06-01-2030                 | 490,000.00   | 490,000.00   | 442,205.40   |
| * | SBDRXDB4   | BOOKING HLDGS INC COM                                   | 228.00       | 518,208.25   | 808,766.16   |
|   | SBDRXDB4   | BOOKING HLDGS INC COM                                   | 192.00       | 509,337.00   | 681,066.24   |
| * | S8536777   | BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK              | 827.57       | 77,791.52    | 105,781.57   |
|   | S8536777   | BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK              | 200,000.00   | 198,886.00   | 211,488.00   |
|   | S2111955   | BOOZ WARNER INC COM                                     | 1,463.00     | 46,636.45    | 52,488.55    |
| * | S2113393   | BOSTON BEER INC CL A CL A                               | 63.00        | 19,043.01    | 21,772.17    |
|   | S2113393   | BOSTON BEER INC CL A CL A                               | 349.00       | 124,117.38   | 120,610.91   |
|   | SBNTJBN7   | BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO           | 300,000.00   | 298,874.76   | 239,040.00   |
| * | S2113434   | BOSTON SCIENTIFIC CORP COM                              | 9,274.00     | 380,585.20   | 536,129.94   |
|   | S80024C2   | BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 | 494.00       | 118,154.4540 | 118,804.35   |
| * | S4002121   | BOUYGUES EUR1                                           | 494.00       | 18,517.94    | 18,619.19    |
|   | S4002121   | BOUYGUES EUR1                                           | 385.00       | 13,776.27    | 14,510.90    |
| * | S2117232   | BOYD GAMING CORP COM                                    | 472.00       | 25,040.01    | 29,551.92    |
|   | S8F4Z0N3   | BP CAP MKTS AMER 2.721% 12/01/2032                      | 298,000.00   | 298,000.00   | 260,344.72   |
| * | SBMF3XCO   | BP CAP MKTS AMER 2.722% DUE 11-10-2050                  | 1,163,000.00 | 1,162,392.93 | 782,699.00   |
|   | SBMF3XCO   | BP CAP MKTS AMER 2.722% DUE 11-10-2050                  | 2,435,000.00 | 1,887,200.04 | 1,638,755.00 |
|   | SBMF3XCO   | BP CAP MKTS AMER 2.722% DUE 11-10-2050                  | 435,000.00   | 290,143.98   | 292,755.00   |
|   | SBMF3XCO   | BP CAP MKTS AMER 2.722% DUE 11-10-2050                  | 785,000.00   | 700,219.75   | 528,305.00   |
|   | SBM9GT05   | BP CAP MKTS AMER 2.999% DUE 06-04-2051                  | 1,710,000.00 | 1,577,093.94 | 1,188,843.30 |
|   | SBM9GT05   | BP CAP MKTS AMER 2.999% DUE 06-04-2051                  | 205,000.00   | 115,763.05   | 142,521.15   |
| * | SBM9GT05   | BP CAP MKTS AMER 2.999% DUE 06-04-2051                  | 316,000.00   | 295,987.84   | 219,692.68   |
|   | SBILVBH7   | BP CAP MKTS AMER 3.633% DUE 04-06-2030                  | 350,000.00   | 337,003.67   | 335,835.50   |
|   | SBF5HW48   | BP CAP MKTS AMER 3.937% DUE 09-21-2028                  | 880,000.00   | 905,830.79   | 862,910.00   |
|   | SBLGM4V5   | BP CAP MKTS AMER INC 3.0% DUE 02-24-2050                | 1,130,000.00 | 1,114,878.25 | 804,876.40   |
|   | SBLGM4V5   | BP CAP MKTS AMER INC 3.0% DUE 02-24-2050                | 822,000.00   | 818,973.60   | 585,494.16   |
|   | SBLGM4V5   | BP CAP MKTS AMER INC 3.0% DUE 02-24-2050                | 1,580,000.00 | 1,559,513.16 | 1,125,402.40 |
|   | SBLGM4V5   | BP CAP MKTS AMER INC 3.0% DUE 02-24-2050                | 920,000.00   | 770,509.31   | 655,297.60   |
| * | SBLGM4V5   | BP CAP MKTS AMER INC 3.0% DUE 02-24-2050                | 1,061,000.00 | 671,791.59   | 755,729.08   |
|   | SBLGM4V5   | BP CAP MKTS AMER INC 3.0% DUE 02-24-2050                | 1,492,000.00 | 1,427,017.26 | 1,062,721.76 |
| * | SBLGM4V5   | BP CAP MKTS AMER INC 3.0% DUE 02-24-2050                | 583,000.00   | 574,132.82   | 415,259.24   |
|   | SBP2CRG3   | BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO          | 691,000.00   | 691,000.00   | 487,327.75   |
|   | SBP2CRG3   | BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO          | 230,000.00   | 148,623.26   | 162,207.50   |
|   | SBP2CRG3   | BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO          | 255,000.00   | 246,367.07   | 179,838.75   |
|   | SBM2ZND0   | BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO           | 500,000.00   | 465,446.98   | 388,085.00   |
| * | S8M2ZND0   | BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO           | 1,466,000.00 | 1,466,000.00 | 1,137,865.22 |
|   | S8M2ZL44   | BP CAP MKTS AMER INC 3.379% 02-08-2061                  | 125,000.00   | 77,801.25    | 90,881.25    |
|   | S8M2ZL44   | BP CAP MKTS AMER INC 3.379% 02-08-2061                  | 560,000.00   | 556,893.49   | 407,148.00   |
|   | SBM2ZMHX6  | BP CAP MKTS AMER INC 4.812% DUE 02-13-2033              | 1,360,000.00 | 1,360,000.00 | 1,374,320.00 |
|   | SBM2ZMHX6  | BP CAP MKTS AMER INC 4.812% DUE 02-13-2033              | 1,056,000.00 | 1,056,000.00 | 967,119.68   |
|   | SBM2ZMHX6  | BP CAP MKTS AMER INC 4.812% DUE 02-13-2033              | 900,000.00   | 900,000.00   | 809,477.47   |
|   | SBM2ZMHX6  | BP CAP MKTS AMER INC 4.812% DUE 02-13-2033              | 2,020,000.00 | 2,031,042.50 | 2,041,270.60 |
|   | SBMCJWJ1   | BP CAP MKTS AMER INC 4.893% 09-11-2033                  | 570,000.00   | 569,988.60   | 580,904.10   |
|   | SBMCJWJ1   | BP CAP MKTS AMER INC 4.893% 09-11-2033                  | 1,725,000.00 | 1,714,930.50 | 1,757,999.25 |
|   | SBP7J2CB   | BP CAP MKTS AMER INC SR GTO NT 2.721% 01-12-2032        | 485,000.00   | 416,220.11   | 423,715.40   |
|   | SBZ6CYN8   | BP CAP MKTS P L C 3.723% DUE 11-28-2028                 | 3,130,000.00 | 3,043,600.08 | 3,037,352.00 |
|   | SBZ6CYN8   | BP CAP MKTS P L C 3.723% DUE 11-28-2028                 | 1,000,000.00 | 946,780.00   | 970,400.00   |
|   | SBL5DVC5   | BP CAP MKTS P L C 4.375% DUE 12-29-2049                 | 141,000.00   | 141,000.00   | 139,205.07   |
|   | SBL6TG66   | BP CAP MKTS P L C 4.875% DUE 12-31-2049                 | 994,000.00   | 890,052.50   | 934,777.48   |
|   | SBL6TG66   | BP CAP MKTS P L C 4.875% DUE 12-31-2049                 | 629,000.00   | 629,000.00   | 591,524.18   |
| * | S0798059   | BP ORD USDO.25                                          | 423,744.00   | 272,486.25   | 259,829.03   |
|   | S0798059   | BP ORD USDO.25                                          | 178,993.00   | 959,989.30   | 1,063,662.46 |
|   | C05578DAX0 | BPCE S A MEDIUM 3.375% DUE 12-02-2026                   | 1,252,000.00 | 1,209,929.82 | 1,209,244.20 |
|   | C05581AN2  | BPCE SR NON PPD VAR RT 5.975% DUE 01-18-2027            | 566,000.00   | 566,000.00   | 596,984.64   |
| * | C05581AN2  | BPCE SR NON PPD VAR RT 5.975% DUE 01-18-2027            | 4,750,000.00 | 4,772,726.25 | 4,783,440.00 |
| * | SBMFFR83   | BCE CANT VAUDOSE CHF1 (REGD)                            | 79.00        | 7,842.72     | 10,184.16    |
| * | SB1FJOC0   | BRAMBLES LTD NPV                                        | 3,583.00     | 30,983.83    | 33,250.10    |
|   | SB1FJOC0   | BRAMBLES LTD NPV                                        | 7,614.00     | 62,809.28    | 70,657.62    |
|   | S8G6GBZ4   | BRANDYWINE OPER 3.95% DUE 11-15-2027                    | 400,000.00   | 413,461.61   | 361,368.00   |
|   | S8F1G6Z8   | BRANDYWINEBGL GBL INCM OPP PD INC                       | 429,646.00   | 5,054,129.56 | 3,589,692.33 |
|   | C105547AG0 | BRASKEAM NETF FIN B 7.25% DUE 06-22-2047                | 508,000.00   | 490,361.25   | 423,362.12   |
|   | C10569AC3  | BRAVO RESONTL FDG FLTG RT 7.012% DUE 06-25-2063         | 801,221.24   | 801,221.98   | 799,458.21   |
|   |            | Brazilian real                                          | 0.19         | 0.19         | 0.19         |
| * | S84YVF56   | BRENNTAG SE NPV                                         | 358.00       | 20,102.03    | 32,910.57    |
|   |            |                                                         |              |              |              |



|   |           |                                                                 |                |                |                |
|---|-----------|-----------------------------------------------------------------|----------------|----------------|----------------|
|   | SBMXF715  | BRISTOL MYERS 2.55% DUE 11-13-2050                              | 147,000.00     | 91,786.41      | 93,352.35      |
|   | SBMXF715  | BRISTOL MYERS 2.55% DUE 11-13-2050                              | 60,000.00      | 59,834.87      | 38,103.00      |
|   | SBMXF715  | BRISTOL MYERS 2.55% DUE 11-13-2050                              | 90,000.00      | 59,752.31      | 57,154.50      |
|   | SBB7154   | BRISTOL MYERS 3.25% DUE 08-03-2042                              | 451,000.00     | 457,500.18     | 350,536.22     |
|   | SBMWV996  | BRISTOL MYERS FIXED 3.4% DUE 07-26-2029                         | 926,000.00     | 920,062.05     | 879,005.50     |
|   | SBMWV996  | BRISTOL MYERS FIXED 3.4% DUE 07-26-2029                         | 504,000.00     | 499,842.00     | 478,422.00     |
| * | SBMWV900  | BRISTOL MYERS FIXED 4.125% DUE 06-15-2039                       | 249,000.00     | 255,011.78     | 225,237.93     |
|   | SBMWV900  | BRISTOL MYERS FIXED 4.125% DUE 06-15-2039                       | 755,000.00     | 871,197.01     | 682,950.35     |
|   | SBMW2G98  | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049                        | 370,000.00     | 368,871.09     | 334,690.90     |
|   | SBMW2G98  | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049                        | 310,000.00     | 307,571.65     | 269,808.50     |
|   | SBMW2G98  | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049                        | 405,000.00     | 512,315.21     | 352,491.75     |
|   | SBMW2G98  | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049                        | 367,000.00     | 366,355.19     | 319,418.45     |
|   | SBMW2G98  | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049                        | 700,000.00     | 694,516.65     | 609,245.00     |
|   | SBMW2G98  | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049                        | 1,400,000.00   | 1,389,033.23   | 1,218,490.00   |
|   | SBMW2G98  | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049                        | 2,661,000.00   | 2,795,328.82   | 2,317,742.05   |
|   | SBMXWR94  | BRISTOL MYERS FIXED 4.35% DUE 11-15-2047                        | 556,000.00     | 651,366.32     | 490,175.16     |
|   | SBMXWR94  | BRISTOL MYERS FIXED 4.35% DUE 11-15-2047                        | 105,000.00     | 138,291.85     | 92,569.05      |
|   | SBMXWR94  | BRISTOL MYERS FIXED 4.35% DUE 11-15-2047                        | 100,000.00     | 91,870.66      | 88,161.00      |
|   | SBMXWR94  | BRISTOL MYERS FIXED 4.35% DUE 11-15-2047                        | 190,000.00     | 170,299.43     | 167,505.90     |
|   | SBMYBK4   | BRISTOL MYERS FIXED 4.55% DUE 02-20-2048                        | 390,000.00     | 453,114.73     | 356,292.30     |
|   | SBMYBK4   | BRISTOL MYERS FIXED 4.55% DUE 02-20-2048                        | 2,347,000.00   | 2,114,395.84   | 2,144,148.79   |
|   | SBMCWC17  | BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040                    | 320,000.00     | 212,198.40     | 223,814.40     |
|   | SBMY3G11  | BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040                    | 1,085,000.00   | 1,678,599.80   | 1,178,522.70   |
|   | SBMY3G11  | BRISTOL MYERS SQUIBB CO 3.9% DUE 02-20-2028 BEC                 | 800,000.00     | 773,176.00     | 786,608.00     |
|   | SBMY3G11  | BRISTOL MYERS SQUIBB CO 3.9% DUE 02-20-2028 BEC                 | 975,000.00     | 1,001,928.27   | 958,678.50     |
|   | SBNDSCY9  | BRISTOL MYERS SQUIBB CO 5.75% 02-01-2031                        | 1,305,000.00   | 1,302,390.00   | 1,399,116.60   |
|   | SBNDSD13  | BRISTOL MYERS SQUIBB CO 5.9% 11-15-2033                         | 1,085,000.00   | 1,082,482.80   | 1,184,234.10   |
| * | SBNDSD35  | BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063                         | 365,000.00     | 564,915.25     | 686,112.00     |
|   | SBNDSD35  | BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063                         | 600,000.00     | 599,910.00     | 698,880.00     |
|   | SBNDSD35  | BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063                         | 850,000.00     | 849,872.50     | 990,080.00     |
|   | SBNDSD35  | BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063                         | 580,000.00     | 579,913.00     | 675,584.00     |
|   | SBNDSD35  | BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063                         | 660,000.00     | 699,282.00     | 768,768.00     |
| * | S2126350  | BRISTOL MYERS SQUIBB CO COM                                     | 12,942.00      | 915,870.17     | 664,054.02     |
|   | S2126350  | BRISTOL MYERS SQUIBB CO COM                                     | 8,961.00       | 85,351.75      | 499,788.91     |
|   | SBMWV988  | BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044                  | 1,022,000.00   | 996,133.32     | 957,123.44     |
|   | SBMWV9C9  | BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045                    | 150,000.00     | 128,305.50     | 149,068.50     |
|   | SBP96188  | BRISTOL MYERS SQUIBB CO 3.55% 03-15-2042                        | 356,000.00     | 359,600.08     | 292,130.04     |
|   | SBP96199  | BRISTOL MYERS SQUIBB CO 3.7% 03-15-2052                         | 455,000.00     | 345,795.37     | 357,953.05     |
|   | SBP96199  | BRISTOL MYERS SQUIBB CO 3.7% 03-15-2052                         | 711,000.00     | 707,968.17     | 559,350.81     |
|   | SBP96199  | BRISTOL MYERS SQUIBB CO 3.7% 03-15-2052                         | 246,000.00     | 169,489.58     | 193,530.66     |
| * | SBP96181  | BRISTOL MYERS SQUIBB CO 3.9% 03-15-2062                         | 82,000.00      | 60,950.50      | 63,990.34      |
|   | SBP96181  | BRISTOL MYERS SQUIBB CO 3.9% 03-15-2062                         | 400,000.00     | 398,086.09     | 312,148.00     |
|   | SBNDSD24  | BRISTOL MYERS SQUIBB CO 6.25% DUE 11-15-2053                    | 980,000.00     | 977,226.60     | 1,125,461.60   |
|   | SBNDSD24  | BRISTOL MYERS SQUIBB CO 6.25% DUE 11-15-2053                    | 67,000.00      | 67,089.75      | 75,190.25      |
|   | SBNDSD24  | BRISTOL MYERS SQUIBB CO 6.25% DUE 11-15-2053                    | 575,000.00     | 573,372.75     | 660,347.25     |
|   | SBNDSD24  | BRISTOL MYERS SQUIBB CO 6.25% DUE 11-15-2053                    | 1,204,000.00   | 1,202,709.72   | 1,382,709.72   |
|   | SBNDSD24  | BRISTOL MYERS SQUIBB CO 6.25% DUE 11-15-2053                    | 1,106,000.00   | 1,102,870.02   | 1,270,163.58   |
|   | SBNDSD24  | BRISTOL MYERS SQUIBB CO 6.25% DUE 11-15-2053                    | 70,000.00      | 73,621.21      | 80,390.10      |
| * | SBNDSD24  | BRISTOL MYERS SQUIBB CO 6.25% DUE 11-15-2053                    | 930,000.00     | 927,268.68     | 1,068,039.90   |
|   | S0287580  | BRITISH AMERICAN TOBACCO ORD GBPO.25                            | 10,050.00      | 361,829.29     | 294,093.52     |
|   | S0287580  | BRITISH AMERICAN TOBACCO ORD GBPO.25                            | 5,446.00       | 223,129.12     | 159,366.50     |
|   | 50136701  | BRITISH LAND CO ORD GBPO.25                                     | -              | -              | -              |
|   |           | British pound sterling                                          | 503,574.49     | 503,574.49     | 503,574.49     |
|   |           | British pound sterling                                          | 770,316.30     | 770,316.30     | 770,316.30     |
|   |           | British pound sterling                                          | 2.55           | 2.55           | 2.55           |
|   |           | British pound sterling                                          | 285,053.57     | 285,053.57     | 285,053.57     |
| * |           | British pound sterling                                          | 49,538.40      | 49,538.40      | 49,538.40      |
|   |           | British pound sterling                                          | 20,977.14      | 20,977.14      | 20,977.14      |
|   |           | British pound sterling                                          | 459,975.64     | 459,975.64     | 459,975.64     |
|   |           | British pound sterling                                          | (10.47)        | (10.47)        | (10.47)        |
|   |           | British pound sterling                                          | 6,754.07       | 6,754.07       | 6,754.07       |
|   |           | British pound sterling                                          | 10.01          | 10.01          | 10.01          |
| * |           | British pound sterling                                          | 1,045,376.29   | 1,045,376.29   | 1,045,376.29   |
|   |           | British pound sterling                                          | -              | -              | -              |
|   |           | British pound sterling                                          | -              | -              | -              |
|   |           | British pound sterling                                          | -              | -              | -              |
|   |           | British pound sterling                                          | -              | -              | -              |
|   | SB23X067  | BRITISH TELECOMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 | 370,000.00     | 519,219.57     | 458,500.30     |
|   | SB23X067  | BRITISH TELECOMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 | 715,000.00     | 1,019,273.16   | 886,020.85     |
|   | SBLDBLH0  | BRIXMOR OPER 2.5% DUE 08-16-2031                                | 192,000.00     | 159,081.60     | 161,502.72     |
|   | SBLDBLH0  | BRIXMOR OPER 2.5% DUE 08-16-2031                                | 318,000.00     | 292,867.50     | 267,488.88     |
|   | SFB0BH1P  | BRIXMOR OPER 3.9% DUE 03-15-2027                                | 760,000.00     | 694,774.50     | 724,766.40     |
|   | SBC1CX10  | BRIXMOR OPER 4.125% DUE 05-15-2029                              | 300,000.00     | 283,082.41     | 285,921.00     |
|   | SBD20318  | BRIXMOR OPER 4.125% DUE 06-15-2026                              | 310,000.00     | 292,215.30     | 300,076.90     |
|   | SBM9Z877  | BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028              | 246,000.00     | 217,327.68     | 218,681.70     |
|   | SBM9Z877  | BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028              | 146,000.00     | 145,786.21     | 129,786.70     |
|   | SBM9Z877  | BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028              | 1,189,000.00   | 1,006,195.13   | 1,056,961.55   |
|   | SBP0PV49  | BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000   | 1,225,000.00   | 1,059,735.25   | 1,199,899.75   |
|   | SFT0TL18  | BROOKFIELD PPTY GROUP INC COM                                   | 1,877.00       | 8,368.36       | 43,677.79      |
|   | SBKPVK22  | BROADCOM INC 3.15% DUE 11-15-2025                               | 227,000.00     | 230,351.17     | 219,858.58     |
|   | SBKX8913  | BROADCOM INC 3.459% 09-15-2026                                  | 1,390,000.00   | 1,306,783.00   | 1,343,560.10   |
|   | SBKX8913  | BROADCOM INC 3.459% 09-15-2026                                  | 835,000.00     | 882,472.51     | 807,102.65     |
|   | SBKPVK30  | BROADCOM INC 4.3% DUE 11-15-2032 BEC                            | 150,000.00     | 169,905.19     | 144,106.50     |
|   | SBDC78H9  | BROADCOM INC COM                                                | 1,367.00       | 842,095.35     | 1,525,913.75   |
|   | SBDC78H9  | BROADCOM INC COM                                                | 2,734.00       | 1,775,537.35   | 3,051,827.50   |
|   | SBKPVK22  | BROADCOM INC FIXED 4.15% DUE 11-15-2030                         | 3,349,000.00   | 3,308,821.54   | 3,203,218.03   |
|   | SBKPVK22  | BROADCOM INC FIXED 4.15% DUE 11-15-2030                         | 13,000.00      | 13,015.24      | 12,434.11      |
|   | SBLVP796  | BROOKFIELDRENEWABLES INC COM STK                                | 750.00         | 110,286.13     | 154,312.50     |
|   | SBLSC007  | BROOKFIELD ASSET MANAGEMENT INC 4.35% DUE 04-15-2030 BEC        | 2,100,000.00   | 2,098,185.80   | 2,026,878.00   |
|   | SBPCCYH2  | BROOKFIELD ASSET M CLASS A LTD VOTING SHS                       | 3,129.00       | 69,884.74      | 126,289.53     |
|   | SBPCCYH2  | BROOKFIELD ASSET M CLASS A LTD VOTING SHS                       | 5,748.00       | 154,638.96     | 231,994.96     |
|   | SBPCCYH2  | BROOKFIELD ASSET M CLASS A LTD VOTING SHS                       | 948.00         | 25,821.53      | 38,262.22      |
|   | SBKXGX19  | BROOKFIELD CAP FIN LLC 1.087% 06-14-2033                        | 400,000.00     | 400,000.00     | 417,932.00     |
|   | SBPCCY14  | BROOKFIELD CORP CLASS A LTD VOTING SHS                          | 1,595.00       | 10,920.32      | 144,906.91     |
|   | SBPCCY14  | BROOKFIELD CORP CLASS A LTD VOTING SHS                          | 22,838.00      | 643,078.33     | 920,551.87     |
|   | SBPCCY14  | BROOKFIELD CORP CLASS A LTD VOTING SHS                          | 12,561.00      | 291,816.14     | 506,307.56     |
|   | SBMY54P7  | BROOKFIELD FIN INC 3.5% DUE 03-30-2051                          | 500,000.00     | 496,565.00     | 366,825.00     |
|   | SBD0FY66  | BROOKFIELD FIN INC 3.9% DUE 01-25-2028                          | 300,000.00     | 234,268.00     | 292,604.00     |
|   | SBD2H216  | BROOKFIELD FIN INC FIXED 4.7% 09-20-2047                        | 700,000.00     | 694,533.00     | 613,571.50     |
|   | SBLGFGH4  | BROOKFIELD FIN LLC 3.45% DUE 04-15-2050                         | 400,000.00     | 396,538.19     | 279,204.00     |
|   | SBMXWR83  | BROOKFIELD RENEWAL CLASS A SUB VOTING SHARES                    | 311.00         | 15,958.81      | 8,995.56       |
|   | SBMXWR83  | BROOKFIELD RENEWAL CLASS A SUB VOTING SHARES                    | 2,222.00       | 95,939.17      | 64,270.50      |
|   | SBMW6702  | BROOKFIELD RENEWABLE CORP CLASS A SUBORDINATE VOTING SHARES M   | 849.00         | 67,143.31      | 24,442.71      |
|   | C9941KAF9 | BROOKFIELD SUPER-CORE INFRASTRUCTURE PARTNERS LP                | 158,901,543.18 | 158,901,543.18 | 164,420,559.25 |
|   | S6146500  | BROOKLYN UNION GAS CO SR NT 144A 6.388% 09-15-2033              | 600,000.00     | 600,000.00     | 627,156.00     |
|   | SBMYS8N3  | BROWN & BROWN INC 2.375% DUE 03-15-2031                         | 569.00         | 10,325.01      | 9,083.10       |
|   | S2692687  | BROWN & BROWN INC 2.375% DUE 03-15-2031                         | 100,000.00     | 99,890.00      | 82,089.00      |
|   | S2692687  | BROWN & BROWN INC COM                                           | 1,520.00       | 88,844.85      | 108,087.20     |
|   | S0346340  | BROWN ADVISORY US ORD GBPO.25                                   | 850.00         | 61,451.11      | 60,443.50      |
|   | S2146816  | BROWN FORMAN CORP CL A CL A                                     | 28,569.00      | 425,988.24     | 470,725.46     |
|   | S2146816  | BROWN FORMAN CORP CL A CL A                                     | 301.00         | 19,470.99      | 17,936.59      |
| * | S0893F01  | BROWN FORMAN INC CL B NON-VTG COM                               | 1,146.00       | 75,796.37      | 65,436.60      |
| * | S0893F01  | BPP INC SUB VTG NPV                                             | 558.00         | 41,690.63      | 40,125.56      |
| * | S2616137  | BPP INC SUB VTG NPV                                             | 715.90         | 7,151.90       | 6,615.68       |
| * | S0149000  | BRUKER CORP                                                     | 694.00         | 44,553.12      | 50,995.12      |
| * | S0149000  | BRUNNER INV TR ORD GBPO.25                                      | 26,626.00      | 317,436.07     | 407,313.94     |
| * | S2149309  | BRUNNER INV TR ORD GBPO.25                                      | 35,294.00      | 467,546.24     | 539,913.55     |
| * | S2019479  | BRUNSWICK CORP COM                                              | 418.00         | 28,486.39      | 40,441.50      |
| * | S2019479  | BSTN PTPTS INC                                                  | 1,007.00       | 85,813.13      | 70,661.19      |
| * | SBKRLV57  | BSTN PTPTS LTD 2.9% DUE 03-15-2030                              | 219,000.00     | 186,123.72     | 187,836.30     |
| * | SBM9MKK8  | BSTN PTPTS LTD 3.25% DUE 01-30-2031                             | 2,750,000.00   | 2,801,876.11   | 2,365,495.00   |
| * | SB88NM87  | BSTN PTPTS LTD 3.8% DUE 02-01-2024                              | 1,725,000.00   | 1,730,528.69   | 1,721,239.50   |
| * | S0609712  | BSTN PTPTS LTD 6.75% DUE 12-01-2027                             | 2,225,000.00   | 2,231,041.50   | 2,332,957.00   |
| * | SBMCQ246  | BSTN PTPTS LTD FIXED 2.45% DUE 10-01-2033                       | 332,000.00     | 375,619.36     | 176,955.68     |
| * | SBLBCYV1  | BSTN SCIENTIFIC 1.9% DUE 06-01-2025                             | 500,000.00     | 499,760.00     | 478,900.00     |
| * | SBLBCYV0  | BSTN SCIENTIFIC 2.65% DUE 06-01-2030                            | 2,975,000.00   | 2,971,544.39   | 2,661,435.00   |
| * | SBNT0592  | BSTN SCIENTIFIC 4.55% DUE 03-01-2039                            | 14,000.00      | 14,623.75      | 13,389.18      |
| * | SBNT0592  | BSTN SCIENTIFIC 4.55% DUE 03-01-2039                            | 574,000.00     | 586,737.22     | 548,956.38     |
| * | SBP0V900  | BSTN SCIENTIFIC 4.7% DUE 03-01-2049                             | 427,000.00     | 424,330.35     | 411,935.44     |
| * | S3091357  | BT GROUP ORD GBPO.05                                            | 16,687.00      | 46,071.08      | 26,292.92      |
| * | SBKDXJH5  | BUDWEISER BREWING COM                                           | 4,549.00       | 15,008.77      | 8,517.12       |
| * | SFB2R877  | BUENOS AIRES CITY FRN SNR 02/02/28 ARS1                         | 23,700,000.00  | 296,339.41     | 28,324.35      |
| * | SBMDH089  | BUENOS AIRES(PROV) 3.9%-VAR SNR 01/08/37USD1                    | 67,200.00      | 23,576.88      | 25,333.39      |
| * | SBMDH089  | BUENOS AIRES(PROV) 3.9%-VAR SNR 01/08/37USD1                    | 2,681,718.00   | 2,504,469.09   | 1,018,973.73   |
| * | SBMDH089  | BUENOS AIRES(PROV)                                              |                |                |                |

|            |                                                                      |                |               |               |
|------------|----------------------------------------------------------------------|----------------|---------------|---------------|
| S88NWVK5   | BURL NORTN SANTA 4.375% DUE 09-01-2042                               | 607,000.00     | 691,683.34    | 561,857.41    |
| S88NWVK5   | BURL NORTN SANTA 4.375% DUE 09-01-2042                               | 1,181,000.00   | 1,081,094.06  | 1,093,169.03  |
| S87YGHK4   | BURL NORTN SANTA 4.45% DUE 09-15-2043                                | 1,381,000.00   | 1,271,984.11  | 1,284,468.10  |
| S87YGHK4   | BURL NORTN SANTA 4.45% DUE 09-15-2043                                | 1,841,000.00   | 1,841,721.74  | 1,713,244.20  |
| S86JQXW1   | BURL NORTN SANTA 4.95% DUE 09-15-2041                                | 767,000.00     | 804,917.42    | 766,125.62    |
| S84WVNNH9  | BURL NORTN SANTA 5.4% DUE 06-01-2041                                 | 1,245,000.00   | 1,262,711.72  | 1,309,179.75  |
| S84PKX12   | BURL NORTN SANTA 5.75% DUE 05-01-2040                                | 175,000.00     | 206,152.86    | 191,173.50    |
| S84PKX12   | BURL NORTN SANTA 5.75% DUE 05-01-2040                                | 630,000.00     | 747,187.64    | 688,224.60    |
| S81W13G4   | BURL NORTN SANTA 6.15% DUE 05-01-2037                                | 390,000.00     | 463,749.00    | 438,722.70    |
| S81W13G4   | BURL NORTN SANTA 6.15% DUE 05-01-2037                                | 305,000.00     | 350,823.83    | 343,103.65    |
| S2633392   | BURL NORTN SANTA 7.29% DUE 06-01-2036                                | 550,000.00     | 596,828.94    | 668,992.50    |
| S81QV485   | BURL NORTN SANTA FIXED 3.55% DUE 02-15-2050                          | 125,000.00     | 85,840.00     | 100,852.50    |
| S2977953   | BURL RES FIN CO 7.4% DUE 12-01-2031                                  | 40,000.00      | 52,310.30     | 46,782.80     |
| S8C79906   | BURLINGTON NORTN SANTA FE LLC 4.15% 12-15-2048                       | 281,000.00     | 266,185.72    | 250,047.48    |
| S8Q26P46   | BURLINGTON NORTN SANTA 4.55 09-01-2044                               | 432,000.00     | 510,230.69    | 404,049.60    |
| S8D0G6V4   | BURLINGTON NORTN SANTA FE LLC 5.15 09-01-2043                        | 1,340,000.00   | 1,365,338.03  | 1,375,563.60  |
| S8D0G6V4   | BURLINGTON NORTN SANTA FE LLC 5.15 09-01-2043                        | 197,000.00     | 252,675.42    | 202,228.38    |
| S8NVM2M9   | BURLINGTON NORTN SANTA FE LLC 2.875% 06-15-2052                      | 295,000.00     | 259,955.28    | 207,078.20    |
| S8N7GF39   | BURLINGTON NORTN SANTA FE LLC 3.3% 09-15-2051                        | 886,000.00     | 612,114.88    | 514,695.90    |
| S8N7GF39   | BURLINGTON NORTN SANTA FE LLC 3.3% 09-15-2051                        | 2,118,000.00   | 2,221,761.22  | 1,615,292.70  |
| S8N7GF39   | BURLINGTON NORTN SANTA FE LLC 3.3% 09-15-2051                        | 1,392,000.00   | 1,424,941.68  | 1,061,608.80  |
| S8N7L4K4   | BURLINGTON NORTN SANTA FE LLC 4.45% DUE01-15-2053 BEO                | 77,000.00      | 69,298.46     | 72,717.26     |
| S8N7L4K4   | BURLINGTON NORTN SANTA FE LLC 4.9 DUE 04-01-2044 REG                 | 187,000.00     | 233,958.86    | 185,371.23    |
| S8KH0LR6   | BURLINGTON NORTN SANTA FE LLC 4.9 DUE 04-01-2044 REG                 | 320,000.00     | 270,150.40    | 317,212.80    |
| S8RB0980   | BURLINGTON NORTN SANTA FE LLC 5.2% 04-15-2054                        | 500,000.00     | 499,730.00    | 522,630.00    |
| S8RB0980   | BURLINGTON NORTN SANTA FE LLC 5.2% 04-15-2054                        | 1,110,000.00   | 1,109,400.60  | 1,160,238.60  |
| S8RB0980   | BURLINGTON NORTN SANTA FE LLC 5.2% 04-15-2054                        | 695,000.00     | 686,290.43    | 726,455.70    |
| S8RB0980   | BURLINGTON NORTN SANTA FE LLC 5.2% 04-15-2054                        | 1,335,000.00   | 1,334,279.10  | 1,395,422.10  |
| S8RB0980   | BURLINGTON NORTN SANTA FE LLC 5.2% 04-15-2054                        | 3,064,000.00   | 3,021,960.03  | 3,204,767.16  |
| S8RB0980   | BURLINGTON NORTN SANTA FE LLC 5.2% 04-15-2054                        | 700,000.00     | 699,622.00    | 731,682.00    |
| S8RB0980   | BURLINGTON NORTN SANTA FE LLC 5.2% 04-15-2054                        | 1,280,000.00   | 1,274,662.05  | 1,337,932.80  |
| S8F311Y5   | BURLINGTON STORES INC COM                                            | 389,000.00     | 61,956.79     | 75,652.72     |
| S8F311Y5   | BURLINGTON STORES INC COM                                            | 1,177,000.00   | 212,566.55    | 277,930.56    |
| C77799DEC4 | BUY TO OPEN REPO W/SCOTIA CA 5.34% FROM 12-29-2023 TO 01-02-2024     | 52,000,000.00  | 2,700,000.00  | 2,700,000.00  |
| C77799DEC4 | BUY TO OPEN TRIPARTY REPO W/BANK OF A 5.33% FROM 12-29-2023 TO       | 52,000,000.00  | 52,000,000.00 | 52,000,000.00 |
| C77799DEC4 | BUY TO OPEN TRIPARTY REPO W/CITIGROUP 5.35% FROM 12-29-2023 TO       | 32,000,000.00  | 32,000,000.00 | 32,000,000.00 |
| C77799DEC4 | BUY TO OPEN TRIPARTY REPO W/NATWEST M 5.34% FROM 12-29-2023 TO       | 70,000,000.00  | 70,000,000.00 | 70,000,000.00 |
| C77799DEC4 | BUY TO OPEN TRIPARTY REPO W/SOCIETE G 5.35% FROM 12-29-2023 TO       | 70,000,000.00  | 70,000,000.00 | 70,000,000.00 |
| C056K4K91  | BWAY HOLDING COMPANY BWAY HOLDING CO TLSEB SECD 1ST LIEN DUE 1       | 299,208.44     | 299,208.44    | 298,834.43    |
| S895K581   | BWAY SR 2013-1515 144A CL A 2 3.4543 DUE03-10-2033                   | 2,500,000.00   | 2,474,951.40  | 2,340,015.33  |
| S8Z0W624   | BWX TECHNOLOGIES INC COM                                             | 567,000.00     | 31,241.78     | 43,505.91     |
| S8PSJH44   | BX COML MTO TR FLT G RT 6.11998% DUE 10-15-2038                      | 491,052.13     | 488,595.74    | 482,122.50    |
| S8MBVR6    | COML MTO TR FLT G RT 6.11215% DUE 09-15-2036                         | 1,254,000.00   | 1,254,000.00  | 1,223,925.77  |
| S216228    | C H ROBINSON WORLDWIDE INC COM NEW COM NEW                           | 749,000.00     | 743,634.75    | 64,706.11     |
| S8795LF6   | CA INST TECH 4.7% DUE 11-01-2111                                     | 620,000.00     | 637,588.09    | 558,148.80    |
| S8Z07054   | CABLE ONE INC COM                                                    | 29,000.00      | 34,800.58     | 16,141.11     |
| S2159267   | CACI INTL INC CL A CL A                                              | 164,000.00     | 45,829.63     | 53,113.04     |
| S2302232   | CADEENCE DESIGN SYS INC COM                                          | 1,707,000.00   | 256,240.52    | 464,935.59    |
| S2302232   | CADEENCE DESIGN SYS INC COM                                          | 1,190,000.00   | 21,196.30     | 324,120.30    |
| S2162760   | CAE INC COM NPV                                                      | 864,000.00     | 18,274.11     | 18,739.88     |
| S2162760   | CAE INC COM NPV                                                      | 5,246,000.00   | 98,293.72     | 113,784.01    |
| S8MWVGH0   | CAESARS ENTMT INC NEW COM                                            | 1,319,000.00   | 54,780.09     | 61,834.72     |
| S8NVC842   | CAIXABANK SA 3.625% 3.625% 31/12/2049                                | 400,000.00     | 408,099.03    | 341,252.90    |
| S8Z83W97   | CAIXABANK SA EUR1                                                    | 10,617,000.00  | 15,589.38     | 43,698.78     |
| S8Z83W97   | CAIXABANK SA EUR1                                                    | 114,613,000.00 | 494,890.49    | 471,738.62    |
| S8Z83W97   | CAIXABANK SA EUR1                                                    | 66,645,000.00  | 297,631.78    | 274,305.88    |
| S0163992   | CALEDONIA INVEST ORD GBP0.05                                         | 32,968,000.00  | 1,239,039.17  | 1,494,081.55  |
| S81K9954   | CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119                   | 1,020,000.00   | 1,027,486.32  | 727,229.40    |
| S81K9954   | CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119                   | 700,000.00     | 698,274.92    | 699,079.00    |
| S81K9954   | CALIFORNIA INSTITUTE OF TECHNOLOGY 3.65%09-01-2119                   | 466,000.00     | 464,851.60    | 332,244.02    |
| S8548Z20   | CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE                            | 1,440,000.00   | 2,118,778.58  | 1,751,533.92  |
| S8548Z20   | CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE                            | 750,000.00     | 1,108,231.45  | 912,257.25    |
| S841WH12   | CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE                            | 6,860,000.00   | 6,957,534.15  | 8,325,933.98  |
| S841WH12   | CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE                            | 1,100,000.00   | 1,495,578.68  | 1,335,062.30  |
| S8ZDTSV9   | CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE                  | 165,000.00     | 131,493.45    | 143,005.01    |
| S841WH12   | CALIFORNIA STATE 7.55 MUN BOD DUE 04-01-2039 USD5000                 | 490,000.00     | 621,289.17    | 620,516.89    |
| S2166320   | CAMDEN PPTY TR SH BEN INT                                            | 715,000.00     | 88,399.01     | 70,992.35     |
| S2166320   | CAMDEN PPTY TR SH BEN INT                                            | 633,000.00     | 79,166.46     | 62,850.57     |
| S2166320   | CAMECO CORP COM NPV                                                  | 1,120,000.00   | 147,387.08    | 308,482.94    |
| S2166320   | CAMECO CORP COM NPV                                                  | 1,160,000.00   | 22,202.49     | 50,258.46     |
| S8LFFMG6   | CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG                | 460,000.00     | 290,829.15    | 317,809.40    |
| S8FXCMY5   | CAMPBELL SOUP CO 4.8% 03-15-2048                                     | 325,000.00     | 297,595.98    | 297,479.00    |
| S2162845   | CAMPBELL SOUP CO COM                                                 | 1,194,000.00   | 155,558.14    | 51,616.62     |
|            | Canadian dollar                                                      | 125,804.83     | 125,804.83    | 125,804.83    |
|            | Canadian dollar                                                      | 118,193.05     | 118,193.05    | 118,193.05    |
|            | Canadian dollar                                                      | 65,209.27      | 65,209.27     | 65,209.27     |
|            | Canadian dollar                                                      | 6.16           | 6.16          | 6.16          |
|            | Canadian dollar                                                      | 0.36           | 0.36          | 0.36          |
|            | Canadian dollar                                                      | 474.05         | 474.05        | 474.05        |
|            | Canadian dollar                                                      | 0.68           | 0.68          | 0.68          |
|            | Canadian dollar                                                      | 200,429.98     | 200,429.98    | 200,429.98    |
|            | Canadian dollar                                                      | -              | -             | -             |
|            | Canadian dollar                                                      | -              | -             | -             |
|            | Canadian dollar                                                      | -              | -             | -             |
| S2170525   | CANADIAN IMP BANK COM NPV                                            | 2,340,000.00   | 97,864.11     | 113,220.08    |
| S2170525   | CANADIAN IMP BANK COM NPV                                            | 15,156,000.00  | 644,051.45    | 733,317.76    |
| C13607LNG4 | CANADIAN IMPERIAL BANK OF COMMERCE 5.001% DUE 04-28-2028             | 1,160,000.00   | 1,160,000.00  | 1,167,354.40  |
| C13607LNG4 | CANADIAN IMPERIAL BANK OF COMMERCE 5.144% DUE 04-28-2025             | 1,260,000.00   | 1,260,088.20  | 1,260,327.60  |
| S805C283   | CANADIAN NATIONAL RAILWAYS CO 6.125% DUE11-01-2053                   | 350,000.00     | 325,064.70    | 425,769.25    |
| C13637CPS  | CANADIAN NATL RY CO 3.65% 02-03-2048                                 | 450,000.00     | 433,260.87    | 374,503.50    |
| C13637S085 | CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO                          | 197,000.00     | 196,186.39    | 185,040.13    |
| C13648TAH0 | CANADIAN PAC RY CO 4.2% 11-15-2069                                   | 300,000.00     | 239,175.00    | 250,233.00    |
| C13648TAH0 | CANADIAN PAC RY CO 4.95% 08-15-2045                                  | 445,000.00     | 564,829.74    | 423,875.85    |
| C13648TAH7 | CANADIAN PAC RY CO 4.95% 08-15-2045                                  | 500,000.00     | 604,848.83    | 476,265.00    |
| S8PBKPV5   | CANADIAN PAC RY CO NEW 1.75% 12-02-2026                              | 83,000.00      | 82,877.16     | 76,621.45     |
| S8PBKQ20   | CANADIAN PAC RY CO NEW 3.1% 12-02-2051                               | 167,000.00     | 122,407.20    | 121,200.25    |
| S8PBKQ20   | CANADIAN PAC RY CO NEW 3.1% 12-02-2051                               | 390,000.00     | 387,273.01    | 388,042.50    |
| S8PBKQ20   | CANADIAN PAC RY CO NEW 3.1% 12-02-2051                               | 355,000.00     | 254,945.02    | 257,641.25    |
| S8PBKQ20   | CANADIAN PAC RY CO NEW 3.1% 12-02-2051                               | 290,000.00     | 238,391.77    | 166,922.50    |
| S8PBKQ20   | CANADIAN PAC RY CO NEW 3.1% 12-02-2051                               | 670,000.00     | 665,315.16    | 486,252.50    |
| C13648TAC1 | CANADIAN PACIFIC RAILWAY COMPANY 2.875% 11-15-2029                   | 1,000,000.00   | 902,294.30    | 901,290.00    |
| C13648TAB3 | CANADIAN PACIFIC RAILWAY COMPANY 3.125% 06-01-2026                   | 300,000.00     | 283,103.43    | 288,004.00    |
| C13648TAB3 | CANADIAN PACIFIC RAILWAY COMPANY 3.125% 06-01-2026                   | 500,000.00     | 548,703.20    | 480,040.00    |
| C13648TAC2 | CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050                     | 215,000.00     | 142,235.40    | 115,666.10    |
| S2172286   | CANADIAN TIRE LTD CLASS A/CUM NON-VTG COM NPV                        | 867,000.00     | 93,711.27     | 92,525.59     |
| S2172286   | CANADIAN TIRE LTD CLASS A/CUM NON-VTG COM NPV                        | 135,000.00     | 14,433.37     | 14,407.10     |
| S6172323   | CANON INC NPV                                                        | 2,611,000.00   | 71,446.77     | 67,043.69     |
| S6172323   | CANON INC NPV                                                        | 14,403,000.00  | 383,671.46    | 369,754.58    |
| S8C7Z9P9   | CANTOR FITZGERALD I P SR NT 144A 4.5% 04-14-2027                     | 1,255,000.00   | 1,218,454.64  | 1,204,210.15  |
| S8C7CT79   | CAP 1 FINL CORP 3.75% DUE 03-09-2027                                 | 395,000.00     | 450,809.55    | 377,805.65    |
| S8YVQNX5   | CAP 1 FINL CORP 3.75% DUE 07-28-2026                                 | 4,150,000.00   | 4,330,499.07  | 3,975,617.00  |
| S8FXCN64   | CAP 1 FINL CORP 3.8% DUE 01-31-2028                                  | 290,000.00     | 270,799.10    | 275,726.20    |
| S8YQXKW2   | CAP 1 FINL CORP 4.2% DUE 10-29-2025                                  | 2,100,000.00   | 2,132,360.07  | 2,060,011.00  |
| S8PNZ695   | CAP 1 FINL CORP 1.49% DUE 10-29-2027                                 | 482,000.00     | 482,000.00    | 500,725.70    |
| S8Y2M5T0   | CAP 1 MULTI-ASSET EXECUTION TR 2017-5 CARD SER NT CL A FLT G RATE C  | 2,000,000.00   | 2,007,649.07  | 2,003,282.68  |
| C1404EAD0  | CAP 1 PRIME AUTO 5.82% DUE 06-15-2028                                | 215,000.00     | 214,960.72    | 220,418.89    |
| S6173694   | CAPCOM CO LTD NPV                                                    | 424,000.00     | 12,332.61     | 13,702.26     |
| S4163437   | CAPGEVIM EURL                                                        | 1,288,000.00   | 248,903.54    | 268,551.46    |
| S823KM2    | CAPITA PLC ORD GBP0.0206666                                          | 92,761,000.00  | 52,838.04     | 83,629.68     |
| S8NKH253   | CAPITAL ONE FINANCIAL CORP 2.359% DUE 07-29-2032 BEO                 | 2,480,000.00   | 1,653,514.70  | 1,882,617.60  |
| S8PQV313   | CAPITAL ONE FINANCIAL CORP 5.468% DUE 02-01-2029                     | 181,000.00     | 179,190.00    | 180,788.23    |
| S8PQTR04   | CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034                     | 1,320,000.00   | 1,267,885.75  | 1,316,238.00  |
| S8PQTR04   | CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034                     | 2,405,000.00   | 2,390,238.90  | 2,398,145.75  |
| S8PQTR04   | CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034                     | 455,000.00     | 451,406.24    | 453,703.25    |
| C1404HCZ6  | CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029                         | 830,000.00     | 800,399.30    | 852,899.70    |
| C1404HCZ6  | CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029                         | 800,000.00     | 800,000.00    | 822,072.00    |
| C1404HCZ6  | CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034                         | 1,600,000.00   | 1,528,932.25  | 1,651,877.00  |
| C1404HCZ6  | CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034                         | 590,000.00     | 590,000.00    | 609,127.80    |
| C1404HCZ6  | CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034                         | 1,137,000.00   | 1,117,000.00  | 1,173,861.54  |
| C1404HCZ6  | CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034                         | 460,000.00     | 457,039.45    | 474,913.20    |
| C1404HCZ6  | CAPITAL ONE FINL CORP 2.636% 03-03-2026                              | 1,475,000.00   | 1,475,000.00  | 1,413,448.25  |
| C1404HCZ6  | CAPITAL ONE FINL CORP 2.636% 03-03-2026                              | 1,027,000.00   | 1,027,000.00  | 984,143.29    |
| C1404HCZ6  | CAPITAL ONE FINL CORP 3.273% DUE 09-01-2030 BEO                      | 385,000.00     | 313,634.70    | 343,816.55    |
| S8M9FP73   | CAPITAL ONE FINL CORP 4.166% 05-09-2025                              | 360,000.00     | 360,000.00    | 357,235.20    |
| S8PNZ6Q4   | CAPITAL ONE FINL CORP 7.624% 10-30-2031                              | 1,770,000.00   | 1,770,000.00  | 1,952,823.30  |
| S8PNZ6Q4   | CAPITAL ONE FINL CORP 7.624% 10-30-2031                              | 720,000.00     | 720,160.83    | 794,368.80    |
| S8PNZ6Q4   | CAPITAL ONE FINL CORP 7.624% 10-30-2031                              | 4,555,000.00   | 4,713,213.34  | 5,025,485.95  |
| S8PNZ6Q4   | CAPITAL ONE FINL CORP 7.624% 10-30-2031                              | 482,000.00     | 482,000.00    | 531,785.78    |
| S2654461   | CAPITAL ONE FINL CORP COM                                            | 2,411,000.00   | 268,435.94    | 316,130.32    |
| S2654461   | CAPITAL ONE FINL CORP COM                                            | 4,110,000.00   | 525,011.40    | 538,903.20    |
| S8M9FP74   | CAPITAL ONE FINL CORP SR NT FIXED / FLT G5.268% 05-10-2033           | 1,325,000.00   | 1,325,000.00  | 1,301,587.25  |
| C1404INC07 | CAPITAL ONE MULTI-ASSET EXECUTION TR SR 23-ALCLLS A 4.42% 05-15-2022 | 360,000.00     | 359,917.45    | 358,597.      |

|   |  |             |                                                                  |                |               |               |
|---|--|-------------|------------------------------------------------------------------|----------------|---------------|---------------|
| * |  | SBJ1N1M9    | CAPRI HOLDINGS LTD COM NPV                                       | 719.00         | 32,739.78     | 36,122.56     |
|   |  | SRWB0GZ3    | CAR GROUP LIMITED NPV                                            | 1,539.00       | 19,562.10     | 32,701.26     |
|   |  | SWB0BZ3     | CAR GROUP LIMITED NPV                                            | 928.00         | 17,591.79     | 19,718.50     |
| * |  | S217552     | CARDINAL HLTH INC                                                | 1,542.00       | 91,305.21     | 155,433.60    |
|   |  | S8Z4DMG9    | CARDINAL HLTH INC 4.368% DUE 06-15-2047                          | 500,000.00     | 373,630.00    | 429,060.00    |
|   |  | SVBZ2PG2    | CARDINAL HLTH INC 4.5% DUE 11-15-2044                            | 51,000.00      | 53,886.20     | 44,532.69     |
|   |  | SBLF97M9    | CARGILL INC NT 144A 3.125% 05-25-2051                            | 490,000.00     | 539,457.75    | 358,611.40    |
| * |  | S59Z9S1     | CARL ZEISS MEDITEC NPV                                           | 105.00         | 11,010.15     | 11,464.28     |
| * |  | S2176318    | CARLSLE COMPANIES INC COM                                        | 314.00         | 77,356.87     | 98,103.02     |
|   |  | S4169219    | CARLSBERG SER'B'DKK20                                            | 2,710.00       | 302,920.57    | 340,057.64    |
| * |  | S4169219    | CARLSBERG SER'B'DKK20                                            | 254.00         | 30,045.60     | 31,872.56     |
|   |  | SKRTG56     | CARLYE GROUP INC COM                                             | 1,329.00       | 45,903.62     | 54,077.01     |
|   |  | CL13194E7   | CARMAX AUTO OWNER 7.7% DUE 03-16-2026                            | 574,018.57     | 573,819.73    | 564,889.15    |
|   |  | CL13194ND1  | CARMAX AUTO OWNER EXED 53% DUE 10-15-2026                        | 204,000.00     | 203,888.84    | 194,262.07    |
|   |  | CL13171AD9  | CARMAX AUTO OWNER TR 2021 4 SR 21-4 CL A-3 7.2% 09-15-2026       | 84,649.06      | 84,639.40     | 86,691.87     |
|   |  | SBMH9VU1    | CARMAX AUTO OWNER TR SER 21-1 CL A3 0.34% DUE 12-15-2025         | 23,279.55      | 23,274.95     | 22,862.56     |
|   |  | CL13170DAC4 | CARMAX AUTO OWNER TRUST SER 21-3 CL A3 0.76% DUE 06-15-2026 REG  | 165,344.58     | 165,317.37    | 159,959.59    |
| * |  | S2983563    | CARMAX INC COM                                                   | 1,012.00       | 85,482.79     | 77,860.88     |
| * |  | S2523044    | CARNIVAL CORP COM PAIRED                                         | 5,299.00       | 17,858.51     | 116,783.46    |
|   |  | CLX2145931  | CARNIVAL CORPORATION TERM LOAN B TERM LOAN SENIOR SECURED 08     | 298,500.00     | 297,007.50    | 298,747.76    |
|   |  | CP2121VAP3  | CARNIVAL CORPORATION TERM LOAN SENIOR SECURED 30/06/2025         | 2,500.00       | 2,688.48      | 2,761.63      |
|   |  | CP2121VAT57 | CARNIVAL CORPORATION T1B 10-06-2028                              | 985,000.00     | 981,474.75    | 985,000.00    |
|   |  | S88BN6G2    | CAROLINA PWR & LT 4.1 DUE 05-15-2042                             | 1,520,000.00   | 1,415,997.71  | 1,316,608.80  |
|   |  | S88BN6G2    | CAROLINA PWR & LT 4.1 DUE 05-15-2042                             | 336,000.00     | 303,304.24    | 282,377.94    |
|   |  | S8BL5G6P6   | CAROLINA PWR & LT 4.1% DUE 03-15-2043                            | 1,620,000.00   | 1,510,062.10  | 1,382,070.60  |
| * |  | S8BL5G6P6   | CAROLINA PWR & LT 4.1% DUE 03-15-2043                            | 61,000.00      | 65,443.77     | 52,040.93     |
|   |  | S8BL5G6P6   | CAROLINA PWR & LT 4.1% DUE 03-15-2043                            | 430,000.00     | 427,191.54    | 366,845.90    |
|   |  | S8ZCBQ59    | CAROLINA PWR & LT 6.3% DUE 04-01-2038                            | 35,000.00      | 17,433.55     | 38,620.00     |
| * |  | S8ZCBQ59    | CAROLINA PWR & LT 6.3% DUE 04-01-2038                            | 972,000.00     | 1,007,247.77  | 1,072,533.96  |
| * |  | S5641567    | CARREFOUR SA EUR2.50                                             | 1,487.00       | 29,820.89     | 27,209.92     |
|   |  | SBNG21Y1    | CARRIER GLOBAL CORP 2.242% 02-15-2025                            | 109,000.00     | 109,000.00    | 105,477.12    |
|   |  | SBMYT051    | CARRIER GLOBAL CORP 2.493% 02-15-2027                            | 6,200,000.00   | 6,196,146.34  | 5,838,726.00  |
|   |  | SBMT6M3K    | CARRIER GLOBAL CORP 3.37% DUE 04-05-2040                         | 174,000.00     | 159,449.96    | 140,033.46    |
|   |  | SBNG21Z2    | CARRIER GLOBAL CORP 3.57% DUE 04-05-2050                         | 761,000.00     | 761,000.00    | 755,796.46    |
| * |  | SBNG21Z2    | CARRIER GLOBAL CORP 3.577% DUE 04-05-2050                        | 155,000.00     | 114,557.40    | 121,343.30    |
|   |  | SBNG21Z2    | CARRIER GLOBAL CORP 3.577% DUE 04-05-2050                        | 340,000.00     | 347,785.36    | 266,172.40    |
| * |  | SBK4ND07    | CARRIER GLOBAL CORPORATION COM USD0.01 W1                        | 5,276.00       | 209,123.48    | 303,106.20    |
|   |  | S2980939    | CARTER INC FORMERLY CARTER HDGS INC TO 09/13/2003 COM            | 210.00         | 15,089.73     | 15,726.90     |
|   |  | SBW744M6    | CARVANA AUTO RECEIVABLES TR 2021-P3 ASSET BACKED NT CL A-4 1.03% | 296,946.00     | 296,946.00    | 273,371.61    |
|   |  | SBMF1BK8    | CASE WESTN RESV 5.405% DUE 06-01-2122                            | 551,000.00     | 549,920.02    | 552,746.67    |
| * |  | S2179414    | CASEYS GEN STORES INC COM                                        | 237.00         | 47,926.38     | 65,113.38     |
|   |  | SBPP6PQ4    | CATALANTE INC COM                                                | 1,121.00       | 97,595.03     | 50,366.53     |
|   |  | SBPP6PQ4    | CATALANTE INC COM                                                | 1,740.00       | 70,655.42     | 78,178.20     |
|   |  | S18B032     | CATERPILLAR INC 6.05 DUE 08-15-2036 REO                          | 155,000.00     | 187,158.82    | 175,095.75    |
|   |  | S2180201    | CATERPILLAR INC COM                                              | 2,646.00       | 681,248.18    | 782,342.82    |
| * |  | S2180201    | CATERPILLAR INC COM                                              | 3,236.00       | 699,500.79    | 956,788.12    |
|   |  | SKY8Y6V2    | CATERPILLAR INC FIXED 3.25% DUE 09-19-2049                       | 428,000.00     | 450,418.44    | 304,028.88    |
|   |  | S85B8M1     | CATERPILLAR INS 3.805% 08-15-2042                                | 350,000.00     | 269,382.30    | 290,730.00    |
|   |  | SBM1M94     | CATERPILLAR INS 3.2% DUE 05-15-2044                              | 100,000.00     | 88,182.00     | 95,628.02     |
|   |  | SBM1M1R4    | CATERPILLAR INS 4.75% DUE 05-15-2064                             | 133,000.00     | 168,949.33    | 129,548.65    |
|   |  | S83TK0H8    | CATERPILLAR INS 5.2% DUE 05-27-2041                              | 483,000.00     | 617,005.82    | 512,004.15    |
|   |  | S88B81R1    | CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042                     | 1,150,000.00   | 1,080,638.02  | 1,006,652.50  |
| * |  | S88B81R1    | CAVIA GROUP INC COM                                              | 100.00         | 3,542.25      | 4,298.00      |
|   |  | C92553B18   | CATYON MACRO LIMITED CLASS M ( UNRESTRICTED) SHARES 14-185712-01 | 26,397.79      | 54,256,749.68 | 68,284,705.21 |
|   |  | C461UNT248  | CAYENNE AVIATION LLC PREFERRED UNITS                             | 837.00         | -             | 83,699.80     |
| * |  | S81SNW89    | C-BASS 2007-CB1 TR ASSET BACKED CTF CL AF-1 01-25-2037 REG       | 480,334.31     | 480,334.31    | 116,018.38    |
|   |  | S85834C5    | CBDE GLOBAL MARKETS INC                                          | 647.00         | 80,801.78     | 115,528.32    |
|   |  | S85834C5    | CBDE GLOBAL MARKETS INC                                          | 1,029.00       | 181,568.26    | 183,738.24    |
|   |  | CL2503M4A6  | CBDE GLOBAL MTS 3.65% DUE 01-12-2027                             | 200,000.00     | 195,518.00    | 194,268.00    |
|   |  | SB6VVMH3    | CBRE GROUP INC CL A CL A                                         | 1,898.00       | 141,716.93    | 176,684.82    |
|   |  | SBRV2JQ2    | CBRE SVCS INC 5.95% 08-15-2034                                   | 400,000.00     | 392,696.00    | 419,804.00    |
|   |  | SBRV2JQ2    | CBRE SVCS INC 5.95% 08-15-2034                                   | 350,000.00     | 343,609.00    | 367,328.50    |
|   |  | S8D5JW8     | CBS CORP NEW 4.6% DUE 01-15-2045                                 | 166,388.61     | 114,496.50    | -             |
|   |  | S8D5JW8     | CBS CORP NEW 4.6% DUE 01-15-2045                                 | 1,100,000.00   | 997,278.20    | 930,641.20    |
|   |  | S8D5JW8     | CBS CORP NEW 4.6% DUE 01-15-2045                                 | 360,000.00     | 292,550.40    | 274,791.60    |
|   |  | S8B3RS77    | CBS CORP NEW 4.85% DUE 07-01-2042                                | 990,000.00     | 996,417.43    | 795,286.80    |
|   |  | S8B3RS77    | CBS CORP NEW 4.85% DUE 07-01-2042                                | 83,000.00      | 94,108.66     | 66,675.56     |
|   |  | S8B3RS77    | CBS CORP NEW 4.85% DUE 07-01-2042                                | 211,000.00     | 207,786.71    | 190,505.52    |
|   |  | S8112B73    | CBS CORP NEW FIXED 3.7% DUE 06-01-2038                           | 1,066,000.00   | 939,030.17    | 985,047.96    |
|   |  | S8C3FW22    | CBS CORP NEW FIXED 4.9% DUE 08-15-2044                           | 300,000.00     | 296,345.55    | 237,969.00    |
|   |  | S8C3FW22    | CBS CORP NEW FIXED 4.9% DUE 08-15-2044                           | 258,000.00     | 219,130.15    | 204,653.34    |
|   |  | S8C3FW22    | CBS CORP NEW FIXED 4.9% DUE 08-15-2044                           | 115,000.00     | 132,667.67    | 91,221.45     |
| * |  | SBPCKL8     | CC INTELIGENT SOLUTIONS HDGS INC COM                             | 1,057.00       | 10,331.40     | 12,039.23     |
| * |  | S2159795    | CC INDUSTRIES INC CLASS B NON VTM COM NPV                        | 362,000.00     | 16,679.85     | 16,359.46     |
| * |  | S2159795    | CC INDUSTRIES INC CLASS B NON VTM COM NPV                        | 2,454.00       | 99,305.33     | 110,900.85    |
|   |  | SBMVZMH8    | CCO HDGS LLC / CCO HDGS CAP CORP SR NT144A 4.25% 01-15-2034      | 1,900,000.00   | 1,903,496.70  | 1,545,004.00  |
|   |  | SBMBVF58    | CCO HDGS LLC/CCO HDGS CAP CORP 4.5% 05-01-2032                   | 3,550,000.00   | 3,691,315.00  | 3,043,202.00  |
| * |  | S2117599    | CDN APARTMENT PROP TRUST UNITS                                   | 205.00         | 8,669.93      | 7,586.83      |
| * |  | S2117599    | CDN APARTMENT PROP TRUST UNITS                                   | 1,345.35       | 53,787.16     | 49,777.04     |
| * |  | CL1607GMR7  | CDN IMPERIAL BK 95% DUE 10-23-2025                               | 2,195,000.00   | 2,137,856.05  | 2,050,942.15  |
| * |  | CL1607LVW1  | CDN IMPERIAL BK COMM TORONTO BRH 5.986% 10-03-2028               | 1,595,000.00   | 1,591,076.30  | 1,670,603.00  |
| * |  | CL1607LVW9  | CDN IMPERIAL BK COMM TORONTO BRH 6.092% 10-03-2033               | 5,420,000.00   | 5,438,074.60  | 5,790,565.40  |
| * |  | CL1607LVW9  | CDN IMPERIAL BK COMM TORONTO BRH 6.092% 10-03-2033               | 575,000.00     | 575,000.00    | 614,312.75    |
|   |  | S87YB643    | CDN NAT RES LTD 6.25% DUE 03-15-2038                             | 892,400.00     | 892,400.00    | 892,831.88    |
|   |  | S87YB643    | CDN NAT RES LTD 6.25% DUE 03-15-2038                             | 870,865.93     | 877,792.50    | -             |
|   |  | S87YB643    | CDN NAT RES LTD 6.25% DUE 03-15-2038                             | 1,400,000.00   | 1,634,261.23  | 1,470,546.00  |
|   |  | S2061469    | CDN NAT RES LTD 6.45% DUE 06-30-2033                             | 145,000.00     | 148,089.10    | 155,835.85    |
|   |  | S81857H5    | CDN NAT RES LTD 6.5% DUE 02-15-2037                              | 170,000.00     | 182,289.57    | 180,871.50    |
|   |  | S81857H5    | CDN NAT RES LTD 6.5% DUE 02-15-2037                              | 183,000.00     | 196,748.23    | 194,702.85    |
|   |  | S82NNGB2    | CDN NAT RES LTD 6.75% DUE 02-01-2039                             | 233,000.00     | 299,326.01    | 253,345.56    |
|   |  | S82NNGB2    | CDN NAT RES LTD 6.75% DUE 02-01-2039                             | 170,000.00     | 206,025.12    | 184,844.40    |
| * |  | S8F47XK5    | CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047                       | 164,000.00     | 171,189.71    | 149,185.88    |
| * |  | S2180632    | CDN NATL RAILWAYS COM NPV                                        | 9,136.00       | 839,077.13    | 1,153,951.77  |
| * |  | S2180632    | CDN NATL RAILWAYS COM NPV                                        | 1,416.00       | 1,416.00      | 178,852.42    |
| * |  | S8L6KRA3    | CDN NATL RY CO 2.45% DUE 05-01-2050                              | 128,000.00     | 81,464.32     | 84,213.76     |
| * |  | CL16375C6   | CDN NATL RY CO 3.2% DUE 08-02-2046                               | 239,000.00     | 194,469.14    | 185,552.43    |
| * |  | CL16375C6   | CDN NATL RY CO 3.2% DUE 08-02-2046                               | 105,000.00     | 79,081.80     | 81,518.85     |
| * |  | S2171573    | CDN NATURAL RESOURCES COMMON STOCK                               | 7,782.00       | 102,740.80    | 183,152.90    |
| * |  | S2171573    | CDN NATURAL RESOURCES COMMON STOCK                               | 97,852.00      | 740,709.49    | 1,171,129.38  |
|   |  | S2171573    | CDN NATURAL RESOURCES COMMON STOCK                               | 7,818.00       | 313,387.95    | 514,697.85    |
|   |  | SBMBQ809    | CDN PAC KANS CY COM NPV                                          | 5,076.00       | 219,952.26    | 403,585.50    |
| * |  | SBMBQ809    | CDN PAC KANS CY COM NPV                                          | 2,341.00       | 130,430.60    | 186,129.56    |
| * |  | SBMBQ809    | CDN PAC KANS CY COM NPV                                          | 15,271.00      | 886,631.60    | 1,214,175.37  |
|   |  | S865WNL1    | CDN PAC RY CO NEW 5.75% DUE 01-15-2042                           | 2,075,000.00   | 2,571,647.42  | 2,102,493.75  |
|   |  | S81XJN6     | CDN PAC RY CO NEW 5.95% DUE 05-15-2037                           | 1,940,000.00   | 2,143,514.79  | 2,077,584.80  |
|   |  | S81XJN6     | CDN PAC RY CO NEW 5.95% DUE 05-15-2037                           | 530,000.00     | 617,664.87    | 567,587.60    |
|   |  | S81XJN6     | CDN PAC RY CO NEW 5.95% DUE 05-15-2037                           | 92,000.00      | 95,086.35     | 98,524.64     |
| * |  | S81XJN6     | CDN PAC RY CO NEW 5.95% DUE 05-15-2037                           | 331,000.00     | 372,463.36    | 554,474.52    |
|   |  | S8F47XV6    | CDN PAC RY CO NEW 6.125% DUE 09-15-2115                          | 429,000.00     | 127,147.45    | 111,637.00    |
|   |  | SBMYKPK4    | CDN PAC RY CO NEW FIXED 1.35% DUE 12-02-2024                     | 429,000.00     | 428,433.72    | 413,405.85    |
|   |  | SBYMKLV3    | CDN PAC RY LTD 4.8% DUE 09-15-2035                               | 183,000.00     | 185,870.93    | 179,559.60    |
| * |  | S2172639    | CDN UTILITIES CLASS A COM NON-VTM NPV                            | 2,149.00       | 56,203.98     | 51,973.01     |
| * |  | S2172639    | CDN UTILITIES CLASS A COM NON-VTM NPV                            | 309.00         | 8,371.35      | 7,473.09      |
|   |  | S9L8BNW1    | CDS BARCBG22 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOL121     | 1,300,000.00   | -             | 9,082.84      |
|   |  | S9L8BNW1    | CDS BARCBG22 12/20/2024 SELL ALIBABA GROUP HOLDING SWPCOL121     | (1,300,000.00) | -             | -             |
|   |  | S9L8BPHU    | CDS BARCBG22 12/20/2024 SELL BAIDU INC 4.125% 06/30 SWPCOL62     | 500,000.00     | -             | 3,445.55      |
|   |  | S9L8BPHU    | CDS BARCBG22 12/20/2024 SELL BAIDU INC 4.125% 06/30 SWPCOL62     | (500,000.00)   | -             | -             |
| * |  | S9M4VUJL    | CDS BARCBG52 12/20/2028 BUY D.R. HORTON INC 1.4% 1 BRYTEA85      | (1,370,000.00) | (30,370.61)   | (30,175.35)   |
| * |  | S9M4VUJL    | CDS BARCBG52 12/20/2028 BUY D.R. HORTON INC 1.4% 1 BRYTEA85      | 1,370,000.00   | -             | -             |
| * |  | S9M4XJBU    | CDS BOFAUS6NGFX 12/20/2028 BUY CONAGRA BRANDS INC 7% BRYTFB8X    | (766,048.00)   | (13,838.75)   | (12,724.21)   |
| * |  | S9M4XJBU    | CDS BOFAUS6NGFX 12/20/2028 BUY CONAGRA BRANDS INC 7% BRYTFB8X    | 766,048.00     | -             | -             |
| * |  | S9M4XJBU    | CDS BOFAUS6NGFX 12/20/2028 BUY DOW CHEMICAL CO/TH 7 BRYTFB8X     | 1,370,000.00   | -             | -             |
| * |  | S9M4XJBU    | CDS BOFAUS6NGFX 12/20/2028 BUY DOW CHEMICAL CO/TH 7 BRYTFB8X     | (1,370,000.00) | (24,749.21)   | (22,434.98)   |
| * |  | S9M4XJBU    | CDS BOFAUS6NGFX 12/20/2028 BUY DOW CHEMICAL CO/TH 7 BRYTFB8X     | 751,426.00     | -             | -             |
| * |  | S9M4XJBU    | CDS BOFAUS6NGFX 12/20/2028 BUY TYSON FOODS INC 3.55% BRYTFB66    | (151,531.52)   | (10,177.61)   | -             |
| * |  | S9M56PMU    | CDS BOFAUS6NGFX 12/20/2028 BUY TYSON FOODS INC 3.55% BRYTFB66    | 300,570.00     | -             | -             |
| * |  | S9M56PMU    | CDS BOFAUS6NGFX 12/20/2028 BUY TYSON FOODS INC 3.55% BRYTFB66    | (300,570.00)   | (3,691.20)    | (4,071.04)    |
| * |  | S9M4BESL    | CDS CITIGB2L 12/20/2028 SELL TECX RESOURCES LIMITED BRY53MA49    | 1784,769.00    | -             | -             |
| * |  | S9M4BESL    | CDS CITIGB2L 12/20/2028 SELL TECX RESOURCES LIMITED BRY53MA49    | 1784,769.00    | 127,515.90    | 133,846.83    |
|   |  | S9L8BNQL    | CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHW08    | (200,000.00)   | -             | -             |
|   |  | S9L8BNQL    | CDS CITIUS33 06/20/2024 SELL REPUBLIC OF COLOMBIA 1 SWPCOHW08    | 200,000.00     | -             | 875.80        |
|   |  | S9L8BPTU    | CDS CITIUS33 12/20/2024 SELL FED REPUBLIC OF BRAZIL SWPCO01D1    | 200,000.00     | -             | 1,440.76      |
|   |  | S9L8BPTU    |                                                                  |                |               |               |

|              |                                                               |                |              |              |
|--------------|---------------------------------------------------------------|----------------|--------------|--------------|
| S9L8BPCU     | CDS MIDLGB22 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW5  | 200,000.00     | -            | 902.36       |
| S9L8BPCU     | CDS MIDLGB22 06/20/2024 SELL UNITED MEXICAN STATES SWPCOHWW5  | (200,000.00)   | -            | -            |
| S9L2GAYL     | CDS MSCUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPCOLM7    | (200,000.00)   | (3,856.83)   | -            |
| S9L2GBUJ     | CDS MSCUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPCOLM7    | 300,000.00     | -            | 918.68       |
| S9L2GAYU     | CDS MSCUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPCOLM7    | 200,000.00     | -            | 1,837.36     |
| S9L2GBFL     | CDS MSCUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPCOLM7    | (100,000.00)   | (1,928.41)   | -            |
| S9M3EPVU     | CDS MSCUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPCOM3V8   | 400,000.00     | -            | 2,216.72     |
| S9M3ERIU     | CDS MSCUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPCOM3V8   | 800,000.00     | -            | 4,433.44     |
| S9M3ERIL     | CDS MSCUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPCOM3V8   | (800,000.00)   | (8,309.03)   | -            |
| S9M3EPVL     | CDS MSCUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPCOM3V8   | (400,000.00)   | (4,154.51)   | -            |
| S9L8BNUL     | CDS MSNLGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKT2   | (300,000.00)   | -            | -            |
| S9L8BPAL     | CDS MSNLGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKT2   | (100,000.00)   | -            | -            |
| S9L8BPAJ     | CDS MSNLGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKT2   | 100,000.00     | -            | 1,448.56     |
| S9L8BNUJ     | CDS MSNLGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKT2   | 300,000.00     | -            | 4,345.68     |
| S9L8BPZU     | CDS MSNLGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOHU4   | 100,000.00     | -            | 841.19       |
| S9L8BPZL     | CDS MSNLGB2X 12/20/2024 SELL UNITED MEXICAN STATES SWPCOHU4   | (100,000.00)   | -            | -            |
| S9L8BP5U     | CDS MSNLGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4  | 300,000.00     | -            | 4,818.66     |
| S9L8BNKU     | CDS MSNLGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4  | 800,000.00     | -            | 12,849.76    |
| S9L8BNUL     | CDS MSNLGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4  | (800,000.00)   | -            | -            |
| S9L8BPSL     | CDS MSNLGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4  | (300,000.00)   | -            | -            |
| S9L8BNSL     | CDS NOMAGB2L 12/20/2024 SELL BAIDU INC 4.125% 06/30 SWPCOIR3  | (1,000,000.00) | -            | -            |
| S9L8BNSU     | CDS NOMAGB2L 12/20/2024 SELL BAIDU INC 4.125% 06/30 SWPCOIR3  | 1,000,000.00   | -            | 6,891.10     |
| * S9B8VSD6   | COW CORP COM                                                  | 845.00         | 147,680.89   | 52,085.40    |
| S9PLV0G3     | COW LLC/COW FIN CORP 3.276% 12-01-2028                        | 3,038,000.00   | 2,797,912.67 | 2,783,385.22 |
| * S9OSMZT4   | CELANESE CORP DEL COM STK                                     | 653.00         | 85,207.15    | 101,456.61   |
| S9PLG5B7     | CELANESE US HLDGS 6.05% DUE 03-15-2025                        | 836,000.00     | 837,243.11   | 841,049.44   |
| S9P9BFF8     | CELANESE US HLDGS 6.165% DUE 07-15-2027                       | 4,352,000.00   | 4,367,071.46 | 4,466,805.76 |
| S9P9BFF8     | CELANESE US HLDGS 6.165% DUE 07-15-2027                       | 804,000.00     | 807,574.64   | 827,262.28   |
| S9MZ6BFF     | CELANESE US HLDGS LLC 6.35% 11-15-2028                        | 1,000,000.00   | 999,860.00   | 1,040,800.00 |
| S9MZ6BFF     | CELANESE US HLDGS LLC 6.35% 11-15-2028                        | 520,000.00     | 519,927.20   | 545,896.00   |
| S9MZ6B8G     | CELANESE US HLDGS LLC 6.55% 11-15-2030                        | 685,000.00     | 684,657.50   | 725,826.00   |
| * S9MZ6B8G   | CELANESE US HLDGS LLC 6.55% 11-15-2030                        | 3,140,000.00   | 3,138,430.00 | 3,327,144.00 |
| S9B8BDW3     | CELANESE US HLDGS LLC 6.7% 11-15-2033                         | 2,510,000.00   | 2,482,304.75 | 2,731,131.00 |
| S9B8BDW3     | CELANESE US HLDGS LLC 6.7% 11-15-2033                         | 385,000.00     | 378,166.99   | 418,918.50   |
| * S9K9OC05   | CELINEX TELECOM SA EURO 25                                    | 1,453.00       | 60,472.17    | 57,236.31    |
| * S919HX21   | CELSIUS HLDGS INC COM NEW COM NEW                             | 940.00         | 47,046.03    | 51,248.80    |
| S919HX21     | CELSIUS HLDGS INC COM NEW COM NEW                             | 2,265.00       | 101,515.41   | 123,487.80   |
| * C1511918D4 | CELUOSA ARAUCO Y FIXED 5.5% DUE 11-02-2047                    | 400,000.00     | 470,688.02   | 344,180.00   |
| S27P53B3     | CENOCORA INC                                                  | 1,038.00       | 164,188.82   | 213,184.44   |
| S9FNLGJ5     | CENOVUS ENERGY INC 5.4% 06-15-2047                            | 305,000.00     | 277,716.70   | 289,194.90   |
| S9FNLGJ5     | CENOVUS ENERGY INC 5.4% 06-15-2047                            | 297,000.00     | 359,809.54   | 281,609.46   |
| * S943XOM5   | CENOVUS ENERGY INC 6.75% DUE 11-15-2039                       | 489,000.00     | 579,339.59   | 534,315.63   |
| * S943XOM5   | CENOVUS ENERGY INC 6.75% DUE 11-15-2039                       | 602,000.00     | 652,718.72   | 657,787.34   |
| * S957FG04   | CENOVUS ENERGY INC COM NPV                                    | 1,653.00       | 46,822.80    | 61,253.33    |
| * S957FG04   | CENOVUS ENERGY INC COM NPV                                    | 23,332.00      | 324,426.78   | 390,695.10   |
| S9FNVWDQ4    | CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037                 | 526,000.00     | 525,592.21   | 501,188.58   |
| * S9FNVWDQ4  | CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037                 | 115,000.00     | 101,133.30   | 109,575.45   |
| S9NTFNT6     | CENOVUS ENERGY INC NT 3.75% 02-15-2052                        | 279,000.00     | 253,204.46   | 205,756.92   |
| S9NTFNT6     | CENOVUS ENERGY INC NT 3.75% 02-15-2052                        | 80,000.00      | 58,375.64    | 58,998.40    |
| S9NTFNT6     | CENOVUS ENERGY INC NT 3.75% 02-15-2052                        | 451,000.00     | 451,103.36   | 336,290.88   |
| S9K9G666     | CENTENE CORP DEL 2.5% 03-01-2031                              | 1,124,000.00   | 918,110.97   | 937,618.32   |
| S9L6LYW3     | CENTENE CORP DEL 2.625% 08-01-2031                            | 1,200,000.00   | 973,999.00   | 1,001,616.00 |
| S9MVKXJ3     | CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG         | 780,000.00     | 780,619.42   | 699,730.20   |
| S9MVKXJ3     | CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG         | 870,000.00     | 870,693.48   | 780,468.30   |
| * S9MVKXJ3   | CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG         | 210,000.00     | 187,706.40   | 188,388.90   |
| * S2807061   | CENTENE CORP DEL COM                                          | 3,387.00       | 267,588.28   | 251,349.27   |
| S2807061     | CENTENE CORP DEL COM                                          | 2,410.00       | 187,383.72   | 178,846.10   |
| S9MVKQK2     | CENTENE CORP DEL FIXED 4.625% 12-15-2029                      | 1,830,000.00   | 1,723,988.10 | 1,760,130.60 |
| S9MVKQK2     | CENTENE CORP DEL FIXED 4.625% 12-15-2029                      | 400,000.00     | 409,469.35   | 384,728.00   |
| S9MVKQK2     | CENTENE CORP DEL FIXED 4.625% 12-15-2029                      | 370,000.00     | 374,830.30   | 355,873.40   |
| S9P2Q6N5     | CENTENE CORP DEL SR NT 2.45% 07-15-2028                       | 300,000.00     | 302,625.00   | 267,930.00   |
| S9P2Q6N5     | CENTENE CORP DEL SR NT 2.45% 07-15-2028                       | 3,922,000.00   | 3,491,836.12 | 3,502,738.20 |
| S9P2Q6N5     | CENTENE CORP DEL SR NT 2.45% 07-15-2028                       | 1,646,000.00   | 1,433,540.54 | 1,470,042.60 |
| S9MCTM9H     | CENTENE CORP DEL SR NT 4.25% 12-15-2027                       | 800,000.00     | 748,581.50   | 772,792.00   |
| S9MCTM9H     | CENTENE CORP DEL SR NT 4.25% 12-15-2027                       | 480,000.00     | 477,147.21   | 463,675.20   |
| S9IMJ665     | CENTENNIAL RES 6.875% DUE 04-01-2027                          | 1,050,000.00   | 1,042,650.00 | 1,051,218.00 |
| S9NT72D0     | CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053                  | 50,000.00      | 49,962.00    | 52,535.50    |
| S9NT72D0     | CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053                  | 150,000.00     | 149,886.00   | 157,606.50   |
| S9NT72D0     | CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053                  | 700,000.00     | 699,468.00   | 735,497.00   |
| * S9NT72D0   | CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053                  | 74,000.00      | 73,943.76    | 77,752.54    |
| * S9FY3F30   | CENTERPOINT ENERGY 3.95% 03-01-2048                           | 123,000.00     | 121,844.88   | 104,770.17   |
| S9KRWZ13     | CENTERPOINT ENERGY 4.5% DUE 04-01-2044                        | 660,000.00     | 658,128.27   | 608,645.40   |
| S9KRWZ13     | CENTERPOINT ENERGY 4.5% DUE 04-01-2044                        | 1,720,000.00   | 1,713,084.46 | 1,586,166.80 |
| S9S21666     | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049          | 420,000.00     | 417,677.11   | 371,994.00   |
| * S9S21666   | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049          | 10,000.00      | 9,944.69     | 8,857.00     |
| S9S21666     | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049          | 133,000.00     | 143,609.89   | 117,798.10   |
| S9BQNK83     | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033          | 600,000.00     | 598,536.00   | 612,474.00   |
| S9BQNK83     | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033          | 20,000.00      | 19,951.20    | 20,415.80    |
| S9BQNK83     | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033          | 70,000.00      | 598,536.00   | 612,474.00   |
| S9BQZVW4     | CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.3 | 10,000.00      | 76,027.20    | 91,560.00    |
| S9S99Y01     | CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2% 10-01-2028           | 288,000.00     | 287,677.44   | 297,446.40   |
| S9LNNKZ7     | CENTERPOINT ENERGY HOUSTON ELECTRIC 3.60% DUE 03-01-2052 BE0  | 191,000.00     | 188,698.36   | 152,127.68   |
| * S9LNNKZ7   | CENTERPOINT ENERGY HOUSTON ELECTRIC 3.60% DUE 03-01-2052 BE0  | 240,000.00     | 236,918.15   | 191,155.20   |
| S9LNNKZ7     | CENTERPOINT ENERGY HOUSTON ELECTRIC 3.60% DUE 03-01-2052 BE0  | 460,000.00     | 592,295.38   | 477,888.00   |
| S9NTKQJ0     | CENTERPOINT ENERGY INC 1.45% DUE 06-01-2026 BE0               | 320,000.00     | 319,803.50   | 294,774.40   |
| * S2440637   | CENTERPOINT ENERGY INC COM                                    | 3,975.00       | 111,164.92   | 113,765.75   |
| S9NCGFN8     | CENTERPOINT ENERGY RES CORP 5.25% 03-01-2028                  | 3,281,000.00   | 3,329,301.94 | 3,366,896.58 |
| S9NCGFN8     | CENTERPOINT ENERGY RES CORP 5.25% 03-01-2028                  | 2,640,000.00   | 2,658,225.30 | 2,709,115.20 |
| * S6183552   | CENTRAL JAPAN RLWY NPV                                        | 1,835.00       | 48,355.78    | 46,549.45    |
| S6183552     | CENTRAL JAPAN RLWY NPV                                        | 2,200.00       | 60,220.28    | 55,928.50    |
| S9033F22     | CENTRICA ORD GBP0.061728395                                   | 11,381.00      | 20,553.09    | 20,406.21    |
| * S9033F22   | CENTRICA ORD GBP0.061728395                                   | 14,151.00      | 21,896.82    | 25,372.83    |
| S9M9G616     | CENTRABA INC COM                                              | 663.00         | 13,082.43    | 11,662.17    |
| * S9054K50   | CF INDS HLDGS INC COM                                         | 1,211.00       | 106,815.62   | 96,433.00    |
| S9K156K5     | CF INDS INC 5.15% DUE 03-15-2034                              | 386,000.00     | 406,722.11   | 383,070.26   |
| S9K156K5     | CF INDS INC 5.15% DUE 03-15-2034                              | 800,000.00     | 750,056.00   | 793,928.00   |
| C08999929    | CF OTHER MISCELLANEOUS FUND APL                               | 6,312,277.78   | 6,312,277.78 | 6,312,277.78 |
| * S9L21575   | COI INC                                                       | 3,427.00       | 244,598.80   | 368,923.59   |
| * S9L21575   | COI INC                                                       | 523.00         | 41,897.51    | 56,302.02    |
| S9S81558     | CHAILLEASE HOLDING TWIDIO                                     | 4,361.00       | 32,613.30    | 27,424.55    |
| * S9MVC9R2   | CHARGEPOINT HOLDINGS INC COM USD0.0001 CL A                   | 1,615.00       | 21,093.56    | 3,779.10     |
| * S2604336   | CHARLES RIV LABORATORIES INTL INC COM                         | 307.00         | 65,186.19    | 72,574.80    |
| * C9085138K0 | CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BE0                   | 770,000.00     | 770,000.00   | 679,099.00   |
| C9085138K0   | CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BE0                   | 400,000.00     | 400,000.00   | 352,748.00   |
| C908513A96   | CHARLES SCHWAB CORP 5.0% 12-31-2049                           | 400,000.00     | 399,410.69   | 337,268.00   |
| S9P4Y857     | CHARLES SCHWAB CORP 5.853% 05-19-2034                         | 540,000.00     | 540,748.12   | 557,609.40   |
| S9P4Y857     | CHARLES SCHWAB CORP 5.853% 05-19-2034                         | 410,000.00     | 410,566.80   | 423,370.10   |
| S9P4Y857     | CHARLES SCHWAB CORP 5.853% 05-19-2034                         | 950,000.00     | 950,000.00   | 980,979.50   |
| S9P0Y3Q3     | CHARLES SCHWAB CORP 6.196% 11-17-2029                         | 650,000.00     | 650,000.00   | 682,909.50   |
| S9P0Y3Q3     | CHARLES SCHWAB CORP 6.196% 11-17-2029                         | 600,000.00     | 600,000.00   | 630,378.00   |
| * S9P0Y3Q3   | CHARLES SCHWAB CORP 6.196% 11-17-2029                         | 301,000.00     | 313,479.46   | 316,239.63   |
| S9P0Y3Q3     | CHARLES SCHWAB CORP 6.196% 11-17-2029                         | 2,340,000.00   | 2,340,000.00 | 2,458,474.00 |
| C1611758Z6   | CHARTER 3.5% DUE 06-01-2041                                   | 390,000.00     | 388,348.60   | 276,755.70   |
| C1611758Z6   | CHARTER 3.5% DUE 06-01-2041                                   | 185,000.00     | 124,906.45   | 131,281.55   |
| C1611758Z6   | CHARTER 3.5% DUE 06-01-2041                                   | 1,160,000.00   | 1,155,088.12 | 823,170.80   |
| C1611758Z6   | CHARTER 3.5% DUE 06-01-2041                                   | 100,000.00     | 99,687.00    | 70,963.00    |
| C1611758Q6   | CHARTER 4.5% DUE 02-01-2024                                   | 100,000.00     | 99,893.00    | 99,854.00    |
| S9Z02VJ6     | CHARTER 4.908% DUE 07-23-2025                                 | 1,860,000.00   | 1,817,070.40 | 1,842,739.20 |
| S9Z02VJ6     | CHARTER 4.908% DUE 07-23-2025                                 | 787,000.00     | 832,574.41   | 779,696.64   |
| S9FF9P78     | CHARTER 5.375% 05-01-2047                                     | 1,300,000.00   | 1,336,231.00 | 1,110,694.00 |
| S9FF9P78     | CHARTER 5.375% 05-01-2047                                     | 740,000.00     | 766,075.15   | 632,241.20   |
| * S9FF9P78   | CHARTER 5.375% 05-01-2047                                     | 245,000.00     | 200,922.05   | 209,323.10   |
| S9FF9P78     | CHARTER 5.375% 05-01-2047                                     | 2,225,000.00   | 2,303,873.85 | 1,904,013.00 |
| S9FF9P78     | CHARTER 5.375% 05-01-2047                                     | 6,980,000.00   | 1,328,569.57 | 1,149,141.10 |
| S9FF9P78     | CHARTER 5.375% 05-01-2047                                     | 1,925,000.00   | 1,511,721.75 | 1,644,681.50 |
| C1611758M5   | CHARTER 5.375% DUE 04-01-2038                                 | 200,000.00     | 190,564.67   | 181,350.00   |
| S9Z02U14     | CHARTER 6.384% DUE 10-23-2035                                 | 900,000.00     | 1,156,291.02 | 916,398.00   |
| S9Z02U14     | CHARTER 6.384% DUE 10-23-2035                                 | 708,000.00     | 768,261.64   | 720,899.76   |
| S9Z02U14     | CHARTER 6.384% DUE 10-23-2035                                 | 1,500,000.00   | 1,500,000.00 | 1,537,310.00 |
| S9YQ7R23     | CHARTER 6.484% DUE 10-23-2045                                 | 520,000.00     | 540,750.69   | 513,458.40   |
| S9YQ7R23     | CHARTER 6.484% DUE 10-23-2045                                 | 730,000.00     | 818,976.64   | 720,816.60   |
| * S9YQ7R23   | CHARTER 6.484% DUE 10-23-2045                                 | 1,212,000.00   | 1,313,916.91 | 1,196,753.00 |
| S9YQ7R23     | CHARTER 6.484% DUE 10-23-2045                                 | 850,000.00     | 776,783.05   | 839,307.00   |
| * S9D3JMWO   | CHARTER 6.834% DUE 10-23-2055                                 | 6,291,000.00   | 6,940,591.41 | 6,350,703.59 |
| S9D3JMWO     | CHARTER 6.834% DUE 10-23-2055                                 | 375,000.00     | 375,000.00   | 378,558.75   |
| * S9D3JMWO   | CHARTER 6.834% DUE 10-23-2055                                 | 992,000.00     | 1,021,635.76 | 1,001,414.08 |
| C1611757C0   | CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG              | 1,100,000.00   | 1,051,358.00 | 744,568.00   |
| * C1611757C0 | CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG              | 946,102.00     | 946,102.00   | 1,003,813.04 |
| C1611757C0   | CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG              | 710,000.00     | 577,819.38   | 480,584.80   |
| C1611757C0   | CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG              | 535,000.00     | 319,728.67   | 362,130.80   |
| S9NTG7R7     | CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042            | 520,000.00     | 488,531.44   | 363,355.20   |
|              |                                                               |                |              |              |

|            |                                                                   |                           |              |              |              |
|------------|-------------------------------------------------------------------|---------------------------|--------------|--------------|--------------|
| C161175CG7 | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 3.95% 06-30-2062  | 360,000.00   | 357,130.23   | 229,168.80   |
| C161175CG7 | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 3.95% 06-30-2062  | 500,000.00   | 495,930.00   | 318,290.00   |
| C161175CG7 | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 3.95% 06-30-2062  | 120,000.00   | 119,043.41   | 76,389.60    |
| C161175CG7 | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 3.95% 06-30-2062  | 100,000.00   | 98,058.75    | 63,658.00    |
| C161175CG7 | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 3.95% 06-30-2062  | 1,625,000.00 | 1,604,371.30 | 1,034,442.50 |
| SBPCMGY4   | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 4.4% 04-01-2033   | 1,325,000.00 | 1,320,323.35 | 1,226,247.75 |
| SBRCTJ07   | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 5.25% 04-01-2053  | 420,000.00   | 301,112.50   | 354,156.60   |
| SBRCTJ77   | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 5.5% 04-01-2063   | 1,100,000.00 | 1,095,885.00 | 930,612.00   |
| SBRCTJ77   | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 5.5% 04-01-2063   | 140,000.00   | 138,688.11   | 117,168.80   |
| SBRCTJ77   | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 5.5% 04-01-2063   | 40,000.00    | 40,120.08    | 33,476.80    |
| SBRCTJ77   | CHARTER COMMUNICATIONS OPER LLC / SR                              | SECD NT 5.5% 04-01-2063   | 375,000.00   | 286,998.75   | 313,845.00   |
| SBM8P1C6   | CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO           |                           | 442,000.00   | 441,596.87   | 307,106.02   |
| SBM8P1C6   | CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO           |                           | 810,000.00   | 809,261.23   | 562,796.10   |
| SBM8P1C6   | CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO           |                           | 821,000.00   | 817,441.80   | 570,439.01   |
| C161175CM4 | CHARTER COMMUNICATIONS OPER LLC 6.15% 11-10-2026                  |                           | 1,825,000.00 | 1,823,375.75 | 1,866,172.00 |
| C161175CM4 | CHARTER COMMUNICATIONS OPER LLC 6.15% 11-10-2026                  |                           | 1,580,000.00 | 1,578,593.80 | 1,615,644.80 |
| C161175CM4 | CHARTER COMMUNICATIONS OPER LLC 6.15% 11-10-2026                  |                           | 401,000.00   | 400,643.11   | 410,046.56   |
| SBHNYH83   | CHARTER COMMUNICATIONS OPER LLC CAP                               | 5.125% DUE 07-01-2049 BEC | 1,540,000.00 | 1,564,022.75 | 1,255,823.80 |
| SBHNYH83   | CHARTER COMMUNICATIONS OPER LLC CAP                               | 5.125% DUE 07-01-2049 BEC | 598,000.00   | 690,821.21   | 487,651.06   |
| SBHNYH83   | CHARTER COMMUNICATIONS OPER LLC CAP                               | 5.125% DUE 07-01-2049 BEC | 801,000.00   | 805,969.93   | 653,191.47   |
| SBHNYH83   | CHARTER COMMUNICATIONS OPER LLC CAP                               | 5.125% DUE 07-01-2049 BEC | 1,732,000.00 | 1,482,930.95 | 1,412,394.04 |
| SBLDB8R9   | CHARTER COMMUNICATIONS OPER LLC/CAP                               | 6.65% 02-01-2034          | 950,000.00   | 948,841.00   | 1,004,739.00 |
| SBMJC8J0   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 2.8% DUE 04-01-2031/04    | 100,000.00   | 100,995.00   | 84,554.00    |
| SBMJC8J0   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 3.7% DUE 04-01-2031/04    | 767,000.00   | 786,701.82   | 500,375.46   |
| SBMJC8J0   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 3.7% DUE 04-01-2031/04    | 355,000.00   | 212,833.15   | 231,594.90   |
| SBMJC8J0   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 3.7% DUE 04-01-2031/04    | 1,032,000.00 | 635,560.21   | 673,256.16   |
| SBMJC8J0   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 3.7% DUE 04-01-2031/04    | 425,000.00   | 261,376.50   | 277,261.50   |
| SBMJC8J0   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 3.7% DUE 04-01-2031/04    | 1,100,000.00 | 1,100,782.90 | 177,618.00   |
| SBF7F02    | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 4.2% DUE 03-01-2050       | 1,200,000.00 | 1,196,314.29 | 1,153,392.00 |
| SKBSVY27   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 4.8% DUE 03-01-2050       | 510,000.00   | 378,134.40   | 398,172.30   |
| SKBSVY27   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 4.8% DUE 03-01-2050       | 2,985,000.00 | 2,739,791.78 | 2,330,479.05 |
| SKBSVY27   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 4.8% DUE 03-01-2050       | 929,000.00   | 735,760.32   | 725,298.17   |
| SKBSVY27   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 4.8% DUE 03-01-2050       | 90,000.00    | 66,729.60    | 70,265.70    |
| SKBSVY27   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 4.8% DUE 03-01-2050       | 2,075,000.00 | 1,853,231.31 | 1,620,014.75 |
| SKBSVY27   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 4.8% DUE 03-01-2050       | 1,742,000.00 | 1,359,908.61 | 1,360,031.66 |
| SKBSVY27   | CHARTER COMMUNICATIONS OPER LLC/CHART                             | 4.8% DUE 03-01-2050       | 1,375,000.00 | 1,418,790.22 | 1,073,503.75 |
| C16117LCB3 | CHARTER COMMUNICATIONS OPERATING, LLC                             | TERM B-4 LOAN SENIOR SE   | 400,000.00   | 398,000.00   | 398,332.00   |
| C161175CD4 | CHARTER FIXED 2.25% DUE 01-15-2029                                |                           | 290,000.00   | 288,576.76   | 251,853.40   |
| C161175CD4 | CHARTER FIXED 2.25% DUE 01-15-2029                                |                           | 4,217,000.00 | 3,581,498.25 | 3,679,665.02 |
| C161175B9Y | CHARTER FIXED 3.85% DUE 04-01-2061                                |                           | 75,000.00    | 41,183.91    | 49,685.47    |
| C161175B9Y | CHARTER FIXED 3.85% DUE 04-01-2061                                |                           | 730,000.00   | 729,174.83   | 459,118.90   |
| C161175B9Y | CHARTER FIXED 3.85% DUE 04-01-2061                                |                           | 1,695,000.00 | 1,015,925.77 | 1,066,036.35 |
| C161175B9Y | CHARTER FIXED 3.85% DUE 04-01-2061                                |                           | 340,000.00   | 309,140.99   | 213,836.20   |
| C161175B9Y | CHARTER FIXED 3.85% DUE 04-01-2061                                |                           | 140,000.00   | 127,293.15   | 88,050.20    |
| C161175B93 | CHARTER FIXED 5.75% DUE 04-01-2048                                |                           | 870,000.00   | 855,227.54   | 775,283.10   |
| C161175B93 | CHARTER FIXED 5.75% DUE 04-01-2048                                |                           | 1,898,000.00 | 2,312,406.59 | 1,691,364.74 |
| C161175B93 | CHARTER FIXED 5.75% DUE 04-01-2048                                |                           | 26,000.00    | 20,657.78    | 23,169.38    |
| C161175B93 | CHARTER FIXED 5.75% DUE 04-01-2048                                |                           | 600,000.00   | 568,765.02   | 534,678.00   |
| C161175B93 | CHARTER FIXED 5.75% DUE 04-01-2048                                |                           | 500,000.00   | 498,860.82   | 445,565.00   |
| C161175B93 | CHARTER FIXED 5.75% DUE 04-01-2048                                |                           | 952,000.00   | 1,203,662.64 | 848,355.76   |
| C161175B93 | CHARTER FIXED 5.75% DUE 04-01-2048                                |                           | 600,000.00   | 705,050.31   | 534,678.00   |
| C161175B93 | CHARTER FIXED 5.75% DUE 04-01-2048                                |                           | 300,000.00   | 293,622.00   | 267,339.00   |
| C161175B93 | CHARTER FIXED 5.75% DUE 04-01-2048                                |                           | 186,000.00   | 216,988.06   | 160,750.18   |
| SB02ZL85   | CHASE CAP II STEP CPN 5.79914% DUE                                | 02-01-2027                | 475,000.00   | 460,750.00   | 454,693.75   |
| SB02ZL85   | CHASE CAP II STEP CPN 5.79914% DUE                                | 02-01-2027                | 91,081.25    | 90,938.75    | 90,938.75    |
| SB06CR75   | CHASE FDG MTG LN 2002-2 ASSET BKD CTF CLIA-1 FLTG 10-25-2032 BEO  |                           | 6,428.22     | 6,421.18     | 6,234.80     |
| C161571HU1 | CHASE ISSUANCE TR 5.08% DUE 09-15-2030                            |                           | 500,000.00   | 503,957.97   | 516,540.05   |
| S2181334   | CHECK PT SOFTWARE TECHNOLOGIES                                    | ORDLS.01                  | 247.00       | 29,531.85    | 37,739.13    |
| S2190084   | CHEMED CORP NEW COM                                               |                           | 77.00        | 71,700.82    | 45,025.75    |
| SB02CTP8   | CHEMOURS CO COM                                                   |                           | 967.00       | 30,118.11    | 30,499.18    |
| SBMBTPN7   | CHENIERE CORPUS CHRISTI HDGS LLC 3.7% 11-15-2029                  |                           | 3,627,000.00 | 3,803,344.72 | 3,428,421.75 |
| SBRJRN78   | CHENIERE CORPUS CHRISTI HDGS LLC 5.125% 06-30-2027                |                           | 1,887,000.00 | 2,064,056.51 | 1,896,265.17 |
| SBNN2W88   | CHENIERE CORPUS FIXED 2.742% DUE                                  | 12-31-2039                | 431,000.00   | 295,907.79   | 343,920.76   |
| SBNN2W88   | CHENIERE CORPUS FIXED 2.742% DUE                                  | 12-31-2039                | 1,880,000.00 | 1,666,603.43 | 1,436,328.00 |
| SBMZ3R17   | CHENIERE ENERGY FIXED 2.25% DUE                                   | 01-31-2032                | 2,221,000.00 | 1,799,196.76 | 1,895,912.23 |
| SBMZ3R17   | CHENIERE ENERGY FIXED 2.25% DUE                                   | 01-31-2032                | 310,000.00   | 310,922.86   | 264,625.30   |
| SBM8V121   | CHENIERE ENERGY FIXED 4% DUE 03-01-2031                           |                           | 400,000.00   | 400,000.00   | 363,932.00   |
| SBM8V121   | CHENIERE ENERGY FIXED 4% DUE 03-01-2031                           |                           | 500,000.00   | 441,755.00   | 424,915.00   |
| SBMVQHT8   | CHENIERE ENERGY FIXED 4.5% DUE                                    | 10-01-2029                | 2,910,000.00 | 2,696,033.28 | 2,783,007.60 |
| SBMVQHT8   | CHENIERE ENERGY FIXED 4.5% DUE                                    | 10-01-2029                | 760,000.00   | 687,800.00   | 726,833.60   |
| SBMVQHT8   | CHENIERE ENERGY FIXED 4.5% DUE                                    | 10-01-2029                | 4,863,000.00 | 4,449,060.36 | 4,650,778.68 |
| S2654364   | CHENIERE ENERGY INC COM NEW                                       |                           | 1,506.00     | 211,020.05   | 257,089.26   |
| S2654364   | CHENIERE ENERGY INC COM NEW                                       |                           | 754.00       | 117,936.66   | 128,715.34   |
| SBMZLZ25   | CHESAPEAKE ENERGY CORP COM NEW 01/2021                            |                           | 802.00       | 65,484.82    | 61,705.88    |
| S2835555   | CHEVRON CORP COM                                                  |                           | 10,899.00    | 1,669,765.33 | 1,625,694.84 |
| S2835555   | CHEVRON CORP COM                                                  |                           | 7,255.00     | 922,490.38   | 1,082,155.80 |
| SBLB4P05   | CHEVRON CORP NEW FIXED 3.078% DUE                                 | 05-11-2050                | 185,000.00   | 125,535.02   | 140,366.90   |
| C161756AUJ | CHEVRON U S A INC 5.25%                                           | 11-15-2043                | 271,000.00   | 251,991.16   | 286,026.95   |
| SBM8P0J2   | CHEVRON U S A INC 6.0%                                            | 03-01-2041                | 145,000.00   | 155,170.80   | 165,822.00   |
| S6190563   | CHIBA BANK NPV                                                    |                           | 1,377.00     | 8,592.17     | 9,948.04     |
| S83CF0N7   | CHICAGO IL TRN AUTH SALES & TRANSFER T 6.899% 12-01-2022          |                           | 2,867,248.94 | 3,377,104.48 | 3,271,683.00 |
| S83CB004   | CHICAGO IL TRN AUTH SALES & TRF TAX RCPYS REV TAX-PE FDG-SER A 6. |                           | 97,029.81    | 130,337.10   | 110,816.97   |
| S83BNY77   | CHICAGO IL TRN AUTH SALES TAX RCPYS REV 6.2% 12-01-2040 BEO TAX   |                           | 2,945,000.00 | 3,239,389.13 | 3,208,342.62 |
| SBL7P0N9   | CHILDRENS HLTH SYS 2.151% DUE 08-15-2050                          |                           | 312,000.00   | 315,545.84   | 295,545.84   |
| SBKQMRG4   | CHILDRENS HOSP 2.704% DUE 07-01-2050                              |                           | 687,000.00   | 648,335.00   | 457,212.24   |
| SBG8R0P3   | CHILDRENS HOSP 4.115% DUE 01-01-2047                              |                           | 133,000.00   | 165,906.29   | 117,407.08   |
| SBM7V0H6   | CHILDRENS HOSP DIST COLUMBIA 2.928% DUE 07-15-2050/08-27-2020 REC |                           | 410,000.00   | 410,000.00   | 267,012.50   |
| SBNSMDK9   | CHILIEREP OJ 4% SNR 31/01/2052 USD1000                            |                           | 597,000.00   | 595,424.74   | 490,375.80   |
| S2A7F05U   | CHINA FORESTRY UNLISTED - GUANGYI ASSET                           |                           | 1,275,700.00 | 2,113        | 479,362.05   |
| S80V7D23   | CHIPPOTLE MEXICAN GRILL INC COM STK                               |                           | 257,141.92   | 395,644.08   |              |
| S2106780   | CHOICE HOTELS INTL INC COM                                        |                           | 213.00       | 24,278.71    | 24,132.90    |
| S8573M11   | CHR. HANSEN HLDG DKX10                                            |                           | 273.00       | 21,957.85    | 22,905.24    |
| S81XZ1V0   | CHUBB CORP 6% DUE 05-1-2037                                       |                           | 61,000.00    | 88,800.60    | 69,820.38    |
| S887C8D0   | CHUBB CORP 6.5% DUE 05-15-2038                                    |                           | 180,000.00   | 238,699.77   | 238,989.00   |
| S887C8D0   | CHUBB CORP 6.5% DUE 05-15-2038                                    |                           | 201,000.00   | 287,449.19   | 233,371.05   |
| SBMWVK7M2  | CHUBB INA HOLDINGS INC 3.05% DUE                                  | 12-15-2061                | 410,000.00   | 407,772.81   | 295,142.60   |
| S83BQMf6   | CHUBB LTD ORD CHF24.15                                            |                           | 2,587.00     | 506,949.96   | 584,662.00   |
| S83BQMf6   | CHUBB LTD ORD CHF24.15                                            |                           | 3,791.00     | 753,410.50   | 856,766.00   |
| S6195609   | CHUBU ELECTRIC POWER CO INC NPV                                   |                           | 1,653.00     | 12,807.57    | 21,357.21    |
| S6195609   | CHUBU ELECTRIC POWER CO INC NPV                                   |                           | 31,300.00    | 391,673.37   | 404,404.53   |
| S6196408   | CHUGAI PHARMACY CO. LTD NPV                                       |                           | 3,400.00     | 98,920.69    | 128,832.46   |
| S6196408   | CHUGAI PHARMACY CO. LTD NPV                                       |                           | 1,718.00     | 40,577.17    | 65,098.28    |
| S8C0V150   | CHURCH & DWIGHT CO INC SR NT 5%                                   | 06-15-2052                | 144,000.00   | 143,929.92   | 144,712.80   |
| S2195841   | CHURCH & DWIGHT INC COM                                           |                           | 15,000.00    | 12,563.48    | 144,309.44   |
| S2194105   | CHURCHILL DOWNS INC COM                                           |                           | 464.00       | 45,505.13    | 62,607.52    |
| SBNNW0T12  | CI FINANCIAL CO 4.1% 06-15-2051                                   |                           | 3,430,000.00 | 3,477,100.17 | 2,025,312.10 |
| SBNNW0T12  | CI FINANCIAL CO 4.1% 06-15-2051                                   |                           | 500,000.00   | 499,750.07   | 295,235.00   |
| SBLGLGW7   | CI FINL CORP 4.1% 06-15-2051                                      |                           | 1,100,000.00 | 859,264.68   | 649,517.00   |
| SBLGLGW7   | CI FINL CORP 3.2% DUE 12-17-2030                                  |                           | 930,000.00   | 935,599.00   | 736,076.00   |
| SBLGLGW7   | CI FINL CORP 3.2% DUE 12-17-2030                                  |                           | 1,930,000.00 | 1,855,111.94 | 1,527,556.40 |
| SBLGLGW7   | CI FINL CORP 3.2% DUE 12-17-2030                                  |                           | 6,120,000.00 | 5,794,381.92 | 4,843,857.60 |
| S7380482   | CIE DE ST-GOBAIN EURA                                             |                           | 1,170.00     | 57,426.64    | 86,154.08    |
| S7380482   | CIE DE ST-GOBAIN EURA                                             |                           | 8,728.00     | 595,225.13   | 642,694.75   |
| S81FLZ11   | CIGNA CORP COM NEW                                                |                           | 918.00       | 40,710.58    | 41,319.18    |
| S8MCMKW9   | CIGNA CORP 1.25% 03-15-2026                                       |                           | 1,290,000.00 | 1,195,791.88 | 1,194,475.50 |
| SBLGML8L   | CIGNA CORP NEW 2.4% DUE 03-15-2030                                |                           | 1,690,000.00 | 1,687,842.89 | 1,482,366.60 |
| SBMCC9V1   | CIGNA CORP NEW 3.875% DUE 10-15-2047 REG                          |                           | 1,420,000.00 | 1,417,859.34 | 1,158,549.60 |
| SBMCC9V1   | CIGNA CORP NEW 3.875% DUE 10-15-2047 REG                          |                           | 792,000.00   | 766,388.00   | 646,176.96   |
| SBLCB7N9   | CIGNA CORP NEW 4.5% DUE 03-15-2036 BEO                            |                           | 1,651,000.00 | 1,247,389.79 | 1,093,160.88 |
| SBMCD0L9   | CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO                            |                           | 400,000.00   | 399,355.13   | 376,972.00   |
| SBMVY501   | CIGNA CORP NEW 6.125% DUE 11-15-2041 BEO                          |                           | 338,000.00   | 386,904.54   | 371,282.86   |
| SBKPH501   | CIGNA CORP NEW CORP 4.125% 11-15-2025                             |                           | 3,110,000.00 | 3,098,418.10 | 3,070,223.10 |
| SBKPH512   | CIGNA CORP NEW CORP 4.375% 10-15-2028                             |                           | 960,000.00   | 944,772.65   | 951,475.20   |
| SBKPH512   | CIGNA CORP NEW CORP 4.375% 10-15-2028                             |                           | 1,150,000.00 | 1,148,902.16 | 1,139,788.00 |
| SBKPH523   | CIGNA CORP NEW CORP 4.8% 08-15-2038                               |                           | 1,100,000.00 | 1,098,474.78 | 1,065,724.00 |
| SBKPH523   | CIGNA CORP NEW CORP 4.8% 08-15-2038                               |                           | 1,010,000.00 | 1,008,599.57 | 978,528.40   |
| SBKPH523   | CIGNA CORP NEW CORP 4.8% 08-15-2038                               |                           | 385,000.00   | 437,767.10   | 373,003.40   |
| SBKPH523   | CIGNA CORP NEW CORP 4.8% 08-15-2038                               |                           | 1,275,000.00 | 1,282,384.36 | 1,235,271.00 |
| SBKPH534   | CIGNA CORP NEW CORP 4.0% 12-15-2048                               |                           | 570,000.00   | 568,831.96   | 570,000.00   |
| SBKPH534   | CIGNA CORP NEW CORP 4.9% 12-15-2048                               |                           | 600,000.00   | 598,770.49   | 570,822.00   |
| SBKPH534   | CIGNA CORP NEW CORP 4.9% 12-15-2048                               |                           | 2,325,000.00 | 3,079,1      |              |

|            |                                                               |                                |                 |              |                |
|------------|---------------------------------------------------------------|--------------------------------|-----------------|--------------|----------------|
| CL7305GEW9 | CTIBANK CREDIT CARD ISSUANCE TRUST                            | SER 23-1 CL A1 5.23% 12-08-20; | 766,000.00      | 765,903.94   | 771,339.33     |
| S8Q27HW1   | CTIBANK N A 5.488% 12-04-2026                                 |                                | 2,038,000.00    | 2,038,000.00 | 2,075,764.14   |
| S8Q27HW1   | CTIBANK N A 5.488% 12-04-2026                                 |                                | 2,025,000.00    | 2,025,000.00 | 2,062,523.25   |
| S8RRD6V6   | CTIBANK N A 5.803% 09-29-2028                                 |                                | 2,827,000.00    | 2,827,000.00 | 2,949,861.42   |
| S8RRD6V6   | CTIBANK N A 5.803% 09-29-2028                                 |                                | 465,000.00      | 465,000.00   | 485,208.90     |
| S8RRD6V6   | CTIBANK N A 5.803% 09-29-2028                                 |                                | 957,000.00      | 957,000.00   | 998,591.22     |
| S2301637   | CTITGROUP CAP III 7.625% DUE 12-01-2036                       |                                | 800,000.00      | 941,249.45   | 800,384.00     |
| S2301637   | CTITGROUP CAP III 7.625% DUE 12-01-2036                       |                                | 2,690,000.00    | 3,205,479.89 | 2,691,291.20   |
| S8N93JG1   | CTITGROUP INC 1.122% DUE 01-28-2027                           |                                | 2,270,000.00    | 2,135,475.05 | 2,267,285.00   |
| CL72967NA5 | CTITGROUP INC 1.462% DUE 06-09-2027 BE0                       |                                | 850,000.00      | 850,000.00   | 777,962.50     |
| S8NHX0P7   | CTITGROUP INC 2.52% 11-03-2032                                |                                | 2,087,000.00    | 2,083,578.88 | 1,724,425.49   |
| S8NHX0P7   | CTITGROUP INC 2.52% 11-03-2032                                |                                | 750,000.00      | 750,000.00   | 619,702.50     |
| CL72967MY4 | CTITGROUP INC 2.561% DUE 05-01-2032 BE0                       |                                | 697,000.00      | 698,459.69   | 582,448.05     |
| CL72967MY4 | CTITGROUP INC 2.561% DUE 05-01-2032 BE0                       |                                | 5,655,000.00    | 4,560,571.10 | 4,725,600.75   |
| CL72967MY4 | CTITGROUP INC 2.561% DUE 05-01-2032 BE0                       |                                | 2,660,000.00    | 2,660,000.00 | 2,222,829.00   |
| CL72967MY4 | CTITGROUP INC 2.561% DUE 05-01-2032 BE0                       |                                | 5,005,000.00    | 3,818,664.85 | 4,182,428.25   |
| CL72967MY5 | CTITGROUP INC 2.572% DUE 06-03-2031                           |                                | 1,538,000.00    | 1,555,208.38 | 1,315,712.86   |
| S8NHX0S0   | CTITGROUP INC 2.904% 11-03-2042                               |                                | 150,000.00      | 150,000.00   | 108,190.50     |
| S8NHX0S0   | CTITGROUP INC 2.904% 11-03-2042                               |                                | 570,000.00      | 398,709.20   | 411,123.90     |
| S8NHX0S0   | CTITGROUP INC 2.904% 11-03-2042                               |                                | 1,133,000.00    | 1,133,000.00 | 817,198.91     |
| S8MZQ1F8   | CTITGROUP INC 3.29% 03-17-2026                                |                                | 3,175,000.00    | 3,036,716.62 | 3,091,815.00   |
| S8X02TX2   | CTITGROUP INC 3.3% DUE 04-27-2025                             |                                | 1,855,000.00    | 1,902,453.80 | 1,812,706.00   |
| CL72967NN7 | CTITGROUP INC 3.785% 03-17-2033                               |                                | 350,000.00      | 350,000.00   | 315,280.00     |
| CL72967NN7 | CTITGROUP INC 3.785% 03-17-2033                               |                                | 920,000.00      | 920,000.00   | 828,736.00     |
| S8MC3RY1   | CTITGROUP INC 3.875% 12-29-2049                               |                                | 600,600.00      | 603,600.00   | 531,606.00     |
| CL72967LU3 | CTITGROUP INC 3.878% DUE 01-24-2039                           |                                | 105,000.00      | 86,797.20    | 90,816.60      |
| CL72967LU3 | CTITGROUP INC 3.878% DUE 01-24-2039                           |                                | 1,425,000.00    | 1,436,606.94 | 1,232,511.00   |
| S8LPN51    | CTITGROUP INC 3.887% 01-10-2028                               |                                | 818,000.00      | 811,653.66   | 791,701.30     |
| CL72967ME8 | CTITGROUP INC 3.98% 03-20-2030                                |                                | 1,090,000.00    | 1,090,000.00 | 1,034,290.10   |
| S8MSG6MM8  | CTITGROUP INC 4.0% DUE 12-31-2049 BE0                         |                                | 1,484,000.00    | 1,335,390.00 | 1,367,372.44   |
| S8LPNK77   | CTITGROUP INC 4.075% 04-23-2029                               |                                | 250,000.00      | 232,065.00   | 241,040.00     |
| S8LPNK77   | CTITGROUP INC 4.075% 04-23-2029                               |                                | 1,200,000.00    | 1,200,000.00 | 1,156,992.00   |
| S8Y7KYP7   | CTITGROUP INC 4.125% DUE 07-25-2028                           |                                | 1,450,000.00    | 1,548,450.19 | 1,394,175.00   |
| S8N72LH3   | CTITGROUP INC 4.15% DUE 12-31-2049                            |                                | 1,500,000.00    | 1,286,406.51 | 1,253,318.98   |
| S8N72LH3   | CTITGROUP INC 4.15% DUE 12-31-2049                            |                                | 910,000.00      | 910,000.00   | 783,409.90     |
| S8YZZP79   | CTITGROUP INC 4.4% DUE 06-10-2025                             |                                | 375,000.00      | 425,775.00   | 370,766.25     |
| S8MH3V24   | CTITGROUP INC 4.412% DUE 03-31-2031                           |                                | 4,400,000.00    | 5,240,972.00 | 4,215,948.00   |
| S8MH3V24   | CTITGROUP INC 4.412% DUE 03-31-2031                           |                                | 430,000.00      | 448,891.46   | 412,013.10     |
| S8D366H4   | CTITGROUP INC 4.65% DUE 07-23-2048                            |                                | 180,000.00      | 175,544.18   | 166,402.26     |
| S8D366H4   | CTITGROUP INC 4.65% DUE 07-23-2048                            |                                | 200,000.00      | 198,849.16   | 184,958.00     |
| S8D366H4   | CTITGROUP INC 4.65% DUE 07-23-2048                            |                                | 165,000.00      | 141,118.99   | 152,590.35     |
| S8Y7THP1   | CTITGROUP INC 4.65% DUE 07-30-2045                            |                                | 1,157,000.00    | 1,279,751.68 | 1,054,825.33   |
| S8Y7THP1   | CTITGROUP INC 4.65% DUE 07-30-2045                            |                                | 285,000.00      | 343,277.54   | 259,831.65     |
| S8Y7THP1   | CTITGROUP INC 4.65% DUE 07-30-2045                            |                                | 5,050,000.00    | 4,940,505.81 | 5,021,316.00   |
| S8PMPY3    | CTITGROUP INC 4.658% DUE 05-24-2028 BE0                       |                                | 120,000.00      | 154,677.60   | 107,908.80     |
| S8DGLCL2   | CTITGROUP INC 4.75% DUE 05-18-2046                            |                                | 1,432,000.00    | 1,524,972.29 | 1,287,711.68   |
| S8DGLCL2   | CTITGROUP INC 4.75% DUE 05-18-2046                            |                                | 880,000.00      | 966,919.02   | 791,331.20     |
| S8DGLCL2   | CTITGROUP INC 4.75% DUE 05-18-2046                            |                                | 493,000.00      | 526,707.03   | 459,325.32     |
| S8LCBFR9   | CTITGROUP INC 5.316% 09-26-2020 REG                           |                                | 1,707,000.00    | 1,954,069.05 | 1,713,384.18   |
| S8Q35HW3   | CTITGROUP INC 5.61% 09-29-2026                                |                                | 385,000.00      | 380,083.55   | 387,883.65     |
| S8Q35HW3   | CTITGROUP INC 5.61% 09-29-2026                                |                                | 1,495,000.00    | 1,495,000.00 | 1,506,197.55   |
| S8BWTN90   | CTITGROUP INC 5.875 DUE 01-30-2042                            |                                | 1,975,000.00    | 2,188,177.94 | 2,108,608.75   |
| S8BWTN90   | CTITGROUP INC 5.875 DUE 01-30-2042                            |                                | 115,000.00      | 113,002.85   | 122,779.75     |
| S81CDG16   | CTITGROUP INC 6.125% DUE 08-25-2036                           |                                | 443,000.00      | 374,977.09   | 474,869.42     |
| S81CDG16   | CTITGROUP INC 6.125% DUE 08-25-2036                           |                                | 872,000.00      | 1,007,064.21 | 934,731.68     |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 345,000.00      | 345,000.00   | 357,954.75     |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 1,105,000.00    | 1,105,000.00 | 1,146,492.75   |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 600,000.00      | 534,244.80   | 622,530.90     |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 534,000.00      | 534,244.80   | 554,051.70     |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 495,000.00      | 498,243.00   | 513,587.25     |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 1,205,000.00    | 1,205,000.00 | 1,250,247.75   |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 2,748,000.00    | 2,758,984.83 | 2,851,187.40   |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 1,690,000.00    | 1,636,650.60 | 1,753,459.50   |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 2,000,000.00    | 2,020,288.00 | 2,075,100.00   |
| S8MJ0DB6   | CTITGROUP INC 6.174% DUE 05-25-2034                           |                                | 459,000.00      | 459,978.87   | 476,235.45     |
| S8N59J6    | CTITGROUP INC 6.27% 11-17-2033                                |                                | 785,000.00      | 779,811.15   | 841,127.50     |
| S8G4R11    | CTITGROUP INC 6.625 DUE 06-15-2032 BE0                        |                                | 260,000.00      | 356,670.60   | 283,319.40     |
| S8G4R11    | CTITGROUP INC 6.625 DUE 06-15-2032 BE0                        |                                | 100,000.00      | 101,684.91   | 108,969.00     |
| S8G4R11    | CTITGROUP INC 6.625 DUE 06-15-2032 BE0                        |                                | 80,000.00       | 90,771.40    | 87,175.20      |
| S8G4R11    | CTITGROUP INC 6.625 DUE 06-15-2032 BE0                        |                                | 90,000.00       | 102,117.82   | 98,072.10      |
| S8G4R11    | CTITGROUP INC 6.625 DUE 06-15-2032 BE0                        |                                | 5,263,000.00    | 6,112,305.05 | 5,735,038.47   |
| S2312093   | CTITGROUP INC 6.875% DUE 02-15-2098                           |                                | 111,000.00      | 147,138.58   | 134,111.31     |
| S8BG0DX3   | CTITGROUP INC 8.125% DUE 07-15-2039                           |                                | 1,490,000.00    | 2,056,657.08 | 1,849,204.50   |
| S8BG0DX3   | CTITGROUP INC 8.125% DUE 07-15-2039                           |                                | 820,000.00      | 1,197,738.14 | 1,060,383.00   |
| S8BG0DX3   | CTITGROUP INC 8.125% DUE 07-15-2039                           |                                | 782,000.00      | 1,127,633.81 | 1,011,243.30   |
| S8BG0DX3   | CTITGROUP INC 8.125% DUE 07-15-2039                           |                                | 225,000.00      | 347,589.00   | 290,958.75     |
| S8BG0DX3   | CTITGROUP INC 8.125% DUE 07-15-2039                           |                                | 1,645,000.00    | 2,355,387.01 | 2,127,231.75   |
| S237907    | CTITGROUP INC COM NEW COM NEW                                 |                                | 12,115,000.00   | 985,730.07   | 623,401.36     |
| S8KHMSR0   | CTITGROUP INC FIXED 2.660% DUE 01-29-2031                     |                                | 2,030,000.00    | 1,622,762.70 | 1,762,973.80   |
| S8KHMSR0   | CTITGROUP INC FIXED 2.660% DUE 01-29-2031                     |                                | 3,800,000.00    | 3,833,166.52 | 3,300,148.00   |
| S8RS5Z58   | CTITGROUP INC FIXED 7.625% 12-31-2049                         |                                | 450,000.00      | 450,000.00   | 459,346.50     |
| CL72967L8  | CTITGROUP INC FLTG RT 4.281% DUE 04-24-2048                   |                                | 800,000.00      | 800,000.00   | 701,392.00     |
| CL72967C3  | CTITGROUP INC NEW 2.97% 11-09-2030                            |                                | 3,720,000.00    | 3,740,049.13 | 3,314,445.66   |
| S8P51WM2   | CTITGROUP INC NT 3.07% 02-24-2028                             |                                | 2,130,000.00    | 2,130,000.00 | 2,008,206.60   |
| S8LGSCH5   | CTITGROUP INC NT FXD/FLTG 2.014% 01-25-2026                   |                                | 2,214,000.00    | 2,155,610.48 | 2,127,499.02   |
| S8MGDCD3   | CTITGROUP INC SR NT FXED/FLTG 3.057% 01-25-2033               |                                | 500,000.00      | 500,000.00   | 427,155.00     |
| S8K200Y1   | CITIZENS BK NA FLTG RT 4.75% DUE 08-09-2028                   |                                | 960,000.00      | 893,642.00   | 1,012,096.00   |
| S8NHVW7    | CITIZENS BK NA PROVIDENCE R 4.119% 05-29-2025                 |                                | 1,434,000.00    | 1,424,000.00 | 1,397,891.88   |
| S8K1WNG1   | CITIZENS FINL 4.023% DUE 10-01-2024                           |                                | 570,000.00      | 541,500.00   | 554,302.20     |
| S8ORX1X3   | CITIZENS FINL GROUP INC COM                                   |                                | 2,935.00        | 104,526.54   | 97,265.90      |
| S6197928   | CITY DEVELOPMENTS LTD                                         |                                | 1,288.00        | 7,487.28     | 6,483.13       |
| S81GD4C5   | CITY OF HOPE 5.625% DUE 11-15-2043                            |                                | 970,000.00      | 1,040,514.55 | 972,405.60     |
| S8YQZ077   | CK ASSET HOLDINGS LTD                                         |                                | 1,829.00        | 32,160.47    | 24,242.25      |
| S8W9P816   | CK HUTCHISON HLDGS HK01                                       |                                | 6,968.00        | 63,132.00    | 37,345.06      |
| S8W9P816   | CK HUTCHISON HLDGS HK01                                       |                                | 13,428.00       | 86,864.29    | 71,967.50      |
| CL1263DAB1 | CK HUTCHISON INTL 3.375% DUE 09-06-2049                       |                                | 754,000.00      | 748,028.47   | 581,129.64     |
| S8Y56J1    | CK INFRASTRUCTURE HK03                                        |                                | 1,518.00        | 11,745.52    | 8,398.18       |
| S8W9566    | CLAREMONT MCKENNA 3.775% DUE 01-01-2122                       |                                | 100,000.00      | 89,043.30    | 68,089.00      |
| S7133990   | CLARIANT AG CHF2.18 (REG)                                     |                                | 568.00          | 9,750.25     | 8,381.82       |
| C994K7992  | CLARION VALUE, LLC                                            |                                | 2,280,944.00    | 2,280,944.00 | 236,384,157.04 |
| S81JN44    | CLARIVATE PLC                                                 |                                | 3,010.00        | 36,120.83    | 27,872.60      |
| S8B2C1N9   | CLARK CNTY NEV APT REV 6.82% 07-01-2045BEO TAXABLE            |                                | 447,000.00      | 623,601.91   | 551,990.02     |
| S2202A73   | CLEAN HBES INC COM                                            |                                | 300.00          | 30,623.91    | 53,923.59      |
| S8YQBKW7   | CLEANAWAY WASTE MGMT LTD                                      |                                | 32,178.00       | 37,353.11    | 59,063.41      |
| S8GJRH35   | CLEARWAY ENERGY INC CL A CL A                                 |                                | 240.00          | 5,913.88     | 6,139.20       |
| S8GJRH57   | CLEARWAY ENERGY INC CL C CL C                                 |                                | 560.00          | 15,726.06    | 15,360.80      |
| S8F42232   | CLECO CORP HLDGS 4.973% DUE 05-01-2046                        |                                | 1,200,000.00    | 1,260,000.00 | 1,014,960.00   |
| S8F42232   | CLECO CORP HLDGS 4.973% DUE 05-01-2046                        |                                | 623,000.00      | 657,246.66   | 526,933.40     |
| S8DFYF19   | CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026                   |                                | 2,600,000.00    | 2,611,476.00 | 2,508,400.00   |
| S8GHQ1Z4   | CLECO PWR LLC 6% DUE 12-01-2040                               |                                | 400,000.00      | 396,136.58   | 397,076.00     |
| C99423991  | CLERESTORY SMALL CAP RE FUND I-TE, LP                         |                                | 89,067.78       | 89,067.78    | 1.00           |
| S8Y7BT72   | CLFV CLNIC FMDTN 4.888% DUE 01-01-2114                        |                                | 210,000.00      | 210,000.00   | 197,962.80     |
| S8Y7BT72   | CLFV CLNIC FMDTN 4.888% DUE 01-01-2114                        |                                | 105,000.00      | 81,828.35    | 98,981.40      |
| S8KBK3C0   | CLFV ELEC ILLUM CO 4.55% DUE 11-15-2030                       |                                | 266,000.00      | 265,847.92   | 252,739.90     |
| S8KBK3C0   | CLFV ELEC ILLUM CO 4.55% DUE 11-15-2030                       |                                | 544,000.00      | 527,701.76   | 516,881.60     |
| S8YV2I86   | CLEVELAND CLIFFS USD0.125                                     |                                | 3,169.00        | 55,391.64    | 64,710.98      |
| S2260626   | CLODORX CO COMMON STOCK USD 1 PAR                             |                                | 794.00          | 103,356.02   | 113,216.46     |
| S8MYKZ20   | CLODORX CO FIXED 1.8% DUE 05-15-2030                          |                                | 1,250,000.00    | 1,243,350.34 | 1,045,275.00   |
| S0766807   | CLOSE BROS GROUP ORD GBPO 25                                  |                                | 5,494.00        | 10,863.25    | 96,097.44      |
| S8JXC5M2   | CLOUDFLARE INC COM                                            |                                | 1,838.00        | 97,022.83    | 153,031.88     |
| S8JXC5M2   | CLOUDFLARE INC COM                                            |                                | 745.00          | 59,768.62    | 62,028.70      |
| S00P7017   | CLP HOLDINGS LTD NPV                                          |                                | 4,457.00        | 42,264.24    | 36,787.07      |
| S8DYS6L3   | CME GROUP INC                                                 | 5.3 09-15-2043                 | 360,000.00      | 372,735.25   | 384,156.00     |
| S2965839   | CME GROUP INC COM STK                                         |                                | 1,925.00        | 403,103.20   | 405,405.00     |
| S2965839   | CME GROUP INC COM STK                                         |                                | 2,274.00        | 473,585.49   | 478,904.40     |
| S9L6KFL1   | CME_IRS BOFAGB2U 25/04/2027 ZAR P 7.18% / R 3MJBAR SWU01IAI7  |                                | (26,300,000.00) | -            | -              |
| S9L6KFL1   | CME_IRS BOFAGB2U 25/04/2027 ZAR P 7.18% / R 3MJBAR SWU01IAI7  |                                | (26,300,000.00) | -            | -              |
| S9L6KDL1   | CME_IRS BOFAGB2U 25/04/2027 ZAR P 7.195% / R 3MJBAR SWU01IAC0 |                                | (43,600,000.00) | -            | 27,726.78      |
| S9L6KDL0   | CME_IRS BOFAGB2U 25/04/2027 ZAR P 7.195% / R 3MJBAR SWU01IAC0 |                                | (43,600,000.00) | -            | 44,866.93      |
| S9L8IB4U   | CME_OIS BOFAGB2U 12/12/2024 USD P 1% / R 1DO5FR SWU01D922     |                                | 6,400,000.00    | 298,308.00   | 239,275.52     |
| S9L8IB4L   | CME_OIS BOFAGB2U 12/12/2024 USD P 1% / R 1DO5FR SWU01D922     |                                | (6,400,000.00)  | -            | -              |
| S9M1TL1U   | CME_OIS BOFAGB2U 12/20/2028 USD P 1DO5FR / R 0 SWU01DUK3      |                                | 25,400,000.00   | -            | 234,960.16     |
| S9M1TL1L   | CME_OIS BOFAGB2U 12/20/2028 USD P 1DO5FR / R 0 SWU01DUK3      |                                | (25,400,000.00) | (836,047.69) | -              |
| S9M3NDGL   | CME_OIS MSNYUS33 10/08/2026 USD P 2.24% / R 1DO5FR BRYQJLW67  |                                | (6,410,000.00)  | -            | (107,          |

|            |                                                           |                                          |                |                |              |
|------------|-----------------------------------------------------------|------------------------------------------|----------------|----------------|--------------|
| C0554FA07  | CNO BARCLAYS COMMERCIAL MORTGAGE SEC                      | SER 23-C22 CL A5 VAR RT                  | 295,000.00     | 303,841.86     | 337,188.96   |
| S81FXTR2   | CNO BEAR STEARNS AL-TA TR 2006-6                          | CL 3-2A1 11-25-2036 REG                  | 679,840.42     | 575,900.42     | 349,676.00   |
| S87B3189   | CNO BEAR STEARNS AL-TA TR SER 2005-4                      | CL 11-3A-1 DUE 05-25-2035 REG            | 30,336.43      | 30,265.33      | 27,500.77    |
| C0738AMM82 | CNO BEAR STEARNS ARM TR 2004-2                            | CL 11-A DUQE 05-25-2034 REG              | 3,643.19       | 3,643.19       | 3,610.77     |
| C0741EAA7  | CNO BEAR STEARNS ARM TR 2007-2                            | CL 1-A-1 7.5273% DUE 12-25-2046 REG      | 304,569.34     | 270,849.74     | 278,795.55   |
| S8D1GL35   | CNO BEAR STEARNS ASB BK SECS TR MTG CTF                   | 1A-1 VAR RATE DUE 10-25-36               | 167,854.13     | 166,735.67     | 166,545.01   |
| S8D03D11   | CNO BEAR STEARNS STRUCTURED PRODS INC                     | TR200 DUE 12-25-2046 REG                 | 104,875.48     | 96,592.29      | 82,246.18    |
| S8D03D30   | CNO BEAR STEARNS STRUCTURED PRODS INC                     | TR200 MTG PASSTHRU CTF                   | 100,725.23     | 100,725.23     | 86,272.92    |
| S8C0A0G8   | CNO BENCHMARK 2025-16 MTG TR MTG PAS                      | THRU CTF CL A-A-5 0002096                | 374,000.00     | 326,453.88     | 328,242.03   |
| C08163VAC1 | CNO BENCHMARK MORTGAGE TRUST SER 23-V                     | CL A3 FRN 07-15-2056                     | 270,000.00     | 278,099.84     | 283,849.11   |
| CL12532CA1 | CNO CFRE 2017-C8 MTG TR MTG PASS THRU                     | CTF CL A-SB 3.3674% DUE 0                | 25,417.06      | 27,228.03      | 24,714.62    |
| C29425A0D5 | CNO CITIGROUP COML MTG TR 2015-GC33                       | COML CTF CL A-4 3.778 DUE 05             | 121,000.00     | 124,762.34     | 116,096.06   |
| S8C2M394   | CNO CITIGROUP MTG LN TR 2005-1                            | MTG PASSTHRU CTF CL 1A-2A DB-2           | 11,617.83      | 11,430.87      | 11,104.07    |
| S87M2522   | CNO CITIGROUP MTG LN TR SER 2005-6                        | CL A2T1 RT DUE 09-25-2035 12-2           | 19,795.95      | 19,052.71      | 18,608.02    |
| S8P6P01    | CNO CONNECTICUT AVENUE SECURITIES                         | SERIES2014-C03 CL 1M2 VAR RT C           | 428,107.99     | 431,051.22     | 433,279.45   |
| C22540A355 | CNO CR SUISSE 1ST BSTN MTG SECS CORP                      | 2001-3 FNT CL 1-A-1 6.75 DUE 1           | 305.15         | 302.17         | 293.40       |
| C22541NLG2 | CNO CREDIT SUISSE FIRST BOSTON MTG                        | SECS CORPSE 02-26 CL 4A1 7.0%            | 10,247.18      | 10,247.18      | 10,247.18    |
| S80T3J23   | CNO CWABS INC 2005-HY8B BKD NT CL                         | 3-A-2 DUE 02-20-2036 REG                 | 147,253.65     | 130,591.01     | 131,059.79   |
| S80V1YD0   | CNO CWABS INC 2005-16 MTG BKD NT CL                       | 3-A1 DUE 02-20-2036 REG                  | 454,860.51     | 431,839.33     | 386,531.43   |
| S80W5P30   | CNO CWAIT INC SER 2005-81 CL AL FLT RT                    | DUE 02-25-2036 REG                       | 565,333.55     | 565,333.55     | 456,538.32   |
| S87DZKM2   | CNO CWBMS INC 2005-2                                      | CHL MTG PASSTHRU CTF CL 1-A-1 DUE        | 306,697.85     | 306,669.00     | 248,144.68   |
| S86C0C76   | CNO CWBMS INC 2005-9                                      | MTG PASSTHRU CTF 1-A-3 VAR RATE DUE      | 319,790.07     | 320,139.86     | 257,633.37   |
| S807X3N5   | CNO CWBMS INC 2005-1                                      | CL AL FLT RT DUE 05-25-2035 REG          | 349,072.06     | 349,055.41     | 282,898.76   |
| S80D0084   | CNO CWBMS INC VAR 2005-42                                 | MTG PASSTHRU CTF CL 1-A-1 DUE 06-25-2044 | 99,118.37      | 99,148.02      | 97,653.90    |
| C23332W8F0 | CNO DSIA MTG LN TR 2004-AR3                               | MTG PASSTHRU 2A-1 DUE 07-19-2044         | 92,281.58      | 93,550.45      | 88,620.69    |
| S8DGT6U2   | CNO FEDERAL HOME LN MTG CORP                              | TRANCHE SER K731 CL A2 VAR RT D          | (0.01)         | (0.01)         | (0.01)       |
| S8YT4P86   | CNO FIRST HORIZON MTG PASSTHRU TR                         | 2004-AAA CL 1-A VAR DUE 10-              | 25,238.36      | 24,923.78      | 25,102.41    |
| C13796A4C4 | CNO FIVE 2021-V1 MORTGAGE TRUST SER                       | 23-V1 CL A3 5.6679% DUE 02-16            | 445,000.00     | 458,348.77     | 452,300.27   |
| C20209A4G0 | CNO FRESH 2018-SB47                                       | MTG TR PRESB 2018-SB47 MTG TR DUE        | 1,411,018.71   | 1,538,443.86   | 1,411,017.73 |
| S8ZL1P4    | CNO FRESH 2018-SB48                                       | MTG TR MLTIFAM MTG PASSTHRU CTF          | 1,534,232.66   | 1,636,317.66   | 1,434,856.28 |
| S8M0178    | CNO GREENPOINT MTG FOG TR 2005-ARS                        | MTG PASSTHRU CTF CL 1-A-1 DL             | 43,690.75      | 43,683.40      | 40,867.14    |
| S87M7X72   | CNO GREENPOINT MTG FOG TR SER 2006-AR8                    | MTG P5THRU CTF CL 1-A1A                  | 7.88           | -              | 7.88         |
| S8D0T1R4   | CNO GS MTG SECS CORP SER 2005-AR6                         | CL 2A1DUE 09-25-2035 10-25-2005          | 127,270.22     | 127,488.26     | 113,807.58   |
| C26251XAB8 | CNO GS MTG SECS SER 2016-54 CL A4                         | 3-A42N 11-20-2049                        | 119,000.00     | 112,663.59     | 112,523.84   |
| C36264KAJ4 | CNO GS MTG SECS TR 2020-GS42                              | SER 20-GS42CL A4 1.721% DUE 12-10-20     | 651,000.00     | 632,460.78     | 528,122.21   |
| S83XXXR4   | CNO HARBORVIEW MTG LN TR 2006-1                           | CL 2-A1ADUE 03-19-2036 REG               | 522,953.39     | 504,697.30     | 479,418.57   |
| S889K8R3   | CNO HARBORVIEW MTG LN TR SERIES 2005-2                    | CL 2-A-1A DUE 05-19-2035 F               | 98,264.37      | 98,266.53      | 88,759.27    |
| S88B86T0   | CNO HYDRAK MBS INC DUE 12-25-2034                         | REG                                      | 11,027.38      | 12,751.95      | 10,383.48    |
| C46627A0D6 | CNO I P MORGAN ALTERNATIVE LN TR                          | MTG PASSTHRU CTF CL A-4-A-2 D            | 957,263.72     | 589,453.99     | 597,363.72   |
| C466247L24 | CNO I P MORGAN MTG TR 2005-A1                             | MTG PASSTHRU CTF CL 6-T-1 DUE C          | 7,502.78       | 7,073.71       | 7,010.06     |
| S8779P51   | CNO I P MORGAN MTG TR 2007-A1                             | MTG PASS THRU CTF CL 5-A-5 DUE 07-       | 134,353.41     | 133,036.11     | 130,775.93   |
| S8CFKKK6   | CNO I P MORGAN MTG TR SER 2001-A1                         | CL-2A2DUE 02-25-2036 REG                 | 101,167.69     | 96,712.32      | 72,335.82    |
| C4645A1056 | CNO I P MORGAN CHASE COMM MTG SEC                         | SER 2016-JP4 CL A3 1.3928% 12-           | 124,000.00     | 134,622.34     | 116,543.47   |
| C46643A0E4 | CNO IPMB COML MTG SECS TR 2014-C23                        | CL A-4 3.6696% 09-11-2047                | 192,404.58     | 202,303.29     | 190,157.30   |
| C46590KE4  | CNO IPMCC COML MTG SECS TR 2015-P1                        | CL A-5 3.914% DUE 01-15-20-              | 162,000.00     | 153,596.25     | 156,397.70   |
| C52521MA88 | CNO LEHMAN ABS MTG LN TR 2007-1                           | MTG PASSTHRU CTF CL 2-A 144A             | 197,005.15     | 197,005.15     | 127,440.95   |
| C576434F85 | CNO MASTR ALTERNATIVE LN TR 2003-5                        | CL 8-A-1 5.5% DUE 06-25-2033 R           | 91,276.82      | 90,089.91      | 87,739.44    |
| C88929W87  | CNO MERRILL LYNCH MTG INVS INC                            | 11-A DUE 05-25-2033                      | 25,146.25      | 24,589.18      | 24,959.42    |
| C59020AC29 | CNO MERRILL LYNCH MTG INVS INC                            | 2004-A1 DUE 02-25-2034                   | 34,972.89      | 34,686.20      | 33,949.16    |
| S8YRH4P4   | CNO MERRILL LYNCH MTG INVS INC                            | 2005-A10 MTG PASSTHRU CTF CL A DI        | 49,692.50      | 48,760.76      | 47,293.51    |
| C88929R26  | CNO MERRILL LYNCH MTG INVS INC                            | FOR FUTURE IS DUE 06-25-2033 RE          | 37,974.51      | 37,486.06      | 36,716.81    |
| C61764R8F4 | CNO MORGAN STANLEY BK AMER MERRILL                        | LYNCHTR MTG PASS THRU CTF                | 669,000.00     | 709,125.18     | 650,159.30   |
| C53276CAJ2 | CNO MSHW COML MTG TR 2023-1                               | SR 23-1 CL A5 5.752% 05-15-2033          | 235,000.00     | 242,039.66     | 248,222.29   |
| S80R1R11   | CNO NICHURA ASSET ACCEP CORP                              | SER 2005-AR6CL 11-A-1 VAR RATE DUE 11    | 362,349.67     | 352,109.48     | 299,338.15   |
| C748940AA1 | CNO RALI SER 2006-Q57                                     | TR MTG ASSET BKD PASSTHRU CTF            | 412,210.89     | 340,344.87     | 303,285.39   |
| C748940AA1 | CNO RALI SER 2006-Q57                                     | TR MTG ASSET BKD PASSTHRU CTF            | 339,467.80     | 335,743.19     | 249,764.45   |
| S80M1159   | CNO SEQUOIA MTG TR 2004-1                                 | SER 2005-4 CL 2-A1 FLT RT DUE            | 38,837.67      | 39,126.59      | 38,083.88    |
| C863579W7  | CNO STRUCTURED ADI RATE MTG LN TR                         | DUE 08-25-2035 REG                       | 14,783.80      | 14,580.35      | 12,617.51    |
| C863579W3  | CNO STRUCTURED ADI RATE MTG LN TR                         | DUE 12-25-2034 REG                       | 114,663.42     | 112,203.82     | 114,262.81   |
| C86363A89  | CNO STRUCTURED ADI RATE MTG LN TR                         | SER 2007-4 CL 1-A21 05-25-2037           | 406,971.42     | 406,876.66     | 341,971.81   |
| S8145L25   | CNO STRUCTURED ASSET MTG INVT5 II                         | TR CL 1-2A-1 DUE 05-25-2036 REG          | 825,051.26     | 774,035.92     | 650,689.20   |
| S880ZK88   | CNO STRUCTURED AST MTG INVT5 II                           | INC 2004-ARS PASSTHRU 1-A-1 VAR          | 49,597.63      | 49,620.88      | 47,287.95    |
| C86359LPD5 | CNO STRUCTURED AST MTG INVT5 II                           | INC DUE 07-19-2035 REG                   | 10,681.22      | 10,482.06      | 9,837.19     |
| C86359LPD5 | CNO STRUCTURED AST MTG INVT5 II                           | INC DUE 07-19-2035 REG                   | 47,471.15      | 46,733.17      | 42,934.08    |
| S88KCOJ2   | CNO STRUCTURED AST MTG INVT5 II                           | INC DUE 07-19-2035 REG                   | 34,323.33      | 33,679.81      | 32,934.08    |
| C86359LP3  | CNO STRUCTURED AST MTG INVT5 II                           | INC DUE 07-19-2035 REG                   | 9,105.60       | 8,934.88       | 8,690.09     |
| C86359LP3  | CNO STRUCTURED AST MTG INVT5 II                           | INC DUE 07-19-2035 REG                   | 19,349.10      | 19,046.63      | 18,466.15    |
| S83D8D33   | CNO STRUCTURED AST MTG INVT5 II                           | INC SER 2005-AR2 CL 11-A-1 FLT RT 6-1    | 222,550.76     | 222,550.76     | 203,003.55   |
| C83337P4   | CNO WA MUT MTG SECS CORP 2002-AR9                         | MTG PASSTHRU CTF CL 1-A DUE              | 10,179.32      | 10,180.86      | 9,863.10     |
| S805M0J3   | CNO WA MUT MTG SECS CORP 2005-AR1                         | CL A-1A VAR DUE 12-25-2044 R             | 14,383.33      | 14,396.82      | 13,736.08    |
| S8G4BM27   | CNO WAMU MTG PASS THRU CTF5                               | SER 2006-AR9CL 1A VAR RATE DUE 08-       | 655,587.26     | 626,467.81     | 624,643.54   |
| S80V1Q50   | CNO WAMU MTG PASS-THROUGH CTF5                            | 2005-AR17CL A-1A2 DUE 12-25-20           | 309,897.34     | 309,897.32     | 262,011.18   |
| S8G34AC2   | CNO WAMU MTG PASS-THROUGH CTF5                            | 2005-AR1 CL A-1A VAR DUE 01-2-           | 10,686.63      | 10,686.65      | 10,134.47    |
| S815SL49   | CNO WAMU MTG PASS-THROUGH CTF5                            | TRUST 2002-AR6 CL A VAR DUE 01-          | 4,485.30       | 4,486.27       | 4,102.97     |
| S80W7J27   | CNO WAMU MTG PASS-THRU CTF5                               | 2005-AR6 MTGPASSTHRU CTF CL 2-A          | 22,884.57      | 22,885.01      | 21,679.28    |
| S81FH682   | CNO WAMU MTG PASS-THRU CTF5                               | SER 2006-AR5CL A-1A2A VAR DUE 06-2       | 475,328.84     | 475,231.61     | 415,685.19   |
| S85TJV94   | CNO WELLS FARGO MTG BACKED SECS                           | 2006-AR8TR CL 11-A-4 VAR DUE             | 1.00           | 1.00           | 1.01         |
| S87N6VJ3   | CNO WRESDIENT ASSET MTG PRODUCT                           | 2004-S12 CLA-II 07/25/2004 7 10/25/      | 153,634.96     | 160,042.74     | 155,634.96   |
| S8MVB8D0   | CMS ENERGY CORP 3.75% DUE 12-01-2050                      | BE0                                      | 463,000.00     | 463,000.00     | 328,841.95   |
| S8MFDQY3   | CMS ENERGY CORP 4.875 DUE 03-01-2044                      |                                          | 233,000.00     | 238,710.19     | 221,988.42   |
| S2219224   | CMS ENERGY CORP COM                                       |                                          | 1,847.00       | 112,469.55     | 107,255.29   |
| S894P0F8   | CMS ENERGY CORP SR NT 4.7 03-31-2043                      |                                          | 493,000.00     | 490,550.52     | 442,418.20   |
| S81R9V39   | CU LT & PWR CO 4.3% DUE 04-15-2044                        |                                          | 360,000.00     | 365,005.35     | 159,276.80   |
| S81R7920   | CNA FINCL CORP 3.9% 05-01-2029                            |                                          | 1,200,000.00   | 1,198,824.00   | 1,150,440.00 |
| S2204866   | CNA FINCL CORP COM                                        |                                          | 131.00         | 5,676.23       | 5,542.61     |
| S8N4JNG0   | CNH INDL CAP LLC 5.5% 01-12-2029                          |                                          | 3,598,000.00   | 3,575,000.10   | 3,712,020.62 |
| S8DX8521   | CNH INDUSTRIAL NV COM STK                                 |                                          | 6,210.00       | 82,407.76      | 75,637.80    |
| S81SCA26   | CNO FINL GROUP INC 5.25% DUE 05-30-2029                   |                                          | 900,000.00     | 900,000.00     | 891,702.00   |
| S85S37A8   | CNOBANK ACB FXD/FLT5 SER H NON-CUMULATIVE                 | PERPETUAL PFD                            | 15,650.00      | 15,650.00      | 15,231.66    |
| S85S37W8   | CNOBANK ACB FXD/FLT5 SER H NON-CUMULATIVE                 | PERPETUAL PFD                            | 25,000.00      | 2,504,250.00   | 2,431,250.00 |
| S8K93105   | COCA COLA CO 2.5% 03-15-2051                              |                                          | 475,000.00     | 472,263.12     | 320,397.00   |
| S8K93105   | COCA COLA CO 2.5% 03-15-2051                              |                                          | 200,000.00     | 189,220.72     | 134,904.00   |
| S8MVBK75   | COCA COLA CO 2.875% DUE 05-05-2041                        |                                          | 849,000.00     | 855,614.18     | 764,666.34   |
| S2206657   | COCA COLA CO COM                                          |                                          | 24,721.93      | 148,335.93     | 1,457,162.11 |
| S2206657   | COCA COLA CO COM                                          |                                          | 9,492.00       | 501,203.84     | 559,363.56   |
| S8LB7201   | COCA COLA CO FIXED 2.5% DUE 06-01-2040                    |                                          | 250,000.00     | 251,502.01     | 189,450.00   |
| S8LB7201   | COCA COLA CO FIXED 2.5% DUE 06-01-2040                    |                                          | 670,000.00     | 496,804.05     | 507,726.00   |
| S8YQJQ35   | COCA-COLA EUROPEAN PARTNERS                               |                                          | 198.00         | 11,874.97      | 13,214.52    |
| S8YQJQ35   | COCA-COLA EUROPEAN PARTNERS                               |                                          | 126,200.00     | 146,078.62     | 177,661.88   |
| S8D49A42   | COCA-COLA EUROPEAN PARTNERS ORD                           | EURO.01                                  | 297.00         | 10,744.15      | 19,750.48    |
| S8989587   | COCA-COLA HBC AG ORD (CDI)                                |                                          | 17,199.00      | 518,343.55     | 505,377.87   |
| S8989587   | COCA-COLA HBC AG ORD (CDI)                                |                                          | 574.00         | 14,670.49      | 16,866.50    |
| S6211798   | COCHLEAR LTD NPV                                          |                                          | 1,992.00       | 248,843.36     | 263,080.16   |
| S6211798   | COCHLEAR LTD NPV                                          |                                          | 160,170.00     | 33,117.10      | 34,441.77    |
| C219878BC1 | CODECO INC 3.75% 15/01/2031 3.75% 01-15-2031              |                                          | 775,000.00     | 773,874.29     | 707,018.25   |
| S2208288   | COGNEX CORP COM                                           |                                          | 1,098.00       | 46,648.21      | 45,830.52    |
| S2257019   | COGNIZANT TECH SOLUTIONS CORP CL A                        |                                          | 3,234.00       | 223,731.51     | 244,264.02   |
| S8KGD0C3   | COHERENT CORP COM                                         |                                          | 810.00         | 41,773.62      | 35,259.30    |
| S8MCP909   | COMBASE GLOBAL INC COM CL A                               |                                          | 1,095.00       | 96,136.82      | 190,442.40   |
| S8YWR0T5   | COLES GROUP LTD                                           |                                          | 3,447.00       | 34,118.81      | 37,891.70    |
| S2209106   | COLGATE-PALMOLIVE CO COM                                  |                                          | 5,210.00       | 399,387.86     | 415,289.10   |
| S2951258   | COLLINS & AIKMAN CORP NEW COM NEW                         |                                          | 6,840.00       | -              | 34.20        |
| C195125D97 | COLUMBIA REV TROND 4.5% 03-15-2029                        |                                          | 1,400,000.00   | 1,393,575.37   | 1,311,118.00 |
| C294K8D90  | COLONY INVESTORS VII                                      |                                          | 126,405,723.74 | 126,405,723.74 | 25.28        |
| S8BFRMX8   | COLORPLAST SER'B'DKK1                                     |                                          | 352.00         | 35,535.14      | 40,268.21    |
| S8BFRMX8   | COLORPLAST SER'B'DKK1                                     |                                          | 4,034.00       | 208,792.99     | 461,482.88   |
| C12598RAA1 | COLT 2021-5 MTG LN 1.726% DUE 11-26-2066                  |                                          | 301,162.89     | 249,587.28     | 249,827.84   |
| S2217608   | COLUMBIA BKQ SYS INC COM                                  |                                          | 1,303.00       | 33,059.15      | 34,764.04    |
| S22129126  | COLUMBIA SPORTSWEAR CO COM                                |                                          | 241.00         | 17,865.72      | 19,169.14    |
| S8MKG0D9   | COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005 |                                          | 172,000.00     | 215,443.95     | 179,038.24   |
| S8YNF418   | COM ALCOA CORPORATION COM USD0.01                         |                                          | 1,110.00       | 50,731.93      | 37,740.00    |
| S8PVS56    | COMCAST CORP 5.35% DUE 11-15-2027 BE0                     |                                          | 381,000.00     | 380,828.55     | 394,133.07   |
| S8QPF818   | COMCAST CORP 5.35% 05-15-2053                             |                                          | 421,000.00     | 413,551.65     | 486,913.80   |
| S8QPF818   | COMCAST CORP 5.35% 05-15-2053                             |                                          | 1,234,000.00   | 1,230,924.17   | 1,280,645.20 |
| S8QPF818   | COMCAST CORP 5.35% 05-15-2053                             |                                          | 400,000.00     | 398,276.00     | 415,120.00   |
| S8QPF818   | COMCAST CORP 5.35% 05-15-2053                             |                                          | 1,250,000.00   | 1,242,689.21   | 1,297,250.00 |
| S8QPF829   | COMCAST CORP 5.5% DUE 05-15-2064                          |                                          | 525,000.00     | 522,532.50     | 554,552.25   |
| S8QPF829   | COMCAST CORP 5.5% DUE 05-15-2064                          |                                          | 1,000.00       | 15,967.10      | 19,403.00    |
| S8QPF829   | COMCAST CORP 5.5% DUE 05-15-2064                          |                                          | 400,000.00     | 398,120.00     | 42           |

|            |                                                             |              |              |                |
|------------|-------------------------------------------------------------|--------------|--------------|----------------|
| C20030N1C  | COMCAST CORP NEW 3.25% 11-01-2039                           | 280,000.00   | 204,226.40   | 227,810.80     |
| S8Y2JH16   | COMCAST CORP NEW 3.3% DUE 02-01-2027                        | 3,880,000.00 | 3,999,375.05 | 3,697,635.20   |
| C20030NB04 | COMCAST CORP NEW 3.4% DUE 07-15-2046                        | 140,000.00   | 114,372.29   | 108,745.00     |
| C20030NC22 | COMCAST CORP NEW 3.45% DUE 02-01-2050                       | 335,000.00   | 373,528.35   | 358,110.80     |
| S8Y1M4Y1   | COMCAST CORP NEW 3.5% DUE 05-03-2038                        | 286,000.00   | 380,933.00   | 380,933.00     |
| C20030ND1  | COMCAST CORP NEW 3.75% DUE 04-01-2040                       | 460,000.00   | 457,791.88   | 396,662.00     |
| C20030ND1  | COMCAST CORP NEW 3.75% DUE 04-01-2040                       | 356,000.00   | 395,189.85   | 306,982.36     |
| C20030ND1  | COMCAST CORP NEW 3.75% DUE 04-01-2040                       | 1,530,000.00 | 1,458,443.24 | 1,319,334.00   |
| S8Y1N04    | COMCAST CORP NEW 3.9% DUE 03-01-2038                        | 375,000.00   | 399,324.04   | 336,262.50     |
| S8Y1N04    | COMCAST CORP NEW 3.9% DUE 03-01-2038                        | 1,568,000.00 | 1,544,536.63 | 1,406,035.75   |
| S8Y1N04    | COMCAST CORP NEW 3.9% DUE 03-01-2038                        | 155,000.00   | 132,937.30   | 138,868.50     |
| S8Y1N04    | COMCAST CORP NEW 3.9% DUE 03-01-2038                        | 70,000.00    | 69,708.80    | 62,769.00      |
| S8Y1Y4     | COMCAST CORP NEW 4% DUE 03-01-2048                          | 215,000.00   | 150,538.70   | 181,335.30     |
| S8Y2J9H0   | COMCAST CORP NEW 4% DUE 08-15-2047                          | 466,000.00   | 546,474.77   | 393,844.56     |
| S8YQJ350   | COMCAST CORP NEW 4.04% DUE 11-01-2052                       | 104,000.00   | 125,242.62   | 87,896.64      |
| S8YQJ359   | COMCAST CORP NEW 4.04% DUE 11-01-2052                       | 187,000.00   | 143,130.90   | 158,044.92     |
| S8YQJ359   | COMCAST CORP NEW 4.04% DUE 11-01-2052                       | 3,541,000.00 | 3,442,210.17 | 2,992,711.50   |
| C20030NC76 | COMCAST CORP NEW 4.15% DUE 10-15-2028                       | 2,815,000.00 | 3,065,301.60 | 2,778,827.25   |
| C20030NB02 | COMCAST CORP NEW 4.2% DUE 08-15-2034                        | 260,000.00   | 261,639.99   | 248,991.60     |
| S8Y2J9Y5   | COMCAST CORP NEW 4.25% DUE 01-15-2030                       | 1,243,000.00 | 1,214,733.70 | 1,045,025.75   |
| C20030NC03 | COMCAST CORP NEW 4.25% DUE 10-15-2030                       | 600,000.00   | 600,082.79   | 593,984.00     |
| C20030NC13 | COMCAST CORP NEW 4.25% DUE 10-15-2030                       | 455,000.00   | 540,507.65   | 448,921.20     |
| S80B7Z00   | COMCAST CORP NEW 5.65% DUE 06-15-2035                       | 880,000.00   | 892,263.37   | 947,548.80     |
| S80B7Z00   | COMCAST CORP NEW 5.65% DUE 06-15-2035                       | 90,000.00    | 87,034.50    | 96,908.40      |
| S80B7Z00   | COMCAST CORP NEW 5.65% DUE 06-15-2035                       | 1,948,000.00 | 1,918,344.40 | 1,684,635.60   |
| C20030NA07 | COMCAST CORP NEW 6.5% DUE 11-15-2035                        | 735,000.00   | 975,521.38   | 842,501.10     |
| C20030NA07 | COMCAST CORP NEW 6.5% DUE 11-15-2035                        | 336,000.00   | 416,007.90   | 385,141.40     |
| S8QJX2I8   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                | 804,000.00   | 522,098.32   | 530,905.32     |
| S8QJX2I8   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                | 3,793,000.00 | 3,519,523.93 | 2,504,631.93   |
| S8QJX2I8   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                | 1,266,000.00 | 999,875.41   | 835,977.41     |
| S8QJX2I8   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                | 1,934,000.00 | 1,277,078.22 | 1,277,078.22   |
| S8QJX2I8   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                | 6,468,000.00 | 5,411,143.51 | 4,271,444.00   |
| S8QJX2I8   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                | 2,873,000.00 | 2,276,518.98 | 1,897,128.89   |
| S8QJX2I8   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                | 1,054,000.00 | 754,169.89   | 695,987.87     |
| S8QJX2I8   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                | 345,000.00   | 281,066.40   | 259,885.80     |
| S8QJX2I8   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                | 2,679,000.00 | 1,769,034.07 | 1,371,587.95   |
| C20030ND03 | COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030                  | 290,000.00   | 429,601.31   | 391,587.80     |
| C20030ND03 | COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030                  | 4,080,000.00 | 4,390,823.40 | 3,820,960.80   |
| S8YQJ3V2   | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                | 2,029,000.00 | 1,568,426.75 | 1,709,067.28   |
| S8YQJ3V2   | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                | 1,655,000.00 | 1,527,750.47 | 1,194,039.60   |
| S8YQJ3V2   | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                | 712,000.00   | 658,694.24   | 588,722.12     |
| S8YQJ3V2   | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                | 550,000.00   | 405,218.00   | 463,276.00     |
| S8YQJ319   | COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                | 1,278,000.00 | 1,245,084.63 | 1,070,587.82   |
| S8YQJ319   | COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                | 875,000.00   | 691,687.74   | 732,978.75     |
| S8YQJ319   | COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                | 394,000.00   | 331,899.60   | 330,049.86     |
| S8YQJ319   | COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                | 380,000.00   | 485,860.20   | 485,860.20     |
| S8YQJ319   | COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                | 893,000.00   | 688,698.16   | 740,857.17     |
| S8YQJ319   | COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049                | 372,000.00   | 328,684.75   | 311,620.68     |
| S204545    | COMCAST CORP NEW-CL A                                       | 25,322.00    | 1,004,862.75 | 1,110,369.70   |
| C204545    | COMCAST CORP NEW-CL A                                       | 4,575.00     | 179,102.85   | 203,613.71     |
| C221870    | COMERICA INC COM                                            | 57,296.46    | 57,296.46    | 45,876.81      |
| C20193QA05 | COMM 2014-UBSA MTG TR CPT CL A-4 3.42% DUE 08-10-2047 REG   | 427,591.69   | 452,245.02   | 403,633.75     |
| S8MD8468   | COMM 2015-LC23 MTG 3.521% DUE 10-10-2048                    | 215,905.27   | 234,796.98   | 211,287.15     |
| S2211204   | COMM BANCSHARES INC COM                                     | 762.80       | 43,784.72    | 40,741.15      |
| S890L476   | COMMERZBANK AG NPV                                          | 2,718.00     | 23,984.91    | 32,306.24      |
| S8F25J23   | COMMONSPRINT HLTH 2.76% DUE 10-01-2024                      | 600,000.00   | 600,000.00   | 588,722.12     |
| S8NL5K55   | COMMONSPRINT HLTH 2.782% DUE 10-01-2030                     | 450,000.00   | 450,000.00   | 397,990.00     |
| S8F25J55   | COMMONSPRINT HLTH 3.817% DUE 10-01-2049                     | 500,000.00   | 500,000.00   | 397,990.00     |
| S8NL7J55   | COMMONSPRINT HLTH 3.91% DUE 10-01-2050                      | 416,000.00   | 380,945.29   | 320,089.96     |
| S8NL7J55   | COMMONSPRINT HLTH 3.91% DUE 10-01-2050                      | 1,156,000.00 | 1,161,777.27 | 914,465.20     |
| S8NL7J55   | COMMONSPRINT HLTH 3.91% DUE 10-01-2050                      | 1,809,000.00 | 1,820,000.00 | 1,420,000.00   |
| S8NL7J55   | COMMONSPRINT HLTH 3.91% DUE 10-01-2050                      | 470,000.00   | 470,000.00   | 371,798.26     |
| S8MKD3V8   | COMMONSPRINT HLTH 4.187% DUE 10-01-2049                     | 528,000.00   | 591,995.06   | 446,286.72     |
| S8MKD3V8   | COMMONSPRINT HLTH 4.187% DUE 10-01-2049                     | 504,000.00   | 559,007.07   | 426,000.96     |
| S8MKD3V8   | COMMONSPRINT HLTH 4.187% DUE 10-01-2049                     | 1,040,000.00 | 845,635.15   | 879,049.60     |
| S8MD5731   | COMMONSPRINT HLTH 4.616% DUE 11-01-2045                     | 140,000.00   | 140,000.00   | 118,000.00     |
| C2027J2B04 | COMMONWEALTH BANK OF AUSTRALIA 2.688% 03-11-2031            | 835,000.00   | 799,661.12   | 889,743.40     |
| S6213055   | COMMONWEALTH BANK OF AUSTRALIA NPV                          | 4,294.00     | 258,983.36   | 337,275.31     |
| S8QJ3T85   | COMMONWEALTH EDISON 4.0% DUE 03-01-2049 REG                 | 115,000.00   | 108,599.31   | 97,290.00      |
| S8HQJ2T8   | COMMONWEALTH EDISON 4.0% DUE 03-01-2049 REG                 | 1,000,000.00 | 1,235,860.00 | 846,000.00     |
| S8MB7275   | COMMONWEALTH EDISON 4.157 MTG REG 104K 130.1125% 03-15-2051 | 294,000.00   | 273,155.17   | 241,025.73     |
| S8MB7278   | COMMONWEALTH EDISON 4.157 MTG REG 104K 130.1125% 03-15-2051 | 294,000.00   | 273,155.17   | 241,025.73     |
| S8P9S8P2   | COMMONWEALTH EDISON CO 3.15% 03-15-2032                     | 1,450,000.00 | 1,448,218.04 | 1,294,676.00   |
| S8VBF2F4   | COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049                  | 263,000.00   | 326,122.06   | 303,731.70     |
| S8DT5L92   | COMMONWEALTH EDISON CO 3.75% 08-15-2047                     | 921,000.00   | 932,352.41   | 745,650.81     |
| S80T5L92   | COMMONWEALTH EDISON CO 3.75% 08-15-2047                     | 810,000.00   | 838,278.33   | 655,784.10     |
| S8PQ6QV0   | COMMONWEALTH EDISON CO 3.85% 03-15-2052                     | 400,000.00   | 399,301.43   | 329,750.40     |
| S8PQ6QV0   | COMMONWEALTH EDISON CO 3.85% 03-15-2052                     | 270,000.00   | 218,354.40   | 219,207.60     |
| S8YFPYD0   | COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG              | 1,800,000.00 | 1,799,689.38 | 1,531,566.00   |
| S8YFPYD0   | COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG              | 840,000.00   | 839,854.04   | 714,730.00     |
| S8HTX702   | COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044                   | 100,000.00   | 88,925.00    | 93,305.00      |
| S8HTX702   | COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044                   | 100,000.00   | 93,305.00    | 93,305.00      |
| S8MTX122   | COMMONWEALTH EDISON CO 5.3% 02-01-2053                      | 177,000.00   | 176,569.89   | 181,194.90     |
| S8MTX122   | COMMONWEALTH EDISON CO 5.3% 02-01-2053                      | 445,000.00   | 461,358.29   | 455,546.50     |
| S8MTX122   | COMMONWEALTH EDISON CO 5.3% 02-01-2053                      | 50,000.00    | 49,878.50    | 51,185.00      |
| S8CRWZ18   | COMP FIN RICHEMONT CH1 (REGO)                               | 1,338.00     | 124,009.00   | 184,011.00     |
| S8CRWZ18   | COMP FIN RICHEMONT CH1 (REGO)                               | 4,659.00     | 325,151.45   | 633,864.14     |
| S8YF7R89   | COMP FIN RICHEMONT CH1 (REGO)                               | 550.00       | 56,677.87    | 77,221.35      |
| S8D6K457   | COMPASS GROUP ORB GPB0.1105                                 | 4,396.00     | 96,109.40    | 120,262.30     |
| S8D6K457   | COMPASS GROUP ORB GPB0.1105                                 | 21,638.00    | 552,574.67   | 591,995.32     |
| S8D6K457   | COMPASS GROUP ORB GPB0.1105                                 | 22,630.00    | 330,122.52   | 619,093.68     |
| S6180412   | COMPUTERSHARE LTD NPV                                       | 1,425.00     | 16,884.91    | 22,488.00      |
| S6180412   | COMPUTERSHARE LTD NPV                                       | 37,840.00    | 578,088.27   | 629,752.85     |
| S8QAZT70   | COMWLTH EDISON CO 2.75% DUE 09-01-2051                      | 136,000.00   | 132,470.43   | 89,051.44      |
| S8YQHP74   | COMWLTH EDISON CO 3.65% DUE 06-15-2046                      | 1,080,000.00 | 1,057,382.63 | 856,515.60     |
| S8YQHP74   | COMWLTH EDISON CO 3.65% DUE 06-15-2046                      | 240,000.00   | 238,594.57   | 190,336.80     |
| S8WQJ259   | COMWLTH EDISON CO 3.7% DUE 03-01-2045                       | 193,000.00   | 186,543.88   | 165,471.38     |
| S8YQHPJ3   | COMWLTH EDISON CO 4.35% DUE 11-15-2045                      | 121,000.00   | 132,504.91   | 106,400.14     |
| S8YQHPJ3   | COMWLTH EDISON CO 4.35% DUE 11-15-2045                      | 756,000.00   | 750,705.80   | 664,781.04     |
| S8CZV444   | COMWLTH EDISON CO 4.6% DUE 08-15-2043                       | 1,570,000.00 | 1,543,586.64 | 1,458,435.80   |
| S8CZV444   | COMWLTH EDISON CO 4.6% DUE 08-15-2043                       | 1,235,000.00 | 1,216,522.06 | 1,147,240.90   |
| S8CZV444   | COMWLTH EDISON CO 4.6% DUE 08-15-2043                       | 250,000.00   | 235,700.40   | 243,520.40     |
| S8GABVJ7   | COMWLTH EDISON CO 6.45% DUE 01-15-2038                      | 600,000.00   | 759,284.03   | 664,932.00     |
| S8MKMGK5   | COMWLTH EDISON CO FIXED 3% DUE 03-01-2050                   | 1,430,000.00 | 1,257,725.24 | 1,001,243.20   |
| S8MKMGK5   | COMWLTH EDISON CO FIXED 3% DUE 03-01-2050                   | 31,000.00    | 26,637.63    | 21,705.27      |
| S8MKMGK5   | COMWLTH EDISON CO FIXED 3% DUE 03-01-2050                   | 57,000.00    | 56,927.76    | 39,909,699.68  |
| S8NB6L6    | CONAGRA BRANDS INC 1.375% DUE 11-01-2037                    | 1,325,000.00 | 1,079,978.30 | 989,213.10     |
| S8F25V4L   | CONAGRA BRANDS INC 4.85% DUE 11-01-2028                     | 2,713,000.00 | 2,642,212.04 | 2,174,800.00   |
| S8F25V4L   | CONAGRA BRANDS INC 5.4% 11-01-2048                          | 1,175,000.00 | 1,033,894.25 | 1,104,478.50   |
| S8F25V4L   | CONAGRA BRANDS INC 5.4% 11-01-2048                          | 770,000.00   | 839,933.31   | 747,740.00     |
| S8F25V4L   | CONAGRA BRANDS INC 5.4% 11-01-2048                          | 335,000.00   | 297,798.25   | 325,157.70     |
| S8F25V4L   | CONAGRA BRANDS INC 5.4% 11-01-2048                          | 1,355,000.00 | 1,254,952.68 | 1,045,952.68   |
| S2215460   | CONAGRA BRANDS INC COM USD5                                 | 3,017.00     | 94,918.03    | 86,467.22      |
| S8F25VM5   | CONAGRA BRANDS INC FIXED 5.3% 11-01-2038                    | 410,000.00   | 409,873.00   | 402,542.10     |
| S8F25VM5   | CONAGRA BRANDS INC FIXED 5.3% 11-01-2038                    | 786,000.00   | 926,902.47   | 771,702,686.27 |
| S8NKVYV4   | CONCENTRIX CORP COM USD0.0001                               | 287.00       | 35,637.65    | 28,166.67      |
| S89P7JW7   | CONCORDIA FINL GROUP LT                                     | 11,653.78    | 12,723.78    | 12,450.32      |
| S8NKV3Z2   | CONFLUENT INC CL A CL A                                     | 1,192.00     | 32,147.09    | 27,892.80      |
| S8H83724   | CONNECTICUT AVE SCL TR 2023-RO8 6.8300% 02-15-2043          | 1,131,265.20 | 1,131,265.20 | 1,131,597.20   |
| S8MDH890   | CONNECTICUT LIGHT & POWER CO 4.9% 07-01-2033                | 1,200,000.00 | 1,197,660.00 | 1,214,400.00   |
| S8MTX181   | CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053               | 130,000.00   | 124,608.90   | 133,157.70     |
| S8MTX19H1  | CONOCOPHILLIPS 4.875% 10-01-2047 REG                        | 265,000.00   | 235,629.39   | 294,698.65     |
| S8MTY4C4   | CONOCOPHILLIPS 5.3% 05-15-2053                              | 205,000.00   | 204,114.58   | 211,488.25     |
| S8MTY4C4   | CONOCOPHILLIPS 5.3% 05-15-2053                              | 55,000.00    | 54,657.35    | 56,740.75      |
| S8MTY4C4   | CONOCOPHILLIPS 5.3% 05-15-2053                              | 981,000.00   | 980,878.52   | 1,021,048.65   |
| S8MTY4C4   | CONOCOPHILLIPS 5.3% 05-15-2053                              | 1,379,000.00 | 1,379,102.52 | 1,422,645.35   |
| S8G45500   | CONOCOPHILLIPS 5.9% DUE 06-15-2038                          | 790,000.00   | 785,078.30   | 815,000.50     |
| S8PLD6W6   | CONOCOPHILLIPS CO 3.99% 03-15-2052                          | 600,000.00   | 599,048.08   | 486,936.00     |
| S8PLD6W6   | CONOCOPHILLIPS CO 3.99% 03-15-2052                          | 631,000.00   | 553,651.01   | 512,094.36     |
| S8PLD6W6   | CONOCOPHILLIPS CO 3.99% 03-15-2052                          | 895,000.00   | 857,303.70   | 726,346.20     |
| S8NH7P69   | CONOCOPHILLIPS CO 4.3% DUE 11-15-2044                       | 259,000.00   | 222,525.68   | 233,777.07     |
| S8DQV197   | CONOCOPHILLIPS CO 5.05% 09-15-2053                          | 1,266,000.00 | 1,266,556.62 | 1,305,499.20   |
| S8DQV197   | CONOCOPHILLIPS CO 5.05% 09-15-2053                          | 1,330,000.00 | 1,327,433.10 | 1,371,496.00   |
| S8DQV189   | CONOCOPHILLIPS CO 5.55% 03-15-2054                          | 1,400,000.00 | 1,396,430.00 | 1,493,016.00   |
| S8DQV189   | CONOCOPHILLIPS CO 5.55% 03-15-2054                          | 440,000.00   | 438,878.00   | 489,233.60     |
| S8DQV189   | CONOCOPHILLIPS CO 5.55% 03-15-2054                          | 1,005,000.00 | 996,962.25   | 1,077,720.20   |
| S8DQV189   | CONOCOPHILLIPS CO 5.55% 03-15-2054                          | 369,000.00   | 367,753.63   | 393,516.36     |
| S8DQV189   | CONOCOPHILLIPS CO 5.55% 03-15-2054                          | 1,240,000.00 | 1,236,838.00 | 1,322,385.60   |
| S8DQV189   | CONOCOPHILLIPS CO 5.55%                                     |              |              |                |



SBPG4CH1 CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 275,000.00 215,635.75 224,353.25  
SBPG4CH1 CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 1,400,000.00 1,685,059.64 1,142,162.00  
\* S2685717 CONOCOPHILLIPS COM 7,606.00 784,198.21 882,828.42  
S2685717 CONOCOPHILLIPS COM 4,700.00 393,765.08 545,529.00  
SB4T4431 CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG 1,420,000.00 1,630,799.00 1,649,898.00  
SB4T4431 CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG 1,611,000.00 1,850,152.95 1,871,820.90  
SBMVS04 CONSON EDISON CO N Y 3% DUE 12-01-2060 67,000.00 52,098.99 43,853.51  
SBMVS04 CONSON EDISON CO N Y 3% DUE 12-01-2060 833,000.00 730,026.10 545,223.49  
SBMVS04 CONSON EDISON CO N Y 3% DUE 12-01-2060 970,000.00 964,412.03 634,894.10  
SBM4QF24 CONSON EDISON CO N Y 3.2% DUE 12-01-2051 81,000.00 48,085.92 57,733.56  
SBM4QF24 CONSON EDISON CO N Y 3.2% DUE 12-01-2051 58,000.00 41,645.74 41,340.08  
SBDO3252 CONSON EDISON CO N Y 3.85% DUE 06-15-2046 646,000.00 693,890.87 528,731.62  
SBF4SNR2 CONSON EDISON CO N Y 3.875% DUE 06-15-2047 270,000.00 189,512.10 219,944.70  
SBMM1K7 CONSON EDISON CO N Y 3.95% DUE 03-01-2043 350,000.00 352,221.67 296,788.50  
SBMM1K7 CONSON EDISON CO N Y 3.95% DUE 03-01-2043 370,000.00 379,873.36 315,872.70  
SBZ1URW1 CONSON EDISON CO N Y 4% 11-15-2057 219,000.00 211,057.05 181,899.21  
SB7RDY08 CONSON EDISON CO N Y 4.2% DUE 03-15-2042 120,000.00 104,994.00 104,199.60  
SB7RDY08 CONSON EDISON CO N Y 4.2% DUE 03-15-2042 674,000.00 623,458.79 585,254.42  
SBDO3G31 CONSON EDISON CO N Y 4.3% DUE 12-01-2056 484,000.00 593,000.72 488,195.92  
SBDO3G31 CONSON EDISON CO N Y 4.3% DUE 12-01-2056 325,000.00 264,133.38 274,098.50  
SBDO3G31 CONSON EDISON CO N Y 4.3% DUE 12-01-2056 200,000.00 187,480.39 168,676.00  
SBFZYK12 CONSON EDISON CO N Y 4.5% DUE 05-15-2058 225,000.00 196,166.25 196,425.00  
SBFZYK12 CONSON EDISON CO N Y 4.5% DUE 05-15-2058 327,000.00 338,693.29 285,471.00  
SBDO6Y05 CONSON EDISON CO N Y 4.5% DUE 12-01-2045 244,000.00 260,643.45 218,582.52  
SBSCQK04 CONSON EDISON CO N Y 4.625% DUE 12-01-2054 350,000.00 349,173.56 316,757.00  
SBGPDV03 CONSON EDISON CO N Y 4.65% DUE 12-01-2048 105,000.00 130,448.73 95,925.90  
SB57HO17 CONSON EDISON CO N Y 5.5% DUE 12-01-2039 90,000.00 111,440.48 91,098.90  
SB5M2K93 CONSON EDISON CO N Y 5.7% DUE 06-15-2040 1,082,000.00 1,219,134.59 1,125,561.32  
SB5M2K93 CONSON EDISON CO N Y 5.7% DUE 06-15-2040 587,000.00 677,208.45 610,632.62  
SB5M2K93 CONSON EDISON CO N Y 5.7% DUE 06-15-2040 925,000.00 923,167.88 962,240.50  
SB2QXK95 CONSON EDISON CO N Y 6.75% DUE 04-01-2038 1,200,000.00 1,225,205.64 1,374,684.00  
SBQKJC32 CONSON EDISON CO N Y FIXED 5.2% 03-01-2033 102,000.00 102,101.83 105,716.88  
SBQZ0604 CONSON EDISON CO N Y INC 4.45 DUE 03-15-2044 REG 140,000.00 127,600.20 125,987.40  
\* S2216850 CONSON EDISON INC COM 2,205.00 195,601.36 200,679.82  
SBKTG050 CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 485,000.00 486,967.82 366,126.50  
SBKTG050 CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 1,081,000.00 789,075.95 816,046.90  
SBKTG050 CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 2,268,000.00 2,037,901.87 1,712,113.20  
SBKTG050 CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 330,000.00 343,139.34 249,117.00  
SBK7PK46 CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 400,000.00 373,559.00 335,916.00  
SBJMG1G1 CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG 125,000.00 105,145.00 105,161.25  
SBNT7Z12 CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2034 481,000.00 478,128.43 506,622.87  
\* SBNT7Z12 CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2034 1,560,000.00 1,550,686.80 1,643,101.20  
SBQKRSK5 CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 192,000.00 190,243.20 212,486.40  
\* SBQKRSK5 CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 410,000.00 406,248.50 453,747.00  
SBQKRSK5 CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 355,000.00 351,751.75 392,878.50  
SBMCR217 CONSOLIDATED EDISON CO N Y INC DEB SER 2021 8.3% 06-15-2061 145,000.00 151,485.53 109,792.55  
\* SBGLXK73 CONSOLIDATED EDISON CO(N,Y) 6.15% DUE 11-15-2052 BEO 475,000.00 472,102.50 542,212.50  
SBGLXK73 CONSOLIDATED EDISON CO(N,Y) 6.15% DUE 11-15-2052 BEO 700,000.00 760,934.00 799,050.00  
SBMVS505 CONSTELLATION 2.875% DUE 05-10-2030 1,707,000.00 1,524,775.12 1,530,291.36  
\* SBGHWB52 CONSTELLATION 4.4% DUE 11-15-2025 2,070,000.00 2,241,298.55 2,046,650.40  
SBGKT774 CONSTELLATION 4.5% DUE 05-09-2047 504,000.00 479,697.79 449,673.84  
SBGKT774 CONSTELLATION 4.5% DUE 05-09-2047 122,000.00 128,377.31 108,849.62  
SBGK3M11 CONSTELLATION 4.75% DUE 11-15-2024 1,100,000.00 1,180,049.20 1,092,740.00  
SBGHWB74 CONSTELLATION 5.25% DUE 11-15-2048 402,000.00 379,452.40 398,956.86  
SBGHWB74 CONSTELLATION 5.25% DUE 11-15-2048 397,000.00 390,161.05 393,994.71  
SBGHWB74 CONSTELLATION 5.25% DUE 11-15-2048 125,000.00 139,053.09 124,053.75  
SBGKRT85 CONSTELLATION BRANDS INC 3.5% DUE 05-09-2027 REG 150,000.00 148,835.53 144,499.50  
SBMVS5V0 CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG 800,000.00 794,720.37 638,376.00  
SBMVS5V0 CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG 225,000.00 225,521.77 178,765.28  
\* S2170473 CONSTELLATION BRANDS INC CL A 1,046.00 247,451.78 252,870.50  
\* SBMH4F51 CONSTELLATION ENERGY CORPORATION COM NPV WI 2,046.00 149,950.70 239,156.94  
SBRRD754 CONSTELLATION ENERGY GENERATION LLC 6.125% 01-15-2034 940,000.00 939,182.20 1,009,118.20  
SBRRD754 CONSTELLATION ENERGY GENERATION LLC 6.125% 01-15-2034 3,704,000.00 3,700,777.52 3,976,555.12  
SBRRD754 CONSTELLATION ENERGY GENERATION LLC 6.125% 01-15-2034 200,000.00 193,826.00 124,706.00  
C210385AC4 CONSTELLATION ENERGY GENERATION LLC 6.8% DUE 03-01-2033 1,660,000.00 1,693,951.60 1,748,428.20  
\* SBRRD709 CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053 367,000.00 377,376.02 415,972.48  
SBRRD709 CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053 429,000.00 428,828.40 486,245.76  
SBRRD709 CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053 245,000.00 246,689.00 277,692.80  
SBRRD709 CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053 1,310,000.00 1,293,972.00 1,444,806.40  
SBRRD709 CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053 400,000.00 399,840.00 453,376.00  
SBRRD709 CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053 667,000.00 666,733.20 756,004.48  
\* SB15C416 CONSTELLATION SOFT COM STK NPV 49.00 37,085.83 122,082.69  
SB15C416 CONSTELLATION SOFT COM STK NPV 330.00 40,733.78 822,189.52  
\* SB15C416 CONSTELLATION SOFT COM STK NPV 250.00 266,617.39 642,802.72  
SBRSZT77 CONSTELLATION SOFTWARE INC WARRANT 31/03/2040 211.00 0.01  
\* SBRSZT77 CONSTELLATION SOFTWARE INC WARRANT 31/03/2040 49.00  
\* SBRSZT77 CONSTELLATION SOFTWARE INC WARRANT 31/03/2040 256.00 0.02  
\* SBRLV08 CONSUMERS ENERGY 3.5% DUE 08-15-2050 615,000.00 624,702.61 456,389.76  
\* SBRLV02 CONSUMERS ENERGY 3.5% DUE 08-01-2051 615,000.00 248,593.21 294,379.06  
\* SBMNTY73 CONSUMERS ENERGY 4.2% DUE 09-01-2052 270,000.00 269,808.30 238,242.60  
SBKPD531 CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG 187,000.00 185,498.37 115,429.49  
SBKPD531 CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG 356,000.00 353,141.29 219,748.12  
SBKPD531 CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG 158,000.00 126,226.95 97,528.66  
SBKPD531 CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG 94,000.00 93,245.17 88,023.38  
SBKPD531 CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG 163,000.00 122,596.26 100,615.01  
\* SBMB8NHWS CONSUMERS ENERGY CO 2.65% 08-15-2052 273,000.00 272,778.04 182,478.66  
SB8RD0N6 CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO 258,000.00 296,703.38 222,174.12  
\* S4598899 CONCENTRAL AG DRD NPV 284.00 94,516.16 24,131.39  
SB8RP919 CONTL AIRS INC 4% DUE 04-29-2026 538,495.28 551,957.68 538,016.16  
\* SBP19C9F CONTL RES INC 4.375% DUE 01-15-2028 860,000.00 933,933.24 833,778.60  
SBYN68H5 CONTL RES INC 4.9% DUE 06-01-2044 320,000.00 362,192.14 258,867.20  
SBZ02873 CONTL RES INC FIXED 3.8% DUE 06-01-2024 300,000.00 292,698.00 297,351.00  
\* SBZ0VW77 CONVATEC GROUP PLC DRD BPO:1 WI 88,721.00 233,638.88 276,193.96  
C21684AAB2 COOPERATIVE CENTRALE RAFFEISEN BOERENLS.75 DUE 12-01-2043 REG 386,118.40 390,413.00 383,302.80  
C21684AAB2 COOPERATIVE CENTRALE RAFFEISEN BOERENLS.75 DUE 12-01-2043 REG 340,000.00 465,531.97 351,597.40  
SBOTNH9H COPA HOLDINGS SA COM STK 580.00 47,412.87 61,659.80  
\* S2208073 COPART INC COM 1,290.00 58,633.16 63,210.00  
\* S2208073 COPART INC COM 5,414.00 109,981.31 265,286.00  
\* SBKVS052 CORE & MAIN INC COM CL A COM CL A 827.00 14,400.13 31,419.07  
SBPYS2K1 COREBRIDGE FINANCIAL INC 3.9% 04-05-2032 1,300,000.00 1,298,076.00 1,177,982.00  
SBPYS2K1 COREBRIDGE FINANCIAL INC 3.9% 04-05-2032 1,495,000.00 1,318,924.45 1,354,679.30  
SBPYS2V2 COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 1,483,000.00 1,379,479.01 1,246,001.77  
SBPYS2V2 COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 533,000.00 533,556.30 447,821.27  
SBPYS2V2 COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 1,432,000.00 1,430,687.55 1,200,151.08  
SBPYS2V2 COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 185,000.00 184,968.91 155,435.15  
SBMWC9V1 COREBRIDGE FINANCIAL INC 5.75% 01-15-2034 605,000.00 603,838.40 622,484.50  
\* SBMWC9V1 COREBRIDGE FINANCIAL INC 5.75% 01-15-2034 525,000.00 523,824.25 540,172.50  
SBMTX009 COREBRIDGE FINL INC COM 1,460.00 29,548.22 31,623.60  
SBKXND11 COREBRIDGE FINL INC SR NT 3.65% 04-05-2027 940,000.00 880,214.85 905,567.80  
SBKXND11 COREBRIDGE FINL INC SR NT 3.65% 04-05-2027 830,000.00 781,362.17 799,597.10  
SBKXND14 COREBRIDGE FINL INC SR NT 4.35% 04-05-2042 115,000.00 107,841.49 97,575.20  
SBKXND14 COREBRIDGE FINL INC SR NT 4.35% 04-05-2042 449,000.00 448,880.81 380,967.52  
SBKXCL50 CORNING INC 5.45% DUE 11-15-2079 619,000.00 617,493.82 596,022.72  
SBKPKP93 CORNING INC 5.75% DUE 05-15-2040 130,000.00 130,809.10 133,597.10  
\* SBGL7X13 CORNING INC 5.85% DUE 11-15-2068 118,000.00 141,385.70 118,923.94  
\* S2224701 CORNING INC COM 4,803.00 151,841.68 146,251.35  
SBP7L895 CORP ACCIONA ENERG EUR1 130.00 5,108.48 4,032.41  
C21967BAW8 CORPORATION 3.825% DUE 08-01-2027 3,192,000.00 2,039,832.00 3,026,526.72  
SBMTYU19 CORPORATE OFFICE PTPTS L P GTD SR NT 2.75% 04-15-2031 600,000.00 549,525.27 487,722.00  
SBMTYU19 CORPORATE OFFICE PTPTS L P GTD SR NT 2.75% 04-15-2031 311,000.00 308,198.55 252,802.57  
SBMTYU19 CORPORATE OFFICE PTPTS L P GTD SR NT 2.75% 04-15-2031 1,000,000.00 989,530.00 812,870.00  
\* SBK73842 CORTEVA INC COM USDD 01 WI 4,501.00 240,809.53 215,783.76  
\* S2262884 COSTAR GROUP INC COM 2,550.00 161,802.34 222,844.50  
\* S2701271 COSTCO WHOLESALE CORP NEW COM 1,807.00 1,427,073.50 1,852,844.56  
S2701271 COSTCO WHOLESALE CORP NEW COM 1,379.00 668,281.66 910,250.32  
SBMFLY18 COTERRA ENERGY INC 3.9% 05-15-2027 915,000.00 878,896.24 885,335.70  
\* SBMGN5L3 COTERRA ENERGY INC 4.375% 03-15-2029 230,000.00 237,946.53 223,606.00  
S2162340 COTERRA ENERGY INC COM 4,718.00 127,601.58 120,403.36  
SBKTSYN6 COTTAGE HLTH CR 3.304% DUE 11-01-2049 1,222,000.00 1,235,445.15 1,014,593.68  
SBKTSYN6 COTTAGE HLTH CR 3.304% DUE 11-01-2049 790,000.00 790,000.00 591,267.60  
SBKTSYN6 COTTAGE HLTH CR 3.304% DUE 11-01-2049 115,000.00 91,298.50 86,070.60  
SBKTSYN6 COTTAGE HLTH CR 3.304% DUE 11-01-2049 1,238,000.00 1,255,372.51 926,568.72  
\* SBBSH012 CITY INC COM CL A COM CL A 2,390.00 20,555.33 29,883.80  
\* SBNYHDF3 COUPANG INC 3,835.00 66,936.46 62,088.65  
\* SBNYHDF3 COUPANG INC 6,930.00 114,128.55 112,196.70  
\* SBPDMF6 COUSINS PTPTS INC 985.00 27,467.03 23,984.75  
\* SBYTBWY9 COVESTRO AG NPV 499.00 29,959.95 29,038.29  
\* S7745638 COVIND 134.00 10,997.37 7,205.76  
S7745638 COVIND 4,221.00 219,557.07 227,089.13  
SB894944 COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO 350,000.00 331,584.07 296,285.50  
SBRRH8N1 COX COMMUNICATIONS INC NEW 5.45% 09-15-2028 845,000.00 844,923.95 864,426.55  
SBRRH8P3 COX COMMUNICATIONS INC NEW 5.7% 06-15-2033 1,500,000.00 1,498,095.00 1,566,495.00  
C22549P4C7 CR AGRICOLE S A S 301% DUE 07-12-2028 760,000.00 760,000.00 777,130.40  
\* C22531A44 CR AGRICOLE S A FLTG RT 8.125% DUE 12-29-2049 805,003.09 805,003.09 815,960.90  
\* C22531A44 CR AGRICOLE S A FLTG RT 8.125% DUE 12-29-2049 230,000.00 227,880.39 234,588.50  
\* SBQR7XU5 CR SUISSE AG FIXED 3.625% DUE 09-09-2024 1,866,000.00 1,809,953.58 1,838,887.02  
\* SBNT73Q7 CR SUISSE AG NEW 3.7% DUE 02-21-2025 1,890,000.00 1,813,455.00 1,850,820.30  
\* SBNYH4F8 CRANE CO NEW COM 311.00 23,163.57 36,977.82  
\* SBQY2W46 CRANE NNT CO COM USDD 01 311.00 11,860.81 17,800.31

|  |            |                                                                   |                         |              |               |
|--|------------|-------------------------------------------------------------------|-------------------------|--------------|---------------|
|  | S2232050   | CREDIT ACCEP CORP MICH COM                                        | 26.00                   | 12,347.14    | 13,850.98     |
|  | SBMF2N52   | CREDIT AGRICOLE SA 7.5%-FR PERP                                   | 100,000.00              | 146,096.16   | 126,529.01    |
|  | S7262610   | CREDIT AGRICOLE SA EUR3                                           | 1,291.00                | 17,897.03    | 18,328.28     |
|  | S7262610   | CREDIT AGRICOLE SA EUR3                                           | 7,751.00                | 34,940.82    | 39,055.84     |
|  | C996390126 | CREDIT SUISSE                                                     | 1,600,000.00            | -            | -             |
|  | SBP2P502   | CREDIT SUISSE AG NEW YORK 1.25% 08-07-2026                        | 2,040,000.00            | 1,175,449.00 | 1,850,218.80  |
|  | SBP2P502   | CREDIT SUISSE AG NEW YORK 1.25% 08-07-2026                        | 1,200,000.00            | 1,197,276.00 | 1,088,364.00  |
|  | SBP2P502   | CREDIT SUISSE AG NEW YORK 1.25% 08-07-2026                        | 1,000,000.00            | 846,810.00   | 906,970.00    |
|  | SBNT4004   | CREDIT SUISSE AG NEW YORK BRH MEDIUM TERM 75% DUE 08-09-2024 REI  | 2,111,000.00            | 2,112,577.40 | 2,098,737.25  |
|  | SBP5LK46   | CREDIT SUISSE AG NEW YORK BRH MEDIUM TERM 5.0% DUE 07-09-2027     | 1,200,000.00            | 1,158,024.00 | 1,201,356.00  |
|  | SBL69K85   | CREDIT SUISSE AG NEW YORK BRH MEDIUM TERM 7.5% DUE 02-15-2028     | 1,935,000.00            | 2,044,029.95 | 2,122,462.80  |
|  | SBL69K85   | CREDIT SUISSE AG NEW YORK BRH MEDIUM TERM 7.5% DUE 02-15-2028     | 900,000.00              | 897,939.00   | 987,192.00    |
|  | SBL69K85   | CREDIT SUISSE AG NEW YORK BRH MEDIUM TERM 7.5% DUE 02-15-2028     | 460,000.00              | 458,946.60   | 504,564.80    |
|  | C2254121C1 | CREDIT SUISSE FIRST BOSTON MORTGAGE SEC 03-AR18 2A3 VAR 07-25-203 | 10,684.57               | 9,951.19     | 9,857.66      |
|  | S7132551   | CREDITO EMILIANO EUR1                                             | 7.00                    | 43.32        | 62.17         |
|  | SBDSHKJ2   | CRESTWOOD MIDSTREAM PARTNERS/FINANC                               | BNDS 5.75% DUE 04-01-20 | 1,390,000.00 | 1,390,319.70  |
|  | SBXRZ1C6   | CRH AMER INC 5.125% DUE 05-18-2045                                | 2,650,000.00            | 2,624,529.85 | 2,654,452.00  |
|  | S0182704   | CRH PLC EQUITY                                                    | -                       | -            | -             |
|  | S0182704   | CRH PLC EQUITY                                                    | 1,814.00                | 75,668.58    | 125,105.57    |
|  | S80T7262   | CROCS INC COM                                                     | 370.00                  | 38,967.73    | 34,561.70     |
|  | SBIFFLV0   | CRODA INTL ORD GBP0.10609756                                      | 361.00                  | 20,884.70    | 23,240.24     |
|  | SBUP138    | CROWDSTRIKE HDGS INC CL A CL A                                    | 1,348.00                | 248,295.72   | 344,171.36    |
|  | SBUP138    | CROWDSTRIKE HDGS INC CL A CL A                                    | 1,042.00                | 259,306.44   | 266,043.44    |
|  | SBK9P211   | CROWLEY CORRO LLC 1.81% DUE 08-15-2043                            | 292,239.09              | 292,239.09   | 280,023.50    |
|  | SBQ3PVZ5   | CROWN CASTLE INC 5.0% 01-11-2028                                  | 646,000.00              | 643,576.61   | 644,540.04    |
|  | SBQ3PVZ5   | CROWN CASTLE INC 5.0% 01-11-2028                                  | 2,474,000.00            | 2,352,762.74 | 2,468,408.76  |
|  | SBQ3PVZ5   | CROWN CASTLE INC 5.0% 01-11-2028                                  | 3,685,000.00            | 3,678,698.30 | 3,676,671.90  |
|  | SBNDW016   | CROWN CASTLE INC 5.1% DUE 05-01-2033                              | 282,000.00              | 250,001.19   | 280,245.96    |
|  | SB5BH2X2   | CROWN CASTLE INC 5.0% 06-01-2029                                  | 307,000.00              | 306,195.02   | 314,420.19    |
|  | SB5BH2X2   | CROWN CASTLE INC 5.0% 06-01-2029                                  | 1,575,000.00            | 1,569,660.75 | 1,613,067.75  |
|  | SB54CSJ2   | CROWN CASTLE INC 5.8% 03-01-2034                                  | 596,000.00              | 596,367.17   | 618,862.56    |
|  | SB54CSJ2   | CROWN CASTLE INC 5.8% 03-01-2034                                  | 75,000.00               | 74,876.25    | 77,877.00     |
|  | SB54CSJ2   | CROWN CASTLE INC 5.8% 03-01-2034                                  | 520,000.00              | 519,142.00   | 539,947.20    |
|  | SBFG5C21   | CROWN CASTLE INC COM                                              | 2,742.00                | 413,450.21   | 315,850.98    |
|  | SBPTM144   | CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027                   | 3,365,000.00            | 3,254,172.61 | 3,150,178.40  |
|  | SBMG11F2   | CROWN CASTLE INTL 2.25% DUE 01-15-2031                            | 425,000.00              | 432,556.50   | 352,435.50    |
|  | SBK9Z6H4   | CROWN CASTLE INTL 3.1% DUE 11-15-2029                             | 1,100,000.00            | 1,097,921.00 | 986,227.00    |
|  | SIF28N23   | CROWN CASTLE INTL 1.65% DUE 09-01-2027                            | 1,020,000.00            | 956,478.91   | 970,846.20    |
|  | SIF28N23   | CROWN CASTLE INTL 1.65% DUE 09-01-2027                            | 1,320,000.00            | 1,320,158.63 | 3,140,000.00  |
|  | SIFW3K3V4  | CROWN CASTLE INTL 3.8% DUE 02-15-2028                             | 3,800,000.00            | 3,988,789.76 | 3,613,686.00  |
|  | SBK9Z6Q3   | CROWN CASTLE INTL 4% DUE 11-15-2049                               | 230,000.00              | 204,864.23   | 182,689.00    |
|  | SBKPR168   | CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031                        | 327,000.00              | 257,568.09   | 266,701.70    |
|  | SB166883   | CROWN CASTLE INTL CORP 4.3% 02-15-2029                            | 950,000.00              | 1,109,136.00 | 916,113.50    |
|  | SB166883   | CROWN CASTLE INTL CORP 4.3% 02-15-2029                            | 400,000.00              | 431,361.10   | 385,732.00    |
|  | SBNKBIX9   | CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG               | 885,000.00              | 847,927.33   | 799,208.10    |
|  | SBNKBIX9   | CROWN CASTLE INTL CORP NEW 1.05% DUE 07-15-2026 REG               | 518,000.00              | 516,373.48   | 467,785.08    |
|  | SBKPR157   | CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG                | 193,000.00              | 140,741.17   | 138,081.85    |
|  | SBKPR157   | CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG                | 1,333,000.00            | 861,080.81   | 953,694.85    |
|  | SBKPR157   | CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG                | 551,000.00              | 495,668.00   | 394,212.95    |
|  | SBMGFFV8   | CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051                      | 165,000.00              | 100,353.00   | 115,849.80    |
|  | SBMGFFV8   | CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051                      | 130,000.00              | 100,152.72   | 91,275.60     |
|  | C99410996  | CROWN EUROPE SMALL BUVOITS III PLC                                | 1.00                    | 1.01         | 12,131,136.27 |
|  | C99411194  | CROWN EUROPEAN BUVOIT OPPORTUNITIES II PLC                        |                         | 1.02         | 4,055,590.74  |
|  | S2427986   | CROWN HDGS INC COM                                                | 648.00                  | 59,559.68    | 59,674.32     |
|  | SBDR6MR2   | CSAIL 2016-C7 COM1 3.502% DUE 11-15-2049                          | 386,000.00              | 391,567.56   | 365,234.90    |
|  | CL2661PAC3 | CSL FIN PLC GTD SR NT 1444 4.25% 04-27-2032                       | 600,000.00              | 597,870.00   | 585,162.00    |
|  | S6185495   | CSL LTD NPV                                                       | 1,280.00                | 243,553.18   | 250,362.41    |
|  | S6185495   | CSL LTD NPV                                                       | 1,238.00                | 179,642.99   | 242,147.40    |
|  | C29448E42  | CSMC MTG BACKED TR VAR RT 17.04432% DUE 08-25-2037                |                         | 1.00         | 1.00          |
|  | CL26408H7  | CSX CORP 3.35% 09-15-2049                                         | 308,000.00              | 245,893.24   | 233,633.40    |
|  | CL26408H55 | CSX CORP 3.8% DUE 04-15-2050                                      | 360,000.00              | 282,072.05   | 294,800.40    |
|  | SBYMPH57   | CSX CORP 3.8% DUE 11-01-2046                                      | 330,000.00              | 263,270.70   | 274,774.50    |
|  | SB8ZMY93   | CSX CORP 4.1 DUE 03-15-2044                                       | 247,000.00              | 288,798.43   | 216,964.80    |
|  | SB8ZMY93   | CSX CORP 4.1 DUE 03-15-2044                                       | 395,000.00              | 391,115.99   | 294,264.00    |
|  | SB8ZMY93   | CSX CORP 4.1 DUE 03-15-2044                                       | 22,000.00               | 18,433.98    | 19,324.80     |
|  | SB6Z3Z81   | CSX CORP 4.4 DUE 03-01-2043 REG                                   | 291,000.00              | 296,482.31   | 266,448.33    |
|  | SBNDW393   | CSX CORP 4.5% 11-15-2052                                          | 3,098,000.00            | 3,077,913.94 | 2,887,274.04  |
|  | SBNDW393   | CSX CORP 4.5% 11-15-2052                                          | 375,000.00              | 298,773.75   | 349,492.00    |
|  | SBNDW393   | CSX CORP 4.5% 11-15-2052                                          | 380,000.00              | 377,084.23   | 354,152.40    |
|  | SBNDW393   | CSX CORP 4.5% 11-15-2052                                          | 1,114,000.00            | 1,106,770.14 | 1,038,125.72  |
|  | SBR30B13   | CSX CORP 4.5% DUE 08-01-2054                                      | 960,000.00              | 959,620.05   | 889,708.80    |
|  | SBR30B13   | CSX CORP 4.5% DUE 08-01-2054                                      | 260,000.00              | 253,566.10   | 240,962.80    |
|  | SBSP9H80   | CSX CORP 4.75% DUE 05-30-2042                                     | 100,000.00              | 104,020.28   | 95,806.00     |
|  | CL26408H6  | CSX CORP 4.75% DUE 05-30-2048                                     | 23,000.00               | 22,804.83    | 21,940.62     |
|  | SB89GDG7   | CSX CORP 5.5% DUE 04-15-2041                                      | 951,000.00              | 1,076,661.13 | 994,584.33    |
|  | SBG48SK7   | CSX CORP 6% DUE 10-01-2036                                        | 265,000.00              | 337,131.20   | 291,613.95    |
|  | SBG48SK7   | CSX CORP 6% DUE 10-01-2036                                        | 1,000,000.00            | 1,424,089.46 | 1,100,430.00  |
|  | S2160753   | CSX CORP COM STR                                                  | 12,451.00               | 174,682.07   | 431,676.17    |
|  | CL26408H5  | CSX CORP FIXED 3.8% DUE 03-01-2028                                | 4,625,000.00            | 4,522,782.82 | 4,540,038.75  |
|  | CL26408H2  | CSX CORP FIXED 4.3% DUE 03-01-2048                                | 691,000.00              | 662,596.68   | 615,432.24    |
|  | CL26408H2  | CSX CORP FIXED 4.3% DUE 03-01-2048                                | 600,000.00              | 598,168.98   | 534,384.00    |
|  | CL26408H2  | CSX CORP FIXED 4.3% DUE 03-01-2048                                | 110,000.00              | 96,536.00    | 97,970.40     |
|  | CL26408H2  | CSX CORP FIXED 4.3% DUE 03-01-2048                                | 1,305,000.00            | 1,317,288.96 | 1,162,285.20  |
|  | CL26408H0  | CSX CORP FIXED 4.65% DUE 03-01-2068                               | 113,000.00              | 101,384.81   | 104,210.86    |
|  | S5881857   | CTS EVENTIM AG & C NPV                                            | 112.00                  | 3,434.07     | 7,744.92      |
|  | SB6GWS913  | CUBESMART                                                         | 1,402.00                | 58,606.63    | 64,982.70     |
|  | SBKTR5K7   | CUBESMART L P 3.0% DUE 02-15-2030                                 | 500,000.00              | 498,115.00   | 443,540.00    |
|  | SBGJTJ78   | CUBESMART L P 3.25% DUE 09-01-2026                                | 100,000.00              | 99,504.00    | 94,936.00     |
|  | SB15HB85   | CUBESMART L P 4.375% DUE 02-15-2029                               | 3,181,000.00            | 2,981,429.55 | 3,060,627.79  |
|  | SBNNJDF0   | CUBESMART L P SR NT 2.25% 12-15-2028                              | 2,235,000.00            | 1,928,181.80 | 1,972,074.60  |
|  | S2239556   | CULLEN / FROST BANKERS INC COM                                    | 359.00                  | 41,804.20    | 38,947.91     |
|  | S2240202   | CUMMINS INC                                                       | 390.00                  | 188,533.14   | 216,331.71    |
|  | S2241205   | CURTISS WRIGHT CORP COM                                           | 245.00                  | 36,507.78    | 54,583.55     |
|  | S2241205   | CURTISS WRIGHT CORP COM                                           | 960.00                  | 188,607.36   | 211,650.50    |
|  | SBH458J4   | CVS CAREMARK CORP 5.3 DUE 12-05-2043                              | 1,510,000.00            | 1,739,271.81 | 1,464,654.70  |
|  | SBH458J4   | CVS CAREMARK CORP 5.3 DUE 12-05-2043                              | 507,000.00              | 509,462.30   | 491,774.79    |
|  | SBMXRPN9   | CVS HEALTH CORP 1.75% DUE 08-21-2030                              | 1,261,000.00            | 1,048,308.05 | 1,043,855.80  |
|  | SBMXRPN9   | CVS HEALTH CORP 1.75% DUE 08-21-2030                              | 995,000.00              | 804,557.00   | 823,661.00    |
|  | SBMXRPN1   | CVS HEALTH CORP 2.7% DUE 08-21-2040                               | 570,000.00              | 569,763.58   | 407,783.70    |
|  | SBMXRPN1   | CVS HEALTH CORP 2.7% DUE 08-21-2040                               | 185,000.00              | 118,128.05   | 132,350.85    |
|  | SBK5RA58   | CVS HEALTH CORP 3% DUE 08-15-2026                                 | 1,280,000.00            | 1,193,233.20 | 1,224,627.20  |
|  | SBKXKM66   | CVS HEALTH CORP 3.25% DUE 08-15-2029                              | 480,000.00              | 476,829.66   | 447,456.00    |
|  | SBKXKM66   | CVS HEALTH CORP 3.25% DUE 08-15-2029                              | 2,193,000.00            | 1,890,311.63 | 2,044,314.60  |
|  | SBM6CF53   | CVS HEALTH CORP 4.125% DUE 04-01-2040 REG                         | 705,000.00              | 595,654.50   | 606,671.65    |
|  | SBM6CF53   | CVS HEALTH CORP 4.125% DUE 04-01-2040 REG                         | 900,000.00              | 886,606.78   | 872,617.00    |
|  | SBM6CF53   | CVS HEALTH CORP 4.125% DUE 04-01-2040 REG                         | 589,000.00              | 542,013.41   | 506,852.17    |
|  | SBM6CF53   | CVS HEALTH CORP 4.125% DUE 04-01-2040 REG                         | 885,000.00              | 872,086.61   | 761,569.05    |
|  | SIF3V2P3   | CVS HEALTH CORP 4.3% DUE 03-25-2028                               | 1,000,000.00            | 999,030.00   | 984,100.00    |
|  | SIF3V2P3   | CVS HEALTH CORP 4.3% DUE 03-25-2028                               | 2,189,000.00            | 2,173,111.24 | 2,154,194.90  |
|  | SIF3V2P3   | CVS HEALTH CORP 4.3% DUE 03-25-2028                               | 285,000.00              | 282,250.86   | 280,468.50    |
|  | SIF3V2P3   | CVS HEALTH CORP 4.3% DUE 03-25-2028                               | 304,000.00              | 299,914.24   | 299,166.40    |
|  | SF4KJ96    | CVS HEALTH CORP 4.78% DUE 03-25-2038                              | 1,441,000.00            | 1,705,367.64 | 1,366,327.38  |
|  | SF4KJ96    | CVS HEALTH CORP 4.78% DUE 03-25-2038                              | 1,260,000.00            | 1,232,254.78 | 1,194,706.80  |
|  | SF4KJ96    | CVS HEALTH CORP 4.78% DUE 03-25-2038                              | 2,378,000.00            | 2,704,374.83 | 2,254,772.04  |
|  | SF4KJ96    | CVS HEALTH CORP 4.78% DUE 03-25-2038                              | 2,345,000.00            | 2,532,749.87 | 2,223,482.10  |
|  | SF4KJ96    | CVS HEALTH CORP 4.78% DUE 03-25-2038                              | 793,000.00              | 808,456.08   | 751,906.74    |
|  | SF4KJ96    | CVS HEALTH CORP 4.78% DUE 03-25-2038                              | 1,240,000.00            | 1,270,601.85 | 1,175,743.20  |
|  | SF4KJ96    | CVS HEALTH CORP 4.78% DUE 03-25-2038                              | 2,250,000.00            | 2,217,059.14 | 2,133,405.40  |
|  | SF4KJ96    | CVS HEALTH CORP 4.78% DUE 03-25-2038                              | 180,000.00              | 153,763.00   | 170,672.10    |
|  | SF4KJ96    | CVS HEALTH CORP 4.78% DUE 03-25-2038                              | 1,130,000.00            | 1,113,415.54 | 1,071,442.00  |
|  | SBYPFC8    | CVS HEALTH CORP 4.875% DUE 07-20-2035                             | 74,000.00               | 77,638.82    | 72,927.00     |
|  | SBPFC8H8   | CVS HEALTH CORP 4.875% DUE 07-20-2035                             | 1,360,000.00            | 1,386,822.73 | 1,340,280.00  |
|  | SBQDMXK0   | CVS HEALTH CORP 5.0% 01-30-2029                                   | 1,400,000.00            | 1,394,974.00 | 1,425,158.00  |
|  | SF4KJH4    | CVS HEALTH CORP 5.0% DUE 03-25-2048                               | 601,836.40              | 601,836.40   | 432,105.60    |
|  | SF4KJH4    | CVS HEALTH CORP 5.05% DUE 03-25-2048                              | 790,000.00              | 788,400.1    | 742,094.40    |
|  | SF4KJH4    | CVS HEALTH CORP 5.05% DUE 03-25-2048                              | 33,000.00               | 30,914.97    | 30,998.88     |
|  | SF4KJH4    | CVS HEALTH CORP 5.05% DUE 03-25-2048                              | 525,000.00              | 524,261.05   | 3,180,320.35  |
|  | SF4KJH4    | CVS HEALTH CORP 5.05% DUE 03-25-2048                              |                         |              |               |

|  |            |                                                                  |            |               |               |               |
|--|------------|------------------------------------------------------------------|------------|---------------|---------------|---------------|
|  | S8Q0MLB5   | CVS HEALTH CORP 5.875%                                           | 06-01-2053 | 28,000.00     | 25,168.60     | 29,561.56     |
|  | S8Q0MLB5   | CVS HEALTH CORP 5.875%                                           | 06-01-2053 | 285,000.00    | 288,715.84    | 300,894.45    |
|  | S8Q0MLB5   | CVS HEALTH CORP 5.875%                                           | 06-01-2053 | 300,000.00    | 307,610.00    | 327,885.00    |
|  | S8Q0MLB5   | CVS HEALTH CORP 5.875%                                           | 06-01-2053 | 2,446,000.00  | 2,412,851.61  | 2,582,413.42  |
|  | S8Q0MLB5   | CVS HEALTH CORP 5.875%                                           | 06-01-2053 | 135,000.00    | 130,115.70    | 142,528.95    |
|  | S8B8X32    | CVS HEALTH CORP 6.125% DUE 09-15-2039                            |            | 140,000.00    | 141,838.04    | 148,904.00    |
|  | S83TDF49   | CVS HEALTH CORP 6.943% DUE 01-10-2030                            |            | 395,268.73    | 465,673.96    | 403,668.19    |
|  | S2577609   | CVS HEALTH CORP COM                                              |            | 3,138.00      | 225,248.33    | 247,776.48    |
|  | S2577609   | CVS HEALTH CORP COM                                              |            | 8,110.00      | 71,189.56     | 640,365.60    |
|  | S8Q0MLF9   | CVS HEALTH CORP SR NT 6% 06-01-2063                              |            | 580,000.00    | 574,611.80    | 619,132.60    |
|  | S8Q0MLF9   | CVS HEALTH CORP SR NT 6% 06-01-2063                              |            | 245,000.00    | 242,723.95    | 261,530.15    |
|  | S8Q0MLF9   | CVS HEALTH CORP SR NT 6% 06-01-2063                              |            | 52,000.00     | 46,723.79     | 55,508.44     |
|  | S8M6P14    | CVS HEALTH CORPORATION 2.125% DUE 09-15-2031 BEQ                 |            | 960,000.00    | 894,528.62    | 795,331.20    |
|  | S8M6P9B3   | CVS HLTH CORP COM FIXED 5% DUE 02-20-2026                        |            | 2,800,000.00  | 2,799,043.31  | 2,812,964.00  |
|  | S8Q73XV6   | CYBER-ARK SOFTWARE LTD COM ILS0.01                               |            | 98.00         | 11,807.58     | 21,466.90     |
|  | C994L2992  | CYPRESS ESCROW AGENT LLC                                         |            | 1.00          | 1.00          | 1,486.00      |
|  | S2250687   | D R HORTON INC COM                                               |            | 1,971.00      | 160,462.93    | 299,552.58    |
|  | S2250687   | D R HORTON INC COM                                               |            | 2,031.00      | 275,954.33    | 308,671.38    |
|  | S6250906   | DAI NIPPON PRINTING NPV                                          |            | 535.00        | 12,152.72     | 15,835.97     |
|  | S8LGVIO9   | DAIEI KANKYO CO LT NPV                                           |            | 4,500.00      | 61,878.27     | 79,575.12     |
|  | S6250025   | DAIFUKU CO LTD NPV                                               |            | 5,700.00      | 116,666.24    | 115,330.19    |
|  | S6250025   | DAIFUKU CO LTD NPV                                               |            | 832.00        | 15,363.21     | 16,834.16     |
|  | S8601054   | DAI-ICHI LIFE HOLD NPV                                           |            | 2,461.00      | 40,827.84     | 52,229.48     |
|  | S8601054   | DAI-ICHI LIFE HOLD NPV                                           |            | 14,000.00     | 241,223.81    | 297,120.16    |
|  | S8017091   | DAIICHI SANKYO COM NPV                                           |            | 4,723.00      | 86,721.38     | 129,716.67    |
|  | S8017091   | DAIICHI SANKYO COM NPV                                           |            | 3,300.00      | 93,411.77     | 90,634.13     |
|  | S6250724   | DAIKIN INDUSTRIES NPV                                            |            | 700.00        | 91,789.75     | 114,126.12    |
|  | S8P6V104   | DAMLER TRUCK HOLD NPV                                            |            | 1,375.00      | 36,909.43     | 51,672.77     |
|  | S6250508   | DARTO TRUST CONST NPV                                            |            | 149.00        | 15,796.99     | 17,280.11     |
|  | S6251363   | DAIWA HOUSE INDS NPV                                             | 10-10-2033 | 1,545.00      | 43,768.83     | 46,816.85     |
|  | S6251363   | DAIWA HOUSE INDS NPV                                             | 10-10-2033 | 11,800.00     | 320,490.46    | 357,565.61    |
|  | S8026WY0   | DAIWA HOUSE REIT INVESTMENT CO                                   |            | 6.00          | 13,287.07     | 10,712.16     |
|  | S6251448   | DAIWA SECS GROUP INC                                             |            | 3,415.00      | 18,613.69     | 22,990.33     |
|  | S8P4Q3P1   | DALLAS FT WORTH TEX INTL APPT REV 4.507%11-01-2051               |            | 240,000.00    | 240,000.00    | 224,726.64    |
|  | S8LGVGD7   | DANNAHER CORP 2.6% DUE 10-01-2050                                |            | 684,000.00    | 607,130.77    | 459,682.20    |
|  | S8P6PYV2   | DANNAHER CORP 2.8% SNR 10/12/2051 USD1000                        |            | 774,000.00    | 592,593.31    | 538,696.26    |
|  | S2250870   | DANNAHER CORP COM                                                |            | 4,171.00      | 911,327.77    | 964,919.14    |
|  | S8P83M02   | DANNAHER CORP SR NT 2.8% 12-10-2051                              |            | 612,000.00    | 608,385.43    | 425,945.88    |
|  |            | Danish krone                                                     |            | 4,035.22      | 4,035.22      | 4,035.22      |
|  |            | Danish krone                                                     |            | 4,041.10      | 4,041.10      | 4,041.10      |
|  |            | Danish krone                                                     |            | 31,738.27     | 31,738.27     | 31,738.27     |
|  |            | Danish krone                                                     |            | 10,978.09     | 10,978.09     | 10,978.09     |
|  |            | Danish krone                                                     |            | -             | -             | -             |
|  |            | Danish krone                                                     |            | -             | -             | -             |
|  |            | Danish krone                                                     |            | -             | -             | -             |
|  |            | Danish krone                                                     |            | -             | -             | -             |
|  | S619YTB3   | DANONE EURO 25                                                   |            | 1,652.00      | 117,910.81    | 107,084.07    |
|  | S4588825   | DANONE BANK A/S DKK10                                            |            | 1,774.00      | 12,208.59     | 47,423.38     |
|  | C23636A2A  | DANSKE BK A/S 1.621% DUE 09-11-2026                              |            | 200,000.00    | 200,000.00    | 186,668.00    |
|  | C23636ABF7 | DANSKE BK A/S 4.466% DUE 01-09-2026                              |            | 5,402,000.00  | 5,413,779.80  | 5,440,786.36  |
|  | C23636ABF7 | DANSKE BK A/S 4.466% DUE 01-09-2026                              |            | 580,000.00    | 580,000.00    | 584,164.40    |
|  | C23636ABD2 | DANSKE BK A/S VAR RT 3.773% DUE 03-28-2025                       |            | 680,000.00    | 680,000.00    | 676,171.60    |
|  | C23636ABD2 | DANSKE BK A/S VAR RT 6.259% DUE 09-22-2026                       |            | 2,475,000.00  | 2,475,000.00  | 2,516,505.75  |
|  | S8RWVHW56  | DARDEN RESTAURANTS INC 6.3%                                      | 10-10-2033 | 1,746,000.00  | 1,754,144.66  | 1,880,197.56  |
|  | S8RWVHW56  | DARDEN RESTAURANTS INC 6.3%                                      | 10-10-2033 | 825,000.00    | 818,686.25    | 888,409.50    |
|  | S8RWVHW56  | DARDEN RESTAURANTS INC 6.3%                                      | 10-10-2033 | 2,668,000.00  | 2,649,884.28  | 2,873,062.48  |
|  | S8RWVHW56  | DARDEN RESTAURANTS INC 6.3%                                      | 10-10-2033 | 220,000.00    | 218,585.40    | 236,309.90    |
|  | S2289874   | DARDEN RESTAURANTS INC COM                                       |            | 783.00        | 98,715.10     | 128,646.90    |
|  | S2250280   | DARLING INGREDIENTS INC COMSTK                                   |            | 1,009.00      | 6,436.29      | 50,288.56     |
|  | S8MT9L19   | DASSAULT AVIATION EURO 80                                        |            | 53.00         | 7,829.28      | 10,491.52     |
|  | S8MT9L19   | DASSAULT AVIATION EURO 80                                        |            | 1,858.00      | 346,702.15    | 367,797.20    |
|  | S8MH85Y5   | DASSAULT SYSTEMES EURO 10                                        |            | 7,872.00      | 372,518.40    | 384,658.93    |
|  | S8MH85Y5   | DASSAULT SYSTEMES EURO 10                                        |            | 1,715.00      | 54,935.60     | 83,802.10     |
|  | S8K79Y49   | DATADOG INC COM USD0.00001 CL A                                  |            | 1,719.00      | 166,194.63    | 208,652.22    |
|  | S8K79Y49   | DATADOG INC COM USD0.00001 CL A                                  |            | 1,290.00      | 155,612.70    | 156,580.20    |
|  | S8MQC5W17  | DAVIDE CAMPARI MIL EURO 01                                       |            | 26,947.00     | 266,234.64    | 304,069.95    |
|  | S8MQC5W17  | DAVIDE CAMPARI MIL EURO 01                                       |            | 1,359.00      | 13,326.86     | 15,334.96     |
|  | C994L3190  | DAVIDSON KEMPNER INSTITUTIONAL PARTNERS LP                       |            | 40,000,000.00 | 40,000,000.00 | 86,963,416.00 |
|  | S2890887   | DAYVIA INC COM                                                   |            | 368.00        | 30,768.40     | 38,551.68     |
|  | S8FX1V56   | DAYFORCE INC                                                     |            | 953.00        | 48,118.44     | 63,965.36     |
|  | S6175203   | DBS GROUP HLDGS NPV                                              |            | 4,665.00      | 85,825.95     | 118,154.54    |
|  | S6175203   | DBS GROUP HLDGS NPV                                              |            | 8,548.00      | 191,331.36    | 216,502.68    |
|  | S6175203   | DBS GROUP HLDGS NPV                                              |            | 21,200.00     | 497,118.44    | 536,950.95    |
|  | S8K4712    | DC COMML MFG TR 6.3143% DUE 09-12-2040                           |            | 695,000.00    | 694,997.78    | 715,685.70    |
|  | S0242493   | DCC ORD EURO 25 (CDI)                                            |            | 256.00        | 20,768.64     | 18,856.44     |
|  | S0242493   | DCC ORD EURO 25 (CDI)                                            |            | 252.00        | 23,356.81     | 18,561.80     |
|  | S0242493   | DCC ORD EURO 25 (CDI)                                            |            | 3,796.00      | 222,406.97    | 279,605.58    |
|  | S8K9P3X9   | DCP MIDSTREAM OPER 5.6% DUE 04-01-2044                           |            | 1,060,000.00  | 981,645.07    | 1,038,047.40  |
|  | S8K9P3X9   | DCP MIDSTREAM OPER 5.6% DUE 04-01-2044                           |            | 1,212,000.00  | 1,137,630.37  | 1,186,899.48  |
|  | S8LBZG81   | DCP MIDSTREAM OPER 5.625% DUE 07-15-2027                         |            | 4,652,000.00  | 4,654,292.07  | 4,765,834.44  |
|  | S8K77184   | DCP MIDSTREAM OPER FIXED 5.125% 05-15-2029                       |            | 2,292,000.00  | 2,179,231.53  | 2,293,443.96  |
|  | S8P6MDL6   | DCP MIDSTREAM OPER LP GTO SR NT 3.25% 02-15-2032                 |            | 460,000.00    | 460,000.00    | 399,054.60    |
|  | S2267178   | DECKERS OUTDOOR CORP COM                                         |            | 165.00        | 13,673.41     | 110,290.95    |
|  | S2261203   | DEERE & CO COM                                                   |            | 1,680.00      | 575,756.58    | 671,781.60    |
|  | S8MTPTQ3   | DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.15% DUE 09-15-2027     |            | 385,000.00    | 384,341.65    | 382,763.15    |
|  | S8MQMQG4   | DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028         |            | 153,000.00    | 152,772.03    | 156,860.19    |
|  | S8RS13P2   | DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKENTRY 5.15% 09-08-2028   |            | 669,000.00    | 668,525.01    | 681,644.10    |
|  | S8V1ZF85   | DEFAULTED KAISA GROUP HOLDINGS LIMITED 10.875% SNR NTS 23/       |            | 1,500,000.00  | 1,545,750.00  | 55,755.00     |
|  | S2621232   | DEFAULTED HOLLINGER INC SR SECN NT 1444.0-0% DUE 12-31-2040      |            | 233,281.33    |               |               |
|  | S8NOYR55   | DEFAULTED KAISA GROUP HOLDINGS LIMITED 9.75% 28/09/2023          |            | 1,300,000.00  | 1,310,937.33  | 48,477.00     |
|  | C92918XA3  | DEFAULTED PVTPL VOYAGER AVIATION HLDGS LLC / VOYAGER FIN CO 8.5% |            | 302,000.00    | 302,000.00    | 244,390.48    |
|  | S8LCY4N7   | DEFAULTED SVB FINANCIAL GROUP 4.25%12-31-2049                    |            | 1,100,000.00  | 1,100,000.00  | 13,002.00     |
|  | S82CNB82   | DELIVERY HERO SE NPV                                             |            | 454.00        | 20,722.57     | 12,653.30     |
|  | S8LVT9D9   | DELL INTL L L C / EMC CORP FIRST LIEN NTS.85% 07-15-2025         |            | 900,000.00    | 1,032,853.85  | 908,919.00    |
|  | S8RBVT70   | DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041               |            | 1,300,000.00  | 1,295,684.00  | 986,136.00    |
|  | S8RBVT70   | DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041               |            | 1,788,000.00  | 1,339,698.94  | 1,356,591.36  |
|  | S8RBVT70   | DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041               |            | 1,601,000.00  | 1,205,476.80  | 1,214,710.72  |
|  | S8RBWRB10  | DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051                |            | 65,000.00     | 39,598.62     | 47,255.00     |
|  | S8RBWRB10  | DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051                |            | 59,000.00     | 39,871.83     | 42,893.60     |
|  | S8RBWRB10  | DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051                |            | 1,374,000.00  | 1,375,502.66  | 998,898.00    |
|  | S8L98272   | DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026                     |            | 600,000.00    | 685,284.00    | 600,714.00    |
|  | S8C3PVK0   | DELL INTL L L C/EMC CORP 5.75% 02-01-2033                        |            | 700,000.00    | 698,516.00    | 738,486.00    |
|  | C24703T4D8 | DELL INTL L L C/EMC CORP 6.02% DUE 06-15-2026                    |            | 313,000.00    | 367,836.21    | 320,558.63    |
|  | S8L98216   | DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD                     |            | 332,000.00    | 497,693.52    | 408,751.76    |
|  | S8L98216   | DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD                     |            | 328,000.00    | 271,665.60    | 280,709.04    |
|  | S8L590F4   | DELL INTL L L C/EMC CORP 8.35% 07-15-2046                        |            | 33,000.00     | 34,615.95     | 43,633.92     |
|  | S81XG6L5   | DELPHI FINANCIAL GROUP INC FLTG RT DUE 05-15-2037                |            | 38,623.00     | 965,238.75    | 912,322.50    |
|  | S8MVT184   | DELTA AIR LINES 7.375% DUE 01-15-2026                            |            | 600,000.00    | 677,703.84    | 627,866.00    |
|  | S8L13J32   | DELTA AIR LINES INC DEL 2.0% 12-10-2029 REG                      |            | 393,360.58    | 400,302.57    | 391,072.29    |
|  | S8KBSV55   | DELTA AIR LINES INC DEL 2.5% DUE 10-28-2024                      |            | 1,400,000.00  | 1,384,923.08  | 1,363,726.00  |
|  | S81W9D46   | DELTA AIR LINES INC DEL COM NEW COM NEW                          |            | 4,072.00      | 131,906.33    | 163,816.56    |
|  | S8YT32P6   | DELTA AIR LINES PASS THRU TR 2015-1AA 3.625% DUE 07-30-2027      |            | 1,042,335.85  | 1,025,470.85  | 974,917.57    |
|  | S6260734   | DELTA ELECTRONIC TW01D                                           |            | 6,417.00      | 42,080.60     | 65,548.93     |
|  | S8D21R11   | DEMANT A/S DKK20                                                 |            | 263.00        | 7,795.71      | 11,535.86     |
|  | S8D21R11   | DEMANT A/S DKK20                                                 |            | 6,815.00      | 165,293.82    | 298,923.44    |
|  | S6640381   | DENSO CORP NPV                                                   |            | 4,476.00      | 52,979.86     | 67,530.51     |
|  | S8YNPPC6   | DENTSPLY SIRONA INC COM                                          |            | 1,338.00      | 46,722.84     | 47,619.42     |
|  | S6416281   | DENTSU GROUP INC NPV                                             |            | 521.00        | 20,722.57     | 13,370.53     |
|  | S2141941   | DESCARTES SYSTEMS COM NPV                                        |            | 1,395,000.00  | 1,050,360.39  | 1,118,033.78  |
|  | S2141941   | DESCARTES SYSTEMS COM NPV                                        |            | 200.00        | 13,760.65     | 16,886.09     |
|  | S5750355   | DEUTSCHE BANK AG NPV(REGD)                                       |            | 4,979.00      | 56,898.38     | 68,002.65     |
|  | C251526C36 | DEUTSCHE BANK NY 6.72% DUE 01-18-2029                            |            | 5,325,000.00  | 5,366,650.73  | 5,584,167.75  |
|  | C251526C36 | DEUTSCHE BK AG N Y BRANCH 2.311% 11-16-2027                      |            | 630,000.00    | 598,465.56    | 576,210.60    |
|  | C251526C36 | DEUTSCHE BK AG N Y BRANCH 2.311% 11-16-2027                      |            | 1,053,000.00  | 1,052,634.74  | 926,510.06    |
|  | S8MYR553   | DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG   |            | 213,000.00    | 178,393.89    | 178,802.85    |
|  | S8P0VP50   | DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029                      |            | 690,000.00    | 690,000.00    | 726,590.70    |
|  | S8P0VP50   | DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029                      |            | 1,050,000.00  | 1,050,000.00  | 1,105,681.50  |
|  | S8P0VP50   | DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029                      |            | 3,115,000.00  | 3,174,436.40  | 3,280,188.45  |
|  | S8P0VP50   | DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029                      |            | 2,460,000.00  | 2,460,000.00  | 2,590,453.00  |
|  | C251526C74 | DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034                      |            | 1,056,000.00  | 1,061,        |               |

|   |            |                                                                 |              |              |              |
|---|------------|-----------------------------------------------------------------|--------------|--------------|--------------|
|   | SBFN08Q3   | DEVON ENERGY CORP 4.75% DUE 05-15-2042                          | 290,000.00   | 274,464.36   | 254,025.50   |
|   | S83Q7W10   | DEVON ENERGY CORP 5.6 DUE 07-15-2041                            | 475,000.00   | 444,422.46   | 460,792.75   |
|   | S83Q7W10   | DEVON ENERGY CORP 5.6 DUE 07-15-2041                            | 1,380,000.00 | 1,568,440.54 | 1,532,742.20 |
|   | S83Q7W10   | DEVON ENERGY CORP 5.6 DUE 07-15-2041                            | 1,530,000.00 | 1,530,880.33 | 1,484,237.70 |
|   | S83Q7W10   | DEVON ENERGY CORP 5.6 DUE 07-15-2041                            | 1,139,000.00 | 1,250,865.74 | 1,104,932.51 |
|   | S83Q7W10   | DEVON ENERGY CORP 5.6 DUE 07-15-2041                            | 901,000.00   | 840,083.39   | 874,051.09   |
|   | S2864107   | DEVON ENERGY CORP 7.95% DUE 04-15-2032                          | 327,000.00   | 449,462.47   | 380,830.74   |
|   | SBNVCY72   | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                       | 960,000.00   | 863,447.40   | 853,152.00   |
| * | SBNVCY72   | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                       | 58,000.00    | 51,254.60    | 51,544.60    |
|   | SBNVCY72   | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                       | 880,000.00   | 921,069.15   | 782,056.00   |
|   | SBNKF575   | DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO                        | 754,000.00   | 783,500.21   | 724,654.32   |
|   | SBNKF575   | DEVON ENERGY CORP NEW 4.5% 1-15-2030 BEO                        | 834,000.00   | 889,597.97   | 801,540.72   |
|   | SBNMHL28   | DEVON ENERGY CORP NEW 5.25% 09-15-2024 BEO                      | 167,000.00   | 171,713.08   | 166,632.60   |
|   | SBNKF586   | DEVON ENERGY CORP NEW 5.25% 10-15-2027 BEO                      | 74,000.00    | 47,642.72    | 74,507.64    |
|   | SBNKF553   | DEVON ENERGY CORP NEW 5.875% 06-15-2028 BEO                     | 662,000.00   | 700,244.39   | 667,905.04   |
|   | SBNKF553   | DEVON ENERGY CORP NEW 5.875% 06-15-2028 BEO                     | 175,000.00   | 179,156.25   | 176,561.00   |
| * | S2480677   | DEVON ENERGY CORP NEW COM                                       | 4,066.00     | 232,373.82   | 184,189.80   |
| * | S2864925   | DEVON FING CORP U 7.875% DUE 09-30-2031                         | 2,930,000.00 | 3,455,212.88 | 3,419,427.20 |
| * | S8079614   | DEYCOM INC COM                                                  | 2,462.00     | 199,650.80   | 205,509.58   |
| * | S803YN6    | DEXUS PROPERTY GROUP NPV                                        | 2,798.00     | 20,850.04    | 14,662.77    |
|   | S8GOWN97   | DH EUROPE FIN II 5.2% DUE 11-15-2024                            | 474,000.00   | 473,876.32   | 461,628.60   |
|   | S8GOWND1   | DH EUROPE FIN II 5 FIXED 3.25% 11-15-2039                       | 340,000.00   | 339,435.05   | 282,601.20   |
|   | S8GOWND1   | DH EUROPE FIN II 5 FIXED 3.25% 11-15-2039                       | 895,000.00   | 836,743.80   | 743,906.10   |
|   | S81FW4V9   | DIAGEO CAP PLC NT 5.875 DUE 09-30-2036 REG                      | 201,000.00   | 229,975.87   | 222,040.68   |
|   | S0237400   | DIAGEO PLC ORD GBP0.28 10/1/108                                 | 18,524.00    | 538,514.67   | 674,427.19   |
| * | S0237400   | DIAGEO PLC ORD GBP0.28 10/1/108                                 | 5,760.00     | 207,049.96   | 209,711.76   |
|   | SBNHFSR6   | DIAMOND SPORTS GROUP, LLC TERM LOAN (FIRST LIEN) SNR SECURED TI | 208,201.13   | 190,484.24   | 155,163.97   |
| * | SBP3G325   | DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053                   | 310,000.00   | 317,703.80   | 332,980.30   |
|   | SBP3G325   | DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053                   | 489,000.00   | 480,191.27   | 525,249.57   |
|   | SBP3G325   | DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053                   | 930,000.00   | 940,691.40   | 998,940.90   |
| * | SBP3G325   | DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053                   | 1,307,000.00 | 1,327,452.61 | 1,403,887.91 |
|   | SBP3G325   | DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053                   | 555,000.00   | 555,425.73   | 596,142.15   |
| * | C25278XAM0 | DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO                | 1,191,000.00 | 1,038,856.01 | 1,061,371.56 |
| * | S8Q1KV76   | DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO                 | 202,000.00   | 215,215.15   | 199,198.04   |
|   | S8Q1KV76   | DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO                 | 600,000.00   | 598,307.62   | 485,736.00   |
|   | S8Q1KV76   | DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO                 | 570,000.00   | 467,266.89   | 461,449.20   |
|   | S8Q1KV76   | DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO                 | 245,000.00   | 185,903.61   | 198,342.20   |
| * | S8Q1KV76   | DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO                 | 401,000.00   | 252,292.72   | 324,633.56   |
|   | S8Q1KV76   | DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO                 | 58,000.00    | 40,312.90    | 46,954.48    |
|   | S8QWR7X2   | DIAMONDBACK ENERGY INC 6.25% 03-15-2033                         | 288,000.00   | 287,864.49   | 308,131.20   |
| * | S8QWR7X2   | DIAMONDBACK ENERGY INC 6.25% 03-15-2033                         | 2,650,000.00 | 2,717,967.90 | 2,835,235.00 |
|   | S8QWR7X2   | DIAMONDBACK ENERGY INC 6.25% 03-15-2033                         | 1,125,000.00 | 1,185,681.64 | 1,203,637.00 |
| * | S87Y8R8    | DIAMONDBACK ENERGY INC COM                                      | 1,135.00     | 55,687.32    | 176,015.80   |
|   | C25278XAK2 | DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051                    | 259,000.00   | 225,639.34   | 215,550.16   |
|   | C25278XAK2 | DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051                    | 591,000.00   | 599,133.19   | 491,853.84   |
| * | C25278XAK2 | DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051                    | 935,000.00   | 882,819.23   | 778,144.40   |
|   | C25278XAK2 | DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051                    | 480,000.00   | 478,552.26   | 399,475.20   |
|   | C25278XAK2 | DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051                    | 590,000.00   | 588,280.58   | 491,021.60   |
| * | S824WVND   | DIASORIN ITALIA SPA                                             | 60.00        | 1,084,627.25 | 6,179.85     |
| * | SBPCKXW1   | DICKS SPORTING GOODS INC 4.1% 01-15-2052                        | 1,570,000.00 | 1,316,440.34 | 1,126,349.40 |
|   | S2969637   | DICKS SPORTING GOODS INC OC-COM OC-COM                          | 360.00       | 30,627.13    | 52,902.00    |
|   | S2969637   | DICKS SPORTING GOODS INC OC-COM OC-COM                          | 1,135.00     | 165,358.15   | 166,788.25   |
| * | S4247484   | DITTEREN GROUP                                                  | 34.00        | 9,144.02     | 10,943.10    |
| * | S80GQ524   | DIGITAL RLY TR INC COM                                          | 1,902.00     | 244,735.88   | 255,971.16   |
|   | S8YQ7PNO   | DIGNITY HEALTH 5.267% DUE 11-01-2064                            | 475,000.00   | 483,112.28   | 446,291.00   |
|   | S8ZPLN50   | DILLARDS INC 7% DUE 12-01-2028                                  | 4,000,000.00 | 3,367,093.04 | 4,167,000.00 |
| * | S6270948   | DISCO CORPORATION NPV                                           | 210.00       | 12,266.89    | 52,105.26    |
|   | S6270948   | DISCO CORPORATION NPV                                           | 1,506.00     | 336,043.68   | 372,180.45   |
|   | S8K5BP68   | DISCOVER BANK 2.7% DUE 02-06-2030                               | 1,000,000.00 | 997,910.00   | 848,560.00   |
|   | C254683C9Y | DISCOVER CARD EXECUTION NT TR SER 23-A1 CL A 4.31% 03-15-2028   | 744,000.00   | 743,956.84   | 738,192.30   |
|   | C254683C26 | DISCOVER CARD EXECUTION NT TR SER 23-A2 CL A 4.93% 06-15-2028   | 1,709,000.00 | 1,708,769.11 | 1,721,425.58 |
|   | C254683C26 | DISCOVER CARD EXECUTION NT TR SER 23-A2 CL A 4.93% 06-15-2028   | 493,000.00   | 492,933.40   | 496,584.44   |
|   | S81VLCA3   | DISCOVER FINL SVCS COM STK                                      | 6,175.00     | 664,615.25   | 694,070.00   |
|   | S81VLCA3   | DISCOVER FINL SVCS COM STK                                      | 1,558.00     | 115,399.80   | 115,175.10   |
|   | S8LSV7P4   | DISCOVER FINL SVCS DEPY SHS REPTG 1/100TH SH 6.125% 09-23-2025  | 700,000.00   | 700,000.00   | 677,705.00   |
|   | S8Q71268   | DISCOVER FINL SVCS FLTG RT 7.964% DUE 11-02-2034                | 5,285,000.00 | 5,315,291.80 | 5,886,380.15 |
|   | C254700B7  | DISCOVERY 3.625% DUE 05-15-2030                                 | 550,000.00   | 490,039.00   | 499,642.00   |
|   | C254700B7S | DISCOVERY 4.125% DUE 05-15-2029                                 | 4,960,000.00 | 4,826,274.49 | 4,708,081.60 |
|   | C254700DQ1 | DISCOVERY 6.35% DUE 06-01-2040                                  | 2,702,000.00 | 2,965,105.72 | 2,717,806.70 |
|   | SBP4X032   | DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055                | 203,000.00   | 129,014.46   | 144,726.82   |
|   | SBP4X032   | DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055                | 1,814,000.00 | 1,729,427.03 | 1,293,273.16 |
|   | SBP4X032   | DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055                | 387,000.00   | 384,692.06   | 275,907.78   |
|   | C254700AS8 | DISCOVERY COMMUNICATIONS LLC 5.0% DUE 09-20-2037/09-21-2017     | 160,000.00   | 134,276.80   | 143,801.60   |
|   | C254700AT6 | DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047                    | 477,000.00   | 537,133.42   | 412,232.94   |
|   | C254700AT6 | DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047                    | 1,285,000.00 | 1,293,506.26 | 1,110,522.70 |
|   | C254700AT6 | DISCOVERY COMMUNICATIONS LLC 5.2% 09-20-2047                    | 660,000.00   | 711,826.65   | 570,385.20   |
|   | C254700BG3 | DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049                    | 565,000.00   | 646,001.72   | 489,606.40   |
|   | S8M0N8L7   | DISCOVERY FIXED 4.85% DUE 05-15-2050                            | 94,000.00    | 101,151.20   | 75,873.98    |
|   | S8M0N8L7   | DISCOVERY FIXED 4.85% DUE 05-15-2050                            | 125,000.00   | 102,430.00   | 100,896.25   |
|   | C25470XAW5 | DISH DBS CORP 8.875% 11-15-2024                                 | 360,000.00   | 307,335.00   | 339,076.80   |
|   | S8FMNDT1   | DISH NETWORK CORP NT CONV 2.375% 03-15-2024 BEO                 | 2,140,000.00 | 1,929,159.80 | 2,119,798.40 |
|   | S8MFKW57   | DISNEY WALT CO 2.65% DUE 01-13-2031                             | 2,730,000.00 | 2,612,118.60 | 2,430,655.50 |
|   | S8IJJTB4   | DISNEY WALT CO 2.75% DUE 09-01-2049                             | 1,093,000.00 | 1,022,395.32 | 752,355.62   |
|   | S8IJJTB4   | DISNEY WALT CO 2.75% DUE 09-01-2049                             | 493,000.00   | 474,389.89   | 339,351.62   |
| * | S8IJJTB4   | DISNEY WALT CO 2.75% DUE 09-01-2049                             | 675,000.00   | 405,954.30   | 464,629.50   |
|   | S8IJJTB4   | DISNEY WALT CO 2.75% DUE 09-01-2049                             | 260,000.00   | 270,123.58   | 178,968.40   |
|   | S8DGTNC4   | DISNEY WALT CO 3% DUE 07-30-2046                                | 200,000.00   | 146,594.00   | 147,338.00   |
|   | S8MFKW68   | DISNEY WALT CO 3.5% DUE 05-13-2040 REG                          | 440,000.00   | 447,150.69   | 371,487.60   |
| * | S8MFKW68   | DISNEY WALT CO 3.5% DUE 05-13-2040 REG                          | 1,129,000.00 | 1,269,602.12 | 953,203.41   |
|   | S8MFKW68   | DISNEY WALT CO 3.5% DUE 05-13-2040 REG                          | 487,000.00   | 489,189.16   | 411,169.23   |
|   | S8MDHP21   | DISNEY WALT CO 3.6% DUE 01-13-2051 REG                          | 220,000.00   | 161,407.40   | 177,419.00   |
| * | S8MDHP21   | DISNEY WALT CO 3.6% DUE 01-13-2051 REG                          | 468,000.00   | 368,587.70   | 377,418.60   |
|   | S8MDHP21   | DISNEY WALT CO 3.6% DUE 01-13-2051 REG                          | 836,000.00   | 634,933.40   | 669,353.50   |
|   | S8MDQWQ0   | DISNEY WALT CO 3.8% DUE 05-13-2060 REG                          | 1,000,000.00 | 998,649.46   | 835,430.00   |
| * | S8MDQWQ0   | DISNEY WALT CO 3.8% DUE 05-13-2060 REG                          | 24,000.00    | 16,120.90    | 15,570.32    |
|   | S8795V01   | DISNEY WALT CO 4.125 DUE 12-01-2041                             | 120,000.00   | 92,110.80    | 107,872.40   |
| * | S8MF33Q4   | DISNEY WALT CO 4.7% DUE 03-23-2050                              | 19,000.00    | 15,787.72    | 18,490.99    |
| * | S8NA4907   | DISNEY WALT CO NEW 4.125 DUE 06-01-2044                         | 219,000.00   | 262,729.89   | 255,770.67   |
|   | S8IQX533   | DISNEY WALT CO SR NT 4.75% 09-15-2044                           | 270,000.00   | 254,907.05   | 260,325.00   |
|   | S8IQY8R1   | DISNEY WALT CO SR NT 4.75% 11-15-2046                           | 110,000.00   | 89,259.50    | 105,790.30   |
|   | S8IQX544   | DISNEY WALT CO SR NT 5.4% 10-01-2043                            | 145,000.00   | 129,705.40   | 152,161.55   |
|   | S8IQX544   | DISNEY WALT CO SR NT 5.4% 10-01-2043                            | 70,000.00    | 83,672.42    | 73,457.30    |
| * | S8IQX544   | DISNEY WALT CO SR NT 5.4% 10-01-2043                            | 493,000.00   | 489,082.46   | 515,250.49   |
|   | S8K24P73   | DISNEY WALT CO SR NT 6.15% 02-15-2041                           | 835,000.00   | 1,012,827.67 | 941,533.40   |
|   | S8K24P73   | DISNEY WALT CO SR NT 6.15% 03-01-2037                           | 1,905,000.00 | 2,089,849.40 | 2,118,874.35 |
| * | S8IQX577   | DISNEY WALT CO SR NT 6.2% 12-15-2034                            | 1,200,000.00 | 1,315,528.37 | 1,358,472.00 |
|   | S8KMDXP2   | DISNEY WALT CO SR NT 6.4% 12-15-2035                            | 1,553,000.00 | 1,938,976.23 | 1,781,042.52 |
|   | S8KMDXP2   | DISNEY WALT CO SR NT 6.4% 12-15-2035                            | 137,000.00   | 174,304.95   | 157,114.58   |
|   | S8KMDXP2   | DISNEY WALT CO SR NT 6.4% 12-15-2035                            | 385,000.00   | 429,211.48   | 441,533.40   |
|   | C254687EH5 | DISNEY WALT CO SR NT 6.65% 11-15-2037                           | 385,000.00   | 190,038.36   | 194,258.00   |
|   | C254687EH5 | DISNEY WALT CO SR NT 6.65% 11-15-2037                           | 970,000.00   | 1,122,762.53 | 1,141,981.00 |
|   | C254687EH5 | DISNEY WALT CO SR NT 6.65% 11-15-2037                           | 1,288,000.00 | 1,475,366.99 | 1,516,362.00 |
| * | S8KXMDR4   | DISNEY WALT CO SR NT 7.3% 04-30-2028                            | 390,000.00   | 479,923.90   | 432,735.70   |
| * | S8K24P71   | DISNEY WALT CO SR NT 7.43% 10-01-2026                           | 1,307,000.00 | 1,632,143.34 | 1,402,045.04 |
|   | S8K24P75   | DISNEY WALT CO SR NT 7.75% 12-01-2045                           | 80,000.00    | 107,995.20   | 107,131.20   |
|   | S8NG7113   | DNB ASA NOK                                                     | 26,681.00    | 569,780.19   | 567,474.03   |
| * | S8NG7113   | DNB ASA NOK                                                     | 18,968.00    | 318,412.60   | 403,427.43   |
| * | S8NG7113   | DNB ASA NOK                                                     | 2,380.00     | 41,761.98    | 50,619.85    |
|   | S8FY7787   | DOCLUSIGN INC COM                                               | 1,293.00     | 76,783.95    | 76,531.05    |
|   | S8FY7787   | DOCLUSIGN INC COM                                               | 5,475.00     | 298,235.87   | 325,488.75   |
| * | S8O4NM9    | DOLBY LABORATORIES INC CL A COM STK                             | 357.00       | 26,210.50    | 30,766.26    |
|   | S8MTTW08   | DOLLAR GEN CORP NEW 5.5% 11-01-2052                             | 350,000.00   | 319,039.00   | 340,977.00   |
|   | S8S81313   | DOLLAR GEN CORP NEW COM                                         | 1,383.00     | 797,681.01   | 188,018.85   |
| * | S2272476   | DOLLAR TREE INC COM STK                                         | 571.00       | 199,630.07   | 187,790.10   |
|   | C256746A11 | DOLLAR TREE INC FIXED 4.2% DUE 05-15-2028                       | 1,650,000.00 | 1,646,988.69 | 1,616,818.50 |
| * | S84TP9G2   | DOLLARAMA INC COM STK NPV                                       | 768.00       | 34,409.06    | 55,616.81    |
|   | S84TP9G2   | DOLLARAMA INC COM STK NPV                                       | 4,637.00     | 200,647.29   | 335,800.95   |
|   | S81GIG73   | DOMINION ENERGY 4.8% DUE 03-15-2049                             | 955,000.00   | 308,161.55   | 322,612.55   |
|   | S8K5C783   | DOMINION ENERGY FIXED 4.5% DUE 04-15-2026                       | 2,225,000.00 | 2,101,323.41 | 2,062,953.25 |
|   | S8G431Q5   | DOMINION ENERGY FIXED 4.25% DUE 06-01-2028                      | 575,000.00   | 610,337.82   | 564,891.50   |
|   | S8KMKKK7   | DOMINION ENERGY GAS HDLGS LLC FORMERLY 2.5% DUE 11-15-2024      | 1,100,000.00 | 1,099,285.00 | 1,072,621.00 |
| * | S8MGQV99   | DOMINION ENERGY INC 3.3% DUE 04-15-2041                         | 755,000.00   | 757,660.26   | 577,801.50   |
|   | S8MGQV99   | DOMINION ENERGY INC 3.3% DUE 04-15-2041                         | 933,000.00   | 932,284.43   | 714,024.90   |
|   | S8MGQV99   | DOMINION ENERGY INC 3.3% DUE 04-15-2041                         | 2,665,000.00 | 2,687,112.81 | 2,042,       |

|   |            |                                                                    |              |              |              |
|---|------------|--------------------------------------------------------------------|--------------|--------------|--------------|
|   | S801S070   | DOMINOS PIZZA INC COM                                              | 1,099.00     | 377,305.72   | 453,040.77   |
| * | S801S070   | DOMINOS PIZZA INC COM                                              | 230.00       | 89,707.43    | 94,812.90    |
|   | S2Z7F667   | DONALDSON INC COM                                                  | 772.00       | 99,906.22    | 50,450.20    |
| * | S8N13P03   | DOORDASH INC CL A COM USDO.00001 CLASS A                           | 1,390.00     | 145,644.34   | 190,857.70   |
| * | S8N13P03   | DOORDASH INC CL A COM USDO.00001 CLASS A                           | 3,785.00     | 359,940.04   | 374,298.65   |
| * | S8MDX927   | DOUBLEVERIFY HDGS INC COM                                          | 865.00       | 24,609.97    | 31,814.70    |
|   | S2Z78407   | DOVER CORP COM US01.00                                             | 872.00       | 110,311.84   | 134,122.32   |
|   | S8C583F3   | DOW CHEM CO 4.25% DUE 11-15-2041                                   | 257,000.00   | 260,660.78   | 246,516.97   |
|   | S87BL208   | DOW CHEM CO 5.35% DUE 11-15-2041                                   | 168,000.00   | 214,521.60   | 155,664.80   |
|   | S8NFXBH8   | DOW CHEM CO 7.375% DUE 11-01-2029                                  | 1,165,000.00 | 1,396,201.37 | 1,315,506.35 |
|   | S8G48TR1   | DOW CHEM CO NT 9.4 DUE 05-15-2039                                  | 3,048,000.00 | 4,452,281.55 | 4,258,635.12 |
|   | S8FZDDH6   | DOW CHEMICAL CO 4.375% DUE 11-15-2042                              | 1,100,000.00 | 1,078,924.55 | 975,128.00   |
|   | S8FZDDH6   | DOW CHEMICAL CO 4.375% DUE 11-15-2042                              | 352,000.00   | 353,430.89   | 312,040.96   |
| * | S8FZDDH6   | DOW CHEMICAL CO 4.375% DUE 11-15-2042                              | 106,000.00   | 88,177.76    | 93,966.88    |
|   | S8Q72LX0   | DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO                            | 70,000.00    | 71,620.61    | 84,504.00    |
|   | S8Q72LX0   | DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO                            | 265,000.00   | 298,533.10   | 319,908.00   |
|   | S8K8ZCX0   | DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048                         | 165,000.00   | 163,713.27   | 168,894.00   |
| * | S8KCF384   | DOW INC COM USDO.01 WI                                             | 4,469.00     | 24,657.59    | 245,079.96   |
|   | S8T78306   | DOWA HOLDINGS CO LTD                                               | 1,700.00     | 101,721.50   | 98,669.31    |
|   | S8GL9DP3   | DOWDUPONT INC 5.319% DUE 11-15-2038                                | 265,000.00   | 282,193.31   | 272,703.55   |
| * | S8GL9DP3   | DOWDUPONT INC 5.319% DUE 11-15-2038                                | 889,000.00   | 888,839.98   | 914,843.23   |
|   | S8MWPR207  | DOXAIS GROUP PLC ORD                                               | 3,575.00     | 4,148.46     | 4,869.60     |
|   | S8MD2Y24   | DOXIMITY INC COM USDO.001 CL A                                     | 755.00       | 26,501.35    | 21,170.20    |
|   | S8K5Z238   | DPL INC 4.125% 07-01-2025                                          | 4,168,000.00 | 4,352,171.78 | 4,078,388.00 |
|   | S8K6LFM3   | DPL INC 4.35% 04-15-2029                                           | 1,345,000.00 | 1,332,876.10 | 1,258,287.85 |
|   | S8MYR594   | DR AUTO .87% DUE 10-15-2027                                        | 160,626.96   | 160,621.32   | 158,665.21   |
|   | C262108AE3 | DR AUTO 1.02% DUE 06-15-2027                                       | 54,554.76    | 54,545.55    | 54,174.48    |
| * | S81K9988   | DR. INC. H. C. I. NONVPR FRF NPV                                   | 294.00       | 26,652.04    | 25,948.89    |
| * | S8LDDH12   | DRAFTKINGS INC NEW CL A                                            | 2,664.00     | 45,692.88    | 93,906.00    |
|   | S8LDDH12   | DRAFTKINGS INC NEW CL A                                            | 4,425.00     | 159,187.80   | 155,981.25   |
| * | S8LOP090   | DRIVEN BRANDS HDGS INC COM                                         | 362.00       | 8,257.40     | 5,162.12     |
| * | S8G0T321   | DROPBX INC CL A CL A                                               | 1,647.00     | 37,742.20    | 48,553.56    |
| * | S8PCJ506   | DSM FIRMENICH AG EUR0.01                                           | 478.00       | 47,617.64    | 48,578.09    |
| * | S81W5T52   | DSV A/S DKX1                                                       | 479.00       | 48,700.61    | 83,971.49    |
|   | C262539AC2 | DT AUTO OWNER TR 2023-1 ASSET BACKED NT CL B 144A 1.02% 05-15-2021 | 149,912.32   | 149,897.58   | 148,693.09   |
|   | C23346KAC4 | DT AUTO OWNER TR 2023-1 ASSET BACKED NT CL B 144A 5.19% 10-16-2021 | 165,000.00   | 164,980.08   | 163,935.97   |
| * | S8N7L880   | DT MIDSTREAM INC COM USDO.01 WI                                    | 605.00       | 30,746.58    | 33,154.00    |
| * | S8DQM7H7   | DT 08/30/2018 2.75% DUE 08-30-2025 REG                             | 1,700,000.00 | 1,696,692.39 | 1,658,562.50 |
| * | S8V7QB69   | DT 09/30/2019 1.625% DUE 09-30-2026 REG                            | 6,000,000.00 | 5,650,770.39 | 5,677,343.78 |
| * | S8KZ7N66   | DT 10/31/2019 1.625% DUE 10-31-2026 REG                            | 4,100,000.00 | 3,887,192.43 | 3,839,585.96 |
| * | S8G5LD30   | DTD 11/30/2018 2.875% DUE 11-30-2025 REG                           | 3,900,000.00 | 3,888,493.49 | 3,799,605.46 |
| * | S8BYZNT1   | DTD 822 2.625% DUE 03-31-2025 REG                                  | 1,700,000.00 | 1,696,430.68 | 1,659,890.63 |
| * | S8D3J3M5   | DTD 822 2.875% DUE 03-31-2025 REG                                  | 7,700,000.00 | 7,651,587.29 | 7,524,042.99 |
|   | S8NTC284   | DTE ELEC 3.11% DUE 12-01-2026                                      | 1,917,996.02 | 1,917,996.02 | 1,874,912.68 |
|   | S8PYT000   | DTE ELEC CO 5.4% DUE 04-01-2053                                    | 480,000.00   | 479,998.20   | 506,990.40   |
|   | S8PYT000   | DTE ELEC CO 5.4% DUE 04-01-2053                                    | 500,000.00   | 499,080.00   | 528,115.00   |
|   | S8LP3522   | DTE ELEC CO 2.95% DUE 03-01-2050                                   | 1,789,000.00 | 1,788,343.21 | 1,257,130.30 |
| * | S8LP3522   | DTE ELEC CO 2.95% DUE 03-01-2050                                   | 157,000.00   | 104,155.37   | 110,323.90   |
|   | S8LP3522   | DTE ELEC CO 2.95% DUE 03-01-2050                                   | 300,000.00   | 302,001.05   | 210,810.00   |
|   | S8LP3522   | DTE ELEC CO 2.95% DUE 03-01-2050                                   | 130,000.00   | 91,301.60    | 91,351.00    |
|   | S8PP37R4   | DTE ELEC CO 3.65% 03-01-2052                                       | 255,000.00   | 253,998.17   | 201,975.30   |
|   | S8PP37R4   | DTE ELEC CO 3.65% 03-01-2052                                       | 138,000.00   | 137,151.30   | 109,304.28   |
|   | S8PB8KX5   | DTE ELEC CO 3.75% DUE 08-15-2047                                   | 788,000.00   | 779,618.22   | 625,021.80   |
|   | S8NC2562   | DTE ELEC CO 4.3% DUE 07-01-2044                                    | 270,000.00   | 240,118.35   | 241,809.30   |
|   | S8PYT0C9   | DTE ELEC CO 5.2% DUE 04-01-2033                                    | 1,000,000.00 | 997,920.00   | 1,041,440.00 |
|   | S8KVD2T0   | DTE ELEC CO FIXED 3.25% DUE 04-01-2051                             | 330,000.00   | 327,369.38   | 242,992.20   |
|   | S8168680   | DTE ELECTRIC CO 3.95% 03-01-2049                                   | 800,000.00   | 794,152.55   | 673,744.00   |
| * | S8168680   | DTE ELECTRIC CO 3.95% 03-01-2049                                   | 822,000.00   | 892,227.87   | 692,271.96   |
|   | S81MW611   | DTE ENERGY CO 4.22% 11-01-2024                                     | 4,545,000.00 | 4,545,318.15 | 4,488,869.25 |
|   | S8MWGRX1   | DTE ENERGY CO 4.875% 06-01-2028                                    | 430,000.00   | 429,776.40   | 433,839.90   |
|   | S8MWGRX1   | DTE ENERGY CO 4.875% 06-01-2028                                    | 270,000.00   | 269,859.60   | 272,411.10   |
| * | S2Z80220   | DTE ENERGY CO COM                                                  | 1,311.00     | 150,849.90   | 144,550.86   |
|   | S8K5R484   | DTE ENERGY CO REMAINTABLE SR NT 2016 SER C STEP UP 10-01-2024      | 3,630,000.00 | 3,636,382.93 | 3,546,510.00 |
|   | S8KFV9W2   | DUKE ENERGY 3.2% DUE 08-15-2049                                    | 190,000.00   | 151,756.20   | 138,846.30   |
|   | S8KFV9W2   | DUKE ENERGY 3.2% DUE 08-15-2049                                    | 320,000.00   | 319,217.22   | 233,846.40   |
| * | S8KFV9W2   | DUKE ENERGY 3.2% DUE 08-15-2049                                    | 524,000.00   | 385,784.52   | 382,923.48   |
|   | S8N4FCZ0   | DUKE ENERGY 3.4% DUE 04-01-2032                                    | 1,350,000.00 | 1,216,189.00 | 1,224,288.00 |
| * | S8YVC376   | DUKE ENERGY 3.75% DUE 06-01-2045                                   | 201,000.00   | 153,921.73   | 161,563.80   |
|   | S8YVC376   | DUKE ENERGY 3.75% DUE 06-01-2045                                   | 226,000.00   | 188,166.13   | 181,658.80   |
|   | S8Z58832   | DUKE ENERGY 3.875% DUE 03-15-2046                                  | 375,000.00   | 401,026.86   | 305,321.25   |
| * | S8Z58832   | DUKE ENERGY 3.875% DUE 03-15-2046                                  | 1,481,000.00 | 1,674,095.23 | 1,205,815.39 |
|   | S8FY3G11   | DUKE ENERGY 3.95% 03-15-2048                                       | 332,000.00   | 382,189.73   | 275,158.28   |
|   | S8BGF9H4   | DUKE ENERGY 4 DUE 09-30-2042                                       | 276,000.00   | 204,524.28   | 236,592.72   |
|   | S8BGF9H4   | DUKE ENERGY 4 DUE 09-30-2042                                       | 383,000.00   | 146,507.97   | 156,871.26   |
|   | S8BGF9H4   | DUKE ENERGY 4 DUE 09-30-2042                                       | 129,000.00   | 147,008.21   | 110,581.38   |
| * | S8LCH0N9   | DUKE ENERGY 4% DUE 04-01-2052                                      | 270,000.00   | 267,691.62   | 224,386.20   |
|   | S8SPCB84   | DUKE ENERGY 4.15% DUE 12-01-2044                                   | 2,010,000.00 | 2,262,714.11 | 1,715,414.40 |
|   | S8SPCB84   | DUKE ENERGY 4.15% DUE 12-01-2044                                   | 129,000.00   | 155,458.72   | 110,093.76   |
|   | S8SPCB84   | DUKE ENERGY 4.15% DUE 12-01-2044                                   | 640,000.00   | 638,038.21   | 546,201.60   |
|   | S8YVC3D2   | DUKE ENERGY 4.2% DUE 08-15-2045                                    | 702,000.00   | 692,027.60   | 602,456.40   |
|   | S8YVC3D2   | DUKE ENERGY 4.2% DUE 08-15-2045                                    | 850,000.00   | 877,346.33   | 729,470.00   |
|   | S8799H27   | DUKE ENERGY 4.25% DUE 12-15-2041                                   | 392,000.00   | 386,096.49   | 347,817.68   |
| * | S8799H27   | DUKE ENERGY 4.25% DUE 12-15-2041                                   | 478,000.00   | 563,703.06   | 424,124.62   |
|   | S8799H27   | DUKE ENERGY 4.25% DUE 12-15-2041                                   | 448,000.00   | 467,781.59   | 397,505.92   |
|   | S81ZD656   | DUKE ENERGY 4.375% DUE 03-30-2044                                  | 360,000.00   | 372,160.75   | 320,284.80   |
|   | S81ZD656   | DUKE ENERGY 4.375% DUE 03-30-2044                                  | 700,000.00   | 700,883.53   | 622,776.00   |
|   | S8432721   | DUKE ENERGY 5.3% DUE 02-15-2040                                    | 1,120,000.00 | 1,106,733.82 | 1,134,996.80 |
|   | S8432721   | DUKE ENERGY 5.3% DUE 02-15-2040                                    | 402,000.00   | 458,980.63   | 407,382.78   |
| * | S8T7J8R2   | DUKE ENERGY 6% DUE 01-15-2038                                      | 444,000.00   | 781,278.39   | 479,231.40   |
|   | S8T7J8R2   | DUKE ENERGY 6% DUE 01-15-2038                                      | 75,000.00    | 78,574.50    | 80,951.25    |
|   | S82QWHG8   | DUKE ENERGY 6.05% DUE 04-15-2038                                   | 100,000.00   | 104,676.40   | 108,840.00   |
| * | S82QWHG8   | DUKE ENERGY 6.05% DUE 04-15-2038                                   | 1,490,000.00 | 1,754,474.85 | 1,621,716.00 |
|   | S8K932K7   | DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2033 BEO                 | 176,000.00   | 175,797.60   | 153,216.80   |
|   | S8K932K7   | DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2033 BEO                 | 885,000.00   | 825,586.46   | 770,436.75   |
|   | S8M9D9Y6   | DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO                 | 321,000.00   | 391,150.49   | 280,724.13   |
|   | S8M928K6   | DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO                 | 234,000.00   | 234,505.67   | 179,988.12   |
| * | S8M928K6   | DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO                 | 100,000.00   | 99,691.36    | 76,918.00    |
|   | S8QDN1H4   | DUKE ENERGY CAROLINAS LLC 4.95% 01-15-2033                         | 287,000.00   | 288,883.18   | 297,969.60   |
|   | S8QDN1H4   | DUKE ENERGY CAROLINAS LLC 4.95% 01-15-2033                         | 310,000.00   | 306,613.40   | 316,448.80   |
|   | S8QDN1J6   | DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053                     | 386,000.00   | 385,305.20   | 397,522.10   |
|   | S8PW7P75   | DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054                      | 660,000.00   | 657,604.20   | 683,502.60   |
|   | S8PW7P75   | DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054                      | 330,000.00   | 328,802.10   | 341,751.30   |
|   | S8PW7P75   | DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054                      | 1,333,000.00 | 1,326,168.47 | 1,378,996.91 |
|   | S8D381P3   | DUKE ENERGY CORP 3.75% DUE 09-01-2046                              | 270,000.00   | 191,900.80   | 259,603.70   |
|   | S8D381P3   | DUKE ENERGY CORP 3.75% DUE 09-01-2046                              | 445,000.00   | 415,808.62   | 345,457.95   |
|   | S8D381P3   | DUKE ENERGY CORP 3.75% DUE 09-01-2046                              | 700,000.00   | 632,851.65   | 543,417.00   |
|   | S8D381P3   | DUKE ENERGY CORP 3.75% DUE 09-01-2046                              | 265,000.00   | 292,336.64   | 205,722.15   |
|   | S8F462J2   | DUKE ENERGY CORP 3.95% DUE 08-15-2047                              | 1,300,000.00 | 1,295,262.98 | 1,034,384.00 |
|   | S8F462J2   | DUKE ENERGY CORP 3.95% DUE 08-15-2047                              | 853,000.00   | 742,927.52   | 678,715.04   |
|   | S8F462J2   | DUKE ENERGY CORP 3.95% DUE 08-15-2047                              | 330,000.00   | 252,650.64   | 262,574.40   |
|   | S81N4I29   | DUKE ENERGY CORP 4.2% DUE 06-15-2049                               | 135,000.00   | 97,285.05    | 111,084.75   |
|   | S81N4I29   | DUKE ENERGY CORP 4.2% DUE 06-15-2049                               | 1,700,000.00 | 1,692,214.00 | 1,398,845.00 |
|   | S81N9C01   | DUKE ENERGY CORP 4.3% DUE 03-15-2028                               | 1,650,000.00 | 1,647,475.50 | 1,627,180.50 |
| * | S81N9C04   | DUKE ENERGY CORP 5% DUE 08-15-2052                                 | 493,000.00   | 490,944.19   | 463,469.30   |
|   | S81N9C04   | DUKE ENERGY CORP 5% DUE 08-15-2052                                 | 1,070,000.00 | 1,008,272.15 | 1,005,907.00 |
| * | S81N9C04   | DUKE ENERGY CORP 5% DUE 08-15-2052                                 | 360,000.00   | 358,498.80   | 338,436.00   |
|   | S81N9C04   | DUKE ENERGY CORP 5% DUE 08-15-2052                                 | 355,000.00   | 310,776.58   | 333,735.50   |
|   | S2Z05687   | DUKE ENERGY CORP 6.45% DUE 10-15-2032                              | 900,000.00   | 952,018.85   | 994,554.00   |
|   | S8PLV122   | DUKE ENERGY CORP FIXED 5% DUE 12-08-2025                           | 1,915,000.00 | 1,914,368.05 | 1,921,894.00 |
|   | S8R87808   | DUKE ENERGY CORP NEW 5.75% 09-15-2033                              | 153,000.00   | 152,882.19   | 162,299.34   |
| * | S8RDX0K4   | DUKE ENERGY CORP NEW 6.1% 09-15-2053                               | 210,000.00   | 209,909.70   | 228,786.60   |
|   | S87VD3F2   | DUKE ENERGY CORP NEW COM NEW COM NEW                               | 4,862.00     | 479,172.11   | 471,808.48   |
|   | S87VD3F2   | DUKE ENERGY CORP NEW COM NEW COM NEW                               | 1,315.00     | 127,346.73   | 127,607.60   |
|   | S81N5L10   | DUKE ENERGY CORP NEW SR NT 2.55% 06-15-2031                        | 286,000.00   | 264,252.41   | 244,421.32   |
|   | S81N5L10   | DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041                         | 225,000.00   | 224,442.00   | 172,872.00   |
|   | S81N5L10   | DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041                         | 1,592,000.00 | 1,138,311.84 | 1,223,165.44 |
|   | S81N5L10   | DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041                         | 1,395,000.00 | 1,391,739.09 | 1,071,806.40 |
|   | S81N5L10   | DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041                         | 2,335,000.00 | 1,689,571.70 | 1,794,027.20 |
|   | S81N5L10   | DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041                         | 534,000.00   | 534,000.00   | 493,283.88   |
| * | S81N5L14   | DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051                         | 450,000.00   | 315,114.00   | 332,226.00   |
|   | S81N5L14   | DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051                         | 53,000.00    | 52,980.39    | 39,128.84    |
|   | S81N5L14   | DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051                         | 140,000.00   | 139,950.18   | 103,359.20   |
|   | S8D9YK00   | DUKE ENERGY FIXED 3.7% DUE 12-01-2047                              | 15,000.00    | 15,182.80    | 11,820.45    |
| * | S8D9YK00   | DUKE ENERGY FIXED 3.7% DUE 12-01-2047                              | 85,000.00    | 108,511.13   | 79,591.03    |
|   | S8YPRY55   |                                                                    |              |              |              |

|              |                                                                 |              |              |              |
|--------------|-----------------------------------------------------------------|--------------|--------------|--------------|
| SBM998B1     | DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO                     | 185,000.00   | 208,088.00   | 204,006.90   |
| SBM998B1     | DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO                     | 570,000.00   | 567,292.90   | 628,561.80   |
| SNB12KG1     | DUKE ENERGY FLA LLC 6.2% 11-15-2053                             | 890,000.00   | 884,588.80   | 1,022,743.50 |
| SNB12KG1     | DUKE ENERGY FLA LLC 6.2% 11-15-2053                             | 1,755,000.00 | 1,744,329.60 | 2,016,758.25 |
| SNB12KG1     | DUKE ENERGY FLA LLC 6.2% 11-15-2053                             | 200,000.00   | 198,784.00   | 229,830.00   |
| SNB12KG1     | DUKE ENERGY FLA LLC 6.2% 11-15-2053                             | 100,000.00   | 99,392.00    | 114,915.00   |
| SNB12KG1     | DUKE ENERGY FLA LLC 6.2% 11-15-2053                             | 285,000.00   | 283,267.20   | 327,507.75   |
| SBYDQH07     | DUKE ENERGY IND 3.75% DUE 05-15-2048                            | 317,000.00   | 300,206.86   | 254,002.59   |
| SB549W09     | DUKE ENERGY IND 4.2% DUE 09-15-2042                             | 600,000.00   | 711,138.00   | 520,758.00   |
| SBWVX683     | DUKE ENERGY IND 4.9 DUE 07-15-2043                              | 118,000.00   | 148,422.57   | 113,827.52   |
| SB4AM4CP6    | DUKE ENERGY IND 6.35% DUE 08-15-2038                            | 59,000.00    | 82,660.99    | 65,748.42    |
| SB4AM4CP6    | DUKE ENERGY IND 6.35% DUE 08-15-2038                            | 675,000.00   | 927,713.25   | 752,206.50   |
| SB4NTXW4     | DUKE ENERGY IND 6.45% DUE 04-01-2039                            | 95,000.00    | 107,853.50   | 106,491.20   |
| SB4NTXW4     | DUKE ENERGY IND 6.45% DUE 04-01-2039                            | 75,000.00    | 74,810.40    | 84,072.00    |
| * SB16B277   | DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050                      | 815,000.00   | 758,128.93   | 530,393.85   |
| SB16B277     | DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050                      | 543,000.00   | 494,486.86   | 353,378.97   |
| SBKDPT03     | DUKE ENERGY IND LLC 3.25% DUE 10-01-2049                        | 480,000.00   | 470,195.16   | 350,131.20   |
| SBKDPT03     | DUKE ENERGY IND LLC 3.25% DUE 10-01-2049                        | 580,000.00   | 568,152.49   | 423,075.20   |
| SBKDPT03     | DUKE ENERGY IND LLC 3.25% DUE 10-01-2049                        | 645,000.00   | 618,824.75   | 470,488.80   |
| SBKDPT03     | DUKE ENERGY IND LLC 3.25% DUE 10-01-2049                        | 250,000.00   | 173,492.50   | 182,360.00   |
| SBKDPT03     | DUKE ENERGY IND LLC 3.25% DUE 10-01-2049                        | 753,000.00   | 737,618.66   | 549,268.32   |
| SBRRFZ10     | DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053                     | 190,000.00   | 189,829.00   | 194,320.60   |
| SBRRFZ10     | DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053                     | 340,000.00   | 339,694.00   | 347,731.60   |
| SBRRFZ10     | DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053                     | 315,000.00   | 314,716.50   | 322,163.10   |
| SBRRFZ10     | DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053                     | 30,000.00    | 29,973.00    | 30,682.20    |
| SBMHCS22     | DUKE ENERGY OH INC 2.125% DUE 06-01-2030                        | 340,000.00   | 339,832.83   | 289,445.40   |
| SBYDQH07     | DUKE ENERGY OH INC 3.7% DUE 06-15-2046                          | 398,000.00   | 382,772.57   | 315,462.76   |
| SBKZRW17     | DUKE ENERGY OHIO INC 3.65% 02-01-2029                           | 540,000.00   | 539,829.96   | 521,067.60   |
| SBKZRW17     | DUKE ENERGY OHIO INC 4.3% DUE 02-01-2049REG                     | 130,000.00   | 129,777.31   | 111,036.90   |
| * SBMF98B5   | DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033                       | 600,000.00   | 599,664.00   | 620,052.00   |
| SBMF98B5     | DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033                       | 1,270,000.00 | 1,281,938.00 | 1,312,443.40 |
| SBMF98B5     | DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033                       | 225,000.00   | 224,874.00   | 232,519.50   |
| SBMF98C5     | DUKE ENERGY OHIO INC 5.65% 04-01-2053                           | 30,000.00    | 30,107.70    | 31,709.70    |
| SBMF98C5     | DUKE ENERGY OHIO INC 5.65% 04-01-2053                           | 95,000.00    | 94,988.85    | 100,414.65   |
| SBMF98C5     | DUKE ENERGY OHIO INC 5.65% 04-01-2053                           | 320,000.00   | 324,346.90   | 338,236.80   |
| * SBMTV8X6   | DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050                    | 166,000.00   | 137,271.48   | 105,001.64   |
| SBMTV8X6     | DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050                    | 261,000.00   | 252,596.87   | 165,092.94   |
| SBNNQ8B3     | DUKE ENERGY PROGRESS LLC 2.5% 03-15-2033                        | 1,445,000.00 | 1,444,653.20 | 1,495,892.90 |
| SBNNQ8B3     | DUKE ENERGY PROGRESS LLC 2.5% 03-15-2033                        | 420,000.00   | 419,809.20   | 434,792.40   |
| SBNNQ8B3     | DUKE ENERGY PROGRESS LLC 2.5% 03-15-2033                        | 191,000.00   | 191,017.79   | 197,727.02   |
| SBNNQ9L3     | DUKE ENERGY PROGRESS LLC 3.5% 03-15-2053/03-09-2023             | 450,000.00   | 447,331.50   | 458,059.50   |
| SBNNQ9L3     | DUKE ENERGY PROGRESS LLC 3.5% 03-15-2053/03-09-2023             | 589,000.00   | 593,073.55   | 599,548.99   |
| * SBNNQ9L3   | DUKE ENERGY PROGRESS LLC 3.5% 03-15-2053/03-09-2023             | 350,000.00   | 331,383.50   | 256,268.50   |
| * SBMNZ0V1   | DUKE UNIV 2.682% DUE 10-01-2044                                 | 400,000.00   | 294,756.00   | 297,056.00   |
| SBMNZ0W9     | DUKE UNIV 2.832% 10-01-2055                                     | 225,000.00   | 153,589.50   | 154,779.75   |
| SBZ4DLN9     | DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047                         | 190,000.00   | 163,658.40   | 162,068.10   |
| * SBZ4DLN9   | DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047                         | 170,000.00   | 140,171.80   | 145,008.30   |
| * SBLP9Z72   | DUN & BRADSTREET HUGO INC COM                                   | 1,767.00     | 24,584.47    | 20,673.90    |
| * S0340609   | DUNEDIN INCOME GRO OMBPO 25                                     | 47,270.00    | 153,053.13   | 169,932.64   |
| * SBK0VNA7   | DUPONT DE NEMOURS INC COMMON STOCK                              | 2,876.00     | 173,546.30   | 221,404.54   |
| * SBYX07B3   | DXC TECHNOLOGY CO COM                                           | 1,320.00     | 38,888.00    | 30,188.40    |
| * SBVZ09D9   | DYNATRACE INC COM                                               | 1,536.00     | 67,402.28    | 84,003.84    |
| * S0492904   | E.ON SE NPV                                                     | 5,764.00     | 59,271.40    | 77,361.51    |
| * S2191399   | EAGLE MATLS INC COM                                             | 230.00       | 29,728.23    | 46,653.20    |
| * S2191399   | EAGLE MATLS INC COM                                             | 1,774.00     | 25,677.48    | 359,838.16   |
| * S6298542   | EAST JAPAN RAILWAY CO NPV                                       | 729.00       | 59,658.36    | 42,034.62    |
| * S2487407   | EAST WEST BANCORP INC COM                                       | 874.00       | 57,318.20    | 62,884.30    |
| * SBPDZ0V3   | EASTERN GAS TRANSMISSION & STORAGE 3.0% SNR NTS 11-15-2029 USD1 | 140,000.00   | 143,506.48   | 125,720.00   |
| * SBPDZ0V3   | EASTERN GAS TRANSMISSION & STORAGE 3.0% SNR NTS 11-15-2029 USD1 | 202,000.00   | 225,543.68   | 181,396.00   |
| * SBNNL6V3   | EASTERN GAS TRANSMISSION & STORAGE 4.6% SNR NTS 12-15-2044 USD1 | 165,000.00   | 187,529.25   | 141,287.85   |
| * S2455761   | EASTGROUP PPTY INC REIT                                         | 284.00       | 47,305.41    | 52,125.36    |
| * SBMNQY10   | EASTMAN CHEM CO 4.65% DUE 10-15-2044                            | 199,000.00   | 215,029.99   | 175,693.12   |
| * S095GB85   | EASTMAN CHEM CO 4.8% DUE 09-01-2042                             | 298,000.00   | 349,554.02   | 271,901.16   |
| * S229E3B6   | EASTMAN CHEM CO COM                                             | 750.00       | 68,800.90    | 68,981.76    |
| * SBMGQNT3   | EASTMAN CHEMICAL CO 5.75% 03-08-2033                            | 820,000.00   | 775,982.40   | 850,692.60   |
| * SB1PBL17   | EASTN GAS TRANSP & FIXED 3.9% DUE 11-15-2049                    | 450,000.00   | 451,756.48   | 334,026.00   |
| * SBPDZ0Q7   | EASTN GAS TRANSP & FIXED 4.8% DUE 11-01-2043                    | 528,000.00   | 589,313.61   | 480,432.40   |
| * SBKX07P8   | EASTOT ORD G8PO 27280714                                        | 35,624.00    | 249,231.90   | 231,608.75   |
| * SBGLPFR7   | EATON CORP OHIO 4.15 DUE 11-02-2042 REG                         | 1,110,000.00 | 1,105,304.29 | 1,020,667.20 |
| * SBGLPFR7   | EATON CORP OHIO 4.15 DUE 11-02-2042 REG                         | 720,000.00   | 667,715.51   | 662,054.40   |
| * SBPBR847   | EATON CORP OHIO 4.7% 08-23-2052                                 | 175,000.00   | 174,051.50   | 172,380.25   |
| * SBPBR847   | EATON CORP OHIO 4.7% 08-23-2052                                 | 615,000.00   | 593,357.14   | 605,793.45   |
| * SBKQX082   | EATON CORP PLC COM USD0.50                                      | 2,535.00     | 383,190.68   | 610,478.70   |
| * SBKQX082   | EATON CORP PLC COM USD0.50                                      | 1,074.00     | 377,981.01   | 499,460.68   |
| * S2979120   | EATON VANCE MUN BD FO                                           | 462,452.00   | 5,007,124.83 | 4,684,638.76 |
| * C278642AV5 | EATON VANCE NY MUN BD FO                                        | 34,273.00    | 327,035.38   | 330,734.45   |
| * S2293819   | EBAY INC 1.9% DUE 03-11-2025                                    | 500,000.00   | 517,160.00   | 480,865.00   |
| * S2293819   | EBAY INC COM USD0.001                                           | 3,984.00     | 189,503.44   | 173,782.08   |
| * SBMPFR62   | EBAY INC COM USD0.001                                           | 1,365.00     | 142,962.64   | 146,955.78   |
| * S6160038   | EBOS GROUP LIMITED NPV                                          | 403.00       | 10,640.79    | 9,058.16     |
| * SBPKC118   | ECOLAB INC 2.7% DUE 12-15-2051                                  | 564,000.00   | 562,648.19   | 386,351.28   |
| * SBPKC118   | ECOLAB INC 2.7% DUE 12-15-2051                                  | 180,000.00   | 121,107.60   | 123,303.60   |
| * SBPKC118   | ECOLAB INC 2.7% DUE 12-15-2051                                  | 453,000.00   | 453,909.44   | 311,684.10   |
| * SBNP1277   | ECOLAB INC 2.75% 08-18-2055 BEO                                 | 396,000.00   | 413,352.26   | 267,224.76   |
| * S2304227   | ECOLAB INC COM STK USD1                                         | 1,592.00     | 253,017.80   | 315,773.20   |
| * S2304227   | ECOLAB INC COM STK USD1                                         | 664.00       | 123,807.30   | 131,704.40   |
| * SBPSG542   | ECOLAB INC NT 5.25% 01-15-2028                                  | 1,800,000.00 | 1,860,880.00 | 1,861,262.00 |
| * SBLSC717   | ECOPETROL S A 4.625% 11-02-2031                                 | 660,000.00   | 660,000.00   | 560,000.00   |
| * SBLSC717   | ECOPETROL S A 4.625% 11-02-2031                                 | 80,000.00    | 80,000.00    | 67,883.20    |
| * SBL98498   | ECOPETROL S A 5.875% 11-02-2051                                 | 560,000.00   | 560,000.00   | 424,760.00   |
| * SBL98498   | ECOPETROL S A 5.875% 11-02-2051                                 | 530,000.00   | 530,000.00   | 402,005.00   |
| * SBM3DLXW5  | ECOPETROL S A 5.875% DUE 05-28-2045                             | 608,000.00   | 576,749.27   | 475,891.80   |
| * SBM3DLXW5  | ECOPETROL S A 5.875% DUE 05-28-2045                             | 712,000.00   | 712,000.49   | 574,839.60   |
| * SBQCFWV1   | ECOPETROL SA 8.875% DUE 01-13-2033                              | 700,000.00   | 694,309.00   | 760,767.00   |
| * SB62G185   | EDENRED EUR2                                                    | 4,929.00     | 311,369.11   | 294,782.55   |
| * SB62G185   | EDENRED EUR2                                                    | 9,184.00     | 426,611.79   | 549,256.02   |
| * SB62G185   | EDENRED EUR2                                                    | 643.00       | 28,539.91    | 38,455.10    |
| * SBM6G289   | EDISON INTERNATIONAL 4.95% DUE 04-01-2025 BEO                   | 530,000.00   | 529,342.96   | 536,396.00   |
| * SBMCDH43   | EDISON INTERNATIONAL 5.375% 12-31-2049                          | 580,000.00   | 580,000.00   | 551,771.40   |
| * SBMCDH43   | EDISON INTERNATIONAL 5.375% 12-31-2049                          | 650,000.00   | 650,000.00   | 618,364.50   |
| * SBPPRH53   | EDISON INTL 5.0% 12-31-2049                                     | 470,000.00   | 470,278.33   | 440,996.30   |
| * SBPPRH53   | EDISON INTL 5.0% 12-31-2049                                     | 480,000.00   | 480,260.23   | 500,379.20   |
| * SBPPRP21   | EDISON INTL 5.25% 11-15-2028                                    | 1,865,000.00 | 1,854,584.55 | 1,879,162.65 |
| * SBM99B03   | EDISON INTL 6.95% DUE 11-15-2029                                | 3,710,000.00 | 3,838,171.50 | 4,035,775.10 |
| * SBM99B03   | EDISON INTL 6.95% DUE 11-15-2029                                | 3,385,000.00 | 3,499,336.71 | 3,682,236.85 |
| * SBM99B03   | EDISON INTL 6.95% DUE 11-15-2029                                | 800,000.00   | 792,712.00   | 870,248.00   |
| * C281020AK5 | EDISON INTL 6.125% 06-15-2053                                   | 400,000.00   | 400,000.00   | 412,216.00   |
| * S2829515   | EDISON INTL COM                                                 | 2,366.00     | 147,162.97   | 169,145.34   |
| * SB139GK2   | EDP RENOVAVEIS SA EURS                                          | 798.00       | 17,909.91    | 16,329.99    |
| * SBWXC158   | EDUCATION MGMT CORP NEW COM 144A COM COMMON STOCK               | 1,581,513.00 | 0.03         | 49,889.93    |
| * S2567116   | EDWARDS LIFESCIENCES CORP COM                                   | 3,820.00     | 327,915.93   | 291,275.00   |
| * SBM4CYH3   | EOP INC 4.5% 05-15-2026                                         | 1,860,000.00 | 1,858,677.60 | 1,854,959.40 |
| * SB13X013   | EFFAGE EURA                                                     | 190.00       | 17,042.92    | 20,362.90    |
| * SB13X013   | EFFAGE EURA                                                     | 910.00       | 95,694.80    | 97,527.56    |
| * S6307200   | EISAI CO LTD NPV                                                | 607.00       | 33,975.75    | 30,362.92    |
| * S2781637   | EL PASO NAT GAS CO 7.5% DUE 11-15-2026                          | 270,000.00   | 327,180.32   | 285,746.40   |
| * S0828617   | EL PASO PIPELN 4.7% DUE 11-01-2042                              | 715,000.00   | 155,785.74   | 135,943.20   |
| * SB3Y3658   | EL PASO PIPELN 7.5% DUE 11-15-2040                              | 715,000.00   | 853,380.41   | 890,222.70   |
| * SB3Y3658   | EL PASO PIPELN 7.5% DUE 11-15-2040                              | 200,000.00   | 247,934.32   | 226,356.00   |
| * SBFL3L72   | ELANCO ANIMAL HEALTH INC COM                                    | 3,116.00     | 57,443.81    | 46,428.40    |
| * SBK6ZHI2   | ELANCO ANIMAL HEALTH INC CORP 4.9% 08-28-2028                   | 4,675,000.00 | 4,903,523.27 | 4,851,481.25 |
| * SBPKCLC6   | ELASTIC N V COM USD0.01                                         | 488.00       | 137,370.21   | 174,418.64   |
| * SBPKCLC6   | ELASTIC N V COM USD0.01                                         | 1,949.00     | 162,821.91   | 219,652.30   |
| * S6308913   | ELBIT SYSTEMS LTD ILS1                                          | 69.00        | 10,105.06    | 14,850.45    |
| * S2310194   | ELECTR ARTS COM                                                 | 1,717.00     | 226,049.76   | 234,902.77   |
| * C285040AC7 | ELECTRICITE DE FRANCE SA SR NT 144A 6.25% 05-23-2033            | 300,000.00   | 299,691.00   | 324,972.00   |
| * SBM4ECM4   | ELECTRONIC ARTS INC 1.85% DUE 02-15-2031                        | 1,576,000.00 | 1,430,216.99 | 1,517,630.56 |
| * SB7NNM02   | ELEMENT FLEET MGMT COM NPV                                      | 6,343.00     | 91,529.94    | 103,712.33   |
| * SB7NNM02   | ELEMENT FLEET MGMT COM NPV                                      | 1,000.00     | 14,394.04    | 16,350.67    |
| * SB1CZK1    | ELEMENT SOLUTION INC COM                                        | 1,433.00     | 27,721.79    | 33,159.62    |
| * SB5PHGL4   | ELANCE HEALTH INC                                               | 1,488.00     | 686,479.71   | 700,738.16   |
| * SB5PHGL4   | ELANCE HEALTH INC                                               | 794.00       | 252,948.83   | 274,418.64   |
| * SBQCB378   | ELANCE HEALTH INC 4.75% 02-15-2033                              | 2,600,000.00 | 2,595,866.00 | 2,603,406.00 |
| * SBQCB370   | ELANCE HEALTH INC 5.125% DUE 02-15-2053                         | 1,200,000.00 | 1,195,608.00 | 1,202,604.00 |
| * SBPCTR8K   | ELANCE HEALTH INC 5.5% 10-15-2032                               | 1,505,000.00 | 1,495,729.20 | 1,577,134.65 |
| * SBRT17W5   | ELANCE HLTH INC 4.65% DUE 08-15-2044                            | 670,000.00   | 683,609.45   | 622,416.60   |
| * SBNTB0H1   | ELANCE HLTH INC FIXED 6.1% DUE 10-15-2052                       | 1,268,000.00 | 1,296,786.18 | 1,438,863.00 |
| * SBNTB0H1   | ELANCE HLTH INC FIXED 6.1% DUE 10-15-2052                       | 625,000.00   | 625,104.97   | 703,545.00   |
| * SBNTB0H1   | ELANCE HLTH INC FIXED 6.1% DUE 10-15-2052                       | 50,000.00    | 49,995.50    | 56,737.50    |
| * SBNTB0H1   | ELANCE HLTH INC FIXED 6.1% DUE 10-15-2052                       | 2,151,000.00 | 2,230,168.61 | 2,440,847.25 |
| * SBQCMRY20  | EU LILLY & CO 4.95% 02-27-2063                                  | 360,000.00   | 355,122.00   | 374,637.00   |
| * SBQCMRY20  | EU LILLY & CO 4.95% 02-27-2063                                  | 290,000.00   | 286,070.50   | 301,791.40   |
| * SBQCMRY20  | EU LILLY & CO 4.95% 02-27-2063                                  | 210,000.00   | 207,154.50   | 218,538.60   |
| * SBQCMRY20  | EU LILLY & CO 4.95% 02-27-2063                                  | 75,000.00    | 73,983.75    | 78,049.50    |
| * S2516152   | EU LILLY & CO COM                                               | 1,873.00     | 729,735.16   | 1,091,809.16 |
| *            |                                                                 |              |              |              |

|  |             |                                                                   |              |              |              |
|--|-------------|-------------------------------------------------------------------|--------------|--------------|--------------|
|  | SBMQMYR08   | ELI LILLY NDC CO 4.875% DUE 02-27-2053                            | 900,000.00   | 899,433.00   | 935,424.00   |
|  | S80M9F4     | ELIA GROUP NPV                                                    | 77.00        | 9,185.70     | 9,637.08     |
|  | S8V5079     | ELIS SA EUR1.00                                                   | 7,390.00     | 150,565.90   | 154,205.94   |
|  | S5V01513    | ELSA OYI NPV                                                      | 27.00        | 12,814.99    | 12,719.22    |
|  | S5V01513    | ELSA OYI NPV                                                      | 369.00       | 16,363.86    | 17,066.88    |
|  | C31573CA0A3 | ELLINGTON FINL MTG TR 2022-1 MTG PASS THRU CFI CL A-1 2.006% 01-2 | 1,855,334.54 | 1,574,135.41 | 1,524,615.83 |
|  | S231454     | EMBOTELLA ANDINA PRF NPV                                          | 1,726.00     | 4,349.70     | 4,328.47     |
|  | S2474164    | EMCOR GROUP INC COM                                               | 290.00       | 52,880.93    | 62,474.70    |
|  | S2474164    | EMCOR GROUP INC COM                                               | 3,188.00     | 568,813.98   | 686,790.84   |
|  | C230876A03  | EMERA INC 6.75% DUE 06-15-2076                                    | 347,000.00   | 385,500.67   | 340,430.88   |
|  | S2600500    | EMERA INC COM NPV                                                 | 735.00       | 30,235.03    | 28,037.69    |
|  | S2600500    | EMERA INC COM NPV                                                 | 4,478.00     | 182,190.87   | 170,820.11   |
|  | S8DMHY79    | EMERA US FIN LP 3.55% DUE 06-15-2026                              | 1,120,000.00 | 1,070,260.80 | 1,078,560.00 |
|  | S8DMHY79    | EMERA US FIN LP 3.55% DUE 06-15-2026                              | 1,235,000.00 | 1,213,428.26 | 1,189,305.00 |
|  | S8YMWJ32    | EMERA US FIN LP 4.75% DUE 06-15-2046                              | 1,570,000.00 | 1,477,893.15 | 1,296,771.90 |
|  | S8YMWJ32    | EMERA US FIN LP 4.75% DUE 06-15-2046                              | 1,785,000.00 | 1,868,260.53 | 1,474,356.45 |
|  | S8MG4F71    | EMERA US FIN LP FIXED 2.639% DUE 06-15-2031                       | 1,445,000.00 | 1,170,917.80 | 1,187,370.95 |
|  | S8MG4F71    | EMERA US FIN LP FIXED 2.639% DUE 06-15-2031                       | 509,000.00   | 507,245.58   | 418,250.58   |
|  | S8L0BF90    | EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO                | 920,000.00   | 918,001.72   | 636,032.80   |
|  | S2313405    | EMERSON ELECTRIC CO COM                                           | 2,617.00     | 301,855.62   | 352,041.61   |
|  | S8L0VPM0    | EMIRATE OF ABU DHU 3.875% SNR MTN 16/04/50 USD                    | 700,000.00   | 675,036.41   | 588,693.00   |
|  | S2314000    | EMPIRE CO CLASS A/VYTG COM NPV                                    | 2,349.00     | 47,501.69    | 62,439.29    |
|  | S2314000    | EMPIRE CO CLASS A/VYTG COM NPV                                    | 397.00       | 8,887.51     | 10,552.75    |
|  | S7635610    | EMS-CHEMIE HLDG AG CHFO1.0 (REGD)                                 | 18.00        | 11,104.14    | 14,564.25    |
|  | S8FCKN11    | ENABLE MIDSTREAM 4.05% DUE 09-15-2028                             | 36,000.00    | 408,540.75   | 364,858.08   |
|  | S8D0VY35    | ENABLE MIDSTREAM 5% DUE 06-15-2044                                | 375,000.00   | 387,662.84   | 330,427.50   |
|  | S8D0V307    | ENABLE MIDSTREAM PARTNERS LP 4.4% DUE 03-15-2027 REG              | 1,200,000.00 | 1,207,436.21 | 1,174,644.00 |
|  | S8D0V307    | ENABLE MIDSTREAM PARTNERS LP 4.4% DUE 03-15-2027 REG              | 86,000.00    | 94,583.55    | 84,182.82    |
|  | S7383072    | ENGAS SA EUR1.50                                                  | 22,887.00    | 393,517.44   | 385,931.64   |
|  | S7383072    | ENGAS SA EUR1.50                                                  | 649.00       | 14,081.86    | 10,943.76    |
|  | S83JNMW2    | ENBRIDGE ENERGY 5.5% DUE 09-15-2040                               | 414,000.00   | 482,847.46   | 408,125.34   |
|  | S83JNMW2    | ENBRIDGE ENERGY 5.5% DUE 09-15-2040                               | 185,000.00   | 169,337.90   | 182,374.85   |
|  | S82Z2M70    | ENBRIDGE ENERGY 7.375% DUE 10-15-2045                             | 125,000.00   | 147,160.00   | 147,828.75   |
|  | S82Z2M70    | ENBRIDGE ENERGY 7.375% DUE 10-15-2045                             | 597,000.00   | 710,583.87   | 706,030.11   |
|  | S82Z2M70    | ENBRIDGE ENERGY 7.375% DUE 10-15-2045                             | 285,000.00   | 432,037.20   | 337,581.55   |
|  | S83D2051    | ENBRIDGE ENERGY 7.5% DUE 04-15-2038                               | 77,000.00    | 80,902.89    | 80,098.47    |
|  | S8L0MWH6    | ENBRIDGE INC 4.0% DUE 11-15-2049 BEO                              | 167,000.00   | 147,617.03   | 133,523.18   |
|  | S82CKC7     | ENBRIDGE INC 4.25% DUE 12-01-2026                                 | 950,000.00   | 932,643.50   | 938,609.50   |
|  | S82CKC70    | ENBRIDGE INC 5.5% DUE 12-01-2046                                  | 337,000.00   | 326,819.81   | 333,471.61   |
|  | C29250NB85  | ENBRIDGE INC 5.7% 03-08-2033                                      | 1,525,000.00 | 1,542,295.32 | 1,588,119.30 |
|  | C29250NB85  | ENBRIDGE INC 5.7% 03-08-2033                                      | 1,500,000.00 | 1,498,080.00 | 1,562,088.00 |
|  | C29250NB85  | ENBRIDGE INC 5.7% 03-08-2033                                      | 335,000.00   | 329,409.91   | 348,865.65   |
|  | S8N12K16    | ENBRIDGE INC 6.0% 11-15-2028                                      | 289,000.00   | 288,687.88   | 301,926.85   |
|  | S8N12KM7    | ENBRIDGE INC 6.2% 11-15-2030                                      | 190,000.00   | 189,677.00   | 203,579.30   |
|  | S8N12KM7    | ENBRIDGE INC 6.2% 11-15-2030                                      | 1,485,000.00 | 1,482,475.50 | 1,591,132.95 |
|  | S8N12KM7    | ENBRIDGE INC 6.2% 11-15-2030                                      | 289,000.00   | 288,508.70   | 309,654.83   |
|  | S8N12KN8    | ENBRIDGE INC 6.7% 11-15-2053                                      | 424,000.00   | 424,539.20   | 495,354.96   |
|  | S8N12KN8    | ENBRIDGE INC 6.7% 11-15-2053                                      | 935,000.00   | 939,645.13   | 1,092,351.15 |
|  | S8N12KN8    | ENBRIDGE INC 6.7% 11-15-2053                                      | 325,000.00   | 324,577.50   | 379,694.25   |
|  | S8N12KN8    | ENBRIDGE INC 6.7% 11-15-2053                                      | 1,638,000.00 | 1,638,612.36 | 1,913,659.02 |
|  | S8N12KN8    | ENBRIDGE INC 6.7% 11-15-2053                                      | 720,000.00   | 720,038.00   | 864,534.60   |
|  | S2466149    | ENBRIDGE INC COM NPV                                              | 5,483.10     | 20,625.17    | 198,346.05   |
|  | S2466149    | ENBRIDGE INC COM NPV                                              | 34,848.00    | 1,321,404.78 | 1,260,617.02 |
|  | S8YMLXK1    | ENBRIDGE INC FIXED 4.5% DUE 06-10-2044                            | 45,000.00    | 38,353.95    | 38,754.45    |
|  | S8YMLXK1    | ENBRIDGE INC FIXED 4.5% DUE 06-10-2044                            | 82,100.00    | 69,843.05    | 708,775.83   |
|  | S8YMLXK1    | ENBRIDGE INC FIXED 4.5% DUE 06-10-2044                            | 1,900,000.00 | 1,891,385.14 | 2,156,299.00 |
|  | C29250NB83  | ENBRIDGE INC FIXED 8.25% DUE 07-15-2080                           | 1,065,000.00 | 1,065,000.00 | 981,291.00   |
|  | C29250NB83  | ENBRIDGE INC FIXED 8.25% DUE 07-15-2084                           | 1,440,000.00 | 1,440,000.00 | 1,489,449.60 |
|  | C29250NB83  | ENBRIDGE INC FIXED 8.25% DUE 07-15-2084                           | 850,000.00   | 850,000.00   | 879,189.00   |
|  | S8L8BML8    | ENBRIDGE INC SR NT 3.4% 08-01-2051                                | 140,000.00   | 90,613.60    | 102,229.40   |
|  | S8L8BML8    | ENBRIDGE INC SR NT 3.4% 08-01-2051                                | 1,400,000.00 | 1,398,249.49 | 1,511,613.63 |
|  | S82R91C4    | ENCANA CORP 6.5% DUE 02-01-2038                                   | 516,000.00   | 631,631.42   | 533,683.63   |
|  | S82R91C4    | ENCANA CORP 6.5% DUE 02-01-2038                                   | 79,000.00    | 100,267.55   | 81,707.33    |
|  | S802D290    | ENCANA CORP 6.5% DUE 08-15-2034                                   | 85,000.00    | 92,237.27    | 90,604.90    |
|  | S8YKZ17     | ENCOMPASS HEALTH CORP USDO USD01                                  | 611.00       | 29,699.13    | 40,765.92    |
|  | S8YKZ17     | ENCOMPASS HEALTH CORP USDO USD01                                  | 7,751.00     | 127,517.77   | 117,278.09   |
|  | S8BK5V14    | ENDEAVOUR MINING P ORD USDO01.01                                  | 483.00       | 12,474.55    | 10,650.00    |
|  | S5271782    | ENEL SA EUR1.2                                                    | 824.00       | 19,645.61    | 16,802.88    |
|  | C29278GA93  | ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031                   | 1,310,000.00 | 968,460.10   | 1,065,305.10 |
|  | S8M4X7D83   | ENEL FIN INTL NV 144A 5.5% 5.5% 15/06/2052                        | 790,000.00   | 779,634.48   | 744,005.28   |
|  | S7145690    | ENEL SPA EUR1                                                     | 20,950.00    | 129,538.25   | 155,095.04   |
|  | S7145690    | ENEL SPA EUR1                                                     | 3,865.00     | 25,248.47    | 28,733.55    |
|  | S8627LV9    | ENEO5 HOLDINGS INC                                                | 7,395.00     | 31,902.50    | 29,395.36    |
|  | S8627LV9    | ENEO5 HOLDINGS INC                                                | 39,100.00    | 153,058.55   | 155,423.75   |
|  | C92223WAE5  | ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022              | 2,075,000.00 | 2,151,227.25 | 2,346,908.00 |
|  | S4203558    | ENERGIAS DE PORTUGAL (BVL REGD)                                   | 4,076.00     | 80,763.58    | 49,647.52    |
|  | S2312B023   | ENERGY TRANSFER 3.75% DUE 05-15-2030                              | 4,630,000.00 | 4,434,676.80 | 4,300,992.20 |
|  | S8YK2K16    | ENERGY TRANSFER 4.75% DUE 01-15-2026                              | 2,700,000.00 | 2,598,334.00 | 2,682,126.00 |
|  | S8YK2K16    | ENERGY TRANSFER 4.9% DUE 03-15-2035                               | 548,000.00   | 516,925.26   | 522,770.08   |
|  | S8N84676    | ENERGY TRANSFER 4.95% DUE 06-15-2028                              | 380,000.00   | 404,179.71   | 379,338.80   |
|  | S8N818T2    | ENERGY TRANSFER 5.15% DUE 02-01-2043                              | 1,710,000.00 | 1,703,800.04 | 1,525,662.04 |
|  | S8N818T2    | ENERGY TRANSFER 5.15% DUE 02-01-2043                              | 15,000.00    | 15,290.975   | 136,251.00   |
|  | S8XVMC65    | ENERGY TRANSFER 5.15% DUE 03-15-2045                              | 4,030,000.00 | 4,020,886.35 | 3,702,602.80 |
|  | S8XVMC65    | ENERGY TRANSFER 5.15% DUE 03-15-2045                              | 240,000.00   | 251,193.60   | 220,502.40   |
|  | S8XVMC65    | ENERGY TRANSFER 5.15% DUE 03-15-2045                              | 1,100,000.00 | 1,097,749.17 | 1,010,636.00 |
|  | S8XVMC65    | ENERGY TRANSFER 5.15% DUE 03-15-2045                              | 45,000.00    | 45,020.79    | 415,20.00    |
|  | S8XVMC65    | ENERGY TRANSFER 5.15% DUE 03-15-2045                              | 900,000.00   | 1,022,679.00 | 825,884.15   |
|  | S8N846V8    | ENERGY TRANSFER 5.8% DUE 06-15-2038                               | 210,000.00   | 217,678.00   | 211,348.20   |
|  | S8N846V8    | ENERGY TRANSFER 5.8% DUE 06-15-2038                               | 154,000.00   | 153,098.79   | 154,988.68   |
|  | S8N846V8    | ENERGY TRANSFER 5.8% DUE 06-15-2038                               | 440,000.00   | 446,742.11   | 442,824.80   |
|  | S8DQGW23    | ENERGY TRANSFER 5.9% DUE 10-01-2043                               | 10,000.00    | 11,041.97    | 9,909.50     |
|  | S8DQGW23    | ENERGY TRANSFER 5.9% DUE 10-01-2043                               | 112,000.00   | 110,770.10   | 110,986.40   |
|  | S8FCKN75    | ENERGY TRANSFER 6% DUE 06-15-2048                                 | 532,000.00   | 542,422.47   | 538,384.00   |
|  | S8FCKN75    | ENERGY TRANSFER 6% DUE 06-15-2048                                 | 500,000.00   | 470,190.00   | 506,000.00   |
|  | S8FCKN75    | ENERGY TRANSFER 6% DUE 06-15-2048                                 | 60,000.00    | 62,430.15    | 60,720.00    |
|  | S8CYM15     | ENERGY TRANSFER 6.25% DUE 04-15-2049                              | 1,281,000.00 | 1,311,813.92 | 1,332,611.61 |
|  | S8CYM15     | ENERGY TRANSFER 6.25% DUE 04-15-2049                              | 265,000.00   | 311,491.87   | 275,247.55   |
|  | S8CYM15     | ENERGY TRANSFER 6.25% DUE 04-15-2049                              | 455,000.00   | 528,103.35   | 472,594.85   |
|  | S8CYM15     | ENERGY TRANSFER 6.25% DUE 04-15-2049                              | 1,517,000.00 | 1,627,676.64 | 1,575,662.39 |
|  | S8CYM15     | ENERGY TRANSFER 6.25% DUE 04-15-2049                              | 1,219,745.78 | 1,219,745.78 | 1,258,868.04 |
|  | S8G48V01    | ENERGY TRANSFER 6.625% DUE 10-15-2036                             | 1,589,000.00 | 1,695,007.43 | 1,715,593.49 |
|  | S8G48V01    | ENERGY TRANSFER 6.625% DUE 10-15-2036                             | 410,000.00   | 451,949.68   | 442,148.10   |
|  | S8G48V3     | ENERGY TRANSFER 7.5% DUE 07-01-2038                               | 90,000.00    | 99,972.52    | 104,496.30   |
|  | S8G48V3     | ENERGY TRANSFER 7.5% DUE 07-01-2038                               | 200,000.00   | 235,363.88   | 232,214.00   |
|  | S8G48V3     | ENERGY TRANSFER 7.5% DUE 07-01-2038                               | 127,000.00   | 155,491.00   | 147,455.89   |
|  | S8DHTM11    | ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                         | 729,000.00   | 685,605.98   | 671,634.99   |
|  | S8DHTM11    | ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                         | 140,000.00   | 138,182.40   | 128,985.40   |
|  | S8DHTM11    | ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                         | 499,000.00   | 524,333.04   | 495,733.69   |
|  | S8DHTM11    | ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                         | 600,000.00   | 596,898.00   | 552,786.00   |
|  | S8DHTM11    | ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                         | 171,000.00   | 159,227.26   | 157,544.01   |
|  | S8HHM202    | ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027                         | 2,030,000.00 | 2,139,667.42 | 2,058,156.10 |
|  | S8HHM202    | ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027                         | 340,000.00   | 311,491.87   | 275,247.55   |
|  | S8L4TG94    | ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041                        | 388,000.00   | 387,136.81   | 391,771.36   |
|  | S8L4TG94    | ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041                        | 2,735,000.00 | 2,779,015.13 | 2,761,584.20 |
|  | S8L4TG94    | ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041                        | 140,000.00   | 139,920.83   | 141,360.00   |
|  | S8YQ24Q1    | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                       | 525,000.00   | 509,802.05   | 532,728.00   |
|  | S8YQ24Q1    | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                       | 35,000.00    | 34,518.13    | 35,512.30    |
|  | S8YQ24Q1    | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                       | 231,000.00   | 230,207.52   | 234,400.32   |
|  | S8YQ24Q1    | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                       | 1,400,000.00 | 1,395,197.09 | 1,420,608.00 |
|  | S8YQ24Q1    | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                       | 590,000.00   | 653,543.77   | 598,684.00   |
|  | S8YQ24Q1    | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                       | 47,000.00    | 45,658.29    | 47,691.84    |
|  | S8YQ24Q1    | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                       | 300,000.00   | 319,110.39   | 310,954.40   |
|  | S8YQ24Q1    | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                       | 155,000.00   | 183,974.15   | 157,281.60   |
|  | S8MHFV88    | ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG                       | 1,380,000.00 | 1,373,931.25 | 1,280,571.00 |
|  | S8MHFV88    | ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG                       | 2,040,000.00 | 2,021,199.45 | 1,893,018.00 |
|  | S8RTG0W6    | ENERGY TRANSFER L P 0.0% DUE 12-01-2026                           | 75,000.00    | 74,955.75    | 77,127.75    |
|  | S8QGS542    | ENERGY TRANSFER L P 6.1% 12-01-2038                               | 461,000.00   | 457,623.36   | 485,496.00   |
|  | S8QGS542    | ENERGY TRANSFER L P 6.1% 12-01-2038                               | 475,000.00   | 474,463.25   | 499,828.25   |
|  | S8RTG0V8    | ENERGY TRANSFER L P 6.4% 12-01-2030                               | 2,920,000.00 | 2,931,857.55 | 3,127,086.40 |
|  | S8RTG0V8    | ENERGY TRANSFER L P 6.4% 12-01-2030                               | 1,000,000.00 | 998,850.90   | 1,070,920.00 |
|  | S8RTG0V8    | ENERGY TRANSFER L P 6.4% 12-01-2030                               | 384,000.00   | 383,558.40   | 411,233.28   |
|  | S8RTG0V8    | ENERGY TRANSFER L P 6.4% 12-01-2030                               | 1,945,000.00 | 1,942,763.25 | 2,060,639.40 |
|  | S8RTG0V8    | ENERGY TRANSFER L P 6.4% 12-01-2030                               | 290,000.00   | 289,666.50   | 310,566.80   |
|  | S8RTG0V8    | ENERGY TRANSFER L P 6.4% 12-01-2030                               | 49,000.00    | 49,319.22    | 52,475.08    |
|  | S8NZCH28    | ENERGY TRANSFER L P 6.5% 12-31-2049                               | 770,000.00   | 717,725.00   | 731,923.50   |
|  | S8RTG0V8    | ENERGY TRANSFER L P 6.55% 12-01-2033                              | 362,000.00   | 361,587.32   | 393,008.92   |
|  | S8RTG0V8    | ENERGY TRANSFER L P 6.55% 12-01-2033                              | 840,000.00   | 839,042.40   | 911,944.40   |
|  |             |                                                                   |              |              |              |

|   |            |                                                        |              |              |              |
|---|------------|--------------------------------------------------------|--------------|--------------|--------------|
|   | S80C2CQ3   | ENGIE COMSTK                                           | 7,414.00     | 118,116.47   | 130,366.43   |
| * | S80C2CQ3   | ENGIE COMSTK                                           | 4,688.00     | 71,695.94    | 82,432.94    |
| * | S7145056   | ENI SPA EURL                                           | 6,063.00     | 94,717.15    | 102,793.12   |
| * | S81T1MVS   | ENOVIS CORPORATION COM US00.001                        | 334.00       | 18,562.81    | 18,710.68    |
| * | S8655QW4   | ENPHASE ENERGY INC COM                                 | 846.00       | 152,052.98   | 111,790.44   |
| * | S85VQMV6   | ENTAIN PLC EURO.01                                     | 1,653.00     | 18,824.47    | 20,950.23    |
|   | S85VQMV6   | ENTAIN PLC EURO.01                                     | 29,826.00    | 313,175.92   | 378,016.59   |
| * | S2599700   | ENTERGIS INC COM                                       | 977.00       | 38,022.27    | 116,465.04   |
|   | S8N64485   | ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052              | 255,000.00   | 257,458.94   | 188,305.95   |
|   | S8N64485   | ENTERGY AR LLC FIXED 3.35% DUE 06-15-2052              | 545,000.00   | 558,216.33   | 396,242.25   |
|   | S8M99P28   | ENTERGY ARK LLC 2.65% DUE 06-15-2051                   | 1,100,000.00 | 1,095,922.57 | 696,883.00   |
|   | S8M99P28   | ENTERGY ARK LLC 2.65% DUE 06-15-2051                   | 232,000.00   | 231,083.60   | 146,978.96   |
|   | S8N9N407   | ENTERGY ARK LLC 5.15% DUE 01-15-2033                   | 386,000.00   | 384,765.02   | 394,283.56   |
|   | S8N9N407   | ENTERGY ARK LLC 5.15% DUE 01-15-2033                   | 1,460,000.00 | 1,499,156.40 | 1,499,331.60 |
|   | S8DHWB33   | ENTERGY CORP NEW 2.95% DUE 09-01-2026                  | 400,000.00   | 372,276.00   | 379,976.00   |
|   | S8MFFYH9   | ENTERGY CORP NEW 3.75% DUE 06-15-2050                  | 500,000.00   | 492,589.63   | 378,165.00   |
| * | S2317087   | ENTERGY CORP NEW COM                                   | 1,338.00     | 138,562.90   | 135,392.22   |
|   | S8MVSXN8   | ENTERGY LA LLC 1.6% DUE 12-15-2030                     | 1,800,000.00 | 1,487,502.00 | 1,443,708.00 |
|   | S8MVSXN8   | ENTERGY LA LLC 1.6% DUE 12-15-2030                     | 327,000.00   | 308,095.18   | 262,737.00   |
|   | S8D36V71   | ENTERGY LA LLC 4.0% 03-15-2033                         | 604,000.00   | 603,242.18   | 564,480.28   |
|   | S8IKGSC8   | ENTERGY LA LLC 4.2% 04-01-2050                         | 487,000.00   | 483,851.08   | 414,748.68   |
|   | S8NIZKNO   | ENTERGY LA LLC 5% DUE 07-15-2044                       | 1,000,000.00 | 1,104,425.00 | 890,270.00   |
|   | S8N5N011   | ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051               | 673,000.00   | 691,451.20   | 450,916.73   |
|   | S8NNR8L7   | ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041               | 293,000.00   | 293,246.07   | 222,767.90   |
|   | S8FZJOC8   | ENTERGY LOUISIANA LLC 4.2% 09-01-2048                  | 750,000.00   | 938,685.00   | 628,867.50   |
|   | S8FZJOC8   | ENTERGY LOUISIANA LLC 4.2% 09-01-2048                  | 294,000.00   | 297,439.26   | 246,516.06   |
|   | S8FZJOC8   | ENTERGY LOUISIANA LLC 4.2% 09-01-2048                  | 588,000.00   | 721,478.80   | 493,032.12   |
|   | S81YXN64   | ENTERGY MISS LLC 3.85% DUE 06-01-2049                  | 125,000.00   | 92,982.50    | 100,528.75   |
|   | S8S580D4   | ENTERGY MISSISSIPPI LLC 5.0% 09-01-2033                | 980,000.00   | 979,441.40   | 988,261.40   |
|   | S8LBZM03   | ENTERGY TEX INC 1.75% DUE 03-15-2031                   | 200,000.00   | 199,260.00   | 163,694.00   |
|   | S8JPR8M3   | ENTERGY TEX INC 1ST MTG BD 1.5% 09-01-2026             | 198,000.00   | 197,620.93   | 177,332.76   |
| * | S8KTPN21   | ENTERGY TEX INC 3.55% DUE 09-30-2049                   | 420,000.00   | 466,905.30   | 319,053.00   |
|   | S8J2N300   | ENTERGY TEX INC 4.0% 03-30-2029                        | 635,000.00   | 692,036.63   | 617,169.20   |
| * | S8J2N3V1   | ENTERGY TEX INC 4.5% 03-30-2039                        | 155,000.00   | 136,908.48   | 142,271.40   |
|   | S8J2N3V1   | ENTERGY TEX INC 4.5% 03-30-2039                        | 431,000.00   | 431,039.62   | 379,084.44   |
|   | C29366AB2  | ENTERGY TEX RESTORATION FOG II LLC 3.697% 12-15-2036   | 1,457,000.00 | 1,456,979.95 | 1,328,448.89 |
|   | S8CVOI51   | ENTERGY TEXAS INC 5.8% 09-01-2053                      | 155,000.00   | 154,466.80   | 167,014.05   |
|   | S8CVOI51   | ENTERGY TEXAS INC 5.8% 09-01-2053                      | 220,000.00   | 219,243.20   | 237,052.20   |
|   | S8CVOI51   | ENTERGY TEXAS INC 5.8% 09-01-2053                      | 400,000.00   | 398,624.00   | 493,004.00   |
|   | S8L397H6   | ENTERPRISE PRODS 3.7% DUE 01-31-2051                   | 680,000.00   | 672,339.45   | 544,489.60   |
| * | S8L397H6   | ENTERPRISE PRODS 3.7% DUE 01-31-2051                   | 911,000.00   | 924,555.31   | 729,455.92   |
|   | S8FY5IK8   | ENTERPRISE PRODS 4.15% DUE 10-16-2028                  | 280,000.00   | 304,809.53   | 277,138.40   |
|   | S8FY5IK8   | ENTERPRISE PRODS 4.15% DUE 10-16-2028                  | 1,080,000.00 | 1,265,392.80 | 1,008,962.40 |
| * | S8K802C4   | ENTERPRISE PRODS 4.2% DUE 01-31-2050                   | 307,000.00   | 365,155.45   | 267,928.11   |
|   | S8K802C4   | ENTERPRISE PRODS 4.2% DUE 01-31-2050                   | 270,000.00   | 269,486.64   | 235,637.10   |
|   | S8BD1HN7   | ENTERPRISE PRODS 4.45 DUE 02-15-2043                   | 416,000.00   | 388,579.68   | 381,284.80   |
| * | S8BD1HN7   | ENTERPRISE PRODS 4.45 DUE 02-15-2043                   | 1,497,000.00 | 1,338,767.10 | 1,372,075.35 |
|   | S8BD1HN7   | ENTERPRISE PRODS 4.45 DUE 02-15-2043                   | 178,000.00   | 166,202.01   | 163,145.90   |
|   | S89MSX40   | ENTERPRISE PRODS 4.85% DUE 03-15-2045                  | 253,000.00   | 255,145.22   | 243,932.36   |
|   | S89MSX40   | ENTERPRISE PRODS 4.85% DUE 03-15-2044                  | 1,400,000.00 | 1,415,556.21 | 1,349,768.00 |
|   | S89MSX40   | ENTERPRISE PRODS 4.85% DUE 03-15-2044                  | 280,000.00   | 300,946.84   | 269,953.60   |
|   | S89MSX40   | ENTERPRISE PRODS 4.85% DUE 03-15-2044                  | 130,000.00   | 147,223.95   | 125,335.60   |
|   | S89HVC00   | ENTERPRISE PRODS 4.95% DUE 10-15-2054                  | 800,000.00   | 796,416.00   | 776,640.00   |
| * | S89HVC00   | ENTERPRISE PRODS 4.95% DUE 10-15-2054                  | 200,000.00   | 206,382.20   | 194,160.00   |
|   | S89HVC00   | ENTERPRISE PRODS 4.95% DUE 10-15-2054                  | 139,000.00   | 155,506.63   | 134,941.20   |
|   | S8IT1608   | ENTERPRISE PRODS 5.1% DUE 02-15-2045                   | 800,000.00   | 905,669.98   | 788,952.00   |
|   | S8IT1608   | ENTERPRISE PRODS 5.1% DUE 02-15-2045                   | 2,486,000.00 | 2,711,616.92 | 2,451,668.34 |
|   | S8IT1608   | ENTERPRISE PRODS 5.1% DUE 02-15-2045                   | 134,000.00   | 125,477.22   | 132,149.46   |
|   | S8IT1608   | ENTERPRISE PRODS 5.1% DUE 02-15-2045                   | 260,000.00   | 311,826.46   | 256,409.62   |
|   | S8IT1608   | ENTERPRISE PRODS 5.1% DUE 02-15-2045                   | 500,000.00   | 499,304.71   | 493,095.00   |
|   | S856MM23   | ENTERPRISE PRODS 5.7% DUE 02-15-2042                   | 860,000.00   | 957,495.79   | 907,454.80   |
|   | S856MM23   | ENTERPRISE PRODS 5.7% DUE 02-15-2042                   | 380,000.00   | 477,815.68   | 400,968.40   |
|   | S80HPY33   | ENTERPRISE PRODS 5.75% DUE 03-01-2035                  | 400,000.00   | 376,623.59   | 415,972.00   |
|   | S83P4V85   | ENTERPRISE PRODS 5.95% DUE 02-01-2041                  | 90,000.00    | 95,165.22    | 97,047.90    |
| * | S83P4V85   | ENTERPRISE PRODS 5.95% DUE 02-01-2041                  | 2,295,000.00 | 2,575,681.36 | 2,474,721.45 |
|   | S83P4V85   | ENTERPRISE PRODS 5.95% DUE 02-01-2041                  | 470,000.00   | 635,910.00   | 506,805.70   |
|   | S84MRV66   | ENTERPRISE PRODS 6.125% DUE 10-15-2039                 | 900,000.00   | 935,385.87   | 986,904.00   |
|   | S84MRV66   | ENTERPRISE PRODS 6.125% DUE 10-15-2039                 | 92,000.00    | 111,485.03   | 100,883.52   |
|   | S84NS0P4   | ENTERPRISE PRODS 6.6% DUE 09-01-2040                   | 345,000.00   | 366,261.90   | 391,319.70   |
|   | S80BK8D5   | ENTERPRISE PRODS 6.65% DUE 10-15-2034                  | 360,000.00   | 602,817.60   | 642,588.80   |
|   | S2829429   | ENTERPRISE PRODS 6.875% DUE 03-01-2033                 | 650,000.00   | 848,153.03   | 748,852.00   |
|   | S857FW28   | ENTERPRISE PRODS 7.55% DUE 04-15-2038                  | 319,000.00   | 365,459.53   | 392,074.00   |
|   | S857FW28   | ENTERPRISE PRODS 7.55% DUE 04-15-2038                  | 280,000.00   | 396,035.96   | 344,136.80   |
| * | S8L05755   | ENTERPRISE PRODS FIXED 3.2% 02-15-2052                 | 118,000.00   | 71,062.34    | 86,380.72    |
|   | S8L05755   | ENTERPRISE PRODS FIXED 3.2% 02-15-2052                 | 215,000.00   | 133,972.95   | 157,388.60   |
|   | S8L39936   | ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060            | 1,580,000.00 | 1,609,252.14 | 1,289,517.00 |
|   | S8L39936   | ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060            | 800,000.00   | 798,522.45   | 652,920.00   |
|   | S8Y23J66   | ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046             | 330,000.00   | 336,658.22   | 315,899.10   |
|   | S8Y23J66   | ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046             | 231,000.00   | 236,963.10   | 221,129.37   |
|   | S8Y23J66   | ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046             | 884,000.00   | 931,483.83   | 846,226.68   |
| * | S8574DC2   | ENTERPRISE PRODS FLTG RT R 3.8036% DUE 06-01-2067      | 338,000.00   | 318,565.00   | 323,067.16   |
|   | S870M065   | ENTERPRISE PRODS FLTG RT R 8.57431% DUE 08-16-2077     | 730,000.00   | 725,437.50   | 726,612.00   |
| * | S8YML116   | ENTERPRISE PRODS OPER LLC 7% 02-15-2026                | 225,000.00   | 223,759.00   | 221,836.50   |
|   | S8FY12L9   | ENTERPRISE PRODS OPER LLC 4.25% 01-15-2048             | 1,000,000.00 | 1,148,565.64 | 1,033,449.30 |
|   | S8FY12L9   | ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048             | 115,000.00   | 112,488.52   | 101,578.35   |
|   | S8F39V98   | ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049              | 355,000.00   | 303,174.65   | 337,306.80   |
|   | S8F39V98   | ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049              | 630,000.00   | 626,498.44   | 598,600.80   |
|   | S8YVW688   | ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078            | 750,000.00   | 691,471.26   | 762,855.00   |
|   | S8YVW688   | ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078            | 2,240,000.00 | 1,945,015.94 | 1,830,165.60 |
|   | S8F47C58   | ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077        | 656,000.00   | 681,091.40   | 630,219.20   |
|   | S85L1M203  | ENTERPRISE PRODS OPER LLC GTO SR NT 4.85DUE 08-15-2042 | 781,000.00   | 823,166.97   | 750,923.69   |
|   | S85L1M203  | ENTERPRISE PRODS OPER LLC GTO SR NT 4.85DUE 08-15-2042 | 691,000.00   | 681,815.44   | 664,389.59   |
|   | S8K4B023   | ENTERPRISE PRODUCTS OPER L P 3.125% DUE 07-31-2029     | 700,000.00   | 628,418.00   | 655,431.00   |
| * | S8MHCB36   | ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053           | 1,142,000.00 | 739,674.90   | 849,670.84   |
|   | S8MHCB36   | ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053           | 812,000.00   | 813,388.39   | 610,096.40   |
| * | S8K635F3   | ENVISTA HLDGS CORP COM                                 | 1,044.00     | 34,533.45    | 25,118.64    |
|   | S8LBM123   | EOG RES INC 4.375% DUE 04-15-2030                      | 680,000.00   | 679,790.82   | 678,632.20   |
|   | S8LBM123   | EOG RES INC 4.375% DUE 04-15-2030                      | 1,225,000.00 | 1,228,623.16 | 1,222,537.75 |
|   | S8LBJ9H2   | EOG RES INC 4.95% DUE 04-15-2050                       | 90,000.00    | 89,511.58    | 88,979.80    |
|   | S8LBJ9H2   | EOG RES INC 4.95% DUE 04-15-2050                       | 590,000.00   | 586,798.17   | 583,285.80   |
| * | S8LBJ9H2   | EOG RES INC 4.95% DUE 04-15-2050                       | 204,000.00   | 221,368.88   | 201,678.48   |
|   | S8WNC520   | EOG RES INC FIXED 3.9% DUE 04-01-2035                  | 20,000.00    | 19,309.75    | 18,447.40    |
| * | S2318024   | EOG RESOURCES INC COM                                  | 3,710.00     | 439,496.77   | 448,724.50   |
| * | S84CZ1T8   | EPAM SYS INC COM STK                                   | 337.00       | 100,716.23   | 100,203.58   |
| * | S8MDS0R8   | EPRODC AB SER'A NPV                                    | 1,698.00     | 19,702.73    | 34,068.34    |
| * | S8MDS0R3   | EPRODC AB SER'B NPV                                    | 1,011.00     | 11,839.68    | 17,696.27    |
|   | S8WVCYR8   | EPR PPTYs 4.5% DUE 04-01-2025                          | 1,050,000.00 | 1,069,015.00 | 1,034,817.00 |
|   | S8RKYD07   | EPR PPTYs 4.75% DUE 12-15-2028                         | 100,000.00   | 98,429.00    | 96,028.00    |
| * | S8R8XZP1   | EPR PPTYs COM SH BEN INT COM SH BEN INT                | 490.00       | 22,587.08    | 23,740.50    |
|   | S8R8XZP1   | EPR PPTYs COM SH BEN INT COM SH BEN INT                | 3,670.00     | 164,352.62   | 177,811.50   |
| * | S8J7W9K4   | EQT AB NPV                                             | 919.00       | 21,814.48    | 25,989.17    |
|   | S8YWG490   | EQT CORP 3.9% DUE 10-01-2027                           | 540,000.00   | 561,559.16   | 517,320.00   |
|   | S8KX1217   | EQT CORP 6.125% 02-01-2025 REG                         | 764,000.00   | 800,363.35   | 766,628.16   |
| * | S2319414   | EQT CORP COM                                           | 87,264.00    | 83,297.07    | 87,526.24    |
| * | S8MDM201   | EQT CORPORATION 5.0% DUE 01-15-2029 BEQ                | 198,000.00   | 195,699.24   | 196,770.42   |
| * | S2563125   | EQTY LIFESTYLE PPTYs INC REIT                          | 1,127.00     | 78,581.75    | 79,498.58    |
| * | S2319157   | ENTERPR RESDNTL EFF 5/15/02                            | 2,378.00     | 163,861.05   | 145,438.48   |
|   | S8LDBLM5   | EQUIFAX INC 2.35% DUE 09-15-2033 BEQ                   | 670,000.00   | 668,371.24   | 557,855.40   |
|   | S8NVC0V5   | EQUIFAX INC 5.1% 06-01-2028                            | 700,000.00   | 697,821.00   | 707,119.00   |
| * | S2319146   | EQUIFAX INC COM                                        | 773.00       | 145,814.53   | 191,155.17   |
|   | S8MDWDP4   | EQUIFAX INC FIXED 3.1% DUE 05-15-2030                  | 400,000.00   | 399,411.85   | 359,080.00   |
|   | S8LR4H58   | EQUINIX INC 2.15% DUE 07-15-2030                       | 1,165,000.00 | 936,396.15   | 989,620.90   |
|   | S8LR4H58   | EQUINIX INC 2.15% DUE 07-15-2030                       | 255,000.00   | 254,172.06   | 216,612.30   |
|   | S8LR4H58   | EQUINIX INC 2.15% DUE 07-15-2030                       | 1,200,000.00 | 1,196,532.00 | 1,019,352.00 |
| * | C29444JB14 | EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG         | 61,000.00    | 53,433.23    | 41,713.63    |
|   | C29444JB14 | EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG         | 700,000.00   | 688,714.58   | 478,681.00   |
|   | C29444JB14 | EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG         | 1,310,000.00 | 902,472.10   | 895,817.30   |
|   | C29444JB14 | EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG         | 294,000.00   | 221,440.52   | 201,046.02   |
| * | S8VL2X12   | EQUINIX INC COM PAR \$0.001                            | 589.00       | 598,056.26   | 474,374.71   |
|   | S8VL2X12   | EQUINIX INC COM PAR \$0.001                            | 425.00       | 313,943.57   | 342,290.75   |
| * | C29444JB87 | EQUINIX INC FIXED 2.95% 09-15-2051                     | 1,360,000.00 | 1,244,658.50 | 911,172.80   |
|   | S8MFR6Q7   | EQUINIX INC SR NT 2% 05-15-2028                        | 1,040,000.00 | 917,744.67   | 929,968.00   |
|   | C29444JB12 | EQUINIX INC SR NT 3.4% 02-15-2052                      | 1,400,000.00 | 1,388,957.64 | 1,077,712.00 |
|   | C29444JB19 | EQUINIX INC SR NT 3.9% 04-15-2032                      | 2,280,000.00 | 2,129,777.14 | 2,121,585.60 |
|   | S8M9P572   | EQUINOR ASA 2.375% DUE 05-22-2030 REG                  | 146,000.00   | 145,346.48   |              |



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|--|-------------|-------------------------------------------------------------------|--------------|--------------|--------------|
|  | SBIP4010    | EXXON MOBIL CORP 3.095% DUE 08-16-2049                            | 220,000.00   | 220,000.00   | 163,706.40   |
|  | SBIP4010    | EXXON MOBIL CORP 3.095% DUE 08-16-2049                            | 330,000.00   | 334,945.59   | 245,559.60   |
|  | SBIP4020    | EXXON MOBIL CORP 3.095% DUE 08-16-2049                            | 300,000.00   | 525,957.73   | 375,036.48   |
|  | SBMDS031    | EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG                        | 88,000.00    | 884,000.00   | 697,290.36   |
|  | SBMDS031    | EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG                        | 190,000.00   | 146,878.50   | 149,870.10   |
|  | SBMDS031    | EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG                        | 10,000.00    | 10,000.00    | 7,887.90     |
|  | SBMDS031    | EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG                        | 933,000.00   | 986,096.51   | 735,941.07   |
|  | SBMDS031    | EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG                        | 20,000.00    | 20,000.00    | 15,775.80    |
|  | SBWPT750    | EXXON MOBIL CORP 3.567% DUE 03-06-2045                            | 400,000.00   | 331,957.40   | 330,116.10   |
|  | SBYVD0G8    | EXXON MOBIL CORP 4.114% DUE 03-01-2046                            | 310,000.00   | 310,000.00   | 277,180.30   |
|  | SBYVD0G8    | EXXON MOBIL CORP 4.114% DUE 03-01-2046                            | 410,000.00   | 413,775.41   | 366,593.30   |
|  | SBYVD0G8    | EXXON MOBIL CORP 4.114% DUE 03-01-2046                            | 169,000.00   | 197,003.19   | 151,107.97   |
|  | SLB68H58    | EXXON MOBIL CORP 4.227% DUE 03-19-2040                            | 731,000.00   | 741,585.51   | 679,859.24   |
|  | SLB68H58    | EXXON MOBIL CORP 4.227% DUE 03-19-2040                            | 510,000.00   | 538,846.36   | 474,320.40   |
|  | SLB68H58    | EXXON MOBIL CORP 4.227% DUE 03-19-2040                            | 490,000.00   | 490,000.00   | 455,719.60   |
|  | SLB68H58    | EXXON MOBIL CORP 4.227% DUE 03-19-2040                            | 620,000.00   | 620,000.00   | 576,624.80   |
|  | SLB68H58    | EXXON MOBIL CORP 4.227% DUE 03-19-2040                            | 4,500,000.00 | 4,059,309.39 | 4,185,180.00 |
|  | SLB68H58    | EXXON MOBIL CORP 4.227% DUE 03-19-2040                            | 3,740,000.00 | 3,301,226.02 | 3,478,349.60 |
|  | SLB68H58    | EXXON MOBIL CORP 4.227% DUE 03-19-2040                            | 449,000.00   | 498,154.42   | 417,587.96   |
|  | S2326618    | EXXON MOBIL CORP COM                                              | 25,696.00    | 2,412,902.67 | 2,569,086.08 |
|  | S2326618    | EXXON MOBIL CORP COM                                              | 10,254.00    | 683,845.73   | 1,025,194.92 |
|  | SLB68H70    | EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050                      | 925,000.00   | 783,937.70   | 846,957.75   |
|  | S2041308    | F N B CORP PA COM                                                 | 19,805.00    | 232,124.21   | 272,714.85   |
|  | S2041308    | F N B CORP PA COM                                                 | 1,267.00     | 1,594.80     | 31,216.59    |
|  | S2046607    | F&C INVESTMENT TST ORD B6P0.25                                    | 41,256.00    | 461,796.44   | 505,946.14   |
|  | S2427599    | F5 INC COM STK NPV                                                | 353.00       | 55,151.12    | 63,179.94    |
|  | S2329770    | FACTSET RESH SYS INC COM STK                                      | 244.00       | 92,217.51    | 116,400.20   |
|  | SBMAYV53    | FACTSET RESH SYS INC SR 12.1% 03-01-2027                          | 2,190,000.00 | 2,165,577.14 | 2,055,884.40 |
|  | SBMAYV64    | FACTSET RESH SYS INC SR 12.45% 03-01-2032                         | 997,841.74   | 899,450.00   |              |
|  | S2330299    | FAIR ISAAC CORPORATION COM                                        | 153.00       | 78,160.09    | 178,093.53   |
|  | S2330299    | FAIR ISAAC CORPORATION COM                                        | 118.00       | 86,807.27    | 137,353.18   |
|  | C030901B0   | FAIRFAX FINANCIAL HLDGS LTD 3.375% DUE 03-03-2031                 | 1,900,000.00 | 1,897,798.62 | 1,674,565.00 |
|  | C030901B07  | FAIRFAX FINANCIAL HLDGS LTD 4.85% 04-17-2028                      | 700,000.00   | 698,355.00   | 690,508.00   |
|  | S2566351    | FAIRFAX FINL HLDGS SUB-VTG COM NPV                                | 349.00       | 396,432.27   | 323,567.41   |
|  | S2566351    | FAIRFAX FINL HLDGS SUB-VTG COM NPV                                | 56.00        | 27,023.32    | 51,919.13    |
|  | S2566351    | FAIRFAX FINL HLDGS SUB-VTG COM NPV                                | 1,109.00     | 673,404.47   | 1,028,184.13 |
|  | SLBGS511    | FANNIE MAE 0.75% 10-08-2027                                       | 5,700,000.00 | 5,133,049.77 | 5,064,051.00 |
|  | C13168B040  | FANNIE MAE 1.2% 06-25-2050                                        | 166,624.74   | 139,860.65   | 145,376.02   |
|  | C13168B040  | FANNIE MAE FN B05253 3% 01-01-2050                                | 2,245,655.53 | 2,368,464.83 | 2,201,520.07 |
|  | C131401NUJ3 | FANNIE MAE FN B79402 2% 11-01-2041                                | 253,106.61   | 199,005.07   | 219,017.86   |
|  | C13168F2K2  | FANNIE MAE FNR 2021 22 MN 2.75% 10-25-2050                        | 372,000.86   | 315,038.22   | 335,744.69   |
|  | C13168HFN4  | FANNIE MAE REMIC SER 21-26 CL BD 1.75% 05-25-2051                 | 207,834.99   | 180,589.13   | 181,038.24   |
|  | C13168HFN4  | FANNIE MAE REMIC SER 21-26 CL BD 1.75% 05-25-2051                 | 346,000.00   | 309,480.78   | 319,795.44   |
|  | C13168GAP6  | FANNIE MAE SR 21-42 CL 2% 11-25-2050                              | 715,158.12   | 581,808.80   | 611,462.00   |
|  | C13168JG66  | FANNIE MAE SR 21-73 CL A 2.5% 11-25-2049                          | 386,890.07   | 331,833.81   | 338,355.21   |
|  | C13168IW24  | FANNIE MAE SR 21-76 CL KB 1.25% 11-25-2051                        | 178,506.78   | 137,059.74   | 149,486.82   |
|  | C13168KZ24  | FANNIE MAE SR 21-91 CL AB 2.5% 09-25-2049                         | 375,190.98   | 315,673.38   | 325,921.40   |
|  | C13168LL55  | FANNIE MAE SR 22-23 CL N 2% 10-25-2047                            | 1,061,523.93 | 918,855.37   | 917,554.00   |
|  | S6326924    | FANUC CORP NPV                                                    | 7,450.00     | 84,568.00    | 70,891.40    |
|  | S604TC86    | FARMERS EXCHANGE FLTG RT 6.151% DUE 11-01-2053                    | 2,250,976.31 | 2,289,976.31 | 2,111,332.50 |
|  | S6332439    | FAST RETAILING CO LTD NPV                                         | 423.00       | 80,998.03    | 104,984.89   |
|  | S6332439    | FAST RETAILING CO LTD NPV                                         | 3,300.00     | 823,020.99   | 819,031.07   |
|  | S2332262    | FASTENAL CO COM                                                   | 4,985.00     | 27,912.71    | 322,878.45   |
|  | S2332262    | FASTENAL CO COM                                                   | 3,613.00     | 19,808.80    | 234,014.01   |
|  | S6PMMN29    | FASTIGHETS AB BALD SER NPV                                        | 1,702.00     | 13,972.34    | 12,078.67    |
|  | C09416993   | FCOI II HOLDINGS, LP                                              | 2,484,316.44 | 2,484,316.44 | 1,147,154.98 |
|  | SB4R2H61    | FED EXPRESS CORP 7.6% DUE 07-01-2097                              | 82,000.00    | 108,407.21   | 102,550.02   |
|  | S6MVID87    | FED FARM CR BKS CONS SYSTEMWIDE B05 DTD 2.35% 03-10-2036          | 4,600,000.00 | 3,567,226.40 | 3,607,596.00 |
|  | C13142KAC5  | FED GOVLT LIT ABAB EXEMPTES MID TERM 2.875% 10-19-2041            | 745,000.00   | 723,456.00   | 690,472.33   |
|  | SBH7R481    | FED HOME LN MTG 0% DUE 12-14-2029                                 | 738,000.00   | 641,816.46   | 580,112.28   |
|  | C13120VL29  | FED HOME LN MTG 2.5% DUE 09-01-2051                               | 1,209,728.50 | 1,172,208.01 | 1,045,330.63 |
|  | SB1N4K12    | FED RLTY INVT TR 3.2% DUE 06-15-2029                              | 700,000.00   | 698,866.00   | 636,986.00   |
|  | SBH5K417    | FED RLTY INVT TR 3.95% DUE 01-15-2024                             | 200,000.00   | 237,530.17   | 229,714.80   |
|  | SBH9PW5H3   | FEDERAL HOME LN BKS 5% DUE 04-14-2025                             | 5,700,000.00 | 5,349,971.14 | 5,414,487.40 |
|  | SB1M4M40    | FEDERAL HOME LN BKS 1.5% DUE 08-15-2024 REG                       | 900,000.00   | 876,983.87   | 880,452.00   |
|  | SB1R3P43    | FEDERAL HOME LN BKS 3.0% DUE 03-12-2027 REG                       | 200,000.00   | 200,382.64   | 193,336.00   |
|  | SBGSC081    | FEDERAL HOME LN BKS 3.25% DUE 11-16-2028 REG                      | 3,100,000.00 | 3,138,820.83 | 3,013,510.00 |
|  | S6QPMK03    | FEDERAL HOME LN BKS CONS BD 2.875% DUE 09-13-2024                 | 900,000.00   | 889,735.05   | 886,347.00   |
|  | SBMKS1B8    | FEDERAL HOME LN BKS CONS BD DTD 02/02/2021 2.09% 02-22-2036       | 4,600,000.00 | 3,469,122.20 | 3,480,176.00 |
|  | SBM5NKY5    | FEDERAL HOME LN BKS CONS BD DTD 09/30/2021 1.25% 09-30-2031       | 930,000.00   | 798,858.30   | 789,179.40   |
|  | SBM6GHG3    | FEDERAL HOME LN BKS CONS BD DTD 10/28/2022 4.5% 10-03-2024        | 900,000.00   | 897,615.00   | 896,706.00   |
|  | SBMXL5L7    | FEDERAL HOME LN MTG CORP 0.375% DUE 07-21-2025 REG                | 1,200,000.00 | 1,095,436.24 | 1,127,952.00 |
|  | C13131PT76  | FEDERAL HOME LN MTG CORP 1.5% 02-01-2031                          | 2,821,599.20 | 2,903,161.05 | 2,586,441.45 |
|  | S6LFC7C1    | FEDERAL HOME LN MTG CORP 1.5% DUE 01-12-2025 REG                  | 3,900,000.00 | 3,736,375.83 | 3,765,606.00 |
|  | C1317H5CE5  | FEDERAL HOME LN MTG CORP 2.5% 05-25-2049                          | 308,287.99   | 285,575.84   | 286,475.94   |
|  | C1317B3V70  | FEDERAL HOME LN MTG CORP FLT RT SER 4.240 CL FA DUE 08-15-2043 RI | 519,034.65   | 508,978.36   | 509,902.15   |
|  | C13120MTH8  | FEDERAL HOME LN MTG CORP FR SD0552 2.0% DUE 03-01-2051 REG        | 1,212,358.65 | 983,147.09   | 991,080.40   |
|  | C1317PH465  | FEDERAL HOME LN MTG CORP MULTICLASS SER 4826 CL KF FLTG 09-15-1   | 164,412.02   | 160,449.42   | 160,131.10   |
|  | S6C1LW44    | FEDERAL HOME LN MTG CORP MULTICLASS SER 4826 CL KF FLTG 09-15-1   | 116,000.00   | 112,412.12   | 114,416.81   |
|  | C1317FCZ7   | FEDERAL HOME LN MTG CORP MULTICLASS SER 4742 CL PA 3.0% 10-15-2   | 510,450.66   | 512,260.02   | 463,892.01   |
|  | C1317H74U4  | FEDERAL HOME LN MTG CORP MULTICLASS SER 22-P014 CL A1 VAR RT 03-2 | 958,867.05   | 891,409.32   | 787,583.00   |
|  | C13126FM21  | FEDERAL HOME LN MTG CORP POOL #281277 7.109% 03-01-2043 BEO       | 40,662.88    | 40,764.53    | 40,879.43    |
|  | C13126FV70  | FEDERAL HOME LN MTG CORP POOL #281538 6.881% 07-01-2043 BEO       | 25,285.85    | 25,349.08    | 25,350.30    |
|  | C13128BQZ3  | FEDERAL HOME LN MTG CORP POOL #840915 3.146% 11-01-2048 BEO       | 276,551.62   | 267,804.43   | 260,399.58   |
|  | C13128BQF5  | FEDERAL HOME LN MTG CORP POOL #841073 6.935% 09-01-2045 BEO       | 363,977.05   | 366,728.00   | 363,239.61   |
|  | C13128BQF1  | FEDERAL HOME LN MTG CORP POOL #841083 3.784% 05-01-2049 BEO       | 161,219.78   | 167,278.12   | 159,476.33   |
|  | C13128BQF5  | FEDERAL HOME LN MTG CORP POOL #841249 5.846% 03-01-2049 BEO       | 213,439.34   | 216,240.72   | 213,714.85   |
|  | C13128BQF5  | FEDERAL HOME LN MTG CORP POOL #841383 6.452% DUE 04-01-2052 BEO   | 533,940.11   | 541,073.20   | 536,999.63   |
|  | C13128BQF4  | FEDERAL HOME LN MTG CORP POOL #841384 ADI RT DUE 04-01-2052 BEO   | 237,743.69   | 240,919.29   | 238,855.06   |
|  | C13128BQF4  | FEDERAL HOME LN MTG CORP POOL #841499 3.569% 01-01-2052           | -            | -            | -            |
|  | C13128BQVY2 | FEDERAL HOME LN MTG CORP POOL #841563 4.211% 05-01-2053 BEO       | 950,016.13   | 921,812.52   | 923,490.56   |
|  | C13128BQV6  | FEDERAL HOME LN MTG CORP POOL #841624 3.553% 02-01-2050 BEO       | 367,702.44   | 359,429.14   | 358,923.33   |
|  | C13130L3P6  | FEDERAL HOME LN MTG CORP POOL #848954 7.511% 02-01-2043 BEO       | 60,983.99    | 61,136.45    | 61,443.02    |
|  | C13130M091  | FEDERAL HOME LN MTG CORP POOL #849128 7.155% 09-01-2043 BEO       | 12,607.74    | 12,646.42    | 12,646.42    |
|  | C13130M0E3  | FEDERAL HOME LN MTG CORP POOL #849147 7.47% 10-01-2043 BEO        | 42,613.78    | 42,720.31    | 42,800.01    |
|  | C13130M0E3  | FEDERAL HOME LN MTG CORP POOL #849154 7.057% 10-01-2043 BEO       | 43,639.26    | 43,748.35    | 43,824.95    |
|  | C13130M0F4  | FEDERAL HOME LN MTG CORP POOL #849198 7.199% 11-01-2043 BEO       | 37,075.76    | 37,168.45    | 37,224.16    |
|  | C13130M0G1  | FEDERAL HOME LN MTG CORP POOL #849218 6.216% 01-01-2044 BEO       | 87,955.07    | 88,174.96    | 88,536.19    |
|  | C13130M0J4  | FEDERAL HOME LN MTG CORP POOL #849266 6.817% 08-01-2043 BEO       | 40,189.27    | 40,289.76    | 40,309.08    |
|  | C13142BAMV1 | FEDERAL HOME LN MTG CORP POOL #8C0372 4.107% 09-01-2052 BEO       | 176,447.13   | 176,212.79   | 169,619.68   |
|  | C131988ZT4  | FEDERAL HOME LN MTG CORP POOL #870786 4.5% 06-01-2039 BEO         | 14,030.13    | 15,612.90    | 14,054.69    |
|  | C131988ZU1  | FEDERAL HOME LN MTG CORP POOL #870787 4.5% 07-01-2039 BEO         | 18,640.26    | 20,743.12    | 18,672.89    |
|  | S6NVC7C4    | FEDERAL HOME LN MTG CORP POOL #G025189 5969-01-2033 BEO           | 12,117.58    | 12,419.28    | 12,235.61    |
|  | C13128M370  | FEDERAL HOME LN MTG CORP POOL #G08741 2902-01-2047 BEO            | 398,042.84   | 390,885.06   | 394,472.33   |
|  | SBM4N773    | FEDERAL HOME LN MTG CORP POOL #G08747 2902-01-2047 BEO            | 407,077.98   | 359,356.49   | 362,804.80   |
|  | C13131B1M2  | FEDERAL HOME LN MTG CORP POOL #Q03644 2912-01-2051 BEO            | 177,934.16   | 156,526.49   | 145,474.91   |
|  | C131383202  | FEDERAL HOME LN MTG CORP POOL #Q06140 2902-01-2047 BEO            | 183,745.56   | 161,466.41   | 150,183.42   |
|  | C13138M3Q2  | FEDERAL HOME LN MTG CORP POOL #Q07475 2909-01-2052 BEO            | 150,985.45   | 508,111.16   | 508,226.32   |
|  | C13133K591  | FEDERAL HOME LN MTG CORP POOL #R85044 3% 04-01-2040               | 31,891.48    | 31,891.76    | 31,891.76    |
|  | C13133K591  | FEDERAL HOME LN MTG CORP POOL #R85044 3% 04-01-2040               | 3,157,507.88 | 3,287,601.75 | 2,890,035.86 |
|  | C13133K7W9  | FEDERAL HOME LN MTG CORP POOL #R85065 2.0% DUE 07-01-2040 BEO     | 934,776.83   | 785,212.55   | 805,960.30   |
|  | C13133K7Y0  | FEDERAL HOME LN MTG CORP POOL #R85076 2.0% DUE 07-01-2040 BEO     | 970,285.03   | 815,039.42   | 836,353.19   |
|  | C13133K7Y0  | FEDERAL HOME LN MTG CORP POOL #R8-5085 2.0% 10-01-2040            | 1,221,494.90 | 1,025,088.27 | 1,052,048.83 |
|  | C13133K7U1  | FEDERAL HOME LN MTG CORP POOL #R8-5095 2% DUE 12-01-2040 REG      | 260,737.94   | 212,827.35   | 224,362.33   |
|  | C13133K7W3  | FEDERAL HOME LN MTG CORP POOL #R8-5141 2% DUE 01-01-2042 REG      | 345,388.50   | 322,230.60   | 296,238.03   |
|  | SBM2G8Z5    | FEDERAL HOME LN MTG CORP POOL #R85161 2.5% DUE 06-01-2042 BEO     | 251,978.30   | 233,355.54   | 222,822.05   |
|  | C13133K7V5  | FEDERAL HOME LN MTG CORP POOL #R85145 2.0% 01-01-2042             | 2,546,188.49 | 2,293,547.19 | 2,183,281.36 |
|  | C13128H7X8  | FEDERAL HOME LN MTG CORP POOL #50-5975 FLTG RT 5.93819% 08-15-21  | 176,844.56   | 173,832.67   | 174,049.33   |
|  | C13128H7Y0  | FEDERAL HOME LN MTG CORP POOL #50-6120 FLTG RT 5.93819% 08-15-21  | 282,358.90   | 275,339.86   | 275,868.58   |
|  | C13128H7X6  | FEDERAL HOME LN MTG CORP POOL #50-6158 FLTG RT 5.93819% 09-15-21  | 282,098.92   | 277,338.50   | 277,599.24   |
|  | C13129M3K7  | FEDERAL HOME LN MTG CORP POOL #5C0314 2.5% DUE 09-01-2042         | 6,663,506.58 | 5,779,363.76 | 5,892,476.56 |
|  | C13129M3G6  | FEDERAL HOME LN MTG CORP POOL #5C0317 2.0% 08-01-2042             | 5,272,093.64 | 4,470,698.11 | 4,523,138.91 |
|  | C13129M3Y9  | FEDERAL HOME LN MTG CORP POOL #5C0326 2908-01-2042 BEO            | 220,226.35   | 185,953.61   | 189,241.61   |
|  | C13129M3Y0  | FEDERAL HOME LN MTG CORP POOL #5C0312 2909-01-2052 BEO            | 563,689.90   | 547,792.09   | 558,486.13   |
|  | C13129M3E8  | FEDERAL HOME LN MTG CORP POOL #5D1769 2.5% 05-01-2052 BEO         | 1,293,897.96 |              |              |

|             |                                                                |               |               |               |
|-------------|----------------------------------------------------------------|---------------|---------------|---------------|
| C1317AFAL6  | FEDERAL HOME LN MTG CORP SER 3924 CL NC 4% 09-15-2041          | 278,201.19    | 260,020.31    | 270,715.65    |
| C1317ATCV2  | FEDERAL HOME LN MTG CORP SER 4091 CL BX 3.25% 10-15-2041       | 287,278.61    | 247,878.79    | 265,591.76    |
| C1317AUZ28  | FEDERAL HOME LN MTG CORP SER 4122 CL PP FLTG RT DUE 10-15-2042 | 207,104.40    | 220,379.83    | 203,566.21    |
| C1317BAU53  | FEDERAL HOME LN MTG CORP SER 4248 CL FT 5.60743% 09-15-2043    | 182,083.59    | 178,441.59    | 179,402.67    |
| C1317B7YM9  | FEDERAL HOME LN MTG CORP SER 4825 CL ZE 3.50% DUE 09-15-2048   | 7,222,155.02  | 6,404,334.73  | 6,539,696.91  |
| C1317C7QZ3  | FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048         | 96,938.95     | 97,913.60     | 86,843.35     |
| C1317FRE3E  | FEDERAL HOME LN MTG CORP SER 4957 CL MY 3.0% 02-25-2050        | 205,000.00    | 156,560.74    | 173,570.86    |
| C1317FYCE4  | FEDERAL HOME LN MTG CORP SER 5092 CL HE 2.0% 02-25-2051        | 353,311.27    | 276,742.09    | 297,429.87    |
| C1317H2D58  | FEDERAL HOME LN MTG CORP SER 5119 CL OF FLTG 06-25-2051        | 437,631.22    | 420,657.58    | 409,022.25    |
| SBFKCS59    | FEDERAL HOME LN MTG CORP SER K080 CL AZ FLTG RT 07-25-2028     | 103,100.00    | 117,500.47    | 101,165.87    |
| C1317ATFL1  | FEDERAL HOME LN MTG CORP SER 4091 CL MX 3.25% 02-15-2042       | 233,971.20    | 211,012.78    | 216,788.82    |
| C1317FAZK6  | FEDERAL HOME LN MTG CORP SR 4719 CL LA 3.5% 09-15-2047         | 258,965.24    | 234,565.87    | 240,493.97    |
| C1317FPYAF  | FEDERAL HOME LN MTG CORP SR 4927 CL BG 1.0% 11-25-2049         | 354,608.84    | 310,880.47    | 321,324.93    |
| C1317FYVE1  | FEDERAL HOME LN MTG CORP SR 4990 CL FN FLTG RT 05-25-2050      | 432,237.46    | 432,232.21    | 431,059.89    |
| C1317F7UC3  | FEDERAL HOME LN MTG CORP SR 4993 CL KF FLTG RT 07-25-2050      | 1,461,370.72  | 1,402,915.90  | 1,381,341.72  |
| C1317H0K64  | FEDERAL HOME LN MTG CORP SR 5116 CL PB 2.25% 02-25-2051        | 366,362.40    | 308,789.13    | 318,405.66    |
| C1317HAL87  | FEDERAL HOME LN MTG CORP SR 5335 CL FB FLTG RT 10-15-2039      | 601,709.66    | 601,380.60    | 599,332.90    |
| SBRBRK25    | FEDERAL HOME LOAN BANKS 2.5% 11-01-2051                        | 1,157,021.04  | 2,167,296.95  | 1,863,889.43  |
| C1319AWA91  | FEDERAL HOME LOAN BANKS FLTG RT 02-26-2024                     | 25,000,000.00 | 25,000,000.00 | 25,000,350.00 |
| C1319AXKR8  | FEDERAL HOME LOAN BANKS FLTG RT DUE 01-24-2024                 | 30,000,000.00 | 30,000,000.00 | 30,003,216.00 |
| C1319KYU20  | FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2041                  | 285,421.94    | 243,678.98    | 245,632.13    |
| C1319KYU98  | FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2041                  | 590,190.74    | 507,440.68    | 507,689.56    |
| C1319KYV82  | FEDERAL HOME LOAN MORTGAGE CORP 2% 07-01-2041                  | 430,262.61    | 360,300.35    | 369,823.97    |
| C1319DAKR3  | FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2041                  | 316,134.44    | 310,997.26    | 271,657.79    |
| C1319DAKC6  | FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2041                  | 223,922.42    | 220,283.70    | 192,418.99    |
| C1319B7K9   | FEDERAL HOME LOAN MORTGAGE CORP 2.5% 03-01-2052                | 422,588.23    | 404,166.03    | 362,175.62    |
| C1319KYVP0  | FEDERAL HOME LOAN MORTGAGE CORP 2.5% 04-01-2042                | 151,185.52    | 141,323.02    | 133,518.13    |
| SBAHHE22    | FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2042                | 361,061.72    | 620,828.58    | 584,570.70    |
| C1319JSHW4  | FEDERAL HOME LOAN MORTGAGE CORP 2.5% 06-01-2052                | 741,189.60    | 641,747.24    | 658,481.45    |
| C1319DDWY6  | FEDERAL HOME LOAN MORTGAGE CORP 2.5% 06-01-2052                | 4,415,656.60  | 3,736,749.39  | 3,759,998.91  |
| C1319D9K9   | FEDERAL HOME LOAN MORTGAGE CORP 2.5% 09-01-2042                | 4,954,948.04  | 4,304,611.10  | 4,381,614.22  |
| C1319H3N3   | FEDERAL HOME LOAN MORTGAGE CORP 2.5% 12-25-2048                | 694,218.59    | 627,372.93    | 619,802.76    |
| C1319DQJ22  | FEDERAL HOME LOAN MORTGAGE CORP 3% 05-01-2052                  | 7,051,271.29  | 6,038,196.94  | 6,265,409.50  |
| C1319DWBV4  | FEDERAL HOME LOAN MORTGAGE CORP 3% 06-01-2051                  | 1,982,764.77  | 2,070,172.92  | 1,762,106.97  |
| C131977TM9  | FEDERAL HOME LOAN MORTGAGE CORP 3.5% 09-25-2050                | 697,603.16    | 653,348.96    | 662,814.71    |
| C1319DQM78  | FEDERAL HOME LOAN MORTGAGE CORP 6% 06-01-2053                  | 539,055.59    | 538,718.67    | 548,180.14    |
| C1319DQMG9  | FEDERAL HOME LOAN MORTGAGE CORP POOL #501104 4.0% DUE 03-01-   | 1,164,004.78  | 1,058,516.85  | 1,127,627.36  |
| C1319DWE9B  | FEDERAL HOME LOAN MORTGAGE CORP POOL #508233 5.0% DUE 06-01-   | 1,512,065.59  | 1,548,649.32  | 1,496,790.11  |
| C13197H65D  | FEDERAL HOME LOAN MORTGAGE CORP SER 52172 CD 2.5% DUE 12-31-20 | 371,728.91    | 370,745.91    | 340,686.52    |
| C13197FVAF  | FEDERAL HOME LOAN MORTGAGE CORP SR 5004 CL FM FLTG RT 08-25-20 | 309,125.88    | 296,471.04    | 292,090.39    |
| C1319QKAS   | FEDERAL NATIONAL MORTGAGE ASSOC 2% 04-01-2046                  | 1,170,400.33  | 983,913.49    | 959,071.59    |
| C1319QKRY6  | FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051                  | 4,747,555.33  | 4,817,920.03  | 3,906,680.86  |
| C1319QZS82  | FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051                  | 1,119,816.06  | 1,132,239.03  | 917,620.87    |
| C1319QDQ74  | FEDERAL NATIONAL MORTGAGE ASSOC 2% 06-01-2046                  | 346,907.26    | 296,605.72    | 299,411.95    |
| C1319DMHUK3 | FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052                | 195,254.75    | 186,895.41    | 167,993.41    |
| C1319DMHUN7 | FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052                | 298,441.31    | 285,431.11    | 255,776.57    |
| C1319QK773  | FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2046                | 181,917.61    | 159,604.27    | 155,623.79    |
| C1319QKQY4  | FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2051                | 2,002,223.62  | 2,079,486.96  | 1,714,016.62  |
| C1319BKY2Y  | FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2046                | 636,493.40    | 560,014.73    | 565,563.15    |
| C1319QCNV6  | FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2052                  | 644,204.28    | 649,438.44    | 612,937.10    |
| C1319AEQT6  | FEDERAL NATIONAL MORTGAGE ASSOC FLMC #BT-2266 3% 04-01-2045    | 1,137,387.12  | 1,028,269.03  | 1,038,451.01  |
| C13194Y657  | FEDERAL NATIONAL MORTGAGE ASSOC FLMC #CA-5381 3% 12-01-2049    | 1,904,195.43  | 2,006,099.63  | 1,705,661.12  |
| C13194P553  | FEDERAL NATL MTG ASSN GTD MTG POOL #A#B966 5% 09-01-2041 BEO   | 30,322.66     | 32,521.74     | 30,879.42     |
| C1319BEJ07  | FEDERAL NATL MTG ASSN GTD MTG POOL #A#K756 3.5% 03-01-2042 BE  | 532,877.08    | 258,947.01    | 239,376.46    |
| C1319EENK1  | FEDERAL NATL MTG ASSN GTD MTG POOL #A#K939 3.5% 04-01-2042 BE  | 538,986.07    | 500,414.88    | 508,194.60    |
| C1319EKKJ5  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL2983 7.352% 01-01-2043 I | 26,137.41     | 26,202.77     | 26,335.94     |
| C1319EKRJ6  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL3188 2% 03-01-2028 BEO   | 176,711.60    | 167,710.35    | 169,381.98    |
| C1319ELM86  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL3953 7.031% 03-01-2043 I | 6,502.92      | 6,519.18      | 6,468.59      |
| C1319EEMF5  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL4664 7.194% 10-01-2043 I | 484,178.03    | 9,465.98      | 90,732.07     |
| SF47H33     | FEDERAL NATL MTG ASSN GTD MTG POOL #AL5890 4.5% 03-01-2043 BE  | 280,412.53    | 303,590.39    | 279,455.37    |
| C1319ENSPS  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL5925 3% DUE 10-01-2044   | 2,032,511.80  | 1,895,158.47  | 1,855,712.89  |
| C1319EOKN1  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL7500 4% 09-01-2045 BEO   | 72,859.16     | 78,574.02     | 70,876.52     |
| SF0DHW10    | FEDERAL NATL MTG ASSN GTD MTG POOL #AL7867 4.5% 10-01-2045 BE  | 446,224.89    | 483,108.15    | 444,830.52    |
| C1319EONB7  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL8076 4% 01-01-2046 BEO   | 385,281.42    | 485,885.72    | 485,963.61    |
| C1319EREY2  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL9150 6.418% 01-01-2046 I | 421,216.37    | 425,461.43    | 423,960.07    |
| C1319ERVH0  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL9615 3% 02-01-2045 BEO   | 227,829.26    | 207,217.85    | 208,011.43    |
| C1319EROB1  | FEDERAL NATL MTG ASSN GTD MTG POOL #AL9865 3% 02-01-2047 BEO   | 283,709.88    | 254,197.39    | 256,357.61    |
| SF07P982    | FEDERAL RLY INV TR COM USDD 01                                 | 525.00        | 51,021.13     | 54,101.25     |
| SBV9HVD0    | FEDEX CORP 3.0% DUE 02-01-2035                                 | 400,000.00    | 398,481.81    | 366,564.00    |
| SF4AZ2D4    | FEDEX CORP 4.05% DUE 02-15-2048                                | 165,000.00    | 118,293.67    | 137,902.05    |
| SBV9HFG9    | FEDEX CORP 4.1% DUE 02-01-2045                                 | 1,100,000.00  | 1,094,395.62  | 929,687.00    |
| SBV9HFG9    | FEDEX CORP 4.1% DUE 02-01-2045                                 | 590,000.00    | 486,979.65    | 498,650.30    |
| SBV9HFG9    | FEDEX CORP 4.1% DUE 02-01-2045                                 | 645,000.00    | 586,114.80    | 545,134.65    |
| SBV9HFG9    | FEDEX CORP 4.1% DUE 02-01-2045                                 | 967,000.00    | 925,188.12    | 871,279.39    |
| SBBHXM13    | FEDEX CORP 4.1% DUE 04-15-2043                                 | 412,000.00    | 411,055.01    | 350,793.28    |
| SBYVPSG0    | FEDEX CORP 4.4% DUE 01-15-2047                                 | 1,209,000.00  | 1,419,899.72  | 1,055,529.54  |
| SBYVPSG0    | FEDEX CORP 4.4% DUE 01-15-2047                                 | 1,025,000.00  | 1,015,229.05  | 894,886.50    |
| SBYVPSG0    | FEDEX CORP 4.4% DUE 01-15-2047                                 | 500,000.00    | 515,349.53    | 436,530.00    |
| SBYVPSG0    | FEDEX CORP 4.4% DUE 01-15-2047                                 | 590,000.00    | 491,899.45    | 515,305.40    |
| SBD9YOB4    | FEDEX CORP 4.55% DUE 04-01-2046                                | 381,000.00    | 354,131.75    | 341,981.79    |
| SBD9YOB4    | FEDEX CORP 4.55% DUE 04-01-2046                                | 636,000.00    | 771,728.76    | 570,867.24    |
| SBD9YOB4    | FEDEX CORP 4.55% DUE 04-01-2046                                | 617,000.00    | 612,856.44    | 553,813.03    |
| SBD9YOB4    | FEDEX CORP 4.55% DUE 01-01-2046                                | 2,560,000.00  | 2,816,750.50  | 2,297,830.40  |
| SBD9YOB4    | FEDEX CORP 4.55% DUE 04-01-2046                                | 113,000.00    | 115,189.85    | 110,427.67    |
| SBYPYV63    | FEDEX CORP 4.75% DUE 11-15-2045                                | 120,000.00    | 93,162.00     | 110,742.00    |
| SBYPYV63    | FEDEX CORP 4.75% DUE 11-15-2045                                | 4,375,000.00  | 4,559,312.75  | 4,037,468.75  |
| SBYPYV63    | FEDEX CORP 4.75% DUE 11-15-2045                                | 350,000.00    | 376,487.18    | 322,997.50    |
| SBKQKJ28    | FEDEX CORP 4.95% 10-17-2048                                    | 180,000.00    | 147,834.00    | 171,257.40    |
| SBKQNBH6    | FEDEX CORP 5.25% DUE 05-15-2050                                | 690,000.00    | 659,211.96    | 688,461.30    |
| SBKQNBH6    | FEDEX CORP 5.25% DUE 05-15-2050                                | 111,000.00    | 94,875.68     | 110,752.47    |
| SBHZZFM5    | FEDEX CORP BOND 5.1 DUE 01-15-2044                             | 528,000.00    | 641,207.04    | 511,711.20    |
| S214Z7B4    | FEDEX CORP COM                                                 | 1,459.00      | 339,394.65    | 369,083.23    |
| S214Z7B4    | FEDEX CORP COM                                                 | 1,784.00      | 456,535.91    | 451,298.48    |
| SBAWVP73    | FEDEX CORP NT 3.25% 05-15-2041                                 | 66,000.00     | 49,543.56     | 51,165.84     |
| SBAWVP73    | FEDEX CORP NT 3.25% 05-15-2041                                 | 1,274,000.00  | 1,269,277.07  | 987,655.76    |
| SBLDQGH0    | FEDEX PASS THRU TR FIXED 1.875% DUE 08-20-2035                 | 1,343,331.44  | 1,323,557.59  | 1,121,869.82  |
| SBLDQGH0    | FEDEX PASS THRU TR FIXED 1.875% DUE 08-20-2035                 | 1,469,268.76  | 1,485,915.60  | 1,227,045.11  |
| SBRBCS37    | FERRISSON PLC ORD 08/01/10                                     | 1,388.00      | 20,870.02     | 247,129.60    |
| SBDGGS07    | FERRARI NV COM EURO D1                                         | 2,718.00      | 792,865.60    | 176,344.30    |
| SBDGGS07    | FERRARI NV COM EURO D1                                         | 323.00        | 56,566.40     | 108,895.96    |
| SBR57CF0    | FERRORIAL SE EURO D1                                           | 1,319.00      | 30,391.73     | 48,111.24     |
| SBR2QN26    | FHLB 11 08-20-2026                                             | 1,000,000.00  | 909,900.00    | 920,390.00    |
| SBRXJX11    | FHLB CONS 80 DTG 11/06/2014 2.75                               | 900,000.00    | 936,860.13    | 882,846.00    |
| C1319DVM6E  | FHLMC #507500 4.0% 07-01-2049                                  | 484,276.92    | 484,276.92    | 484,005.99    |
| C1319KRV78  | FHLMC FR RAS626 5.5% 08/01/2053                                | 986,358.65    | 97,132.61     | 967,361.24    |
| C1319H3CU7  | FHLMC GOLD #G00983 6.5 11-01-2028                              | 1.00          | -             | 1.03          |
| C1319BMRPU0 | FHLMC GOLD G07335 7.03 01-01-2039                              | 102,475.22    | 118,488.67    | 111,844.89    |
| SBDZQW42    | FHLMC GOLD G08721 3.09 01-01-2046                              | 533,863.37    | 469,652.25    | 482,911.67    |
| C1317AU71E  | FHLMC MULTICLASS 2.5% SR 4117 CL HB 10-15-2042                 | 180,000.00    | 155,462.03    | 158,056.98    |
| C1317ATDK5  | FHLMC MULTICLASS FHR 4091 EX 3.375 07-15-2042                  | 179,471.71    | 163,347.31    | 167,539.35    |
| SBYT4IC5    | FHLMC MULTICLASS PREASSIGN 00024 01-15-2033                    | 9,629.45      | 9,680.12      | 9,576.58      |
| C1319T5QG1  | FHLMC MULTICLASS PREASSIGN 00343 08-25-2031                    | 87,406.29     | 87,430.20     | 88,160.27     |
| SBD8BH63    | FHLMC MULTICLASS PREASSIGN 00774 01-25-2045                    | 424,699.39    | 425,343.14    | 396,311.89    |
| C1317B9VQ1  | FHLMC MULTICLASS SER 00426 CL VF 12-15-2043                    | 386,355.61    | 378,703.96    | 380,768.25    |
| C1317B7PJ4  | FHLMC MULTICLASS SER 004582 CL HA 3 09-15-2045                 | 902,989.58    | 832,425.98    | 837,191.87    |
| C1317B8U60  | FHLMC MULTICLASS SER 004614 CL FG 09-15-2046                   | 209,076.83    | 204,045.91    | 204,661.88    |
| C1317CQA37  | FHLMC MULTICLASS SER 004937 CL MD 2.5 10-25-2049               | 353,882.29    | 309,854.35    | 311,156.11    |
| C1319HXMV4  | FHLMC MULTICLASS SER 264 CL 30 3.0% DUE 07-15-2042 BEO         | 592,935.51    | 565,882.83    | 540,775.10    |
| C1317BMA6   | FHLMC MULTICLASS SER 4466 CL OP 2.5% DUE 07-15-2045 REG        | 245,248.97    | 219,277.13    | 216,085.99    |
| C1317KRSK7  | FHLMC MULTICLASS SER 4857 CL JA 3.35% 01-15-2049               | 282,290.72    | 763,477.65    | 779,225.55    |
| C1317B8AV5  | FHLMC MULTICLASS SER 5058 CL BC 5.0% DUE 11-25-2050 REG        | 213,722.33    | 208,713.21    | 216,052.02    |
| C1317FYMS2  | FHLMC MULTICLASS SER 5091 CL AB 1.5% DUE 03-25-2051 REG        | 581,303.04    | 582,937.93    | 470,907.08    |
| C1317H5X26  | FHLMC MULTICLASS SER 5202 CL BH 2 12-25-2047                   | 240,149.02    | 214,229.80    | 215,973.93    |
| C1317H5Y01  | FHLMC MULTICLASS SER 5203 CL IS 6 RT 2.5% DUE 11-25-2048       | 209,121.03    | 198,110.15    | 185,334.46    |
| C1317H6RC1  | FHLMC MULTICLASS SER 5206 CL CD 3.5% 05-25-2049                | 447,941.00    | 398,865.50    | 406,614.00    |
| SBGWCW85    | FHLMC MULTICLASS SER T-61 CL LA1 FLT RT 07-25-2044             | 122,663.26    | 117,298.09    | 114,080.94    |
| SBGWCW85    | FHLMC MULTICLASS SER T-61 CL LA1 FLT RT 07-25-2044             | 206,385.77    | 205,699.96    | 191,945.68    |
| SBPZQW07    | FHLMC MULTICLASS SER T-62 CL LA1 VAR DUE 07-25-2044 REG        | 172,966.20    | 173,456.90    | 157,056.47    |
| S8757257    | FHLMC MULTICLASS SERIES T CLASS-A 09-25-2051                   | 89,212.11     | 86,241.39     | 88,552.43     |
| C1317FLT53  | FHLMC MULTICLASS SR 4880 CL DA 3.0% 05-15-2050                 | 358,015.57    | 365,514.57    | 324,171.87    |
| C1317H2H31  | FHLMC MULTICLASS SR 5143 CL GA 2 06-25-2049                    | 218,186.96    | 184,393.      |               |

C3132DWES8 FHLMC SUPER 30Y FIXED 4% 10-01-2052 1,034,977.53 992,729.44 979,778.10  
C3133BSN44 FHLMC UMBS 30Y FIXED 2.5% 02-01-2052 128,008.55 122,448.17 109,838.49  
C3133BAKP3 FHLMC UMBS 30Y FIXED 3.5% 02-01-2052 531,045.77 548,739.63 489,932.42  
C3133BCW05 FHLMC UMBS 30Y FIXED 3.5% 06-01-2052 2,677,111.52 2,278,895.76 2,459,910.15  
SBYMMV54 FIO NATL 4.5% DUE 08-15-2046 215,000.00 181,917.95 182,801.60  
SBNSQAP3 FIO NATL 5.625% DUE 07-15-2052 216,000.00 197,834.74 221,358.96  
SB4LOPD4 FIDELITY EMERGING PTF SHS NPV 51,084.00 480,951.21 401,215.96  
SBK1PKC9 FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032 465,525.00 1,139,271.93 2,136,443.13  
S032B85 FIDELITY JAPAN TRUST PLC ORD GBP0.25 289,097.00 353,270.86 681,800.65  
SBM3CBW8 FIDELITY NATL FINL INC NEW 2.45% DUE 03-15-2031 300,000.00 298,926.00 249,075.00  
SBNBROD4 FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK 1,629.00 63,276.92 83,111.58  
SBNGKXP0 FIDELITY NATL FINL INC NEW SR NT 3.2% 09-17-2051 600,000.00 598,660.42 383,316.00  
SBM3CMR09 FIDELITY NATL INFORMATION SVCS INC 4.5% 07-15-2032 639,000.00 638,775.37 633,127.59  
C31620MA29 FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 129,000.00 154,702.15 111,514.05  
S2769796 FIDELITY NATL INFORMATION SVCS INC STK 3,728.00 319,227.88 223,940.96  
S2769796 FIDELITY NATL INFORMATION SVCS INC STK 1,020.00 57,656.09 61,271.40  
C316773CH1 FIFTH 3RD BANCORP 8.25% DUE 03-01-2038 650,000.00 886,182.79 770,900.00  
SBMWH016 FIFTH 3RD BANCORP FLTG RT 1.3615% DUE 10-27-2028 202,000.00 207,708.52 209,716.40  
C39417791 FIFTH CIVEN FUND (INC) 1.1 LP 130,463.27 139,700.05 73,961.23  
C316773CK6 FIFTH THIRD BANCORP 3.65% DUE 01-25-2024 280,000.00 274,221.75 279,557.00  
SB06C3H9 FIFTH THIRD BANCORP 4.337% 04-25-2033 183,000.00 168,080.01 170,041.77  
C316773DK3 FIFTH THIRD BANCORP 6.339% 07-27-2029 1,010,000.00 1,010,000.00 1,052,531.10  
S253416U FILMS A/B FRN 3/2005 /TL200000000 1.00 530,903.03 1.10  
SBNGW021 FINECOBANK SPA EURO 3.3 1,578.00 18,752.59 23,680.53  
S2339177 FINNING INTL INC COM NPV 6,607.00 93,515.93 192,006.86  
S07R1606 FINSBURY G&I TST ORD GBP0.25 10,790.00 113,328.27 117,881.15  
SB4NPFK4 FIRST AMERN FINL CORP COM STK 612.00 31,995.77 39,437.28  
SB18B1W0 FIRST CITIZENS BANCSHARES INC DEL FLTG RT DUE 12-31-2049 100,000.00 100,000.00 101,612.00  
S2355182 FIRST CTZNS BANCSHARES INC N C CL A CL A 61.00 85,561.15 86,557.17  
SBDC6HG1 FIRST HAWAIIAN INC COM 696.00 15,040.10 15,910.56  
SYK41484 FIRST HORIZON CORPORATION 42,508.00 - -  
S2341484 FIRST HORIZON CORPORATION COM 7,490.00 88,160.06 106,058.40  
S2341484 FIRST HORIZON CORPORATION COM 3,535.00 68,151.81 50,055.60  
S2347608 FIRST QUANTUM MINERALS LTD COM NPV 1,999.00 35,015.61 16,448.62  
S2347608 FIRST QUANTUM MINERALS LTD COM NPV 1,517.00 16,221.14 12,482.52  
S2347608 FIRST QUANTUM MINERALS LTD COM NPV 9,671.00 107,209.15 79,577.09  
SB1HMF22 FIRST SOLAR INC COM 700.00 68,934.82 120,596.00  
S2347620 FIRST UN CORP 7.5% DUE 04-10-2035 753,000.00 879,745.76 872,953.65  
SBLSH0D5 FIRSTENERGY CORP 3.4% DUE 03-01-2050 761,000.00 550,421.22 541,740.68  
SBLSH0D5 FIRSTENERGY CORP 3.4% DUE 03-01-2050 225,000.00 159,112.50 160,173.00  
SBDC3P91 FIRSTENERGY CORP 3.9% 07-15-2027 850,000.00 849,778.30 817,096.50  
SBDC3P80 FIRSTENERGY CORP 4.85% 07-15-2047 223,000.00 254,444.25 204,172.11  
SBDC3P80 FIRSTENERGY CORP 4.85% 07-15-2047 224,000.00 251,289.22 205,087.68  
SBDC3P80 FIRSTENERGY CORP 4.85% 07-15-2047 285,000.00 251,587.51 264,599.78  
SBDC3P80 FIRSTENERGY CORP 4.85% 07-15-2047 490,000.00 515,885.70 448,629.30  
SBDC3P80 FIRSTENERGY CORP 4.85% 07-15-2047 904,000.00 921,265.26 827,675.28  
S2100920 FIRSTENERGY CORP COM 3,463.00 124,838.78 126,953.58  
SBH3W5T5 FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 723,000.00 773,703.55 626,956.68  
SBH3W5T5 FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 783,207.50 678,986.28  
SBH3W5T5 FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 435,000.00 488,206.06 377,214.60  
SBPG3Y72 FIRSTKEY HOMES 2022-SFR3 TR SINGLE FAMILY RENT PASSTHRU 4.25% 319,696.95 299,772.19 309,525.03  
SBIMKMS5 FIRSTSERVICE CORP COM NPV 67.00 93,522.12 106,950.59  
SBIMKMS5 FIRSTSERVICE CORP COM NPV 95.00 13,554.67 15,627.48  
SBGBIN04 FIRST SVR INC 4.4% DUE 07-01-2049 480,000.00 418,626.80 423,547.20  
SBGBIN04 FISERV INC 4.4% DUE 07-01-2049 284,000.00 343,157.25 250,598.76  
SBSDFL41 FISERV INC 5.375% 08-21-2028 573,000.00 571,510.20 590,144.16  
SBKRYZ46 FISERV INC 5.6% DUE 03-02-2033 99,000.00 98,790.12 103,584.69  
SBKRYZ46 FISERV INC 5.6% DUE 03-02-2033 900,000.00 898,092.00 941,679.00  
SBSDFL52 FISERV INC 5.625% 08-21-2033 573,000.00 568,255.56 600,996.78  
SBSDFL52 FISERV INC 5.625% 08-21-2033 965,000.00 957,009.80 1,012,149.90  
S2342034 FISERV INC COM 3,798.00 376,708.44 504,526.32  
S2342034 FISERV INC COM 1,635.00 203,996.43 217,193.40  
S2634025 FISHER & PAYKEL ORD DEPT DELIVERY 1,304.00 16,712.56 22,473.28  
SBK54719 FIVE BELOW INC COM USDD 01 334,189.79 71,195.44  
SBK7YX18 FIVE9 INC COM 460.00 39,530.05 36,197.40  
SBMT1786 FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 165,000.00 184,301.70 183,255.60  
SBKTCV3 FL PWR & LT CO 3.15% DUE 10-01-2049 680,000.00 676,044.68 503,091.20  
SBKTCV3 FL PWR & LT CO 3.15% DUE 10-01-2049 360,000.00 357,906.01 266,342.40  
SBFJRG04 FL PWR & LT CO 3.7% 12-01-2047 786,000.00 816,979.18 622,306.06  
SBFJRG04 FL PWR & LT CO 3.7% 12-01-2047 551,000.00 579,784.19 467,637.91  
SB84TPY7 FL PWR & LT CO 3.8% DUE 12-15-2042 236,000.00 265,373.61 207,153.72  
SBG1V081 FL PWR & LT CO 3.95% 03-01-2048 420,000.00 368,143.20 359,662.80  
SBG1V081 FL PWR & LT CO 3.95% 03-01-2048 270,000.00 227,040.30 231,211.80  
SBQCCX5 FL PWR & LT CO 4.05% DUE 10-01-2044 61,000.00 75,530.99 53,537.50  
SBQD0627 FL PWR & LT CO 4.125% DUE 06-01-2048 110,000.00 95,998.10 96,275.30  
SB4VQ552 FL PWR & LT CO 5.25% DUE 02-01-2041 1,147,000.00 1,144,504.04 1,173,484.23  
C317955AC2 FLAGSHIP CR AUTO 5.38% DUE 12-15-2026 82,805.98 82,801.36 82,593.90  
C31851AC0 FLAGSTAR MTG TR 2020-2 3% 08-25-2050 247,439.88 253,013.61 215,163.00  
C31851AD7 FLAGSTAR MTG TR FLTG RT 2.5% DUE 08-25-2051 171,630.21 1,824,154.92 1,472,712.14  
S6341606 FLETCHER BUILDING NPV 16,011.00 50,669.20 48,456.61  
SBLP9788 FLEX INTERMEDIATE HOLDCO SR SECD NT 144A3.363% 06-30-2031 977,000.00 831,659.94 802,918.14  
C31938XAA3 FLEX LTD 4.875% DUE 06-15-2029 700,000.00 751,023.00 688,261.00  
C31938XAA3 FLEX LTD 4.875% DUE 06-15-2029 600,000.00 631,454.14 589,938.00  
SBYCPH96 FLOOR & DECOR HOLDS INC CL A CL A 670.00 50,305.56 75,637.68  
SBPBLJ72 FLORIDA GAS TRANSMISSION CO SR NT 144A 2.3% 10-01-2031 1,110,000.00 1,109,189.47 911,265.60  
SBPG96F2 FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 620,000.00 406,160.40 431,799.00  
SBPG96F2 FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 194,000.00 183,625.40 135,111.30  
SBQ3RM69 FLORIDA POWER & LIGHT COMPANY 4.8% 05-15-2033 1,600,000.00 1,599,504.00 1,619,088.00  
SBPTYD00 FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 61,000.00 61,675.88 64,166.99  
SBPTYD00 FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053 350,000.00 348,257.00 368,056.50  
SBPLF679 FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032 8,285,000.00 7,151,568.55 7,129,988.15  
SBPLF679 FLORIDA PWR & LT CO 1ST MTG BD 2.45% 02-03-2032 2,365,000.00 2,316,811.08 2,035,295.35  
SBH6V929 FLORIDA PWR & LT CO 2.85% DUE 04-01-2025REG 680,000.00 679,306.40 663,850.00  
SBH6CJ42 FLORIDA PWR & LT CO 3.99% 03-01-2049 615,000.00 499,356.66 527,179.14  
SB8HNS79 FLORIDA PWR CORP 3.85% DUE 11-15-2042 404,000.00 403,077.12 334,823.08  
SB8HNS79 FLORIDA PWR CORP 3.85% DUE 11-15-2042 1,700,000.00 1,695,219.89 1,408,909.00  
SB27YH42 FLORIDA PWR CORP 6.35% DUE 09-15-2037 1,294,000.00 1,392,896.77 1,442,758.24  
SB27YH42 FLORIDA PWR CORP 6.35% DUE 09-15-2037 140,000.00 152,038.80 156,094.40  
SB3RYD20 FLORIDA PWR CORP 6.4% DUE 06-15-2038 1,269,000.00 2,396,193.59 2,296,568.23  
S2744243 FLOWERS FOODS INC COM 1,216.00 29,524.59 27,372.16  
S2288406 FLOWSERVE CORP COM 814.00 25,536.52 33,553.08  
S2288406 FLOWSERVE CORP COM 6,220.00 233,019.31 256,388.40  
S282V440 FLUIDRA SA EUR1 14,018.00 281,402.21 291,891.95  
SBWTH089 FLUTTER ENTERTAINMENT PLC ORD EURO.09 3,691.00 57,312.52 652,715.60  
SBWTH089 FLUTTER ENTERTAINMENT PLC ORD EURO.09 454.00 54,646.98 80,241.78  
SBVGN55 FMC CORP 4.5% DUE 10-01-2049 494,000.00 571,295.32 388,852.10  
SBNDTB11 FMC CORP 6.375% 05-18-2053 115,000.00 109,464.01 118,099.25  
S2328603 FMC CORP COM (NEW) 792.00 76,733.36 49,935.60  
C3115G027 FMMA 2.625% 09-06-2034 1,700,000.00 1,678,585.45 1,673,004.00  
C3136B1FM1 FMMA REMIC TR 2018-14 CL-KC 3.0% 03-25-2048 471,825.99 468,950.78 440,603.73  
C3136BA7B4 FMMA SRS 20 - 45 CL JL 3.0% 07-25-2040 567,848.75 548,129.31 517,801.17  
C3140CF466 FMMA ICA7228 2.5% 10-01-2050 699,864.58 671,432.59 606,301.84  
S2805084 FMMA 0.5% DUE 06-17-2025 REG 3,900,000.00 3,677,284.56 3,680,196.00  
SBMXP534 FMMA 0.625% DUE 04-22-2025 REG 3,411,000.00 3,213,697.30 3,240,381.78  
SBMD0757 FMMA 0.87% DUE 08-05-2030 5,100,000.00 4,313,220.76 4,166,598.00  
SBMCCDP7 FMMA 1.52% DUE 08-21-2035 931,000.00 647,127.86 657,574.61  
SBMYZ013 FMMA 1.9% DUE 01-25-2036 825,000.00 610,310.25 603,842.25  
C3140QMG6 FMMA 2.5% MBS 01/03/2051 USD/CAB289P POOL ICA6930 2.5% DUE 03-1 5,328,862.58 4,442,522.85 4,535,518.73  
C3140CF422 FMMA 2.5% MBS 01/09/2050 USD/CAB289P POOL ICA7028 2.5% DUE 09-1 3,864,000.00 3,244,083.47 2,971,179.14  
C3140QNP44 FMMA 3% 03-01-2052 684,457.25 555,693.73 609,391.83  
C3140QNS29 FMMA 3% DUE 03-01-2052 1,924,218.24 1,552,603.59 1,709,913.92  
C3140QPL6 FMMA 3.5% DUE 06-01-2052 290,822.14 269,510.35 267,190.58  
S2317803 FMMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY 7,200,000.00 7,212,796.88 7,239,312.00  
C01F06026 FMMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY 7,700,000.00 7,806,722.66 7,833,123.00  
C01F06038 FMMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY 4,300,000.00 4,346,965.50 4,368,370.00  
SB8J5W08 FMMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY 1,900,000.00 1,932,953.13 1,946,569.00  
S2166803 FMMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES JANUARY 4,800,000.00 4,898,343.75 4,917,408.00  
S2215485 FMMA 30 YEAR PASS-THROUGHS 7% 30 YEARS SETTLES JANUARY 4,400,000.00 4,488,372.81 4,536,180.00  
C3140QZT5 FMMA 4% MBS 01/05/2050 USD/CAB485F POOL ICA3485 4% DUE 05-01-20 195,616.62 214,242.61 189,066.89  
C3136BAH5 FMMA 5.8945% 06-25-2050 214,483.81 210,395.21 208,510.39  
S2479471 FMMA BD 6.25 05-15-2029 400,000.00 506,552.82 444,256.00  
C3140HMYE7 FMMA BD0708 3.945% 12-01-2028 1,562,606.46 1,750,119.20 1,510,392.68  
SBL70F48 FMMA BOND 1.625% 04-07-2025 6,100,000.00 5,887,413.47 5,911,144.00  
C31359AK53 FMMA OTD 11/03/2000 6.625 11-15-2030 276,429.81 200,312.00  
SBY5WY97 FMMA FANNIE MAE 2.125 04-24-2026 3,100,000.00 3,002,128.58 2,960,283.00  
SBK749R4 FMMA FIXED 1.75% 07-02-2024 - - -  
C3140XB735 FMMA FMMA # FM5229 2.5% 12-01-2050 1,508,495.34 1,592,169.70 1,297,061.07  
C3140XAL3 FMMA FMMA # FM6650 3% 02-01-2047 311,069.27 261,516.90 284,010.78  
C3136BZ08 FMMA FMR 2018-81 FA 3.5% DUE 12-25-2048 219,883.13 211,199.48 208,082.39  
C313677C74 FMMA POOL #10547 3.78% 09-01-2033 BEO 1,653,869.01 1,928,566.30 1,524,702.19  
C31374CR32 FMMA POOL #310206 3.5% 12-01-2043 BEO 948,854.65 885,993.03 888,000.80  
C31374CR65 FMMA POOL #310209 3.5% 08-01-2043 BEO 1,779,827.33 1,575,703.38 1,669,906.08  
C31381RT07 FMMA POOL #468659 5.86% 07-01-2029 BEO 814,777.91 998,286.28 849,077.48  
C31384QV1 FMMA POOL #537868 6.5% DUE 05-01-2030 REG 5,700.62 9,812.02 10,193.25  
S812JF35 FMMA POOL #648588 8% DUE 05-01-2032 REG 6,093.95 6,473.26 6,206.13  
C31407XJ22 FMMA POOL #844000 ADJ RT DUE 11-01-2035 BEO 10,482.42 10,460.49 10,273.62  
C31412MBF4 FMMA POOL #928938 7% 12-01-2037 BEO 6,557.49 7,462.38 7,148.41  
C314127ZM8 FMMA POOL #934648 7% DUE 11-01-2038 BEO 13,147.46 14,970.91 14,318.14  
C31413TUG5 FMMA POOL #955183 7% 11-01-2037 BEO 12,047.12 13,708.25 13,169.27

|             |                                             |              |              |              |
|-------------|---------------------------------------------|--------------|--------------|--------------|
| C31414KEZ9  | FNMA POOL #968252 7% 02-01-2038 BE0         | 2,391.91     | 2,722.52     | 2,613.40     |
| C31415WQA4  | FNMA POOL #991549 7% 11-01-2038 BE0         | 8,752.60     | 9,970.27     | 9,560.40     |
| C31415SVQ2  | FNMA POOL #992249 7% 11-01-2038 BE0         | 7,534.62     | 8,582.87     | 8,208.64     |
| C314170VED  | FNMA POOL #A8512 3.5% 11-01-2042 BE0        | 202,941.66   | 179,857.03   | 191,344.52   |
| C31419MCS5  | FNMA POOL #AE9665 4.5% 06-01-2041 BE0       | 21,710.19    | 23,406.28    | 21,609.70    |
| C3138L3J71  | FNMA POOL #AM2985 5.0% DUE 03-01-2043 REG   | 1,373,559.55 | 1,697,311.80 | 1,375,230.73 |
| C3138LFPN2  | FNMA POOL #AN3128 3.0% 10-01-2036 REG       | 365,707.49   | 407,249.19   | 322,521.06   |
| C3138LGT63  | FNMA POOL #A84172 3.37% DUE 02-01-2032 BE0  | 1,748,351.18 | 2,035,941.30 | 1,632,273.35 |
| C3138LTLT8  | FNMA POOL #AN7345 3.1% 11-01-2037           | 1,768,520.98 | 2,013,074.27 | 1,574,462.85 |
| C3138MFH86  | FNMA POOL #AQ0225 3% 11-01-2042 BE0         | 356,974.17   | 331,595.53   | 325,214.11   |
| C3138W9B82  | FNMA POOL #AS0039 3% 07-01-2043 BE0         | 287,992.61   | 265,927.57   | 262,941.45   |
| C3138WJTG3  | FNMA POOL #AS8650 3% 01-01-2047 BE0         | 480,198.22   | 430,246.36   | 433,902.64   |
| C3138WJN3   | FNMA POOL #AS8784 3.5% DUE 02-01-2047 BE0   | 257,146.05   | 230,396.83   | 232,354.78   |
| C3138WVLZ6  | FNMA POOL #AS9399 4% 01-01-2047 BE0         | 74,604.64    | 79,290.70    | 71,901.90    |
| C3138WPFV7  | FNMA POOL #AT2075 6.901% 06-01-2043 BE0     | 27,974.33    | 28,004.27    | 28,097.67    |
| C3138X3EH1  | FNMA POOL #AU3735 3% DUE 08-01-2043 REG     | 391,494.46   | 361,474.26   | 357,440.15   |
| C3138Y7DK5  | FNMA POOL #AX5505 4.5% 02-01-2046 BE0       | 12,221.01    | 13,580.59    | 12,228.88    |
| 58Y2ZN40    | FNMA POOL #BC3003 3% 11-01-2046 BE0         | 372,466.41   | 336,965.71   | 336,557.18   |
| C3140F9F51  | FNMA POOL #BD2435 3% 01-01-2047 BE0         | 205,894.76   | 185,852.20   | 199,813.23   |
| C3140FCTA6  | FNMA POOL #B05044 4% 02-01-2047 BE0         | 168,112.22   | 151,747.55   | 163,146.68   |
| C3140FMR81  | FNMA POOL #BE2310 3% 01-01-2047 BE0         | 320,190.45   | 276,564.51   | 289,321.11   |
| C3140FXD74  | FNMA POOL #BF0125 4% 07-01-2056 BE0         | 3,352,189.13 | 3,564,386.96 | 3,225,389.59 |
| C3140FXK57  | FNMA POOL #BF0144 3.5% 01-01-2056 BE0       | 130,972.48   | 134,530.21   | 120,185.11   |
| C3140FXG55  | FNMA POOL #BF0219 1.5% 09-01-2057 BE0       | 1,258,278.76 | 1,335,520.85 | 1,154,342.08 |
| C3140FXHJ3  | FNMA POOL #BF0234 3.5% 06-01-2042 BE0       | 260,031.21   | 238,172.34   | 245,177.75   |
| C3140FXJH6  | FNMA POOL #BF0263 3.5% 05-01-2058 BE0       | 1,429,545.85 | 1,523,004.56 | 1,314,271.00 |
| C3140FXJ9   | FNMA POOL #BF0278 3.5% 05-01-2042 BE0       | 142,352.83   | 131,765.33   | 134,365.90   |
| C3140FXKV3  | FNMA POOL #BF0307 3% 01-01-2043 BE0         | 398,123.60   | 406,723.70   | 367,721.55   |
| C3140FXK32  | FNMA POOL #BF0319 4% 01-01-2048 BE0         | 1,401,474.52 | 1,491,013.42 | 1,350,651.77 |
| C3140FXJ19  | FNMA POOL #BF0328 4.5% 07-01-2048 BE0       | 364,392.37   | 398,611.09   | 359,810.06   |
| C3140FXQD7  | FNMA POOL #BF0451 3.5% 06-01-2041 BE0       | 315,366.50   | 291,911.11   | 297,534.12   |
| C3140FXR53  | FNMA POOL #BF0496 3% 07-01-2060 BE0         | 2,718,237.81 | 2,924,280.32 | 2,403,705.35 |
| C3140FXS89  | FNMA POOL #BF0513 3% 01-01-2055 BE0         | 224,030.11   | 237,086.88   | 194,174.90   |
| C3140FTM4   | FNMA POOL #BF0555 3% 02-01-2050 BE0         | 1,865,390.59 | 1,892,187.50 | 1,499,711.99 |
| C3140FXT36  | FNMA POOL #BF0569 3% 05-01-2050 BE0         | 354,452.65   | 316,985.89   | 320,897.31   |
| C3140FXJX8  | FNMA POOL #BF0597 3.5% 01-01-2044 BE0       | 143,830.16   | 131,829.34   | 135,273.23   |
| C3140FXXP2  | FNMA POOL #BF0685 3% 07-01-2052 BE0         | 295,870.73   | 266,422.34   | 267,861.22   |
| C3140XG080  | FNMA POOL #BH0222 4% 04-01-2047 BE0         | 54,105.96    | 57,726.41    | 52,493.54    |
| C3140XAV5   | FNMA POOL #BJ1719 4% 02-01-2047 BE0         | 10,941.92    | 11,547.15    | 10,545.11    |
| C3140XZ5Z7  | FNMA POOL #BJ1763 4% 10-01-2047 BE0         | 57,961.96    | 62,019.31    | 56,234.63    |
| C3140XZ6A1  | FNMA POOL #BJ1764 4% 10-01-2047 BE0         | 46,435.55    | 49,540.92    | 44,998.49    |
| C3140XSAA9  | FNMA POOL #BL0900 4.08% DUE 02-01-2034 BE0  | 1,243,000.00 | 1,518,384.44 | 1,206,967.17 |
| C3140XSVF8  | FNMA POOL #BL1079 4.88% DUE 06-01-2042 BE0  | 1,870,383.13 | 2,232,039.46 | 1,731,625.71 |
| C3140XJY18  | FNMA POOL #BL6438 3.05% 01-01-2035 BE0      | 1,900,000.00 | 1,892,187.50 | 1,499,711.99 |
| C3140J7PZ2  | FNMA POOL #BM3139 4% 10-01-2037 BE0         | 111,156.63   | 115,081.87   | 108,658.88   |
| C3140J7V79  | FNMA POOL #BM3325 3% 10-01-2046 BE0         | 741,926.56   | 692,078.36   | 677,389.76   |
| C3140J9X08  | FNMA POOL #BM5175 4% 12-01-2048 BE0         | 226,398.93   | 243,838.75   | 219,323.52   |
| C3140J9JG1  | FNMA POOL #BM5178 4.5% 11-01-2048 BE0       | 174,515.33   | 197,476.71   | 173,906.73   |
| C3140JAS67  | FNMA POOL #BM5598 3% 02-01-2043 BE0         | 2,007,729.68 | 1,830,708.51 | 1,804,622.17 |
| C3140JAMQ7  | FNMA POOL #BM6054 ADJ RT DUE 06-01-2045 BE0 | 167,481.40   | 169,221.62   | 168,167.63   |
| C3140IBDE3  | FNMA POOL #BM6400 2.776% 06-01-2050 BE0     | 248,181.94   | 224,643.43   | 229,207.81   |
| C3140IBR84  | FNMA POOL #BM6781 2% DUE 09-01-2051 BE0     | 1,117,994.82 | 1,145,245.96 | 937,631.09   |
| C3140IBT1   | FNMA POOL #BM7019 3.325% 03-01-2050 BE0     | 573,771.12   | 559,426.84   | 561,745.95   |
| C3140IBT6   | FNMA POOL #BM7041 3.5% 01-01-2046 BE0       | 0.01         | 0.01         | 0.01         |
| C3140JMH62  | FNMA POOL #BN4752 4.0% DUE 05-01-2049       | 28,533.93    | 30,201.39    | 27,479.02    |
| C3140LVV53  | FNMA POOL #BT7824 3.5% 05-01-2052 BE0       | 497,100.41   | 478,381.46   | 442,683.40   |
| C3140LVK6   | FNMA POOL #BT8269 ADJ RT DUE 08-01-2052 BE0 | 147,106.54   | 145,204.52   | 140,099.01   |
| C3140M258   | FNMA POOL #BU1443 2% 01-01-2042 BE0         | 1,803,326.30 | 1,609,186.95 | 1,549,914.36 |
| C3140M0R60  | FNMA POOL #BV2108 2% 01-01-2047 BE0         | 285,900.14   | 252,741.09   | 234,091.29   |
| C3140MMXV5  | FNMA POOL #BV7891 ADJ RT DUE 07-01-2052 BE0 | 517,180.10   | 516,270.99   | 495,586.08   |
| C3140MMXZ6  | FNMA POOL #BV7895 ADJ RT DUE 07-01-2052 BE0 | 628,158.10   | 633,409.12   | 613,162.44   |
| C3140MMX37  | FNMA POOL #BV7897 4.281% 08-01-2052 BE0     | 666,220.84   | 675,329.34   | 649,061.08   |
| C3140MMX32  | FNMA POOL #BV7993 ADJ RT 08-01-2052         | 557,777.55   | 564,248.62   | 544,107.52   |
| C3140MMJ08  | FNMA POOL #BV7995 ADJ RT 01-01-2052         | 576,297.43   | 586,089.82   | 567,451.51   |
| C3140MSL86  | FNMA POOL #BW1250 5% 01-01-2052 BE0         | 759,230.99   | 753,062.24   | 751,560.94   |
| C3140MSNG6  | FNMA POOL #BW1290 5% 10-01-2052 BE0         | 0.01         | 0.01         | 0.01         |
| C3140MSNU5  | FNMA POOL #BW1302 ADJ RT DUE 11-01-2052 BE0 | 395,996.12   | 382,631.25   | 386,435.14   |
| C3140MNV52  | FNMA POOL #BW5041 ADJ RT DUE 08-01-2052 BE0 | 730,341.14   | 746,676.86   | 718,324.63   |
| C3140MNCJ3  | FNMA POOL #BW5286 ADJ RT DUE 08-01-2052 BE0 | 370,050.46   | 364,817.71   | 352,307.67   |
| C3140MJA93  | FNMA POOL #BW6331 4.222% 09-01-2052 BE0     | 166,653.23   | 167,426.43   | 161,144.93   |
| C3140CQU92  | FNMA POOL #CA2407 4% DUE 09-01-2033 REG     | 158,694.80   | 162,792.35   | 156,680.37   |
| C3140CEDC3  | FNMA POOL #CA6398 2.5% 07-01-2050           | 3,056,064.65 | 3,200,286.87 | 2,643,298.96 |
| C3140QAG90  | FNMA POOL #CA7231 2.5% 10-01-2050           | 3,375,708.35 | 3,465,807.61 | 2,824,801.00 |
| C3140QCGP5  | FNMA POOL #CA8205 2% 12-01-2040 BE0         | 2,310,814.69 | 1,895,590.16 | 2,000,272.78 |
| C3140QCVY7  | FNMA POOL #CB0470 2.5% 05-01-2041           | 738,539.14   | 68,835.12    | 608,182.29   |
| C3140QKRU4  | FNMA POOL #CB0498 2% 05-01-2051 BE0         | 858,672.27   | 708,941.30   | 703,775.98   |
| C3140QNE32  | FNMA POOL #CB2853 2% 02-01-2052 BE0         | 297,725.47   | 260,399.63   | 244,369.71   |
| C3140QNGW7  | FNMA POOL #CB3584 3.0% DUE 05-01-2052       | 1,202,469.36 | 3,597,230.67 | 3,742,177.12 |
| C3140QCLJ4  | FNMA POOL #CB4066 4.5% DUE 07-01-2052       | 1,106,554.40 | 1,122,893.40 | 1,080,137.26 |
| C3140QGE9   | FNMA POOL #CB4696 5.5% 09-01-2052 BE0       | -            | -            | -            |
| C3140QTDH9  | FNMA POOL #CB7303 5.5% 10-01-2053           | -            | -            | -            |
| C3140X5DP5  | FNMA POOL #FM1909 3.5% 08-01-2049 BE0       | 670,528.84   | 712,960.73   | 625,217.88   |
| C3140X9R88  | FNMA POOL #FM2110 3% 01-01-2048 BE0         | 965,278.89   | 484,235.28   | 510,124.03   |
| C3140XJ8J5  | FNMA POOL #FM2086 4% 04-01-2045 BE0         | 2,597,222.39 | 2,378,081.75 | 2,511,748.53 |
| C3140X5577  | FNMA POOL #FM3241 3% 03-01-2050 BE0         | 248,074.46   | 265,641.02   | 222,977.82   |
| C3140X7V30  | FNMA POOL #FM4233 2% 09-01-2050 BE0         | 5,636,244.51 | 5,848,407.33 | 4,688,456.85 |
| C3140X8KC0  | FNMA POOL #FM4790 2% 11-01-2040 BE0         | 939,020.61   | 788,777.32   | 809,368.16   |
| C3140X8V39  | FNMA POOL #FM5425 3.5% 06-01-2049 BE0       | 1,777,261.71 | 1,898,754.20 | 1,656,156.13 |
| C3140XN6G   | FNMA POOL #FM5790 3% 03-01-2040 BE0         | 2,615,512.09 | 2,818,399.54 | 2,597,161.18 |
| C3140X9V11  | FNMA POOL #FM6016 3.5% 03-01-2040 BE0       | 2,603,020.07 | 2,737,238.31 | 2,493,204.48 |
| C3140XAFJ6  | FNMA POOL #FM6468 4% 06-01-2049 BE0         | 2,066,352.32 | 2,199,637.36 | 1,986,661.98 |
| C3140XAKL5  | FNMA POOL #FM6598 2% 02-01-2031 BE0         | 371,046.06   | 342,550.88   | 345,083.33   |
| C3140XAKJ1  | FNMA POOL #FM6651 3% 09-01-2047 BE0         | 182,253.04   | 150,600.81   | 164,682.15   |
| C3140XBT6   | FNMA POOL #FM7051 3.5% 06-01-2049 BE0       | 324,735.88   | 344,803.55   | 302,791.87   |
| C3140XBP2   | FNMA POOL #FM8029 3% 07-01-2051 BE0         | 1,349,484.81 | 1,129,982.67 | 1,159,753.91 |
| C3140XCMJ4  | FNMA POOL #FM8460 2.5% 08-01-2041 BE0       | 340,439.40   | 325,066.42   | 303,447.60   |
| C3140XCG8   | FNMA POOL #FM8576 3% 02-01-2050 BE0         | 715,392.14   | 618,590.62   | 646,421.68   |
| C3140XCS0   | FNMA POOL #FM8627 2% 05-01-2041 BE0         | 1,736,507.54 | 1,504,937.98 | 1,495,221.28 |
| C3140XCS8   | FNMA POOL #FM8728 3% 11-01-2039 BE0         | 250,490.21   | 225,438.87   | 236,407.13   |
| C3140XCE3   | FNMA POOL #FM8968 3% 04-01-2048 BE0         | 1,609,016.87 | 1,500,911.06 | 1,496,055.85 |
| C3140XC6J2  | FNMA POOL #FM8972 4% 06-01-2049 BE0         | 1,957,147.26 | 2,119,223.53 | 1,886,170.34 |
| C3140XDH0   | FNMA POOL #FM9263 2% 10-01-2041 BE0         | 761,458.85   | 634,866.30   | 600,628.24   |
| C3140XDN69  | FNMA POOL #FM9442 2.5% 11-01-2051 BE0       | 1,806,935.24 | 1,849,849.87 | 1,559,588.48 |
| C3140XAS3   | FNMA POOL #FM9516 4% 06-01-2038 BE0         | 295,100.31   | 295,592.28   | 190,765.46   |
| C3140QLR40  | FNMA POOL #FNCB1406 3% 12-01-2051 REG       | 3,295,901.86 | 1,049,224.92 | 1,153,249.92 |
| C3140XFH80  | FNMA POOL #FS0225 2% 01-01-2047 BE0         | 264,430.20   | 232,615.92   | 216,130.56   |
| C3140XFVU11 | FNMA POOL #FS0658 3.5% 04-01-2050 BE0       | 611,225.30   | 647,421.29   | 575,956.70   |
| C3140XK57   | FNMA POOL #FS1204 3% 01-01-2048 BE0         | 267,098.14   | 235,035.82   | 241,452.09   |
| C3140XKGT4  | FNMA POOL #FS1450 3% 01-01-2042 BE0         | 449,221.46   | 427,995.53   | 403,122.17   |
| C3140XKTN9  | FNMA POOL #FS1456 3% 12-01-2048 BE0         | 695,034.08   | 585,349.02   | 628,026.32   |
| C3140XGU98  | FNMA POOL #FS1507 3% 02-01-2052 BE0         | 8,004,170.22 | 6,902,375.33 | 7,075,148.75 |
| C3140XGV89  | FNMA POOL #FS1538 3% DUE 04-01-2052         | 1,030,138.19 | 910,143.18   | 915,409.48   |
| C3140XKX3   | FNMA POOL #FS1574 3.5% 05-01-2037 BE0       | 220,642.16   | 211,247.63   | 212,421.13   |
| C3140XGZP3  | FNMA POOL #FS1681 2% 01-01-2047 BE0         | 1,309,964.99 | 1,065,882.67 | 1,069,755.92 |
| C3140XG789  | FNMA POOL #FS1789 3.5% 07-01-2047 BE0       | 2,479,669.25 | 2,258,436.27 | 2,338,009.44 |
| C3140XHCPO  | FNMA POOL #FS1877 3% 05-01-2052 BE0         | 4,256,916.96 | 3,625,030.84 | 3,766,851.31 |
| C3140XHDY0  | FNMA POOL #FS1918 3% 02-01-2050 BE0         | 2,987,784.23 | 2,740,358.33 | 2,699,734.31 |
| C3140XHN3   | FNMA POOL #FS1940 2.5% 12-01-2047 BE0       | 1,076,089.92 | 988,909.61   | 952,510.01   |
| C3140XFN2   | FNMA POOL #FS1972 3% 02-01-2042 BE0         | 334,561.76   | 392,170.46   | 320,836.79   |
| C3140XPH8   | FNMA POOL #FS2244 3% 01-01-2045 BE0         | 396,251.73   | 368,637.94   | 361,783.60   |
| C3140XHQE0  | FNMA POOL #FS2252 3% 07-01-2050 BE0         | 1,945,878.88 | 1,650,652.56 | 1,758,278.04 |
| C3140XJ39   | FNMA POOL #FS2401 4% 03-01-2035 BE0         | 1,624,361.54 | 1,607,542.80 | 1,599,919.41 |
| C3140XJF9   | FNMA POOL #FS2477 3.5% 05-01-2052 BE0       | 1,134,119.42 | 927,000.45   | 1,025,812.03 |
| C3140XJ5J2  | FNMA POOL #FS2488 3% 01-01-2049 BE0         | 4,248,127.99 | 4,260,495.29 | 4,233,898.43 |
| C3140XJAK9  | FNMA POOL #FS2709 3% 01-01-2049 BE0         | 1,020,629.25 | 945,357.86   | 931,849.38   |
| C3140XJB11  | FNMA POOL #FS2740 3.5% DUE 06-01-2049 REG   | 856,239.22   | 767,003.04   | 798,378.89   |
| C3140XJIE8  | FNMA POOL #FS2836 4% 01-01-2027 BE0         | 648,936.06   | 649,366.99   | 638,730.16   |
| C3140XJFV8  | FNMA POOL #FS2880 3.5% 04-01-2050 BE0       | 802,139.17   | 675,551.58   | 747,934.65   |
| C3140XJUE6  | FNMA POOL #FS3006 3% 04-01-2041 BE0         | 197,208.69   | 165,470.46   | 169,765.46   |

|             |                                                                    |               |               |               |
|-------------|--------------------------------------------------------------------|---------------|---------------|---------------|
| C31418CDL5  | FNMA POOL #MA2806 3% DUE 11-01-2046 REG                            | 654,257.56    | 598,696.79    | 591,181.04    |
| C31418CEF7  | FNMA POOL #MA2833 3% 12-01-2046 BEO                                | 1,533,793.58  | 1,406,055.48  | 1,385,919.79  |
| C31418CG65  | FNMA POOL #MA2863 3% DUE 01-01-2047 BEO                            | 312,760.91    | 280,226.43    | 282,807.85    |
| SBGPTFM6    | FNMA POOL #MA2920 3% 03-01-2047 BEO                                | 224,346.93    | 201,009.61    | 202,717.80    |
| C31418DMG4  | FNMA POOL #MA3958 3% 03-01-2040 BEO                                | 1,030,696.47  | 1,127,163.22  | 1,027,112.16  |
| C31418DPB2  | FNMA POOL #MA4017 3% 05-01-2040 BEO                                | 2,944,761.22  | 3,088,318.32  | 2,693,140.27  |
| C31418DQ28  | FNMA POOL #MA4071 2% 07-01-2040 BEO                                | 732,438.41    | 677,276.64    | 670,393.66    |
| C31418DS52  | FNMA POOL #MA4128 2% 03-01-2040 BEO                                | 921,425.01    | 777,997.03    | 794,448.42    |
| C31418DT11  | FNMA POOL #MA4152 2% 10-01-2040 BEO                                | 1,034,581.71  | 869,048.63    | 891,187.12    |
| C31418DU67  | FNMA POOL #MA4204 2% 12-01-2040 BEO                                | 1,396,815.56  | 1,175,129.60  | 1,203,368.72  |
| C31418DV25  | FNMA POOL #MA4232 2% 01-01-2041 BEO                                | 3,613,510.03  | 3,124,356.87  | 3,110,209.33  |
| C31418DWB5  | FNMA POOL #MA4268 2% 03-01-2041 BEO                                | 2,138,499.29  | 1,787,467.36  | 1,840,156.74  |
| C31418DWX3  | FNMA POOL #MA4281 1% 03-01-2051 BEO                                | 722,708.87    | 15,680.52     | 19,535.68     |
| C31418DYH9  | FNMA POOL #MA4311 2% 04-01-2041 BEO                                | 922,106.02    | 747,765.49    | 756,033.84    |
| C31418DY71  | FNMA POOL #MA4333 2% 05-01-2041 BEO                                | 241,087.60    | 199,010.28    | 207,386.61    |
| C31418DZX3  | FNMA POOL #MA4357 3% 06-01-2051 BEO                                | 1,962,117.03  | 1,705,533.44  | 1,689,548.72  |
| C31418DZ62  | FNMA POOL #MA4364 2% 06-01-2041 BEO                                | 1,738,844.90  | 1,778,460.56  | 1,542,997.83  |
| C31418DZK7  | FNMA POOL #MA4371 1% 07-01-2051 BEO                                | 184,903.86    | 152,293.53    | 158,972.59    |
| C31418DZV3  | FNMA POOL #MA4377 1% 07-01-2051 BEO                                | 1,794,612.72  | 1,443,822.02  | 1,399,298.79  |
| C31418D6K3  | FNMA POOL #MA4387 2% 07-01-2041 BEO                                | 2,050,581.79  | 1,756,042.51  | 1,761,538.47  |
| C31418D6K3  | FNMA POOL #MA4473 1.5% 11-01-2041 BEO                              | 2,260,739.03  | 1,998,182.47  | 1,868,906.29  |
| C31418D6L1  | FNMA POOL #MA4474 2% 11-01-2041 BEO                                | 404,224.17    | 342,327.34    | 346,882.75    |
| C31418EAWD  | FNMA POOL #MA4520 2% 01-01-2042 BEO                                | 514,210.83    | 440,133.95    | 441,036.12    |
| C31418EBJB  | FNMA POOL #MA4540 2% 02-01-2042 BEO                                | 5,497,534.17  | 4,941,842.82  | 4,712,892.89  |
| SBNGZC07    | FNMA POOL #MA4587 2.5% 04-01-2042 BEO                              | 877,498.96    | 825,867.06    | 776,079.86    |
| C31418E0E7  | FNMA POOL #MA4600 3.5% 05-01-2052 BEO                              | 7,780,761.71  | 7,234,511.39  | 7,150,694.61  |
| C31418EDM9  | FNMA POOL #MA4607 2.5% 05-01-2042 BEO                              | 563,074.91    | 530,907.99    | 497,921.88    |
| C31418EDT8  | FNMA POOL #MA4631 2.5% 06-01-2042 BEO                              | 535,175.79    | 495,638.31    | 473,246.53    |
| C31418EJ50  | FNMA POOL #MA4783 4% 10-01-2052 BEO                                | 3,169,563.04  | 3,007,123.94  | 3,000,517.75  |
| SBMWGM425   | FNMA POOL #MA4784 4.5% 10-01-2052 BEO                              | 927,852.95    | 873,776.52    | 900,412.97    |
| C31418EM56  | FNMA POOL #MA4868 5% 01-01-2053 BEO                                | 993,232.16    | 984,114.60    | 983,198.14    |
| C31418EM23  | FNMA POOL #MA4876 6% 12-01-2052 BEO                                | 3,519,283.83  | 3,580,596.34  | 3,582,607.92  |
| C31418ENW7  | FNMA POOL #MA4899 5% 01-01-2038 BEO                                | 988,082.01    | 994,643.48    | 993,628.58    |
| C31418EPB3  | FNMA POOL #MA5011 6% 05-01-2053 BEO                                |               |               |               |
| C31418EUB1  | FNMA POOL #MA5106 5% 08-01-2053 BEO                                | 973,814.04    | 947,947.10    | 963,915.83    |
| C31418EU99  | FNMA POOL #MA5107 5.5% 08-01-2053 BEO                              | 2,217,423.62  | 2,167,271.74  | 2,227,791.65  |
| C31418EW55  | FNMA POOL #MA5167 6.5% 10-01-2053 BEO                              | 2,903,641.86  | 2,887,082.03  | 2,973,792.25  |
| C3140XKT86  | FNMA POOL #MA5250 2% CL-FC 09-01-2043                              | 330,042.20    | 303,019.99    | 300,695.66    |
| C3140MNC58  | FNMA POOL #BWA2 FLT RT 0% 09-01-2043                               | 479,225.90    | 472,655.52    | 466,445.53    |
| SBIRD08     | FNMA PRIN STRIP PRIN PMT ON 6.625% 2030 DEC 11-15-2030 [UNDDATE] I | 2,168,000.00  | 1,840,870.48  | 1,619,474.32  |
| C313680VP8  | FNMA REMIC SR 18-8 CL-CL 2.5% 03-25-2047                           | 280,159.79    | 266,118.98    | 248,228.70    |
| C313685Z57  | FNMA REMIC FLTO RT SER 19-43 CL FC 08-25-2049                      | 310,975.29    | 304,658.61    | 304,472.05    |
| C3136A7L1   | FNMA REMIC SER 15-20 CL EF FLT RT DUE 04-25-2045                   | 505,431.15    | 638,842.49    | 640,306.71    |
| C3136A6J4   | FNMA REMIC SER 17-78 CL-FC FLT RT 10-25-2047                       | 303,021.18    | 293,883.20    | 295,834.13    |
| SBRXJ01     | FNMA REMIC SER 18-55 CL GA 3.375% 08-25-2048                       | 310,004.59    | 284,308.11    | 288,351.92    |
| C3136ACK34  | FNMA REMIC SER 2013-15 CL FA FLT RT 03-25-2043                     | 283,597.41    | 276,950.59    | 277,586.20    |
| C3136ATY24  | FNMA REMIC SER 2016-M3D CL AQ2 FLT RT DUE 11-25-2045               | 1,194,000.00  | 1,362,293.67  | 1,072,948.90  |
| C3136AVH77  | FNMA REMIC SR 2017-13 CL PA 3.0% 08-25-2046                        | 292,390.00    | 298,604.21    | 269,240.10    |
| C3136P2N5   | FNMA REMIC TR 1997-43 CL-FC PRIN 7% 12-19-2026                     | 39,160.90     | 37,810.46     | 39,355.33     |
| SB8B4C3     | FNMA REMIC TR 2004-38 CL-FC FLT RT RATE 05-25-2034                 | 48,551.99     | 48,551.99     | 48,123.22     |
| C3136AAZN8  | FNMA REMIC TR 2012-133 CL-F VAR RATE 12-25-2042                    | 236,342.39    | 230,618.47    | 231,366.68    |
| C3136ADY52  | FNMA REMIC TR 2013-43 CL-BP 1.75% DUE 05-25-2043 REG               | 217,002.65    | 213,781.52    | 184,795.53    |
| C3136AJD8   | FNMA REMIC TR 2014-25 CL-FC 3% 05-25-2044                          | 264,076.03    | 246,746.04    | 239,106.95    |
| C3136AMU12  | FNMA REMIC TR 2014-74 CL-FC 2.5% 09-25-2044                        | 216,672.82    | 198,657.21    | 200,593.61    |
| C3136AMUK3  | FNMA REMIC TR 2015-48 CL-AP 2.0% DUE 03-25-2045 REG                | 487,468.94    | 427,944.41    | 425,091.92    |
| C3136ARD54  | FNMA REMIC TR 2016-19 CL-FD VAR 5.8445% 04-25-2046                 | 907,279.44    | 893,670.26    | 895,705.41    |
| C3136B1Q49  | FNMA REMIC TR 2018-38 CL-MA 3.3% 06-25-2048                        | 403,103.31    | 376,334.73    | 373,656.20    |
| C3136B2V0   | FNMA REMIC TR 2018-45 CL-TM 3% 08-25-2048                          | 119,892.96    | 287,578.77    | 288,612.47    |
| C3136B3T2   | FNMA REMIC TR 2019-15 CL-FD VAR 5.9445% 04-25-2049                 | 157,197.76    | 154,790.68    | 159,000.61    |
| C3136B5077  | FNMA REMIC TR 2019-41 CL-FD VAR 5.9445% 08-25-2059                 | 382,568.97    | 367,983.53    | 371,814.75    |
| C3136BAU16  | FNMA REMIC TR 2020-48 CL-AB 2.0% 07-25-2050                        | 239,646.98    | 245,806.67    | 201,191.51    |
| C3136B8K96  | FNMA REMIC TR 2020-59 CL-NC 3% 08-25-2040                          | 332,541.94    | 302,067.58    | 303,251.28    |
| C3136BHQJ0  | FNMA REMIC TR 2021-33 CL-AY 2.5% 03-25-2048                        | 151,241.50    | 102,519.05    | 116,007.52    |
| C3136BJ63   | FNMA REMIC TR 2021-73 CL-ND 2% 03-25-2049                          | 402,490.22    | 402,490.22    | 338,116.04    |
| C3136BVIY8  | FNMA REMIC TR 2021-78 CL-ND 1.5% 11-25-2051                        | 575,696.45    | 577,945.26    | 469,285.47    |
| C3136BME66  | FNMA REMIC TR 2022-11 CL-A 2.5% 07-25-2047                         | 948,452.05    | 901,245.78    | 856,165.34    |
| C3136BMEU8  | FNMA REMIC TR 2022-11 CL-D 3.0% 01-25-2050                         | 412,190.44    | 353,614.31    | 374,865.59    |
| C3136BP629  | FNMA REMIC TR 2022-89 CL-FC 3% 03-25-2048                          | 409,004.00    | 344,790.20    | 349,595.22    |
| C3136BQZ5   | FNMA REMIC TR 2023-17 CL-FD VAR 5.8445% 01-25-2050                 | 439,003.18    | 623,828.41    | 626,704.16    |
| C3136AANL1  | FNMA REMIC TR SR 12-151 CL NX 1.5% 01-25-2043                      | 183,946.57    | 175,913.29    | 154,390.22    |
| C3136ATLW2  | FNMA REMIC TR SR 16-48 CL MA 2.0% 06-25-2038                       | 714,432.21    | 709,073.97    | 644,139.55    |
| C3136BVIQ5  | FNMA REMIC TRUST REMIC SER 21-78 CL PA 2.5% DUE 11-25-2051 REG     | 363,154.12    | 337,251.02    | 317,637.87    |
| C3136APR72  | FNMA SER 12-111 CL FC FLT RT 10-25-2042                            | 224,404.15    | 219,355.06    | 220,578.23    |
| C3136A2B3   | FNMA SER 13-11 CL-AP 1.5% 05-25-2043                               | 599,395.44    | 583,567.64    | 531,771.11    |
| C3136ATP5   | FNMA SER 16-57 CL-CP 1.5% 06-25-2046                               | 1,460,335.54  | 1,426,793.46  | 1,223,035.12  |
| C3136B2ZV3  | FNMA SER 18-64 CL A 3.0% 09-25-2048                                | 268,720.14    | 230,165.09    | 242,789.75    |
| SBY74520    | FNMA SER 19-25 CL PA 3.0% DUE 12-31-2040 BEO                       | 475,569.11    | 497,515.43    | 433,562.43    |
| C3136B1J8   | FNMA SER 2012-28 CL B 6.5 06-25-2039                               | 1,446.75      | 1,664.83      | 1,472.15      |
| C3136B6T7   | FNMA SER 2018-MA CL AQ2 VAR RT DUE 03-25-2028 REG                  | (0.01)        | (0.01)        | (0.01)        |
| C3136B6T7   | FNMA SER 20-48 CL-DA 2.0% DUE 07-25-2050REG                        | 720,957.92    | 736,052.95    | 606,339.45    |
| C3136BHAAT  | FNMA SER 21-27 CL EC 1.5% 05-25-2051                               | 1,016,137.29  | 1,017,089.90  | 817,040.23    |
| C3136BKXAS  | FNMA SER 21-96 CLS AH 2.5% 03-25-2049                              | 418,287.25    | 346,100.01    | 364,219.34    |
| C3136BKEV4  | FNMA SER 22-18 CL DL 3.25% 07-25-2046                              | 534,997.47    | 473,661.71    | 500,077.65    |
| C3136BKN38  | FNMA SER 22-28 CLS CA RT 2.0% DUE 01-25-2048                       | 397,694.20    | 362,158.09    | 369,158.09    |
| C31395DZ02  | FNMA SER 414 CL A3S 3.5 10-25-2042                                 | 445,682.57    | 438,875.45    | 417,445.15    |
| C3137B2P60  | FNMA SER 4205 CL PA 1.75% DUE 05-15-2043REG                        | 175,277.68    | 172,675.91    | 150,073.61    |
| SB875P16    | FNMA SERIES 2006-118 CLASS-A2 12-25-2036                           | 34,066.34     | 34,066.34     | 33,173.53     |
| SB04NRP1    | FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES FEBRUARY         | 5,000,000.00  | 4,459,842.75  | 4,593,990.00  |
| SB6C2M74    | FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY          | 1,270,000.00  | 1,155,078.72  | 1,165,896.19  |
| SB83FK16    | FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY            | 11,000,000.00 | 10,014,191.16 | 10,014,433.00 |
| SB83ZBN5    | FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY     | 7,900,000.00  | 7,432,693.36  | 7,484,404.70  |
| SB83ZBN5    | FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY     | 3,500,000.00  | 3,311,513.67  | 3,315,875.50  |
| SBP7P2B1    | FNMA SINGLE FAMILY MORTGAGE 4.5% MAT 30 YEARS SETTLES FEBRUARY     | 2,700,000.00  | 2,606,185.55  | 2,622,032.10  |
| S22165D4    | FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY            | 2,390,000.00  | 7,113,535.16  | 7,318,915.59  |
| SBM4NP19    | FNMA SINGLE FAMILY MTO 5 30 YEARS SETTLES FEB                      | 3,200,000.00  | 3,158,093.76  | 3,117,011.20  |
| C3136ANQ59  | FNMA SR 15-26 CL FG FLT RT 05-25-2045                              | 413,114.43    | 402,641.33    | 403,641.73    |
| C3136ANP77  | FNMA SR 15-32 CL FA FLT RT 05-25-2045                              | 252,604.63    | 245,500.13    | 246,141.29    |
| C3136APK24  | FNMA SR 15-48 CL FB FLT RT 07-25-2045                              | 308,168.76    | 299,658.02    | 300,870.50    |
| C3136AQZT0  | FNMA SR 15-84 CL PA 1.7% DUE 08-25-2033                            | 692,742.27    | 687,086.69    | 684,154.87    |
| C3136BAGQEO | FNMA SR 17-30 CL FA FLT RT 05-25-2047                              | 157,501.25    | 150,524.44    | 154,122.69    |
| C3136B64V2  | FNMA SR 19-67 CL FB FLT RT 11-25-2049                              | 156,888.40    | 153,670.95    | 153,842.20    |
| C3136BGAH4  | FNMA SR 21-42 CL AC 2.0% 02-25-2051                                | 296,918.51    | 246,175.61    | 254,053.30    |
| C3136BKVY0  | FNMA SR 21-92 CL MA 2.5% 04-25-2050                                | 486,394.96    | 376,399.26    | 402,888.86    |
| C3136BLV14  | FNMA SR 22-14 CL MH 1.0% 09-25-2048                                | 434,715.88    | 378,440.55    | 400,768.75    |
| C3136BMAZ1  | FNMA SR 22-9 CL DJ 3.25% 03-25-2049                                | 294,335.03    | 254,266.37    | 274,294.35    |
| C3136BQDY2  | FNMA SR 23-37 CL FG FLT RT 08-25-2050                              | 1,030,748.32  | 982,431.99    | 1,004,055.60  |
| C3136BQHF9  | FNMA SR 23-38 CL FC FLT RT 06-25-2040                              | 411,943.04    | 408,274.18    | 408,770.81    |
| S23B4B19    | FNMA TBA POOL #B999999 7 DUE 02-01-2 REG                           | 1,300,000.00  | 1,335,191.41  | 1,339,637.00  |
| * S821QV48  | FNMA TRANCHE 008801 1.875 09-26-2026                               | 3,000,000.00  | 5,038,342.95  | 5,004,843.00  |
| * SBKPPMX4  | FNMA TRANCHE 1.625% DUE 10-15-2024                                 | 1,400,000.00  | 1,464,962.22  | 1,364,146.00  |
| * SBM2ZMR58 | FNMA TRANCHE 862 0.375% 08-25-2025                                 | 900,000.00    | 860,549.72    | 838,674.00    |
| * SBNN6M70  | FNMA TRANCHE 871 5% 11-07-2025                                     | 5,300,000.00  | 4,911,016.81  | 4,939,229.00  |
| * SBKH2B25  | FOMENTO ECONOMICO MEXICANO S A B DE CV 3.5% DUE 01-16-2050         | 1,000.00      | 850.39        | 761.93        |
| C34529NAED  | FORD CR AUTO LEASE 5.87% DUE 01-15-2027                            | 210,000.00    | 209,988.83    | 213,248.47    |
| C34533CAE9  | FORD CR AUTO OWNER 7.9% DUE 11-15-2025                             | 383,107.98    | 383,099.16    | 380,019.18    |
| C34534OAA1  | FORD CR AUTO OWNER 1.37% DUE 10-17-2033                            | 175,000.00    | 157,445.31    | 161,757.25    |
| C34528EAA9  | FORD CR AUTO OWNER 3.88% DUE 11-15-2034                            | 666,000.00    | 665,805.52    | 648,303.13    |
| C34493OADA  | FORD CR AUTO OWNER 5.23% DUE 05-15-2028                            | 181,000.00    | 180,997.56    | 182,863.23    |
| SBMCPV72    | FORD CR AUTO OWNER TR 1.35% SER 20-4 CL A4 07-15-2025 REG          | 277,991.52    | 277,910.15    | 276,375.00    |
| C344933AE0  | FORD CR AUTO OWNER TR 2020-C ASSET BACKED NT CL A-4 51% DUE 08-1   | 256,000.00    | 255,942.35    | 246,117.80    |
| C344928AE6  | FORD CR AUTO OWNER TR 2023-A ASSET BACKED NT CL A-4 4.56% 12-11    | 1,745,000.00  | 1,744,470.57  | 1,741,677.19  |
| C34535OAA3  | FORD CREDIT AUTO OWNER TRUST 4.85% 23-1 CL A 08-15-2035            | 704,000.00    | 682,412.50    | 705,572.57    |
| SBPJC6P6    | FORD CREDIT AUTO OWNER TRUST SER 22-D CL A4 5.3% DUE 03-15-2028 R  | 186,000.00    | 185,971.11    | 188,798.33    |
| C344928A08  | FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028   | 2,550,000.00  | 2,599,732.99  | 2,550,477.08  |
| C344928A08  | FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028   | 80,000.00     | 79,991.66     | 79,702.41     |
| C344928A08  | FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028   | 830,000.00    | 829,913.43    | 826,912.49    |
| SBN31P16    | FORD FNDTN 2.815% DUE 06-01-2070                                   | 160,000.00    | 160,000.00    | 101,960.00    |
| S8D2N714    | FORD HLDGS INC 3% DUE 03-01-2030                                   | 1,738,880.80  | 1,738,880.80  | 229,          |

|   |             |                                                                        |               |              |               |
|---|-------------|------------------------------------------------------------------------|---------------|--------------|---------------|
|   | SBR4Q021    | FORD MTR CO DEL NT 4.75 01-15-2043                                     | 135,000.00    | 127,276.56   | 111,742.20    |
|   | SBMK8J21    | FORD MTR CR CO LLC 2.9% DUE 02-16-2028 BEO                             | 4,078,000.00  | 3,559,778.78 | 3,662,574.14  |
|   | SBMWVS46    | FORD MTR CR CO LLC 3.375% DUE 11-13-2025 BEO                           | 1,100,000.00  | 1,020,250.00 | 1,052,271.00  |
|   | SBMVVF69    | FORD MTR CR CO LLC 4.85% DUE 08-17-2027                                | 340,000.00    | 336,041.15   | 322,499.40    |
|   | SBMXXY10    | FORD MTR CR CO LLC 4.95% 05-28-2027                                    | 2,970,000.00  | 2,804,405.86 | 2,899,551.60  |
|   | SBMXXY10    | FORD MTR CR CO LLC 4.95% 05-28-2027                                    | 860,000.00    | 813,061.20   | 839,600.80    |
|   | SBMXXY10    | FORD MTR CR CO LLC 4.95% 05-28-2027                                    | 1,425,000.00  | 1,401,297.27 | 1,391,199.00  |
|   | SBMYN117    | FORD MTR CR CO LLC 5.125% DUE 06-16-2025                               | 1,950,000.00  | 2,050,388.77 | 1,926,619.50  |
|   | SBMYN117    | FORD MTR CR CO LLC 5.85% DUE 03-06-2026                                | 1,460,000.00  | 1,458,145.80 | 1,496,719.00  |
|   | SBNOX118    | FORD MTR CR CO LLC FIXED 7.35% DUE 03-06-2030                          | 1,490,000.00  | 1,591,114.00 | 1,599,410.70  |
|   | S6086253    | FORTESCUE LTD NPV                                                      | 5,426.00      | 101,462.04   | 107,444.55    |
| * | S6086253    | FORTESCUE LTD NPV                                                      | 4,347.00      | 40,823.95    | 86,078.41     |
| * | S6082106    | FORTINET INC COM                                                       | 4,170.00      | 217,642.80   | 244,070.10    |
|   | S6082106    | FORTINET INC COM                                                       | 1,180.00      | 597,691.33   | 303,185.40    |
|   | SBMHLV63    | FORTINET INC NT 1% 03-15-2026                                          | 600,000.00    | 597,691.33   | 550,032.00    |
| * | S2347200    | FORTIS INC COM NPV                                                     | 1,220.00      | 45,584.72    | 50,433.95     |
| * | S2347200    | FORTIS INC COM NPV                                                     | 7,964.00      | 296,289.79   | 329,226.18    |
|   | S8P1XMS1    | FORTIVE CORP 4.3% DUE 06-15-2046                                       | 530,000.00    | 565,505.14   | 450,749.10    |
|   | S8V13M11    | FORTIVE CORP COM MON STOCK                                             | 1,240.00      | 120,155.30   | 164,931.20    |
| * | SBRXYZ57    | FORTREA HLDGS INC COM                                                  | 560.00        | 19,003.89    | 15,544.00     |
|   | C94015996   | FORTRESS REAL ESTATE OPPORTUNITIES REOC FUND LP                        | 1.00          | 1.00         | 4,749,113.00  |
|   | S5579550    | FORTUM OVI EUR3.40                                                     | 1,893.00      | 27,466.65    | 27,309.80     |
|   | S5579550    | FORTUM OVI EUR3.40                                                     | 24,164.00     | 20,853.79    | 16,792.71     |
| * | S5050601    | FORTUNE BRANDS INNOVATIONS INC 5.875% DUE 06-01-2033                   | 1,045,602.00  | 1,040,844.80 | 1,095,295.85  |
|   | S63MCTD6    | FORTUNE BRANDS INNOVATIONS INC USD0.01                                 | 801.00        | 45,437.19    | 60,988.14     |
|   | C940150999  | FOURTH CIVVEN FUND TRUST                                               | 1.00          | 1.02         | 83,967.76     |
|   | SBMPRYX0    | FOX CORP 5.476% DUE 01-25-2039                                         | 520,000.00    | 527,015.42   | 507,223.60    |
|   | SBMPRYX0    | FOX CORP 5.476% DUE 01-25-2039                                         | 350,000.00    | 354,089.77   | 341,400.50    |
|   | SBM63802    | FOX CORP 5.576% DUE 01-25-2049                                         | 205,000.00    | 221,039.77   | 197,134.15    |
|   | SBM63802    | FOX CORP 5.576% DUE 01-25-2049                                         | 1,310,000.00  | 1,535,293.80 | 1,259,735.30  |
|   | SBPSC9N0    | FOX CORP 6.5% 10-13-2033                                               | 1,130,000.00  | 1,121,948.42 | 1,225,383.30  |
|   | SBPSC9N0    | FOX CORP 6.5% 10-13-2033                                               | 1,850,000.00  | 1,837,118.70 | 2,006,158.50  |
| * | SBJMGJ2     | FOX CORP CL A CL A                                                     | 1,561.00      | 50,532.72    | 46,314.87     |
| * | SBJMGV5     | FOX CORP CL B CL B                                                     | 834.00        | 24,602.26    | 23,060.10     |
| * | S829NF31    | FRANCO NEVADA CORP COM NPV                                             | 3,147.00      | 295,869.83   | 350,284.54    |
| * | S829NF31    | FRANCO NEVADA CORP COM NPV                                             | 464.00        | 41,782.95    | 51,646.66     |
|   | S829NF31    | FRANCO NEVADA CORP COM NPV                                             | 1,748.00      | 156,307.29   | 194,565.42    |
|   | SBMWK189    | FRED HUTCHINSON 4.966% DUE 01-01-2032                                  | 244,000.00    | 244,000.00   | 235,079.36    |
| * | S8M1L7D0    | FREDIE MAC 0.375% DUE 09-23-2025                                       | 2,900,009.96  | 2,903,059.96 | 2,707,730.00  |
|   | C1317H0T73  | FREDIE MAC 1.5% 15/10/2033 1.5% 10-15-2033                             | 307,000.00    | 263,960.04   | 269,588.28    |
|   | C1317H3U59  | FREDIE MAC FHR 5159 UA 2.5% 12-25-2048                                 | 387,125.78    | 327,045.68   | 339,684.24    |
|   | C1317HAK07  | FREDIE MAC FHR 5338 FH 5.60299% 04-15-2045                             | 578,565.49    | 559,581.31   | 564,950.73    |
|   | C13122PWX0  | FREDIE MAC POOL 4.02401 1.0% 04-01-2043                                | 881,549.81    | 790,149.83   | 803,109.95    |
|   | C1312C1888  | FREDIE MAC 540034 2% 07-01-2032                                        | 151,292.91    | 140,204.66   | 141,616.28    |
|   | C1312Q03Y0  | FREDIE MAC 503515 6% 07-01-2053                                        | 697,610.04    | 694,775.99   | 711,730.36    |
|   | C1313U5H20  | FREDIE MAC 51049 2.5% 08-01-2043                                       | 645,496.93    | 556,640.25   | 571,155.20    |
|   | C1317AQCRN0 | FREDIE MAC SR 4047 CL CX 3.5% 05-15-2042                               | 527,000.00    | 482,657.89   | 489,095.68    |
|   | C1317H5G2   | FREDIE MAC SR 5182 CL CX 2.5% 11-25-2043                               | 1,501,780.80  | 1,349,373.52 | 1,369,929.48  |
|   | C1317H5J15  | FREDIE MAC SR 5184 CL CX 2.5% 05-25-2048                               | 220,709.52    | 188,844.58   | 194,499.54    |
|   | C1317H5R22  | FREDIE MAC SR 5194 CL CX 2.5% 01-25-2051                               | 437,750.25    | 357,689.83   | 378,931.92    |
|   | C1317H62V6  | FREDIE MAC SR 5202 CL MB 3% 11-25-2048                                 | 575,975.33    | 511,065.61   | 523,007.31    |
|   | C1317H6WG6  | FREDIE MAC SR 5210 CL CX 3% 09-25-2051                                 | 344,640.71    | 305,545.53   | 319,950.62    |
|   | C1317H7W33  | FREDIE MAC SR 5228 CL CX 1.5% 07-25-2039                               | 242,734.73    | 221,173.06   | 228,775.78    |
|   | S8M54191    | FREEDCOM MFG CORP SR NT 144A 6.625% 03-15-2027                         | 500,000.00    | 490,196.10   | 476,450.00    |
|   | S8FPC451    | FREEDPORT-MCMORAN 5.45% DUE 03-15-2043                                 | 520,000.00    | 578,800.27   | 504,441.60    |
| * | S8FPC451    | FREEDPORT-MCMORAN 5.45% DUE 03-15-2043                                 | 1,842,000.00  | 1,848,809.57 | 1,786,887.36  |
| * | S8FPC451    | FREEDPORT-MCMORAN 5.45% DUE 03-15-2043                                 | 448,000.00    | 428,341.76   | 434,595.84    |
|   | S8LCHCW11   | FREEDPORT-MCMORAN FIXED 4.125% DUE 03-01-2028                          | 1,128,000.00  | 1,100,892.30 | 1,083,184.56  |
| * | S8M2XBT3    | FREEDPORT-MCMORAN 4.625% DUE 08-01-2030                                | 1,895,596.05  | 1,895,596.05 | 1,762,299.55  |
| * | S2352118    | FREEDPORT-MCMORAN INC                                                  | 9,024.00      | 321,451.50   | 384,151.68    |
|   | S8SNAQ39    | FREEDPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG               | 740,000.00    | 752,763.97   | 744,010.80    |
|   | S8SNAQ39    | FREEDPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG               | 230,000.00    | 224,922.73   | 231,246.60    |
|   | C0208W62AG  | FRESH 2019-SB88 FLTG RT 2.48% DUE 08-25-2039                           | 892,913.80    | 923,994.63   | 812,182.87    |
|   | S8D2C206    | FRESH MFG TR MULTIFAMILY MFG PASS THRU SR 18-SB53 CL ALOF FLTG 0%      | 18,462,452.23 | 2,041,452.73 | 1,846,821.72  |
|   | S5129074    | FRESENIUS MEDICAL CARE AG                                              | 5,632.00      | 230,891.45   | 236,163.92    |
| * | S5129074    | FRESENIUS MEDICAL CARE AG                                              | 531.00        | 36,917.70    | 22,266.17     |
| * | S5129074    | FRESENIUS MEDICAL CARE AG                                              | 2,235.00      | 94,257.42    | 93,719.17     |
| * | S4352097    | FRESENIUS SEBKGAA NPV                                                  | 3,455.00      | 109,682.15   | 107,131.00    |
| * | S4352097    | FRESENIUS SEBKGAA NPV                                                  | 1,085.00      | 58,988.89    | 31,767.20     |
| * | S857K7M9    | FRESHPET INC COM                                                       | 271.00        | 16,001.08    | 23,511.96     |
| * | S2350684    | FRKLN RES INC COM                                                      | 1,812.00      | 45,831.16    | 53,979.48     |
|   | S8P0V999    | FRONTIER COMMUNICATIONS PARENT INC COM NPV                             | 1,552.00      | 37,216.06    | 39,327.68     |
|   | C940127992  | FS EQUITY PARTNERS VII L                                               | 229,608.00    | 229,608.00   | 26,718,017.99 |
|   | S8570W11    | FS KKR CAP CORP 7.875% 01-15-2029                                      | 800,000.00    | 755,552.00   | 849,224.00    |
|   | S8B8R846    | FS KKR CAP CORP SR NT 3.25% 10-12-2028                                 | 700,000.00    | 698,035.22   | 610,631.00    |
| * | S2351449    | FTI CONSULTING INC COM                                                 | 214.00        | 37,623.55    | 42,618.10     |
| * | S6356365    | FUJI ELECTRIC HOLDINGS CO Y50                                          | 306.00        | 11,119.91    | 13,172.89     |
|   | S6059582    | FUJI MEDIA HOLDINGS INC NPV                                            | 14,100.00     | 16,961.89    | 156,872.25    |
| * | S6356525    | FUJIFILM HOLDINGS CORP NPV                                             | 965.00        | 46,654.97    | 58,177.50     |
| * | S6356945    | FUJITSU NPV                                                            | 474.00        | 40,554.99    | 71,530.36     |
|   | S81T1Y18    | FUKUOKA FINANCIAL NPV                                                  | 5,400.00      | 116,523.60   | 127,435.10    |
|   | S8YN2904    | FUTURE PLC PLC                                                         | 9,134.00      | 181,756.42   | 92,628.21     |
|   | S878K613    | GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                           | 900,000.00    | 1,028,034.00 | 800,676.00    |
|   | S878K613    | GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                           | 265,000.00    | 216,659.65   | 235,754.60    |
|   | S878K613    | GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                           | 1,000,000.00  | 1,211,690.00 | 889,640.00    |
|   | S878K613    | GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                           | 1,545,000.00  | 1,480,145.57 | 1,374,493.80  |
| * | S6465874    | GALAXY ENTERTAINME NPV                                                 | 5,253.00      | 29,763.91    | 29,431.68     |
|   | S6465874    | GALAXY ENTERTAINME NPV                                                 | 18,000.00     | 121,371.07   | 100,850.99    |
| * | C26322P48A  | GALAXY PIPELINE ASSETS BIDCO LTD 1.75% 09/30/2027 1.75% DUE 09-30-2030 | 326,533.25    | 326,533.25   | 307,120.85    |
|   | S8M8MR25    | GALAXY PIPELINE ASSETS BIDCO LTD SR SEC2B0 CL 144A 2.16% 03-31-20      | 380,549.12    | 380,549.12   | 331,176.68    |
| * | S2359506    | GALLAGHER ARTHUR J & CO COM                                            | 1,353.00      | 230,504.33   | 304,262.64    |
|   | C363576A85  | GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051                          | 469,000.00    | 358,928.93   | 348,729.64    |
| * | S81WFW51    | GALP ENERGIA SGPS EURL                                                 | 1,178.00      | 17,093.33    | 17,359.04     |
| * | S8L1U75     | GAMESTOP CORP NEW CL A                                                 | 1,718.00      | 52,668.10    | 30,116.54     |
| * | S8FPAK55    | GAMING & LEISURE PPTY'S INC COM                                        | 1,600.00      | 7,801.01     | 78,960.00     |
| * | S2360326    | GAP INC COM                                                            | 1,249.00      | 14,286.51    | 26,116.59     |
| * | S2360326    | GAP INC COM                                                            | 9,885.00      | 206,311.28   | 206,695.35    |
| * | S8325714    | GARMIN LTD COMMON STOCK                                                | 990.00        | 102,893.63   | 127,254.60    |
| * | S2372763    | GARTNER INC COM                                                        | 1,721.00      | 47,127.44    | 213,375.03    |
|   | S2372763    | GARTNER INC COM                                                        | 560.00        | 245,496.71   | 252,621.60    |
| * | S8D9G251    | GATES INDL CORP PL COM USD0.01                                         | 590.00        | 6,436.90     | 7,917.80      |
|   | S8PKPLV5    | GATX CORP 1.9% 06-01-2031                                              | 500,000.00    | 496,240.00   | 398,040.00    |
|   | S8L1H161    | GATX CORP 3.1% DUE 06-01-2031                                          | 229,000.00    | 223,720.82   | 151,506.40    |
|   | S8V8F424    | GATX CORP 3.25% DUE 03-30-2025                                         | 1,000,000.00  | 1,087,860.00 | 1,087,860.00  |
|   | S8L1U1Y3    | GDR ANTHOUSA LTD SPONSORED GDR                                         | 4,126.00      | 35,561.99    | 36,625.06     |
| * | S8L59CR9    | GE AEROSPACE                                                           | 6,882.00      | 464,580.02   | 349,349.66    |
|   | S8L59CR9    | GE AEROSPACE                                                           | 2,610.00      | 295,905.03   | 333,114.30    |
|   | S8D23JRC5   | GE CAP EU FDG UNLI 6.025% GTD SNR 01/03/38 EUR                         | 380,000.00    | 213,827.97   | 248,343.44    |
|   | S8MYNWX6    | GE CAP FDG LLC 4.55% 05-15-2032                                        | 2,718,000.00  | 2,460,326.32 | 2,670,353.46  |
|   | S8B8N04F5   | GE CAP INTL FDG CO 4.418% DUE 11-15-2035                               | 310,000.00    | 276,637.80   | 301,341.70    |
|   | C36267VAD5  | GE CAP UK FDG UNLI 8% GTD SNR 14/01/2039GBP                            | 80,000.00     | 112,874.72   | 125,932.91    |
|   | C36267VAD5  | GE HEALTHCARE HLDG LLC GTD SR NT 5.6% 11-15-2025                       | 935,000.00    | 941,651.38   | 943,461.75    |
|   | C36267VAD5  | GE HEALTHCARE HLDG LLC GTD SR NT 5.65% 11-15-2027                      | 4,200,000.00  | 4,274,014.95 | 4,352,082.00  |
|   | S8QLPV83    | GE HEALTHCARE HLDG LLC GTD SR NT 5.857% 03-15-2030                     | 275,000.00    | 275,036.80   | 299,456.75    |
|   | S8QLPV83    | GE HEALTHCARE HLDG LLC GTD SR NT 5.857% 03-15-2030                     | 650,000.00    | 649,987.00   | 684,170.50    |
|   | S8QLPV4C    | GE HEALTHCARE HLDG LLC GTD SR NT 5.905% 11-22-2032                     | 1,900,000.00  | 1,900,000.00 | 2,028,003.00  |
|   | S8QLPV05    | GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052                     | 570,000.00    | 570,000.00   | 663,348.90    |
|   | S8QLPV05    | GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052                     | 1,110,000.00  | 1,175,351.44 | 1,291,784.70  |
| * | S8L6P068    | GE HEALTHCARE TECHNOLOGIES INC COM                                     | 2,467.00      | 13,427.96    | 190,748.44    |
|   | S4557104    | GEA GROUP AG NPV                                                       | 4,792.00      | 172,794.47   | 199,511.37    |
| * | S4557104    | GEA GROUP AG NPV                                                       | 425.00        | 14,630.07    | 17,694.56     |
| * | S81WVG093   | GEBERT AG CHFD 10 (REGO)                                               | 86.00         | 41,529.70    | 55,075.15     |
| * | S81WVG093   | GEBERT AG CHFD 10 (REGO)                                               | 774.00        | 288,934.56   | 495,676.35    |
| * | S7742468    | GENCIN SA EUR7.50                                                      | 120.00        | 15,869.62    | 14,594.64     |
| * | S81N4KX5    | GEN DIGITAL INC COM USD0.01                                            | 3,506.00      | 77,446.72    | 80,006.92     |
| * | S88ZQTV2    | GEN DYNAMICS CORP 3.6% DUE 11-15-2042                                  | 26,000.00     | 21,142.68    | 21,970.52     |
|   | S8MFFM41    | GEN DYNAMICS CORP 3.625% DUE 04-01-2030                                | 660,000.00    | 654,684.66   | 634,867.20    |
|   | S8MFFM42    | GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040                           | 325,000.00    | 303,816.50   | 303,975.75    |
|   | S8MFFM42    | GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040                           | 1,290,000.00  | 1,276,653.74 | 1,290,549.90  |
| * | S87KWZ20    | GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.8751         | 183,000.00    | 214,995.28   | 222,753.09    |
| * | S8K80Y32    | GEN MOTORS FINL CO FIXED 2.75% DUE 06-20-2025                          | 4,150,000.00  | 3,916,260.10 | 3,994,707.00  |
| * | S8659K25    | GEN NTRS CO COM                                                        | 6,657.00      | 288,894.84   | 310,959.44    |
| * | S8D31807    | GEN NTRS FINL CO 5.52% DUE 03-01-2026                                  | 1,190,000.00  | 1,365,388.36 | 1,391,154.30  |
|   | S8619702    | GENERAC HLDGS INC COM STK                                              | 366.00        | 75,868.81    | 47,301.84     |
|   | S8MFFN04    | GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG                         | 160,000.00    | 157,832.67   | 148,804.80    |
| * | S2365161    | GENERAL DYNAMICS CORP COM                                              | 1,531.00      | 341,499.03   | 397,554.77    |
|   | S2365161    | GENERAL DYNAMICS CORP COM                                              | 1,302.00      | 303,881.63   | 338,090.34    |
|   | S8648W16    | GENERAL ELEC CAP CORP TRANCHE # TR 005286 7.5% DUE 03-15-2032/03-2     | 515,000.00    | 555,695.30   | 587,331.75    |
|   | S8MWWX53    | GENERAL ELEC CO 4.25% DUE 05-01-2040                                   | 60,000.00     | 52,400.40    | 51,246.60     |
| * | S8NVTWX3</  |                                                                        |               |              |               |

|  |            |                                                        |            |              |              |              |
|--|------------|--------------------------------------------------------|------------|--------------|--------------|--------------|
|  | S8554Q09   | GENERAL MOTORS FINANCIAL CO INC 5.8%                   | 01-07-2029 | 165,000.00   | 164,864.70   | 169,138.20   |
|  | S8554Q09   | GENERAL MOTORS FINANCIAL CO INC 5.8%                   | 01-07-2029 | 1,061,000.00 | 1,060,129.98 | 1,087,609.88 |
|  | S8554Q09   | GENERAL MOTORS FINANCIAL CO INC 5.8%                   | 01-07-2029 | 576,000.00   | 575,527.68   | 590,446.08   |
|  | S854C506   | GENERAL MOTORS FINANCIAL CO INC 6.1%                   | 01-07-2024 | 192,000.00   | 191,696.64   | 197,865.60   |
|  | S854C506   | GENERAL MOTORS FINANCIAL CO INC 6.1%                   | 01-07-2034 | 290,000.00   | 289,541.80   | 298,859.50   |
|  | S8TN2171   | GENERAL MTRS CO 5% DUE 04-01-2035                      |            | 236,000.00   | 209,919.39   | 225,816.60   |
|  | S8D93Q2C   | GENERAL MTRS CO 5.15% DUE 04-01-2038                   |            | 778,000.00   | 728,262.66   | 738,360.90   |
|  | S8V54K36   | GENERAL MTRS CO 5.2% DUE 04-01-2045                    |            | 745,000.00   | 724,313.62   | 672,742.45   |
|  | S8V54K36   | GENERAL MTRS CO 5.2% DUE 04-01-2045                    |            | 490,000.00   | 576,402.18   | 442,474.90   |
|  | S8V54K36   | GENERAL MTRS CO 5.2% DUE 04-01-2045                    |            | 395,000.00   | 390,299.20   | 356,688.95   |
|  | S8D93Q291  | GENERAL MTRS CO 5.4% 04-01-2048                        |            | 356,000.00   | 315,233.60   | 326,701.20   |
|  | S8QHM3X4   | GENERAL MTRS CO 5.4% DUE 10-15-2029                    |            | 2,465,000.00 | 2,439,873.01 | 2,511,539.20 |
|  | S8GLRQ81   | GENERAL MTRS CO 5.95% DUE 04-01-2049                   |            | 314,000.00   | 313,982.67   | 308,561.52   |
|  | S8GLRQ81   | GENERAL MTRS CO 5.95% DUE 04-01-2049                   |            | 121,000.00   | 99,937.83    | 118,904.28   |
|  | S8GLRQ81   | GENERAL MTRS CO 5.95% DUE 04-01-2049                   |            | 520,000.00   | 492,101.89   | 510,993.60   |
|  | S8GLRQ81   | GENERAL MTRS CO 5.95% DUE 04-01-2049                   |            | 2,143,000.00 | 1,908,909.30 | 2,105,883.24 |
|  | S8GLRQ81   | GENERAL MTRS CO 5.95% DUE 04-01-2049                   |            | 1,087,000.00 | 961,148.55   | 1,068,173.16 |
|  | S8GLRQ81   | GENERAL MTRS CO 5.95% DUE 04-01-2049                   |            | 100,000.00   | 94,634.98    | 96,268.00    |
|  | S8MXDXS7   | GENERAL MTRS CO 6.125% DUE 10-01-2025                  |            | 666,000.00   | 758,018.89   | 674,524.40   |
|  | S8MXDXS7   | GENERAL MTRS CO 6.125% DUE 10-01-2025                  |            | 760,000.00   | 804,202.55   | 770,184.00   |
|  | S8PB7YQ3   | GENERAL MTRS CO 6.25% DUE 10-02-2043                   |            | 316,000.00   | 316,632.19   | 323,473.40   |
|  | S8PB7YQ3   | GENERAL MTRS CO 6.25% DUE 10-02-2043                   |            | 1,110,000.00 | 1,138,919.72 | 1,136,251.50 |
|  | S8PB7YQ3   | GENERAL MTRS CO 6.25% DUE 10-02-2043                   |            | 84,000.00    | 115,120.09   | 85,986.60    |
|  | S8YXXG60   | GENERAL MTRS CO 6.6% DUE 04-01-2036                    |            | 700,000.00   | 699,529.05   | 749,847.00   |
|  | S8YXXG60   | GENERAL MTRS CO 6.6% DUE 04-01-2036                    |            | 31,000.00    | 35,215.62    | 35,349.93    |
|  | S8YXXH1    | GENERAL MTRS CO 6.75% DUE 04-01-2046                   |            | 386,000.00   | 389,593.66   | 414,984.74   |
|  | S8YXXH1    | GENERAL MTRS CO 6.75% DUE 04-01-2046                   |            | 1,409,000.00 | 1,519,535.81 | 1,514,801.81 |
|  | S8YXXH1    | GENERAL MTRS CO 6.75% DUE 04-01-2046                   |            | 440,000.00   | 580,405.68   | 473,039.60   |
|  | S8YKQ241   | GENERAL MTRS FINL CO INC 3.18% 01-05-2038              |            | 987,000.00   | 937,094.24   | 918,679.66   |
|  | S8LNPMD8   | GENERAL MTRS FINL CO INC 5.7% 12-31-2049               |            | 417,000.00   | 424,694.89   | 385,257.96   |
|  | S8RV2J75   | GENERAL MTRS FINL CO INC 5.8% 06-23-2028               |            | 2,465,000.00 | 2,460,771.80 | 2,536,337.10 |
|  | S8LVNIR0   | GENERAL MTRS FINL CO INC CORP 2.9% 02-26-2025          |            | 1,610,000.00 | 1,530,353.30 | 1,562,682.10 |
|  | S4595739   | GENMAB AS DK1                                          |            | 170.00       | 98,021.34    | 54,287.34    |
|  | S4595739   | GENMAB AS DK1                                          |            | 1,883.76     | 586,769.56   | 602,908.86   |
|  | S8230K6    | GENPACT LIMITED COM STK USD001                         |            | 1,124.00     | 45,209.93    | 39,014.04    |
|  | S2366799   | GENTEX CORP COM                                        |            | 1,505.00     | 43,672.48    | 49,153.30    |
|  | S8DRTVP2   | GENTING SING LTD NPV                                   |            | 101,600.00   | 66,536.43    | 77,022.21    |
|  | S8DRTVP2   | GENTING SING LTD NPV                                   |            | 15,772.00    | 10,506.87    | 11,956.64    |
|  | S8NCQF17   | GENUNINE PARTS CO 1.75% 02-01-2025                     |            | 2,275,804.31 | 2,275,804.31 | 2,187,407.75 |
|  | S2367480   | GENUNINE PARTS CO COM                                  |            | 869.00       | 116,468.18   | 120,356.50   |
|  | S8VOMDD6   | GEORGE WASH UNIV 4.3% DUE 09-15-2044                   |            | 1,176,000.00 | 1,176,000.00 | 1,035,515.04 |
|  | S2956662   | GEORGE WESTON COM NPV                                  |            | 176.00       | 17,787.05    | 21,956.62    |
|  | S2956662   | GEORGE WESTON COM NPV                                  |            | 1,015.00     | 92,834.48    | 126,624.83   |
|  | S8LSGZC6   | GEORGETOWN UNIV 2.943% DUE 04-01-2050                  |            | 275,096.67   | 275,096.67   | 197,892.25   |
|  | S8LSGZC6   | GEORGETOWN UNIV 2.943% DUE 04-01-2050                  |            | 267,000.00   | 267,000.00   | 186,309.93   |
|  | S8HZ9L1    | GEORGETOWN UNIV 4.315% DUE 04-01-2049                  |            | 250,000.00   | 276,294.98   | 222,465.00   |
|  | S8J791C1   | GEORGETOWN UNIV 5.215% 10-01-2118                      |            | 700,000.00   | 700,000.00   | 673,680.00   |
|  | S8MX3W87   | GEORGIA POWER CO 4.7% 05-15-2032                       |            | 1,225,000.00 | 1,221,201.20 | 1,221,753.75 |
|  | S8K4W603   | GEORGIA PWR CO 2.65% DUE 09-15-2029                    |            | 950,000.00   | 939,631.71   | 862,248.50   |
|  | S8K4W603   | GEORGIA PWR CO 2.65% DUE 09-15-2029                    |            | 2,425,000.00 | 2,211,092.10 | 2,101,005.75 |
|  | S8K4W603   | GEORGIA PWR CO 2.65% DUE 09-15-2029                    |            | 300,000.00   | 297,507.00   | 272,289.00   |
|  | S8L2JY16   | GEORGIA PWR CO 3.7% 01-30-2050                         |            | 275,000.00   | 213,907.71   | 219,032.00   |
|  | S8CPT779   | GEORGIA PWR CO 4.65% 05-16-2028                        |            | 2,170,000.00 | 2,145,533.15 | 2,187,663.80 |
|  | S8CPT758   | GEORGIA PWR CO 4.95% 05-17-2033                        |            | 465,000.00   | 464,190.90   | 470,380.05   |
|  | S8MW7ZC9   | GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO               |            | 840,000.00   | 811,328.22   | 835,800.15   |
|  | S8MW7ZC9   | GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO               |            | 170,000.00   | 143,328.70   | 169,150.00   |
|  | S8MW7ZC9   | GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO               |            | 628,000.00   | 623,453.63   | 624,860.00   |
|  | S8MW7ZC9   | GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO               |            | 970,000.00   | 943,443.71   | 965,150.00   |
|  | S8L77M1    | GEORGIA PWR CO SR NT SER 2021A 3.15% 03-15-2051        |            | 80,000.00    | 86,809.20    | 89,249.50    |
|  | S8L77M1    | GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051        |            | 1,100,000.00 | 1,098,984.03 | 800,932.00   |
|  | S8IY47Y7   | GERRESHEIMER AG NPV (BR)                               |            | 1,504.00     | 142,713.81   | 156,752.49   |
|  | S8D6K6R3   | GESTAMP AUTOMOCION EURO5                               |            | 9,610.00     | 61,936.17    | 37,239.83    |
|  | S7698356   | GETTINGE AS SER NPV                                    |            | 596.00       | 22,155.96    | 13,265.01    |
|  | S7698356   | GETTINGE AS SER NPV                                    |            | 586.00       | 11,126.06    | 13,042.44    |
|  | S8292J09   | GETLINK SE                                             |            | 927.00       | 13,423.77    | 16,962.74    |
|  | S8292J09   | GETLINK SE                                             |            | 2,246.00     | 16,682.89    | 41,098.49    |
|  | S8KDT649   | GFL ENVIRON INC COM NPV SUB VTG SHS                    |            | 3,800.00     | 115,445.56   | 131,729.11   |
|  | S8KDT649   | GFL ENVIRON INC COM NPV SUB VTG SHS                    |            | 638.00       | 19,243.06    | 22,116.62    |
|  | S2254645   | GILDAN ACTIVEWEAR COM NPV                              |            | 450.00       | 14,415.07    | 14,954.50    |
|  | S2254645   | GILDAN ACTIVEWEAR COM NPV                              |            | 2,865.00     | 79,809.12    | 95,210.30    |
|  | S2254645   | GILDAN ACTIVEWEAR COM NPV                              |            | 7,146.00     | 214,529.08   | 237,477.42   |
|  | C375588B9  | GILEAD SCIENCES 3.65% DUE 03-01-2026                   |            | 2,052,000.00 | 2,004,658.69 | 2,008,641.24 |
|  | C375588B1  | GILEAD SCIENCES 4% DUE 09-01-2036                      |            | 370,000.00   | 368,217.97   | 340,925.40   |
|  | C375588B1  | GILEAD SCIENCES 4% DUE 09-01-2036                      |            | 1,235,000.00 | 1,221,558.38 | 1,141,639.38 |
|  | C375588B8  | GILEAD SCIENCES 4.15% DUE 03-01-2047                   |            | 280,000.00   | 296,139.09   | 244,381.20   |
|  | S8S8N1W0   | GILEAD SCIENCES 4.5% DUE 02-01-2045                    |            | 790,000.00   | 785,840.39   | 732,898.80   |
|  | S8S8N1W0   | GILEAD SCIENCES 4.5% DUE 02-01-2045                    |            | 447,000.00   | 446,575.72   | 414,690.84   |
|  | S8S8N1W0   | GILEAD SCIENCES 4.5% DUE 02-01-2045                    |            | 376,000.00   | 383,513.47   | 348,822.72   |
|  | S8S8N1W0   | GILEAD SCIENCES 4.5% DUE 02-01-2045                    |            | 600,000.00   | 596,840.80   | 556,632.00   |
|  | S8S8N1W0   | GILEAD SCIENCES 4.5% DUE 02-01-2045                    |            | 330,000.00   | 359,646.87   | 306,147.60   |
|  | S8S8N1W0   | GILEAD SCIENCES 4.5% DUE 02-01-2045                    |            | 440,000.00   | 437,683.26   | 408,196.80   |
|  | C375588B7  | GILEAD SCIENCES 4.6% DUE 09-01-2035                    |            | 650,000.00   | 648,181.67   | 642,512.00   |
|  | C375588B4  | GILEAD SCIENCES 4.75% DUE 03-01-2046                   |            | 250,000.00   | 220,152.50   | 239,082.50   |
|  | C375588B4  | GILEAD SCIENCES 4.75% DUE 03-01-2046                   |            | 250,000.00   | 489,099.32   | 449,475.10   |
|  | C375588B4  | GILEAD SCIENCES 4.75% DUE 03-01-2046                   |            | 839,000.00   | 846,590.31   | 802,360.87   |
|  | C375588B4  | GILEAD SCIENCES 4.75% DUE 03-01-2046                   |            | 1,596,000.00 | 1,590,238.07 | 1,526,302.68 |
|  | S8KHDR03   | GILEAD SCIENCES 4.8% DUE 04-01-2044                    |            | 1,171,000.00 | 1,623,446.71 | 1,132,661.46 |
|  | S8KHDR03   | GILEAD SCIENCES 4.8% DUE 04-01-2044                    |            | 1,216,000.00 | 1,278,125.02 | 1,176,188.16 |
|  | S8KHDR03   | GILEAD SCIENCES 4.8% DUE 04-01-2044                    |            | 344,000.00   | 317,699.76   | 321,737.44   |
|  | S8650304   | GILEAD SCIENCES 5.65% DUE 12-01-2041                   |            | 310,000.00   | 340,148.71   | 331,864.30   |
|  | S8650304   | GILEAD SCIENCES 5.65% DUE 12-01-2041                   |            | 210,000.00   | 198,042.70   | 224,811.30   |
|  | S8650304   | GILEAD SCIENCES 5.65% DUE 12-01-2041                   |            | 36,000.00    | 33,632.64    | 38,539.08    |
|  | S2369174   | GILEAD SCIENCES INC                                    |            | 7,896.00     | 512,680.60   | 639,654.96   |
|  | S2369174   | GILEAD SCIENCES INC                                    |            | 4,425.00     | 344,843.59   | 356,849.05   |
|  | S8MDWC66   | GILEAD SCIENCES INC 2.6% DUE 10-01-2040                |            | 750,000.00   | 739,279.42   | 553,680.00   |
|  | S8MDWC66   | GILEAD SCIENCES INC 2.6% DUE 10-01-2040                |            | 950,000.00   | 946,129.38   | 701,328.00   |
|  | S8MDWC66   | GILEAD SCIENCES INC 2.6% DUE 10-01-2040                |            | 728,000.00   | 534,337.44   | 537,438.72   |
|  | S8MDWC66   | GILEAD SCIENCES INC 2.6% DUE 10-01-2040                |            | 3,570,000.00 | 3,060,316.62 | 2,635,516.80 |
|  | S8MDWC66   | GILEAD SCIENCES INC 2.6% DUE 10-01-2040                |            | 297,000.00   | 297,818.26   | 220,733.76   |
|  | S8MDWB86   | GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG |            | 1,319,000.00 | 915,628.24   | 913,064.56   |
|  | S8MDWB86   | GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG |            | 390,000.00   | 324,582.63   | 269,973.60   |
|  | S8QB8GP0   | GILEAD SCIENCES INC 5.25% 10-15-2033                   |            | 655,000.00   | 653,938.90   | 683,885.50   |
|  | S8QB8GP0   | GILEAD SCIENCES INC 5.25% 10-15-2033                   |            | 1,700,000.00 | 1,697,246.00 | 1,774,970.00 |
|  | S8QB8GP0   | GILEAD SCIENCES INC 5.25% 10-15-2033                   |            | 1,230,000.00 | 1,228,807.40 | 1,243,243.00 |
|  | S8QB8GR2   | GILEAD SCIENCES INC 5.55% 10-15-2053                   |            | 1,466,000.00 | 1,457,709.57 | 1,592,163.96 |
|  | S8QB8GR2   | GILEAD SCIENCES INC 5.55% 10-15-2053                   |            | 540,000.00   | 538,785.00   | 586,472.40   |
|  | S8QB8GR2   | GILEAD SCIENCES INC 5.55% 10-15-2053                   |            | 866,000.00   | 864,685.19   | 940,527.96   |
|  | S8QB8GR2   | GILEAD SCIENCES INC 5.55% 10-15-2053                   |            | 471,000.00   | 462,740.52   | 511,534.26   |
|  | S8QB8GR2   | GILEAD SCIENCES INC 5.55% 10-15-2053                   |            | 297,400.00   | 297,437.75   | 342,108.90   |
|  | S8QB8GR2   | GILEAD SCIENCES INC 5.55% 10-15-2053                   |            | 460,000.00   | 458,965.00   | 499,587.60   |
|  | S8N6KXFO   | GINKGO BIOWORKS HOLDINGS INC COM USD00001 CL A         |            | 10,173.00    | 23,252.96    | 17,192.37    |
|  | CLX1983522 | GIP II BLUE HOLDING, L.P. INITIAL TERM LOAN 09-29-2028 |            | 8,582.36     | 8,453.62     | 8,607.42     |
|  | S8MTY722   | GIP LAB INC CL A COM                                   |            | 540.00       | 27,615.45    | 33,998.40    |
|  | S5980613   | GIVALDAN SA CHFD                                       |            | 24.00        | 69,130.66    | 99,347.71    |
|  | S84PHOC5   | GIENSIDIGE FORSIKR NOK2                                |            | 1,648.00     | 26,451.53    | 30,426.26    |
|  | S84PHOC5   | GIENSIDIGE FORSIKR NOK2                                |            | 525.00       | 9,574.71     | 9,692.83     |
|  | S88BGF2C   | GLAXOSMITHKLINE 6.375% DUE 05-15-2038                  |            | 226,000.00   | 329,037.99   | 263,052.70   |
|  | S8MSYD06   | GLENCORE FGD LLC 2.5% DUE 09-01-2030                   |            | 10,000.00    | 9,965.31     | 8,584.40     |
|  | S8S29H3    | GLENCORE FGD LLC NT 144A 6.5% 10-06-2033               |            | 384,000.00   | 382,525.44   | 419,662.08   |
|  | S8S29H3    | GLENCORE FGD LLC NT 144A 6.5% 10-06-2033               |            | 1,270,000.00 | 1,265,123.20 | 1,387,944.90 |
|  | S8473BW6   | GLENCORE PLC ORD USD001                                |            | 123,851.00   | 564,456.52   | 745,376.36   |
|  | S8473BW6   | GLENCORE PLC ORD USD001                                |            | 26,832.00    | 107,517.95   | 161,483.86   |
|  | S8L7703    | GLOBAL E ONLINE LTD COM NPV                            |            | 200.00       | 7,837.50     | 7,926.00     |
|  | S8PLR06    | GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO            |            | 500,000.00   | 496,735.05   | 505,825.00   |
|  | S8PLR06    | GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO            |            | 337,000.00   | 335,510.46   | 345,448.59   |
|  | S8PLR067   | GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO            |            | 307,000.00   | 298,253.86   | 314,696.49   |
|  | S8PLR067   | GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO            |            | 347,000.00   | 341,420.24   | 355,699.29   |
|  | S8LSDC46   | GLOBAL PMTS INC 2.9% 15/05/2030                        |            | 142,000.00   | 143,286.27   | 125,117.62   |
|  | S8KOWR29   | GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG                |            | 3,853,000.00 | 3,568,667.89 | 3,495,133.36 |
|  | S8KOWR29   | GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG                |            | 400,000.00   | 347,160.00   | 362,848.00   |
|  | S8IXV303   | GLOBAL PMTS INC 4.15% DUE 08-15-2049                   |            | 1,094,000.00 | 1,092,381.13 | 867,312.26   |
|  |            |                                                        |            |              |              |              |



|             |                                                                    |                             |              |              |              |
|-------------|--------------------------------------------------------------------|-----------------------------|--------------|--------------|--------------|
| * S8POVM59  | GLP CAPITAL LP/FIN II 6.75%                                        | 12-01-2033                  | 455,000.00   | 454,168.05   | 490,894.95   |
| S8BRBZ77    | GJP J-REIT REIT                                                    |                             | 12.00        | 14,443.77    | 11,959.14    |
| C379924MDA  | GM FINANCIAL AUTOMOBILE LEASING TRU                                | SER 23-3 CL A3 3.38% DUE 11 | 342,000.00   | 141,982.97   | 142,953.87   |
| S8POY427    | GM FINANCIAL SECURITIZED TERM SR 22-4 CL A3 4.82% DUE 08-16-2027 F |                             | 331,000.00   | 330,045.75   | 329,864.67   |
| C379930A02  | GM FINANCIAL SECURITIZED TERM SR 23-4 CLA3 5.78% 08-16-2028        |                             | 360,000.00   | 359,206.06   | 368,982.94   |
| C362548AE9  | GM FINL AUTOMOBILE 5.09% DUE 05-20-2027                            |                             | 268,000.00   | 267,989.63   | 268,822.71   |
| C362548AE9  | GM FINL AUTOMOBILE 5.09% DUE 05-20-2027                            |                             | 233,000.00   | 232,990.98   | 233,715.26   |
| C379529AE2  | GM FINL AUTOMOBILE LEASING TR 5.44% 08-20-2027                     |                             | 146,000.00   | 145,880.58   | 147,792.35   |
| C379529AE2  | GM FINL AUTOMOBILE LEASING TR 5.44% 08-20-2027                     |                             | 171,000.00   | 170,977.16   | 171,099.26   |
| S8LPIQZ5    | GM FINL CNSMR 5% DUE 02-17-2026                                    |                             | 802,000.00   | 801,783.54   | 778,461.29   |
| C36261LAD3  | GM FINL CONSUMER AUTOMOBILE RECEIVABLES SER 21-1 CL AA 54% DUE     |                             | 185,000.00   | 184,964.33   | 177,510.30   |
| C36263HAA6  | GM FINL REVOLVING 1.17% DUE 06-12-2034                             |                             | 324,000.00   | 323,935.56   | 293,800.66   |
| S45D1091    | GM STORE NORD 0KKA                                                 |                             | 1,858.00     | 10,956.04    | 98,217.25    |
| C38382J2C9  | GNMA 1.5% DUE 09-20-2050                                           |                             | 1,003,500.30 | 770,147.29   | 816,488.66   |
| C38380RIUQ1 | GNMA 1.75% 07-16-2062                                              |                             | 2,260,796.89 | 2,316,610.32 | 1,765,507.52 |
| C38378GPE2  | GNMA 2012-141 REMIC PASSTHRU CTF CL WA 11-16-2041                  |                             | 95,432.02    | 101,143.03   | 94,653.87    |
| C38382MUU1  | GNMA 2021-008 SER 2-8 CL CV 5.0% 01-20-2051                        |                             | 110,922.30   | 109,466.45   | 112,489.80   |
| C38380RTV2  | GNMA 2021-021 REMIC PASSTHRU CTF CL MX-AF 1.75% DUE 06-16-2063     |                             | 2,652,764.38 | 2,665,510.08 | 1,930,037.77 |
| C38380RTJ3  | GNMA 2021-022 REMIC PASSTHRU CTF 1.35% 10-16-2062                  |                             | 2,697,330.19 | 2,706,602.24 | 2,036,636.85 |
| C38382NJ4   | GNMA 2021-027 REMIC PASSTHRU CTF 5.00051% 02-20-2051               |                             | 156,888.12   | 154,044.52   | 158,988.62   |
| C38382NUJ2  | GNMA 2021-027 REMIC PASSTHRU CTF 5% 02-20-2051                     |                             | 304,524.32   | 298,243.52   | 308,832.07   |
| C38380VKV3  | GNMA 2021-031 REMIC PASS THRU 1.25% 01-16-2061                     |                             | 2,826,373.47 | 2,817,651.45 | 2,105,321.85 |
| S8Q2DHM7    | GNMA 2021-097 REMIC PASS THRU CTF CL FA FLTG RT DUE 06-20-2051 REC |                             | 1,896,741.06 | 1,893,400.85 | 1,560,209.71 |
| C38383FRD0  | GNMA 2021-127 REMIC PASSTHRU SECS CL E 2.5% 07-20-2050             |                             | 1,555,412.68 | 1,369,007.07 | 1,364,040.39 |
| C3617Y5ME6  | GNMA 3% 01-20-2047                                                 |                             | 79,324.07    | 75,258.71    | 71,999.53    |
| C3617Y5ME6  | GNMA 3% 03-20-2047                                                 |                             | 230,313.43   | 218,509.87   | 209,047.00   |
| C3617Y5NWV6 | GNMA 3% 10-20-2046                                                 |                             | 69,896.37    | 66,314.18    | 63,442.36    |
| C3617Y7NB6  | GNMA 3% 12-20-2046                                                 |                             | 104,555.40   | 99,136.93    | 94,901.08    |
| C38381FS4   | GNMA 6.00035% 11-20-2052                                           |                             | 1,164,063.56 | 1,163,786.09 | 1,150,891.06 |
| C36207KFJ4  | GNMA GNMA # 434069 7.5% 11-15-2028                                 |                             | 1,027.80     | 1,024.01     | 1,032.94     |
| C36207QMC8  | GNMA GNMA # 438755 7.5% 10-15-2028                                 |                             | 5,342.82     | 5,323.05     | 5,345.20     |
| C36208B69   | GNMA GNMA # 449180 7% 10-15-2027                                   |                             | 2,071.37     | 2,100.35     | 2,083.75     |
| C36208BU08  | GNMA GNMA # 454561 7% 09-15-2028                                   |                             | 1,260.90     | 1,275.03     | 1,271.71     |
| C36209L31   | GNMA GNMA # 464865 7.5% 05-15-2028                                 |                             | 412.29       | 412.76       | 418.93       |
| C36209AKN9  | GNMA GNMA # 465701 7.5% 04-15-2028                                 |                             | 200.32       | 199.58       | 200.46       |
| C36209DBR4  | GNMA GNMA # 468148 7.5% 08-15-2028                                 |                             | 3,652.43     | 3,639.04     | 3,709.78     |
| C36209HHY4  | GNMA GNMA # 471947 7.5% 06-15-2028                                 |                             | 1,538.81     | 1,533.21     | 1,562.35     |
| C36209HQB3  | GNMA GNMA # 476375 7.5% 06-15-2028                                 |                             | 1,539.23     | 1,533.64     | 1,545.68     |
| C36209TQJ1  | GNMA GNMA # 480747 7.5% 07-15-2028                                 |                             | 1,117.15     | 1,117.58     | 1,116.52     |
| C36209T3K5  | GNMA GNMA # 481514 7% 09-15-2028                                   |                             | 1,398.35     | 1,373.14     | 1,407.13     |
| C36209Y57   | GNMA GNMA # 483221 7.5% 10-15-2028                                 |                             | 431.88       | 430.27       | 437.47       |
| C36210DE11  | GNMA GNMA # 488939 7.5% 12-15-2028                                 |                             | 3,836.82     | 3,822.87     | 3,853.02     |
| C36224B359  | GNMA GNMA # 788309 3% 11-15-2047                                   |                             | 1,123,658.52 | 999,002.65   | 1,034,971.82 |
| C21H0G5J10  | GNMA II 30 YR PASS-THROUGH(S) (S) 6.5 30 YEARS SETTLES JAN         |                             | 5,195,027.00 | 5,195,027.00 | 5,195,027.00 |
| C36216AQ5   | GNMA POOL #158771 SER 2028 7% DUE 08-15-2028 REG                   |                             | 1,328.81     | 1,304.96     | 1,353.77     |
| C36204PF6   | GNMA POOL #376222 8% 06-15-2025 BEO                                |                             | 1,797.65     | 1,825.36     | 1,799.02     |
| C36205KV35  | GNMA POOL #403934 9% 08-15-2024 BEO                                |                             | 52.39        | 53.15        | 52.99        |
| C36205KXV5  | GNMA POOL #403954 9% 09-15-2024 BEO                                |                             | 226.18       | 228.68       | 226.21       |
| C36206L7T4  | GNMA POOL #414674 7% 10-15-2025 BEO                                |                             | 418.78       | 412.64       | 418.93       |
| C36206PKC3  | GNMA POOL #417475 7% 11-15-2025 BEO                                |                             | 4,852.11     | 4,909.00     | 4,859.06     |
| C36207JTN8  | GNMA POOL #442557 7.5% 05-15-2028                                  |                             | 381.00       | 379.63       | 385.34       |
| C36208EX32  | GNMA POOL #448998 7% 06-15-2028 BEO                                |                             | 1,188.84     | 1,202.01     | 1,201.49     |
| C36208BX38  | GNMA POOL #448900 SER 2028 7.5% DUE 06-15-2028 REG                 |                             | 1,202.41     | 1,198.05     | 1,215.09     |
| C36208TPM4  | GNMA POOL #440429 SER 2028 7% DUE 07-15-2028 REG                   |                             | 1,082.80     | 1,083.46     | 1,087.80     |
| C36208UAM9  | GNMA POOL #460912 SER 2028 7% DUE 09-15-2028 REG                   |                             | 2,843.46     | 2,875.33     | 2,913.14     |
| C36209KW11  | GNMA POOL #474158 7.5% 04-15-2028 BEO                              |                             | 156.23       | 155.74       | 157.67       |
| C36209SP3   | GNMA POOL #477626 7% DUE 07-15-2028 BEO GN 477626                  |                             | 62.31        | 61.19        | 62.80        |
| C3620ZFPD0  | GNMA POOL #4802 5% 09-20-2040 BEO                                  |                             | 48,246.30    | 51,043.98    | 49,109.62    |
| C3620ZFPD0  | GNMA POOL #4802 5% 09-20-2040 BEO                                  |                             | 164,037.67   | 174,257.68   | 166,716.76   |
| C36209UR24  | GNMA POOL #482105 7% 08-15-2028 BEO                                |                             | 51.03        | 50.10        | 51.67        |
| C36209WBE1  | GNMA POOL #483437 7.5% 08-15-2028 BEO                              |                             | 1,556.36     | 1,550.66     | 1,556.88     |
| C36209PW65  | GNMA POOL #483837 7.5% 11-15-2028 BEO                              |                             | 5,506.96     | 5,486.53     | 5,616.27     |
| C3620ZKVC7  | GNMA POOL #4855 5% 11-20-2040 BEO                                  |                             | 5,395.33     | 5,828.09     | 5,489.86     |
| C36210CAG0  | GNMA POOL #487929 SER 2028 7% DUE 09-15-2028 REG                   |                             | 10,123.66    | 10,317.42    | 10,216.91    |
| C36210FCP9  | GNMA POOL #490678 7% 10-15-2028 BEO                                |                             | 307.63       | 302.06       | 310.12       |
| S2223430    | GNMA POOL #780601 SER 2027 7% DUE 07-15-2027 REG                   |                             | 6,715.24     | 6,770.44     | 6,801.38     |
| C36225BDE5  | GNMA POOL #781001 SER 2029 7.5% DUE 03-15-2029 REG                 |                             | 15,446.14    | 15,388.86    | 15,949.72    |
| C36224J3P7  | GNMA POOL #784984 4.5% 08-15-2047 BEO                              |                             | 50,955.42    | 53,228.38    | 50,324.02    |
| C36224BKE5  | GNMA POOL #785862 3% 12-20-2050 BEO                                |                             | 1,042,924.41 | 990,041.16   | 939,951.96   |
| C36224C57   | GNMA POOL #786481 6% 10-20-2053 BEO                                |                             | 1,416,289.31 | 1,478,251.97 | 1,452,197.00 |
| C36224CGT1  | GNMA POOL #786610 2.5% 12-20-2037 BEO                              |                             | 454,291.26   | 399,066.48   | 416,852.06   |
| C36224CMM9  | GNMA POOL #786764 2.5% 06-20-2038 BEO                              |                             | 850,525.92   | 747,133.86   | 780,432.11   |
| C3617G1E38  | GNMA POOL #86454 3% 01-20-2048 BEO                                 |                             | 276,276.58   | 277,744.32   | 260,553.01   |
| C3617GG5L0  | GNMA POOL #89523 4% 04-20-2048 BEO                                 |                             | 104,800.63   | 107,535.20   | 101,190.85   |
| C3617GGUT9  | GNMA POOL #89563 4% 04-20-2048 BEO                                 |                             | 76,548.93    | 78,755.70    | 73,906.63    |
| C3617BBM7   | GNMA POOL #C13644 3% 02-20-2048 BEO                                |                             | 75,794.30    | 67,510.22    | 68,709.69    |
| C3617YEN63  | GNMA POOL #C16713 3% 12-20-2047 BEO                                |                             | 25,632.83    | 22,831.24    | 23,265.97    |
| C3617YKMF5  | GNMA POOL #C16712 3% 12-20-2046 BEO                                |                             | 21,984.13    | 19,581.33    | 19,954.18    |
| C3617YJ237  | GNMA POOL #C16574 3% 12-20-2048 BEO                                |                             | 106,811.86   | 95,137.66    | 96,828.00    |
| C3617F6X1   | GNMA POOL #C16482 3% 01-20-2048 BEO                                |                             | 42,098.87    | 37,497.58    | 38,211.59    |
| C3617FYJYQ  | GNMA POOL #C07019 3% 01-20-2047 BEO                                |                             | 36,378.16    | 32,402.15    | 32,977.84    |
| C3617FKFV4  | GNMA POOL #C07380 3% 05-20-2047 BEO                                |                             | 223,493.36   | 199,066.25   | 202,856.67   |
| C3617PMXZ2  | GNMA POOL #C09408 3% 02-20-2048 BEO                                |                             | 25,712.15    | 22,919.72    | 23,126.93    |
| C3617YKX46  | GNMA POOL #C09673 3% 12-20-2046 BEO                                |                             | 74,014.06    | 65,924.55    | 67,179.83    |
| C3618A0S96  | GNMA POOL #C09544 3% 02-20-2047 BEO                                |                             | 116,158.79   | 103,462.99   | 105,403.43   |
| C36179SE68  | GNMA POOL #MA3735 3% 06-20-2046 BEO                                |                             | 592,317.69   | 550,994.28   | 544,643.82   |
| C36179X8Q8  | GNMA POOL #MA8147 2.5% 07-20-2052 BEO                              |                             | 884,734.18   | 765,433.30   | 775,209.10   |
| C36179XLC0  | GNMA POOL #MA8430 6% 11-20-2052 BEO                                |                             | 3,536,867.38 | 3,589,505.91 | 3,592,665.81 |
| C38380R563  | GNMA REMIC SER 2022-052 CL AK 2.0% DUE 12-31-2049                  |                             | 2,391,915.69 | 2,404,150.41 | 1,860,513.11 |
| C38380H348  | GNMA REMIC SER-17-167 CL BQ 2.5% DUE 08-20-2044                    |                             | 268,624.19   | 258,089.09   | 247,650.16   |
| C38379FUB3  | GNMA REMIC SR 15-161 CL GF FLTG 11-20-2045                         |                             | 196,589.32   | 190,783.80   | 192,222.77   |
| C38383RU96  | GNMA REMIC TRUST SER 2-84 CL A 2.5% DUE 01-20-2052                 |                             | 920,413.99   | 822,943.58   | 769,597.05   |
| C38379XK47  | GNMA SER 16-93 CL AB 1.75% 07-20-2044                              |                             | 395,851.57   | 310,743.49   | 323,300.18   |
| C38379F99   | GNMA SER 21-27 CL CL 5.0% DUE 12-31-2049                           |                             | 268,258.29   | 263,363.85   | 264,584.97   |
| C38383TLM3  | GNMA SER 22-107 CLS C RT 2.5% DUE 06-20-2051                       |                             | 1,356,390.27 | 1,234,580.08 | 1,141,022.77 |
| C38383HAG4  | GNMA SER 22-205 CL A 2% 09-20-2051E 09-20-2051                     |                             | 460,342.67   | 373,812.64   | 370,964.19   |
| C38383FSF7  | GNMA SER 22-5 CL BA 2.0% 10-20-2049                                |                             | 1,628,970.38 | 1,318,702.43 | 1,409,792.22 |
| C38377RK42  | GNMA SR 10-163 CL NC 4.0% 12-20-2040                               |                             | 330,266.71   | 307,884.70   | 325,078.84   |
| C38379D993  | GNMA SR 14-144 CL CA 2.5% 12-20-2045                               |                             | 363,630.65   | 315,222.30   | 318,858.24   |
| C38379HVM4  | GNMA SR 14-181 CL L 3.0% 12-20-2044                                |                             | 217,000.00   | 186,518.75   | 196,326.10   |
| C38380HEJ7  | GNMA SR 17-139 CL GA 3.0% 09-20-2047                               |                             | 820,778.41   | 722,285.00   | 748,228.73   |
| C38380WV71  | GNMA SR 18-65 CL DC 3.5% 05-20-2048                                |                             | 266,000.00   | 242,600.31   | 245,545.65   |
| C38382JZ8   | GNMA SR 20-133 CL GA 1.0% 09-20-2050                               |                             | 431,979.90   | 345,437.69   | 372,561.49   |
| C38383HVS   | GNMA SR 22-191 CL BV 4.0% 08-20-2041                               |                             | 1,684,000.00 | 1,560,200.16 | 1,560,739.89 |
| C38382Y7H0  | GNMA SR 23-H13 CL FJ FLTG 02-20-2073                               |                             | 6,011,477.86 | 5,933,904.12 | 6,032,055.27 |
| C36206AR21  | GNMA, POOL # 405605 SERIES 2026 8.0% DUE 04-15-2026                |                             | 461.53       | 464.45       | 462.74       |
| C36206KH1   | GNMA, POOL # 413430 SERIES 2025 7.0% DUE 09-15-2025                |                             | 2,363.35     | 2,390.42     | 2,367.28     |
| C36208VXW0  | GNMA, POOL # 462493 SERIES 2028 7.5% DUE 01-15-2028                |                             | 1,362.42     | 1,357.58     | 1,380.52     |
| C3620ZHYF5  | GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO                   |                             | 8,018.13     | 8,489.18     | 8,159.23     |
| C3617GG081  | GNMAII POOL #8F9479 SER 2048 4% DUE 03-20-2048 BEO                 |                             | 74,975.33    | 77,025.44    | 72,387.35    |
| C3617GG5X4  | GNMAII POOL #8F9534 SER 2048 4% DUE 04-20-2048 BEO                 |                             | 74,975.82    | 77,066.94    | 72,387.82    |
| C3622AAC5   | GNMAII POOL #C784667 SER 2049 4.5% DUE 02-20-2049 REG              |                             | 318,710.35   | 334,247.47   | 315,162.69   |
| C3617YF986  | GNMAII POOL #GZ C5K947 SER 2047 3% DUE 04-20-2047 REG              |                             | 191,625.85   | 181,176.27   | 173,989.69   |
| C3617YMA4G4 | GNMAII POOL #GZ CM2623 3.0% 06-20-2043                             |                             | 383,421.37   | 342,863.47   | 349,387.03   |
| C3617Y9G16  | GNMAII POOL #GZ CN8R73 3.0% 08-20-2043                             |                             | 125,972.19   | 112,646.69   | 114,743.97   |
| S8NFTF80    | GNMAII POOL #MA7335 3.0% 08-20-2051                                |                             | 1,484,874.59 | 1,557,579.68 | 1,347,530.25 |
| S8MXK394    | GNMAII POOL #MA7705 2.5% DUE 11-20-2051                            |                             | 4,508,032.07 | 4,638,890.89 | 3,946,571.64 |
| C36179VZ2W7 | GNMAII POOL #MA7989 3.5% DUE 04-20-2052 REG                        |                             | 1,603,000.15 | 1,574,483.59 | 1,489,525.24 |
| S8NCLB9     | GNMAII POOL #MA8267 4.0% DUE 09-20-2052 REG                        |                             | (0.01)       | (0.01)       | (0.01)       |
| C36179XK67  | GNMAII POOL #MA8491 SER 2052 5.5% DUE 12-20-2052 REG               |                             | 739,396.50   | 730,371.92   | 743,645.21   |
| S8WFRFC6    | GODADDY INC CL A CL A                                              |                             | 951.00       | 71,297.05    | 100,958.16   |
| S8WFRFC6    | GODADDY INC CL A CL A                                              |                             | 6,985.00     | 663,326.17   | 741,527.60   |
| S8UDCNP3    | GOLD FIELDS OROGEN 6.125% GTO SNR 15/09/29 USD                     |                             | 400,000.00   | 480,000.00   | 410,180.00   |
| S8PGB150    | GOLDEN ST TOR SECURITIZATION CORP CALIF 3.0% 06-01-2046            |                             | 399,000.00   | 395,000.00   | 362,990.78   |
| S8NG9530    | GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD                        |                             | 275,000.00   | 274,584.55   | 230,201.65   |
| S8YS8YK7    | GOLDMAN SACHS 3.75% DUE 05-22-2025                                 |                             | 650,000.00   | 647,907.00   | 637,533.00   |
| S8LNNK5     |                                                                    |                             |              |              |              |

|   |            |                                                            |                   |              |               |               |
|---|------------|------------------------------------------------------------|-------------------|--------------|---------------|---------------|
|   | SBMC9515   | GOLDMAN SACHS FLTG RT .855% DUE                            | 02-12-2026        | 1,590,000.00 | 1,590,000.00  | 1,507,304.10  |
|   | SBNG4511   | GOLDMAN SACHS GROUP INC                                    | 3.436% 02-24-2043 | 939,000.00   | 939,000.00    | 736,739.40    |
|   | SBNG4511   | GOLDMAN SACHS GROUP INC                                    | 3.436% 02-24-2043 | 6,008,000.00 | 5,372,379.20  | 4,713,876.80  |
| * | SBNG4511   | GOLDMAN SACHS GROUP INC                                    | 3.436% 02-24-2043 | 715,000.00   | 704,460.20    | 564,127.40    |
|   | SBNG4511   | GOLDMAN SACHS GROUP INC                                    | 3.436% 02-24-2043 | 770,000.00   | 770,000.00    | 604,142.00    |
|   | SBNG4511   | GOLDMAN SACHS GROUP INC                                    | 3.436% 02-24-2043 | 220,000.00   | 159,098.88    | 172,612.00    |
|   | SBMVCWLG0  | GOLDMAN SACHS GROUP INC 1.093% DUE                         | 12-09-2026 REG    | 1,220,000.00 | 1,220,000.00  | 1,124,461.80  |
|   | SBNVYRKS   | GOLDMAN SACHS GROUP INC 1.431% DUE                         | 03-09-2027        | 670,000.00   | 670,000.00    | 617,840.50    |
|   | SBMVGDCB1  | GOLDMAN SACHS GROUP INC 1.948% 10-21-2027                  |                   | 557,000.00   | 557,000.00    | 509,716.27    |
|   | SBNVW0354  | GOLDMAN SACHS GROUP INC 2.383% DUE                         | 07-21-2032        | 4,580,000.00 | 3,891,460.85  | 3,762,424.20  |
| * | SBNVW0354  | GOLDMAN SACHS GROUP INC 2.383% DUE                         | 07-21-2032        | 260,000.00   | 260,000.00    | 213,587.40    |
|   | SBNVW0354  | GOLDMAN SACHS GROUP INC 2.383% DUE                         | 07-21-2032        | 2,850,000.00 | 2,850,000.00  | 2,341,246.50  |
|   | SBNVW0354  | GOLDMAN SACHS GROUP INC 2.383% DUE                         | 07-21-2032        | 300,000.00   | 300,000.00    | 410,745.00    |
|   | SBNV9V92   | GOLDMAN SACHS GROUP INC 2.64% DUE                          | 02-24-2028 BEO    | 712,000.00   | 709,872.15    | 659,967.04    |
|   | SBNV9V92   | GOLDMAN SACHS GROUP INC 2.64% DUE                          | 02-24-2028 BEO    | 750,000.00   | 750,000.00    | 695,190.00    |
|   | CB3141GYN8 | GOLDMAN SACHS GROUP INC 2.65% 10-21-2032                   |                   | 910,000.00   | 910,000.00    | 759,404.10    |
|   | CB3141GYN8 | GOLDMAN SACHS GROUP INC 2.65% 10-21-2032                   |                   | 140,000.00   | 140,000.00    | 116,831.40    |
|   | CB3141GYN8 | GOLDMAN SACHS GROUP INC 2.65% 10-21-2032                   |                   | 6,763,550.28 | 6,354,350.28  | 5,643,791.13  |
| * | SBNVW019   | GOLDMAN SACHS GROUP INC 2.908% DUE                         | 07-21-2042 BEO    | 244,000.00   | 196,784.16    | 178,525.04    |
|   | SBNVW019   | GOLDMAN SACHS GROUP INC 2.908% DUE                         | 07-21-2042 BEO    | 575,000.00   | 575,000.00    | 420,704.50    |
| * | SBNV9VC5   | GOLDMAN SACHS GROUP INC 3.102% DUE                         | 02-24-2033        | 1,535,000.00 | 1,426,856.63  | 1,319,608.80  |
| * | SBMVCY329  | GOLDMAN SACHS GROUP INC 3.21% DUE                          | 04-22-2042 BEO    | 589,000.00   | 438,445.43    | 452,063.39    |
|   | SBMVCY329  | GOLDMAN SACHS GROUP INC 3.21% DUE                          | 04-22-2042 BEO    | 1,699,000.00 | 1,355,753.48  | 1,303,999.49  |
| * | SBMCK243   | GOLDMAN SACHS GROUP INC 3.272% DUE                         | 09-29-2025 REG    | 2,601,000.00 | 2,632,302.181 | 2,557,303.20  |
|   | CB3141GVW2 | GOLDMAN SACHS GROUP INC 3.814% 04-23-2029                  |                   | 7,560,000.00 | 6,929,727.57  | 7,180,866.00  |
|   | CB314BYAA6 | GOLDMAN SACHS GROUP INC 4.017% DUE                         | 10-31-2038        | 1,250,000.00 | 1,250,000.00  | 1,092,812.50  |
|   | CB314BYAA6 | GOLDMAN SACHS GROUP INC 4.017% DUE                         | 10-31-2038        | 1,455,000.00 | 1,359,312.75  | 1,272,033.75  |
|   | CB314BYAA6 | GOLDMAN SACHS GROUP INC 4.017% DUE                         | 10-31-2038        | 2,435,000.00 | 2,323,337.02  | 2,128,798.75  |
|   | CB3141GVW2 | GOLDMAN SACHS GROUP INC 4.223% DUE                         | 05-01-2029        | 5,500,000.00 | 5,318,210.00  | 5,384,430.00  |
| * | CB3141GVW2 | GOLDMAN SACHS GROUP INC 4.223% DUE                         | 05-01-2029        | 2,670,000.00 | 2,710,557.78  | 2,581,836.60  |
|   | CB3141GVW2 | GOLDMAN SACHS GROUP INC 4.223% DUE                         | 05-01-2029        | 2,700,000.00 | 2,700,000.00  | 2,610,846.00  |
|   | CB3141GVW2 | GOLDMAN SACHS GROUP INC 4.223% DUE                         | 05-01-2029        | 610,000.00   | 600,875.59    | 553,727.50    |
|   | CB3141GVW2 | GOLDMAN SACHS GROUP INC 4.223% DUE                         | 05-01-2029        | 363,000.00   | 352,414.43    | 329,513.25    |
| * | CB3141GVW2 | GOLDMAN SACHS GROUP INC 4.223% DUE                         | 05-01-2029        | 3,000,000.00 | 1,656,076.88  | 1,587,086.25  |
|   | SBMVGDC77  | GOLDMAN SACHS GROUP INC 4.482% DUE                         | 08-23-2028        | 400,000.00   | 400,000.00    | 393,216.00    |
|   | SBMRCCE86  | GOLDMAN SACHS GROUP INC 4.95% DUE                          | 12-31-2049        | 650,000.00   | 609,050.00    | 623,447.50    |
|   | SBQHNCH18  | GOLDMAN SACHS GROUP INC 5.798% DUE                         | 08-10-2026        | 200,000.00   | 200,000.00    | 202,068.00    |
| * | SBMMSR11   | GOLDMAN SACHS GROUP INC 6.45 05 01 6.45 DUE 05-01-2036 BEO |                   | 1,270,000.00 | 1,568,034.22  | 1,375,752.90  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 3,000,000.00 | 3,000,000.00  | 3,186,110.04  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 7,390,000.00 | 7,403,060.65  | 7,849,731.90  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 2,854,000.00 | 2,852,031.60  | 3,031,547.34  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 3,140,000.00 | 3,140,000.00  | 3,335,339.40  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,610,000.00 | 1,607,903.07  | 1,773,559.90  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 540,000.00   | 543,164.51    | 594,858.60    |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 2,041.00     | 624,450.63    | 787,356.57    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 500,000.00   | 500,000.00    | 448,840.00    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 2,400,000.00 | 2,400,000.00  | 2,139,216.00  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,210,000.00 | 1,210,000.00  | 1,161,491.10  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,444,000.00 | 1,444,000.00  | 1,386,110.04  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 4,925,000.00 | 4,925,000.00  | 4,727,556.75  |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,636,000.00 | 1,655,474.03  | 1,644,490.84  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 200,000.00   | 197,854.00    | 211,490.00    |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 3,800.00     | 44,921.90     | 75,769.31     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 200,000.00   | 213,620.00    | 198,470.00    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 104,000.00   | 106,523.44    | 94,682.64     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 225,447.33   | 192,000.11    | 195,811.98    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 365,232.99   | 344,460.37    | 353,042.91    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,544,000.00 | 1,456,502.93  | 1,465,780.90  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 685,519.48   | 610,299.79    | 656,052.74    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 349,597.82   | 311,251.31    | 320,046.05    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 407,692.01   | 380,491.30    | 365,571.41    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 862,455.31   | 789,826.95    | 770,787.93    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 32,266.30    | 30,612.67     | 29,286.93     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 41,864.98    | 37,199.10     | 37,999.30     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 162,362.74   | 144,617.00    | 147,370.67    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 268,862.36   | 255,083.18    | 244,036.44    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 27,291.84    | 25,893.14     | 24,771.80     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 63,676.79    | 55,324.19     | 57,797.07     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 27,790.47    | 25,724.34     | 25,224.57     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 758,263.47   | 705,895.89    | 716,126.74    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 285,556.76   | 281,318.03    | 289,387.27    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 817,422.59   | 715,755.66    | 716,132.92    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 752,220.95   | 788,349.64    | 862,178.63    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,175,888.71 | 1,182,331.94  | 1,123,220.81  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 2,441,370.47 | 2,424,998.52  | 2,383,823.90  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 228.00       | 19,640.46     | 17,937.48     |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 3,371.00     | 44,611.61     | 59,007.68     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 4,978.00     | 18,617.58     | 15,760.87     |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,900.00     | 27,032.25     | 16,513.00     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,061.00     | 68,275.63     | 92,052.36     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 515,573.49   | 55,429,895.00 | 80,841,923.08 |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 275.00       | 142,014.63    | 227,889.75    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 492.00       | 321,481.83    | 407,715.48    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,690.00     | 206,446.86    | 223,147.60    |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 200.00       | 20,305.13     | 26,408.00     |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 3,570,000.00 | 3,570,000.00  | 3,395,891.10  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 155,000.00   | 178,769.25    | 188,827.20    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,908.00     | 39,208.84     | 47,032.20     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,195.00     | 78,565.05     | 78,756.75     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 2,100.00     | 22,805.19     | 28,019.10     |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 674.00       | 17,519.87     | 22,418.96     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 4,555.00     | 120,215.81    | 151,510.92    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 200,000.00   | 188,750.00    | 209,032.00    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 400,000.00   | 400,000.00    | 418,064.00    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 755,000.00   | 763,483.10    | 795,631.00    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 8,458.00     | 106,823.27    | 144,398.07    |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 778.00       | 18,105.79     | 13,282.30     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,835.00     | 50,558.02     | 49,471.60     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 535.00       | 20,878.00     | 14,423.60     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 8,800.00     | 66,222.61     | 88,735.30     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 245,000.00   | 195,728.05    | 210,545.65    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 2,725,000.00 | 2,711,150.98  | 2,724,373.25  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 115,000.00   | 139,702.42    | 120,888.00    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 591,000.00   | 592,246.49    | 621,685.98    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 410,000.00   | 392,655.89    | 397,897.69    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 650,000.00   | 622,468.54    | 631,997.15    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 186,758.16   | 177,836.08    | 180,220.98    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 10,000.00    | 206,198.22    | 194,022.65    |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 16,414.00    |               |               |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1,160,000.00 | 1,213,749.67  | 994,549.20    |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 517.00       | 40,552.93     | 56,373.68     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 752.00       | 36,668.74     | 45,992.32     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 8,908.60     | 8,908.60      | 5,445,409.04  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1.00         |               | 2,849,825.46  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 1.00         |               | 5,194,221.00  |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 520,000.00   | 520,000.00    | 460,132.40    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 550,000.00   | 545,411.64    | 499,515.50    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 500,000.00   | 500,000.00    | 444,310.00    |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 5,700.00     | 72,317.17     | 43,685.98     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 3,432.00     | 14,154.61     | 10,072.56     |
| * | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 10,807.00    | 41,141.62     | 44,051.05     |
|   | SBMVCY23   | GOLDMAN SACHS GROUP INC 6.484% DUE                         | 10-24-2029        | 3,200,000.00 | 3,195,374.62  |               |

|  |  |            |                                                            |              |              |               |
|--|--|------------|------------------------------------------------------------|--------------|--------------|---------------|
|  |  | 581V20M2   | HARGREAVES LANSDOW ORD GBPO.004                            | 17,791.00    | 167,639.48   | 166,470.97    |
|  |  | S2411053   | HARLEY DAVIDSON COM USDO.01                                | 825.00       | 26,539.25    | 30,393.00     |
|  |  | S2411053   | HARLEY DAVIDSON COM USDO.01                                | 2,594.00     | 86,503.44    | 95,562.96     |
|  |  | SBMVMVB8   | HARLEY-DAVIDSON MOTORCYCLE TR MOTORCYCLEONT BACKED NT. 53% | 58,537.94    | 58,514.12    | 57,675.42     |
|  |  | C41284ND02 | HARLEY-DAVIDSON MOTORCYCLE TR MOTORCYCLEONT BACKED NT. 53% | 233,000.00   | 232,979.57   | 222,660.86    |
|  |  | SBKVMC76   | HARRIS CORP DEL 3.832% DUE 04-27-2025                      | 700,000.00   | 700,000.00   | 687,792.00    |
|  |  | C413875AWS | HARRIS CORP DEL 4.4% DUE 06-15-2028                        | 500,000.00   | 499,965.28   | 493,990.00    |
|  |  | SBK1DC11   | HARRIS CORP DEL 4.854% DUE 04-27-2035                      | 551,000.00   | 616,782.32   | 545,837.13    |
|  |  | SBK1DC11   | HARRIS CORP DEL 4.854% DUE 04-27-2035                      | 450,000.00   | 459,046.34   | 445,783.50    |
|  |  | SBK1DF88   | HARRIS CORP DEL 5.054% DUE 04-27-2045                      | 29,000.00    | 31,177.61    | 28,698.98     |
|  |  | SB4LWT05   | HARRIS CORP DEL 6.15% DUE 12-15-2040                       | 278,000.00   | 390,766.18   | 305,029.94    |
|  |  | S2895602   | HARRIS CORP DEL 7% DUE 01-15-2026                          | 1,820,000.00 | 2,009,506.66 | 1,876,456.40  |
|  |  | SBK7SYK3   | HARTFORD 3.447% DUE 07-01-2054                             | 1,070,000.00 | 1,070,600.00 | 776,327.80    |
|  |  | SB64BW17   | HARTFORD FINL SVCS 5.95% DUE 10-15-2036                    | 201,000.00   | 275,687.22   | 214,026.81    |
|  |  | SBFN0IK4   | HARTFORD FINL SVCS 6.1% DUE 10-01-2041                     | 1,411,000.00 | 1,756,621.37 | 1,514,736.72  |
|  |  | SBFN0IK4   | HARTFORD FINL SVCS 6.1% DUE 10-01-2041                     | 206,000.00   | 223,285.83   | 221,145.12    |
|  |  | SB7N8YL8   | HARTFORD FINL SVCS 6.625 DUE 04-15-2042                    | 70,000.00    | 80,363.64    | 72,534.70     |
|  |  | SBFV1899   | HARTFORD FINL SVCS GROUP INC 4.4% 03-15-2018               | 162,000.00   | 160,524.03   | 142,302.42    |
|  |  | S2476193   | HARTFORD FINL SVCS GROUP INC COM                           | 2,876.00     | 127,847.32   | 150,792.88    |
|  |  | SBM9SW79   | HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051     | 335,000.00   | 337,839.26   | 225,749.80    |
|  |  | SB83JX6    | HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040              | 26,000.00    | 28,174.38    | 28,806.18     |
|  |  | S2414580   | HASBRO INC COM                                             | 827.00       | 61,702.92    | 42,226.62     |
|  |  | SBP0Q270   | HASHICORP INC COM USDO.000015 CL A                         | 540.00       | 11,750.55    | 12,765.60     |
|  |  | S2415204   | HAWAIIAN ELEC INDS INC COM                                 | 562.00       | 21,659.48    | 7,974.78      |
|  |  | S0416102   | HAYS PLC ORD GBPO.01                                       | 9,081.00     | 16,371.46    | 12,641.49     |
|  |  | SBMFCQ33   | HAYWARD HLDGS INC COM                                      | 671.00       | 9,427.55     | 9,125.60      |
|  |  | SB4MGBG6   | HCA HEALTHCARE INC COM                                     | 1,271.00     | 243,388.90   | 344,034.28    |
|  |  | SB4MGBG6   | HCA HEALTHCARE INC COM                                     | 1,091.00     | 18,063.34    | 295,111.88    |
|  |  | SBND8H14   | HCA INC 2.375% DUE 07-15-2051 BEO                          | 602,051.65   | 602,136.20   | 522,106.20    |
|  |  | SBND8H25   | HCA INC 3.5% DUE 07-15-2051 BEO                            | 224,000.00   | 187,259.84   | 157,937.92    |
|  |  | SBND8H25   | HCA INC 3.5% DUE 07-15-2051 BEO                            | 290,000.00   | 283,000.98   | 204,473.20    |
|  |  | SBND8H25   | HCA INC 3.5% DUE 07-15-2051 BEO                            | 1,300,000.00 | 1,293,752.84 | 916,604.00    |
|  |  | SBND8H25   | HCA INC 3.5% DUE 07-15-2051 BEO                            | 1,276,000.00 | 920,274.85   | 899,882.08    |
|  |  | SBLCXK7    | HCA INC 3.5% DUE 09-01-2030                                | 2,595,000.25 | 2,180,482.55 | 2,274,489.90  |
|  |  | SBKKGCV1   | HCA INC 4.125% 06-15-2029                                  | 1,000,000.00 | 1,101,560.00 | 957,650.00    |
|  |  | SBKKGCV1   | HCA INC 4.125% 06-15-2029                                  | 370,000.00   | 421,870.95   | 354,330.50    |
|  |  | SBKKGCV1   | HCA INC 4.125% 06-15-2029                                  | 1,700,000.00 | 1,691,449.00 | 1,628,005.00  |
|  |  | SBQV4M28   | HCA INC 4.375% 03-15-2042                                  | 6,000.00     | 5,094.78     | 5,090.04      |
|  |  | SBQV4M28   | HCA INC 4.375% 03-15-2042                                  | 426,000.00   | 421,305.55   | 361,392.84    |
|  |  | SBQV4M28   | HCA INC 4.375% 03-15-2042                                  | 716,000.00   | 567,895.40   | 607,411.44    |
|  |  | SBYXY157   | HCA INC 4.5% DUE 02-15-2027                                | 2,605,000.00 | 2,540,083.15 | 2,569,988.80  |
|  |  | SBYXY157   | HCA INC 4.5% DUE 02-15-2027                                | 842,000.00   | 928,690.97   | 830,683.52    |
|  |  | SBYXY157   | HCA INC 4.5% DUE 02-15-2027                                | 3,825,000.00 | 3,735,264.16 | 3,773,592.00  |
|  |  | SB1JD6P9   | HCA INC 5.125% 06-15-2039                                  | 540,000.00   | 535,720.07   | 514,474.20    |
|  |  | SB1JD6P9   | HCA INC 5.125% 06-15-2039                                  | 550,000.00   | 545,640.81   | 524,001.50    |
|  |  | SBOP7725   | HCA INC 5.2% 06-01-2028                                    | 1,925,000.00 | 1,864,672.25 | 1,945,963.25  |
|  |  | SB8K9CV0   | HCA INC 5.25% DUE 04-15-2025                               | 639,000.00   | 676,881.62   | 638,923.32    |
|  |  | S8Z57YK1   | HCA INC 5.25% DUE 06-15-2026                               | 900,000.00   | 900,000.00   | 801,224.00    |
|  |  | SB1JD6M6   | HCA INC 5.25% DUE 06-15-2049                               | 1,767,000.00 | 2,059,564.27 | 1,646,596.62  |
|  |  | SB1JD6M6   | HCA INC 5.25% DUE 06-15-2049                               | 1,423,000.00 | 1,525,877.51 | 1,326,036.78  |
|  |  | SB1JD6M6   | HCA INC 5.25% DUE 06-15-2049                               | 825,000.00   | 1,013,485.17 | 768,784.50    |
|  |  | SB1JD6M6   | HCA INC 5.25% DUE 06-15-2049                               | 129,000.00   | 112,326.46   | 120,209.94    |
|  |  | SBYF8G28   | HCA INC 5.375% DUE 02-01-2025                              | 1,530,000.00 | 1,517,915.70 | 1,529,250.30  |
|  |  | SBYCLW87   | HCA INC 5.375% DUE 02-01-2026                              | 1,385,000.00 | 1,385,245.50 | 1,392,174.30  |
|  |  | SBQPF7W2   | HCA INC 5.5% DUE 06-01-2033                                | 1,200,000.00 | 1,199,184.00 | 1,220,712.00  |
|  |  | SBQPF7W2   | HCA INC 5.5% DUE 06-01-2033                                | 2,540,000.00 | 2,538,272.80 | 2,583,840.40  |
|  |  | SBQPF7W2   | HCA INC 5.5% DUE 06-01-2033                                | 210,000.00   | 209,857.20   | 213,624.60    |
|  |  | SBQPF7W2   | HCA INC 5.5% DUE 06-01-2033                                | 199,000.00   | 185,956.47   | 202,434.74    |
|  |  | SBFZXW86   | HCA INC 5.5% DUE 06-15-2047                                | 46,000.00    | 58,145.06    | 44,370.22     |
|  |  | SBFZXW86   | HCA INC 5.5% DUE 06-15-2047                                | 639,000.00   | 761,987.20   | 616,360.23    |
|  |  | SBFZXW86   | HCA INC 5.5% DUE 06-15-2047                                | 290,000.00   | 271,225.40   | 279,725.30    |
|  |  | SBYZLW98   | HCA INC 5.625% DUE 09-01-2028                              | 270,000.00   | 261,936.16   | 276,555.60    |
|  |  | SBYZLW98   | HCA INC 5.625% DUE 09-01-2028                              | 3,678,000.00 | 3,722,639.30 | 3,767,301.84  |
|  |  | SBFMYT3    | HCA INC 5.875% DUE 02-01-2029                              | 207,000.00   | 244,920.70   | 213,816.51    |
|  |  | SBFMYT3    | HCA INC 5.875% DUE 02-01-2029                              | 430,000.00   | 419,158.12   | 444,159.90    |
|  |  | SBYQZ966   | HCA INC 5.875% DUE 02-15-2026                              | 1,023,000.00 | 1,056,069.31 | 1,032,800.34  |
|  |  | SBQPF7Y4   | HCA INC 5.9% 06-01-2053                                    | 38,000.00    | 33,502.32    | 39,017.26     |
|  |  | SBQPF7Y4   | HCA INC 5.9% 06-01-2053                                    | 781,000.00   | 749,464.20   | 803,960.91    |
|  |  | SBQPF7Y4   | HCA INC 5.9% 06-01-2053                                    | 900,000.00   | 900,149.20   | 940,161.80    |
|  |  | SBQPF7Y4   | HCA INC 5.9% 06-01-2053                                    | 700,000.00   | 677,026.00   | 718,739.00    |
|  |  | SBQPF7Y4   | HCA INC 5.9% 06-01-2053                                    | 965,000.00   | 934,609.92   | 990,833.05    |
|  |  | SBPLUQ13   | HCA INC SR SEC'D NT 3.625% 03-15-2032                      | 1,110,000.00 | 948,783.60   | 994,138.20    |
|  |  | SBPLUQ13   | HCA INC SR SEC'D NT 3.625% 03-15-2032                      | 1,750,000.00 | 1,703,941.07 | 1,567,335.00  |
|  |  | SBPLUQ13   | HCA INC SR SEC'D NT 3.625% 03-15-2032                      | 397,000.00   | 395,171.71   | 355,561.14    |
|  |  | SBPLUR21   | HCA INC SR SEC'D NT 4.625% 03-15-2052                      | 184,000.00   | 147,888.52   | 157,371.52    |
|  |  | SBPLUR21   | HCA INC SR SEC'D NT 4.625% 03-15-2052                      | 125,000.00   | 104,410.00   | 106,910.00    |
|  |  | SBPLUR21   | HCA INC SR SEC'D NT 4.625% 03-15-2052                      | 1,705,000.00 | 1,366,074.78 | 1,458,252.40  |
|  |  | SBPLUR21   | HCA INC SR SEC'D NT 4.625% 03-15-2052                      | 2,207,000.00 | 1,976,885.55 | 1,887,602.96  |
|  |  | SBPLUR21   | HCA INC SR SEC'D NT 4.625% 03-15-2052                      | 600,000.00   | 599,420.14   | 569,168.00    |
|  |  | SBPLUR21   | HCA INC SR SEC'D NT 4.625% 03-15-2052                      | 900,000.00   | 899,130.22   | 769,752.00    |
|  |  | SBPLUR21   | HCA INC SR SEC'D NT 4.625% 03-15-2052                      | 1,560,000.00 | 1,219,132.55 | 1,334,236.80  |
|  |  | SBPLUR21   | HCA INC SR SEC'D NT 4.625% 03-15-2052                      | 2,678,000.00 | 2,334,305.33 | 2,290,439.84  |
|  |  | SBPLUR21   | HCA INC SR SEC'D NT 4.625% 03-15-2052                      | 200,000.00   | 199,804.00   | 171,056.00    |
|  |  | S0453H44   | HCP INC 6.75% DUE 02-01-2041                               | 900,000.00   | 987,668.61   | 1,010,329.00  |
|  |  | SB811C97   | HEALTH CARE RETI INC 5.125 DUE 03-15-2043                  | 1,100,000.00 | 1,090,968.13 | 1,017,489.00  |
|  |  | SBPQWH8    | HEALTHCARE REALTY TRUST INC COM USDO.01 CL A               | 3,900.00     | 66,768.00    | 67,197.00     |
|  |  | SBPQWH8    | HEALTHCARE REALTY TRUST INC COM USDO.01 CL A               | 2,400.00     | 59,773.64    | 41,352.00     |
|  |  | SBNNHNV1   | HEALTHCARE TR AMER FIXED 2.05% DUE 03-15-2031              | 8,000.00     | 794,667.30   | 619,816.00    |
|  |  | SBILBK3    | HEALTHPEAK OP LIC                                          | 8,474.00     | 81,857.45    | 68,785.20     |
|  |  | SBILBK3    | HEALTHPEAK OP LIC                                          | 9,940.00     | 198,142.16   | 196,812.00    |
|  |  | SBLOL968   | HEALTHPEAK PPTY'S FIXED 3% DUE 01-15-2030                  | 230,000.00   | 198,954.60   | 205,072.60    |
|  |  | SBQCCZY0   | HEALTHPEAK PPTY'S INC 5.25% DUE 12-15-2032                 | 835,000.00   | 810,643.05   | 846,573.10    |
|  |  | SBMV9189   | HEALTHPEAK PPTY'S INC DEL NT 2.125% 12-01-2028             | 337,000.00   | 286,136.59   | 296,206.15    |
|  |  | SBK8Q4F2   | HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029              | 449,000.00   | 455,083.31   | 419,074.00    |
|  |  | SBK8Q4F2   | HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029              | 125,000.00   | 112,698.75   | 116,668.75    |
|  |  | SBNTY106   | HEICO CORP NEW 5.25% 08-01-2028                            | 380,000.00   | 379,468.00   | 388,519.60    |
|  |  | SBNTY106   | HEICO CORP NEW 5.25% 08-01-2028                            | 1,720,000.00 | 1,716,461.13 | 1,758,562.40  |
|  |  | S2423761   | HEICO CORP NEW CL A CL A                                   | 507.00       | 56,898.60    | 72,217.08     |
|  |  | S2423761   | HEICO CORP NEW COM                                         | 290.00       | 40,229.33    | 51,872.30     |
|  |  | S5120679   | HEIDELBERG MATERIALS AG                                    | 360.00       | 30,866.94    | 32,187.73     |
|  |  | SB0CC446   | HEINEKEN HOLDING EUR1.6 A                                  | 335.00       | 29,733.75    | 28,346.42     |
|  |  | S7792559   | HEINEKEN NV EUR1.60                                        | 739.00       | 72,258.10    | 75,053.96     |
|  |  | S7792559   | HEINEKEN NV EUR1.60                                        | 2,059.00     | 59,442.76    | 209,115.17    |
|  |  | C99412890  | HELLMAN & FRIEDMAN CAPITAL PARTNERS VI CAYMAN LP           | 1.00         | 1.00         | 1.00          |
|  |  | C99412998  | HELLMAN & Friedman Capital Partners VII, LP                | 1.00         | 1.00         | 22,464.96     |
|  |  | C99413096  | HELLMAN & Friedman Capital Partners VIII, LP               | 185,876.40   | 185,876.40   | 59,461,094.54 |
|  |  | SBYVH850   | HELLOFRESH SE NPV                                          | 8,473.00     | 108,457.97   | 133,397.30    |
|  |  | SBYVH850   | HELLOFRESH SE NPV                                          | 326.00       | 20,453.85    | 5,958.41      |
|  |  | SBMZ0P6    | HELMERICH & PAYNE INC SR NT 2.9% 09-29-2011                | 600,000.00   | 587,862.02   | 504,156.00    |
|  |  | SBMZ0P6    | HELMERICH & PAYNE INC SR NT 2.9% 09-29-2011                | 1,930,000.00 | 1,882,072.49 | 1,621,701.80  |
|  |  | SBK6QWFO   | HELVETIA HOLDING AG                                        | 97.00        | 13,787.93    | 13,357.45     |
|  |  | SBLSNGB0   | HENDERSON EURO FOC ORD GBPO.05                             | 465,487.00   | 834,470.80   | 1,032,521.02  |
|  |  | SBPQR38    | HENDERSON EUROTRST ORD GBPO.05                             | 851,853.00   | 1,322,688.86 | 1,511,178.65  |
|  |  | S4220538   | HENDERSON LAND DEVELOPMENT HKD2                            | 3,500.00     | 51,387.20    | 10,779.85     |
|  |  | S0906506   | HENDERSON SML COS ORD GBPO.25                              | 50,193.00    | 646,104.39   | 527,884.85    |
|  |  | S5076705   | HENKEL AG & CO KGAA NON-VTG PRF NPV                        | 436.00       | 44,062.41    | 35,091.37     |
|  |  | S5002465   | HENKEL AG & CO KGAA NPV(B)                                 | 269.00       | 24,247.01    | 19,308.86     |
|  |  | S5687491   | HENNES & MAURITZ SE RF NPV                                 | 1,666.00     | 34,388.21    | 29,197.59     |
|  |  | S2436862   | HERNRY SCHEIN INC COMMON STOCK                             | 825.00       | 61,265.75    | 62,460.75     |
|  |  | S5253973   | HERMES INTL NPV                                            | 81.00        | 84,435.06    | 171,687.80    |
|  |  | SBMWP0N9   | HERSHEY CO 1.7% DUE 06-01-2030                             | 940,000.00   | 938,315.94   | 799,639.20    |
|  |  | SBMWP0F1   | HERSHEY CO 2.65% DUE 06-01-2050                            | 490,000.00   | 488,504.96   | 339,770.90    |
|  |  | SBK7C3Y5   | HERSHEY CO 3.125% 03-15-2049                               | 310,000.00   | 309,708.91   | 236,750.10    |
|  |  | SBYGS944   | HERSHEY CO 3.375% DUE 08-15-2046                           | 115,000.00   | 84,412.30    | 90,664.85     |
|  |  | S2422806   | HERSHEY COMPANY COM STK USDO1                              | 957.00       | 198,181.75   | 178,423.00    |
|  |  | SBNM5672   | HERTZ GLOBAL HLDGS INC NEW COM NEW                         | 727.00       | 12,558.66    | 7,553.53      |
|  |  | C42806MBA6 | HERTZ VEH FING II 3.7% DUE 09-25-2026                      | 344,000.00   | 343,990.89   | 334,723.09    |
|  |  | SB07X7G1   | HESS CORP 4.2% DUE 04-01-2027                              | 149,000.00   | 138,170.58   | 147,647.08    |
|  |  | SB07X7G1   | HESS CORP 4.2% DUE 04-01-2027                              | 4,163,000.00 | 4,025,571.70 | 4,125,199.96  |
|  |  | SB07X7G1   | HESS CORP 4.3% DUE 04-01-2027                              | 4,065,000.00 | 4,220,881.25 | 4,028,089.80  |
|  |  | SB4TV238   | HESS CORP 5.6% DUE 02-15-2041                              | 130,000.00   | 121,283.50   | 136,854.90    |
|  |  | SB4TV238   | HESS CORP 5.6% DUE 02-15-2041                              | 1,325,000.00 | 1,436,532.96 | 1,394,867.25  |
|  |  | SB4TV238   | HESS CORP 5.6% DUE 02-15-2041                              | 855,000.00   | 969,517.30   | 900,084.15    |
|  |  |            |                                                            |              |              |               |

|   |            |                                                                 |               |               |               |
|---|------------|-----------------------------------------------------------------|---------------|---------------|---------------|
| * | SBR05230   | HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034                 | 653,000.00    | 666,635.67    | 707,166.35    |
| * | S6416322   | HIKARI TSUSHIN INC NPV                                          | 49.00         | 8,672.31      | 8,126.12      |
| * | S60CLW08   | HIKMA PHARMACEUTICALS ORD GBP0.10                               | 435.00        | 13,243.42     | 9,920.69      |
| * | SBR07199   | HILL CITY FGD TR PRE CAPITALIZED TR SEC 144A 4.046% 08-15-2041  | 795,000.00    | 75,156.327    | 589,810.50    |
|   | C432917AC6 | HILTON GRAND 6.94% DUE 01-25-2038                               | 333,059.16    | 333,005.22    | 337,323.33    |
| * | SBYVMW06   | HILTON WORLDWIDE HLDGS INC COM NEW COM NEW                      | 1,585.00      | 200,356.40    | 288,612.65    |
|   | C994J31994 | HIPEP V - ASIA PACIFIC & REST OF WORLD PARTNERSHIP FUND         | 1.00          | 1.00          | 2,767.00      |
|   | C994J25992 | HIPEP VI - ASIA PACIFIC FUND L.P.                               | 1.00          | 1.00          | 31,257,545.00 |
|   | C994M11993 | HIPEP VI-EUROPEAN SMALL-MEDIUM BUYOUT FUND L.P.                 | 1.00          | 1.02          | 15,150,425.16 |
|   | C994J33990 | HIPEP VII ASIA PACIFIC FUND LP                                  | 17,609,469.00 | 17,609,469.00 | 48,768,394.24 |
|   | C994JM2991 | HIPEP VII Europe Fund L.P                                       | 1,750,591.46  | 1,820,506.18  | 21,687,837.94 |
| * | S6428725   | HIROSE ELECTRIC NPV                                             | 72.00         | 9,125.04      | 8,153.50      |
| * | SBR2HX09   | HISCOX ORD GBP0.085 (D)                                         | 16,457.00     | 210,854.03    | 221,122.72    |
| * | S6429405   | HITACHI CONSTRUCTION MACHINERY NPV                              | 249.00        | 5,622.18      | 6,582.66      |
| * | S6429104   | HITACHI NPV                                                     | 2,333.00      | 96,478.61     | 168,297.70    |
|   | S6429104   | HITACHI NPV                                                     | 5,500.00      | 234,455.26    | 396,758.41    |
| * | S64TXD23   | HKT TRUST AND HKT HK00.0005 SHARE STAPLED                       | 10,133.00     | 14,383.24     | 12,094.38     |
| * | SBBORD53   | HLTH CARE RET INC 6.5% DUE 03-15-2041                           | 100,000.00    | 106,247.00    | 110,522.00    |
|   | SBBORD53   | HLTH CARE RET INC 6.5% DUE 03-15-2041                           | 211,000.00    | 255,227.71    | 233,201.42    |
|   | SBBORD53   | HLTH CARE RET INC 6.5% DUE 03-15-2041                           | 260,000.00    | 285,161.00    | 287,357.20    |
| * | SBMXNK76   | HLTH CARE SVC CORP 3.2% DUE 06-01-2050                          | 1,775,000.00  | 1,735,981.02  | 1,262,735.00  |
|   | SBIN4573   | HOAG MEM HOSP 3.803% DUE 07-15-2052                             | 1,207,000.00  | 1,207,000.00  | 1,001,206.50  |
|   | SBIN4573   | HOAG MEM HOSP 3.803% DUE 07-15-2052                             | 160,000.00    | 160,000.00    | 132,720.00    |
| * | SBIN4573   | HOAG MEM HOSP 3.803% DUE 07-15-2052                             | 260,000.00    | 260,000.00    | 215,670.00    |
| * | S7110753   | HOLCIM LTD CHF2 (REGD)                                          | 1,337.00      | 69,002.33     | 104,875.83    |
|   | S7110753   | HOLCIM LTD CHF2 (REGD)                                          | 3,711.00      | 225,606.28    | 291,095.13    |
| * | S81DQCIQ5  | HOLMEN AB SER B NPV                                             | 189.00        | 9,684.09      | 7,983.58      |
| * | S2433530   | HOLOGIC INC COM                                                 | 1,515.00      | 10,359.00     | 108,246.75    |
|   | SBNRQK35   | HOME DEPOT INC 1.375% DUE 03-15-2031                            | 730,000.00    | 646,187.49    | 597,373.60    |
|   | SBNRQK46   | HOME DEPOT INC 2.375% 03-15-2051                                | 1,310,000.00  | 824,762.90    | 833,788.80    |
|   | SBNRQK46   | HOME DEPOT INC 2.375% 03-15-2051                                | 115,000.00    | 113,534.86    | 73,195.20     |
|   | SBNRQK46   | HOME DEPOT INC 2.375% 03-15-2051                                | 420,000.00    | 266,097.05    | 267,321.60    |
|   | SBMQCSM95  | HOME DEPOT INC 2.7% DUE 04-15-2030 REG                          | 835,000.00    | 760,009.72    | 761,461.55    |
|   | SBKDXL08   | HOME DEPOT INC 3.125% DUE 12-15-2049                            | 722,000.00    | 705,877.48    | 539,204.36    |
|   | SBKDXL08   | HOME DEPOT INC 3.125% DUE 12-15-2049                            | 648,000.00    | 686,999.76    | 483,978.24    |
|   | SBMQCSMC8  | HOME DEPOT INC 3.3% DUE 04-15-2040 REG                          | 365,000.00    | 362,144.90    | 303,096.00    |
|   | SBMQCSMC8  | HOME DEPOT INC 3.3% DUE 04-15-2040 REG                          | 240,000.00    | 238,122.67    | 199,296.00    |
|   | SBMQCSMC8  | HOME DEPOT INC 3.3% DUE 04-15-2040 REG                          | 240,000.00    | 238,122.67    | 199,296.00    |
|   | SBKBTZ69   | HOME DEPOT INC 3.35% DUE 04-15-2050 REG                         | 230,000.00    | 217,578.77    | 178,799.70    |
|   | SBKBTZ69   | HOME DEPOT INC 3.35% DUE 04-15-2050 REG                         | 330,000.00    | 326,525.97    | 256,538.70    |
|   | SBKBTZ69   | HOME DEPOT INC 3.35% DUE 04-15-2050 REG                         | 1,409,000.00  | 1,441,397.43  | 1,095,342.51  |
| * | SBKBTZ69   | HOME DEPOT INC 3.35% DUE 04-15-2050 REG                         | 457,000.00    | 506,843.56    | 355,267.23    |
| * | SBDGLXQ4   | HOME DEPOT INC 3.9% DUE 06-15-2047                              | 631,000.00    | 653,332.83    | 544,136.54    |
|   | SBDGLXQ4   | HOME DEPOT INC 3.9% DUE 06-15-2047                              | 756,000.00    | 694,527.84    | 653,929.04    |
|   | SBDGLXQ4   | HOME DEPOT INC 3.9% DUE 06-15-2047                              | 450,000.00    | 420,103.79    | 388,053.00    |
|   | SBDGLXQ4   | HOME DEPOT INC 3.9% DUE 06-15-2047                              | 623,000.00    | 701,548.08    | 537,237.82    |
| * | S89N1194   | HOME DEPOT INC 4.2% DUE 04-01-2043                              | 502,000.00    | 495,966.69    | 457,909.34    |
|   | S89N1194   | HOME DEPOT INC 4.2% DUE 04-01-2043                              | 494,000.00    | 495,645.69    | 450,611.98    |
|   | S89N1194   | HOME DEPOT INC 4.2% DUE 04-01-2043                              | 615,000.00    | 605,016.45    | 560,984.55    |
|   | SBYQF318   | HOME DEPOT INC 4.25% DUE 04-01-2046                             | 390,000.00    | 408,299.77    | 353,928.90    |
|   | SBYQF318   | HOME DEPOT INC 4.25% DUE 04-01-2046                             | 314,000.00    | 338,586.96    | 284,958.14    |
| * | SBYQF318   | HOME DEPOT INC 4.25% DUE 04-01-2046                             | 180,000.00    | 193,219.86    | 163,351.80    |
|   | SBR30BC4   | HOME DEPOT INC 4.4 DUE 03-15-2045 REG                           | 230,000.00    | 188,084.88    | 174,120.90    |
|   | SBR30BC4   | HOME DEPOT INC 4.4 DUE 03-15-2045 REG                           | 800,000.00    | 788,849.98    | 745,464.00    |
|   | SBH0FF46   | HOME DEPOT INC 4.5% DUE 12-06-2048                              | 195,000.00    | 249,661.06    | 184,421.25    |
|   | SBDDBL53   | HOME DEPOT INC 4.875 DUE 02-15-2044                             | 155,000.00    | 147,000.45    | 153,969.25    |
| * | SBDDBL53   | HOME DEPOT INC 4.875 DUE 02-15-2044                             | 770,000.00    | 759,728.56    | 764,879.50    |
|   | S83LDKX1   | HOME DEPOT INC 5.4% DUE 09-15-2040                              | 690,000.00    | 820,240.37    | 729,813.00    |
|   | SBBG0P95   | HOME DEPOT INC 5.875% DUE 12-16-2036                            | 450,000.00    | 502,665.11    | 502,072.00    |
|   | SBRNDP99   | HOME DEPOT INC 5.95% DUE 04-01-2041                             | 1,435,000.00  | 1,890,572.35  | 1,608,649.35  |
| * | S2434209   | HOME DEPOT INC COM                                              | 6,320.00      | 1,810,648.41  | 2,190,196.00  |
|   | S2434209   | HOME DEPOT INC COM                                              | 3,023.00      | 833,722.17    | 1,047,620.65  |
|   | SBR0TW08   | HOMER DEPOT INC SR NT 2.75% 09-15-2051                          | 154,000.00    | 101,444.42    | 105,854.98    |
|   | SBRMDP66   | HONDA AUTO 5.3% DUE 12-18-2029                                  | 420,000.00    | 419,998.82    | 427,165.00    |
|   | SBRMDP04   | HONDA AUTO RECEIVABLES OWNER TRUST SER 23-3 CL A3 5.41% 02-18-  | 214,000.00    | 213,955.87    | 216,705.71    |
|   | S6435145   | HONDA MOTOR CO NPV                                              | 97,000.00     | 933,790.78    | 1,008,667.90  |
| * | S6435145   | HONDA MOTOR CO NPV                                              | 11,887.00     | 110,221.74    | 123,608.61    |
|   | SBRMWG71   | HONEYWELL INTERNATIONAL INC 4.25% 01-15-2029                    | 1,345,000.00  | 1,339,869.70  | 1,348,470.10  |
|   | S2020459   | HONEYWELL INTL INC COM STK                                      | 4,061.00      | 162,251.72    | 222,502.31    |
|   | S2020459   | HONEYWELL INTL INC COM STK                                      | 4,217.00      | 782,488.09    | 884,347.07    |
| * | S6436557   | HONG KONG & CHINA GAS HKD0.25                                   | 28,979.00     | 43,631.86     | 22,192.91     |
|   |            | Hong Kong dollar                                                | 301.83        | 301.83        | 301.83        |
|   |            | Hong Kong dollar                                                | 12.16         | 12.16         | 12.16         |
|   |            | Hong Kong dollar                                                | 0.80          | 0.80          | 0.80          |
| * |            | Hong Kong dollar                                                | 9,440.94      | 9,440.94      | 9,440.94      |
| * | S6267359   | HONG KONG EXCHANGES & CLEAR                                     | 3,102.00      | 98,229.72     | 106,464.84    |
| * | S6267359   | HONG KONG EXCHANGES & CLEAR                                     | 4,000.00      | 146,891.02    | 137,285.41    |
| * | S6434915   | HONGKONG LAND HLD ORD US\$0.10(SINGAPORE REG)                   | 2,920.00      | 17,047.39     | 10,161.60     |
|   | S2437264   | HORMEL FOODS CORP COM                                           | 1,846.00      | 77,114.32     | 59,175.06     |
|   | SBKFP1M1   | HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051                    | 386,000.00    | 319,880.10    | 279,583.66    |
| * | SB3FF8W8   | HOSHIZAKI CORP                                                  | 262.00        | 9,990.11      | 9,591.30      |
|   | SBDH6XQ8   | HOST HOTELS & 3.875% DUE 04-01-2024                             | 300,000.00    | 298,725.00    | 297,954.00    |
|   | SBKPOLQ2   | HOST HOTELS & FIXED 3.5% DUE 09-15-2030                         | 1,300,000.00  | 1,244,196.82  | 1,162,739.00  |
| * | S2567503   | HOST HOTELS & RESORTS INC REIT                                  | 4,445.00      | 75,735.22     | 86,622.03     |
|   | S2567503   | HOST HOTELS & RESORTS INC REIT                                  | 10,435.00     | 188,146.40    | 203,169.45    |
| * | SBYQ3PM7   | HOULIHAN LOKEY INC CL A CL A                                    | 310.00        | 30,326.56     | 37,172.10     |
|   | SBR1W702   | HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC              | 224.00        | 14,800.27     | 19,163.20     |
|   | SBRMZQ09   | HOWARD UNIV 5.209% DUE 10-01-2052                               | 376,000.00    | 376,000.00    | 342,746.56    |
|   | SBLTFM17   | HOWMET AEROSPACE FIXED 6.875% DUE 05-01-2025                    | 832,100.00    | 842,100.00    | 849,941.50    |
|   | SBLJ8V2    | HOWMET AEROSPACE INC COM USD1.00 WI                             | 2,415.00      | 88,358.86     | 130,699.80    |
|   | SBLJ8V2    | HOWMET AEROSPACE INC COM USD1.00 WI                             | 5,495.00      | 284,855.51    | 297,389.40    |
| * | S6441506   | HOYA CORP NPV                                                   | 881.00        | 68,623.19     | 110,140.62    |
| * | SBMKCS57   | HP ENTERPRISE CD 5.9% 10-01-2024                                | 1,200,000.00  | 1,299,142.00  | 1,302,847.00  |
|   | SBR7Q4A2   | HP INC 5.5% DUE 01-15-2033                                      | 1,675,000.00  | 1,670,460.30  | 1,720,995.50  |
|   | SBYKXDS2   | HP INC COM                                                      | 5,474.00      | 181,932.58    | 164,712.66    |
|   | SBKPHXY0   | HP INCORPORATION NT 4% 04-15-2029                               | 1,200,000.00  | 1,197,339.78  | 1,166,268.00  |
| * | SBRPN011   | HSBC BK USA 5.875 11-01-2034                                    | 275,000.00    | 276,089.00    | 282,672.50    |
| * | SBR6RW01   | HSBC BK USA N A 7 DUE 01-15-2029                                | 3,660,000.00  | 5,112,982.70  | 4,248,564.60  |
| * | SBR6RW01   | HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035 | 250,000.00    | 247,130.00    | 248,942.50    |
|   | S0540528   | HSBC HLDGS ORD US\$0.50(UK REG)                                 | 125,989.00    | 839,085.96    | 1,020,681.50  |
| * | S0540528   | HSBC HLDGS ORD US\$0.50(UK REG)                                 | 49,907.00     | 397,551.82    | 404,314.32    |
|   | SBN44818   | HSBC HLDGS PLC .976% DUE 05-19-2025 REG                         | 1,200,000.00  | 1,198,404.00  | 1,176,120.00  |
|   | SBNHPS58   | HSBC HLDGS PLC 1.589% DUE 05-24-2027 REG                        | 1,020,000.00  | 1,020,000.00  | 934,554.60    |
|   | SBNXNB00   | HSBC HLDGS PLC 2.099% DUE 06-04-2026                            | 700,000.00    | 700,000.00    | 666,505.00    |
|   | SBNH1T11   | HSBC HLDGS PLC 2.357% DUE 08-18-2031 REG                        | 559,000.00    | 559,000.00    | 464,467.51    |
|   | SBN44807   | HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG                        | 1,223,000.00  | 1,223,000.00  | 1,021,792.04  |
| * | SBNCLVR4   | HSBC HLDGS PLC 2.999% DUE 03-10-2026                            | 7,430,000.00  | 7,188,624.27  | 7,206,951.94  |
|   | SBRK2075   | HSBC HLDGS PLC 3.803% 03-11-2025                                | 985,000.00    | 946,604.70    | 981,069.85    |
|   | SBRK2075   | HSBC HLDGS PLC 3.803% 03-11-2025                                | 960,000.00    | 960,000.00    | 758,962.60    |
|   | SBRK2075   | HSBC HLDGS PLC 3.803% 03-11-2025                                | 900,000.00    | 900,000.00    | 896,409.00    |
|   | SBD0QRM9   | HSBC HLDGS PLC 3.9% DUE 05-25-2026                              | 1,300,000.00  | 1,295,411.00  | 1,266,317.00  |
|   | SBLID4R5   | HSBC HLDGS PLC 3.973% 05-22-2030                                | 640,000.00    | 640,000.00    | 598,348.80    |
|   | SBLID4R5   | HSBC HLDGS PLC 3.973% 05-22-2030                                | 484,000.00    | 422,934.70    | 452,501.28    |
|   | SBR243H2   | HSBC HLDGS PLC 4.041% 03-13-2028                                | 500,000.00    | 500,000.00    | 482,090.00    |
|   | SBR243H2   | HSBC HLDGS PLC 4.041% 03-13-2028                                | 1,015,000.00  | 1,081,015.60  | 978,642.70    |
|   | SBR7Q4Q6   | HSBC HLDGS PLC 4.18% DUE 12-09-2025 REG                         | 1,000,000.00  | 979,340.00    | 986,420.00    |
|   | SBRQZ5W7   | HSBC HLDGS PLC 6.1% DUE 01-14-2042                              | 330,000.00    | 329,787.35    | 375,978.90    |
|   | SBR81093   | HSBC HLDGS PLC 6.25% 05-09-2034                                 | 1,160,000.00  | 1,162,499.20  | 1,231,119.60  |
|   | C404280A76 | HSBC HLDGS PLC 6.375% DUE 03-29-2049                            | 1,200,000.00  | 1,200,000.00  | 1,186,554.88  |
|   | SBRN01F9   | HSBC HLDGS PLC 6.5% DUE 09-15-2037                              | 2,020,000.00  | 2,425,493.32  | 2,185,175.40  |
|   | SBRPXD06   | HSBC HLDGS PLC 6.547% 06-20-2034                                | 820,000.00    | 820,000.00    | 858,810.60    |
|   | SBRPXD06   | HSBC HLDGS PLC 6.547% 06-20-2034                                | 3,470,000.00  | 3,407,487.61  | 3,634,235.10  |
|   | SBRPXD06   | HSBC HLDGS PLC 6.547% 06-20-2034                                | 745,000.00    | 748,243.86    | 780,260.85    |
| * | SBRQHNZP2  | HSBC HLDGS PLC 7.399% 11-13-2034                                | 1,140,000.00  | 1,140,000.00  | 1,251,526.20  |
|   | SBRQHNZP2  | HSBC HLDGS PLC 7.399% 11-13-2034                                | 1,980,000.00  | 1,980,000.00  | 2,173,703.40  |
|   | SBRQHNZP2  | HSBC HLDGS PLC 7.399% 11-13-2034                                | 1,280,000.00  | 1,281,729.75  | 1,405,222.40  |
|   | SBRQHNZP2  | HSBC HLDGS PLC 7.399% 11-13-2034                                | 665,000.00    | 665,409.40    | 730,056.95    |
|   | SBRQHNZP2  | HSBC HLDGS PLC 7.399% 11-13-2034                                | 2,027,000.00  | 2,027,000.00  | 2,225,301.41  |
|   | SBRQHNZP2  | HSBC HLDGS PLC 7.399% 11-13-2034                                | 486,000.00    | 486,000.00    | 533,545.38    |
|   | SBRQHNZP2  | HSBC HLDGS PLC 7.399% 11-13-2034                                | 784,000.00    | 784,000.00    | 860,698.72    |
|   | SBRG5XK16  | HSBC HLDGS PLC 7.625% DUE 05-17-2032                            | 400,000.00    | 530,505.62    | 437,576.00    |
|   | SBRG5XK16  | HSBC HLDGS PLC 7.625% DUE 05-17-2032                            | 520,000.00    | 689,657.31    | 568,848.80    |
|   | SBRGQJG13  | HSBC HLDGS PLC FIXED 4.762% DUE 03-29-2033                      | 5,200,000.00  | 4,752,440.00  | 4,851,808.00  |
|   | SBRM1Y4R8  | HSBC HLDGS PLC FLTG RT 5.206% DUE 08-17-2029                    | 1,224,000.00  | 1,224,000.00  | 1,248,946.60  |
|   | SBRM50T6   | HSBC HLDGS PLC FLTG RT 5.887% DUE 11-07-2025                    | 440,000.00    | 440,090.13    | 428,978.00    |
|   | SBRM9VWR8  | HSBC HLDGS PLC FLTG RT 2.871% DUE 11-22-2032                    | 800,000.00    | 800,000.00    | 666,576.00    |
|   | SBRF0TH11  | HSBC HLDGS PLC FLTG RT 4.292% DUE 09-12-2026                    | 1,810,000.00  | 1,747,500.70  | 1,772,333.90  |
|   | SBLGY597   | HSBC HLDGS PLC FLTG RT 5.887% DUE 08-14-2027                    | 1,555,000.00  | 1,555,000.00  | 1,577,811.85  |
|   | SBLGY597   | HSBC HLDGS PLC FLTG RT 5.                                       |               |               |               |

|  |            |                                                                    |                |               |               |
|--|------------|--------------------------------------------------------------------|----------------|---------------|---------------|
|  | SBO74Q75   | HSBC HOLDINGS PLC 4.75% 06-09-2028                                 | 2,500,000.00   | 2,500,000.00  | 2,466,400.00  |
|  | SBO74Q75   | HSBC HOLDINGS PLC 4.75% 06-09-2028                                 | 2,374,000.00   | 2,378,820.00  | 2,342,093.44  |
|  | SBP4Z81    | HSBC HOLDINGS PLC 5.402% DUE 08-11-2033                            | 1,300,000.00   | 1,300,000.00  | 1,307,891.00  |
|  | SBP4Z81    | HSBC HOLDINGS PLC 5.402% DUE 08-11-2033                            | 6,200,000.00   | 6,095,088.00  | 6,237,634.00  |
|  | SBPH14M0   | HSBC HOLDINGS PLC 6.161% 03-09-2029                                | 670,000.00     | 670,000.00    | 692,143.50    |
|  | SBPH14Q4   | HSBC HOLDINGS PLC 6.332% 03-09-2044                                | 1,976,000.00   | 1,959,649.03  | 2,137,399.68  |
|  | SBPH14Q4   | HSBC HOLDINGS PLC 6.332% 03-09-2044                                | 1,045,000.00   | 1,079,853.85  | 1,130,355.60  |
|  | SBPH14Q4   | HSBC HOLDINGS PLC 6.332% 03-09-2044                                | 1,020,000.00   | 1,020,000.00  | 1,103,313.60  |
|  | SBPH14Q4   | HSBC HOLDINGS PLC 6.332% 03-09-2044                                | 1,270,893.29   | 1,270,893.29  | 1,383,468.72  |
|  | SBPH14Q4   | HSBC HOLDINGS PLC 6.332% 03-09-2044                                | 930,000.00     | 943,632.90    | 1,005,962.40  |
|  | SBPH14Q4   | HSBC HOLDINGS PLC 6.332% 03-09-2044                                | 1,490,000.00   | 1,499,892.68  | 1,611,703.20  |
|  | S6158163   | HSBC HOLDINGS PLC ORD US\$0.50/HONGKONG REG                        | 10,265.00      | 82,562.72     | 82,818.83     |
|  | S8F7G553   | HUBBELL INC COM                                                    | 328.00         | 64,461.49     | 107,889.04    |
|  | S8F7J3B3   | HUBSPOT INC COM                                                    | 294.00         | 163,143.81    | 170,678.76    |
|  | S8F7J3B3   | HUBSPOT INC COM                                                    | 187.00         | 85,150.00     | 108,560.98    |
|  | S8J58N93   | HUDSON PAC PTYYS L 6.5% DUE 04-01-2029                             | 500,000.00     | 493,315.00    | 408,670.00    |
|  | S6805317   | HULIC COMPANY LTD                                                  | 1,025.00       | 9,662.17      | 10,734.95     |
|  | S8B9G959   | HUMANA INC 3.125% 08-15-2029                                       | 640,000.00     | 581,465.60    | 594,188.80    |
|  | S8B9G980   | HUMANA INC 4.62% DUE 12-01-2042                                    | 1,250,000.00   | 1,265,044.85  | 1,145,625.00  |
|  | S8B9GK80   | HUMANA INC 4.62% DUE 12-01-2042                                    | 180,000.00     | 182,796.39    | 164,970.00    |
|  | SBOZICM9   | HUMANA INC 4.95% DUE 10-01-2044                                    | 180,000.00     | 184,154.53    | 171,075.60    |
|  | SBOZICM9   | HUMANA INC 4.95% DUE 10-01-2044                                    | 450,000.00     | 448,057.47    | 427,689.00    |
|  | S8QMS288   | HUMANA INC 5.5% 03-15-2053                                         | 255,000.00     | 248,145.22    | 264,853.20    |
|  | S8QMS288   | HUMANA INC 5.5% 03-15-2053                                         | 600,000.00     | 578,586.00    | 623,184.00    |
|  | S8QMS288   | HUMANA INC 5.5% 03-15-2053                                         | 160,000.00     | 154,289.60    | 166,182.40    |
|  | S8P8JTP1   | HUMANA INC 5.75% DUE 03-01-2028                                    | 3,400,000.00   | 3,436,202.25  | 3,539,060.00  |
|  | S8P8JTO2   | HUMANA INC 5.875% DUE 03-01-2033                                   | 1,170,000.00   | 1,164,243.60  | 1,248,214.50  |
|  | S8P8JTO2   | HUMANA INC 5.875% DUE 03-01-2033                                   | 900,000.00     | 895,572.00    | 960,165.00    |
|  | S8N12KQ1   | HUMANA INC 5.95% 03-15-2034                                        | 940,000.00     | 940,000.00    | 1,008,037.20  |
|  | S8N12KQ1   | HUMANA INC 5.95% 03-15-2034                                        | 550,000.00     | 541,887.50    | 589,809.00    |
|  | S8N12KQ1   | HUMANA INC 5.95% 03-15-2034                                        | 275,000.00     | 270,943.75    | 294,904.50    |
|  | S8N12KQ1   | HUMANA INC 5.95% 03-15-2034                                        | 335,000.00     | 350,420.05    | 359,247.30    |
|  | S8T7R077   | HUMANA INC 8.15% DUE 06-15-2038                                    | 1,896,000.00   | 2,546,372.69  | 2,314,769.52  |
|  | S2445063   | HUMANA INC COM                                                     | 423.00         | 193,378.54    | 193,653.63    |
|  | S2445063   | HUMANA INC COM                                                     | 792.00         | 357,498.79    | 362,585.52    |
|  | S8Y2KXV4   | HUMANA INC FIXED 3.95% DUE 03-15-2027                              | 500,000.00     | 499,385.00    | 489,245.00    |
|  | S8N12KP0   | HUMANA INC SR NT 5.75% 12-01-2028                                  | 465,000.00     | 464,209.50    | 485,920.35    |
|  |            | Hungarian forint                                                   | (9.57)         | (9.57)        | (9.57)        |
|  |            | Hungarian forint                                                   | 3.23           | 3.23          | 3.23          |
|  | S2445416   | HUNT J B TRANS SVCS INC COM                                        | 517.00         | 85,948.41     | 103,265.58    |
|  | S8PJ4P3    | HUNTINGTON BANCSHARES INC 6.208% 08-21-2029                        | 156,000.00     | 160,302.48    | 160,882.80    |
|  | S8PJ4P3    | HUNTINGTON BANCSHARES INC 6.208% 08-21-2029                        | 510,000.00     | 510,000.00    | 525,963.00    |
|  | S8PJ4P3    | HUNTINGTON BANCSHARES INC 6.208% 08-21-2029                        | 1,120,000.00   | 1,120,000.00  | 1,258,186.00  |
|  | S2445966   | HUNTINGTON BANCSHARES INC COM                                      | 9,085.00       | 111,025.07    | 115,612.08    |
|  | S8LD1D03   | HUNTINGTON FLTG RT 5.032% DUE 05-17-2033                           | 144,000.00     | 137,252.16    | 139,793.76    |
|  | S84055C9   | HUNTINGTON INGALLS INDS INC COM                                    | 253.00         | 55,121.71     | 65,688.92     |
|  | S8P38X75   | HUNTINGTON NATL BK FLTG RT 5.699% DUE 11-18-2025                   | 900,000.00     | 900,000.00    | 887,751.00    |
|  | S8LD5982   | HUNTINGTON NATL BK MD 4.008% DUE 05-16-2025 BE0                    | 910,000.00     | 879,927.57    | 896,495.60    |
|  | S8DTSMAH   | HUNTSMAH CORP COM                                                  | 1,085.00       | 84,473.03     | 27,266.05     |
|  | S8F8T039   | HUNTSMAH INTL LLC 4.5% 05-01-2029                                  | 200,000.00     | 200,656.75    | 193,052.00    |
|  | S812PJ24   | HUSQVARNA AB SERB NPV                                              | 922.00         | 7,870.40      | 7,591.65      |
|  | S8YV6552   | HYATT HOTELS CORP 4.375% 09-15-2028                                | 100,000.00     | 99,905.77     | 97,142.00     |
|  | S8YV6552   | HYATT HOTELS CORP 4.375% 09-15-2028                                | 1,300,000.00   | 1,298,258.00  | 1,262,846.00  |
|  | S8S82814   | HYATT HOTELS CORP COM CL A COM CL A                                | 285.00         | 13,989.88     | 37,166.85     |
|  | S8YXJY19   | HYDRO ONE LTD COM NPV                                              | 5,382.00       | 117,876.94    | 162,039.59    |
|  | S8YXJY19   | HYDRO ONE LTD COM NPV                                              | 894.00         | 17,584.41     | 26,916.27     |
|  | C44934KAC8 | HYUNDAI AUTO 3.8% DUE 01-15-2026                                   | 73,964.57      | 73,948.25     | 72,315.30     |
|  | C44939A4E4 | HYUNDAI AUTO 1.03% DUE 12-15-2027                                  | 344,000.00     | 343,990.88    | 323,496.82    |
|  | C44977AD0  | HYUNDAI AUTO 2.22% DUE 10-15-2026                                  | 635,094.63     | 635,094.63    | 611,174.48    |
|  | C448979AE4 | HYUNDAI AUTO 4.48% DUE 07-17-2028                                  | 385,000.00     | 384,957.27    | 382,499.58    |
|  | C448980AE2 | HYUNDAI AUTO LEASE SECURITIZATION T NT CL A 4.144A 5.17% 04-15-202 | 142,000.00     | 141,985.49    | 142,183.30    |
|  | C448980AE2 | HYUNDAI AUTO LEASE SECURITIZATION T NT CL A 4.144A 5.17% 04-15-202 | 427,000.00     | 426,956.36    | 427,551.18    |
|  | C44833XAD9 | HYUNDAI AUTO RECEIVABLES TR SER 23-B CL A3 5.7% 04-17-2028         | 219,000.00     | 218,990.50    | 221,989.83    |
|  | C44933XAD9 | HYUNDAI AUTO RECEIVABLES TR SER 23-B CL A3 5.7% 04-17-2028         | 82,096.72      | 82,096.72     | 84,133.13     |
|  | C44918CAE2 | HYUNDAI AUTO RECEIVABLES TRUST SER 23-C CL A4 5.55% DUE 12-17-2025 | 176,000.00     | 175,945.72    | 180,851.85    |
|  | S8OC6Z61   | HYUNDAI CAP AMER 6.5% DUE 01-16-2029                               | 443,000.00     | 441,305.86    | 468,313.02    |
|  | S8OC6Z61   | HYUNDAI CAP AMER 6.5% DUE 01-16-2029                               | 710,000.00     | 707,110.30    | 750,569.20    |
|  | S8N7K4K4   | HYUNDAI CAP AMER NAUTL TERM NTS TRANCHER TR 00052 5.6% 03-30-      | 602,000.00     | 605,088.00    | 611,174.48    |
|  | S6451055   | HYUNDAI MOTOR CO IRW500 005380                                     | 167.00         | 17,571.07     | 26,387.53     |
|  | S8Y74657   | I/O FEDERAL NATIONAL MORTGAGE ASSN REMICFLTG RT DUE 03-25-2042     | 185,120.68     | 25,246.56     | 110,373.79    |
|  | C1316A65W0 | I/O FEDERAL NATL MTG ASSN QD REMIC PASS THR TR SER 2012-74 CL 0A1  | 16,829.13      | 1,488.21      | 14,755.32     |
|  | C1319CTCW9 | I/O FHLMC MULTICLASS 3242 CL SC FLTG 11-15-2036                    | 178,742.61     | 24,531.32     | 16,627.70     |
|  | C13176ZD93 | I/O FHLMC MULTICLASS SER 4203 CL PS 09-15-2042                     | 115,028.10     | 8,739.70      | 9,401.55      |
|  | S8Y74818   | I/O FNMA 407 CL 12 5% 01-2029                                      | 429,498.48     | 2,835.00      | 2,835.00      |
|  | C13140HSW6 | I/O FNMA POOL #BL1567 3.55% DUE 02-01-2029 BE0                     | 1,766,000.00   | 1,998,132.42  | 1,680,196.74  |
|  | S8Y74884   | I/O FNMA SER 407 CL C10 5% 01-25-2038                              | 108,034.72     | 14,982.36     | 15,711.80     |
|  | C83767G9G9 | I/O GNMA 2010-155 REMIC PASS THRU CL I/O DUE 06-16-2039            | 1.00           | -             | -             |
|  | S8J2H137   | IA FINANCIAL CORP COM NPV                                          | 259.00         | 13,363.72     | 17,742.66     |
|  | S8J2H137   | IA FINANCIAL CORP COM NPV                                          | 1,661.00       | 80,221.99     | 113,785.93    |
|  | S8NDYF48   | IAC INC COM NEW                                                    | 497.00         | 34,539.10     | 26,032.86     |
|  | S8Z88C92   | IBERDROLA SA EURO 7% 15,460.00                                     | 131,355.53     | 202,714.54    | -             |
|  | S8Z88C92   | IBERDROLA SA EURO 7% 18,119.00                                     | 219,130.26     | 237,579.87    | -             |
|  | S6456102   | IBIDEN CO LTD NPV 777.00                                           | 13,566.22      | 15,077.88     | -             |
|  | S8BLTY12   | IBM CORP 4.15% DUE 07-27-2027 BE0                                  | 5,250,000.00   | 5,204,694.95  | 5,195,242.50  |
|  | S8OX7Z66   | IBM CORP 4.5% DUE 02-06-2026                                       | 1,500,000.00   | 1,485,195.00  | 1,496,250.00  |
|  | 751999905  | IBM CUSTOM CASH FUND                                               | 32,952,721.45  | 32,952,721.45 | 32,952,721.45 |
|  | S9K67YCU   | ICE_CDS BOFAGBZU 06/20/2024 SELL AT&T INC 2.45% 06/30/2 SWPCOHW    | 2,400,000.00   | -             | 7,480.56      |
|  | S9K67YCU   | ICE_CDS BOFAGBZU 06/20/2024 SELL AT&T INC 2.45% 06/30/2 SWPCOHW    | (2,400,000.00) | -             | -             |
|  | S9KYL4JU   | ICE_CDS BOFAGBZU 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOKO    | 3,400,000.00   | -             | 32,195.28     |
|  | S9KYL4JU   | ICE_CDS BOFAGBZU 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOKO    | 200,000.00     | -             | 1,893.84      |
|  | S9KYL4L4   | ICE_CDS BOFAGBZU 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOKO    | (200,000.00)   | -             | -             |
|  | S9KYL4L4   | ICE_CDS BOFAGBZU 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOKO    | (3,400,000.00) | -             | -             |
|  | S9L18CKU   | ICE_CDS BOFAGBZU 06/20/2026 SELL DEVON ENERGY CORPORATI SWPCOK     | (300,000.00)   | -             | -             |
|  | S9L18CKU   | ICE_CDS BOFAGBZU 06/20/2026 SELL DEVON ENERGY CORPORATI SWPCOK     | 300,000.00     | -             | 3,026.97      |
|  | S9KXFL2U   | ICE_CDS BOFAGBZU 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOIY5   | 2,000,000.00   | -             | 34,257.40     |
|  | S9KXFL2L   | ICE_CDS BOFAGBZU 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOIY5   | (2,000,000.00) | -             | -             |
|  | S9L88RQJ   | ICE_CDS BOFAGBZU 06/20/2026 SELL VERIZON COMMUNICATIONS SWPCO      | 400,000.00     | -             | 4,229.96      |
|  | S9L88RQJ   | ICE_CDS BOFAGBZU 06/20/2026 SELL VERIZON COMMUNICATIONS SWPCO      | (400,000.00)   | -             | -             |
|  | S9L8PFTU   | ICE_CDS BOFAGBZU 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPCOKW    | 300,000.00     | -             | 5,148.87      |
|  | S9L6PFLF   | ICE_CDS BOFAGBZU 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPCOKW    | (300,000.00)   | -             | -             |
|  | S9M1E1DU   | ICE_CDS BOFAGBZU 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPCOLX4   | 100,000.00     | -             | 1,041.98      |
|  | S9M1E1DU   | ICE_CDS BOFAGBZU 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPCOLX4   | 900,000.00     | -             | 9,377.82      |
|  | S9M1E1DU   | ICE_CDS BOFAGBZU 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPCOLX4   | (900,000.00)   | (2,844.25)    | -             |
|  | S9M1E1DU   | ICE_CDS BOFAGBZU 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPCOLX4   | (900,000.00)   | (312.69)      | -             |
|  | S9L2M07L   | ICE_CDS BOFAGBZU 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPCOLU    | (550,000.00)   | -             | -             |
|  | S9L2M07L   | ICE_CDS BOFAGBZU 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPCOLU    | (950,000.00)   | -             | -             |
|  | S9L2M07U   | ICE_CDS BOFAGBZU 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPCOLU    | 950,000.00     | 130,874.04    | 140,472.51    |
|  | S9L2M07U   | ICE_CDS BOFAGBZU 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPCOLU    | 550,000.00     | 68,798.24     | 81,326.19     |
|  | S9L2K8JL   | ICE_CDS BOFAGBZU 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPCOLR69  | (900,000.00)   | (16,865.33)   | -             |
|  | S9L2K8JL   | ICE_CDS BOFAGBZU 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPCOLR69  | 900,000.00     | -             | 11,666.43     |
|  | S9LZFHPL   | ICE_CDS BOFAGBZU 06/20/2028 SELL VERIZON COMMUNICATIONS SWPCO      | (2,700,000.00) | (1,467.45)    | -             |
|  | S9LZFHPU   | ICE_CDS BOFAGBZU 06/20/2028 SELL VERIZON COMMUNICATIONS SWPCO      | 2,700,000.00   | 6,615.91      | 33,679.26     |
|  | S9L88QML   | ICE_CDS BOFAGBZU 12/20/2024 SELL BOEING CO 2.6% 10/30/2 SWPCOLZ    | (900,000.00)   | -             | -             |
|  | S9L88QML   | ICE_CDS BOFAGBZU 12/20/2024 SELL BOEING CO 2.6% 10/30/2 SWPCOLZ    | 900,000.00     | -             | 6,629.85      |
|  | S9L88QKL   | ICE_CDS BOFAGBZU 12/20/2024 SELL CONSTELLATION EN GEN L SWPCOIV1   | (1,000,000.00) | -             | -             |
|  | S9L88QKU   | ICE_CDS BOFAGBZU 12/20/2024 SELL CONSTELLATION EN GEN L SWPCOIV1   | 1,000,000.00   | -             | 7,103.60      |
|  | S9L88P0L   | ICE_CDS BOFAGBZU 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ89   | (400,000.00)   | -             | -             |
|  | S9L88P0U   | ICE_CDS BOFAGBZU 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ89   | 400,000.00     | -             | 3,402.00      |
|  | S9L8AYTU   | ICE_CDS BOFAGBZU 12/20/2026 SELL AMERICAN INTL GROUP 6 SWPCOKL7    | 1,100,000.00   | -             | 18,298.61     |
|  | S9L8AYTL   | ICE_CDS BOFAGBZU 12/20/2026 SELL AMERICAN INTL GROUP 6 SWPCOKL7    | (1,100,000.00) | -             | -             |
|  | S9L2DZEL   | ICE_CDS BOFAGBZU 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKB6   | (3,400,000.00) | -             | -             |
|  | S9L2DZEL   | ICE_CDS BOFAGBZU 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKB6   | (500,000.00)   | -             | -             |
|  | S9L2DZUJ   | ICE_CDS BOFAGBZU 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKB6   | 500,000.00     | -             | 7,932.35      |
|  | S9L2DZUJ   | ICE_CDS BOFAGBZU 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKB6   | 3,400,000.00   | -             | 53,939.98     |
|  | S9L3GLCL   | ICE_CDS BOFAGBZU 12/20/2026 SELL DEVON ENERGY CORPORATI SWPCOK     | (1,000,000.00) | -             | -             |
|  | S9L3GLCU   | ICE_CDS BOFAGBZU 12/20/2026 SELL DEVON ENERGY CORPORATI SWPCOK     | 1,000,000.00   | -             | 10,182.50     |
|  | S9L88REU   | ICE_CDS BOFAGBZU 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPCOKK7   | 1,000,000.00   | -             | 12,858.40     |
|  | S9L88REL   | ICE_CDS BOFAGBZU 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPCOKK7   | (1,000,000.00) | -             | -             |
|  | S9LAMV6U   | ICE_CDS BOFAGBZU 12/20/2026 SELL GENERAL MOTORS CO 4% 0 SWPCOK     | 240,000.00     | -             | 53,908.77     |
|  | S9LAMV6U   | ICE_CDS BOFAGBZU 12/20/2026 SELL GENERAL MOTORS CO 4% 0 SWPCOK     | (240,000.00)   | -             | 27,527.88     |
|  | S9LAMV6L   | ICE_CDS BOFAGBZU 12/20/2026 SELL GENERAL MOTORS CO 4% 0 SWPCOK     | 240,000.00     | -             | -             |
|  | S9LAMV6L   | ICE_CDS BOFAGBZU 12/20/2026 SELL GENERAL MOTORS CO 4% 0 SWPCOK     | (470,000.00)   | -             | -             |
|  | S9L50BAU   | ICE_CDS BOFAGBZU 12/20/2026 SELL HESS CORP 3.5% 07/15/2 SWPCOKJL7  | 1,600,000.00   | -             | 26,233.92     |
|  | S9L50BAU   | ICE_CDS BOFAGBZU 12/20/2026 SELL HESS CORP 3.5% 07/15/2 SWPCOKJL7  | 2,000,000.00   | -             | 32,792.40     |
|  | S9L50BAL   | ICE_CDS BOFAGBZU 12/20/2026 SELL HESS COR                          |                |               |               |

|   |             |                      |                                                               |                   |                |                |
|---|-------------|----------------------|---------------------------------------------------------------|-------------------|----------------|----------------|
|   | S9L8BN2U    | ICE                  | CDS BOFAGB2U 20/06/2024 SELL ROLLS-ROYCE PLC 2.125% SWPC00F1  | 2,100,000.00      | -              | 9,004.40       |
|   | S9K6TYGL    | ICE                  | CDS BOFAGB2U 20/06/2024 SELL VODAFONE GROUP PLC 1% SWPC01     | (1,300,000.00)    | -              | -              |
|   | S9K6TYGU    | ICE                  | CDS BOFAGB2U 20/06/2024 SELL VODAFONE GROUP PLC 1% SWPC01     | 1,300,000.00      | -              | 6,118.84       |
|   | S9L8BRSL    | ICE                  | CDS BOFAGB2U 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPC03    | (800,000.00)      | -              | -              |
|   | S9L8BRSL    | ICE                  | CDS BOFAGB2U 20/06/2028 SELL BRITISH TELECOMMUNICAT SWPC03    | 800,000.00        | -              | 11,990.49      |
|   | S9L8BRJL    | ICE                  | CDS BOFAGB2U 20/06/2028 SELL TELEFONICA EMISIONES 5 SWPC0K3   | (1,600,000.00)    | -              | -              |
|   | S9L8BRJL    | ICE                  | CDS BOFAGB2U 20/06/2028 SELL TELEFONICA EMISIONES 5 SWPC0K3   | 1,600,000.00      | -              | 29,274.99      |
|   | S9L8BRNL    | ICE                  | CDS BOFAGB2U 20/06/2028 SELL TESCO PLC 6.125% 02/24 SWPC0K3K1 | (300,000.00)      | -              | -              |
|   | S9L8BRNJ    | ICE                  | CDS BOFAGB2U 20/06/2028 SELL TESCO PLC 6.125% 02/24 SWPC0K3K1 | 300,000.00        | -              | 6,445.00       |
|   | S9L8BRCU    | ICE                  | CDS BOFAGB2U 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3   | 1,000,000.00      | -              | 3,292.74       |
|   | S9L8BRCL    | ICE                  | CDS BOFAGB2U 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3   | (1,000,000.00)    | -              | -              |
|   | S9K6K2ZU    | ICE                  | CDS BOFAGB2U 20/12/2024 SELL BRITISH TELECOMMUNICAT SWPC03    | 1,300,000.00      | -              | 11,496.11      |
|   | S9K6K2ZL    | ICE                  | CDS BOFAGB2U 20/12/2024 SELL BRITISH TELECOMMUNICAT SWPC03    | (1,300,000.00)    | -              | -              |
|   | S9K99NGL    | ICE                  | CDS BOFAGB2U 20/12/2027 SELL TESCO PLC 6.125% 02/24 SWPC01TG  | 400,000.00        | -              | -              |
|   | S9K99NGU    | ICE                  | CDS BOFAGB2U 20/12/2027 SELL TESCO PLC 6.125% 02/24 SWPC01TG  | 400,000.00        | -              | 8,871.27       |
|   | S9J7TAEL    | ICE                  | CDS BOFAGB2U 06/20/2024 SELL CDX.EM.31 SWPCHY94               | (430,000.00)      | -              | -              |
|   | S9J7TAEU    | ICE                  | CDS BOFAGB2U 06/20/2024 SELL CDX.EM.31 SWPCHY94               | 430,000.00        | -              | 1,822.86       |
|   | S9LSXMUU    | ICE                  | CDS BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9           | 100,000.00        | 37.19          | 1,953.78       |
|   | S9LSXMLL    | ICE                  | CDS BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 SWPC0KSK9           | (100,000.00)      | -              | -              |
|   | S9L2S17L    | ICE                  | CDS BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 SWPC0LP06           | (500,000.00)      | -              | -              |
|   | S9L2S17U    | ICE                  | CDS BOFAGB2U 06/20/2028 SELL CDX.NA.IG.40 SWPC0LP06           | 500,000.00        | 4,419.59       | 10,166.35      |
|   | S9L2MFKL    | ICE                  | CDS BOFAGB2U 06/20/2033 SELL CDX.NA.IG.40 SWPC0LPP9           | (1,000,000.00)    | (9,391.08)     | -              |
|   | S9L2MFKU    | ICE                  | CDS BOFAGB2U 06/20/2033 SELL CDX.NA.IG.40 SWPC0LPP9           | 1,000,000.00      | -              | 4,323.80       |
|   | S9L8B87L    | ICE                  | CDS BOFAGB2U 12/20/2025 SELL CDX.EM.34 SWPC0J14               | 460,000.00        | -              | -              |
|   | S9L8B87U    | ICE                  | CDS BOFAGB2U 12/20/2025 SELL CDX.EM.34 SWPC0J14               | (460,000.00)      | -              | (9,036.47)     |
|   | S9L23BUU    | ICE                  | CDS BOFAGB2U 12/20/2026 SELL CDX.EM.36 SWPC0KCO0              | 552,000.00        | -              | -              |
|   | S9L23BUU    | ICE                  | CDS BOFAGB2U 12/20/2026 SELL CDX.EM.36 SWPC0KCO0              | (552,000.00)      | -              | (3,342.47)     |
|   | S9L94CBL    | ICE                  | CDS BOFAGB2U 12/20/2027 SELL CDX.NA.IG.39 SWPC0AB90           | (100,000.00)      | -              | -              |
|   | S9L94CBU    | ICE                  | CDS BOFAGB2U 12/20/2027 SELL CDX.NA.IG.39 SWPC0AB90           | 100,000.00        | 1,243.93       | 1,939.06       |
|   | S9M3BRGU    | ICE                  | CDS BOFAGB2U 12/20/2028 SELL CDX.EM.40 SWPC0M363              | 200,000.00        | -              | -              |
|   | S9M3BRGL    | ICE                  | CDS BOFAGB2U 12/20/2028 SELL CDX.EM.40 SWPC0M363              | (200,000.00)      | (10,043.34)    | (5,731.64)     |
|   | S9M3F2BU    | ICE                  | CDS BOFAGB2U 12/20/2028 SELL CDX.NA.HY.41 SWPC0M439           | (1,386,000.00)    | -              | -              |
|   | S9M3F2BU    | ICE                  | CDS BOFAGB2U 12/20/2028 SELL CDX.NA.HY.41 SWPC0M439           | 1,386,000.00      | 17,030.20      | 82,774.28      |
|   | S9M3BRMU    | ICE                  | CDS BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330           | 29,900,000.00     | 362,765.53     | 588,279.51     |
|   | S9M3BRMU    | ICE                  | CDS BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330           | 1,700,000.00      | 25,331.98      | 33,447.33      |
|   | S9M3BRAL    | ICE                  | CDS BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330           | (1,700,000.00)    | -              | -              |
|   | S9M3BRAL    | ICE                  | CDS BOFAGB2U 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330           | (29,900,000.00)   | -              | -              |
|   | S9L94EHL    | ICE                  | CDS BOFAGB2U 12/20/2033 SELL CDX.NA.IG.39 SWPC0LBC3           | (2,000,000.00)    | (12,236.34)    | -              |
|   | S9L94EHL    | ICE                  | CDS BOFAGB2U 12/20/2033 SELL CDX.NA.IG.39 SWPC0LBC3           | 2,000,000.00      | -              | 9,423.60       |
|   | S9M3DQBU    | ICE                  | CDS BOFAGB2U 12/20/2033 SELL CDX.NA.IG.41 SWPC0M355           | 3,600,000.00      | -              | 6,235.20       |
|   | S9M3DQBL    | ICE                  | CDS BOFAGB2U 12/20/2033 SELL CDX.NA.IG.41 SWPC0M355           | (3,600,000.00)    | (33,531.45)    | -              |
|   | S9M3ICUL    | ICE                  | CDS BOFAGB2U 20/12/2028 SELL ITRAXX EUROPE CROSSOVE SWPC0M    | (900,000.00)      | -              | -              |
|   | S9M3ICLU    | ICE                  | CDS BOFAGB2U 20/12/2028 SELL ITRAXX EUROPE CROSSOVE SWPC0M    | 900,000.00        | 35,240.54      | 80,577.50      |
|   | S9M3IBRL    | ICE                  | CDS BOFAGB2U 20/12/2028 SELL ITRAXX EUROPE SERIES 4 SWPC0M21  | (15,300,000.00)   | -              | -              |
|   | S9M3IBRU    | ICE                  | CDS BOFAGB2U 20/12/2028 SELL ITRAXX EUROPE SERIES 4 SWPC0M21  | 15,300,000.00     | 183,807.58     | 332,947.49     |
| * | S9M3HU6L    | ICE                  | CDS MSNYUS33 12/20/2028 BUY CDX.NA.HY.41 Z969ANHG4            | (2,514,600.00)    | (122,516.90)   | (150,176.19)   |
| * | S9M3HU6U    | ICE                  | CDS MSNYUS33 12/20/2028 BUY CDX.NA.HY.41 Z969ANHG4            | 2,514,600.00      | -              | -              |
| * | S9M3ACVL    | ICE                  | CDS MSNYUS33 12/20/2028 BUY CDX.NA.HY.41 Z969IAJ3             | (5,928,044.00)    | -              | -              |
| * | S9M3ACVU    | ICE                  | CDS MSNYUS33 12/20/2028 BUY CDX.NA.HY.41 Z969IAJ3             | 5,928,044.00      | 110,657.02     | 116,633.67     |
|   | S9M3JNL     | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | (5,737,050.00)    | (44,640.62)    | (342,626.38)   |
|   | S9M3FFEU    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | 1,477,080.00      | -              | -              |
|   | S9M3FCU     | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | 1,507,770.00      | -              | -              |
|   | S9M3FGBU    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | 857,348.00        | -              | -              |
|   | S9M3FLML    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | (3,263,040.00)    | (25,390.07)    | (194,874.30)   |
|   | S9M3FLMU    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | 3,263,040.00      | -              | -              |
|   | S9M3FGBL    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | (857,340.00)      | (7,039.71)     | (51,201.80)    |
|   | S9M3FFEL    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | (1,477,080.00)    | (10,946.81)    | (88,213.73)    |
|   | S9M3FLNU    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | 5,737,050.00      | -              | -              |
|   | S9M3FGLL    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | (1,507,770.00)    | (12,380.46)    | (90,046.59)    |
|   | S9M3FFDU    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | 839,520.00        | -              | -              |
|   | S9M3FFDL    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.HY.41 0WS102947-0WZ10294  | (839,520.00)      | (6,221.77)     | (50,137.56)    |
|   | S9M3AT6U    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.IG.41 0WS101725-0WZ10172  | 11,744,100.00     | -              | -              |
|   | S9M3AT5U    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.IG.41 0WS101725-0WZ10172  | 8,436,700.00      | -              | -              |
|   | S9M3AT5L    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.IG.41 0WS101725-0WZ10172  | 500.00            | (121,912.85)   | (165,991.23)   |
|   | S9M3AT6L    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.IG.41 0WS101725-0WZ10172  | (11,744,100.00)   | (169,705.78)   | (231,063.99)   |
|   | S9M4BW4U    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.IG.41 3534786             | 15,000,000.00     | -              | -              |
|   | S9M4BW4L    | ICE                  | CDS SBUSIUS33 12/20/2028 BUY CDX.NA.IG.41 3534786             | (15,000,000.00)   | (260,027.67)   | (295,123.50)   |
|   | S9M4MCU     | ICE                  | CDS SBUSIUS33 12/20/2028 SELL CDX.NA.HY.41 0WS102947-0WZ10294 | 594,000.00        | 28,927.80      | 35,474.69      |
|   | S9M4MCLU    | ICE                  | CDS SBUSIUS33 12/20/2028 SELL CDX.NA.HY.41 0WS102947-0WZ10294 | (594,000.00)      | -              | -              |
|   | S9M4MCLV    | ICE                  | CDS SBUSIUS33 12/20/2028 SELL CDX.NA.IG.41 0WS101725-0WZ10172 | (600,000.00)      | -              | -              |
|   | S9M4MCVU    | ICE                  | CDS SBUSIUS33 12/20/2028 SELL CDX.NA.IG.41 0WS101725-0WZ10172 | 600,000.00        | 11,315.48      | 11,804.94      |
| * | S6455530    | ICL                  | GROUP LTD                                                     | 2,026.00          | 9,671.74       | 10,228.74      |
| * | S8M4C471    | ICON                 | PLC COM                                                       | 520.00            | 123,000.38     | 147,196.40     |
| * | S8M4C47L    | ICON                 | PLC COM                                                       | 1,016.00          | 25,404.73      | 287,599.12     |
| * | S2451918    | ICU                  | MED INC COM                                                   | 144.00            | 20,126.39      | 14,362.56      |
| * | S2296937    | IDACORP              | INC COM                                                       | 305.00            | 29,893.93      | 29,987.60      |
|   | S2296937    | IDACORP              | INC COM                                                       | 436.00            | 43,542.90      | 42,867.52      |
|   | S8NR0R29    | IDAH0                | ENERGY RES AUTH TRANSMISSION FAC'S REV 2.861% 09-01-2046 BE   | 1,640,000.00      | 1,640,000.00   | 1,189,580.56   |
|   | S8NR0R29    | IDAH0                | ENERGY RES AUTH TRANSMISSION FAC'S REV 2.861% 09-01-2046 BE   | 1,215,000.00      | 1,215,000.00   | 881,305.11     |
|   | S8NLD66     | IDAH0                | PWR CO SEC'D MEDIUM TERM NTS 5.5% 03-15-2053                  | 1,175,000.00      | 1,166,548.60   | 1,216,442.25   |
| * | S81FF8P7    | IDEMITSU             | KOSAN CO NPV                                                  | 2,510.00          | 13,587.57      | 13,664.53      |
| * | S81FF8P7    | IDEMITSU             | KOSAN CO NPV                                                  | 1,000.00          | 4,215.28       | 5,444.03       |
| * | S2456612    | IDEX                 | COB COM                                                       | 488.00            | 86,601.00      | 105,949.68     |
| * | S2459202    | IDEX                 | LABS INC COM                                                  | 508.00            | 194,380.47     | 281,965.40     |
| * | S8DB60D1    | IDP                  | EDUCATION LTD NPV                                             | 694.25            | 14,634.77      | 19,855.22      |
| * | S8DB60D1    | IDP                  | EDUCATION LTD NPV                                             | 20,786.00         | 311,091.25     | 284,092.05     |
|   | C994J4998   | IFM                  | GLOBAL INFRASTRUCTURE (US), L.P CLASS A                       | 195,606,789.18    | 195,606,789.18 | 222,807,986.65 |
|   | S80CQ97     | IGM                  | GROUP HLDGS ORD GRP0.0005                                     | 5,488.00          | 43,865.09      | 53,555.17      |
| * | S2469375    | IGM                  | FINANCIAL INC COM NPV                                         | 1,350,606.62      | 5,668.62       | 35,843.70      |
| * | S2469375    | IGM                  | FINANCIAL INC COM NPV                                         | 202.00            | 5,712.81       | 5,363.28       |
| * | S6435667    | IGO                  | LTD                                                           | 1,783.00          | 16,781.35      | 11,010.50      |
|   | S8FDTB3     | IDA                  | GROUP LTD                                                     | 400.00            | 6,762.23       | 5,990.92       |
|   | C452151L78  | IL ST                | TAXABLE-PENSION S.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-0 | 4,325,000.00      | 4,503,750.00   | 4,281,243.98   |
|   | C452151L78  | IL ST                | TAXABLE-PENSION S.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-0 | 2,060,000.00      | 2,184,110.53   | 2,039,158.98   |
|   | C452151L78  | IL ST                | TAXABLE-PENSION S.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-0 | 2,770,000.00      | 2,625,144.34   | 2,741,975.91   |
|   | C44965TAA5  | ILFC E-CAP TR II     | ENHANCED CAP ADVANTAGED PFD 144A SECS DUE 12-21-21            | 3,440,000.00      | 2,502,964.81   | 2,557,743.20   |
|   | C44965UAA2  | ILFC E-CAPITAL TR II | BID 144A DUE 12-21-2065/12-21-2005 BEO                        | 180,000.00        | 131,400.00     | 138,801.60     |
| * | S2457552    | ILL                  | TOOL WKS INC COM                                              | 1,877.00          | 369,868.19     | 491,661.38     |
| * | S8P7KX48    | ILLUMINA             | INC 5.75% DUE 12-13-2027                                      | 3,774,486.25      | 374,486.25     | 384,870.00     |
| * | S2613990    | ILLUMINA             | INC COM                                                       | 1,022.00          | 176,504.14     | 142,303.28     |
| * | S2613990    | ILLUMINA             | INC COM                                                       | 850.00            | 116,373.50     | 118,354.00     |
| * | S8NCB046    | IMCO                 | NV EURO.16                                                    | 147.00            | 30,521.09      | 25,583.53      |
| * | S0454892    | IMPERIAL BRANDS      | PLC GRPO.10                                                   | 14,670.00         | 335,177.59     | 337,839.31     |
| * | S0454892    | IMPERIAL BRANDS      | PLC GRPO.10                                                   | 2,190.00          | 67,140.22      | 50,434.09      |
|   | C45276GA6A  | IMPERIAL FD          | MTG TR FLTG RT 2.493% DUE 02-25-2067                          | 2,278,352.53      | 1,930,935.98   | 1,986,352.67   |
|   | C45276GA0A2 | IMPERIAL FD          | MTG TR FLTG RT 5.39% DUE 08-25-2067                           | 773,538.09        | 767,978.27     | 764,506.89     |
| * | S2454241    | IMPERIAL OIL         | COM NPV                                                       | 454.00            | 17,342.43      | 26,560.53      |
| * | S2454241    | IMPERIAL OIL         | COM NPV                                                       | 1,261.00          | 124,348.28     | 166,967.89     |
|   | C453140A2   | IMPERIAL             | COB FIN 4.25% DUE 07-21-2025                                  | 8,265,000.00      | 6,881,785.40   | 6,700,307.25   |
|   | CR265CQX00  | IN                   | DEFAULT PVPL SIGMA FIN INC NT O DUE 12-31-2040                | 93,840,528.99     | -              | 59,119.53      |
|   | S8YP1106    | IN                   | MICH PWR CO 4.55% DUE 03-15-2046                              | 185,000.00        | 193,611.28     | 166,100.40     |
|   | S8YP1106    | IN                   | MICH PWR CO 4.55% DUE 03-15-2046                              | 551,000.00        | 549,504.44     | 494,709.84     |
|   | S8LTV100    | INCHCAPE             | ORD GRPO.10                                                   | 13,961.00         | 127,486.10     | 127,341.01     |
|   | S2471950    | INCYTE               | CORP COM                                                      | 10,151.00         | 625,486.31     | 637,381.29     |
| * | S2471950    | INCYTE               | CORP COM                                                      | 1,155.00          | 81,674.89      | 72,773.61      |
|   | S8FX4V11    | INDIANA MICH         | PWR CO 4.25% 08-15-2048                                       | 500,000.00        | 497,398.24     | 421,815.00     |
|   | S8MD0B99    | INDIANA MICHIGAN     | POWER CO 5.625% 04-01-2053                                    | 190,000.00        | 189,941.10     | 200,628.60     |
|   | S8F2R060    | INDIANA UNIV         | HEALTH INC 3.97% BND5 11-01-2048                              | 1,040,000.00      | 1,040,000.00   | 896,386.40     |
|   | C9M4CQ993   | INDIGO CAPITAL       | V.L.P.                                                        | 1.00              | 1.00           | 1.10           |
|   | S8P9DL90    | INDEXIT (IND.DE      | DIENST TEXTIL SA) EURO.03 (POST SUBD)                         | 28,071.00         | 901,558.61     | 1,222,670.30   |
| * | S8P9DL90    | INDEXIT (IND.DE      | DIENST TEXTIL SA) EURO.03 (POST SUBD)                         | 2,798.00          | 92,839.34      | 121,870.67     |
| * | S8KPMKPS    | INDONESIA REP        | OFI 6.5% B05 15/02/2031 IDR                                   | 9,717,000,000.00  | 689,833.03     | 629,664.38     |
| * | S8KPMKPS    | INDONESIA REP        | OFI 6.5% B05 15/02/2031 IDR                                   | 1,771,000,000.00  | 774,171.92     | 706,647.12     |
|   | S83ZK761    | INDONESIA REP        | OFI 7% SNR 15/05/27 IDR1000000                                | 25,840,000,000.00 | 1,910,401.36   | 1,796,779.24   |
|   | S83ZK761    | INDONESIA REP        | OFI 7% SNR 15/05/27 IDR1000000                                | 23,213,000,000.00 | 1,716,182.16   | 1,533,261.09   |
|   | C455780C06  | INDONESIA REPUBLIC   | OFI T BOND 3.5% 01-11-2028                                    | 270,000.00        | 269,223.66     | 258,994.80     |
|   |             | Indonesian rupiah    |                                                               | 1,333,0           |                |                |

|  |            |                                                               |                            |              |              |              |
|--|------------|---------------------------------------------------------------|----------------------------|--------------|--------------|--------------|
|  | 58257390   | ING GROEP N.V. EURO01                                         |                            | 43,607.00    | 637,025.82   | 651,553.82   |
|  | C456837A26 | ING GROEP NV 4.25% DUE                                        | 12-31-2049                 | 1,200,000.00 | 1,200,000.00 | 876,312.00   |
|  | S8QVWMB8   | INGERSOLL RAND INC 5.4%                                       | DUE 08-14-2028             | 525,000.00   | 522,957.75   | 541,474.50   |
|  | S8QVWMB8   | INGERSOLL RAND INC 5.4%                                       | DUE 08-14-2028             | 1,785,000.00 | 1,777,075.35 | 1,844,013.30 |
|  | SBRF5C24   | INGERSOLL RAND INC 5.7%                                       | DUE 08-14-2033             | 1,140,000.00 | 1,141,319.80 | 1,207,111.80 |
|  | SBRF5C24   | INGERSOLL RAND INC 5.7%                                       | DUE 08-14-2033             | 880,000.00   | 878,269.51   | 931,805.60   |
|  | SBL5G282   | INGERSOLL RAND INC COM                                        |                            | 2,547.00     | 125,685.20   | 196,984.98   |
|  | SBR22706   | INGERSOLL-RAND 4.3% DUE 02-21-2048                            |                            | 385,000.00   | 383,772.75   | 346,176.60   |
|  | SBR22706   | INGERSOLL-RAND 4.55% DUE 11-01-2044                           |                            | 155,000.00   | 169,359.40   | 144,247.65   |
|  | SBRPH47    | INGERSOLL-RAND LUXEMBOURG FIN S A 4.5%                        | 03-21-2049                 | 235,000.00   | 263,811.75   | 218,192.80   |
|  | SBR724P7   | INGREDION INC COM                                             |                            | 441.00       | 39,995.07    | 47,861.73    |
|  | SBRPQGL4   | INOVA HEALTH SYS FNDTN TAXABLE BD SER                         | 2022A 3/AA DUE 05-15-2052/ | 390,000.00   | 390,000.00   | 341,144.70   |
|  | S810R815   | INPEX CORPORATION NPV                                         |                            | 16,900.00    | 209,484.19   | 228,302.24   |
|  | S810R815   | INPEX CORPORATION NPV                                         |                            | 2,506.00     | 16,559.97    | 31,853.57    |
|  | S810R815   | INPEX CORPORATION NPV                                         |                            | 9,100.00     | 121,099.46   | 122,931.98   |
|  | SBDT5K75   | INSPIRE MED SYS INC COM                                       |                            | 190.00       | 53,339.00    | 38,651.70    |
|  | CLX2133523 | INSTANT BRANDS HOLDINGS INC TERM LOAN                         | DIP TERM LOAN 12-12-2023   | -            | -            | -            |
|  | C457830AC3 | INSTANT BRANDS HOLDINGS INC. AMENDMENT NO. 3                  | LOAN SR SECD LT 12         | -            | -            | -            |
|  | CLX1937584 | INSTANT BRANDS HOLDINGS INC. TERM LOAN                        | 04-07-2028                 | -            | -            | -            |
|  | S81XGNW4   | INSULET CORP COM STK                                          |                            | 460.00       | 96,404.01    | 99,810.80    |
|  | S81XGNW4   | INSULET CORP COM STK                                          |                            | 387.00       | 112,883.13   | 83,971.26    |
|  | S6271026   | INSURANCE AUSTRALIA GROUP LTD                                 |                            | 6,298.00     | 29,770.84    | 24,323.51    |
|  | S6271026   | INSURANCE AUSTRALIA GROUP LTD                                 |                            | 15,948.00    | 57,033.62    | 61,596.65    |
|  | S804YV11   | INTACT FINL CORP COM NPV                                      |                            | 2,918.00     | 31,978.64    | 65,132.63    |
|  | S804YV11   | INTACT FINL CORP COM NPV                                      |                            | 424.00       | 43,913.72    | 65,551.83    |
|  | S2248693   | INTEGRA LIFESCIENCES HLDG CORP COM DESP                       |                            | 430.00       | 22,746.90    | 18,726.50    |
|  | SBL59332   | INTEL CORP 2.8% DUE                                           | 08-12-2041/08-12-2021 BEO  | 670,000.00   | 669,420.01   | 904,181.70   |
|  | SBL59332   | INTEL CORP 2.8% DUE                                           | 08-12-2041/08-12-2021 BEO  | 710,000.00   | 709,385.38   | 534,282.10   |
|  | SBL59332   | INTEL CORP 2.8% DUE                                           | 08-12-2041/08-12-2021 BEO  | 851,000.00   | 851,150.00   | 640,386.01   |
|  | SBL59332   | INTEL CORP 2.8% DUE                                           | 08-12-2041/08-12-2021 BEO  | 166,000.00   | 162,680.66   | 124,916.66   |
|  | C458140BK5 | INTEL CORP 3.1% DUE                                           | 02-15-2060                 | 730,000.00   | 726,641.59   | 505,233.00   |
|  | C458140BK5 | INTEL CORP 3.1% DUE                                           | 02-15-2060                 | 170,000.00   | 108,866.30   | 117,657.00   |
|  | C458140B18 | INTEL CORP 3.25% DUE                                          | 11-15-2049                 | 1,630,000.00 | 1,670,910.05 | 1,214,757.50 |
|  | C458140B18 | INTEL CORP 3.25% DUE                                          | 11-15-2049                 | 182,000.00   | 192,457.19   | 118,635.50   |
|  | C458140B18 | INTEL CORP 3.25% DUE                                          | 11-15-2049                 | 1,833,000.00 | 1,918,689.62 | 1,366,043.25 |
|  | C458140B18 | INTEL CORP 3.25% DUE                                          | 11-15-2049                 | 350,000.00   | 363,872.04   | 260,837.50   |
|  | S8FMFJ06   | INTEL CORP 3.734%                                             | 12-08-2047 BEO             | 340,000.00   | 330,142.98   | 277,987.40   |
|  | S8FMFJ06   | INTEL CORP 3.734%                                             | 12-08-2047 BEO             | 555,000.00   | 579,106.61   | 453,773.55   |
|  | S8FMFJ06   | INTEL CORP 3.734%                                             | 12-08-2047 BEO             | 566,000.00   | 553,955.58   | 462,767.26   |
|  | C458140AY6 | INTEL CORP 4.1% DUE 05-11-2047                                |                            | 406,000.00   | 422,626.32   | 354,742.50   |
|  | C458140AV2 | INTEL CORP 4.1% DUE 05-19-2046                                |                            | 125,000.00   | 103,901.25   | 110,263.75   |
|  | C458140BM1 | INTEL CORP 4.75% DUE 03-25-2050                               |                            | 500,000.00   | 675,606.63   | 475,230.00   |
|  | C458140BM1 | INTEL CORP 4.75% DUE 03-25-2050                               |                            | 20,000.00    | 22,200.87    | 19,009.20    |
|  | S8QHM3Q7   | INTEL CORP 4.9% 08-05-2052                                    |                            | 975,000.00   | 977,887.10   | 956,436.00   |
|  | S8QHM3Q7   | INTEL CORP 4.9% 08-05-2052                                    |                            | 160,000.00   | 159,675.20   | 156,953.60   |
|  | S8QHM3Q7   | INTEL CORP 4.9% 08-05-2052                                    |                            | 320,000.00   | 319,350.40   | 313,907.20   |
|  | S8QHM3Q7   | INTEL CORP 5.05% DUE 08-05-2062 BEO                           |                            | 1,485,000.00 | 1,472,665.42 | 1,473,565.50 |
|  | S8QHM3Q7   | INTEL CORP 5.05% DUE 08-05-2062 BEO                           |                            | 290,000.00   | 288,556.20   | 287,767.00   |
|  | S8MX7H88   | INTEL CORP 5.625% 02-10-2043                                  |                            | 118,000.00   | 118,033.40   | 118,940.94   |
|  | S8MX7HF5   | INTEL CORP 5.82%                                              | 02-10-2053                 | 385,000.00   | 364,435.69   | 417,655.70   |
|  | S8MX7HF5   | INTEL CORP 5.82%                                              | 02-10-2053                 | 1,637,000.00 | 1,652,524.09 | 1,775,850.34 |
|  | S8MX7HF5   | INTEL CORP 5.82%                                              | 02-10-2053                 | 2,023,000.00 | 2,011,824.50 | 2,194,590.86 |
|  | S8MX7HF5   | INTEL CORP 5.82%                                              | 02-10-2053                 | 870,000.00   | 859,260.93   | 843,793.40   |
|  | S8MX7HF5   | INTEL CORP 5.82%                                              | 02-10-2053                 | 2,368,000.00 | 2,399,261.61 | 2,568,853.76 |
|  | S8MX7HF5   | INTEL CORP 5.82%                                              | 02-10-2053                 | 210,000.00   | 209,909.70   | 227,812.20   |
|  | S8MX7HF5   | INTEL CORP 5.82%                                              | 02-10-2053                 | 1,100,000.00 | 1,099,527.00 | 1,193,302.00 |
|  | C458140CK4 | INTEL CORP 6.02% 02-10-2063                                   |                            | 700,000.00   | 716,219.00   | 782,131.00   |
|  | C458140CK4 | INTEL CORP 6.02% 02-10-2063                                   |                            | 269,000.00   | 268,876.26   | 300,561.77   |
|  | C458140CK4 | INTEL CORP 6.02% 02-10-2063                                   |                            | 200,000.00   | 199,968.00   | 223,466.00   |
|  | S2463247   | INTEL CORP COM                                                |                            | 26,572.00    | 1,051,786.64 | 1,344,288.00 |
|  | S2463247   | INTEL CORP COM                                                |                            | 10,470.00    | 391,392.18   | 526,117.50   |
|  | C458140BW9 | INTEL CORP SR NT 3.05% 08-12-2051                             |                            | 1,016,000.00 | 924,185.05   | 719,490.56   |
|  | C458140BW9 | INTEL CORP SR NT 3.05% 08-12-2051                             |                            | 280,000.00   | 177,713.20   | 198,284.80   |
|  | C458140BW9 | INTEL CORP SR NT 3.05% 08-12-2051                             |                            | 95,000.00    | 62,525.55    | 67,275.20    |
|  | C458140BX7 | INTEL CORP SR NT 3.2% 08-12-2061                              |                            | 460,000.00   | 460,286.09   | 519,056.00   |
|  | C458140BX7 | INTEL CORP SR NT 3.2% 08-12-2061                              |                            | 550,000.00   | 558,069.13   | 381,480.00   |
|  | S81VWT42   | INTERACTIVE BROKERS GROUP INC CL COM                          |                            | 668.00       | 43,314.82    | 55,377.20    |
|  | S5704608   | INTERAMERICAN GRIHOLD (COM REGD)                              |                            | 905.00       | -            | -            |
|  | S8MC5T83   | INTERCONTINENTAL 2.1% DUE 06-15-2030                          |                            | 1,100,000.00 | 1,066,901.00 | 951,643.00   |
|  | S8F4Q3X2   | INTERCONTINENTAL 4.25% DUE 09-21-2048                         |                            | 600,000.00   | 596,112.37   | 540,342.00   |
|  | S8MTQL09   | INTERCONTINENTAL EXCHANGE INC 2.65%                           | 09-15-2040                 | 275,000.00   | 274,009.65   | 205,738.50   |
|  | S8MTQL09   | INTERCONTINENTAL EXCHANGE INC 2.65%                           | 09-15-2040                 | 895,000.00   | 610,155.21   | 669,585.30   |
|  | S8M9PS38   | INTERCONTINENTAL EXCHANGE INC 3.0% DUE                        | 06-15-2050 BEO             | 115,000.00   | 74,810.95    | 82,597.60    |
|  | S8M9PS38   | INTERCONTINENTAL EXCHANGE INC 3.0% DUE                        | 06-15-2050 BEO             | 1,215,000.00 | 1,245,663.05 | 872,661.60   |
|  | S8MTQL54   | INTERCONTINENTAL EXCHANGE INC 3.0% DUE                        | 09-15-2060 REG             | 605,000.00   | 602,031.88   | 411,121.70   |
|  | S8MTQL54   | INTERCONTINENTAL EXCHANGE INC 3.0% DUE                        | 09-15-2060 REG             | 1,400,000.00 | 1,396,210.66 | 951,356.00   |
|  | S8MTQL54   | INTERCONTINENTAL EXCHANGE INC 3.0% DUE                        | 09-15-2060 REG             | 86,000.00    | 55,614.48    | 58,440.44    |
|  | S8MWKWL8   | INTERCONTINENTAL EXCHANGE INC 4.0%                            | 09-15-2027                 | 846,000.00   | 823,894.02   | 631,541.86   |
|  | S8MTWJ84   | INTERCONTINENTAL EXCHANGE INC 4.35%                           | 06-15-2029                 | 945,000.00   | 945,009.60   | 842,193.25   |
|  | S8MTWJ84   | INTERCONTINENTAL EXCHANGE INC 4.35%                           | 06-15-2029                 | 700,000.00   | 699,258.00   | 697,921.00   |
|  | S8MTWJ84   | INTERCONTINENTAL EXCHANGE INC 4.35%                           | 06-15-2029                 | 200,000.00   | 198,730.00   | 199,406.00   |
|  | S8MTWJ81   | INTERCONTINENTAL EXCHANGE INC 4.6%                            | 03-15-2033                 | 1,405,000.00 | 1,399,023.72 | 1,403,004.90 |
|  | S8MTWJ81   | INTERCONTINENTAL EXCHANGE INC 4.6%                            | 03-15-2033                 | 740,000.00   | 738,615.83   | 738,499.20   |
|  | S8MTWJ58   | INTERCONTINENTAL EXCHANGE INC 5.2%                            | 06-15-2062                 | 167,000.00   | 164,965.72   | 171,485.62   |
|  | S8MTWJ58   | INTERCONTINENTAL EXCHANGE INC 5.2%                            | 06-15-2062                 | 176,000.00   | 174,592.67   | 180,727.36   |
|  | S8MTWJ58   | INTERCONTINENTAL EXCHANGE INC 5.2%                            | 06-15-2062                 | 430,000.00   | 427,277.65   | 441,549.80   |
|  | S8MTWJ58   | INTERCONTINENTAL EXCHANGE INC 5.2%                            | 06-15-2062                 | 765,000.00   | 759,887.63   | 785,547.90   |
|  | S8P5SD09   | INTERCONTINENTAL EXCHANGE INC COM                             |                            | 5,578.00     | 359,907.25   | 459,522.54   |
|  | S8MTWJ25   | INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 |                            | 466,774.58   | 483,497.60   | 483,497.60   |
|  | S8MTWJ25   | INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 |                            | 468,000.00   | 461,542.74   | 469,460.16   |
|  | S8MTWJ25   | INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 |                            | 40,000.00    | 39,478.45    | 40,124.80    |
|  | S8HUYC05   | INTERCONT. HOTELS ORD GBP0.208521303                          |                            | 426.00       | 27,919.34    | 38,503.30    |
|  | S8HUYC05   | INTERCONT. HOTELS ORD GBP0.208521303                          |                            | 2,814.00     | 209,763.35   | 254,338.69   |
|  | S8HUYC05   | INTERCONT. HOTELS ORD GBP0.208521303                          |                            | 5,779.00     | 399,878.43   | 522,325.26   |
|  | S8D06061   | INTERNATIONAL BUSINESS MACHS CORP 1.3%                        | DUE 01-27-2027             | 1,195,000.00 | 1,142,300.50 | 1,152,565.55 |
|  | S8B85PR3   | INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE                   | 06-20-2042 USD1000         | 3,380,000.00 | 2,855,525.40 | 2,956,418.40 |
|  | S8B85PR3   | INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE                   | 06-20-2042 USD1000         | 2,746,000.00 | 2,319,903.18 | 2,401,871.28 |
|  | C459200K24 | INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE                   | 05-15-2049 REG             | 738,000.00   | 599,943.10   | 648,879.12   |
|  | C459200K24 | INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE                   | 05-15-2049 REG             | 220,000.00   | 159,826.26   | 193,842.60   |
|  | S8PLN1L1   | INTERNATIONAL BUSINESS MACHS CORP 4.9%                        | 07-27-2052                 | 260,000.00   | 256,384.76   | 250,705.00   |
|  | S8MW5S93   | INTERNATIONAL BUSINESS MACHS CORP 5.1%                        | 02-06-2053                 | 763,000.00   | 761,430.54   | 766,128.30   |
|  | S8MW5S93   | INTERNATIONAL BUSINESS MACHS CORP 5.1%                        | 02-06-2053                 | 765,000.00   | 746,825.82   | 768,136.50   |
|  | S2005973   | INTERNATIONAL BUSINESS MACHS CORP COM                         |                            | 5,765.00     | 822,746.72   | 942,865.75   |
|  | S2005973   | INTERNATIONAL BUSINESS MACHS CORP COM                         |                            | 1,042.00     | 147,798.12   | 170,419.20   |
|  | S81YQ04    | INTERNATIONAL PERSONAL FINANCE PLC ORD                        | GBP0.10                    | 23,755.00    | 72,659.29    | 36,036.62    |
|  | S2466321   | INTERPUBLIC GROUP COMPANIES INC COM                           |                            | 2,435.00     | 69,539.57    | 79,478.40    |
|  | S8F5HW37   | INTERPUBLIC GROUP COS INC 5.4%                                | 10-01-2048                 | 8,577.00     | 908,727.05   | 812,915.92   |
|  | S8M9BF73   | INTERPUBLIC GROUP OF COMPANIES INCO                           | 1.375% DUE 03-01-2041 BEO  | 1,287,000.00 | 1,326,773.59 | 983,718.45   |
|  | S8M9BF73   | INTERPUBLIC GROUP OF COMPANIES INCO                           | 1.375% DUE 03-01-2041 BEO  | 222,000.00   | 221,552.79   | 169,685.70   |
|  | S8M9BF73   | INTERPUBLIC GROUP OF COMPANIES INCO                           | 1.375% DUE 03-01-2041 BEO  | 1,500,000.00 | 1,496,978.30 | 1,146,525.00 |
|  | S8K2CC26   | INTERSTATE PWR & LT CO 3.5% DUE                               | 09-30-2049                 | 383,000.00   | 384,578.75   | 285,955.46   |
|  | S8FZF812   | INTERSTATE PWR & LT CO 4.1%                                   | 09-26-2028                 | 500,000.00   | 554,985.00   | 486,310.00   |
|  | S8S87203   | INTERSTATE PWR & LT CO 5.7%                                   | 10-15-2033                 | 730,000.00   | 726,043.40   | 769,850.70   |
|  | S3163836   | INTERTEK GROUP ORD GBP0.01                                    |                            | 7,603.00     | 185,364.28   | 411,335.28   |
|  | S3163836   | INTERTEK GROUP ORD GBP0.01                                    |                            | 418.00       | 23,567.91    | 22,625.51    |
|  | S4076836   | INTESA SANPAOLO NPV                                           |                            | 39,858.00    | 96,314.34    | 116,391.03   |
|  | S4076836   | INTESA SANPAOLO NPV                                           |                            | 258,313.00   | 683,395.39   | 754,310.73   |
|  | C46115H829 | INTESA SANPAOLO 5 6.625% DUE 06-20-2033                       |                            | 1,070,000.00 | 1,069,304.50 | 1,095,690.70 |
|  | C46115H829 | INTESA SANPAOLO 5 6.625% DUE 06-20-2033                       |                            | 3,595,000.00 | 3,598,462.95 | 3,681,315.95 |
|  | C46115H829 | INTESA SANPAOLO 5 6.625% DUE 06-20-2033                       |                            | 2,135,000.00 | 2,132,942.25 | 2,186,261.35 |
|  | C46115H829 | INTESA SANPAOLO 5 FLTG RT 7.778% DUE                          | 06-20-2054                 | 1,070,000.00 | 1,067,769.65 | 1,112,746.50 |
|  | S8MWK2R8   | INTL BUSINESS 3.43% DUE 02-09-2052                            |                            | 750,000.00   | 749,859.84   | 561,915.00   |
|  | S8M2B214   | INTL BUSINESS FIXED 2.85% DUE 05-15-2040                      |                            | 750,000.00   | 753,449.28   | 561,840.00   |
|  | S8QF2C22   | INTL FLAVORS & S% DUE 09-26-2048                              |                            | 26,000.00    | 22,114.66    | 22,257.04    |
|  | S2464165   | INTL FLAVORS & FRAGRANCES INC COM                             |                            | 1,616.00     | 170,162.43   | 130,847.52   |
|  | S8N8KPX0   | INTL PAPER CO 4.8% DUE 06-15-2044                             |                            | 419,000.00   | 417,047.70   | 385,496.76   |
|  | S8N8KPX0   | INTL PAPER CO 4.8% DUE 06-15-2044                             |                            | 128,000.00   | 153,149.94   | 117,765.12   |
|  | S8G2BWR8   | INTL PAPER CO 6 DUE 11-15-2041                                |                            | 749,000.00   | 993,592.21   | 796,261.90   |
|  | S8G2BWR8   | INTL PAPER CO 6 DUE 11-15-2041                                |                            | 200,000.00   | 198,912.86   | 267,901.20   |
|  | S2465254   | INTL PAPER CO COM                                             |                            | 2,154.00     | 89,240.22    | 79,313.10    |
|  | S8D1LVH6   | INTST PWR & LT CO 3.7% DUE 09-15-2046                         |                            | 45,000.00    | 31,679.10    |              |

|   |            |                                                                |             |              |              |              |
|---|------------|----------------------------------------------------------------|-------------|--------------|--------------|--------------|
|   | SBMV7704   | INVESTOR AB SE NV NV                                           |             | 4,440.00     | 62,116.96    | 102,871.13   |
|   | SBMCLV4    | INVITATION HOMES 4.15% 04-15-2032                              |             | 600,000.00   | 598,488.99   | 551,716.00   |
|   | SBMCLV4    | INVITATION HOMES 4.15% 04-15-2032                              |             | 332,000.00   | 331,133.48   | 306,389.52   |
|   | SBMCLV4    | INVITATION HOMES 4.15% 04-15-2032                              |             | 390,000.00   | 389,017.84   | 359,915.40   |
|   | SB08JGV0   | INVITATION HOMES INC COM                                       |             | 3,863.00     | 331,179.18   | 131,766.93   |
| * | SBLS5P07   | 122 LIONATON HOMES OPER PARTNERSHIP 2.3% DUE 11-15-2030 REG    |             | 200,000.00   | 174,185.70   | 158,593.18   |
|   | SBW1G10    | INVITATION HOMES OPER PARTNERSHIP LP 5.45% 08-15-2030          |             | 300,000.00   | 296,598.00   | 262,946.00   |
|   | SBMW1H1M1  | INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031          |             | 300,000.00   | 295,188.00   | 238,926.00   |
|   | SBMW1H1M1  | INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031          |             | 57,000.00    | 42,638.28    | 45,395.94    |
|   | SBLS5P1K1  | INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034        |             | 219,000.00   | 173,610.00   | 176,051.91   |
|   | SB0DL056   | IPALCO PHARMACEUTICALS INC COM                                 |             | 921.00       | 37,185.24    | 46,598.39    |
|   | SB0FMK54   | IPALCO ENTERPRISES FIXED 3.7% DUE 09-01-2024                   |             | 300,000.00   | 300,000.00   | 295,011.00   |
| * | S2608782   | IPG PHOTONICS CORP COM                                         |             | 200.00       | 19,391.85    | 21,708.00    |
|   | SB57K551   | IPH LTD NPV                                                    |             | 4,207.00     | 15,949.73    | 18,400.84    |
|   | SB0R7J1F1  | IPSEN SA EUR1                                                  |             | 98.00        | 11,340.73    | 11,680.79    |
|   | SB0R7G51   | IQVIA HOLDINGS INC COM USD0.01                                 |             | 1,161.00     | 337,329.60   | 268,631.00   |
|   | SB0R7G51   | IQVIA HDLGS INC COM USD0.01                                    |             | 1,120.00     | 255,416.82   | 259,145.60   |
|   | SB20J310   | IRIDIUM COMMUNICATIONS INC COM STK                             |             | 790.00       | 44,314.14    | 32,516.40    |
|   | SBP5857    | IRISH CONTL GROUP UTSL S[ORD] EUR0.065&UP TO 10                |             | 15,847.00    | 55,632.24    | 75,798.33    |
|   | SB5VTF03   | IRON MTN INC NEW COM                                           |             | 1,839.00     | 96,259.64    | 128,699.32   |
|   | S6451271   | ISRAEL DISCOUNT BK LTD COM                                     |             | 3,212.00     | 13,376.46    | 16,593.18    |
|   | SB8PFK53   | ISRAEL ELEC CORP 14.4% 5.0% 12/11/2024                         |             | 265,000.00   | 260,031.25   | 261,706.05   |
|   | SBNGV113   | ISRAEL ELEC CORP LTD 3.75% 14.4% 22/02/2032                    |             | 1,115,000.00 | 1,110,570.00 | 944,148.55   |
|   | SBNGV113   | ISRAEL ELEC CORP LTD 3.75% 14.4% 22/02/2032                    |             | 222,000.00   | 221,302.92   | 187,982.94   |
|   | C65148B47  | ISRAELSTATE OFI 4.5% DUE 01-17-2033 REG                        |             | 351,000.00   | 331,540.58   | 333,551.79   |
|   | S6467104   | ISUZU MOTORS NPV                                               |             | 13,000.00    | 163,900.00   | 175,183.93   |
|   | S6467104   | ISUZU MOTORS NPV                                               |             | 1,505.00     | 18,592.12    | 19,385.00    |
|   | SBM0H070   | ITC HDLGS CORP 2.95% DUE 05-14-2030                            |             | 2,017,000.00 | 1,877,725.87 | 1,778,852.81 |
|   | SBM0H070   | ITC HDLGS CORP 2.95% DUE 05-14-2030                            |             | 1,075,000.00 | 991,641.21   | 948,074.01   |
|   | SBNTPV07   | ITC HDLGS CORP 3.65% DUE 06-15-2024                            |             | 2,873,000.00 | 2,843,115.27 | 2,842,919.69 |
|   | SBNTPV02   | ITC HDLGS CORP 5.3% DUE 07-01-2043                             |             | 845,000.00   | 855,207.97   | 836,666.00   |
|   | SBNTPV02   | ITC HDLGS CORP 5.3% DUE 07-01-2043                             |             | 761,000.00   | 787,947.91   | 798,465.36   |
|   | SBP4BYW1   | ITC HDLGS CORP SR NT 14.4% 5.4% 06-01-2033                     |             | 2,110,000.00 | 2,105,272.09 | 2,159,690.50 |
| * | S6467803   | ITOCHU CORP NPV                                                |             | 3,064.00     | 70,043.07    | 125,337.55   |
|   | S6467803   | ITOCHU CORP NPV                                                |             | 4,900.00     | 132,834.11   | 200,441.91   |
|   | S628Y209   | ITT INC COM                                                    |             | 516.00       | 99,210.45    | 61,589.12    |
|   | S629Y209   | ITT INC COM                                                    |             | 555.00       | 55,839.07    | 66,222.40    |
|   | S3398649   | ITV ORG GBP0.10                                                |             | 131,965.00   | 169,526.64   | 106,455.31   |
|   | S8073C40   | IVANHOE MINES LTD COM STK                                      |             | 1,560.00     | 12,575.77    | 15,202.49    |
|   | S8073C40   | IVANHOE MINES LTD COM STK                                      |             | 9,970.00     | 77,642.39    | 97,159.49    |
|   | SBKPF052   | IVECO GROUP NV EUR0.01                                         |             | 2,471.00     | 14,906.68    | 22,235.25    |
|   | S644W989   | J F MORGAN MGT FLTGT RT 5.90133% DUE 09-25-2035                |             | 406,617.00   | 399,815.73   | 391,360.00   |
|   | C66534P4A  | J F MORGAN MGT TR 2.5% DUE 10-25-2051                          |             | 756,067.69   | 775,358.16   | 660,657.25   |
|   | C66523VAG0 | J F MORGAN MGT TR 2.4% 10-25 PASSTHRU CTR CL 4.2 5% 08-25-2051 |             | 1,148,552.06 | 1,180,567.99 | 989,235.44   |
| * | C6653KAC2  | JAB HDLGS B V SUSTAINABILITY LKO SR NT 4.5% 04-08-2052         |             | 1,175,000.00 | 870,490.25   | 915,759.79   |
|   | SBMLY553   | JABIL INC 4.5% 02-01-2029                                      |             | 300,000.00   | 298,278.00   | 306,660.00   |
|   | SBMLY553   | JABIL INC 4.5% 02-01-2029                                      |             | 650,000.00   | 646,269.00   | 646,430.00   |
|   | S2471789   | JABIL INC COM USD0.001                                         |             | 809.00       | 55,158.00    | 103,066.60   |
|   | S2469193   | JACK HENRY & ASSOC INC COM                                     |             | 485.00       | 82,883.98    | 79,253.85    |
|   | SBQJHN01   | JACKSON FINL INC SR NT 4% 11-23-2031                           |             | 1,245,000.00 | 1,044,844.62 | 890,249.70   |
|   | SBNGCQ03   | JACOB'S SOLUTIONS INC COM                                      |             | 804.00       | 98,843.52    | 104,159.20   |
|   | S86QCW12   | JAMES HARDIE INDUSTRIES PLC                                    |             | 1,037.00     | 514,836.79   | 618,161.45   |
|   | S86QCW12   | JAMES HARDIE INDUSTRIES PLC                                    |             | 1,133.00     | 22,359.66    | 43,672.56    |
|   | SBYPZ06    | JANUS HENDERSON GROUP PLC                                      | ORD USD1.50 | 872.00       | 21,943.78    | 26,290.80    |
|   | S88BRV46   | JAPAN AIRLINES CO NPV                                          |             | 400.00       | 11,437.73    | 7,873.46     |
|   | S6743882   | JAPAN EXCHANGE GROUP INC NPV                                   |             | 1,310.00     | 22,071.53    | 27,718.33    |
|   | S6513342   | JAPAN METROPOLITAN FUND INVEST                                 |             | 18.00        | 16,822.95    | 13,010.36    |
|   | S6513342   | JAPAN METROPOLITAN FUND INVEST                                 |             | 78.00        | 52,720.74    | 56,378.21    |
|   | SBY78165   | JAPAN POST BANK CO NPV                                         |             | 3,694.00     | 34,696.31    | 37,626.50    |
|   | SBY78165   | JAPAN POST BANK CO NPV                                         |             | 31,500.00    | 266,175.94   | 320,854.02   |
|   | SBY78143   | JAPAN POST HOLD CO NPV                                         |             | 16,000.00    | 140,275.57   | 142,942.26   |
|   | SBY78143   | JAPAN POST HOLD CO NPV                                         |             | 14,700.00    | 127,322.02   | 131,328.20   |
|   | SBY78143   | JAPAN POST HOLD CO NPV                                         |             | 5,329.00     | 55,054.30    | 47,608.71    |
|   | SBY78154   | JAPAN POST INSURAN NPV                                         |             | 482.00       | 8,356.40     | 8,566.99     |
|   | S6397508   | JAPAN REAL ESTATE INVESTMENT CO                                |             | 3.00         | 15,393.64    | 12,427.29    |
|   | S6474535   | JAPAN TOBACCO INC NPV                                          |             | 3,092.00     | 82,286.11    | 79,942.83    |
|   | S6474535   | JAPAN TOBACCO INC NPV                                          |             | 25,900.00    | 561,496.07   | 660,637.54   |
|   |            | Japanese yen                                                   |             | (0.01)       | (0.01)       | (0.01)       |
|   |            | Japanese yen                                                   |             | (34,726.93)  | (34,726.93)  | (34,726.93)  |
|   |            | Japanese yen                                                   |             | 96,774.31    | 96,774.31    | 96,774.31    |
|   |            | Japanese yen                                                   |             | 14,938.25    | 14,938.25    | 14,938.25    |
|   |            | Japanese yen                                                   |             | 292.62       | 292.62       | 292.62       |
|   |            | Japanese yen                                                   |             | 162,941.68   | 162,941.68   | 162,941.68   |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese yen                                                   |             | -            | -            | -            |
|   |            | Japanese                                                       |             |              |              |              |



\* SBMF0547 JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 50,000.00 34,804.00 36,048.00  
SBMF0547 JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 375,000.00 257,106.25 270,360.00  
SBMF0547 JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 776,000.00 755,833.10 523,416.96  
SBMF0547 JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 850,000.00 850,000.00 612,816.00  
SBMF0584 JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG 680,000.00 760,431.58 526,401.60  
SBMF0584 JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG 2,584,000.00 2,626,821.58 2,000,326.08  
SBKVKPW5 JPMORGAN CHASE & CO 3.157% DUE 04-22-2042 334,000.00 329,140.55 259,497.96  
SBKVKPW5 JPMORGAN CHASE & CO 3.157% DUE 04-22-2042 620,000.00 620,000.00 481,702.80  
SBKVKPW5 JPMORGAN CHASE & CO 3.157% DUE 04-22-2042 635,000.00 465,042.61 493,356.90  
SBKVKPW5 JPMORGAN CHASE & CO 3.157% DUE 04-22-2042 1,320,000.00 1,320,000.00 1,025,560.80  
SB09KY6 JPMORGAN CHASE & CO 3.22% 03-01-2025 3,100,000.00 3,100,000.00 3,087,166.00  
C46647PC14 JPMORGAN CHASE & CO 3.328% 04-22-2052 155,000.00 112,900.45 116,406.55  
SBFNUB1 JPMORGAN CHASE & CO 3.509% 01-23-2029 3,500,000.00 3,500,000.00 3,316,915.00  
SBF34880 JPMORGAN CHASE & CO 3.882% 07-24-2038 1,217,000.00 1,214,526.72 1,081,706.11  
SBF34880 JPMORGAN CHASE & CO 3.882% 07-24-2038 395,000.00 386,463.31 351,087.85  
SBF34880 JPMORGAN CHASE & CO 3.882% 07-24-2038 335,000.00 392,657.68 297,758.05  
SBDRUG7 JPMORGAN CHASE & CO 3.897% 01-23-2049 310,000.00 357,477.73 258,338.50  
SBDRUG7 JPMORGAN CHASE & CO 3.897% 01-23-2049 570,000.00 570,000.00 475,009.50  
SBDRUG7 JPMORGAN CHASE & CO 3.897% 01-23-2049 551,000.00 456,123.37 459,175.85  
SBDRUG7 JPMORGAN CHASE & CO 3.897% 01-23-2049 170,000.00 179,446.87 141,669.50  
SBDOGI01 JPMORGAN CHASE & CO 3.964% 11-15-2048 600,000.00 602,737.86 505,380.00  
SBDOGI01 JPMORGAN CHASE & CO 3.964% 11-15-2048 2,448,000.00 2,487,160.78 2,061,950.40  
SBDOGI01 JPMORGAN CHASE & CO 3.964% 11-15-2048 2,130,000.00 2,134,106.08 1,794,099.00  
SBDOGI01 JPMORGAN CHASE & CO 3.964% 11-15-2048 807,000.00 878,441.29 679,736.10  
SBDOGI01 JPMORGAN CHASE & CO 3.964% 11-15-2048 540,000.00 526,459.47 454,842.00  
SBDOGI01 JPMORGAN CHASE & CO 3.964% 11-15-2048 749,000.00 850,337.63 630,882.70  
SB1LXV3 JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG 1,100,000.00 1,100,000.00 1,036,981.00  
C46647PAF7 JPMORGAN CHASE & CO 4.005% 04-23-2029 2,700,000.00 2,700,000.00 2,599,560.00  
C46647PAK2 JPMORGAN CHASE & CO 4.032% 07-24-2048 475,000.00 493,792.25 406,158.25  
C46647PAK2 JPMORGAN CHASE & CO 4.032% 07-24-2048 335,000.00 335,000.00 286,448.45  
SBZ7NF45 JPMORGAN CHASE & CO 4.26% 02-22-2048 600,000.00 602,315.07 532,866.00  
SBZ7NF45 JPMORGAN CHASE & CO 4.26% 02-22-2048 540,000.00 540,000.00 479,579.40  
SBZ7NF45 JPMORGAN CHASE & CO 4.26% 02-22-2048 550,000.00 446,459.20 488,460.50  
SBZ7NF45 JPMORGAN CHASE & CO 4.26% 02-22-2048 1,000,000.00 1,000,000.00 888,110.00  
SBZ7NF45 JPMORGAN CHASE & CO 4.26% 02-22-2048 1,022,000.00 1,041,433.08 907,648.42  
SBPNIO9 JPMORGAN CHASE & CO 4.452% 12-05-2029 725,000.00 673,279.45 710,492.75  
SBPOCMV9 JPMORGAN CHASE & CO 4.565% 06-14-2030 1,000,000.00 939,210.00 979,270.00  
C46647POC7 JPMORGAN CHASE & CO 4.586% 04-26-2033 1,190,000.00 1,172,737.00 1,150,599.10  
C46647POC7 JPMORGAN CHASE & CO 4.586% 04-26-2033 1,140,000.00 1,143,311.38 1,102,542.60  
C46647POC7 JPMORGAN CHASE & CO 4.586% 04-26-2033 300,000.00 300,845.09 290,067.00  
SBIVB6H3 JPMORGAN CHASE & CO 4.6% DUE 12-31-2049 600,000.00 600,000.00 577,830.00  
SBRIW727 JPMORGAN CHASE & CO 5.299% 07-24-2029 3,798,000.00 3,722,514.24 3,856,944.96  
SB7FRLL4 JPMORGAN CHASE & CO 5.299% 07-24-2029 2,735,000.00 2,731,761.57 2,777,447.20  
SB7FRLL4 JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 330,000.00 303,656.50 342,912.90  
SB7FRLL4 JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 385,000.00 354,106.97 400,065.05  
SB7FRLL4 JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 1,834,000.00 2,122,192.93 1,905,764.42  
SB9LNNM6 JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 125,000.00 119,782.50 130,485.00  
SB9LNNM6 JPMORGAN CHASE & CO 5.5 DUE 10-15-2040 490,000.00 488,837.61 448,868.40  
SB03S5K4 JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG 485,000.00 496,388.18 513,298.41  
SB03S5K4 JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG 1,000,000.00 996,357.44 1,049,690.00  
SB03S5K4 JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG 280,000.00 314,931.53 293,913.20  
SB2190385 JPMORGAN CHASE & CO COM 18,281.00 2,324,205.87 3,109,938.30  
SB2190385 JPMORGAN CHASE & CO COM 7,581.00 871,094.04 1,289,868.30  
SB00106 JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 B 2,755,000.00 3,443,311.65 3,161,582.90  
SB00106 JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 B 990,000.00 1,177,077.68 1,136,104.20  
SBMGDC11 JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 4.323% 04-26-2028 380,000.00 380,672.60 373,870.60  
SBKSW969 JPMORGAN CHASE & CO 2.739% 10-15-2030 2,140,000.00 1,860,874.85 1,903,658.40  
SBKSW969 JPMORGAN CHASE & CO 2.739% 10-15-2030 300,000.00 300,000.00 266,868.00  
SBKSW969 JPMORGAN CHASE & CO 2.739% 10-15-2030 1,550,000.00 1,550,000.00 1,378,818.90  
SBMV5T55 JPMORGAN CHASE & CO 2.956% 05-13-2031 2,415,000.00 2,107,509.66 2,125,055.10  
SBMV5T55 JPMORGAN CHASE & CO 2.956% 05-13-2031 250,000.00 250,000.00 219,985.00  
SBMV5T55 JPMORGAN CHASE & CO 2.956% 05-13-2031 320,000.00 342,502.40 281,580.80  
SBMV5T55 JPMORGAN CHASE & CO 2.956% 05-13-2031 570,000.00 570,000.00 501,565.80  
SBLPNK55 JPMORGAN CHASE & CO 4.203% 07-23-2029 480,000.00 480,000.00 466,694.40  
SBLPNK55 JPMORGAN CHASE & CO 4.203% 07-23-2029 720,000.00 663,120.00 700,041.60  
SBMGDC00 JPMORGAN CHASE & CO 4.851% DUE 07-25-2028 95,000.00 95,000.00 95,077.90  
SBRBHBL5 JPMORGAN CHASE & CO 5.35% 06-01-2034 4,400,000.00 4,431,473.46 4,466,660.00  
SBRBHBL5 JPMORGAN CHASE & CO 5.35% 06-01-2034 400,000.00 400,000.00 406,060.00  
SBRBHBL5 JPMORGAN CHASE & CO 5.35% 06-01-2034 340,000.00 341,084.60 345,151.00  
SBRBHBL5 JPMORGAN CHASE & CO 5.35% 06-01-2034 455,000.00 429,993.20 461,893.25  
SBRBHBL5 JPMORGAN CHASE & CO 5.35% 06-01-2034 3,902,000.00 3,905,035.65 3,961,115.30  
SBNG8Z25 JPMORGAN CHASE & CO 5.717% DUE 09-14-2033 BEO 5,875,000.00 5,813,108.75 6,090,083.00  
SBMB9B83 JPMORGAN CHASE & FLTG RT 1.065% DUE 11-19-2026 5,170,000.00 4,632,339.30 4,788,557.40  
SBNOQ298 JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 654,000.00 654,352.53 645,105.18  
SBNOQ298 JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 610,000.00 401,097.40 433,813.70  
SBLBOWL0 JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 160,000.00 160,000.00 173,739.20  
SBLBOWL0 JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 800,000.00 800,000.00 868,696.00  
SBLBOWL0 JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 1,255,000.00 1,248,533.92 1,362,766.85  
SBLBOWL0 JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 1,230,000.00 1,230,000.00 1,335,620.10  
SBLBOWL0 JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 6,090,000.00 6,064,863.74 6,612,948.30  
SBLBOWL0 JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 1,854,000.00 1,844,792.99 2,013,202.98  
SBLBOWL0 JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 230,000.00 230,000.00 249,750.10  
SBMT5203 JPMORGAN EUROPEAN DISCOVERY TRUST PLC GBPO 05 386,067.00 1,549,545.21 2,069,525.48  
SBMPRY24 JPMORGAN EUROPEAN GTW & INCOME PLC ORD GBPO 005 1,672,340.50 2,084,997.45 2,788,918.95  
S0316581 JPMORGAN JAPAN SMALL CAP GROWTH & INCOME PLC GBPO.10 135,859.00 561,978.22 542,960.28  
SBIL5F34 JPMORGAN US NPV 139,891.00 650,681.73 720,465.58  
SB670986 JSR CORP NPV 436.00 8,549.49 12,432.40  
SBMRZS0 JPMORGAN US NPV 3,973.00 255,068.83 222,571.08  
SBMRZS0 JULIUS BAER GRUPPE CHF0.02 (REGD) 531.00 23,472.94 29,747.10  
SBMRZS0 JULIUS BAER GRUPPE CHF0.02 (REGD) 2,032.00 58,127.79 59,903.36  
SB83P200 JUPITER FUND MGT ORD GBPO 02 33,573.00 111,335.07 39,974.14  
SB8YV525 KAISA GROUP HLDGS 8.5% GTO SNR 30/06/2022 USD 1,800,000.00 1,814,727.27 65,808.00  
SBMF8Y14 KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 305,000.00 305,000.00 300,259.75  
SBMF8Y14 KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 1,338,000.00 1,338,000.00 1,010,123.10  
SBMF8Y14 KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 420,000.00 420,000.00 317,079.00  
SBMF8Y14 KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 390,000.00 390,000.00 294,430.50  
SBMF8Y14 KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 470,000.00 470,000.00 354,826.50  
SBMF8Y14 KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 154,000.00 155,224.28 116,262.30  
SBMF8Y14 KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG 698,000.00 568,295.29 435,522.56  
SBMF8Y14 KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG 1,298,000.00 1,342,013.32 929,783.36  
SBMF8Y14 KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG 675,000.00 675,000.00 483,516.00  
SBK57M84 KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 930,000.00 931,177.62 702,921.90  
SBK57M84 KAISER FNDTN HOSPS 3.266% DUE 11-01-2049 80,000.00 80,104.86 60,466.40  
SBFOYL14 KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 450,000.00 446,133.32 399,064.50  
SBFOYL14 KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 440,000.00 436,219.25 390,196.40  
SBFOYL14 KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 305,000.00 303,652.02 270,477.05  
SBFOYL14 KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 256,000.00 255,849.33 227,023.36  
SBFOYL14 KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 976,000.00 967,613.60 865,526.56  
SB681320 KAUMA CORP NPV 1,115.19 16,353.19 18,704.24  
SB681320 KAUMA CORP NPV 1,300.00 41,947.20 55,159.95  
SB683489 KANSAS ELECTRIC POWER CO NPV 1,797.00 20,314.39 23,861.43  
SB0VLN03 KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048 442,000.00 441,650.70 373,520.94  
SB0VLN03 KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048 129,000.00 114,565.39 109,014.03  
SB683809 KAO CORP NPV 1,245.00 71,955.79 51,220.03  
SB684686 KAWASAKI KISEN KAISHA LTD NPV 400.00 10,981.41 17,165.56  
SB497749 KBC GROEP NV NPV 644.00 42,057.13 41,773.09  
SB1HHB18 KBR INC COM 854.00 42,190.85 47,320.14  
SB248990 KDOI CORP NPV 3,887.00 106,689.85 123,684.79  
SB248990 KDOI CORP NPV 4,400.00 120,672.62 140,080.51  
SB248990 KDOI CORP NPV 2,200.00 64,981.63 70,004.26  
SB0CS059 KDX REALTY INVESTMENT CORP REIT 11.00 12,552.41 12,546.46  
SB687425 KEISEI ELEC RY CO NPV 312.00 11,232.56 14,747.96  
SB031888 KELLANOVIA 4.5% DUE 04-01-2046 390,000.00 156,843.10 170,775.80  
SB268613 KELLANOVIA COM USD0.25 1,446.00 102,430.94 92,139.68  
SB52KRV2 KEMPER CORP DEL COM 400.00 17,996.70 19,468.00  
SBMGDGH50 KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO 700,000.00 696,814.90 513,947.00  
SBMGDGH50 KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO 800,000.00 796,072.00 587,368.00  
SBMGDGH50 KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO 1,080,000.00 1,075,085.85 792,946.80  
SBMGDGH50 KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO 118,000.00 109,600.09 86,636.78  
SBNV05P5 KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033 260,000.00 259,407.20 270,761.40  
SBNV05P5 KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033 600,000.00 598,632.00 624,834.00  
SBNV05P5 KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033 310,000.00 309,293.20 322,830.90  
SBNV05P5 KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033 120,000.00 119,726.40 124,966.80  
SBNT3717 KENVUE UTILS CO 4.9% DUE 10-01-2045 636,000.00 657,547.21 553,382.06  
SB05YV14 KENVUE INC 4.9% 03-22-2033 400,000.00 399,124.00 412,460.00  
SBMCLF32 KENVUE INC 5.05% 03-22-2053 390,000.00 387,496.20 404,570.40  
SBMCLF32 KENVUE INC 5.05% 03-22-2053 250,000.00 250,882.36 259,340.00  
SBMCLF32 KENVUE INC 5.05% 03-22-2053 305,000.00 460,261.39 523,866.80  
SBMCLF32 KENVUE INC 5.05% 03-22-2053 430,000.00 472,139.40 446,064.80  
SBMCLF32 KENVUE INC 5.05% 03-22-2053 60,000.00 59,616.70 62,241.60  
SBMCLF32 KENVUE INC 5.05% 03-22-2053 430,000.00 425,167.87 446,064.80  
SB05YV17 KENVUE INC 5.1% 03-22-2043 450,000.00 448,825.50 468,540.00  
SB05YV17 KENVUE INC 5.1% 03-22-2043 1,028,000.00 1,033,719.21 1,070,553.60  
SB05YV17 KENVUE INC 5.1% 03-22-2043 700,000.00 695,404.26 728,840.00  
SB05YV17 KENVUE INC 5.2% 03-22-2063 1,261,000.00 1,292,790.37 1,324,579.62  
SB05YV17 KENVUE INC 5.2% 03-22-2063 923,000.00 959,852.51 969,537.66  
SB05YV17 KENVUE INC 5.2% 03-22-2063 90,000.00 89,370.00 94,537.80  
SB05YV17 KENVUE INC 5.2% 03-22-2063 610,000.00 606,260.40 640,756.20  
SB05YV17 KENVUE INC 5.2% 03-22-2063 315,000.00 312,795.00 330,882.30

|   |            |                                                                |              |              |              |
|---|------------|----------------------------------------------------------------|--------------|--------------|--------------|
|   | S80S8Y61   | KENVUE INC 5.2% 03-22-2063                                     | 290,000.00   | 288,235.20   | 304,621.80   |
|   | S80S8Y61   | KENVUE INC 5.2% 03-22-2063                                     | 555,000.00   | 540,279.29   | 582,983.10   |
| * | S8084Z06   | KENVUE INC COM                                                 | 10,348.00    | 233,855.06   | 235,710.44   |
|   | S85S8R95   | KENVUE INC SR NT 5.05% 03-22-2028                              | 385,000.00   | 384,410.95   | 394,648.10   |
| * | S81VQ5C0   | KPEPEL LTD NPV                                                 | 3,810.00     | 12,613.86    | 20,420.51    |
| * | S5505072   | KERING                                                         | 191.00       | 82,535.05    | 84,184.27    |
| * | S4519579   | KERRY GROUP 'A' ORD EURO.125                                   | 411.00       | 39,171.01    | 35,712.52    |
| * | S4490005   | KESKO OYI SERFF EURO                                           | 711.00       | 17,666.87    | 14,078.41    |
| * | S8NC5VPS   | KEURIG DR PEPPER INC 0.75% 03-15-2024                          | 505,000.00   | 504,901.32   | 499,324.75   |
| * | S8L0MLQ5   | KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO                    | 70,000.00    | 53,992.40    | 56,937.30    |
|   | S8L0MLQ5   | KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO                    | 320,000.00   | 354,501.57   | 260,284.80   |
| * | S80JW133   | KEURIG DR PEPPER INC COM                                       | 6,002.00     | 205,202.65   | 199,986.64   |
|   | S8NC5VH7   | KEURIG DR PEPPER INC SR NT 1.35% 03-15-2051                    | 415,000.00   | 288,050.25   | 309,482.10   |
| * | S8NC5VH7   | KEURIG DR PEPPER INC SR NT 1.35% 03-15-2051                    | 527,000.00   | 344,424.59   | 393,004.98   |
| * | S8INTX3Z6  | KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052                     | 86,000.00    | 65,365.91    | 78,710.64    |
|   | S8INTX3Z6  | KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052                     | 364,000.00   | 318,180.78   | 333,147.36   |
|   | C4932VZ89  | KEYBANK NATL ASSN CLEV OH GLOBAL BK 3.9% 04-13-2029            | 1,195,000.00 | 1,095,838.90 | 1,049,245.85 |
|   | S8NC5S94   | KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 4.15% 08-08-2025       | 300,000.00   | 499,110.00   | 485,300.00   |
|   | S8PZ77P1   | KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033        | 333,000.00   | 395,762.14   | 312,077.61   |
|   | S8PZ77P1   | KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033        | 310,000.00   | 308,505.80   | 290,522.70   |
|   | S8I9TC26   | KEYCORP 2.55% 10-01-2029 BEO                                   | 500,000.00   | 521,115.00   | 425,420.00   |
| * | S2490911   | KEYCORP NEW COM                                                | 5,892.00     | 98,330.04    | 84,844.80    |
|   | S8P1QCT9   | KEYCORP NEW DEP SHS REPSTG 1/40TH INT PERP NON CUM H           | 33,105.00    | 827,625.00   | 170,433.30   |
| * | S6490995   | KEYENCE CORP NPV                                               | 460.00       | 150,043.37   | 206,655.41   |
| * | S6490995   | KEYENCE CORP NPV                                               | 600.00       | 264,643.23   | 264,377.93   |
| * | S835GMV5   | KEYERA CORP COM                                                | 3,787.00     | 93,874.23    | 91,989.69    |
| * | S835GMV5   | KEYERA CORP COM                                                | 633.00       | 15,699.23    | 15,376.15    |
|   | S8KZJ0Z0   | KEYSIGHT TECHNOLOGIES INC COM                                  | 1,111.00     | 16,999.15    | 177,067.17   |
| * | S8MGW12    | KYPSAN GAS EAST CORP SR NT 144A 3.588% 01-18-2052              | 1,030,000.00 | 1,030,000.00 | 711,596.10   |
| * | S6490809   | KIXOMAN CORP NPV                                               | 350.00       | 16,871.68    | 21,434.96    |
| * | S8MGCCF2   | KILROY REALTY LP 2.65% DUE 11-15-2033                          | 255,000.00   | 190,462.05   | 193,805.10   |
| * | S8KLMSM2   | KILROY REALTY LP 3.05% DUE 02-15-2030                          | 439,000.00   | 336,900.10   | 373,975.32   |
| * | S2495529   | KILROY RLTY CORP COM                                           | 724.00       | 95,521.44    | 28,844.16    |
| * | S80ZM4T4   | KILROY RLTY LP 3.45% DUE 12-15-2024                            | 1,244,000.00 | 1,211,583.64 | 1,213,609.08 |
| * | S8PRW702   | KILROY RLTY LP 4.25% DUE 08-15-2029                            | 256,000.00   | 232,747.52   | 235,535.36   |
|   | S8PRW702   | KILROY RLTY LP 4.25% DUE 08-15-2029                            | 2,600,000.00 | 2,578,738.60 | 2,392,156.00 |
|   | S8MTY514   | KILROY RLTY LP 4.375% DUE 10-01-2025                           | 1,100,000.00 | 1,093,884.00 | 1,071,004.00 |
|   | S80PVD03   | KILROY RLTY LP 4.75% DUE 12-15-2028                            | 1,843,000.00 | 1,712,128.20 | 1,753,669.79 |
|   | S8FZY1V2   | KIMBERLY-CLARK 3.9% DUE 05-04-2047                             | 279,000.00   | 190,364.44   | 237,122.10   |
|   | S863ZC30   | KIMBERLY-CLARK 5.3% DUE 03-01-2041                             | 145,000.00   | 149,613.90   | 151,530.80   |
| * | S2491839   | KIMBERLY-CLARK CORP COM                                        | 2,144.00     | 265,068.52   | 260,517.44   |
|   | S8MDP7W6   | KIMCO REALTY CORP 2.25% 12-01-2031                             | 1,710,000.00 | 1,702,750.37 | 1,399,327.20 |
| * | S2491594   | KIMCO REALTY CORPORATION                                       | 3,816.00     | 76,638.02    | 81,318.96    |
|   | S2491594   | KIMCO REALTY CORPORATION                                       | 8,330.00     | 164,871.46   | 177,299.20   |
|   | S8KNNM82   | KIMCO RLTY CORP 3.7% DUE 10-01-2049                            | 122,000.00   | 99,622.21    | 91,868.44    |
|   | S8F7TVZ6   | KIMCO RLTY CORP 4.45% 09-01-2047                               | 117,000.00   | 105,021.54   | 97,492.59    |
|   | S8F7TVZ6   | KIMCO RLTY CORP 4.45% 09-01-2047                               | 193,000.00   | 191,703.46   | 160,821.11   |
|   | S8WQGLR0   | KIMCO RLTY CORP RT 4.25% DUE 04-01-2045                        | 196,000.00   | 163,428.24   | 151,346.34   |
|   | S8P5QJND   | KIMCO RLTY OF LLC 6.4% 03-01-2034                              | 1,360,000.00 | 1,354,424.00 | 1,464,952.80 |
|   | C494508W5  | KINDER MORGAN 5.4% DUE 09-01-2044                              | 175,000.00   | 214,592.57   | 164,466.75   |
| * | S8IZXT76   | KINDER MORGAN 5.5 DUE 03-01-2044                               | 116,000.00   | 115,693.24   | 110,397.20   |
|   | S8IZXT76   | KINDER MORGAN 5.5 DUE 03-01-2044                               | 820,000.00   | 755,082.24   | 780,394.00   |
|   | S8IZXT76   | KINDER MORGAN 5.5 DUE 03-01-2044                               | 365,000.00   | 322,348.10   | 347,170.50   |
| * | S86KJ7R9   | KINDER MORGAN 5.625% DUE 09-01-2041                            | 90,000.00    | 90,048.62    | 86,266.80    |
| * | S86KJ7R9   | KINDER MORGAN 5.625% DUE 09-01-2041                            | 1,155,000.00 | 1,115,408.77 | 1,107,090.60 |
| * | S864Q0M7   | KINDER MORGAN 6.375% DUE 03-01-2041                            | 829,000.00   | 834,239.09   | 851,789.21   |
|   | S864Q0M7   | KINDER MORGAN 6.375% DUE 03-01-2041                            | 225,000.00   | 274,113.72   | 231,185.25   |
|   | S81PWX74   | KINDER MORGAN 6.5% DUE 02-01-2037                              | 1,600,000.00 | 1,547,974.01 | 1,688,832.00 |
|   | S854918    | KINDER MORGAN 6.55% DUE 09-15-2040                             | 150,000.00   | 208,720.69   | 158,847.00   |
|   | S81254W6   | KINDER MORGAN 6.95% DUE 01-15-2038                             | 3,450,000.00 | 3,851,316.47 | 3,799,657.50 |
|   | S2187310   | KINDER MORGAN 7.3% DUE 08-15-2033                              | 215,000.00   | 300,473.42   | 244,796.85   |
|   | S2187310   | KINDER MORGAN 7.3% DUE 08-15-2033                              | 463,000.00   | 534,913.98   | 527,167.17   |
|   | S2187310   | KINDER MORGAN 7.3% DUE 08-15-2033                              | 698,000.00   | 763,461.10   | 789,192.22   |
|   | S883Z569   | KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043             | 5,630,000.00 | 5,109,790.06 | 5,042,265.60 |
|   | S883Z569   | KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043             | 1,236,000.00 | 1,143,089.88 | 1,107,035.76 |
| * | S883Z569   | KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043             | 650,000.00   | 664,602.08   | 582,179.00   |
|   | S883Z569   | KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043             | 300,000.00   | 341,806.99   | 268,698.00   |
|   | S8PZ1250   | KINDER MORGAN INC 4.3% DUE 06-01-2025                          | 1,150,000.00 | 1,380,595.03 | 1,314,002.50 |
|   | S8FXCNC0   | KINDER MORGAN INC 5.2% 03-01-2048                              | 675,000.00   | 706,780.34   | 620,352.00   |
|   | S8FXCNC0   | KINDER MORGAN INC 5.2% 03-01-2048                              | 230,000.00   | 265,272.06   | 211,379.20   |
|   | S8FXCNC0   | KINDER MORGAN INC 5.2% 03-01-2048                              | 2,700,000.00 | 3,006,477.00 | 2,481,408.00 |
|   | S85W9G52   | KINDER MORGAN INC 5.3% DUE 12-01-2034                          | 130,000.00   | 106,595.03   | 129,684.10   |
|   | S85W9G52   | KINDER MORGAN INC 5.3% DUE 12-01-2034                          | 879,000.00   | 785,983.44   | 876,864.03   |
| * | S85W9G52   | KINDER MORGAN INC 5.3% DUE 12-01-2034                          | 265,000.00   | 265,067.30   | 264,356.05   |
|   | S8MZNPK5   | KINDER MORGAN INC 5.45% DUE 08-01-2052                         | 506,000.00   | 484,148.94   | 487,014.88   |
| * | S8MZNPK5   | KINDER MORGAN INC 5.45% DUE 08-01-2052                         | 1,344,000.00 | 1,298,366.45 | 1,293,573.12 |
|   | S8MZNPK5   | KINDER MORGAN INC 5.45% DUE 08-01-2052                         | 85,000.00    | 70,521.05    | 81,810.80    |
|   | S85NPN73   | KINDER MORGAN INC 5.55% DUE 06-01-2045                         | 480,000.00   | 522,208.14   | 464,251.20   |
|   | S85NPN73   | KINDER MORGAN INC 5.55% DUE 06-01-2045                         | 195,000.00   | 171,824.25   | 188,602.05   |
|   | S83NQ4P8   | KINDER MORGAN INC DEL COM                                      | 12,376.00    | 208,760.79   | 218,312.64   |
|   | S8N2Y2L9   | KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050                   | 859,000.00   | 813,065.67   | 577,144.92   |
| * | S8N2Y2L9   | KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050                   | 470,000.00   | 290,915.35   | 315,783.60   |
|   | S3319521   | KINGFISHER ORD 157142857                                       | 4,918.00     | 16,840.84    | 15,253.61    |
| * | S4491235   | KINGSPAN GROUP ORD EURO.13                                     | 399.00       | 23,742.28    | 34,555.22    |
| * | S803Z841   | KINROSS GOLD CORP COM NPV                                      | 1,131.00     | 13,648.87    | 19,043.39    |
| * | S803Z841   | KINROSS GOLD CORP COM NPV                                      | 20,094.00    | 91,401.76    | 122,215.90   |
| * | S801M0Q3   | KINGSLE CAP GROUP INC COM                                      | 120.00       | 42,997.35    | 40,189.20    |
| * | S6492968   | KINTETSU GROUP HOLDINGS CO LTD NPV                             | 514.00       | 20,433.63    | 16,304.50    |
| * | S2493534   | KIRBY CORP COM                                                 | 399.00       | 15,597.05    | 31,078.08    |
| * | S2493534   | KIRBY CORP COM                                                 | 860.00       | 60,704.31    | 67,492.80    |
| * | S6493745   | KIRIN HOLDINGS CO NPV                                          | 1,982.00     | 35,576.82    | 29,045.34    |
| * | S6493745   | KIRIN HOLDINGS CO NPV                                          | 33,400.00    | 528,160.72   | 489,462.34   |
| * | S8031PR1   | KKR & CO INC CL A CL A                                         | 4,208.00     | 233,533.72   | 148,632.80   |
|   | S8035699   | KKR GROUP FIN CO XII LLC SR NT 144A 4.85% 05-17-2032           | 1,100,000.00 | 1,096,117.00 | 1,076,878.00 |
|   | S8L1LXW1   | KLA CORP 3.3% 03-01-2050                                       | 158,000.00   | 153,919.28   | 121,200.22   |
|   | S8L1LXW1   | KLA CORP 3.3% 03-01-2050                                       | 175,000.00   | 131,916.75   | 134,240.75   |
| * | S8L1LXW1   | KLA CORP 3.3% 03-01-2050                                       | 109,000.00   | 109,377.18   | 83,612.81    |
|   | S8035W0    | KLA CORP 4.85% 07-15-2052                                      | 586,000.00   | 579,661.61   | 593,792.40   |
|   | S805JSX1   | KLA CORP 4.95% 07-15-2052                                      | 170,000.00   | 169,200.80   | 171,878.50   |
|   | S805JSX1   | KLA CORP 4.95% 07-15-2052                                      | 983,000.00   | 977,047.59   | 991,840.05   |
|   | S805JSX1   | KLA CORP 4.95% 07-15-2052                                      | 590,000.00   | 585,566.96   | 596,519.50   |
| * | C482480AH3 | KLA CORP 5% DUE 03-15-2049                                     | 1,186,000.00 | 1,240,984.58 | 1,182,311.54 |
|   | C482480AH3 | KLA CORP 5% DUE 03-15-2049                                     | 115,000.00   | 154,289.83   | 114,642.35   |
|   | C482480AH3 | KLA CORP 5% DUE 03-15-2049                                     | 900,000.00   | 894,077.05   | 897,201.00   |
|   | S805J006   | KLA CORP 5.25% 07-15-2062                                      | 657,000.00   | 627,461.89   | 684,383.76   |
| * | S805J006   | KLA CORP 5.25% 07-15-2062                                      | 281,000.00   | 289,436.98   | 292,712.08   |
|   | S2480138   | KLA CORPORATION COM USD0.001                                   | 880.00       | 334,923.12   | 511,544.00   |
|   | S2480138   | KLA CORPORATION COM USD0.001                                   | 564.00       | 245,838.01   | 327,853.20   |
|   | S75R2556   | KLEPIERRE EUR1.40                                              | 15,391.00    | 420,753.27   | 419,601.17   |
| * | S75R2556   | KLEPIERRE EUR1.40                                              | 559.00       | 16,036.58    | 15,239.88    |
| * | S8FOLK00   | KNIGHT-SWIFT TRANSP HLDGS INC CL A CLASSA COMMON STOCK USD0.01 | 999.00       | 48,145.58    | 57,592.35    |
| * | S802P9X9   | KNORR BREMSE AG                                                | 189.00       | 19,402.34    | 12,276.20    |
| * | S802P9X9   | KNORR BREMSE AG                                                | 6,067.00     | 381,373.11   | 394,072.40   |
| * | S81ARU87   | KOBE RUSSAN CO LTD NPV                                         | 363.00       | 11,028.87    | 10,726.76    |
| * | S8600R09   | KOEI TECMO HOLDINGS CO LTD                                     | 284.00       | 5,068.56     | 3,240.28     |
| * | S2496113   | KOHL'S CORP COM                                                | 699.00       | 27,355.97    | 20,047.32    |
| * | S2496113   | KOHL'S CORP COM                                                | 4,590.00     | 113,003.75   | 131,641.20   |
|   | S6496324   | KOITTO MFG CO LTD NPV                                          | 304.00       | 12,129.89    | 7,856.01     |
|   | S6496384   | KOMATSU NPV                                                    | 2,320,000.00 | 54,963.60    | 60,899.87    |
|   | S6496384   | KOMATSU NPV                                                    | 2,800.00     | 69,365.00    | 73,247.27    |
|   | S800Q398   | KON AHOLD DELHAIZE EURO.01                                     | 11,299.00    | 269,767.70   | 324,704.68   |
| * | S800Q398   | KON AHOLD DELHAIZE EURO.01                                     | 2,467.00     | 62,052.68    | 70,895.34    |
| * | S6496881   | KONAMI GROUP CORP NPV                                          | 225.00       | 9,930.75     | 11,783.05    |
| * | S809M9D2   | KONE CORPORATION NPV ORD 'B'                                   | 875.00       | 45,124.97    | 43,650.25    |
| * | S809M9D2   | KONE CORPORATION NPV ORD 'B'                                   | 1,266.00     | 66,819.04    | 63,155.67    |
| * | S5208241   | KONIGSBERG GRUPPEN NOK1.25                                     | 230.00       | 8,471.76     | 10,540.09    |
|   | S5208241   | KONIGSBERG GRUPPEN NOK1.25                                     | 1,154.00     | 52,658.47    | 52,883.76    |
|   | S83CBK11   | KONINKLUKE 6.875% DUE 03-11-2038                               | 397,000.00   | 431,116.00   | 332,022.24   |
|   | S83CBK11   | KONINKLUKE 6.875% DUE 03-11-2038                               | 3,650,000.00 | 4,677,200.21 | 3,951,847.20 |
|   | S5956078   | KONINKLUKE KPN                                                 | 104,607.00   | 331,423.55   | 360,297.76   |
| * | S5956078   | KONINKLUKE KPN                                                 | 8,655.00     | 26,721.07    | 29,810.41    |
| * | S5986622   | KONINKLUKE PHILIP EURO.20                                      | 4,142.00     | 95,183.48    | 96,473.58    |
| * | S5986622   | KONINKLUKE PHILIP EURO.20                                      | 2,031.00     | 67,723.31    | 47,305.13    |
| * | S6194468   | KOZE CORPORATION NPV                                           | 100.00       | 14,380.04    | 7,501.06     |
| * | C50076QAR7 | KRAFT FOODS GROUP 6.875% DUE 01-26-2039                        | 620,000.00   | 734,401.73   | 717,774.00   |
| * | C50076QAR7 | KRAFT FOODS GROUP 6.875% DUE 01-26-2039                        | 1,145,000.00 | 1,134,823.15 | 1,325,566.50 |
| * | C50076QAR7 | KRAFT FOODS GROUP 6.875% DUE 01-26-2039                        | 160,000.00   | 166,756.80   | 185,232.00   |
| * | S8RYRY99   | KRAFT HEINZ CO COM                                             | 5,924.00     | 183,925.42   | 187,044.84   |
| * | S8RY5227   | KRAFT HEINZ FOODS 3.75% DUE 04-01-2030                         | 195,000.00   | 185,655.60   | 186,250.35   |
|   | C50077LAB2 | KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                        | 385,000.00   | 341,361.80   | 337,456.35   |
|   | C50077LAB2 | KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                        | 4,503,000.00 | 3,750,588.13 | 3,946,924.53 |
| * | C50077LAB2 | KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                        | 43,000.00    | 32,330.09    | 37,689.93    |

|   |            |                                                                   |                  |                |              |
|---|------------|-------------------------------------------------------------------|------------------|----------------|--------------|
| * | C50077LAM8 | KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                             | 255,000.00       | 231,626.70     | 250,463.55   |
|   | C50077LAM8 | KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                             | 6,918,000.00     | 7,013,694.98   | 6,794,928.78 |
|   | C50077LAM8 | KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                             | 190,000.00       | 182,048.50     | 186,619.90   |
| * | SK8Y5G16   | KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039                  | 421,000.00       | 386,123.22     | 393,651.84   |
|   | SK8Y5G05   | KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049                  | 1,020,000.00     | 907,443.00     | 967,225.20   |
|   | SK8Y5G05   | KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049                  | 380,000.00       | 339,440.25     | 360,338.80   |
| * | SK8Y5G05   | KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049                  | 1,877,000.00     | 1,623,215.14   | 1,779,884.02 |
|   | 5BN649V0   | KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050                    | 37,000.00        | 32,703.78      | 36,226.18    |
|   | 5BN650V0   | KROGER CO 1.7% DUE 01-15-2033 BEC                                 | 406,000.00       | 416,555.09     | 353,360.56   |
|   | 5BFCW0B0   | KROGER CO 5.15% DUE 08-01-2043                                    | 400,000.00       | 371,360.80     | 385,524.00   |
|   | 52563567   | KROGER CO 7.7% DUE 06-01-2029                                     | 500,000.00       | 708,020.00     | 566,030.00   |
| * | 52497406   | KROGER CO COM                                                     | 4,130.00         | 196,756.52     | 188,782.30   |
|   | 56497509   | KUBOTA CORP NPV                                                   | 2,558.00         | 39,371.96      | 38,511.53    |
|   | 56497509   | KUBOTA CORP NPV                                                   | 5,000.00         | 75,610.29      | 75,276.63    |
|   | 58142560   | KUEHNE&NAGEL INTL CHFI (REGD)                                     | 140.00           | 26,397.22      | 48,205.31    |
|   | 58F1TGW4   | KUWAIT (STATE OF) 3.5% SNR MTN 20/03/2027 USD                     | 800,000.00       | 792,208.00     | 781,544.00   |
| * | 58FZ88B0   | KY UTILS CO 4.65 DUE 11-14-2043                                   | 2,350,000.00     | 2,334,911.71   | 2,105,482.50 |
|   | 58FZ88B0   | KY UTILS CO 4.65 DUE 11-14-2043                                   | 233,000.00       | 257,361.17     | 208,756.35   |
|   | 58Q9PKH0   | KYNDRYL HDLGS INC 4.1% 10-15-2041                                 | 540,000.00       | 576,122.26     | 407,829.60   |
|   | 58Q9PKH0   | KYNDRYL HDLGS INC 4.1% 10-15-2041                                 | 540,000.00       | 536,084.68     | 407,829.60   |
| * | 58Q9PKH0   | KYNDRYL HDLGS INC 4.1% 10-15-2041                                 | 1,410,000.00     | 920,316.40     | 1,064,888.40 |
|   | 58P6JW21   | KYNDRYL HDLGS INC COM                                             | 1,434.00         | 17,175.28      | 29,798.52    |
|   | 58Q9PKF8   | KYNDRYL HDLGS INC GTD SR NT 3.15% 10-15-2031                      | 1,170,000.00     | 1,167,259.42   | 983,303.10   |
|   | 56499260   | KYOCERA CORP NPV                                                  | 7,200.00         | 97,671.04      | 105,104.27   |
|   | 56499260   | KYOCERA CORP NPV                                                  | 3,492.00         | 49,781.91      | 50,975.57    |
|   | 56499550   | KYOWA KIRIN CO LTD NPV                                            | 751.00           | 12,911.49      | 12,624.98    |
| * | 54538002   | L E LUNDBERGFORETA SER"B"NPV                                      | 199.00           | 8,262.82       | 10,824.91    |
|   | 58L3LYP9   | LHARRIS 2.9% DUE 12-15-2029                                       | 475,000.00       | 429,540.71     | 430,212.25   |
|   | 58L3LYP9   | LHARRIS 2.9% DUE 12-15-2029                                       | 500,000.00       | 499,004.10     | 452,855.00   |
|   | 58L3LYP9   | LHARRIS 2.9% DUE 12-15-2029                                       | 2,125,000.00     | 1,976,012.50   | 1,924,633.75 |
| * | 58MBMB88   | LHARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028                      | 829,000.00       | 848,541.82     | 820,519.33   |
|   | 58NKHJ36   | LHARRIS TECHNOLOGIES INC 5.4% 01-15-2027                          | 3,495,000.00     | 3,490,421.55   | 3,573,427.80 |
|   | 58NKHJ36   | LHARRIS TECHNOLOGIES INC 5.4% 01-15-2027                          | 2,830,000.00     | 2,826,292.70   | 2,893,505.20 |
|   | 58NKHJ36   | LHARRIS TECHNOLOGIES INC 5.4% 01-15-2027                          | 830,000.00       | 826,812.70     | 848,625.20   |
|   | 58NKHJF2   | LHARRIS TECHNOLOGIES INC 5.4% 07-31-2033                          | 520,000.00       | 519,443.60     | 541,200.40   |
|   | 58NKHJF2   | LHARRIS TECHNOLOGIES INC 5.4% 07-31-2033                          | 380,000.00       | 381,138.10     | 395,492.60   |
|   | 58NKHJF2   | LHARRIS TECHNOLOGIES INC 5.4% 07-31-2033                          | 30,000.00        | 29,967.90      | 31,223.10    |
|   | 58NKHJF2   | LHARRIS TECHNOLOGIES INC 5.4% 07-31-2033                          | 1,065,000.00     | 1,063,880.45   | 1,108,420.05 |
| * | 58NKHJH4   | LHARRIS TECHNOLOGIES INC 5.6% 07-31-2053                          | 548,000.00       | 516,477.32     | 585,718.84   |
|   | 58NKHJH4   | LHARRIS TECHNOLOGIES INC 5.6% 07-31-2053                          | 210,000.00       | 209,334.30     | 224,454.30   |
|   | 58NKHJH4   | LHARRIS TECHNOLOGIES INC 5.6% 07-31-2053                          | 200,000.00       | 199,366.00     | 213,766.00   |
|   | 58NKHJH4   | LHARRIS TECHNOLOGIES INC 5.6% 07-31-2053                          | 125,000.00       | 117,408.75     | 133,603.75   |
|   | 58K9D7N5   | LHARRIS TECHNOLOGIES INC COM                                      | 1,189.00         | 20,572.66      | 250,427.18   |
| * | 58G2SC10   | LA FRANCAISE DES EURL AD                                          | 275.00           | 11,246.24      | 9,976.09     |
|   | 58NH7P07   | LA LOC GOVT ENV1 FAC5 & TAXABLE-LA UTILS RESTORATION 4.475% DUE C | 330,000.00       | 330,000.00     | 317,397.97   |
|   | 58NH7P07   | LA LOC GOVT ENV1 FAC5 & TAXABLE-LA UTILS RESTORATION 4.475% DUE C | 229,000.00       | 229,318.36     | 220,254.95   |
|   | 58KMIWX1   | LAB CORP AMER 2.3% DUE 12-01-2024                                 | 1,020,000.00     | 1,024,941.70   | 992,041.80   |
|   | 58VJDNV9   | LAB CORP AMER 3.6% DUE 02-01-2025                                 | 875,000.00       | 873,687.50     | 860,186.25   |
|   | 58VJDNV8   | LAB CORP AMER 4.7% DUE 02-01-2045                                 | 156,000.00       | 176,842.42     | 144,234.48   |
| * | 52586122   | LAB CORP AMER HDLGS COM NEW                                       | 560.00           | 112,105.52     | 127,282.40   |
|   | C505861AC8 | LAFARGE S A 7.125% DUE 07-15-2036                                 | 6,375,000.00     | 7,557,323.10   | 7,324,301.25 |
|   | 58YND5J7   | LAFARGEHOLCIM FIN 3.5% DUE 09-22-2026                             | 1,175,000.00     | 1,104,135.49   | 1,136,624.50 |
|   | 58K10M63   | LAM RESH CORP 2.875% DUE 06-15-2050                               | 200,000.00       | 133,563.30     | 104,636.30   |
|   | 58K10M63   | LAM RESH CORP 2.875% DUE 06-15-2050                               | 220,000.00       | 219,464.68     | 157,478.20   |
| * | 58K10M63   | LAM RESH CORP 2.875% DUE 06-15-2050                               | 51,000.00        | 48,938.58      | 36,506.31    |
|   | 58K10M52   | LAM RESH CORP 3.125% DUE 06-15-2060                               | 120,000.00       | 119,661.35     | 83,566.80    |
| * | C512807A5  | LAM RESH CORP 4.875% DUE 03-15-2049                               | 1,224,000.00     | 1,309,238.61   | 1,224,244.80 |
|   | 52502247   | LAM RESH CORP COM                                                 | 831.00           | 43,679.60      | 650,889.06   |
|   | 52502247   | LAM RESH CORP COM                                                 | 371.00           | 263,873.12     | 290,589.46   |
|   | 58L640M4   | LAM RESH CORP FIXED 1.9% DUE 06-15-2030                           | 480,000.00       | 478,768.53     | 413,640.00   |
| * | 58SPHG6N   | LAMAR ADVERTISING CO NEW CL A CL A                                | 557.00           | 52,360.52      | 59,197.96    |
|   | 58DQZJF3   | LAMB WESTON HDLGS INC COM USDS                                    | 943.00           | 72,346.00      | 101,928.87   |
|   | 58YVWP08   | LAND SECURITIES GP ORD GPRD 1066666666                            | 2,851.00         | 22,787.23      | 25,615.64    |
|   | 58YVWP08   | LAND SECURITIES GP ORD GPRD 1066666666                            | 1,837.00         | 10,316.00      | 16,505.07    |
|   | C994V7990  | LANDMARK CAPITAL PARTNERS IX LP                                   | 858,077.00       | 858,077.00     | 1.03         |
| * | 52503994   | LANDSTAR SYS INC COM                                              | 235.00           | 36,347.43      | 45,507.75    |
|   | 58KV8626   | LAS VEGAS SANDS 2.9% DUE 06-25-2025                               | 1,390,000.00     | 1,421,111.23   | 1,333,413.10 |
|   | 58KMBM08   | LAS VEGAS SANDS 3.5% DUE 08-18-2026                               | 1,070,000.00     | 1,067,486.12   | 1,021,282.90 |
|   | 58D77217   | LAS VEGAS SANDS CORP COM STK                                      | 2,350.00         | 88,175.89      | 115,543.50   |
| * | 56506267   | LASERTEC CORP NPV                                                 | 182.00           | 14,952.81      | 47,785.10    |
|   | 56506267   | LASERTEC CORP NPV                                                 | 2,000.00         | 450,450.77     | 527,308.84   |
| * | 52506658   | LATITICE SEMICONDUCTOR CORP COM                                   | 854.00           | 47,599.32      | 58,917.46    |
|   | 58M3VWV1   | LCH_IRS BOFAGBZU 20/03/2034 AUD P 6MB88W / R 4.5% SWU01XV6        | (5,700,000.00)   | -              | -            |
|   | 58M3VWV1   | LCH_IRS BOFAGBZU 20/03/2034 AUD P 6MB88W / R 4.5% SWU01XV6        | 2,900,000.00     | (32,095.38)    | -            |
|   | 59M31Z7U   | LCH_IRS BOFAGBZU 20/03/2034 EUR P 6MEURB / R 3% SWU01X08          | 2,819,666.00     | 28,169.66      | 152,774.84   |
|   | 59M31Z7L   | LCH_IRS BOFAGBZU 20/03/2034 EUR P 6MEURB / R 3% SWU01X08          | (2,900,000.00)   | -              | -            |
|   | 59M31Z0L   | LCH_IRS BOFAGBZU 20/03/2034 EUR P 2.75% / R 6MEURB SWU01XD59      | (4,600,000.00)   | (11,910.51)    | (474,184.65) |
|   | 59M31Z0D   | LCH_IRS BOFAGBZU 20/03/2034 EUR P 2.75% / R 6MEURB SWU01XD59      | (4,600,000.00)   | 115,562.08     | -            |
|   | 59M31JPL   | LCH_IRS BOFAGBZU 20/09/2033 AUD P 6MB88W / R 4.5% SWU01PD1        | (200,000.00)     | (24,112.80)    | -            |
|   | 59M31JPL   | LCH_IRS BOFAGBZU 20/09/2033 AUD P 6MB88W / R 4.5% SWU01PD1        | 5,800,000.00     | 944.24         | 107,662.18   |
|   | 59L62YQJ   | LCH_OIS BOFAGBZU 06/15/2027 USD P 1DSOFR / R 1.75% SWU01HS9       | (10,000,000.00)  | -              | (818,235.00) |
|   | 59L62YQJ   | LCH_OIS BOFAGBZU 06/15/2027 USD P 1DSOFR / R 1.75% SWU01HS9       | 10,000,000.00    | -              | -            |
|   | 59M422J0   | LCH_OIS BOFAGBZU 07/18/2024 USD P 1DSOFR / R 4.5% SWU01UN1        | 15,300,000.00    | -              | -            |
|   | 59M422J0   | LCH_OIS BOFAGBZU 07/18/2024 USD P 1DSOFR / R 4.5% SWU01UN1        | 17,800,000.00    | -              | -            |
|   | 59M422JL   | LCH_OIS BOFAGBZU 07/18/2024 USD P 1DSOFR / R 4.5% SWU01UN1        | (17,800,000.00)  | (158,670.34)   | (141,376.50) |
|   | 59M422JL   | LCH_OIS BOFAGBZU 07/18/2024 USD P 1DSOFR / R 4.5% SWU01UN1        | (16,300,000.00)  | (145,330.66)   | (129,462.75) |
|   | 59M19Y0L   | LCH_OIS BOFAGBZU 12/15/2026 USD P 1.25% / R 1DSOFR SWU01P4T4      | (5,600,000.00)   | (45,364.20)    | -            |
|   | 59M19Y0D   | LCH_OIS BOFAGBZU 12/15/2026 USD P 1.25% / R 1DSOFR SWU01P4T4      | 5,600,000.00     | -              | 443,659.44   |
|   | 59M1HEGJ   | LCH_OIS BOFAGBZU 12/20/2033 USD P 3.5% / R 1DSOFR SWU01VAF4       | 2,700,000.00     | 14,609.79      | -            |
|   | 59M1HEGJ   | LCH_OIS BOFAGBZU 12/20/2033 USD P 3.5% / R 1DSOFR SWU01VAF4       | (2,700,000.00)   | -              | (2,731.32)   |
|   | 59M1J06U   | LCH_OIS BOFAGBZU 12/20/2033 USD P 3.5% / R 1DSOFR SWU01VAF4       | 7,300,000.00     | -              | -            |
|   | 59M1J06L   | LCH_OIS BOFAGBZU 12/20/2033 USD P 3.5% / R 1DSOFR SWU01VAF4       | (7,300,000.00)   | (1,270,167.15) | (101,213.04) |
|   | 59L88K4L   | LCH_OIS BOFAGBZU 15/12/2024 JPY P 0 / R 1DTONAR SWU01AY0          | 540,000,000.00   | -              | 2,356.04     |
|   | 59L88K4L   | LCH_OIS BOFAGBZU 15/12/2024 JPY P 0 / R 1DTONAR SWU01AY0          | (540,000,000.00) | -              | -            |
|   | 59L3R5FL   | LCH_OIS BOFAGBZU 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01EX3       | 39,100,000.00    | -              | 1,580.11     |
|   | 59L3R5FL   | LCH_OIS BOFAGBZU 20/03/2028 JPY P 0.3% / R 1DTONAR SWU01EX3       | (39,100,000.00)  | -              | -            |
|   | 59L885B8   | LCH_OIS BOFAGBZU 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238     | 144,900,000.00   | -              | 3,516.12     |
|   | 59L885B8   | LCH_OIS BOFAGBZU 20/03/2029 JPY P 0.45% / R 1DTONAR SWU01E238     | (144,900,000.00) | -              | -            |
|   | 59M36P9U   | LCH_OIS BOFAGBZU 20/03/2024 GBP P 4.25% / R 1DSODNA SWU01XERO     | -                | (49,811.28)    | (216,208.78) |
|   | 59M36P9U   | LCH_OIS BOFAGBZU 20/03/2024 GBP P 4.25% / R 1DSODNA SWU01XERO     | 1,000,000.00     | -              | -            |
|   | 59M28CJL   | LCH_OIS BOFAGBZU 20/09/2025 CAD P 1DCORRA / R 3.75% SWU01OT78     | (200,000.00)     | (3,533.51)     | (1,209.36)   |
|   | 59M28CJ0   | LCH_OIS BOFAGBZU 20/09/2025 CAD P 1DCORRA / R 3.75% SWU01OT78     | 200,000.00       | -              | -            |
|   | 59M25NEU   | LCH_OIS BOFAGBZU 20/09/2024 JPY P 1% / R 1DTONAR SWU019RM0        | 220,000,000.00   | 32,056.44      | 95,095.93    |
|   | 59M25NEJ   | LCH_OIS BOFAGBZU 20/09/2024 JPY P 1% / R 1DTONAR SWU019RM0        | (220,000,000.00) | -              | -            |
|   | 59M25W4U   | LCH_OIS BOFAGBZU 20/12/2025 CAD P 1DCORRA / R 3.75% SWU01V9X7     | 21,300,000.00    | -              | -            |
|   | 59M25W4L   | LCH_OIS BOFAGBZU 20/12/2025 CAD P 1DCORRA / R 3.75% SWU01V9X7     | (21,300,000.00)  | (285,044.07)   | (39,748.91)  |
|   | 58IK36K3   | LEAR CORP 5.25% 05-15-2049                                        | 700,000.00       | 689,274.81     | 649,215.00   |
| * | 585709P1   | LEAR CORP COM NEW COM NEW                                         | 347.00           | 45,015.78      | 48,999.87    |
|   | 585709P1   | LEAR CORP COM NEW COM NEW                                         | 885.00           | 448.08         | 25,700.22    |
|   | 589G6L89   | LEG IMMOBILIEN SE                                                 | 5,155.00         | 439,845.02     | 451,685.43   |
| * | 589G6L89   | LEG IMMOBILIEN SE                                                 | 192.00           | 21,077.63      | 16,823.20    |
|   | C52476DA5  | LEGACY MTG AST TR FLTG RT 1.75% DUE 04-25-2061                    | 1,030,765.93     | 1,030,918.72   | 995,766.79   |
|   | 50560399   | LEGAL & GENERAL GP ORD GPRD.025                                   | 15,376.00        | 48,802.97      | 49,218.94    |
|   | 52510682   | LEGGITT & PLATT INC COM                                           | 865.00           | 27,814.94      | 22,637.05    |
|   | 58112R93   | LEGRAND SA EURA                                                   | 2,306.00         | 121,563.13     | 239,703.09   |
| * | 58112R93   | LEGRAND SA EURA                                                   | 861.00           | 51,320.00      | 70,788.29    |
|   | CBG999NK3  | LEHMAN SWAP BANKRUPTCY RECEIVABLE                                 | 549,846.31       | 109,969.26     | -            |
|   | 58L258P7   | LEHMAN VS TR SER 2007-9 MTS PASSTHRU CTPL WF-A1 VAR 04-25-2037 I  | 989.35           | -              | 1,087.09     |
| * | 58D9Z8E8   | LEIDOS HDLGS INC COM                                              | 860.00           | 85,130.00      | 93,086.40    |
|   | 58LB2P17   | LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD                        | 900,000.00       | 896,416.74     | 753,597.00   |
|   | 58LB2P17   | LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD                        | 1,370,000.00     | 1,068,822.98   | 1,147,142.10 |
|   | 58LB2HFO   | LEIDOS INC 5.75% 03-15-2033                                       | 1,670,000.00     | 1,680,697.70   | 1,741,225.50 |
|   | 58LNB6U6   | LEIDOS INC FIXED 1.375% DUE 05-15-2030                            | 400,000.00       | 396,059.07     | 383,108.00   |
|   | 56512004   | LENDAISE CORP LTD NTS (STARLED)                                   | 20,721.00        | 109,387.62     | 105,618.14   |
|   | 52511920   | LENNAR CORP CL A CL A                                             | 1,581.00         | 132,241.75     | 235,632.24   |
|   | 52511920   | LENNAR CORP CL A CL A                                             | 3,738.00         | 533,968.26     | 557,111.52   |
|   | 52578293   | LENNAR CORP CL B CL B                                             | 865.00           | 85,057.43      | 115,953.25   |
|   | 52578293   | LENNAR CORP CL B CL B                                             | 110.00           | 9,964.25       | 14,745.50    |
|   | 58FN4W00   | LENNAR CORP FIXED 5% DUE 06-15-2027                               | 230,000,000.00   | 231,987.41     | 231,175.30   |
|   | 58MXXZ37   | LENNOX INTL INC 1.7% DUE 08-01-2027                               | 690,000.00       | 688,551.51     | 620,786.10   |
|   | 58QC8069   | LENNOX INTL INC 5.5% 09-15-2028                                   | 3,216,000.00     | 3,213,538.32   | 3,309,264.00 |
| * | 52442053   | LENNOX INTL INC COM                                               | 202.00           | 46,863.99      | 90,399.04    |
|   | 58D0DNG0   | LEONARDO SPA EURA 40                                              | 18,167.00        | 301,740.89     | 299,718.23   |
| * | 58D0DNG0   | LEONARDO SPA EURA 40                                              | 1,050.00         | 16,384.94      | 17,322.85    |
|   | C52699     |                                                                   |                  |                |              |

|   |            |                                                                     |                           |               |               |                 |
|---|------------|---------------------------------------------------------------------|---------------------------|---------------|---------------|-----------------|
|   | 5BLGK7K9   | LIFCO AB SER'B'NPV                                                  |                           | 1,771.00      | 40,485.26     | 43,440.93       |
|   | 5BMGYK33   | LILLY ELI & CO 2.5%                                                 | 08-25-2020                | 1,300,000.00  | 1,276,277.27  | 821,938.00      |
| * | 525108S1   | LINCOLN ELEC HLDS INC COM                                           |                           | 344.00        | 71,160.93     | 74,806.24       |
|   | 5B00M4G6   | LINCOLN NATL CORP 4.35% 03-01-2048                                  |                           | 376,000.00    | 393,769.79    | 299,570.48      |
|   | 52516378   | LINCOLN NATL CORP COM                                               |                           | 1,063.00      | 46,446.29     | 266,550.79      |
|   | 5BMCSCNP1  | LINCOLN NATL CORP FIXED 4.375% DUE                                  | 06-15-2050                | 48,000.00     | 50,347.38     | 38,367.84       |
|   | 5BMYRVYR9  | LINCOLN NATL CORP IND SR NT 3.4%                                    | 03-01-2032                | 1,290,000.00  | 1,199,012.34  | 1,105,388.10    |
| * | 5BNZ2H81   | LINDE PLC                                                           |                           | 3,069.00      | 996,656.50    | 1,260,468.99    |
|   | 5BNZ2H81   | LINDE PLC                                                           |                           | 640.00        | 128,183.78    | 266,550.79      |
|   | 55962280   | LINDT & SPRUENGLI CHF10 (PTG CERT)                                  |                           | 2.00          | 12,857.64     | 23,976.71       |
|   | 55962309   | LINDT & SPRUENGLI CHF10 (REGO)                                      |                           | 2.00          | 233,930.35    | 242,381.04      |
| * | 5B0BP4M7   | LINX REAL ESTATE INVESTMENT TRUST UNITS                             |                           | 6,642.00      | 54,914.03     | 37,299.08       |
|   | 52515030   | LITHIA MTRS INC COM CL A                                            |                           | 150.00        | 40,436.02     | 49,392.00       |
|   | 5BMA90R6   | LITHIA MTRS INC SR NT 144A 3.875%                                   | 06-01-2029                | 350,000.00    | 360,058.74    | 318,391.50      |
|   | 52513182   | LITTELFUSE INC COM                                                  |                           | 171.00        | 42,983.28     | 45,752.76       |
| * | 5B0T7YX2   | LIVE NATION ENTERTAINMENT INC                                       |                           | 1,009.00      | 85,574.55     | 94,442.40       |
|   | 5B0T7YX2   | LIVE NATION ENTERTAINMENT INC                                       |                           | 3,225.00      | 281,666.28    | 301,860.00      |
| * | 52971029   | LQ CORP COM LQ CORP                                                 |                           | 1,668.00      | 75,569.24     | 79,713.72       |
|   | 5C018BAQJ1 | LQ CORP SR NT 5.75% 06-15-2028                                      |                           | 705,000.00    | 703,442.20    | 724,655.40      |
|   | 5B7KP057   | LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD                           |                           | 1,200,000.00  | 918,000.00    | 775,884.00      |
| * | 50870612   | LLOYDS BANKING GP ORD GBPO.1                                        |                           | 163,041.00    | 111,479.14    | 99,162.70       |
|   | 50870612   | LLOYDS BANKING GP ORD GBPO.1                                        |                           | 440,667.00    | 297,933.25    | 268,016.82      |
|   | 5BMYK3Z0   | LLOYDS BANKING GROUP 5.111% DUE                                     | 03-18-2026/03-18-2025 BEO | 1,500,000.00  | 1,390,470.00  | 1,464,645.00    |
|   | 5BMBW1F5   | LLOYDS BANKING GROUP PLC 5.985%                                     | 06-07-2027                | 790,000.00    | 790,000.00    | 804,678.20      |
|   | CS39439AJ3 | LLOYDS BANKING GROUP PLC FORMERLY LLOYDS 7.5% 12-31-2049            |                           | 1,240,000.00  | 1,240,000.00  | 1,217,717.20    |
|   | 5BG10855   | LLOYDS BKG GROUP 0% DUE 03-22-2028                                  |                           | 200,000.00    | 199,655.28    | 195,748.00      |
|   | 5BPDH005   | LLOYDS BKG GROUP 3.369% DUE 12-14-2046                              |                           | 1,093,000.00  | 1,030,863.72  | 761,394.73      |
|   | 5BFMYF05   | LLOYDS BKG GROUP 4.344% DUE 01-09-2048                              |                           | 600,000.00    | 600,000.00    | 483,624.00      |
|   | 5BFMYF05   | LLOYDS BKG GROUP 4.344% DUE 01-09-2048                              |                           | 493,326.28    | 534,425.36    | 430,425.36      |
|   | 5BFMYF05   | LLOYDS BKG GROUP 4.344% DUE 01-09-2048                              |                           | 560,000.00    | 534,674.42    | 451,382.40      |
|   | 5BDBFX83   | LLOYDS BKG GROUP 4.582% DUE 12-10-2025                              |                           | 1,660,000.00  | 1,656,504.44  | 1,625,140.00    |
|   | 5BDFXR88   | LLOYDS BKG GROUP 4.65% DUE 03-24-2026                               |                           | 1,525,000.00  | 1,522,947.92  | 1,499,578.25    |
|   | CS3944AJU7 | LLOYDS BKG GROUP 4.976% DUE 08-11-2033                              |                           | 400,000.00    | 400,000.00    | 390,416.00      |
| * | 5BLH6762   | LLOYDS BKG GROUP FIXED 3.87% DUE                                    | 07-09-2025                | 1,381,000.00  | 1,349,929.69  | 1,388,142.89    |
|   | 5BPNWW19   | LLOYDS BKG GROUP FIXED 7.953% DUE                                   | 11-15-2033                | 3,100,000.00  | 3,230,938.75  | 3,554,136.00    |
|   | 5BPSK6Q4   | LLOYDS BKG GROUP PLC 3.75%                                          | 03-18-2028                | 1,050,000.00  | 1,050,000.00  | 1,006,026.00    |
|   | CS3944AJ2  | LLOYDS BKG GROUP PLC 6.75% DUE                                      | 12-31-2049 REG            | 540,000.00    | 540,000.00    | 532,283.40      |
|   | CS3944AVS  | LLOYDS BKG GROUP PLC 8.0% 12-31-2099                                |                           | 1,300,000.00  | 1,300,000.00  | 1,298,479.00    |
| * | 52521800   | LOBLAWS COS LTD COM NPV                                             |                           | 2,569.00      | 17,281.69     | 249,216.16      |
|   | 52521800   | LOBLAWS COS LTD COM NPV                                             |                           | 401.00        | 23,039.56     | 39,011.28       |
|   | 52521800   | LOBLAWS COS LTD COM NPV                                             |                           | 4,519.00      | 251,775.10    | 439,630.91      |
|   | 5B3PG229   | LOCITANE INTERNATIONAL SA                                           |                           | 13,408.00     | 77,363.05     | 38,291.16       |
|   | 5BVYQ229   | LOCKHEED MARTIN 3.0% DUE 03-01-2035                                 |                           | 315,000.00    | 351,465.80    | 288,703.80      |
|   | 5BBDG692   | LOCKHEED MARTIN 4.07% DUE 12-15-2042                                |                           | 160,000.00    | 141,296.27    | 144,774.40      |
|   | 5BBDG692   | LOCKHEED MARTIN 4.07% DUE 12-15-2042                                |                           | 55,000.00     | 49,227.90     | 49,766.20       |
|   | 5BBDG692   | LOCKHEED MARTIN 4.07% DUE 12-15-2042                                |                           | 300,000.00    | 294,310.76    | 271,452.00      |
| * | 5BBDG692   | LOCKHEED MARTIN 4.07% DUE 12-15-2042                                |                           | 525,000.00    | 489,306.62    | 475,041.00      |
|   | 5BBD6B87   | LOCKHEED MARTIN 4.5% DUE 05-15-2036                                 |                           | 590,000.00    | 586,678.85    | 565,185.60      |
| * | 5BBD6B87   | LOCKHEED MARTIN 4.5% DUE 05-15-2036                                 |                           | 39,000.00     | 38,383.86     | 38,681.76       |
|   | 5BQXQQT7   | LOCKHEED MARTIN 5.9% DUE 11-15-2063                                 |                           | 265,000.00    | 261,445.05    | 301,532.30      |
|   | 5BQXQQT7   | LOCKHEED MARTIN 5.9% DUE 11-15-2063                                 |                           | 40,000.00     | 39,655.60     | 46,872.80       |
|   | 5BF3BWR6   | LOCKHEED MARTIN CORP 4.09%                                          | 09-15-2052                | 273,000.00    | 255,363.00    | 243,524.19      |
|   | 5BF3BWR6   | LOCKHEED MARTIN CORP 4.09%                                          | 09-15-2052                | 1,472,000.00  | 1,331,019.53  | 1,313,068.16    |
|   | 5BF3BWR6   | LOCKHEED MARTIN CORP 4.09%                                          | 09-15-2052                | 400,000.00    | 400,121.41    | 356,812.00      |
|   | 5BMRVGH1   | LOCKHEED MARTIN CORP 5.2%                                           | 02-15-2055                | 365,000.00    | 362,226.00    | 384,480.05      |
|   | 5BMRVGH1   | LOCKHEED MARTIN CORP 5.2%                                           | 02-15-2055                | 1,605,000.00  | 1,592,113.70  | 1,690,658.85    |
| * | 5BMRVGH1   | LOCKHEED MARTIN CORP 5.2%                                           | 02-15-2055                | 585,000.00    | 566,163.00    | 616,221.45      |
|   | 5BMRVGH1   | LOCKHEED MARTIN CORP 5.2%                                           | 02-15-2055                | 770,000.00    | 770,338.10    | 811,094.90      |
| * | 5BQXQD56   | LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054                            |                           | 540,000.00    | 543,527.56    | 620,298.63      |
|   | 5BQXQD56   | LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054                            |                           | 1,080,000.00  | 1,071,144.00  | 1,220,259.60    |
|   | 5BQXQD56   | LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054                            |                           | 165,000.00    | 163,647.00    | 186,428.55      |
|   | 5BQXQD56   | LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054                            |                           | 135,000.00    | 134,522.10    | 152,532.45      |
| * | 52522096   | LOCKHEED MARTIN CORP COM                                            |                           | 1,411.00      | 59,404.63     | 639,521.64      |
|   | 52522096   | LOCKHEED MARTIN CORP COM                                            |                           | 977.00        | 43,325.98     | 442,815.48      |
|   | 5BLB4M67   | LOCKHEED MARTIN CORP NT 6.15% DUE                                   | 09-01-2036/12-18-2006     | 275,000.00    | 308,517.00    | 312,342.25      |
|   | 5BN7Y951   | LOCKHEED MARTIN CORP SR NT 4.15%                                    | 06-15-2053                | 396,000.00    | 377,351.48    | 355,627.80      |
|   | 5BN7Y951   | LOCKHEED MARTIN CORP SR NT 4.15%                                    | 06-15-2053                | 300,000.00    | 297,954.50    | 269,415.00      |
|   | 5BN7Y9V4   | LOCKHEED MARTIN CORP SR NT 4.3%                                     | 06-15-2062                | 130,000.00    | 129,118.39    | 117,228.80      |
|   | 5BN7Y9V4   | LOCKHEED MARTIN CORP SR NT 4.3%                                     | 06-15-2062                | 560,000.00    | 556,189.19    | 594,985.60      |
|   | 5BLFHQ17   | LOCKHEED MARTIN FIXED 1.85% DUE                                     | 06-15-2030                | 850,000.00    | 848,540.26    | 730,864.00      |
|   | 5BLFHQ82   | LOCKHEED MARTIN FIXED 2.8% DUE                                      | 06-15-2050                | 190,000.00    | 188,473.83    | 136,026.70      |
| * | 5BLFHQ82   | LOCKHEED MARTIN FIXED 2.8% DUE                                      | 06-15-2050                | 321,000.00    | 219,544.74    | 229,813.53      |
|   | 52523022   | LOWES CORP COM                                                      |                           | 1,180.00      | 71,423.83     | 82,116.20       |
|   | 5B18ZK2    | LOGITECH INTL CHF0.5 (REGO)                                         |                           | 8,251.00      | 767,399.02    | 782,295.25      |
|   | 5B18ZK2    | LOGITECH INTL CHF0.5 (REGO)                                         |                           | 423.00        | 29,060.75     | 40,086.12       |
| * | 5B05WJX3   | LONDON STOCK EXCHANGE GROUP ORD GBPO.06918604                       |                           | 1,068.00      | 88,772.55     | 126,264.26      |
|   | C994IV9996 | LONE STAR FUND IV (US)                                              |                           | 1.00          | 1.00          | 559,491.94      |
|   | C994IW0994 | LONE STAR FUND V (US) LP                                            |                           | 1.00          | 1.00          | 20,953,676.99   |
|   | C994IW1992 | LONE STAR FUND VI (US)                                              |                           | 21,680,002.30 | 21,680,002.30 | 2,173,604.51    |
|   | C994IW2990 | LONE STAR FUND VII (US)                                             |                           | 10,815,119.51 | 10,815,119.51 | 1.08            |
|   | C994IW3998 | LONE STAR FUND VII (US) LP                                          |                           | 117,884.55    | 117,884.55    | 1.00            |
|   | C994IW4996 | Lone Star Fund VIII (Bermuda), L.P. and Special Investment Vehicles |                           | 1.00          | (1.24)        | (12,120,991.90) |
|   | C994IW5993 | LONE STAR REAL ESTATE FUND (US)                                     |                           | 1.00          | 1.00          | 1,766,963.45    |
|   | C994IW6991 | LONE STAR REAL ESTATE FUND II (US) LP                               |                           | 96,051.22     | 96,051.22     | 54,813.25       |
|   | 5B1X20Y3   | LONG BEACH MTS LN TR 2006-9 ASSET BACKEDCT CL II-A3 10-25-2036 REI  |                           | 245,066.50    | 142,270.45    | 79,229.09       |
| * | 57333378   | LONZA GROUP AG CHF1 (REGO)                                          |                           | 191.00        | 61,296.82     | 80,266.98       |
|   | 54057808   | L'OREAL EURO.20                                                     |                           | 521.00        | 176,861.43    | 259,359.29      |
| * | 54057808   | L'OREAL EURO.20                                                     |                           | 618.00        | 159,657.04    | 307,646.91      |
|   | 5B4QCL94   | LOS ANGELES CALIF DEPT WTR & PWR WTRWKS REV 6.008% 07-01-2039 BI    |                           | 1,130,000.00  | 1,534,054.10  | 1,218,807.83    |
|   | 5B3C7L2    | LOS ANGELES CALIF UNCH SCH DIST 6.758% DUE 07-01-2034 BEO TAXABLE   |                           | 1,300,000.00  | 1,954,667.00  | 1,472,563.00    |
| * | 5BNNRW72   | LOTTERY CORPORATIO NPV                                              |                           | 5,768.00      | 16,358.82     | 19,049.25       |
|   | 5BNNRW72   | LOTTERY CORPORATIO NPV                                              |                           | 2,367.00      | 8,260.37      | 7,817.19        |
| * | 52429892   | LOTUS BAKERIES NPV                                                  |                           | 1.00          | 8,760.64      | 9,091.27        |
|   | CS4627D5G8 | LOUISIANA HSC CORP SINGLE FAMILY MGTG REV1.55% 09-01-2041 BEO TAX   |                           | 626,067.74    | 626,067.74    | 575,688.93      |
|   | 5BNNHW55   | LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036      |                           | 1,211,000.00  | 1,213,120.61  | 1,169,664.15    |
|   | 5BNNPN33   | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & 4.145% DUE 05-19-2033 RI    |                           | 1,531,000.00  | 1,540,017.59  | 1,482,067.65    |
|   | CS4627MAA9 | LOUISIANA LOC GOVT ENVIRONMENTAL FACS & 5.95% 11-01-2036 OID 6.0    |                           | 2,000,000.00  | 2,137,500.00  | 2,131,938.00    |
| * | 52535243   | LOUISIANA-PACIFIC CORP COM                                          |                           | 421.00        | 24,507.32     | 29,819.43       |
|   | 5BNNHCY0   | LOUISVILLE GAS & ELEC CO 4.25%                                      | 04-01-2049                | 208,000.00    | 207,776.24    | 177,328.32      |
|   | 5BNNHCY0   | LOUISVILLE GAS & ELEC CO 4.25%                                      | 04-01-2049                | 1,500,000.00  | 1,498,386.39  | 1,278,810.00    |
|   | 5BNNY0Q6   | LOUISVILLE GAS & ELEC CO 5.45% DUE                                  | 04-15-2033                | 260,000.00    | 259,407.20    | 271,544.00      |
|   | 5BNNY0Q6   | LOUISVILLE GAS & ELEC CO 5.45% DUE                                  | 04-15-2033                | 120,000.00    | 119,726.40    | 125,328.00      |
|   | 5BNNY0D8   | LOUISVILLE GAS & ELEC CO 5.45% DUE                                  | 04-15-2033                | 310,000.00    | 309,235.20    | 323,764.00      |
| * | 5BNNRH3    | LOWE'S COMPANIES FIXED 3.5% DUE                                     | 04-01-2051                | 640,000.00    | 586,380.19    | 478,502.40      |
|   | 5BNNRH3    | LOWE'S COMPANIES FIXED 3.5% DUE                                     | 04-01-2051                | 426,000.00    | 399,258.23    | 318,503.16      |
|   | 5BNG50Q5   | LOWE'S COMPANIES INC 1.7% 09-15-2028                                |                           | 1,500,000.00  | 1,466,610.00  | 1,325,670.00    |
|   | 5BNG5057   | LOWE'S COMPANIES INC 2.8% 09-15-2041                                |                           | 147,000.00    | 146,797.11    | 107,371.74      |
|   | 5BNG5057   | LOWE'S COMPANIES INC 2.8% 09-15-2041                                |                           | 446,000.00    | 439,554.15    | 321,384.80      |
|   | 5BNG5057   | LOWE'S COMPANIES INC 2.8% 09-15-2041                                |                           | 1,491,000.00  | 1,472,286.92  | 1,090,517.06    |
|   | 5BNG5057   | LOWE'S COMPANIES INC 2.8% 09-15-2041                                |                           | 65,000.00     | 54,841.15     | 47,477.30       |
|   | 5BNG5057   | LOWE'S COMPANIES INC 2.8% 09-15-2041                                |                           | 1,896,000.00  | 1,853,834.03  | 1,384,876.32    |
|   | 5BNG5057   | LOWE'S COMPANIES INC 2.8% 09-15-2041                                |                           | 425,000.00    | 313,924.30    | 310,428.50      |
|   | 5BNG5057   | LOWE'S COMPANIES INC 2.8% 09-15-2041                                |                           | 190,000.00    | 189,887.47    | 138,779.80      |
|   | 5BNNPR34   | LOWE'S COMPANIES INC 5.625% DUE                                     | 04-15-2053 BEO            | 1,570,000.00  | 1,622,076.90  | 1,649,143.70    |
|   | 5BNNPR34   | LOWE'S COMPANIES INC 5.625% DUE                                     | 04-15-2053 BEO            | 666,000.00    | 648,470.26    | 699,573.06      |
| * | 5BNNPR34   | LOWE'S COMPANIES INC 5.625% DUE                                     | 04-15-2053 BEO            | 782,000.00    | 754,069.37    | 821,420.62      |
|   | 5BNNPR34   | LOWE'S COMPANIES INC 5.625% DUE                                     | 04-15-2053 BEO            | 287,000.00    | 293,426.45    | 301,467.67      |
|   | 5BNN7H21   | LOWE'S COMPANIES INC 5.75%                                          | 07-01-2053                | 127,000.00    | 123,342.89    | 135,147.05      |
|   | 5BNN7H21   | LOWE'S COMPANIES INC 5.75%                                          | 07-01-2053                | 193,000.00    | 196,015.05    | 205,380.95      |
|   | 5BNNANTQ1  | LOWES COS INC 1.7% DUE 10-15-2030                                   |                           | 710,000.00    | 707,773.29    | 591,032.40      |
|   | 5BNG46M0   | LOWES COS INC 2.625% DUE 04-01-2031 BEO                             |                           | 835,000.00    | 850,553.60    | 733,013.10      |
|   | 5BNNNT56   | LOWES COS INC 3% DUE 10-15-2050                                     |                           | 1,220,000.00  | 1,230,204.53  | 831,295.80      |
|   | 5BNNNT56   | LOWES COS INC 3% DUE 10-15-2050                                     |                           | 412,000.00    | 296,866.92    | 280,732.68      |
| * | 5BNNNT56   | LOWES COS INC 3% DUE 10-15-2050                                     |                           | 1,243,000.00  | 1,244,971.60  | 846,967.77      |
|   | 5BNNNT56   | LOWES COS INC 3% DUE 10-15-2050                                     |                           | 1,080,000.00  | 1,088,806.33  | 735,901.20      |
| * | 5BDO5C01   | LOWES COS INC 3.7% DUE 04-15-2046                                   |                           | 1,300,000.00  | 1,266,830.85  | 1,029,392.00    |
|   | 5BDO5C01   | LOWES COS INC 3.7% DUE 04-15-2046                                   |                           | 240,000.00    | 228,854.51    | 190,041.60      |
|   | 5BDO5C01   | LOWES COS INC 3.7% DUE 04-15-2046                                   |                           | 1,130,000.00  | 1,138,984.26  | 894,779.20      |
|   | 5BDO5C01   | LOWES COS INC 3.7% DUE 04-15-2046                                   |                           | 1,400,000.00  | 1,395,981.27  | 1,400,000.00    |
|   | 5BYWC120   | LOWES COS INC 4.05% DUE 05-03-2047                                  |                           | 695,000.00    | 724,042.17    | 574,215.95      |

|   |            |                                                                 |              |              |               |
|---|------------|-----------------------------------------------------------------|--------------|--------------|---------------|
|   | SBMH1W03   | LOWES COS INC 5% DUE 04-15-2040                                 | 66,000.00    | 81,877.81    | 64,532.16     |
|   | SBMGW0D1   | LOWES COS INC 5.125% DUE 04-15-2050 BEO                         | 207,000.00   | 277,849.34   | 200,061.36    |
| * | SBNTJ7P6   | LOWES COS INC 5.85% 04-01-2063                                  | 43,000.00    | 45,383.49    | 45,337.48     |
|   | SBNTJ7P6   | LOWES COS INC 5.85% 04-01-2063                                  | 97,000.00    | 96,850.62    | 102,172.92    |
|   | S2536763   | LOWES COS INC COM                                               | 3,666.00     | 671,902.98   | 815,868.30    |
|   | S2536763   | LOWES COS INC COM                                               | 1,547.00     | 222,865.97   | 344,284.85    |
| * | SBIV1722   | LOWES COS INC FIXED 4.55% 04-05-2049                            | 602,000.00   | 625,292.62   | 533,257.62    |
| * | SBPVC8B6   | LOWES COS INC FIXED 5.8% DUE 09-15-2062                         | 44,000.00    | 38,874.26    | 46,522.52     |
| * | S875J34    | LPL FINL HDGS INC COM                                           | 462.00       | 92,832.78    | 105,160.44    |
|   | SBMG3783   | LPL HDGS INC 6.75% 11-17-2028                                   | 750,000.00   | 751,091.10   | 799,432.50    |
|   | C994IW7999 | LSF SEG INVESTMENTS LP                                          | 226,120.51   | 226,120.51   | 1.15          |
|   | C994IW4996 | LSF VII International 2, L.P.                                   | 1.00         | (0.01)       | (124,592.61)  |
|   | C994IW4996 | LSF VIII International Finance, L.P.                            | 1.00         | 1.80         | 17,595,460.11 |
|   | C994IW4996 | LSF VIII International, L.P.                                    | 1.00         | 0.45         | 4,451,397.25  |
| * | SBPOTR77   | LUCID GROUP INC COM                                             | 4,845.00     | 69,855.15    | 20,397.45     |
| * | S823FN39   | LULULEMON ATHLETICA INC COM                                     | 708.00       | 237,412.26   | 361,993.32    |
| * | S823FN39   | LULULEMON ATHLETICA INC COM                                     | 144.00       | 57,867.89    | 73,625.76     |
| * | SBYMP2P2   | LUMINENTUM HDGS INC COM                                         | 439.00       | 31,751.83    | 23,012.38     |
|   | SBMCF01    | LUMINE GROUP INC                                                | 851.00       | 4,346.45     | 19,296.91     |
| * | S2866857   | LUNDIN MINING CORP COM NPV                                      | 1,696.00     | 9,809.35     | 13,942.55     |
| * | S2866857   | LUNDIN MINING CORP COM NPV                                      | 10,807.00    | 68,615.49    | 88,842.62     |
| * | S4061412   | LVMH MOET HENNESSY EURO 30                                      | 707.00       | 335,177.31   | 572,932.47    |
| * | S4061412   | LVMH MOET HENNESSY EURO 30                                      | 1,174.00     | 728,260.98   | 951,175.85    |
| * | S6084848   | LY CORP NPV                                                     | 6,907.00     | 22,384.00    | 24,481.69     |
| * | SBMF7422   | LYB INTL FIN III 3.375% DUE 10-01-2040                          | 893,000.00   | 919,147.83   | 687,735.02    |
|   | SBMF7422   | LYB INTL FIN III 3.375% DUE 10-01-2040                          | 317,000.00   | 290,785.17   | 244,134.38    |
|   | S8K54437   | LYB INTL FIN III 3.625% DUE 04-01-2051                          | 447,000.00   | 316,812.74   | 325,684.20    |
| * | S8K54437   | LYB INTL FIN III 3.625% DUE 04-01-2051                          | 213,000.00   | 142,228.84   | 155,191.80    |
|   | SBMG2XG0   | LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG                     | 1,372,000.00 | 1,154,787.74 | 1,099,260.12  |
|   | SBMG2XG0   | LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG                     | 1,947,000.00 | 1,889,062.34 | 1,559,955.87  |
| * | SBMG2XG0   | LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG                     | 66,000.00    | 45,888.48    | 52,879.86     |
|   | SBMG2XG0   | LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG                     | 270,000.00   | 204,914.70   | 216,326.70    |
|   | S8K7SH36   | LYB INTL FIN III LLC 4.2% DUE 10-15-2049                        | 534,000.00   | 555,403.26   | 427,579.14    |
| * | S8K7SH36   | LYB INTL FIN III LLC 4.2% DUE 10-15-2049                        | 519,000.00   | 40,709.22    | 40,836.11     |
| * | S8JT1RW7   | LYFT INC CL A CL A                                              | 2,187.00     | 31,425.28    | 32,783.13     |
| * | S8XVMC87   | LYONDELLBASELL 4.625% DUE 02-26-2055                            | 24,000.00    | 20,466.48    | 20,941.44     |
| * | S835PX23   | LYONDELLBASELL IND N V COM USD0.01 CL 'A'                       | 1,649.00     | 152,367.31   | 156,786.92    |
|   | S8XVNR80   | M & T BANK CORP 7.413% DUE 10-30-2029                           | 3,395,000.00 | 3,416,232.00 | 3,660,862.45  |
| * | S8XVNR80   | M & T BANK CORP 7.413% DUE 10-30-2029                           | 395,000.00   | 395,026.40   | 425,932.45    |
| * | S2340168   | M & T BK CORP COM                                               | 1,056.00     | 166,689.69   | 144,756.48    |
|   | S2340168   | M & T BK CORP COM                                               | 1,845.00     | 246,049.53   | 252,912.60    |
|   | S8KM3QW0   | M D C HDGS INC 3.85% DUE 01-15-2030                             | 322,000.00   | 344,121.43   | 295,225.70    |
|   | S8B2D178   | M D C HDGS INC 6% DUE 01-15-2043                                | 330,000.00   | 328,798.71   | 308,599.50    |
|   | S8B2D178   | M D C HDGS INC 6% DUE 01-15-2043                                | 360,000.00   | 352,099.06   | 327,302.50    |
| * | S8KFB1C6   | M&G PLC ORD GBPO.05                                             | 5,823.00     | 16,779.70    | 16,509.11     |
|   | S8PQPYM3   | M&T BK CORPORATION FIXED 5.053% DUE 01-27-2034                  | 2,875,000.00 | 2,653,644.41 | 2,727,196.25  |
|   | S8PQPYM3   | M&T BK CORPORATION FIXED 5.053% DUE 01-27-2034                  | 390,000.00   | 389,536.99   | 369,950.10    |
|   | S8MQ8ZC8   | M.D.C.HDGS INC 2.5% DUE 01-15-2031 BEO                          | 440,000.00   | 440,000.00   | 360,650.40    |
|   | S8MQ8ZC8   | M.D.C.HDGS INC 2.5% DUE 01-15-2031 BEO                          | 640,000.00   | 638,041.22   | 534,582.40    |
|   | S8MQ8ZC8   | M.D.C.HDGS INC 2.5% DUE 01-15-2031 BEO                          | 165,000.00   | 160,678.54   | 153,243.90    |
| * | S802K2M3   | M3 INC NPV                                                      | 1,163.00     | 21,930.83    | 19,245.84     |
|   | S8PATR88   | MA INST TECH 3.067% DUE 04-01-2052                              | 1,841,000.00 | 1,738,736.67 | 1,396,987.62  |
|   | S8PATR88   | MA INST TECH 3.067% DUE 04-01-2052                              | 1,489,000.00 | 1,405,243.75 | 1,129,882.98  |
| * | S8ZB2607   | MA INST TECH 3.885% DUE 07-01-2116                              | 1,006,000.00 | 1,006,000.00 | 806,902.54    |
|   | S8ZB2607   | MA INST TECH 3.885% DUE 07-01-2116                              | 700,000.00   | 715,855.00   | 561,463.00    |
|   | S8YWP0Y5   | MA INST TECH 3.959% DUE 07-01-2038                              | 345,000.00   | 326,194.05   | 313,691.25    |
|   | S8M75F38   | MA INST TECH 4.678% DUE 07-01-2114                              | 330,000.00   | 330,000.00   | 320,552.10    |
|   | S8M75F38   | MA INST TECH 4.678% DUE 07-01-2114                              | 900,000.00   | 900,000.00   | 874,233.00    |
|   | S8K29140   | MA INST TECH FIXED 3.885% DUE 07-01-2050                        | 420,000.00   | 420,000.00   | 315,680.40    |
| * | S8Z8YT12   | MACQUARIE GP LTD NPV                                            | 942.00       | 86,979.17    | 118,032.54    |
|   | S2345022   | MACYS INC COM STK                                               | 8,190.00     | 135,811.49   | 164,782.80    |
| * | S2345022   | MACYS INC COM STK                                               | 1,722.00     | 35,643.71    | 34,646.64     |
|   | S8M9P9V28  | MADISON IAQ LLC 4.125% DUE 06-30-2028                           | 94,000.00    | 92,126.57    | 85,743.04     |
| * | S8QCCZ25   | MADISON SQUARE GARDEN SPORTS CORP                               | 135.00       | 21,455.03    | 24,547.05     |
| * | S8Q35X82   | MAGELLAN FINL WARRANT                                           | 65.00        | -            | 7.77          |
| * | S2554475   | MAGNA INTL INC COM NPV                                          | 4,465.00     | 217,871.69   | 265,103.03    |
| * | S2554475   | MAGNA INTL INC COM NPV                                          | 675.00       | 33,624.01    | 40,077.17     |
| * | S2554475   | MAGNA INTL INC COM NPV                                          | 2,017.00     | 102,027.86   | 119,756.51    |
|   | S6555805   | MAKITA CORP NPV                                                 | 540.00       | 17,549.12    | 14,899.99     |
|   | S6555805   | MAKITA CORP NPV                                                 | 13,660.00    | 383,255.15   | 375,258.90    |
|   | S0225847   | MANCHESTER&LONDON ORD GBPO.25                                   | 162,407.00   | 1,226,842.25 | 1,132,489.45  |
|   | S8RK9C06   | MANDATUM OYI NPV                                                | 2,299.00     | 3,051.41     | 10,336.13     |
| * | S2239471   | MANNATTAN ASSCOS INC COM                                        | 368.00       | 46,418.28    | 79,453.08     |
|   | S2239471   | MANNATTAN ASSCOS INC COM                                        | 2,201.00     | 263,264.56   | 473,919.32    |
| * | S2562490   | MANPOWERGROUP INC                                               | 298.00       | 23,203.97    | 23,682.06     |
|   | C6501RAE6  | MANULIFE FINL CORP 4.061% DUE 02-24-2032                        | 800,000.00   | 733,744.00   | 752,736.00    |
| * | S2492519   | MANULIFE FINL CORP COM NPV                                      | 4,637.00     | 84,665.81    | 102,966.30    |
| * | S2492519   | MANULIFE FINL CORP COM NPV                                      | 29,754.00    | 537,564.14   | 660,698.56    |
| * | S8M4LE4R   | MAPLEBAR INC COM                                                | 105.00       | 2,583.26     | 2,464.35      |
| * | S800DP43   | MAPLETREE LOGISTIC NPV (REIT)                                   | 105.00       | 12,281.83    | 11,987.81     |
|   | S85143W8   | MAPLETREE PAN ASIA COMMERCIAL TRUST                             | 5,374.00     | 9,173.19     | 6,396.16      |
| * | S85143W8   | MAPLETREE PAN ASIA COMMERCIAL TRUST                             | 14,700.00    | 16,215.98    | 17,496.02     |
| * | S8Y25G17   | MARATHON OIL CORP 5.2% DUE 06-01-2045                           | 285,000.00   | 289,301.84   | 253,054.35    |
| * | S2910970   | MARATHON OIL CORP COM                                           | 1,817.00     | 94,721.18    | 92,218.72     |
|   | S8QCC14    | MARATHON PETE CORP 4.75% DUE 09-15-2044                         | 580,000.00   | 473,316.00   | 520,782.00    |
|   | S8Q5C311   | MARATHON PETE CORP 5% DUE 09-15-2054                            | 120,000.00   | 92,826.00    | 105,570.00    |
|   | C65658ABC5 | MARATHON PETE CORP 5.125% 05-22-2019                            | 3,792,000.00 | 4,228,198.71 | 3,835,532.16  |
|   | S8D26068   | MARATHON PETE CORP 5.85% DUE 12-15-2045                         | 355,000.00   | 349,601.25   | 350,111.65    |
| * | S8BW1ZC9   | MARATHON PETE CORP 6.5% DUE 03-01-2041                          | 578,000.00   | 656,656.21   | 632,760.26    |
|   | S8BW1ZC9   | MARATHON PETE CORP 6.5% DUE 03-01-2041                          | 1,488,000.00 | 1,649,238.50 | 1,605,804.96  |
| * | S83K3L40   | MARATHON PETE CORP COM                                          | 2,390.00     | 249,698.79   | 354,580.40    |
|   | S83K3L40   | MARATHON PETE CORP COM                                          | 2,460.00     | 213,196.61   | 364,965.60    |
|   | S8MVC4Z2   | MARAVAN LIFE SCIENCES HDGS INC CL A CL A                        | 524.00       | 13,948.88    | 3,432.20      |
|   | S81YD1J3   | MARKEI CORP 4.15% DUE 09-17-2050 REG                            | 125,000.00   | 147,566.79   | 107,967.00    |
|   | S8F00112   | MARKEI CORP 4.3% 11-01-2047                                     | 1,252,000.00 | 1,235,461.70 | 1,023,898.12  |
|   | S8K5JGR0   | MARKEI CORP 5.0% 05-20-2049                                     | 128,000.00   | 163,252.87   | 118,750.72    |
| * | S2566436   | MARKEI GROUP INC                                                | 83.00        | 108,046.78   | 117,851.70    |
|   | S804Q9D0   | MARKEITAXESS HDGS INC COM STK                                   | 238.00       | 53,881.25    | 49,698.30     |
|   | S804Q9D0   | MARKEITAXESS HDGS INC COM STK                                   | 846.00       | 257,018.48   | 247,751.10    |
|   | C57103B67  | MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO                 | 900,000.00   | 898,490.08   | 781,695.00    |
|   | S8D2W7G6   | MARRIOTT INTL INC 3.75% DUE 03-15-2025                          | 500,000.00   | 494,075.57   | 491,420.00    |
|   | S8FYC3K6   | MARRIOTT INTL INC 4% DUE 04-15-2028                             | 300,000.00   | 297,843.00   | 290,700.00    |
|   | S8MNXH17   | MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG                 | 1,100,000.00 | 1,175,057.00 | 1,082,081.00  |
|   | S8S99Y99   | MARRIOTT INTL INC NEW 5.45% 09-15-2026                          | 850,000.00   | 844,466.50   | 865,045.00    |
|   | S8S99Y78   | MARRIOTT INTL INC NEW 5.55% 10-15-2028                          | 1,270,000.00 | 1,263,811.80 | 1,310,779.70  |
| * | S2210614   | MARRIOTT INTL INC NEW COM STK CL A                              | 1,528.00     | 238,876.24   | 344,579.28    |
|   | S845K9N8   | MARRIOTT VACATIONS WORLDWIDE CORP COM                           | 241.00       | 26,010.90    | 20,458.49     |
|   | S8LS8F87   | MAIRS INC DEL 2.375% DUE 07-16-2040                             | 460,000.00   | 459,867.89   | 330,027.00    |
|   | S8LS8F87   | MAIRS INC DEL 2.375% DUE 07-16-2040                             | 225,000.00   | 149,195.25   | 161,426.25    |
|   | S8J2NYF2   | MARSH & MCLENNAN 4.9% DUE 03-15-2049                            | 337,000.00   | 353,692.41   | 326,893.37    |
|   | S8MG9789   | MARSH & MCLENNAN COMPANIES INC 2.375% 12-15-2031                | 1,050,000.00 | 1,048,784.30 | 893,707.50    |
| * | S8NKC9Y6   | MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053                 | 20,000.00    | 20,265.00    | 20,974.20     |
|   | S8NKC9Y6   | MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053                 | 70,000.00    | 69,599.60    | 73,409.70     |
|   | C571748B03 | MARSH & MCLENNAN COS INC 4.2% 03-01-2048                        | 175,000.00   | 145,001.50   | 153,072.50    |
|   | S8YQBHY8   | MARSH & MCLENNAN COS INC 4.35% 01-30-2047                       | 118,000.00   | 105,691.18   | 106,257.82    |
| * | S8YQBHY8   | MARSH & MCLENNAN COS INC 4.35% 01-30-2047                       | 83,000.00    | 82,524.00    | 74,740.67     |
|   | S8J2NYM9   | MARSH & MCLENNAN COS INC 4.75% 03-15-2039                       | 200,000.00   | 182,110.00   | 194,884.00    |
|   | S8J2NYM9   | MARSH & MCLENNAN COS INC 4.75% 03-15-2039                       | 665,000.00   | 673,553.51   | 647,989.30    |
|   | S8M4HGF0   | MARSH & MCLENNAN COS INC 5.7% 09-15-2053                        | 190,000.00   | 490,400.00   | 206,702.90    |
| * | S2567741   | MARSH & MCLENNAN CO'S INC COM                                   | 3,120.00     | 491,276.38   | 591,146.40    |
|   | S2567741   | MARSH & MCLENNAN CO'S INC COM                                   | 1,640.00     | 213,399.63   | 310,730.80    |
| * | S8MG7990   | MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051                  | 3,860.00     | 380,109.58   | 257,827.70    |
|   | S8MG7990   | MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051                  | 496,000.00   | 448,948.32   | 404,515.00    |
|   | S8MG7990   | MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051                  | 130,000.00   | 86,559.20    | 87,971.70     |
|   | S8F0CG80   | MARTIN MARIETTA 4.25% 12-15-2047                                | 397,000.00   | 395,850.65   | 351,479.98    |
| * | S8MFFK04   | MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051                   | 896,000.00   | 889,071.13   | 667,125.76    |
|   | S2572079   | MARTIN MARIETTA MATLS INC COM                                   | 157.00       | 76,620.71    | 78,328.87     |
|   | S2572079   | MARTIN MARIETTA MATLS INC COM                                   | 389.00       | 132,667.02   | 194,075.99    |
|   | S6559454   | MARUBEN CORP NPV                                                | 17,200.00    | 225,936.18   | 271,883.96    |
|   | S6559454   | MARUBEN CORP NPV                                                | 3,725.00     | 31,758.09    | 58,881.85     |
|   | S6569527   | MARU GROUP CO LTD                                               | 7,600.00     | 128,652.07   | 127,466.31    |
|   | S8LB5691   | MARVELL TECH INC FIXED 2.45% DUE 04-15-2028                     | 1,665,000.00 | 1,447,218.49 | 1,507,241.25  |
|   | S8MFW4C7   | MARVELL TECHNOLOGY INC 2.95% 04-15-2031                         | 1,200,000.00 | 1,198,031.14 | 1,050,480.00  |
|   | S8PD0W11   | MARVELL TECHNOLOGY INC 4.875% 06-22-2028 BEO                    | 524,000.00   | 515,459.33   | 522,521.32    |
|   | S8NAIMV8   | MARVELL TECHNOLOGY INC 5.75% 02-15-2029                         | 2,657,000.00 | 2,651,260.31 | 2,751,748.62  |
|   | S8NAIMV8   | MARVELL TECHNOLOGY INC 5.75% 02-15-2029                         | 287,000.00   | 286,161.96   | 297,234.42    |
|   | S8NAIMV9   | MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033                     | 287,000.00   | 285,128.76   | 305,115.44    |
|   | S8NAIMV9   | MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033                     | 461,000.00   | 457,994.28   | 490,098.32    |
| * | S8NAIMV9   | MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033                     | 795,000.00   | 789,816.60   | 845,180.40    |
|   | S8NCKJMS   | MARVELL TECHNOLOGY INC COM                                      | 5,383.00     | 265,940.76   | 324,648.70    |
|   | S8MX8984   | MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2041 | 1,000,000.00 | 1,000,000.00 | 784,785.00    |
| * | S2570200   | MASCO CORP COM                                                  | 1,404.00     | 72,287.29    | 94,039.92     |
|   | S81YWR63   | MASIMO CORP COM STK                                             | 754.00       |              |               |

|   |            |                                                                    |                              |              |              |              |
|---|------------|--------------------------------------------------------------------|------------------------------|--------------|--------------|--------------|
|   | SBFS1820   | MASTERCARD INC 3.9% DUE                                            | 02-26-2048                   | 115,000.00   | 145,204.47   | 103,413.75   |
|   | SBFS1820   | MASTERCARD INC 3.9% DUE                                            | 02-26-2048                   | 565,000.00   | 579,460.95   | 508,076.25   |
| * | SB121557   | MASTERCARD INC CL A                                                |                              | 5,344.00     | 1,784,864.00 | 2,236,618.44 |
|   | SB121557   | MASTERCARD INC CL A                                                |                              | 3,007.00     | 781,602.96   | 1,282,515.57 |
| * | SBK80X99   | MATCH GROUP INC NEW COM                                            |                              | 1,745.00     | 107,876.05   | 63,692.50    |
|   | SB249GCO   | MATSUKIYOCOCOKARA & CO                                             |                              | 3,000.00     | 40,039.81    | 53,135.20    |
| * | SB249GCO   | MATSUKIYOCOCOKARA & CO                                             |                              | 900.00       | 14,448.29    | 15,940.56    |
| * | S2572903   | MATTHE INC COM STOCK                                               | 1.00 PAR                     | 5,254.00     | 49,291.37    | 42,505.52    |
|   | SBMKC211   | MAYO CLINIC 1.19% DUE 11-15-2061                                   |                              | 410,000.00   | 418,442.04   | 388,045.50   |
| * | SB9BC364   | MAYO CLINIC 4% DUE 11-15-2061                                      |                              | 340,000.00   | 340,000.00   | 295,548.40   |
|   | SB6900308  | MAZDA MOTOR CORP NPV                                               |                              | 1,470.00     | 17,899.92    | 15,885.55    |
|   | SB6900308  | MAZDA MOTOR CORP NPV                                               |                              | 45,000.00    | 404,901.40   | 491,695.63   |
| * | S2550561   | MC CORMACK & CO INC COM NON-VTG                                    |                              | 1,597.00     | 127,824.11   | 109,266.74   |
| * | S2550507   | MC DONALDS CORP COM                                                |                              | 4,646.00     | 1,166,877.71 | 1,377,585.46 |
|   | S2550507   | MC DONALDS CORP COM                                                |                              | 2,756.00     | 726,470.14   | 817,181.56   |
|   | SBDFC7W2   | MC DONALDS CORP                                                    | 4.45% DUE 03-01-2047 REG     | 760,000.00   | 758,872.19   | 695,795.20   |
|   | SBDFC7W2   | MC DONALDS CORP                                                    | 4.45% DUE 03-01-2047 REG     | 520,000.00   | 519,228.33   | 476,070.40   |
|   | SB1H1588   | MC DONALDS CORP 2.125% DUE 03-01-2030 BEO                          |                              | 380,000.00   | 379,844.33   | 332,587.40   |
|   | SB831813   | MC DONALDS CORP 3.625 DUE 05-01-2043                               |                              | 350,000.00   | 407,395.49   | 389,873.50   |
|   | SBK56571   | MC DONALDS CORP 4.2% 04-01-2050                                    |                              | 2,985,000.00 | 2,387,015.53 | 2,644,202.55 |
|   | SBYWKWC1   | MC DONALDS CORP 4.7% DUE 12-09-2035                                |                              | 300,000.00   | 299,193.15   | 297,018.00   |
|   | SBYWKWC1   | MC DONALDS CORP 4.7% DUE 12-09-2035                                |                              | 134,000.00   | 127,742.20   | 132,668.04   |
|   | SBYWKWC1   | MC DONALDS CORP 4.7% DUE 12-09-2035                                |                              | 611,000.00   | 748,443.58   | 606,906.78   |
|   | SBMFC35    | MC DONALDS CORP 4.8%                                               | 08-14-2028                   | 381,000.00   | 382,865.95   | 390,491.48   |
|   | SBYWKW98   | MC DONALDS CORP 4.875% DUE 12-09-2045                              |                              | 900,000.00   | 900,000.00   | 885,285.00   |
|   | SBYWKW98   | MC DONALDS CORP 4.875% DUE 12-09-2045                              |                              | 1,150,000.00 | 1,175,308.46 | 1,131,197.50 |
|   | SBYWKW98   | MC DONALDS CORP 4.875% DUE 12-09-2045                              |                              | 570,000.00   | 620,278.44   | 560,680.50   |
|   | SBMT7V56   | MC DONALDS CORP 5.15% DUE 09-09-2052 BEO                           |                              | 195,000.00   | 192,853.66   | 199,052.10   |
|   | SBMFC57    | MC DONALD'S CORP 5.45% 08-14-2053                                  |                              | 931,000.00   | 960,887.75   | 994,038.70   |
|   | SBMFC57    | MC DONALD'S CORP 5.45% 08-14-2053                                  |                              | 1,485,000.00 | 1,480,856.85 | 1,585,534.50 |
|   | SBMFC57    | MC DONALD'S CORP 5.45% 08-14-2053                                  |                              | 2,221,000.00 | 2,292,554.59 | 2,371,361.70 |
|   | SBMFC57    | MC DONALD'S CORP 5.45% 08-14-2053                                  |                              | 180,000.00   | 179,497.80   | 192,186.00   |
|   | SBG48Z99   | MC DONALDS CORP 6.3% DUE 10-15-2037                                |                              | 205,000.00   | 247,324.03   | 232,888.20   |
|   | SBG48Z99   | MC DONALDS CORP 6.3% DUE 10-15-2037                                |                              | 420,000.00   | 516,258.05   | 477,152.80   |
|   | SBG48Z99   | MC DONALDS CORP 6.3% DUE 10-15-2037                                |                              | 118,000.00   | 165,056.45   | 143,052.72   |
|   | SBYV6663   | MC DONALD'S CORP FIXED 4.45% DUE                                   | 09-01-2048                   | 720,000.00   | 716,862.09   | 669,139.20   |
|   | SBY3R500   | MC DONALDS CORP FIXED 4.6% DUE 05-26-2045                          |                              | 1,300,000.00 | 1,299,626.33 | 1,223,534.00 |
|   | SBY3R500   | MC DONALDS CORP FIXED 4.6% DUE 05-26-2045                          |                              | 504,000.00   | 578,925.57   | 474,354.72   |
|   | SB6T0R00   | MC DONALDS CORP MEDIUM TERM NTS 3.7                                | DUE 02-15-2042               | 125,000.00   | 135,400.45   | 113,965.40   |
|   | SB2Q1J09   | MC DONALDS CORP MEDIUM TERM NTS BOOK                               | ENTRY SR NT 6.3% DUE 03      | 579,000.00   | 716,172.71   | 659,654.70   |
|   | SB2Q1J09   | MC DONALDS CORP MEDIUM TERM NTS BOOK                               | ENTRY SR NT 6.3% DUE 03      | 312,000.00   | 366,515.27   | 355,461.60   |
|   | SBK0W512   | MC DONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049         |                              | 20,000.00    | 21,508.52    | 16,122.80    |
|   | SBK0W512   | MC DONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049         |                              | 252,000.00   | 211,474.36   | 203,147.28   |
| * | S5371863   | MC DONALD'S HOLDING CO JAPAN                                       |                              | 208.00       | 8,562.72     | 9,014.61     |
| * | S2378534   | MCKESSON CORP                                                      |                              | 872.00       | 300,137.65   | 403,718.56   |
|   | SBMHV219   | MCKESSON CORP NEW 5.25%                                            | 02-15-2026                   | 205,000.00   | 204,699.03   | 205,041.00   |
|   | SBPXC210   | MCKESSON CORP NEW SR NT 4.9% 07-15-2028                            |                              | 240,000.00   | 239,505.60   | 244,413.60   |
|   | SBPXC210   | MCKESSON CORP NEW SR NT 4.9% 07-15-2028                            |                              | 810,000.00   | 808,231.40   | 824,895.90   |
|   | CS2576V4H6 | MDC GMPN B V GLOBAL MEDIUM TERM NTS TRANCHE # TR 00010 3.7         |                              | 1,550,000.00 | 1,550,000.00 | 804,662.00   |
| * | S2547323   | MDU RES GROUP INC COM                                              |                              | 1,275.00     | 23,540.23    | 25,245.00    |
|   | SBMMVVFH6  | MED TR 2021-MOLN COML MTG PASS THRU CTF CL A 6.38148% 11-15-2031   |                              | 338,000.00   | 326,886.56   | 316,384.90   |
|   | SB040N20   | MEDTR INC TWOID                                                    |                              | 794,188.50   | 794,188.50   | 777,816.49   |
|   | SB7FNQ25   | MEDIBANK PRIVATE L NPV                                             |                              | 1,000.00     | 10,778.25    | 10,372.12    |
|   | SB7FNQ25   | MEDIBANK PRIVATE L NPV                                             |                              | 17,455.00    | 15,305.54    | 17,366.39    |
|   | SB7FNQ25   | MEDIBANK PRIVATE L NPV                                             |                              | 167,265.00   | 382,781.47   | 406,314.47   |
|   | SSA5PCHU   | MEDICAL CARD EQUITY RECEIVABLE                                     | 06/28/2028                   | 568.69       | 4,423.14     | 32,773.60    |
| * | SB0JLS19   | MEDICAL PTYS TR INC COM REIT                                       |                              | 3,892.00     | 47,278.72    | 19,109.72    |
| * | S4574813   | MEDIOBANCA SPA EURO5                                               |                              | 1,432.00     | 15,180.20    | 17,774.73    |
| * | SB672090   | MEDIPAL HOLDINGS CORP                                              |                              | 6,600.00     | 123,917.72   | 108,996.03   |
|   | SBDCBC61   | MEDPACE HLDS INC COM                                               |                              | 170.00       | 41,964.08    | 52,110.10    |
|   | SBDCBC61   | MEDPACE HLDS INC COM                                               |                              | 1,118.00     | 254,846.89   | 342,700.54   |
|   | SBP4ZD06   | MEDTRONIC GLOBAL HLDS 4.25%                                        | 03-30-2028                   | 1,270,000.00 | 1,266,101.10 | 1,265,529.60 |
|   | SBYMLD18   | MEDTRONIC INC 4.375% DUE 03-15-2055                                |                              | 1,062,000.00 | 1,054,216.69 | 1,038,720.96 |
|   | SBYMLD10   | MEDTRONIC INC 4.625% DUE 03-15-2045                                |                              | 180,000.00   | 196,028.12   | 175,928.60   |
|   | SBYMLD10   | MEDTRONIC INC 4.625% DUE 03-15-2045                                |                              | 167,000.00   | 146,007.75   | 171,041.50   |
| * | SBTN1Y11   | MEDTRONIC PLC COMMON STOCK                                         | STOCK                        | 8,393.00     | 728,615.83   | 691,415.34   |
| * | SB4XF911   | MEG ENERGY CORP COM NPV                                            |                              | 4,636.00     | 86,419.07    | 83,220.17    |
| * | SB4XF911   | MEG ENERGY CORP COM NPV                                            |                              | 790.00       | 13,107.04    | 12,565.60    |
| * | SB3ZC778   | MELIALK SHOW BRAND NPV                                             |                              | 4,200.00     | 82,386.75    | 62,997.15    |
| * | SB60D0V3   | MELJI HOLDINGS CO NPV                                              |                              | 636.00       | 21,690.12    | 15,108.27    |
|   | SBG48Q25   | MELLON CAP IV NORMAL PFD CAP SECS                                  | FIXED-FLTG DUE 06-29-2049/06 | 125,000.00   | 112,868.97   | 100,112.50   |
|   | SBNGDN82   | MELROSE INDUST PLC ORD GBPO.22857142                               |                              | 937.00       | 2,530.95     | 6,777.53     |
| * | SBNGDN82   | MELROSE INDUST PLC ORD GBPO.22857142                               |                              | 1,478.00     | 2,323.20     | 25,157.12    |
|   | SBMHV213   | MEM 2.955% DUE 01-01-2055                                          |                              | 224,000.00   | 224,000.00   | 158,123.84   |
| * | SBVF8120   | MEM 4.2% DUE 07-01-2055                                            |                              | 673,000.00   | 670,734.87   | 588,525.04   |
| * | SBKSL5F5   | MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049                           |                              | 435,000.00   | 320,225.25   | 330,369.45   |
|   | SB90D5L8   | MEMORIAL SLOAN-KETTERING CANCER CTR                                | TAXABLE BD SER 2012A 4.12    | 294,000.00   | 355,563.50   | 258,120.24   |
|   | SB183990   | MERCAADOLIBRE INC 2.375% DUE                                       | 01-14-2026                   | 430,000.00   | 388,054.00   | 401,890.90   |
|   | SB183949   | MERCAADOLIBRE INC 3.125% DUE 01-14-2031                            |                              | 310,000.00   | 310,000.00   | 264,510.60   |
|   | SBF4DJH5   | MERCANTILE INVESTM ORD GBPO.025                                    |                              | 310,474.00   | 1,048,415.88 | 876,679.93   |
|   | SBPCJ612   | MERCEDES BENZ AUTO RECEIVABLES TR 2022-15R 22-1 CL A4 5.25% DUE 03 |                              | 432,000.00   | 431,896.58   | 437,743.57   |
|   | SBMPCW18   | MERCEDES-BENZ AUTO RECEIVABLES TR 2023-15R 23-1 CL A4 4.31% DUE 04 |                              | 340,000.00   | 339,928.70   | 336,994.37   |
| * | S5529027   | MERCEDES-BENZ GROUP AG                                             |                              | 1,057.00     | 119,864.39   | 142,130.18   |
|   | SB1HM7R1   | MERCK & CO INC 2.9% DUE                                            | 12-10-2061                   | 1,091,000.00 | 1,087,973.28 | 931,897.35   |
|   | SB1HM7R1   | MERCK & CO INC 2.9% DUE                                            | 12-10-2061                   | 324,098.36   | 324,098.36   | 218,026.25   |
|   | SB1HM7R1   | MERCK & CO INC 2.9% DUE                                            | 12-10-2061                   | 475,000.00   | 323,122.15   | 318,653.75   |
|   | SB1HM7Q0   | MERCK & CO INC 2.75% DUE 12-10-2051 BEO                            |                              | 1,057,000.00 | 1,054,476.69 | 729,573.11   |
| * | SB1HM7Q0   | MERCK & CO INC 2.75% DUE 12-10-2051 BEO                            |                              | 895,000.00   | 856,146.07   | 617,755.85   |
|   | SB1HM7Q0   | MERCK & CO INC 2.75% DUE 12-10-2051 BEO                            |                              | 902,000.00   | 902,000.00   | 622,587.46   |
|   | SB1HM7Q0   | MERCK & CO INC 2.75% DUE 12-10-2051 BEO                            |                              | 494,190.46   | 494,190.46   | 493,514.45   |
|   | SBP487L4   | MERCK & CO INC 4.9% 05-17-2044                                     |                              | 720,000.00   | 715,701.60   | 729,662.40   |
|   | SBP487N6   | MERCK & CO INC 5.15% 05-17-2063                                    |                              | 185,000.00   | 184,191.55   | 193,776.40   |
| * | SBP487N6   | MERCK & CO INC 5.15% 05-17-2063                                    |                              | 1,220,000.00 | 1,210,305.25 | 1,277,876.80 |
|   | SBP487N6   | MERCK & CO INC 5.15% 05-17-2063                                    |                              | 146,000.00   | 145,361.98   | 152,525.24   |
|   | SBG49085   | MERCK & CO INC 5.85% DUE 06-30-2039                                |                              | 130,000.00   | 142,210.90   | 141,272.30   |
|   | SBMBQJX6   | MERCK & CO INC NEW 1.45% DUE 06-24-2030                            |                              | 500,000.00   | 496,615.63   | 418,710.00   |
|   | SBMBQJY7   | MERCK & CO INC NEW 2.35% DUE 06-24-2040                            |                              | 640,000.00   | 634,307.73   | 466,137.60   |
|   | SBMBQJY7   | MERCK & CO INC NEW 2.35% DUE 06-24-2040                            |                              | 1,560,000.00 | 1,415,416.54 | 1,136,210.40 |
| * | SBMBQJY7   | MERCK & CO INC NEW 2.35% DUE 06-24-2040                            |                              | 280,000.00   | 280,026.48   | 291,738.44   |
|   | SBVG78V9   | MERCK & CO INC NEW 3.7% DUE                                        | 02-10-2045                   | 460,000.00   | 444,864.24   | 392,140.80   |
|   | SBVG78V9   | MERCK & CO INC NEW 3.7% DUE                                        | 02-10-2045                   | 2,563,000.00 | 2,068,237.01 | 2,184,906.24 |
| * | SBVG78V9   | MERCK & CO INC NEW 3.7% DUE                                        | 02-10-2045                   | 400,000.00   | 297,064.00   | 340,992.00   |
|   | SBVG78V9   | MERCK & CO INC NEW 3.7% DUE                                        | 02-10-2045                   | 3,108,000.00 | 2,512,039.56 | 2,649,507.84 |
|   | SB10KX14   | MERCK & CO INC NEW 3.9%                                            | 03-07-2049                   | 90,000.00    | 93,005.30    | 81,992.70    |
|   | SB10KX25   | MERCK & CO INC NEW 4.0%                                            | 03-07-2049                   | 154,000.00   | 149,334.08   | 156,522.54   |
|   | SBP487M5   | MERCK & CO INC NEW 5.0%                                            | 05-17-2053                   | 640,000.00   | 637,433.60   | 660,032.00   |
| * | SBP487M5   | MERCK & CO INC NEW 5.0%                                            | 05-17-2053                   | 847,000.00   | 840,646.32   | 873,511.10   |
| * | SBP487M5   | MERCK & CO INC NEW 5.0%                                            | 05-17-2053                   | 535,000.00   | 532,854.65   | 551,745.50   |
|   | SBP487M5   | MERCK & CO INC NEW 5.0%                                            | 05-17-2053                   | 1,415,000.00 | 1,378,110.12 | 1,459,289.50 |
|   | SBP487M5   | MERCK & CO INC NEW 5.0%                                            | 05-17-2053                   | 2,690,000.00 | 2,662,490.49 | 2,774,197.00 |
|   | SBP487M5   | MERCK & CO INC NEW 5.0%                                            | 05-17-2053                   | 195,000.00   | 194,218.05   | 201,103.50   |
|   | SBP487M5   | MERCK & CO INC NEW 5.0%                                            | 05-17-2053                   | 2,629,000.00 | 2,615,993.21 | 2,711,287.70 |
|   | SBG5GX74   | MERCK & CO INC NEW 6.55% DUE 09-15-2037                            |                              | 172,000.00   | 251,756.26   | 201,504.88   |
|   | S2778844   | MERCK & CO INC NEW COM                                             |                              | 16,096.00    | 148,985.53   | 175,414.92   |
|   | S2778844   | MERCK & CO INC NEW COM                                             |                              | 2,398.00     | 202,403.82   | 261,429.96   |
|   | SBMBQJZ8   | MERCK & CO INC NEW FIXED 2.45% DUE                                 | 06-24-2050                   | 190,000.00   | 130,685.80   | 125,827.50   |
| * | SBMBQJZ8   | MERCK & CO INC NEW FIXED 2.45% DUE                                 | 06-24-2050                   | 531,000.00   | 338,910.75   | 351,654.75   |
| * | S4741844   | MERCK KGAA NPV                                                     |                              | 332.00       | 41,699.01    | 52,847.78    |
| * | SBP04K99   | MERCURY GEN CORP 4.4% DUE 03-15-2027                               |                              | 2,145,000.00 | 2,302,820.94 | 2,054,223.60 |
| * | SB8W6K56   | MERCURY NZ LTD NPV                                                 |                              | 1,562.00     | 4,127.20     | 6,527.27     |
| * | S2144047   | MERCURY SYSTEMS INC                                                |                              | 370.00       | 18,409.88    | 13,530.90    |
| * | SBWV0D52   | MERIDIAN ENERGY LT NPV                                             |                              | 3,379.00     | 9,260.18     | 11,852.35    |
|   | SBMFT616   | MERRILL LYNCH & CO 7.75% DUE 05-14-2038                            |                              | 1,615,000.00 | 2,379,455.52 | 1,966,779.30 |
|   | SBMGS952   | META PLATFORMS INC 4.65%                                           | 08-15-2062                   | 400,000.00   | 399,272.00   | 371,808.00   |
| * | SBMGS952   | META PLATFORMS INC 4.65%                                           | 08-15-2062                   | 501,000.00   | 488,588.56   | 470,063.56   |
| * | SBMGS952   | META PLATFORMS INC 4.65%                                           | 08-15-2062                   | 645,000.00   | 553,428.87   | 602,765.40   |
| * | SBMGS952   | META PLATFORMS INC 4.65%                                           | 08-15-2062                   | 1,745,000.00 | 1,593,745.84 | 1,630,737.40 |
| * | SBOPF9B3   | META PLATFORMS INC 4.95% 05-15-2053                                |                              | 2,205,000.00 | 2,504,010.95 | 2,589,117.90 |
| * | C03030M8Q8 | META PLATFORMS INC 5.6% DUE                                        | 05-15-2053                   | 927,000.00   | 924,430.94   | 1,008,112.50 |
|   | C03030M8Q8 | META PLATFORMS INC 5.6% DUE                                        | 05-15-2053                   | 630,000.00   | 628,254.90   | 685,125.00   |
|   | C03030M8Q8 | META PLATFORMS INC 5.6% DUE                                        | 05-15-2053                   |              |              |              |

|   |           |                                                                |               |               |               |
|---|-----------|----------------------------------------------------------------|---------------|---------------|---------------|
| * | SBW9J209  | METLIFE INC 5.05% DUE 01-01-2045                               | 10,000.00     | 9,955.22      | 8,723.60      |
| * | SBP9RB06  | METLIFE INC 5.0% 07-15-2052                                    | 215,000.00    | 205,029.15    | 214,109.90    |
| * | SBP9RB06  | METLIFE INC 5.0% 07-15-2052                                    | 508,000.00    | 507,133.30    | 505,896.88    |
| * | SBDN1M0   | METLIFE INC 5.25% DUE 01-15-2054                               | 265,000.00    | 247,951.60    | 273,233.55    |
| * | SBMV3X04  | METLIFE INC 5.375% 07-15-2033                                  | 375,000.00    | 372,735.00    | 391,481.25    |
| * | SBMV3X04  | METLIFE INC 5.375% 07-15-2033                                  | 1,500,000.00  | 1,473,585.00  | 1,565,925.00  |
| * | SB0KXDC0  | METLIFE INC 5.7% DUE 06-15-2035                                | 1,019,000.00  | 1,184,891.78  | 1,097,116.54  |
| * | S8425H1   | METLIFE INC 5.875% DUE 02-06-2041                              | 760,000.00    | 854,936.44    | 831,310.80    |
| * | S8425H1   | METLIFE INC 5.875% DUE 02-06-2041                              | 340,000.00    | 236,985.85    | 262,519.20    |
| * | S8425H1   | METLIFE INC 5.875% DUE 02-06-2041                              | 190,000.00    | 214,551.02    | 207,827.70    |
| * | S81L8RP3  | METLIFE INC 6.4% 12-15-2066                                    | 454,000.00    | 458,064.31    | 467,665.40    |
| * | S81L8RP3  | METLIFE INC 6.4% 12-15-2066                                    | 422,000.00    | 487,370.25    | 434,702.20    |
| * | S81L8RP3  | METLIFE INC 6.4% 12-15-2066                                    | 154,000.00    | 183,131.97    | 158,635.40    |
| * | S81L8RP3  | METLIFE INC 6.4% 12-15-2066                                    | 455,000.00    | 479,041.24    | 468,695.50    |
| * | S2573209  | METLIFE INC COM STK USDO.01                                    | 8,230.00      | 54,438.62     | 544,249.90    |
| * | S2573209  | METLIFE INC COM STK USDO.01                                    | 4,015.00      | 253,350.60    | 265,511.95    |
| * | S83Q5R19  | METLIFE INC FIXED 10.75% DUE 08-01-2069                        | 333,000.00    | 483,907.89    | 449,716.50    |
| * | S8P1C1N3  | METLIFE INC STEP CPN 4.721% DUE 12-15-2044                     | 718,000.00    | 750,332.96    | 676,535.50    |
| * | S8P1C1N3  | METLIFE INC STEP CPN 4.721% DUE 12-15-2044                     | 210,000.00    | 211,766.19    | 197,872.50    |
| * | S2583952  | METRO INC COM NPV                                              | 570.39        | 23,701.39     | 30,065.99     |
| * | S2583952  | METRO INC COM NPV                                              | 3,776.00      | 150,234.40    | 196,417.29    |
| * | S87WB173  | METROPOLI GOVT NASHVILLE & DVDSN CNTY TENN CONVENTION 6.731 C  | 635,000.00    | 739,266.97    | 723,038.31    |
| * | S81FN8X9  | METSD OH                                                       | 1,720.00      | 18,211.33     | 17,422.98     |
| * | S2126249  | METTLER-TOLEDO INTL INC COM                                    | 137.00        | 152,780.42    | 166,175.52    |
| * | S2126249  | METTLER-TOLEDO INTL INC COM                                    | 34.00         | 45,754.17     | 41,240.64     |
|   |           | Mexican peso                                                   | -             | -             | -             |
|   |           | Mexican peso                                                   | 53.76         | 53.76         | 53.76         |
|   |           | Mexican peso                                                   | (6.30)        | (6.30)        | (6.30)        |
|   |           | Mexican peso                                                   | 0.01          | 0.01          | 0.01          |
|   |           | Mexican peso                                                   | 537,719.18    | 537,719.18    | 537,719.18    |
|   |           | Mexican peso                                                   | 551,433.57    | 551,433.57    | 551,433.57    |
|   | SBM9C057  | MEXICO(UTO MEX ST) 2.75% GTD 27/11/2031 MXV100                 | 24,200.00     | 895,386.03    | 1,006,904.74  |
|   | SBM9C1C2  | MEXICO(UTO MEX ST) 3% GTD 03/12/2026 DUAL CURR                 | 12,100.00     | 490,635.99    | 530,168.82    |
|   | S8D39129  | MEXICO(UTO MEX ST) 3.75% SNR 30/01/2028 DUAL CURR              | 380,000.00    | 380,000.00    | 252,399.40    |
|   | S84ANN06  | MEXICO(UTO MEX ST) 8.5% GTD SNR 18/11/2038 MXN                 | 16,000.00     | 680,721.90    | 737,564.29    |
|   | S84ANN06  | MEXICO(UTO MEX ST) 8.5% GTD SNR 18/11/2038 MXN                 | 690,100.00    | 3,782,655.03  | 3,908,481.57  |
|   | S2801621  | MEXICO(UTO MEX ST) 8.5% GTD SNR 18/11/2038 MXN                 | 707,700.00    | 3,877,611.80  | 4,008,161.72  |
|   | S2339304  | MFC NUVEEN MUNICIPAL CREDIT INCOME FUND COM USDO.01            | 149,375.00    | 1,879,135.47  | 1,765,612.50  |
|   | S2339304  | MFC ABBON ASIA-PACIFIC INCOME FUND, INC                        | 603,843.00    | 2,332,305.47  | 1,934,904.53  |
|   | S2339306  | MFC ABBON AUSTRALIA EQUITY FUND, INC                           | 97,365.00     | 421,540.42    | 421,607.77    |
|   | S8M4Q1Q6  | MFC ABBON EMERGING MARKETS EQUITY INCOME FUND INC              | 63,238.00     | 446,250.01    | 362,986.12    |
|   | S8R0XF04  | MFC ABBON LIFE SCIENCES INVS SH BEN INT                        | 100,484.00    | 1,397,501.23  | 1,352,514.64  |
|   | S2027023  | MFC ADAMS DIVERSIFIED EQUITY FU ND                             | 37,622.00     | 6,554,773.96  | 6,599,117.91  |
|   | S2842783  | MFC ALLIANCEBERNSTEIN NATIONAL MUN                             | 292,224.00    | 3,678,810.65  | 3,167,708.16  |
| * | S2784205  | MFC BLACKROCK CALIF MUN INCOME TR SH BENINT                    | 167,700.00    | 2,142,965.19  | 2,017,431.00  |
| * | S2823380  | MFC BLACKROCK CORE BD TR SHS BEN INT                           | 286,985.00    | 3,677,177.46  | 3,313,006.35  |
| * | S81LBMH9  | MFC BLACKROCK CR ALLOCATION INCOME TR                          | 1,369,706.00  | 15,576,398.70 | 14,135,365.92 |
| * | S8D2M3X3  | MFC BLACKROCK ENHANCED EQUITY DIVID TRUST COM                  | 60,504.00     | 456,286.26    | 465,275.76    |
| * | S8D0C659  | MFC BLACKROCK ENHANCED GLOBAL DIVIDEND COM USDO.001            | 21,740,740.00 | 231,725.32    | 215,740.16    |
| * | S8125103  | MFC BLACKROCK ENHANCED INTL DIVIDEND TR COM USDO.001           | 159,397.00    | 866,286.74    | 840,027.10    |
| * | S8PMTQ07  | MFC BLACKROCK INCOME TR INC COM USDO.01 (POST REV SPLT)        | 457,534.00    | 5,900,422.07  | 5,572,764.12  |
| * | S2931487  | MFC BLACKROCK MUNI INCOME FD INC COM                           | 477,847.00    | 6,399,632.91  | 5,562,139.08  |
| * | S8848R05  | MFC BLACKROCK MUNICIPAL 2030 TARGET TERM TRUST                 | 390,137.00    | 6,592,138.84  | 8,114,849.60  |
| * | S2610526  | MFC BLACKROCK MUNIWEYF FD INC COM                              | 446,183.00    | 3,094,314.99  | 3,176,822.96  |
| * | S2610032  | MFC BLACKROCK MUNIWEYF MICHIGAN QUALITYFUND INC                | 46,876.00     | 511,784.49    | 532,511.36    |
| * | S2591687  | MFC BLACKROCK MUNIWEYF NEW YORK QUALITYFUND INC                | 22,384.00     | 227,527.89    | 231,226.72    |
| * | S2495659  | MFC BLACKROCK MUNIWEYF QUALITY FUND II INC                     | 140,681.00    | 1,584,020.90  | 1,637,526.84  |
| * | S8S8D087  | MFC BLACKROCK RES & COMMODITIES STRATEGY TR SHS                | 22,339.00     | 211,157.90    | 198,370.32    |
| * | S81P0213  | MFC BLACKROCK SCIENCE & TECHNOLOGY TERM TR                     | 1,335.00      | 19,103.13     | 17,307.85     |
| * | S81P0213  | MFC BLACKROCK SCIENCE & TECHNOLOGY TERM TR                     | 5,851.00      | 93,404.19     | 97,770.21     |
| * | S8547286  | MFC BLACKSTONE SENIOR FLOATING RATE 2027 TERM FUND             | 196,154.00    | 2,494,784.86  | 2,618,655.90  |
| * | S8059238  | MFC CEF BLACKROCK ENERGY & RESOURCES TRUST                     | 35,474.00     | 432,040.14    | 441,651.30    |
| * | S8059238  | MFC CEF BLACKROCK ENERGY & RESOURCES TRUST                     | 22,665.00     | 268,201.02    | 282,179.25    |
| * | S8121546  | MFC CLOUGH GLOBAL OPPORTUNITIES FD SH BEN INT                  | 95,387.00     | 457,892.02    | 452,546.80    |
| * | S2617873  | MFC DELAWARE INVESTMENTS NATIONAL FD                           | 46,510.00     | 450,736.74    | 454,447.10    |
| * | S2279693  | MFC DTF TAX-FREE INCOME 2028 TERM FD IN COM                    | 66,135.00     | 862,974.98    | 710,951.25    |
| * | S86WGT54  | MFC DUFF & PHELPS UTILITY AND INFRASTRUCTURE FUND INC          | 107,412.00    | 986,755.17    | 984,968.04    |
| * | S8DC3C47  | MFC DWS MUNICIPAL INCOME TRUST                                 | 71,357.00     | 631,388.73    | 634,363.73    |
| * | S2689247  | MFC EATON VANCE LTD DURATION INCOME FD COM                     | 272,547.00    | 2,584,339.19  | 2,611,000.26  |
| * | S815G5X4  | MFC EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCON    | 188,492.00    | 1,425,292.93  | 1,455,158.24  |
| * | S815G5X4  | MFC EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCON    | 12,656.00     | 95,014.08     | 97,704.32     |
| * | S2367899  | MFC EUROPEAN EQUITY FD INC COM                                 | 37,054.00     | 278,185.76    | 320,146.56    |
| * | S8110166  | MFC FIRST TR INTER DURATION PFD & INCOME/FD COM                | 73,364.00     | 1,245,215.99  | 1,196,566.84  |
| * | S2186005  | MFC GABELLI DIVID & INCOME TR COM                              | 184,858.00    | 4,244,772.16  | 4,000,327.60  |
| * | S2364500  | MFC GEN AMER INVESTORS CO INC COMMON CLOSED END FD             | 122,268.00    | 5,086,798.00  | 5,251,410.60  |
| * | S2407535  | MFC HANCOCK JOHN INCOME SECS TR SH BEN INT                     | 610,883.00    | 7,147,839.88  | 6,646,407.04  |
| * | S2407546  | MFC HANCOCK JOHN INVS TR SH BEN INT                            | 7,745.00      | 92,901.28     | 100,220.30    |
| * | S8YVJ02   | MFC INSIGHT SELECT INCOME FD COM                               | 219,370.00    | 2,595,570.48  | 3,503,338.90  |
| * | S2026792  | MFC INVESCO BOND FUND                                          | 150,341.00    | 2,352,257.01  | 2,301,896.61  |
| * | S2611659  | MFC INVESCO MUNICIPAL OPPORTUNITY TRUST                        | 25,273.00     | 244,383.64    | 242,873.53    |
| * | S2439000  | MFC INVESCO QUALITY MUNI INC TR                                | 287,807.00    | 2,561,946.11  | 2,737,044.57  |
| * | S2612328  | MFC INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS              | 19,430.00     | 191,358.30    | 192,162.70    |
| * | S847B184  | MFC ISHARES 10-YEAR INVESTMENT GRADE C CORPORATE BOND ETF      | 264,590.00    | 18,213,078.63 | 13,941,247.10 |
| * | S2373658  | MFC ISHARES INC MSCI AUSTRALIA ETF                             | 93,982.00     | 2,152,020.81  | 2,287,582.88  |
| * | S2670605  | MFC ISHARES INC MSCI EUROZONE ETF                              | 40,315.00     | 1,874,037.36  | 1,912,543.60  |
| * | S2373692  | MFC ISHARES INC MSCI FRANCE ETF                                | 40,172.00     | 1,225,554.12  | 1,573,938.96  |
| * | S2373711  | MFC ISHARES INC MSCI GERMANY ETF                               | 34,203.00     | 986,475.62    | 1,015,487.07  |
| * | S8D7K684  | MFC ISHARES INC MSCI JAPAN ETF                                 | 49,815.00     | 2,917,673.35  | 3,195,134.10  |
| * | S2373693  | MFC ISHARES INC MSCI SWITZERLAND ETF                           | 38,357.00     | 1,597,115.56  | 1,851,492.39  |
| * | S8F52LX9  | MFC ISHARES TR 0-5 YR INTL GRADE CORP BDOETF                   | 169,954.00    | 8,291,379.77  | 8,361,736.80  |
| * | S88W585   | MFC ISHARES TR CORE MSCI EAFE ETF                              | 186,610.00    | 12,931,495.76 | 13,128,013.50 |
| * | S2971502  | MFC ISHARES TR IBOX USD INTV GRADE CORPBD ETF                  | 412,481.00    | 46,724,363.80 | 45,645,147.46 |
| * | S80DND62  | MFC ISHARES TR MSCI INC VALUAT INDEX FD                        | 34,934.00     | 1,738,894.71  | 1,820,061.40  |
| * | S2675183  | MFC ISHARES TRUSSELT RUSSEL 2000 ETF                           | 25,721.00     | 4,748,285.97  | 5,672,166.54  |
| * | S2470496  | MFC JAPAN SMALLER CAPITALIZATION FD INC COM                    | 148,180.00    | 1,283,946.79  | 1,124,686.20  |
| * | S2444327  | MFC MFS CHARTER INCOME TR SH BEN INT CLOSED END FUND           | 406,834.00    | 2,560,310.08  | 2,628,147.64  |
| * | S2548445  | MFC MFS GOVT MKTS INCOME TR SH BEN INT                         | 495,010.00    | 2,425,173.98  | 1,574,131.80  |
| * | S23210540 | MFC MFS HIGH YIELD MUNI TR SH BEN INT                          | 77,191.00     | 260,506.82    | 255,502.21    |
| * | S2547538  | MFC MFS INTER INCOME TR SH BEN INT CLOSED END FUND             | 1,141,712.00  | 13,259,745.54 | 8,493,718.16  |
| * | S2547435  | MFC MFS MULTIMARKET INCOME TR SH BEN INT                       | 188,431.00    | 3,502,302.32  | 3,587,361.05  |
| * | S81FQ187  | MFC MORGAN STANLEY CHINA A SH FD INC COM                       | 8,826.00      | 196,946.17    | 112,443.24    |
| * | S2368074  | MFC NEW GERMANY FD INC COM                                     | 51,805.00     | 691,561.10    | 452,775.70    |
| * | S2109046  | MFC NUVEEN AMT-FREE QUALITY MUNI INCOME FD COM                 | 116,836.00    | 6,248,057.90  | 6,807,196.00  |
| * | S2674722  | MFC NUVEEN CALIFORNIA MUN VALUE FUND COM STK USDO.01           | 521.00        | 527.81        | 4,668.16      |
| * | S8NNXV8   | MFC NUVEEN CORE PLUS IMPACT FD COM                             | 196,590.00    | 2,047,230.91  | 1,981,627.20  |
| * | S2842266  | MFC NUVEEN CR STRATEGIES INCOME FD                             | 328,954.00    | 1,647,103.23  | 1,717,139.88  |
| * | S8D10355  | MFC NUVEEN ENHANCED AMT-FREE MUNI FD COM USDO.01               | 35,233.00     | 538,661.16    | 416,454.06    |
| * | S85PH029  | MFC NUVEEN GLOBAL HIGH INCOME PFD SHS                          | 159,337.00    | 1,901,814.17  | 1,943,911.50  |
| * | S2652131  | MFC NUVEEN PA QUALITY MUNI INCOME FD COM NUVEEN PENNSYLVANIA   | 155,011.00    | 2,075,061.03  | 1,795,027.38  |
| * | S2532233  | MFC NUVEEN QUALITY MUNICIPAL INCOME FD COM                     | 506,739.00    | 6,713,574.98  | 5,802,161.55  |
| * | S8038C1   | MFC NUVEEN S&P 500 BUY-WRITE INCOME FD COM                     | 71,889.00     | 910,115.41    | 922,335.87    |
| * | S8MXXCQ1  | MFC PGM SHT DUR HIGH YLD OPPORTNITS FD COM USDO.001            | 316,753.00    | 4,761,042.01  | 4,751,295.00  |
| * | S2709576  | MFC PUTNAM MASTER INTER INCOME TR SH BENINT                    | 419,214.00    | 1,325,610.70  | 1,337,292.66  |
| * | S2709424  | MFC PUTNAM PREMIER INC TR                                      | 129,182.00    | 3,761,901.56  | 3,740,149.74  |
| * | S2754844  | MFC ROYCE OTC MICRO CAP TR INC                                 | 314,017.00    | 2,848,188.46  | 2,901,517.08  |
| * | S2756107  | MFC ROYCE SMALL-CAP TRUST INC                                  | 93,364.00     | 1,299,014.11  | 1,359,379.84  |
| * | S2424341  | MFC SELECT SECTOR SPDR TR CONSMR DISCRETIONARY COM             | 13,744.00     | 2,357,406.71  | 2,457,564.64  |
| * | S8PHX51   | MFC SELECT SECTOR SPDR TR COMMUNICATION SVC SELECT SECTOR SPDR | 33,206.00     | 2,255,816.31  | 2,434,545.96  |
| * | S2369389  | MFC SELECT SECTOR SPDR TR CONSUMER STAPLES AMEX CONSUMER STAI  | 23,436.00     | 1,796,850.58  | 1,688,095.08  |
| * | S2364038  | MFC SELECT SECTOR SPDR TR FINANCIAL                            | 35,027.00     | 1,159,317.22  | 1,317,015.20  |
| * | S2502139  | MFC SELECT SECTOR SPDR TR INDL                                 | 16,694.00     | 1,792,385.97  | 1,902,949.06  |
| * | S2369709  | MFC SELECT SECTOR SPDR TR TECHNOLOGY                           | 32,917.00     | 5,716,930.55  | 6,339,713.76  |
| * | S2840215  | MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P                     | 35,420.00     | 16,412,457.74 | 16,835,480.20 |
| * | S2975424  | MFC S&P TOTAL RETURN INC INC                                   | 207,908.00    | 2,744,248.01  | 2,883,616.60  |
| * | S2420022  | MFC SWISS HELVETIA FD INC COM CLOSED ENDOF                     | 60,894.00     | 500,857.90    | 499,330.80    |
| * | S2883061  | MFC TEMPLETON DRAGON FD INC COM                                | 8,382.00      | 190,568.03    | 68,480.94     |
| * | S8MVZF27  | MFC TORTOISE ENERGY INDEPENDENCE FD INC COM NEW COM NEW        | 3,413.00      | 99,623.52     | 97,816.58     |
| * | S8MVZF06  | MFC TORTOISE ENERGY INFRASTRUCTURE CORP COM USDO.001POST REV   | 7,993.00      | 231,309.61    | 229,958.61    |
| * | S8MVZF06  | MFC TORTOISE ENERGY INFRASTRUCTURE CORP COM USDO.001POST REV   | 1,378.00      | 110,232.57    | 97,185.06     |
| * | S8MVZF29  | MFC TORTOISE MIDSTREAM ENERGY FUND INC COM USDO.001            | 2,799.00      | 95,553.44     | 97,293.24     |
| * | S8MVZF27  | MFC TORTOISE PIPELINE & ENERGY FD INC COM NEW COM NEW          | 155,678.00    | 155,678.80    | 168,547.56    |
| * | S2593806  | MFC TR-CONTINENTAL CORP COM CLOSED END FD                      | 2,999.00      | 3,535,180.94  | 3,628,514.97  |
| * | S8AN9575  | MFC VANGUARD SCOTTLAND FDS VANGUARD LONG-TERM CORPORATE        | 345,118.00    | 33,547,304.00 | 27,661,207.80 |
| * | S8LCBKV5  | MFC VIRTUS DIVID INT & PREM STRATEGY FD COM USDO.00001         | 312,863.00    | 3,851,588.53  | 3,942,073.80  |
| * | S8LCBKV5  | MFC VIRTUS DIVID INT & PREM STRATEGY FD COM USDO.00001         | 19,769.00     | 217,818.12    | 249,089.40    |
| * | S8LCBVL6  | MFC VIRTUS EQUITY & CONV INCOME FD COM                         | 76,094.00     | 1,894,528.36  | 1,591,125.54  |
| * | S2414137  | MFC WESTERN ASSET CLAYMORE INFLATION-LKD OPPORTUNITIES & INC   | 902,832.00    | 10,380,634.83 | 7,827,553.44  |
| * | S2183750  | MFC WESTERN ASSET EMERGING MKTS DEBT FD INC COM                | 138,440.00    | 1,405,568.99  | 3,117,032.40  |
| * | S2795984  | MFC WESTERN ASSET HIGH INCOME OPPORTUNITY FD INC COM           | 292,783.00    | 1,111,799.11  | 1,130,150.10  |
| * | S2559276  | MFC WESTERN ASSET INTER MUNI FD INC SH BEN INT                 | 84,830.00     | 711,399.53    | 633,191.00    |
| * | S2666024  | MFC WESTERN ASSET INVESTMENT GRADE INCO COM USDO.01            | 70,951.00     | 828,181.15    | 854,250.04    |
| * | S86LGN98  | MFC WESTERN ASSET INVT GRADE DEFINED OPPORTUNITY               | 207,230.00    | 3,404,275.37  | 3,643,103.40  |
| * | S2863869  | MFC WESTERN ASSET PREMIER BD FD SHS BEN INT BEN INT            | 298,012.00    | 5,504,580.63  | 3,718,529.60  |
| * | C72200502 | MFO PIMCO FDS PAC INVT MGMT SER SHORT-TERM PORTFOL             |               |               |               |

|  |             |                                                                     |              |               |               |
|--|-------------|---------------------------------------------------------------------|--------------|---------------|---------------|
|  | S2547419    | MGM RESORTS INTERNATIONAL COM                                       | 1,807.00     | 55,536.82     | 80,736.76     |
|  | SBRKKJ04    | MIAMI-DADE CNTY FLA SEAPORT REV 6.224% 11-01-2055                   | 100,000.00   | 100,000.00    | 106,430.30    |
|  | SBRPJ01     | MICHELIN CIE GLE ETABL                                              | 5,709.00     | 225,401.33    | 204,707.27    |
|  | SBRPJ01     | MICHELIN CIE GLE ETABL                                              | 1,743.00     | 5,289,187     | 62,498.65     |
|  | SBRPKV2     | MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040                        | 395,000.00   | 395,000.00    | 331,625.41    |
|  | SBM8HRW7    | MICHIGAN ST UNIV REV5 4.165% 08-15-2122                             | 600,000.00   | 600,000.00    | 486,700.20    |
|  | SBRKGV1     | MICROCHIP TECHNOLOGY 0.983% SNR NTS USD 09-01-2024                  | 3,675,000.00 | 3,677,263.30  | 3,559,568.25  |
|  | SPBG856     | MICROCHIP TECHNOLOGY INC 972% 02-15-2024                            | 2,876,000.00 | 2,874,382.51  | 2,860,818.34  |
|  | SPBG856     | MICROCHIP TECHNOLOGY INC 972% 02-15-2024                            | 672,000.00   | 670,686.85    | 667,888.16    |
|  | S2592174    | MICROCHIP TECHNOLOGY INC COM                                        | 3,392.00     | 223,507.30    | 305,890.56    |
|  | S2592174    | MICROCHIP TECHNOLOGY INC COM                                        | 1,355.00     | 119,998.80    | 122,193.90    |
|  | CS95112B0C5 | MICRON TECH INC 4.663% DUE 02-15-2030                               | 1,900,000.00 | 1,899,915.09  | 1,864,451.00  |
|  | S2588184    | MICRON TECH INC COM                                                 | 6,916.00     | 426,551.92    | 590,211.44    |
|  | SMDG269     | MICRON TECHNOLOGY INC 2.703% 04-15-2032                             | 900,000.00   | 900,000.00    | 756,036.00    |
|  | SMDG269     | MICRON TECHNOLOGY INC 2.703% 04-15-2032                             | 260,000.00   | 260,000.00    | 218,410.40    |
|  | SMDG269     | MICRON TECHNOLOGY INC 2.703% 04-15-2032                             | 670,000.00   | 670,000.00    | 562,826.80    |
|  | SMDOWFL2    | MICRON TECHNOLOGY INC 3.366% 11-01-2041                             | 30,000.00    | 30,000.00     | 22,566.00     |
|  | SMDOWFL2    | MICRON TECHNOLOGY INC 3.366% 11-01-2041                             | 240,000.00   | 240,000.00    | 180,528.00    |
|  | SMDGQ03     | MICRON TECHNOLOGY INC 5.375% 04-15-2028                             | 966,000.00   | 964,860.12    | 983,919.30    |
|  | SBMX3Q59    | MICRON TECHNOLOGY INC 5.375% 02-09-2033                             | 113,000.00   | 113,191.89    | 118,156.19    |
|  | CS95112B0U6 | MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051                       | 129,000.00   | 129,000.00    | 94,422.84     |
|  | CS95112B0U6 | MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051                       | 94,000.00    | 60,065.06     | 68,804.24     |
|  | SBM9J073    | MICROSFT CORP 2.525% DUE 06-01-2050 BE0                             | 2,785,000.00 | 2,880,683.69  | 1,907,808.55  |
|  | SBM9J073    | MICROSFT CORP 2.525% DUE 06-01-2050 BE0                             | 3,236,000.00 | 3,179,465.74  | 2,216,757.08  |
|  | SBM9J073    | MICROSFT CORP 2.525% DUE 06-01-2050 BE0                             | 3,775,000.00 | 3,875,655.70  | 2,585,988.25  |
|  | SBM9J073    | MICROSFT CORP 2.525% DUE 06-01-2050 BE0                             | 4,063,000.00 | 4,048,638.56  | 2,783,276.89  |
|  | SBM9GFY1    | MICROSFT CORP 2.675% DUE 06-01-2060 BE0                             | 1,748,000.00 | 1,581,578.56  | 1,174,760.88  |
|  | SBM9GFY1    | MICROSFT CORP 2.675% DUE 06-01-2060 BE0                             | 2,125,000.00 | 1,971,517.23  | 1,478,127.50  |
|  | SBMFFI62    | MICROSFT CORP 2.921% 03-17-2052 USD                                 | 1,278,000.00 | 1,265,248.16  | 943,048.98    |
|  | SBMFFI62    | MICROSFT CORP 2.921% 03-17-2052 USD                                 | 891,000.00   | 817,363.03    | 657,477.81    |
|  | SBMFFI62    | MICROSFT CORP 2.921% 03-17-2052 USD                                 | 160,000.00   | 145,149.96    | 118,065.60    |
|  | SBMFFI62    | MICROSFT CORP 2.921% 03-17-2052 USD                                 | 775,000.00   | 569,315.74    | 571,880.25    |
|  | SBMFFP53    | MICROSFT CORP 3.041% 03-17-2062                                     | 637,000.00   | 528,935.79    | 462,035.21    |
|  | SBMFFP53    | MICROSFT CORP 3.041% 03-17-2062                                     | 843,000.00   | 685,148.93    | 611,453.19    |
|  | CS94918AR5  | MICROSFT CORP 3.5% DUE 11-15-2042                                   | 385,000.00   | 378,092.32    | 267,704.60    |
|  | CS94918B0T0 | MICROSFT CORP 3.7% DUE 08-08-2046                                   | 996,000.00   | 1,097,185.18  | 875,543.76    |
|  | CS94918B0D5 | MICROSFT CORP 3.75% DUE 02-12-2045                                  | 115,000.00   | 92,876.30     | 103,363.15    |
|  | CS94918B0L7 | MICROSFT CORP 4.45% DUE 11-03-2045                                  | 155,000.00   | 139,262.85    | 153,208.20    |
|  | CS94918BMS5 | MICROSFT CORP 4.75% DUE 11-03-2055                                  | 530,000.00   | 471,191.20    | 359,455.20    |
|  | S2588173    | MICROSFT CORP COM                                                   | 47,137.00    | 13,201,749.95 | 17,747,959.88 |
|  | S2588173    | MICROSFT CORP COM                                                   | 22,488.00    | 3,904,034.31  | 8,456,387.52  |
|  | SBY2P2C5    | MICROSFT CORP FIXED 4.25% DUE 02-06-2047                            | 180,000.00   | 163,157.40    | 174,616.20    |
|  | SBY2P2R1    | MICROSFT CORP FIXED 4.5% DUE 02-06-2057                             | 965,000.00   | 912,407.50    | 951,605.80    |
|  | SBLD8073    | MICROSFT CORP SR NT 144A 2.5% 09-15-2050                            | 2,360,000.00 | 1,886,445.91  | 1,600,528.40  |
|  | SBLD8073    | MICROSFT CORP SR NT 144A 2.5% 09-15-2050                            | 662,000.00   | 513,831.40    | 446,961.78    |
|  | SBLD8073    | MICROSFT CORP SR NT 144A 2.5% 09-15-2050                            | 284,000.00   | 284,000.00    | 192,605.96    |
|  | SBLGZ1C4    | MICROSFT CORP SR NT 144A 3.4% 09-15-2026                            | 2,978,000.00 | 3,060,133.65  | 2,901,971.66  |
|  | SBLGZ1C4    | MICROSFT CORP SR NT 144A 4.5% 06-15-2047                            | 100,000.00   | 121,364.18    | 98,257.00     |
|  | S2589132    | MID-AMER APT CMNTYS INC COM                                         | 758.00       | 117,759.44    | 101,920.68    |
|  | SBIK6K55    | MID-AMERICA APTS FIXED 2.875% DUE 09-15-2051                        | 249,000.00   | 231,148.61    | 163,889.31    |
|  | SBI15T77    | MIDAMERICAN ENERGY 3.65% DUE 04-15-2029                             | 300,000.00   | 299,807.29    | 287,037.00    |
|  | SBL9FK80    | MIDAMERICAN ENERGY 4.4% DUE 10-15-2044                              | 284,000.00   | 313,967.02    | 255,080.28    |
|  | SBDWGXK7    | MIDAMERICAN ENERGY 4.8% DUE 09-15-2043                              | 290,000.00   | 295,482.13    | 274,305.20    |
|  | SBDWGXK7    | MIDAMERICAN ENERGY 4.8% DUE 09-15-2043                              | 615,000.00   | 729,668.58    | 581,716.20    |
|  | SBDWGXK7    | MIDAMERICAN ENERGY 4.8% DUE 09-15-2043                              | 691,000.00   | 705,276.25    | 653,603.08    |
|  | SBMJ6RW3    | MIDAMERICAN ENERGY 5.15% DUE 11-15-2043                             | 190,000.00   | 198,435.87    | 188,227.30    |
|  | SBN5P5G8    | MIDAMERICAN ENERGY 5.858% 09-15-2054                                | 400,000.00   | 399,536.00    | 444,096.00    |
|  | SBN5P5G8    | MIDAMERICAN ENERGY 5.858% 09-15-2054                                | 375,000.00   | 374,565.00    | 416,340.00    |
|  | SBN5P5G8    | MIDAMERICAN ENERGY 5.858% 09-15-2054                                | 1,927,000.00 | 1,925,677.64  | 2,139,432.48  |
|  | SBN5P5G8    | MIDAMERICAN ENERGY 5.858% 09-15-2054                                | 1,247,000.00 | 1,246,140.12  | 1,384,469.28  |
|  | SBN5P5G8    | MIDAMERICAN ENERGY 5.858% 09-15-2054                                | 175,000.00   | 174,797.00    | 194,292.00    |
|  | SBN5P5G8    | MIDAMERICAN ENERGY 5.858% 09-15-2054                                | 860,000.00   | 867,393.69    | 954,806.40    |
|  | SBI1FH22    | MIDAMERICAN ENERGY 6.125% DUE 04-01-2036                            | 1,679,000.00 | 1,688,146.40  | 1,823,914.49  |
|  | SBI1FH22    | MIDAMERICAN ENERGY 6.125% DUE 04-01-2036                            | 160,000.00   | 171,886.46    | 173,809.60    |
|  | SBI1FH22    | MIDAMERICAN ENERGY 6.125% DUE 04-01-2036                            | 1,166,000.00 | 1,150,453.50  | 1,266,637.46  |
|  | SBI1FH22    | MIDAMERICAN ENERGY 6.125% DUE 04-01-2036                            | 3,735,000.00 | 4,273,833.68  | 4,057,367.85  |
|  | SBN76669    | MIDAMERICAN ENERGY CO 2.7% 08-01-2052                               | 800,000.00   | 492,000.00    | 519,352.00    |
|  | SBN76669    | MIDAMERICAN ENERGY CO 2.7% 08-01-2052                               | 300,000.00   | 184,500.00    | 194,797.00    |
|  | SBN76669    | MIDAMERICAN ENERGY CO 2.7% 08-01-2052                               | 224,000.00   | 222,411.84    | 145,418.56    |
|  | SBN76669    | MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050                          | 720,000.00   | 716,285.71    | 519,177.60    |
|  | CS95620A54  | MIDAMERICAN ENERGY CO 3.65% 08-01-2048                              | 220,000.00   | 218,253.05    | 175,725.00    |
|  | CS95620A54  | MIDAMERICAN ENERGY CO 3.65% 08-01-2048                              | 335,000.00   | 330,905.27    | 267,581.25    |
|  | SBDYF5G2    | MIDAMERICAN ENERGY CO 3.95% 08-01-2047                              | 659,000.00   | 731,725.46    | 551,563.23    |
|  | SBDYF5G2    | MIDAMERICAN ENERGY CO 3.95% 08-01-2047                              | 340,000.00   | 339,565.52    | 284,569.80    |
|  | SBI15T56    | MIDAMERICAN ENERGY CO 4.25% 07-15-2049                              | 900,000.00   | 830,205.00    | 789,462.00    |
|  | SBI15T56    | MIDAMERICAN ENERGY CO 4.25% 07-15-2049                              | 998,000.00   | 1,135,226.92  | 875,425.64    |
|  | SBI15T56    | MIDAMERICAN ENERGY CO 4.25% 07-15-2049                              | 1,000,000.00 | 1,297,670.00  | 877,180.00    |
|  | S8Z4C980    | MIDAMERICAN ENERGY CO 4.25% 05-01-2046                              | 165,000.00   | 146,835.25    | 144,739.65    |
|  | S2590930    | MIDDLEBY CORP COM                                                   | 333.00       | 43,018.09     | 49,007.61     |
|  | SBN33598    | MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050                            | 380,000.00   | 380,000.00    | 276,294.20    |
|  | CS9982HAC4  | MILL CITY MTC UN TR 2021-NMRL1 MTG BACKEDINT CL A1 144A 1.125% 11-1 | 112,319.61   | 106,370.18    | 104,694.86    |
|  | S6642406    | MINEREA MITSUMI INC                                                 | 975.00       | 15,704.41     | 20,045.67     |
|  | S8172156    | MINERAL RES LTD NPV                                                 | 455.00       | 16,608.06     | 21,732.85     |
|  | CS6K162J43  | MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN 1.58% 02-01-2051 BEI     | 1,863,160.91 | 1,863,160.91  | 1,432,265.82  |
|  | SBF2CVV6    | MIPS MIPS                                                           | 366.00       | 18,185.60     | 13,237.64     |
|  | S6161978    | MIRVAC GROUP STAPLED SECURITIES                                     | 10,266.00    | 18,311.06     | 14,640.46     |
|  | S8G493G1    | MISSISSIPPI PWR CO 4.25 DUE 03-15-2042                              | 314,000.00   | 356,311.49    | 268,991.24    |
|  | S8G493G1    | MISSISSIPPI PWR CO 4.25 DUE 03-15-2042                              | 131,000.00   | 131,864.94    | 112,222.46    |
|  | SBM8SVG0    | MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051                  | 310,000.00   | 306,695.40    | 210,573.70    |
|  | SBM8SVG0    | MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051                  | 197,000.00   | 149,386.77    | 133,816.19    |
|  | SBNRRP65    | MISTER CAR WASH INC COM                                             | 400.00       | 3,934.20      | 3,456.00      |
|  | S6595179    | MITSUBI GROUP INC NPV                                               | 785.00       | 15,683.08     | 13,305.14     |
|  | S80QTJ70    | MITSUBISHI CHEMICAL GROUP CORP NPV                                  | 3,285.00     | 22,058.75     | 20,132.22     |
|  | S6596785    | MITSUBISHI CORP NPV                                                 | 8,829.00     | 90,302.65     | 141,127.48    |
|  | S6596785    | MITSUBISHI CORP NPV                                                 | 14,700.00    | 165,732.28    | 234,972.69    |
|  | S6597045    | MITSUBISHI ELEC CP NPV                                              | 17,800.00    | 233,573.61    | 252,391.83    |
|  | S6597045    | MITSUBISHI ELEC CP NPV                                              | 4,957.00     | 67,161.48     | 70,286.87     |
|  | S6596729    | MITSUBISHI ESTATE CO LTD                                            | 2,650.00     | 49,559.65     | 39,278.98     |
|  | S6268976    | MITSUBISHI HC CAP NPV                                               | 2,991.00     | 11,965.42     | 14,042.84     |
|  | S6597067    | MITSUBISHI HVY IND NPV                                              | 872.00       | 39,162.49     | 50,972.85     |
|  | S6597067    | MITSUBISHI HVY IND NPV                                              | 7,100.00     | 277,263.68    | 415,031.21    |
|  | S6596848    | MITSUBISHI LOGIST NPV                                               | 3,900.00     | 104,885.01    | 117,542.20    |
|  | C606822B9Y  | MITSUBISHI UFJ 1.538% DUE 07-20-2027                                | 2,600,000.00 | 2,597,114.00  | 2,376,712.00  |
|  | C606822B9Y  | MITSUBISHI UFJ 1.538% DUE 07-20-2027                                | 4,579,000.00 | 4,150,376.53  | 4,185,755.48  |
|  | SBYW4282    | MITSUBISHI UFJ 2.757% DUE 09-13-2026                                | 1,150,000.00 | 1,150,000.00  | 1,086,623.50  |
|  | SBJ9MTD5    | MITSUBISHI UFJ 2.801% DUE 07-18-2024                                | 900,000.00   | 900,000.00    | 886,698.00    |
|  | S8G86606    | MITSUBISHI UFJ 4.286% DUE 07-26-2038                                | 633,000.00   | 633,000.00    | 597,165.87    |
|  | C606822CH5  | MITSUBISHI UFJ 4.788% DUE 07-18-2025                                | 2,355,000.00 | 2,325,138.60  | 2,343,860.85  |
|  | C606822C2C5 | MITSUBISHI UFJ 5.063% DUE 09-13-2025                                | 1,135,000.00 | 3,115,744.90  | 3,124,152.90  |
|  | C606822C8X  | MITSUBISHI UFJ 5.133% DUE 07-20-2033                                | 500,000.00   | 500,000.00    | 508,545.00    |
|  | S6335171    | MITSUBISHI UFJ FIN NPV                                              | 79,900.00    | 561,578.10    | 686,614.06    |
|  | S6335171    | MITSUBISHI UFJ FIN NPV                                              | 29,306.00    | 169,904.66    | 251,838.69    |
|  | C606822C2C2 | MITSUBISHI UFJ FINL GROUP INC 4.08% 04-19-2028                      | 336,000.00   | 330,000.00    | 321,146.10    |
|  | C606822C10  | MITSUBISHI UFJ FINL GROUP INC 5.441% 02-22-2034                     | 1,510,000.00 | 1,510,000.00  | 1,561,402.40  |
|  | C606822C4V  | MITSUBISHI UFJ FINL GROUP INC 5.719% 02-20-2026                     | 5,070,000.00 | 5,094,885.00  | 5,091,344.70  |
|  | C606822C3R  | MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033                          | 2,300,000.00 | 2,300,000.00  | 2,379,304.00  |
|  | S6597302    | MITSUI & CO LTD NPV                                                 | 3,364.00     | 70,883.78     | 126,418.44    |
|  | S6597302    | MITSUI & CO LTD NPV                                                 | 3,300.00     | 108,860.56    | 124,013.34    |
|  | S6597368    | MITSUI CHEMICALS NPV                                                | 444.00       | 10,354.56     | 13,170.72     |
|  | S6597603    | MITSUI FUDOSAN CO LTD NPV                                           | 2,283.00     | 53,402.31     | 55,998.11     |
|  | S6597584    | MITSUI O.S.K.LINES NPV                                              | 928.00       | 26,177.68     | 29,733.13     |
|  | S6597777    | MURA CO LTD NPV                                                     | 4,000.00     | 84,013.69     | 79,670.88     |
|  | S65910703   | MIZUBAH TEFAHOT BANK LTD ILS0.01                                    | 402.00       | 9,545.37      | 15,919.69     |
|  | S6591014    | MIZUHO FINANCIAL GROUP NPV                                          | 36,900.00    | 546,208.16    | 631,445.95    |
|  |             |                                                                     |              |               |               |



|              |                                                                  |              |              |              |
|--------------|------------------------------------------------------------------|--------------|--------------|--------------|
| C994IW9995   | MONITOR CLIPPER EQUITY PARTNERS III LP                           | 56,837.53    | 56,837.53    | 157,540.61   |
| * S80JZ7J1   | MONOLITHIC PWR SYS INC COM                                       | 293.00       | 130,671.81   | 184,818.54   |
| * S81GHR88   | MONOTARIO CO.LTD NY                                              | 704.00       | 8,607.25     | 7,887.67     |
| * S82B7W44   | MONSTER BEVERAGE CORP NEW COM                                    | 4,708.00     | 223,832.08   | 271,227.88   |
| S82B7W44     | MONSTER BEVERAGE CORP NEW COM                                    | 5,305.00     | 303,180.85   | 305,621.05   |
| S8M8H3X0     | MONTANARO EURO SML ORD GBP0.05                                   | 244,876.00   | 408,375.05   | 424,548.42   |
| S8MZQF89     | MOODYS CORP 3.1% 11-29-2061                                      | 100,000.00   | 72,168.99    | 67,658.00    |
| S8MZQF89     | MOODYS CORP 3.1% 11-29-2061                                      | 1,100,000.00 | 1,096,733.00 | 744,238.00   |
| S8NCSG19     | MOODYS CORP 3.75% 02-15-2052                                     | 114,000.00   | 111,377.56   | 93,678.36    |
| S8RIH830     | MOODYS CORP 5.25% DUE 07-15-2044                                 | 140,000.00   | 143,782.53   | 142,686.60   |
| S22S2058     | MOODYS CORP COM                                                  | 932.00       | 256,811.81   | 364,001.92   |
| * S22S2058   | MOODYS CORP COM                                                  | 1,031.00     | 299,086.43   | 402,667.36   |
| S1L66ZM5     | MOODYS CORP SR NT 2.75% 08-19-2041                               | 122,000.00   | 119,154.95   | 89,169.80    |
| S1L66ZM5     | MOODYS CORP SR NT 2.75% 08-19-2041                               | 2,135,000.00 | 2,097,169.86 | 1,560,471.50 |
| C615369AQ8   | MOODY'S CORPORATION 4.875% 12-17-2048 BEO                        | 455,000.00   | 448,071.25   | 431,162.55   |
| S8NZXRW6     | MORGAN STANLEY .791% DUE 01-22-2025/07-20-2021                   | 443,000.00   | 416,194.07   | 441,697.58   |
| S8MOC6W7     | MORGAN STANLEY .985% DUE 12-10-2026                              | 1,530,000.00 | 1,530,000.00 | 1,408,089.60 |
| S8Y7J424     | MORGAN STANLEY 0% VAR SNN 02/04/2032 USD                         | 3,900,000.00 | 3,429,345.47 | 2,392,416.00 |
| S8MWHY712    | MORGAN STANLEY 1.794% 02-13-2032                                 | 2,408,000.00 | 2,289,014.68 | 1,924,184.64 |
| S8MWHY712    | MORGAN STANLEY 1.794% 02-13-2032                                 | 110,000.00   | 110,000.00   | 67,898.80    |
| S8MYZDY8     | MORGAN STANLEY 2.188% 04-28-2026                                 | 1,430,000.00 | 1,430,000.00 | 1,373,758.10 |
| S8MYZDY8     | MORGAN STANLEY 2.188% 04-28-2026                                 | 1,000,000.00 | 1,038,531.66 | 960,670.00   |
| S8NZKG63     | MORGAN STANLEY 2.239% 07-21-2032                                 | 800,000.00   | 800,000.00   | 653,000.00   |
| S8NZKG63     | MORGAN STANLEY 2.239% 07-21-2032                                 | 1,000,000.00 | 1,100,000.00 | 897,875.00   |
| S8NZKG63     | MORGAN STANLEY 2.239% 07-21-2032                                 | 490,000.00   | 490,000.00   | 399,962.50   |
| C61747YEK7   | MORGAN STANLEY 2.475% 01-21-2028                                 | 877,000.00   | 851,136.53   | 814,847.01   |
| C61747YEF8   | MORGAN STANLEY 2.484% 09-16-2036                                 | 4,595,000.00 | 3,586,918.20 | 3,652,197.90 |
| C61747YEF8   | MORGAN STANLEY 2.484% 09-16-2036                                 | 915,000.00   | 690,889.05   | 727,260.30   |
| C61747YEF8   | MORGAN STANLEY 2.484% 09-16-2036                                 | 660,000.00   | 660,000.00   | 524,581.20   |
| C61747YEF8   | MORGAN STANLEY 2.484% 09-16-2036                                 | 240,000.00   | 240,000.00   | 190,756.80   |
| C61747YEF8   | MORGAN STANLEY 2.484% 09-16-2036                                 | 1,280,000.00 | 1,280,000.00 | 1,017,369.60 |
| S8NKDZF9     | MORGAN STANLEY 2.511% 10-20-2032                                 | 740,000.00   | 740,000.00   | 614,496.00   |
| S8NKDZF9     | MORGAN STANLEY 2.511% 10-20-2032                                 | 974,000.00   | 861,652.75   | 808,809.60   |
| * S8NKDZF9   | MORGAN STANLEY 2.511% 10-20-2032                                 | 4,720,000.00 | 3,812,004.50 | 3,924,488.00 |
| S8NKDZF9     | MORGAN STANLEY 2.511% 10-20-2032                                 | 820,000.00   | 820,000.00   | 680,928.00   |
| S8H3T5Q3     | MORGAN STANLEY 2.699% DUE 01-22-2031                             | 3,580,000.00 | 3,092,165.07 | 3,139,015.60 |
| S8H3T5Q3     | MORGAN STANLEY 2.699% DUE 01-22-2031                             | 340,000.00   | 340,000.00   | 298,118.80   |
| * S8LHRH64   | MORGAN STANLEY 2.72% DUE 07-22-2025                              | 4,000,000.00 | 3,861,280.00 | 3,935,720.00 |
| S8LHRH64     | MORGAN STANLEY 2.72% DUE 07-22-2025                              | 286,000.00   | 303,752.00   | 281,403.98   |
| S8MZ2XH2     | MORGAN STANLEY 2.802% 01-25-2052                                 | 200,000.00   | 200,000.00   | 133,808.00   |
| S8MZ2XH2     | MORGAN STANLEY 2.802% 01-25-2052                                 | 891,000.00   | 891,000.00   | 596,114.64   |
| S8MZ2XH2     | MORGAN STANLEY 2.802% 01-25-2052                                 | 1,075,000.00 | 1,079,952.55 | 719,218.00   |
| * S8MZ2XH2   | MORGAN STANLEY 2.802% 01-25-2052                                 | 1,190,000.00 | 1,098,472.63 | 796,157.60   |
| S8M69M19     | MORGAN STANLEY 2.943% DUE 01-21-2033                             | 1,500,000.00 | 1,500,000.00 | 1,250,980.00 |
| C61744AP3    | MORGAN STANLEY 3.772% 01-24-2029                                 | 1,125,000.00 | 1,049,748.75 | 1,073,632.50 |
| S8Z9P947     | MORGAN STANLEY 3.971% 07-22-2038                                 | 307,000.00   | 259,292.43   | 269,674.94   |
| S8Z9P947     | MORGAN STANLEY 3.971% 07-22-2038                                 | 2,790,000.00 | 2,745,416.87 | 2,450,791.80 |
| * S8V8Z811   | MORGAN STANLEY 4.3% DUE 01-27-2045                               | 1,664,000.00 | 1,571,664.06 | 1,507,750.40 |
| S8QSC344     | MORGAN STANLEY 4.3% DUE 09-08-2026                               | 580,000.00   | 579,173.65   | 569,710.80   |
| S8QSC344     | MORGAN STANLEY 4.3% DUE 09-08-2026                               | 950,000.00   | 1,064,899.40 | 937,147.00   |
| S8YMAW8R     | MORGAN STANLEY 4.375% DUE 01-22-2047                             | 1,048,000.00 | 1,346,420.01 | 945,861.92   |
| S8YMAW8R     | MORGAN STANLEY 4.375% DUE 01-22-2047                             | 335,000.00   | 287,607.00   | 302,350.90   |
| C61744AY8    | MORGAN STANLEY 4.457% 04-22-2039                                 | 176,000.00   | 159,666.94   | 162,805.28   |
| S8MGNH11     | MORGAN STANLEY 4.889% 07-20-2033                                 | 400,000.00   | 381,384.00   | 390,648.00   |
| S8LONRS2     | MORGAN STANLEY 5.05% DUE 01-28-2027                              | 270,000.00   | 270,988.20   | 270,229.50   |
| S8LONS12     | MORGAN STANLEY 5.123% DUE 02-01-2029                             | 191,000.00   | 190,996.18   | 191,977.92   |
| S8LONS12     | MORGAN STANLEY 5.123% DUE 02-01-2029                             | 7,433,000.00 | 7,466,253.41 | 7,471,056.96 |
| S8LONS12     | MORGAN STANLEY 5.123% DUE 02-01-2029                             | 3,000,000.00 | 2,999,940.00 | 3,015,360.00 |
| S8LONS12     | MORGAN STANLEY 5.123% DUE 02-01-2029                             | 395,000.00   | 394,982.10   | 397,022.40   |
| S8LONS12     | MORGAN STANLEY 5.123% DUE 02-01-2029                             | 653,000.00   | 635,858.75   | 656,343.36   |
| C61747YFEO   | MORGAN STANLEY 5.25% 04-21-2034                                  | 1,561,000.00 | 1,548,324.68 | 1,561,499.52 |
| C61747YFEO   | MORGAN STANLEY 5.25% 04-21-2034                                  | 1,100,000.00 | 1,100,000.00 | 1,100,352.00 |
| C61747YFEO   | MORGAN STANLEY 5.25% 04-21-2034                                  | 4,469,000.00 | 4,423,820.00 | 4,470,430.08 |
| * C61747YFEO | MORGAN STANLEY 5.25% 04-21-2034                                  | 1,110,000.00 | 1,110,000.00 | 1,110,355.20 |
| C61747YFEO   | MORGAN STANLEY 5.25% 04-21-2034                                  | 2,185,000.00 | 2,199,656.95 | 2,185,699.20 |
| C61747YFEO   | MORGAN STANLEY 5.25% 04-21-2034                                  | 1,240,000.00 | 1,240,000.00 | 1,240,396.80 |
| C61747YFEO   | MORGAN STANLEY 5.25% 04-21-2034                                  | 577,000.00   | 577,000.00   | 577,184.64   |
| * C61747YFEO | MORGAN STANLEY 5.25% 04-21-2034                                  | 4,370,000.00 | 4,338,732.80 | 4,371,398.40 |
| C61747YFEO   | MORGAN STANLEY 5.25% 04-21-2034                                  | 1,731,000.00 | 1,731,000.00 | 1,731,554.56 |
| C61747YFEO   | MORGAN STANLEY 5.25% 04-21-2034                                  | 230,000.00   | 230,000.00   | 230,073.60   |
| * S8P4X0Z4   | MORGAN STANLEY 5.297% 04-20-2037                                 | 590,000.00   | 590,000.00   | 574,129.00   |
| S8P4X0Z4     | MORGAN STANLEY 5.297% 04-20-2037                                 | 172,000.00   | 172,000.00   | 167,373.20   |
| S8P4X0Z4     | MORGAN STANLEY 5.297% 04-20-2037                                 | 800,000.00   | 800,000.00   | 778,480.00   |
| S8P4X0Z4     | MORGAN STANLEY 5.297% 04-20-2037                                 | 510,000.00   | 510,000.00   | 496,281.00   |
| S8NTDVT6     | MORGAN STANLEY 5.424% 07-21-2034                                 | 130,000.00   | 130,000.00   | 131,909.70   |
| * S8NTDVT6   | MORGAN STANLEY 5.424% 07-21-2034                                 | 370,000.00   | 356,895.70   | 375,435.30   |
| S8NTDVT6     | MORGAN STANLEY 5.424% 07-21-2034                                 | 405,000.00   | 405,000.00   | 410,949.45   |
| S8NTDVT6     | MORGAN STANLEY 5.424% 07-21-2034                                 | 410,000.00   | 410,000.00   | 416,022.90   |
| S8NTDVT6     | MORGAN STANLEY 5.424% 07-21-2034                                 | 1,373,000.00 | 1,373,000.00 | 1,393,169.37 |
| S8NTDVT6     | MORGAN STANLEY 5.424% 07-21-2034                                 | 90,000.00    | 90,000.00    | 91,322.10    |
| S8NTDVT6     | MORGAN STANLEY 5.424% 07-21-2034                                 | 1,698,000.00 | 1,699,866.39 | 1,722,943.62 |
| S8NTDVT6     | MORGAN STANLEY 5.424% 07-21-2034                                 | 1,087,000.00 | 1,087,000.00 | 1,102,968.03 |
| S8NTDVT6     | MORGAN STANLEY 5.424% 07-21-2034                                 | 735,000.00   | 735,521.24   | 745,797.15   |
| S8LONRR1     | MORGAN STANLEY 5.948% DUE 01-19-2038                             | 1,390,000.00 | 1,380,770.05 | 1,407,486.20 |
| * S8LONRR1   | MORGAN STANLEY 5.948% DUE 01-19-2038                             | 420,000.00   | 420,608.80   | 425,283.60   |
| S8LONRR1     | MORGAN STANLEY 5.948% DUE 01-19-2038                             | 845,000.00   | 845,000.00   | 855,630.10   |
| S8LONRR1     | MORGAN STANLEY 5.948% DUE 01-19-2038                             | 950,000.00   | 942,726.50   | 961,951.00   |
| S8LONRR1     | MORGAN STANLEY 5.948% DUE 01-19-2038                             | 870,000.00   | 867,778.01   | 880,944.60   |
| S8LONRR1     | MORGAN STANLEY 5.948% DUE 01-19-2038                             | 860,000.00   | 865,264.72   | 870,818.80   |
| S8LONRR1     | MORGAN STANLEY 5.948% DUE 01-19-2038                             | 335,000.00   | 335,000.00   | 339,214.30   |
| C61747YEF7   | MORGAN STANLEY 6.342% 10-18-2033                                 | 280,000.00   | 280,000.00   | 302,100.40   |
| C61747YEF7   | MORGAN STANLEY 6.342% 10-18-2033                                 | 340,000.00   | 340,000.00   | 366,836.20   |
| C61747YEF7   | MORGAN STANLEY 6.342% 10-18-2033                                 | 2,200,000.00 | 2,200,000.00 | 2,373,646.00 |
| C61747YEF7   | MORGAN STANLEY 6.342% 10-18-2033                                 | 658,000.00   | 658,000.00   | 709,935.94   |
| C61747YEF7   | MORGAN STANLEY 6.342% 10-18-2033                                 | 340,000.00   | 359,305.20   | 366,836.20   |
| * S8Q6C2Z0   | MORGAN STANLEY 6.407% 11-01-2029                                 | 1,400,000.00 | 1,400,000.00 | 1,485,148.00 |
| S8A021X3     | MORGAN STANLEY 7.25% DUE 04-01-2032                              | 1,554,000.00 | 1,833,153.08 | 1,834,574.70 |
| S8A021X3     | MORGAN STANLEY 7.25% DUE 04-01-2032                              | 490,000.00   | 562,340.84   | 578,469.50   |
| S8M7C7W6     | MORGAN STANLEY BK N A S&T LAKE CY GLOBAL NT SER A 3/2-A 4.754%   | 670,000.00   | 670,000.00   | 669,886.10   |
| C616928B18   | MORGAN STANLEY CAP 1.79% DUE 07-15-2053                          | 350,000.00   | 337,517.58   | 288,101.73   |
| * S8FYOSN8   | MORGAN STANLEY CAP 4.177% DUE 07-15-2051                         | 5,000.00     | 5,847.46     | 4,778.42     |
| S2262314     | MORGAN STANLEY COM STK USD0.01                                   | 7,606.00     | 595,728.48   | 709,259.50   |
| * S2639601   | MORGAN STANLEY EMERGING                                          | 486,752.00   | 4,143,272.23 | 3,862,626.40 |
| C617728AB9   | MORGAN STANLEY FIXED 1.593% DUE 05-04-2027                       | 1,440,000.00 | 1,436,000.00 | 1,336,962.40 |
| * C617728AB9 | MORGAN STANLEY FIXED 1.593% DUE 05-04-2027                       | 2,300,000.00 | 2,185,665.16 | 2,119,358.00 |
| C617728AC7   | MORGAN STANLEY FIXED 3.217% DUE 04-22-2042                       | 960,000.00   | 960,000.00   | 741,648.00   |
| C617728AC7   | MORGAN STANLEY FIXED 3.217% DUE 04-22-2042                       | 726,000.00   | 483,327.24   | 560,871.30   |
| C617728AC7   | MORGAN STANLEY FIXED 3.217% DUE 04-22-2042                       | 305,000.00   | 277,935.64   | 235,627.75   |
| C617728AC7   | MORGAN STANLEY FIXED 3.217% DUE 04-22-2042                       | 1,560,113.98 | 1,560,113.98 | 1,205,178.00 |
| C617728AC7   | MORGAN STANLEY FIXED 3.217% DUE 04-22-2042                       | 380,000.00   | 285,478.80   | 291,569.00   |
| C61747YFD2   | MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029                     | 555,000.00   | 555,000.00   | 558,202.35   |
| C61747YFD2   | MORGAN STANLEY FLTG RT 5.164% DUE 04-20-2029                     | 191,000.00   | 191,000.00   | 192,102.07   |
| S8NTDVP2     | MORGAN STANLEY FLTG RT 5.449% DUE 07-20-2029                     | 382,000.00   | 382,000.00   | 389,594.16   |
| S8NTDVP2     | MORGAN STANLEY FLTG RT 5.449% DUE 07-20-2029                     | 600,000.00   | 600,000.00   | 611,938.00   |
| S8NTDVP2     | MORGAN STANLEY FLTG RT 5.449% DUE 07-20-2029                     | 680,000.00   | 680,000.00   | 693,518.40   |
| S8NTDVP2     | MORGAN STANLEY FLTG RT 5.449% DUE 07-20-2029                     | 1,812,000.00 | 1,811,894.92 | 1,848,022.56 |
| S8NTDVP2     | MORGAN STANLEY FLTG RT 5.449% DUE 07-20-2029                     | 5,000,000.00 | 5,004,599.25 | 5,099,400.00 |
| C61747YFV3   | MORGAN STANLEY FLTG RT 6.269% DUE 10-18-2028                     | 630,000.00   | 630,000.00   | 660,510.90   |
| C61747YFV3   | MORGAN STANLEY FLTG RT 6.269% DUE 10-18-2028                     | 250,000.00   | 250,000.00   | 262,107.50   |
| S8Q6C302     | MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034                     | 685,000.00   | 685,000.00   | 799,945.85   |
| S8Q6C302     | MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034                     | 1,180,000.00 | 1,180,000.00 | 1,309,103.80 |
| S8Q6C302     | MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034                     | 725,000.00   | 725,000.00   | 804,322.25   |
| S8Q6C302     | MORGAN STANLEY FLTG RT 6.627% DUE 11-01-2034                     | 1,841,000.00 | 1,890,688.59 | 2,042,423.40 |
| C61754V4E1   | MORGAN STANLEY MTG LP TR 2007-11AR MTG PASS/THRU CTF CL 2-A 3.0E | 315,076.57   | 315,222.94   | 190,647.00   |
| S8Z8PW88     | MORGAN STANLEY VAR RT 07-22-2028                                 | 3,058,513.88 | 2,911,874.81 |              |
| * S8081VR8   | MORNINGSTAR INC COM STK                                          | 176.00       | 43,011.35    | 50,378.24    |
| S85C45F8     | MOSAIC CO NEW 5.375% 11-15-2028                                  | 225,000.00   | 225,242.95   | 230,224.50   |
| * S83MHPH6   | MOSAIC CO NY                                                     | 7,118.00     | 10,446.94    | 75,676.14    |
| * S8Q3FXR5   | MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044                           | 425,000.00   | 385,000.14   | 420,274.02   |
| S8Q3FXR5     | MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044                           | 450,000.00   | 449,520.60   | 448,159.50   |
| * S858KPQ4   | MOTOROLA SOLUTIONS INC                                           | 1,063.00     | 244,843.28   | 332,814.67   |
| S858KPQ4     | MOTOROLA SOLUTIONS INC                                           | 61.00        | 12,304.42    | 19,098.49    |
| S8L85ZP0     | MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG        | 1,000,000.00 | 998,400.79   | 945,280.00   |
| S8K030M0     | MOTOROLA SOLUTIONS INC 4.8% 05-23-2029                           | 1,300,000.00 | 1,299,480.00 | 1,293,121.00 |
| * S802L486   | MOWI ASA                                                         | 1,204.00     | 23,324.08    | 21,576.85    |
| * S8N15Y35   | MP MATERIALS CORP COM USD0.0001 CL A                             | 700.00       | 21,678.00    | 13,895.00    |
| C55328HAK7   | MPH ACQUISITION HOLDINGS LLC TERM LOAN B SR LT 08-17-2028        | 1,500.       |              |              |

\* SBYZGJY7 MPLX LP 4.7% 04-15-2048 1,166,000.00 1,218,413.50 1,009,674.38  
\* SBYZGJY7 MPLX LP 4.7% 04-15-2048 120,000.00 108,122.40 103,911.60  
SBF5M0H2 MPLX LP 4.8% 02-15-2029 80,000.00 79,674.26 79,565.60  
SBVYHPS7 MPLX LP 4.875% DUE 06-01-2025 1,430,000.00 1,422,664.10 1,421,534.40  
\* SBDCGZP5 MPLX LP 4.875% DUE 12-01-2024 1,641,000.00 1,670,764.27 1,630,924.26  
SBMZRSW6 MPLX LP 5.0% 03-01-2033 410,000.00 406,597.00 402,599.50  
SBMZRSW6 MPLX LP 5.0% 03-01-2033 1,400,000.00 1,388,380.00 1,374,730.00  
SBMZRSW6 MPLX LP 5.0% 03-01-2033 575,186.00 575,186.00 569,531.00  
SBF5M0I4 MPLX LP 5.5% DUE 02-15-2049 1,536,000.00 1,582,242.24 1,483,333.04  
SBF5M0I4 MPLX LP 5.5% DUE 02-15-2049 91,000.00 101,912.23 88,455.64  
SBF5M0I4 MPLX LP 5.5% DUE 02-15-2049 260,000.00 229,504.70 252,730.40  
\* SBF5M0I4 MPLX LP 5.5% DUE 02-15-2049 65,000.00 54,359.81 63,182.60  
SBF5M0I4 MPLX LP 5.5% DUE 02-15-2049 1,745,000.00 1,771,833.20 1,696,209.80  
SBMVVXV9 MPLX LP 5.65% 03-01-2053 103,000.00 95,549.49 102,076.09  
\* CS5336VAP5 MPLX LP FIXED 4.9% DUE 04-15-2058 430,000.00 427,149.07 366,974.90  
\* CS5336VAP5 MPLX LP FIXED 4.9% DUE 04-15-2058 135,000.00 114,883.38 115,213.05  
\* CS5336VAP5 MPLX LP FIXED 4.9% DUE 04-15-2058 529,000.00 530,015.20 451,464.47  
\* CS5336VAP5 MPLX LP FIXED 4.9% DUE 04-15-2058 100,000.00 96,660.00 85,343.00  
SBMVYWR2 MPLX LP FIXED 5.2% 12-01-2047 460,000.00 458,744.20 420,683.80  
SBMVYWR2 MPLX LP FIXED 5.2% 12-01-2047 195,000.00 201,292.10 178,333.35  
\* SBVXT874 MPLX LP FIXED 5.2% DUE 03-01-2047 180,000.00 186,223.51 167,473.80  
\* SBVXT874 MPLX LP FIXED 5.2% DUE 03-01-2047 604,000.00 602,050.66 561,967.64  
SBVXT874 MPLX LP FIXED 5.2% DUE 03-01-2047 440,000.00 456,371.96 409,380.40  
SBVXT874 MPLX LP FIXED 5.2% DUE 03-01-2047 150,000.00 126,184.50 139,561.50  
\* SBVXT874 MPLX LP FIXED 5.2% DUE 03-01-2047 1,000,000.00 917,330.00 930,410.00  
SBPHHG64 MPLX LP SR NT 4.95% 03-14-2052 1,633,000.00 1,583,331.76 1,462,841.40  
SBPHHG64 MPLX LP SR NT 4.95% 03-14-2052 310,000.00 306,885.66 277,698.00  
\* SBPHHG64 MPLX LP SR NT 4.95% 03-14-2052 270,000.00 235,686.25 241,866.00  
\* SBPHHG64 MPLX LP SR NT 4.95% 03-14-2052 1,210,314.70 1,251,314.70 1,252,138.40  
\* SBPHHG64 MPLX LP SR NT 4.95% 03-14-2052 357,000.00 313,734.97 319,800.60  
\* SB2Q4CS1 MS&AD INS GP HLDGS NPV 1,073.00 34,520.52 42,210.65  
\* SB2Q4CS1 MS&AD INS GP HLDGS NPV 6,800.00 222,799.81 267,504.61  
\* SBK04536 MSA SAFETY INC COM 235.00 26,655.63 39,675.05  
\* S257655 MSC INDL DIRECT INC CL A COM 276.00 21,735.09 27,947.76  
\* S257655 MSC INDL DIRECT INC CL A COM 555.00 55,269.72 56,199.30  
\* SB297202 MSCI INC COM USD0.01 703.00 369,165.19 397,651.95  
\* SB297202 MSCI INC COM USD0.01 488.00 209,315.00 276,037.20  
SBH40429 MT NITTANY MED CTR FIXED 3.799% DUE 11-15-2052 262,000.00 262,000.00 207,205.32  
\* S6290054 MTR CORP HKD1 3,810.00 30,864.07 14,784.18  
\* SB00DH19 MTU AERO ENGINES A NPV (REGD) 139.00 30,049.23 29,979.93  
SB00DH19 MTU AERO ENGINES A NPV (REGD) 996.00 237,255.31 214,820.18  
\* S5294121 MUENCHENER RUECKVE NPV(REGD) 1,579.00 511,524.66 654,265.31  
\* S5294121 MUENCHENER RUECKVE NPV(REGD) 350.00 95,267.19 145,023.98  
\* C606822CG7 MUGF 4.315% 04-19-2032 510,000.00 510,000.00 487,702.80  
\* C606822CG7 MUGF 4.315% 04-19-2032 540,000.00 540,000.00 516,391.20  
\* SB63V971 MUNICIPAL ELEC AUTH GA 7.055% 04-01-2057BEO TAXABLE 2,927,000.00 3,002,651.91 3,274,806.63  
\* S6610403 MURATA MANUFACTURING CO. NPV 4,452.00 74,965.30 94,515.79  
\* SB2CWJ63 MURPHY USA INC COM 100.00 29,249.13 35,656.00  
\* SB2CWJ63 MURPHY USA INC COM 352.00 321.00 124,952.96  
\* S0611112 MURRAY INCOME TST ORD BPO.25 17,375.00 450,097.43 191,594.49  
\* SBP8RXX8 MUT OMAHA INS CO 4.297% DUE 07-15-2054 765,000.00 765,000.00 753,073.65  
\* SBP8RXX8 MUT OMAHA INS CO 4.297% DUE 07-15-2054 5,755,000.00 5,948,899.40 5,665,279.55  
\* C9384CB998 MW AMERICAS TOPS LONG ONLY FUND LP 100.00 100.00 153,985,450.20  
\* C9384CB998 MW EUREKA FUND CLASS B2 USD SHARES 283,568.72 58,212,82.85 83,664,113.67  
\* C628530B5 MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 305,000.00 234,528.25 253,244.55  
\* C62854AAP9 N MYLAN N V FIXED 5.25% DUE 06-15-2046 900,000.00 780,036.38 751,806.00  
SB100230 N AMERIN INC TST ORD GBPO.05 804,696.00 2,778,283.46 2,974,897.02  
\* S2977005 N.W. PIPELIN CORP 7.125% DUE 12-01-2025 1,190,000.00 1,398,346.55 1,218,548.10  
\* SBRT2858 N.W. PIPELIN LLC FIXED 4% DUE 04-01-2027 2,170,000.00 2,146,986.93 2,146,824.80  
\* C62877CA1 NAC AVIATION 29 DESIGNATED ACTIVITY CO 4.75% 06-30-2026 3,938,525.00 3,150,820.00 3,619,425.70  
\* S2965107 NASDAQ INC 2,160.00 112,628.23 125,582.40  
\* C63111XAE1 NASDAQ INC 2.5% DUE 12-21-2040 278,000.00 184,713.97 193,540.82  
\* C63111XAE1 NASDAQ INC 2.5% DUE 12-21-2040 377,000.00 304,271.19 262,463.63  
\* SBMYSTG2 NASDAQ INC 3.25% DUE 04-28-2050 REG 142,179.29 121,179.29 101,324.08  
\* SBMYSTG2 NASDAQ INC 3.25% DUE 04-28-2050 REG 285,000.00 196,906.50 201,939.60  
\* SBMYSTG2 NASDAQ INC 3.25% DUE 04-28-2050 REG 600,000.00 589,452.07 425,136.00  
\* SBQZDPL1 NASDAQ INC 5.35% 06-28-2028 500,000.00 499,005.00 515,000.00  
\* SBQZDPL1 NASDAQ INC 5.35% 06-28-2028 2,160,000.00 2,159,002.00 2,214,800.00  
\* SBQZDPL1 NASDAQ INC 5.35% 06-28-2028 1,085,000.00 1,085,000.00 1,117,550.00  
\* SBQZDPL1 NASDAQ INC 5.35% 06-28-2028 1,620,000.00 1,618,134.00 1,668,600.00  
\* SBQZDPL1 NASDAQ INC 5.35% 02-15-2034 1,590,000.00 1,584,061.80 1,657,257.00  
\* SBQZDPL1 NASDAQ INC 5.65% 06-28-2025 960,000.00 959,232.00 969,321.60  
\* SBRT75P0 NASDAQ INC 5.95% 08-15-2053 280,000.00 284,256.93 301,834.40  
\* SBRT75P0 NASDAQ INC 5.95% 08-15-2053 615,000.00 595,209.15 662,957.70  
\* SBRT75P0 NASDAQ INC 5.95% 08-15-2053 200,000.00 198,862.00 215,596.00  
\* SBRT75P0 NASDAQ INC 5.95% 08-15-2053 745,000.00 739,447.65 803,095.10  
\* SBRT75P0 NASDAQ INC 5.95% 08-15-2053 577,000.00 573,716.87 621,994.46  
\* SBRT75N8 NASDAQ INC 6.1% 06-28-2063 170,000.00 168,991.90 185,039.90  
\* SBRT75N8 NASDAQ INC 6.1% 06-28-2063 915,000.00 899,416.07 995,950.05  
\* SBRT75N8 NASDAQ INC 6.1% 06-28-2063 455,000.00 454,059.10 495,253.85  
\* SBRT75N8 NASDAQ INC 6.1% 06-28-2063 755,000.00 738,474.16 821,794.85  
\* SBRT75N8 NASDAQ INC 6.1% 06-28-2063 329,000.00 328,223.04 358,106.63  
\* SBP961C2 NASDAQ INC SR NT 3.05% 03-07-2052 914,000.00 678,823.91 727,863.90  
\* SBMVPSR NPV (POST REV SPLIT) 418.00 74,437.57 71,497.14  
\* SBYQRG48 NATERA INC COM 683.00 28,306.38 42,783.12  
\* C63307A2X2 NATIONAL BANK OF CANADA 5.6% 12-18-2028 1,920,000.00 1,918,425.60 1,973,587.20  
\* SBMBMR79 NATIONAL FL GAS CO 2.95% DUE 03-01-2031 900,000.00 900,013.95 755,739.00  
\* SBMBMR79 NATIONAL FL GAS CO 2.95% DUE 03-01-2031 400,000.00 400,042.67 355,884.00  
\* SBORUSCO NATIONAL GRID ORD GBPO.12031289 9,455.00 915,909.55 127,563.60  
\* SBOWSLD3 NATIONAL GRID PLC 5.809% 06-12-2028 710,000.00 710,000.00 732,428.90  
\* SBKMGCG9 NATIONAL RETAIL PTYS INC 2.5% DUE 04-15-2030 400,000.00 400,000.00 421,296.00  
\* SBKMGCG9 NATIONAL RETAIL PTYS INC 2.5% DUE 04-15-2030 1,020,000.00 864,225.93 878,036.40  
\* SBKQD999 NATIONAL RETAIL PTYS INC 3.5% 10-15-2027 1,010,000.00 984,100.20 954,480.30  
\* SBKHF77 NATIONAL RETAIL PROPERTIES INC NT 1.5% 04-15-2051 201,000.00 197,422.42 188,223.43  
\* SBKPG903 NATIONAL RURAL UTILS COOP FIN CORP 1.65% DUE 06-15-2031/02-08-2021 1,162,000.00 1,056,185.68 928,345.04  
\* C63743ZNT8 NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049 570,000.00 583,555.29 499,206.00  
\* SBHWCK85 NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT 514.00 24,476.44 21,315.58  
\* C63861V4I6 NATIONWIDE BLDG VAR RT 6.257% DUE 10-18-2027 1,335,000.00 1,385,600.00 1,380,483.45  
\* SBK33856 NATIONWIDE BUILDING INACTIVITY VAR RT 29/06/2049 4,301.00 896,539.13 712,274.57  
\* SBPK3356 NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01- 170,000.00 155,923.50 158,176.50  
\* SBIXCM10 NATIONWIDE FINL 3.9% DUE 11-30-2049 200,000.00 199,016.00 158,938.00  
\* S6624608 NATL AUSTRALIA BK NPV 8,020.00 151,708.49 168,004.13  
\* S2077303 NATL BK OF CANADA COM NPV 5,543.00 29,006.65 424,573.00  
\* S2077303 NATL BK OF CANADA COM NPV 911.00 48,176.50 69,779.31  
\* S2626103 NATL FUEL GAS CO COM 544.00 34,796.97 27,292.48  
\* SBN4N8F7 NATL HLTH INVS INC 3% DUE 02-01-2031 300,000.00 297,588.00 241,452.00  
\* SBN4N8F7 NATL HLTH INVS INC 3% DUE 02-01-2031 800,000.00 794,549.03 643,872.00  
\* SBN4H17 NATL RURAL UTILS 1.35% DUE 03-15-2031 781,000.00 642,780.30 615,342.09  
\* SBPJSK81 NATURE CONSERVANCY 3.057% DUE 03-01-2052 229,473.39 230,473.39 202,058.15  
\* S5650422 NATURGY ENERGY GROUP SA 330.00 8,224.09 9,842.43  
\* SBNHV1G9 NATWEST GROUP PLC 1.642% 06-14-2027 1,950,000.00 1,858,101.43 1,781,130.00  
\* C639057A00 NATWEST GROUP PLC 4.6% DUE 12-31-2049 200,000.00 188,000.00 150,808.00  
\* C639057A00 NATWEST GROUP PLC 4.6% DUE 12-31-2049 1,300,000.00 1,262,754.60 980,252.00  
\* SBQ8QF88 NATWEST GROUP PLC 5.808% DUE 09-13-2029 320,000.00 320,000.00 328,633.60  
\* SBQ8QF88 NATWEST GROUP PLC 5.808% DUE 09-13-2029 2,950,000.00 2,950,000.00 3,029,591.00  
\* SBQ8QF88 NATWEST GROUP PLC 5.808% DUE 09-13-2029 2,785,000.00 2,760,832.50 2,860,139.30  
\* SBPXXL41 NATWEST GROUP PLC 5.847% DUE 03-02-2027 2,540,000.00 2,540,934.40 2,564,079.20  
\* SBPXXL41 NATWEST GROUP PLC 5.847% DUE 03-02-2027 200,000.00 199,550.00 201,896.00  
\* C780979BQ3 NATWEST GROUP PLC 6% DUE 12-31-2049 REG 1,665,000.00 1,012,875.00 1,096,328.75  
\* SBKQMS2W9 NATWEST GROUP PLC 6.016% DUE 03-02-2034 905,000.00 905,000.00 952,512.50  
\* SBM2ZMF4 NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035 3,525,000.00 2,775,365.66 2,932,729.50  
\* SBP4TL00 NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026 7,162,000.00 7,363,488.63 7,412,025.42  
\* SBKVF46 NATWEST GROUP PLC LOW TIER 1 GBL 3.754% DUE 11-01-2029 964,000.00 965,130.37 940,208.48  
\* SBMNBP77 NATWEST GROUP PLC ORD GBPL 0769 14,827.00 43,783.76 41,469.81  
\* SBF19XV3 NATWEST GROUP PLC SR GBLB COCO 5.076% 01-27-2030 1,100,000.00 1,106,237.69 1,085,777.00  
\* SBKGL51 NAVF PLC ORD GBPO.01 286,606.00 533,284.17 591,891.89  
\* SBNKK175 NAVIENT PVT ED REF IN TR 2021-C 1.0% 10-15-2069 562,446.69 562,317.72 493,793.41  
\* C63942E4A6 NAVIENT PVT ED REF IN TR 2021-C 1.0% ED IN BACKED NT CL A 97% 12-16- 776,113.42 775,962.98 669,136.68  
\* C63942E4A6 NAVIENT STUDENT LN TR 2021-C 3 NT CL A-14 1444 1.77% 08-25-2070 95,000.00 95,000.00 89,302.85  
\* SB7W1513 NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 1,492,000.00 1,490,729.23 1,368,298.28  
\* SB7W1513 NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 250,000.00 225,415.00 229,272.50  
\* SB7W1513 NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 212,000.00 261,581.57 194,423.08  
\* SB7W1513 NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 633,000.00 551,751.62 580,517.92  
\* SB7W1513 NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 95,000.00 117,217.72 87,123.55  
\* SBMCRBT01 NCINO INC NEW COM 470.00 15,323.67 15,806.10  
\* SBRRD6G8 NCR ATLEOS CORPORATION COM USD0.01 W1 347.00 8,320.39 8,428.63  
\* S2632650 NCR VOYIX CORP COM STK USD0.01 694.00 12,617.05 11,735.54  
\* S6640400 NEC CORP NPV 592.00 23,491.66 35,063.13  
\* S6640400 NEC CORP NPV 176,937.55 176,937.55 201,376.08  
\* S6640400 NEC CORP NPV 4,800.00 224,852.55 284,295.64  
\* C64031QCD1 NELNET STUDENT LN SER 2005-3 CL A-5 FLTGRATE 12-24-2035 751,463.69 739,576.20 738,944.19  
\* S6178X79 NELNET STUDENT LN TR 2004-A ASSET BKD NTCL A-5 VAR 10-27-2036 REG 165,234.05 160,773.17 162,021.65  
\* C64031QDB6 NELNET STUDENT LN TR 2005-A ASSET BKD NTCL A-5 FLTIG 01-25-2037 REG 344,739.98 339,406.24 340,144.08  
\* C64031QDB1 NELNET STUDENT LN TR 2005-A ASSET BKD NTCL A-5 FLTIG 01-25-2037 REG 1,017,233.83 997,231.46 997,537.20  
\* C64031QDB8 NELNET STUDENT LN TR 2005-A ASSET BKD CTR CL A-5 VAR RATE 03-23-20 853,939.93 839,906.52 835,737.51  
\* C64031QJ8 NELNET STUDENT LN TR 2005-A ASSET BACKEDNT CL A-AL 03-22-2032 REG 90,912.37 87,277.55 86,080.51  
\* S5633962 NEMETSCHKE SE ORD NPV 170.00 14,822.44 14,737.80  
\* S5633962 NEMETSCHKE SE ORD NPV 159.00 12,074.03 13,003.94  
\* S808V46 NESTE OY NPV 1,080.00 13,605.42 38,747.47

|  |            |                                                                   |                                  |              |               |               |
|--|------------|-------------------------------------------------------------------|----------------------------------|--------------|---------------|---------------|
|  | 58G0QJ71   | NESTLE HLDS INC 4% DUE 09-24-2048                                 |                                  | 930,000      | 918,633.54    | 833,986.80    |
|  | 57123870   | NESTLE SA CHFO 10REQD                                             |                                  | 6,836.00     | 664,214.02    | 791,989.97    |
|  | 57123870   | NESTLE SA CHFO 10REQD                                             |                                  | 9,233.00     | 993,247.68    | 1,069,696.23  |
|  | 5854N7V9   | NET LEASE OFFICE PPVTS COM                                        |                                  | 70.00        | 1,291.6059    | 1,291.6059    |
|  | 58303548   | NET ONE SYSTEMS CO NPV                                            |                                  | 7,000.00     | 137,204.00    | 119,339.62    |
|  | 52630343   | NETAPP INC COM STK                                                |                                  | 1,357.00     | 94,855.75     | 119,633.12    |
|  | 52630343   | NETAPP INC COM STK                                                |                                  | 4,190.00     | 360,012.78    | 369,390.40    |
|  | 58SK5188   | NETFLIX INC 3.625% GTO SNR 15/06/30 EUR                           |                                  | 1,800,000.00 | 1,187,278.60  | 900,590.23    |
|  | 58K4R9H8   | NETFLIX INC 3.875% SNR 15/12/2029 EUR                             |                                  | 8,000,000.00 | 1,780,266.66  | 1,453,535.69  |
|  | 52857817   | NETFLIX INC STK                                                   |                                  | 923.00       | 963,230.40    | 449,290.24    |
|  | 52857817   | NETFLIX INC COM STK                                               |                                  | 2,715.00     | 650,811.09    | 1,321,879.20  |
|  | 58FYF5J9   | NETFLIX INC FIXED 3.625% 05-15-2027                               |                                  | 700,000.00   | 97,501.14     | 782,402.62    |
|  | 58N9Y9K1   | NEUBERGER BERMAN NET GENERATION COM                               |                                  | 99,790.00    | 1,118,473.43  | 1,090,704.43  |
|  | 52623911   | NEUROCRINE BIOSCIENCES INC COM                                    |                                  | 593.00       | 58,062.41     | 78,138.68     |
|  | 52623911   | NEUROCRINE BIOSCIENCES INC COM                                    |                                  | 4,200.00     | 469,069.97    | 533,392.00    |
|  | 58K13043   | NEVADA PWR CO 3.125% DUE                                          | 08-01-2050                       | 140,000.00   | 139,949.89    | 97,524.00     |
|  | 5864G771   | NEVADA PWR CO 3.375% DUE 09-15-2040                               |                                  | 85,000.00    | 95,598.18     | 84,406.70     |
|  | 58599X04   | NEVADA PWR CO 6.0% 03-15-2054                                     |                                  | 520,000.00   | 519,130.16    | 572,551.20    |
|  | 58599X04   | NEVADA PWR CO 6.0% 03-15-2054                                     |                                  | 900,000.00   | 879,567.58    | 990,554.00    |
|  | 58KCMW44   | NEVADA PWR CO FIXED 2.4% DUE 05-01-2030                           |                                  | 1,035,000.00 | 900,067.05    | 900,067.05    |
|  | 58ROS3C5   | NEVADA PWR CO GEN & REF N.T. 5.9%                                 | 05-01-2053                       | 580,000.00   | 576,647.60    | 623,337.60    |
|  | 58032Y79   | NEW CENTY FINL CORP COM STK                                       |                                  | 15,033.00    | 753,336.69    | 150.33        |
|  | 64352VMG3  | NEW CENTY HOME EQUITY LN TR 2005-A ASB T80 CTR CL M-6 08-25-2031  |                                  | 1.00         | -             | -             |
|  | 58F4B1E3   | NEW ENGLAND PWR CO 3.8% DUE 12-05-2047                            |                                  | 97,000.00    | 100,021.55    | 76,708.00     |
|  | 58H3Z4P3   | NEW FORESTR INC CL A SHS REPTS LGD LIABILITY                      |                                  | 416.00       | 5,135.28      | 15,695.48     |
|  |            | New Israeli shekel                                                |                                  | 263.80       | 263.80        | 263.80        |
|  |            | New Israeli shekel                                                |                                  | 5,315.28     | 5,315.28      | 5,315.28      |
|  | 58LF6827   | NEW ISSUE HOME DEPOT 30YR USD 3.625%                              | 04-15-2052                       | 770,000.00   | 753,739.92    | 626,602.90    |
|  | 58LF6827   | NEW ISSUE HOME DEPOT 30YR USD 3.625%                              | 04-15-2052                       | 1,011,000.00 | 871,408.47    | 895,960.77    |
|  | 58LF6827   | NEW ISSUE HOME DEPOT 30YR USD 3.625%                              | 04-15-2052                       | 1,119,000.00 | 1,095,370.00  | 910,608.63    |
|  | 58LF6827   | NEW ISSUE HOME DEPOT 30YR USD 3.625%                              | 04-15-2052                       | 3,025,000.00 | 2,629,154.52  | 2,461,654.25  |
|  | 58K4WN34   | NEW JERSEY ST TPK AUTH TRPK REV 7.103%                            | 01-01-2041 BEO TAXABLE           | 7,103.00     | 203,937.83    | 203,937.83    |
|  | 5857L765   | NEW JERSEY ST TRANSN TR AUTH T5.754%                              | 12-15-2028 BEO TAXABLE           | 2,575,000.00 | 2,795,511.34  | 2,633,124.70  |
|  | 58N5W4G4   | NEW WORLD DEVELOP CO FVST CONV                                    |                                  | 3,639.00     | 14,477.53     | 5,648.25      |
|  | 58N5W4P9   | NEW YORK & 3.95% 04-01-2119                                       |                                  | 335,000.00   | 85,787.10     | 121,700.00    |
|  | 58NWW066   | NEW YORK & 4.024% DUE 08-01-2045                                  |                                  | 542,000.00   | 535,340.30    | 469,762.24    |
|  | 58NWW066   | NEW YORK & 4.024% DUE 08-01-2045                                  |                                  | 435,000.00   | 542,507.82    | 377,023.20    |
|  | 58DBP1Q2   | NEW YORK & PRESBYTERIAN HOSP 4.063% DUE 08-01-2056 BEO            |                                  | 655,000.00   | 554,758.80    | 554,758.80    |
|  | 52711656   | NEW YORK CUNYT BANCORP INC COM                                    |                                  | 4,510.00     | 60,945.65     | 46,137.30     |
|  | 58AVR1E5   | NEW YORK LIFE INS & 7.5% DUE 11-15-2039                           |                                  | 150,000.00   | 202,606.31    | 212,681.50    |
|  | 52632003   | NEW YORK TIMES CO CL A ISIN RU56501111073                         |                                  | 1,033.00     | 34,228.10     | 50,608.67     |
|  | 52632003   | NEW YORK TIMES CO CL A ISIN RU56501111073                         |                                  | 5,325.00     | 225,238.85    | 260,871.75    |
|  |            | New Zealand dollar                                                |                                  | 259.00       | 259.00        | 259.00        |
|  |            | New Zealand dollar                                                |                                  | 0.01         | 0.01          | 0.01          |
|  |            | New Zealand dollar                                                |                                  | 2,982.92     | 2,982.92      | 2,982.92      |
|  | 58STLKM1   | NEWELL BRANDS INC 4% DUE 12-01-2024                               |                                  | 810,000.00   | 778,900.00    | 797,526.00    |
|  | 52635701   | NEWELL BRANDS INC COM                                             |                                  | 2,465.00     | 38,662.71     | 21,396.20     |
|  | 5803J3M7   | NEWELL BRANDS INC FIXED 5.75% DUE                                 | 04-01-2046                       | 1,395,000.00 | 1,012,532.50  | 1,151,419.00  |
|  | 5801CGF1   | NEWMARKET CORP COM                                                |                                  | 40.00        | 11,670.80     | 21,833.20     |
|  | 5801CGF1   | NEWMARKET CORP COM                                                |                                  | 223.00       | 2,026.94      | 121,700.00    |
|  | 58RDRVMB3  | NEWMONT CORP 1-1                                                  |                                  | 29.00        | 29.00         | 34,110.01     |
|  | 52636607   | NEWMONT CORPORATION                                               |                                  | 8,660.00     | 262,063.06    | 236,247.40    |
|  | 52636607   | NEWMONT CORPORATION                                               |                                  | 7,281.00     | 385,790.67    | 301,340.48    |
|  | 5871RKG0   | NEWMONT MING CORP 4.875 DUE                                       | 03-15-2042 REG                   | 82,000.00    | 77,538.38     | 80,063.59     |
|  | 5871RKG0   | NEWMONT MING CORP 4.875 DUE 03-15-2042                            |                                  | 298,303.00   | 298,303.00    | 298,303.00    |
|  | 58G490N7   | NEWMONT MING CORP 6.25% DUE 10-01-2039                            |                                  | 650,000.00   | 477,725.22    | 798,718.97    |
|  | 58G490N7   | NEWMONT MING CORP 6.25% DUE 10-01-2039                            |                                  | 975,000.00   | 973,754.55    | 1,055,630.50  |
|  | 585246PA9  | NEWREZ WHISE SECURITIZATION TR 6.18133% 05-25-2055                |                                  | 545,133.33   | 545,133.33    | 544,312.63    |
|  | 58B0V740   | NEWS CORP COM CL A                                                |                                  | 2,401.00     | 40,866.81     | 58,944.55     |
|  | 58B0V751   | NEWS CORP COM CL B                                                |                                  | 645.00       | 10,682.53     | 16,589.40     |
|  | 58L1F8D    | NEW SPA NPV                                                       |                                  | 21,384.18    | 12,598.80     | 12,598.80     |
|  | 5863QM77   | NEXON CO LTD NPV                                                  |                                  | 19,500.00    | 379,318.93    | 355,406.80    |
|  | 5863QM77   | NEXON CO LTD NPV                                                  |                                  | 894.00       | 14,007.86     | 16,294.03     |
|  | 52949758   | NEXSTAR MEDIA GROUP INC COMMON STOCK                              |                                  | 229.00       | 36,444.03     | 35,895.75     |
|  | 52949758   | NEXSTAR MEDIA GROUP INC COMMON STOCK                              |                                  | 547.00       | 79,902.10     | 85,742.25     |
|  | 5320R986   | NET ORD GRP10 L                                                   |                                  | 31.00        | 2,721.01      | 32,184.85     |
|  | 5320R986   | NET ORD GRP10 L                                                   |                                  | 3,595.00     | 33,147.57     | 37,040.34     |
|  | 58KPCF98   | NEXTERA ENERGY CAP 1.9% DUE 06-15-2028                            |                                  | 5,100,000.00 | 5,055,660.80  | 4,528,545.00  |
|  | 58KPCF98   | NEXTERA ENERGY CAP 1.9% DUE 06-15-2028                            |                                  | 2,950,000.00 | 2,599,739.81  | 2,619,452.50  |
|  | 58RQJ2J65  | NEXTERA ENERGY CAP 4.625% DUE 07-15-2027                          |                                  | 280,000.00   | 281,100.97    | 279,790.00    |
|  | 58N6V011   | NEXTERA ENERGY CAP 5.38% 02-28-2053                               |                                  | 1,894,000.00 | 1,874,600.48  | 1,812,544.88  |
|  | 58N6V011   | NEXTERA ENERGY CAP 5.38% 02-28-2053                               |                                  | 680,000.00   | 631,071.46    | 668,895.60    |
|  | 58N6V011   | NEXTERA ENERGY CAP 5.38% 02-28-2053                               |                                  | 550,000.00   | 549,730.50    | 541,018.50    |
|  | 58N6V011   | NEXTERA ENERGY CAP 5.38% 02-28-2053                               |                                  | 1,880,000.00 | 1,810,877.69  | 1,849,299.60  |
|  | 58QH6109   | NEXTERA ENERGY CAP HLDGS INC 5.09%                                | 09-01-2025                       | 4,682,000.00 | 4,681,063.60  | 4,737,067.36  |
|  | 58QH6109   | NEXTERA ENERGY CAP HLDGS INC 5.09%                                | 02-28-2033                       | 2,610,000.00 | 2,609,478.00  | 2,637,255.00  |
|  | 58QH6109   | NEXTERA ENERGY CAP HLDGS INC 5.09%                                | 09-01-2025                       | 2,940,000.00 | 2,939,412.00  | 2,970,811.00  |
|  | 58MDX623   | NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG  |                                  | 1,259,000.00 | 1,112,568.71  | 1,077,605.00  |
|  | 58MDX623   | NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG  |                                  | 2,690,000.00 | 2,575,034.59  | 2,301,801.46  |
|  | 58DPVH04   | NEXTERA ENERGY CAP HLDGS INC 5.0%                                 | 07-15-2032                       | 1,425,000.00 | 1,423,943.17  | 1,438,081.50  |
|  | 58N4D06E   | NEXTERA ENERGY CAP HLDGS INC 5.0%                                 | 02-28-2033                       | 1,575,000.00 | 1,575,201.50  | 1,582,251.50  |
|  | 58QH3M32   | NEXTERA ENERGY CAPITAL HLDGS INC 4.255% DUE 09-01-2024 REG        |                                  | 241,717.00   | 2,424,336.90  | 2,395,899.00  |
|  | 58LDC9N5   | NEXTERA ENERGY CAPITAL HOLDINGS IN 4.5% DUE 06-20-2025            |                                  | 710,000.00   | 709,822.50    | 703,723.60    |
|  | 58KQHH88   | NEXTERA ENERGY CAPITAL HOLDINGS IN 6.05% DUE 03-01-2025           |                                  | 4,221,769.90 | 4,258,824.00  | 4,258,824.00  |
|  | 58KQHH88   | NEXTERA ENERGY CAPITAL HOLDINGS IN 6.05% DUE 03-01-2025           |                                  | 1,615,000.00 | 1,625,222.90  | 1,629,850.00  |
|  | 5232R915   | NEXTERA ENERGY INC COM                                            |                                  | 10,145.00    | 16,621.33     | 646,207.37    |
|  | 5232R915   | NEXTERA ENERGY INC COM                                            |                                  | 12,827.00    | 900,265.79    | 719,111.98    |
|  | 09C4017996 | NETXDRIVE                                                         |                                  | 1.00         | 1.00          | 1.00          |
|  | 56640767   | NI FOODS LTD NPV                                                  |                                  | 4,600.00     | 162,461.65    | 155,965.39    |
|  | 58B7B2M3   | NIBE INDUSTRIER AB SER1NPV                                        |                                  | 3,910.00     | 26,465.76     | 27,488.95     |
|  | 56647133   | NICE LTD L.S.                                                     |                                  | 153.00       | 22,078.96     | 22,078.96     |
|  | 56640682   | NIDEC CORPORATION NPV                                             |                                  | 1,078.00     | 59,446.74     | 43,546.67     |
|  | 6C5412AD5  | NIGERIA FED REP TRANCHE # 1 R                                     | 02/23/2018 7.143% DUE 02-23-2031 | 1,040,000.00 | 892,692.00    | 939,099.20    |
|  | 58D5FYV9   | NIKE INC 3.375% DUE 11-01-2046                                    |                                  | 45,000.00    | 42,737.30     | 36,315.00     |
|  | 5875MXV1   | NIKE INC 3.625% DUE 05-01-2043                                    |                                  | 240,000.00   | 274,719.00    | 207,667.20    |
|  | 5875MXV1   | NIKE INC 3.625% DUE 05-01-2043                                    |                                  | 130,000.00   | 120,096.02    | 112,486.00    |
|  | 52640147   | NIKE INC CL B                                                     |                                  | 840,620.56   | 837,777.90    | 837,777.90    |
|  | 52640147   | NIKE INC CL B                                                     |                                  | 7,125.00     | 816,925.10    | 776,251.50    |
|  | 58K5G5P9   | NIKE INC FIXED 3.25% DUE 03-27-2040                               |                                  | 610,000.00   | 606,630.31    | 513,424.80    |
|  | 096729372  | NINETY ONE EMERGING MARKETS EQUITY, LLC USD                       |                                  | 275,599.00   | 39,142,267.43 | 41,791,832.97 |
|  | 56639550   | NINTENDO CO LTD NPV                                               |                                  | 2,660.00     | 125,625.25    | 138,060.06    |
|  | 52638800   | NIPPON BUILDING FD REIT                                           |                                  | 4.00         | 21,136.15     | 17,235.15     |
|  | 58K5HP63   | NIPPON EXPRESS HLD NPV                                            |                                  | 186.00       | 10,331.25     | 10,573.16     |
|  | 58K5HP63   | NIPPON EXPRESS HLD NPV                                            |                                  | 4,100.00     | 234,686.74    | 233,064.26    |
|  | 56640507   | NIPPON SANGI HLD NPV                                              |                                  | 2,499.00     | 19,911.60     | 20,207.55     |
|  | 56640541   | NIPPON SAPO HOLDINGS CORP                                         |                                  | 460.00       | 7,918.09      | 12,320.61     |
|  | 56642569   | NIPPON STEEL CORP                                                 |                                  | 2,247.00     | 39,811.60     | 51,481.13     |
|  | 56642569   | NIPPON STEEL CORP                                                 |                                  | 5,200.00     | 100,410.72    | 119,137.47    |
|  | 56641373   | NIPPON TELEGRAPH & TELEPHONE CORP NPV                             |                                  | 610,300.00   | 568,795.89    | 745,883.74    |
|  | 56641373   | NIPPON TELEGRAPH & TELEPHONE CORP NPV                             |                                  | 76,700.00    | 74,502.26     | 93,739.61     |
|  | 56644060   | NIPPON TV HLDGS IN NPV                                            |                                  | 10,340.00    | 142,266.56    | 112,912.68    |
|  | 56643960   | NIPPON YUSEN KABUSHIKI KAISHA NPV                                 |                                  | 1,267.00     | 16,457.53     | 39,282.57     |
|  | 58072Q01   | NISSOURC FIN CORP 3.95% DUE 03-30-2048                            |                                  | 1,036,000.00 | 1,034,983.50  | 841,698.20    |
|  | 58072Q01   | NISSOURC FIN CORP 3.95% DUE 03-30-2048                            |                                  | 240,000.00   | 187,375.20    | 194,888.00    |
|  | 58072Q01   | NISSOURC FIN CORP 3.95% DUE 03-30-2048                            |                                  | 640,000.00   | 526,426.07    | 554,080.00    |
|  | 58072Q26   | NISSOURC FIN CORP 4.8% DUE 02-15-2044                             |                                  | 205,000.00   | 194,206.97    | 188,733.00    |
|  | 58072Q26   | NISSOURC FIN CORP 4.8% DUE 02-15-2044                             |                                  | 983,000.00   | 1,010,280.11  | 990,995.55    |
|  | 58072Q26   | NISSOURC FIN CORP 4.8% DUE 02-15-2044                             |                                  | 1,400,000.00 | 1,394,687.41  | 1,289,810.00  |
|  | 58B46R91   | NISSOURC FIN CORP 5.25% DUE 02-15-2043                            |                                  | 344,000.00   | 450,367.11    | 353,221.12    |
|  | 58B46R91   | NISSOURC FIN CORP 5.25% DUE 02-15-2043                            |                                  | 110,000.00   | 96,003.60     | 107,192.80    |
|  | 58FGNCU4   | NISSOURC FIN CORP 5.65% DUE 02-01-2045                            |                                  | 35,000.00    | 49,996.20     | 55,509.30     |
|  | 58B42R86   | NISSOURC FIN CORP 5.65% DUE 02-01-2045                            |                                  | 672,000.00   | 779,938.16    | 678,221.71    |
|  | 58B3N358   | NISSOURC FIN CORP 5.95% DUE 02-01-2042                            |                                  | 325,000.00   | 390,241.85    | 317,482.75    |
|  | 58B3N358   | NISSOURC FIN CORP 5.95% DUE 02-01-2042                            |                                  | 2,216,000.00 | 2,488,486.31  | 2,316,650.72  |
|  | 58B3N358   | NISSOURC FIN CORP 5.95% DUE 02-01-2042                            |                                  | 1,343,000.00 | 1,415,455.52  | 1,403,994.06  |
|  | 58L0M4T8   | NISSOURC INC 3.6% DUE 05-01-2030                                  |                                  | 600,000.00   | 598,295.53    | 560,556.00    |
|  | 58P91AY3   | NISSOURC INC 5.0%                                                 | 06-15-2052                       | 325,000.00   | 36,398.51     | 40,932.50     |
|  | 58BMNG62   | NISSOURC INC 5.25%                                                | 03-30-2028                       | 3,055,000.00 | 3,067,722.05  | 3,121,935.05  |
|  | 52645409   | NISSOURC INC COM                                                  |                                  | 5,205.00     | 153,363.98    | 138,192.75    |
|  | 52645409   | NISSOURC INC COM                                                  |                                  | 2,633.00     | 25,995.79     | 69,906.15     |
|  | 58R9X011   | NISSAN AUTO 4.45% DUE 11-15-2029                                  |                                  | 255,000.00   | 254,975.76    | 253,415.00    |
|  | 6C5473FAE7 | NISSAN AUTO LEASE 6.81% DUE 11-15-2027                            |                                  | 177,000.00   | 294,980.70    | 179,780.15    |
|  | 6C5473FAE7 | NISSAN AUTO LEASE 6.81% DUE 11-15-2027                            |                                  | 380,000.00   | 379,960.71    | 383,744.40    |
|  | 566473AB8  | NISSAN AUTO LEASE 5.74% DUE 08-15-2025                            |                                  | 34,856.78    | 34,856.55     | 34,880.80     |
|  | 58MC2K52   | NISSAN AUTO RECEIVABLES OWNER TR SER 21-A CL A 0.33% DUE 10-15-21 |                                  | 86,761.49    | 82,620.42     | 84,752.00     |
|  | 56641588   | NISSAN CHEMICAL CORPORATION                                       |                                  | 308.00       | 16,764.07     | 12,029.00     |
|  | 58KXN9Y5   | NISSAN CHEMICAL CORPORATION                                       |                                  | 1,500.00     | 18,5          |               |

|  |            |                                                    |              |              |              |
|--|------------|----------------------------------------------------|--------------|--------------|--------------|
|  | SBNGBPQ9   | INN GROUP N.V. EURO 12                             | 699.00       | 27,159.53    | 27,604.38    |
|  | S2241811   | NNN REIT INC                                       | 1,130.00     | 47,111.84    | 48,703.00    |
|  | SBYRZQ22   | NNN REIT INC 4% DUE 11-15-2023                     | 1,200,000.00 | 1,197,108.00 | 1,175,412.00 |
|  | SBQ2KQO27  | NNN REIT INC 5.6% 10-15-2033                       | 820,000.00   | 800,943.20   | 848,995.20   |
|  | SBQ2KQO27  | NNN REIT INC 5.6% 10-15-2033                       | 440,000.00   | 429,774.40   | 455,558.40   |
|  | SBQ2KQO27  | NNN REIT INC 5.6% 10-15-2033                       | 287,000.00   | 278,773.96   | 297,148.32   |
|  | SBPCVJ95   | NNN REIT INC SR NT 3% 04-15-2052                   | 530,000.00   | 502,608.86   | 347,907.90   |
|  | SBPCVJ95   | NNN REIT INC SR NT 3% 04-15-2052                   | 130,000.00   | 127,075.45   | 85,335.90    |
|  | SBNGTOW7   | NOKIA CORP 6.625% DUE 05-15-2039                   | 1,530,000.00 | 1,642,383.75 | 1,503,240.30 |
|  | S502041    | NOKIA OYI EURO10E                                  | 13,010.00    | 62,087.92    | 46,896.06    |
|  | SBN4T625   | NOMURA HDGS INC 2.172% DUE 07-14-2038              | 1,300,000.00 | 1,300,000.00 | 1,140,763.00 |
|  | SBN49P01   | NOMURA HDGS INC 3.103% DUE 01-16-2030              | 700,000.00   | 700,000.00   | 619,703.00   |
|  | C6533H8K4  | NOMURA HDGS INC 6.181% 01-18-2033                  | 1,200,000.00 | 1,200,000.00 | 1,279,620.00 |
|  | S653C1W6   | NOMURA HDGS INC SR NT 1.851% 07-16-2025            | 700,000.00   | 700,000.00   | 662,291.00   |
|  | S664108    | NOMURA HOLDINGS NV                                 | 7,713.00     | 33,364.20    | 38,884.40    |
|  | S664108    | NOMURA HOLDINGS NV                                 | 56,400.00    | 259,119.32   | 255,116.19   |
|  | S5YJ1F4    | NOMURA REAL ESTATE MASTER FU                       | 11.00        | 16,149.82    | 12,878.17    |
|  | S6590921   | NOMURA RESEARCH INSTITUTE NPV                      | 1,089.00     | 21,248.29    | 29,351.04    |
|  | SB1CWJMS   | NOMURA RL EST INC NPV                              | 1,000.00     | 6,004.26     | 7,524.29     |
|  | CL25993139 | NON-INTEREST BEARING DEPOSIT                       | (35,331.61)  | (35,331.61)  | (35,331.61)  |
|  | SBY7P19    | NORDEA BANK ABP NPV                                | 6,325.00     | 55,139.58    | 78,276.02    |
|  | C65557FAH9 | NORDEA BA ABP 4.625% DUE 09-13-2033                | 1,013,000.00 | 992,768.89   | 953,425.47   |
|  | SBFMO5V9   | NORDEA HOLDING ABP                                 | 49,436.00    | 503,758.35   | 613,046.01   |
|  | SBFMO5V9   | NORDEA HOLDING ABP                                 | 1,889.00     | 23,161.39    | 23,425.11    |
|  | S2641838   | NORSDON CORP COM                                   | 387.00       | 102,229.92   | 102,229.92   |
|  | SBNFNCV18  | NORSTROM INC 2.3% 04-08-2024                       | 1,500,000.00 | 1,500,000.00 | 1,482,360.00 |
|  | SBNFNCV18  | NORSTROM INC 5% DUE 01-15-2044                     | 2,820,000.00 | 2,732,921.24 | 2,023,180.00 |
|  | SG64BY10   | NORSTROM INC 6.95% DUE 03-15-2028                  | 2,650,000.00 | 3,137,462.14 | 2,693,751.50 |
|  | S2641827   | NORSTROM INC COM                                   | 636.00       | 14,309.78    | 11,734.20    |
|  | S2641827   | NORSTROM INC COM                                   | 5,420.00     | 90,599.40    | 90,599.40    |
|  | SBNNRXV6   | NORFOLK SOUTHERN CORP 4.55% 06-01-2053             | 245,000.00   | 208,041.75   | 226,611.00   |
|  | SBNNRXV6   | NORFOLK SOUTHERN CORP 4.55% 06-01-2053             | 670,000.00   | 688,751.13   | 614,242.60   |
|  | SBNNRXV6   | NORFOLK SOUTHERN CORP 4.55% 06-01-2053             | 535,000.00   | 522,104.36   | 490,477.30   |
|  | SBNRW957   | NORFOLK SOUTHERN CORP 5.35% 08-01-2054             | 1,496,000.00 | 1,455,948.45 | 1,559,250.88 |
|  | SBZRW957   | NORFOLK SOUTHERN CORP 5.35% 08-01-2054             | 725,000.00   | 720,766.00   | 755,655.00   |
|  | SBNRW957   | NORFOLK SOUTHERN CORP 5.35% 08-01-2054             | 1,017,000.00 | 1,042,409.66 | 1,220,590.88 |
|  | SBNRW957   | NORFOLK SOUTHERN CORP 5.35% 08-01-2054             | 400,000.00   | 397,664.00   | 416,912.00   |
|  | SBNRW957   | NORFOLK SOUTHERN CORP 5.35% 08-01-2054             | 74,000.00    | 69,300.22    | 77,128.72    |
|  | SBL6J2C9   | NORFOLK SOUTHERN 3.05% DUE 05-15-2050              | 1,601,000.00 | 1,533,522.60 | 1,138,359.03 |
|  | SBH5Y1H6   | NORFOLK SOUTHN 3.8% DUE 06-20-2028                 | 1,867,000.00 | 1,832,173.91 | 1,819,673.50 |
|  | SBNY1F50   | NORFOLK SOUTHN 3.9% DUE 10-01-2042                 | 602,000.00   | 465,470.90   | 446,470.90   |
|  | SBNY2R26   | NORFOLK SOUTHN 4.45% DUE 06-15-2045                | 471,000.00   | 557,567.15   | 421,851.15   |
|  | SBNY2R26   | NORFOLK SOUTHN 4.65% DUE 01-15-2046                | 242,000.00   | 253,317.01   | 223,566.86   |
|  | SBCCZ5P4   | NORFOLK SOUTHN 4.8% DUE 08-15-2043                 | 535,000.00   | 573,496.82   | 480,462.10   |
|  | SBNT1X15   | NORFOLK SOUTHN 4.8 DUE 08-15-2043                  | 257,000.00   | 255,093.43   | 230,801.42   |
|  | SBD5H1Q9   | NORFOLK SOUTHN 4.837% DUE 10-01-2041               | 229,000.00   | 221,791.08   | 211,791.08   |
|  | SBD5H1Q9   | NORFOLK SOUTHN 5.1% DUE 08-01-2118                 | 1,410,000.00 | 1,422,754.42 | 1,277,025.00 |
|  | SBN79088   | NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055          | 829,000.00   | 613,097.92   | 583,541.39   |
|  | SBN79088   | NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055          | 858,000.00   | 634,545.26   | 603,954.78   |
|  | SBN79088   | NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055          | 345,000.00   | 265,546.74   | 242,848.95   |
|  | SBN79088   | NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055          | 444,000.00   | 384,021.66   | 367,970.46   |
|  | SBN5GSL1   | NORFOLK SOUTHN CORP 3.7% 03-15-2053                | 488,000.00   | 485,172.78   | 387,711.22   |
|  | C655848Y3  | NORFOLK SOUTHN CORP 4.15% 02-28-2048               | 366,000.00   | 376,306.25   | 315,696.96   |
|  | C655848Y3  | NORFOLK SOUTHN CORP 4.15% 02-28-2048               | 205,000.00   | 210,724.46   | 176,824.80   |
|  | C655848Y3  | NORFOLK SOUTHN CORP 4.15% 02-28-2048               | 420,000.00   | 412,969.80   | 362,275.20   |
|  | C655848Y3  | NORFOLK SOUTHN CORP 4.15% 02-28-2048               | 98,458.10    | 112,130.10   | 112,130.10   |
|  | C655848Y3  | NORFOLK SOUTHN CORP 4.15% 02-28-2048               | 1,361,000.00 | 1,326,120.69 | 1,173,941.66 |
|  | SBN7T2P4   | NORFOLK SOUTHN CORP 5.55% 03-15-2034               | 1,030,000.00 | 1,029,845.50 | 1,091,655.80 |
|  | SBN7TQ05   | NORFOLK SOUTHN CORP 5.55% 03-15-2064               | 400,000.00   | 398,884.00   | 446,764.00   |
|  | SBN7TQ05   | NORFOLK SOUTHN CORP 5.55% 03-15-2064               | 1,042,000.00 | 1,084,990.98 | 1,163,820.98 |
|  | SBN7TQ05   | NORFOLK SOUTHN CORP 5.55% 03-15-2064               | 731,000.00   | 773,293.96   | 816,461.96   |
|  | SBN7TQ05   | NORFOLK SOUTHN CORP 5.55% 03-15-2064               | 60,000.00    | 59,832.60    | 67,014.60    |
|  | SBN7TQ05   | NORFOLK SOUTHN CORP 5.55% 03-15-2064               | 100,000.00   | 106,766.00   | 111,691.00   |
|  | S2641894   | NORFOLK SOUTHN CORP COM                            | 1,424.00     | 320,934.80   | 336,605.12   |
|  | SBMW6Y11   | NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051          | 45,000.00    | 457,852.64   | 311,930.06   |
|  | SBMW6Y11   | NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051          | 445,000.00   | 445,000.00   | 302,075.15   |
|  | SBMW6Y11   | NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047         | 702,000.00   | 699,697.13   | 699,697.13   |
|  | SG6DQJQ3   | NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047         | 1,180,000.00 | 1,110,474.33 | 987,494.80   |
|  | SG6DQJQ3   | NORFOLK SOUTHN FIXED 4.05% DUE 08-15-2052          | 754,000.00   | 689,774.22   | 663,771.66   |
|  | SBN7TQ05   | NORFOLK SOUTHN FIXED 4.15 05-15-2049               | 216,000.00   | 224,778.16   | 184,299.84   |
|  | SBN7TQ05   | NORFOLK SOUTHN FIXED 4.15 05-15-2049               | 330,000.00   | 332,978.32   | 312,740.32   |
|  | S7234556   | NORSK HYDRO A/S 7.25% DUE 09-23-2027               | 2,898,000.00 | 3,112,249.48 | 3,181,308.00 |
|  | SBN1H398   | NORTEL HYDRO ASA NOK1.098                          | 3,431.00     | 16,331.04    | 23,108.24    |
|  | SBN1H487   | NORTEL NETWORKS CORP NEW COM                       | 74.00        | 0.04         | 0.04         |
|  | C9340J0993 | North Haven Real Estate Fund V International TE LP | 1.00         | 1.00         | 1.00         |
|  | C9340J1991 | North Haven Real Estate Fund US SpecialGlobal LP   | 1.00         | 1.00         | 2,723,997.00 |
|  | SBN3XKQ2   | NORTH TEX TWY AUTH RE 7.758% 01-10-2048E TAXABLE   | 482,000.00   | 657,311.67   | 589,071.00   |
|  | SBNCRW39   | NORTHERN NAT GAS CO DEL SR 144A 3.4% 10-16-2051    | 829,000.00   | 821,987.81   | 854,862.66   |
|  | S6717456   | NORTHERN STAR RESOURCES LTD                        | 31,135.00    | 240,679.24   | 289,893.01   |
|  | S6717456   | NORTHERN STAR RESOURCES LTD                        | 2,967.00     | 26,662.13    | 27,634.87    |
|  | SBNCRP83   | NORTHERN SITS PWR CO MINN 2.6% DUE 05-15-2053      | 1,553,000.00 | 1,544,830.09 | 1,544,830.09 |
|  | SBNCRB27   | NORTHERN SITS PWR CO MINN 2.6% DUE 06-01-2051 REG  | 172,000.00   | 168,987.25   | 172,950.68   |
|  | SBNCRB27   | NORTHERN SITS PWR CO MINN 2.6% DUE 06-01-2051 REG  | 425,000.00   | 417,555.71   | 379,093.25   |
|  | SBD7ZX06   | NORTHERN SITS PWR CO MINN 3.6% 09-15-2047          | 240,000.00   | 233,900.85   | 189,211.21   |
|  | SBD7ZX06   | NORTHERN SITS PWR CO MINN 3.6% 09-15-2047          | 970,000.00   | 961,231.21   | 764,728.60   |
|  | SBMV87C7   | NORTHERN SITS PWR CO MINN 4.5% DUE 06-01-2052 BE0  | 1,316,000.00 | 1,313,846.90 | 1,217,510.56 |
|  | SBMV87C7   | NORTHERN SITS PWR CO MINN 4.5% DUE 06-01-2052 BE0  | 1,316,000.00 | 1,342,838.53 | 1,546,119.32 |
|  | SBMV87C7   | NORTHERN SITS PWR CO MINN 4.5% DUE 06-01-2052 BE0  | 580,000.00   | 527,991.40   | 536,592.80   |
|  | S2646668   | NORTHERN TR CORP COM                               | 1,305.00     | 119,326.90   | 110,515.90   |
|  | SBN88KH3   | NORTHLAND PWR INC COM                              | 638.00       | 18,800.30    | 12,011.27    |
|  | SBN88KH3   | NORTHLAND PWR INC COM                              | 4,124.00     | 120,664.73   | 75,280.36    |
|  | SBNK1M54   | NORTHN SITS PWR CO 2.9% DUE 03-01-2050             | 225,000.00   | 158,156.50   | 158,156.50   |
|  | SBNK1M54   | NORTHN SITS PWR CO 2.9% DUE 03-01-2050             | 494,000.00   | 491,624.08   | 347,326.46   |
|  | SBNK1M54   | NORTHN SITS PWR CO 2.9% DUE 03-01-2050             | 850,000.00   | 824,134.52   | 597,626.00   |
|  | SBN8KCG8   | NORTHN SITS PWR CO 3.4 DUE 08-15-2042              | 29,000.00    | 26,552.10    | 23,121.70    |
|  | SBN89W03   | NORTHN SITS PWR CO 3.6% DUE 05-15-2048             | 810,000.00   | 800,440.69   | 639,859.50   |
|  | SBN89W03   | NORTHN SITS PWR CO 4.125% DUE 05-15-2044           | 147,000.00   | 137,945.94   | 127,945.94   |
|  | SBF15K01   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047              | 1,198,000.00 | 1,159,152.40 | 1,289,897.84 |
|  | SBF15K01   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047              | 1,493,000.00 | 1,932,887.52 | 1,661,884.40 |
|  | SBF15K01   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047              | 1,010,000.00 | 1,008,570.90 | 869,690.80   |
|  | SBF15K01   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047              | 1,605,000.00 | 1,607,266.79 | 1,382,033.00 |
|  | SBF15K01   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047              | 500,000.00   | 500,033.01   | 430,540.00   |
|  | SBF15K01   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047              | 776,000.00   | 791,576.24   | 668,198.08   |
|  | SBF15K01   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047              | 1,414,000.00 | 1,094,153.20 | 1,217,567.12 |
|  | SBN8C0C2   | NORTHROP GRUMMAN 4.4% DUE 05-01-2030               | 222,000.00   | 221,000.70   | 221,000.88   |
|  | SBSWCY73   | NORTHROP GRUMMAN 5.05% DUE 11-15-2040              | 80,000.00    | 79,798.18    | 79,994.40    |
|  | SBLGGS54   | NORTHROP GRUMMAN 5.15% DUE 05-01-2040              | 220,000.00   | 224,196.33   | 221,561.33   |
|  | SBLGGS54   | NORTHROP GRUMMAN 5.15% DUE 05-01-2040              | 375,000.00   | 505,192.50   | 381,018.75   |
|  | SBFVMJ22   | NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045         | 882,000.00   | 971,001.77   | 742,185.36   |
|  | SBNCR311   | NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033          | 1,000,000.00 | 998,880.00   | 1,008,050.00 |
|  | SBNGLRMB   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053             | 607,000.00   | 528,640.69   | 603,400.49   |
|  | SBNGLRMB   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053             | 210,000.00   | 187,996.65   | 209,740.90   |
|  | SBNGLRMB   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053             | 575,000.00   | 565,731.34   | 571,590.20   |
|  | SBNGLRMB   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053             | 48,000.00    | 40,814.09    | 47,715.36    |
|  | SBNGLRMB   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053             | 625,000.00   | 546,617.42   | 621,293.75   |
|  | SBNGLRMB   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053             | 1,060,000.00 | 1,055,643.04 | 1,053,714.00 |
|  | SBNGLRMB   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053             | 1,010,000.00 | 1,000,848.90 | 1,000,010.70 |
|  | SBNGLRMB   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053             | 900,000.00   | 896,301.00   | 894,663.00   |
|  | SBNGLRMB   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053             | 95,000.00    | 94,601.94    | 94,436.65    |
|  | S2648806   | NORTHROP GRUMMAN CORP COM                          | 908.00       | 235,077.93   | 425,071.12   |
|  | SBNFV356   | NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050        | 220,000.00   | 220,256.77   | 228,773.80   |
|  | SBNFV356   | NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050        | 117,000.00   | 119,664.00   | 122,664.01   |
|  | SBN8WV10   | NORTHWELL 3.979% DUE 11-01-2046                    | 356,000.00   | 324,854.80   | 287,146.04   |
|  | SBN8WV10   | NORTHWELL HEALTHCARE INC 3.809% 11-01-2049         | 620,000.00   | 620,000.00   | 617,500.00   |
|  | SBF52054   | NORTHWELL HEALTHCARE INC 4.26% 11-01-2047          | 388,000.00   | 388,000.00   | 329,202.00   |
|  | SBF52054   | NORTHWELL HEALTHCARE INC 4.26% 11-01-2047          | 350,000.00   | 350,000.00   | 296,961.00   |
|  | SBF52054   | NORTHWELL HEALTHCARE INC 4.26% 11-01-2047          | 798,000.00   | 798,000.00   | 677,071.00   |
|  | SBF51879   | NORTHWESTERN UNIV 4.643% DUE 12-01-2044            | 415,000.00   | 398,362.05   | 398,341.90   |
|  | SBNNSZ27   | NORTHWESTERN MEN 2.633% DUE 07-15-2051             | 251,000.00   | 251,000.00   | 167,866.29   |
|  | SBN9C0T3   | NORWEGIAN CRUISE LINE HDGS LTD COM USD0.001        | 2,684.00     | 35,826.98    | 53,787.36    |
|  |            | Norwegian krone                                    | 3.44         | 3.44         | 3.44         |
|  |            | Norwegian krone                                    | 153,094.71   | 153,094.71   | 153,094.71   |
|  |            | Norwegian krone                                    | 8,756.34     | 27.01        | 27.01        |
|  |            | Norwegian krone                                    | 2,951.34     | 8,956.34     | 8,956.34     |
|  |            | Norwegian krone                                    | 13.11        | 0.44         | 0.44         |
|  |            | Norwegian krone                                    | 0.44         | 13.11        | 13.11        |
|  | SBN2NRPW9  | NOV INC COM                                        | 2,598.00     | 45,232.00    | 50,862.24    |
|  | SBN177H6   | NOVANT HEALTH INC 3.168% DUE 11-01-2051            | 1,304,000.00 | 1,304,000.00 | 915,603.60   |
|  | S7103065   | NOVARTIS AG CHFP 4% (REGD)                         | 14,663.00    | 1,297,031.37 | 1,478,522.37 |
|  | S7103065   | NOVARTIS AG CHFP 4% (REGD)                         | 5,249.00     |              |              |

|   |            |                                                                   |              |              |                |
|---|------------|-------------------------------------------------------------------|--------------|--------------|----------------|
|   | S2212922   | NRG ENERGY INC COM NEW                                            | 1,445.00     | 57,179.25    | 74,706.50      |
|   | S6544687   | NS SOLUTIONS CORP NPV                                             | 2,700.00     | 80,388.99    | 87,618.81      |
|   | S5615444   | NSR LTD NPV                                                       | 8,300.00     | 62,207.39    | 48,167.83      |
|   | SNBVH34    | NTST ELECTRIC CO 3.1% DUE 06-01-2051 BEO                          | 159,000.00   | 157,836.03   | 112,249.23     |
|   |            | NT/STIF                                                           | 507,930.54   | 507,930.54   | (1,031,367.43) |
|   | S6043900   | NTH ATLANTIC SMALLR ORD GRPO.05                                   | 7,971.00     | 373,331.74   | 392,231.27     |
|   | S6125639   | NTT DATA GROUP CORPORATION                                        | 1,621.00     | 19,515.36    | 22,984.67      |
|   | SBN6NP19   | NU HOLDINGS LTD                                                   | 14,790.00    | 113,656.11   | 123,200.70     |
| * | S80JC177   | NUCOR CORP 2.0% DUE 06-01-2025 REG                                | 267,000.00   | 266,771.46   | 256,432.14     |
|   | S80JC177   | NUCOR CORP 4.4% DUE 05-01-2048                                    | 129,000.00   | 163,262.94   | 118,090.47     |
| * | S2651086   | NUCOR CORP COM                                                    | 1,600.00     | 201,918.72   | 278,464.00     |
| * | S2651086   | NUCOR CORP COM                                                    | 3,036.00     | 506,811.01   | 528,385.44     |
|   | SBLH42V6   | NUCOR CORP FIXED 2.979% DUE 12-15-2055                            | 654,000.00   | 600,349.75   | 445,779.48     |
|   | SBLH42V6   | NUCOR CORP FIXED 2.979% DUE 12-15-2055                            | 118,000.00   | 118,974.79   | 80,431.16      |
|   | S8P96092   | NUCOR CORP NT 3.85% 04-01-2052                                    | 528,000.00   | 523,131.49   | 441,133.44     |
|   | S8P96092   | NUCOR CORP NT 3.85% 04-01-2052                                    | 504,000.00   | 498,459.49   | 421,081.92     |
|   | S8P96092   | NUCOR CORP NT 3.85% 04-01-2052                                    | 290,000.00   | 287,326.01   | 242,289.20     |
|   | CF66280ANA | NUMERICABLE US LLC (USD) B34 TERM LOAN SENIOR SECURED TERM LOAN   | 574,561.75   | 560,139.66   | 512,798.15     |
|   | SVQBFT8    | NUTANIX INC CL A CL A                                             | 4,645.00     | 145,823.17   | 221,520.05     |
|   | SVQBFT8    | NUTANIX INC CL A CL A                                             | 1,530.00     | 35,943.78    | 72,965.70      |
|   | S8RF4MN2   | NUTRIEN LTD 4.9% DUE 03-27-2028                                   | 375,000.00   | 374,325.00   | 379,293.75     |
|   | S8RGJ212   | NUTRIEN LTD 5.8% DUE 03-27-2053                                   | 240,000.00   | 238,645.07   | 258,009.60     |
|   | S8RGJ212   | NUTRIEN LTD 5.8% DUE 03-27-2053                                   | 501,000.00   | 484,073.11   | 538,595.04     |
|   | S80697K1   | NUTRIEN LTD 5.95% DUE 11-07-2025 BEO                              | 1,115,000.00 | 1,122,853.80 | 1,135,047.70   |
|   | S8DRJLNO   | NUTRIEN LTD COM NPV                                               | 8,099.00     | 427,138.12   | 458,509.29     |
|   | S8DRJLNO   | NUTRIEN LTD COM NPV                                               | 1,228.00     | 62,734.57    | 69,520.86      |
|   | C67077MAN8 | NUTRIEN LTD FIXED 4.125% DUE 03-15-2035                           | 649,000.00   | 644,494.39   | 602,362.86     |
|   | C67077MA5T | NUTRIEN LTD FIXED 5.25% DUE 01-15-2045                            | 264,000.00   | 301,144.03   | 256,732.08     |
|   | C67077MA5T | NUTRIEN LTD FIXED 5.25% DUE 01-15-2045                            | 140,000.00   | 166,262.28   | 136,145.80     |
|   | S2158725   | NUVEEN NEW JERSEY QUALITY MUNICIPAL COM USD0.01                   | 182,083.00   | 2,497,240.23 | 2,144,937.74   |
|   | S2110059   | NUVEEN NEW YORK AMT-FREE QUALITY MU COM USD0.01                   | 123,566.00   | 1,594,909.56 | 1,301,149.98   |
| * | S80VJJQ5   | NVENT ELECTRIC PLC COM USD0.01 W1                                 | 1,039.00     | 38,976.42    | 61,394.51      |
|   | C67066GAG9 | NVIDIA CORP 3.5% DUE 04-01-2040                                   | 250,000.00   | 189,250.00   | 217,867.50     |
|   | C67066GAG9 | NVIDIA CORP 3.5% DUE 04-01-2040                                   | 595,000.00   | 388,894.65   | 429,688.35     |
|   | C67066GAG9 | NVIDIA CORP 3.5% DUE 04-01-2040                                   | 400,000.00   | 336,300.85   | 348,268.00     |
|   | C67066GAH7 | NVIDIA CORP 3.5% DUE 04-01-2050                                   | 315,000.00   | 349,200.11   | 263,163.60     |
|   | C67066GAH7 | NVIDIA CORP 3.5% DUE 04-01-2050                                   | 380,000.00   | 357,466.06   | 317,467.20     |
|   | C67066GAH7 | NVIDIA CORP 3.5% DUE 04-01-2050                                   | 538,000.00   | 469,819.30   | 449,466.72     |
| * | S2379504   | NVIDIA CORP COM                                                   | 152,954.00   | 3,552,400.59 | 7,465,374.96   |
|   | S2379504   | NVIDIA CORP COM                                                   | 8,070.00     | 1,899,252.96 | 3,996,425.40   |
|   | C67066GAJ3 | NVIDIA CORP FIXED 3.7% DUE 04-01-2060                             | 440,000.00   | 505,135.05   | 370,946.40     |
|   | S2637785   | NVR INC COM STK USD0.01                                           | 19.00        | 84,441.07    | 133,008.55     |
|   | C62954HAJ7 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 2.65% 02-15-2032        | 1,010,000.00 | 931,034.26   | 852,480.40     |
|   | C62954HAJ7 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 2.65% 02-15-2032        | 1,232,000.00 | 995,693.42   | 1,039,857.28   |
|   | C62954HAW8 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 2.7% 05-01-2025         | 296,000.00   | 310,916.94   | 285,237.44     |
|   | C62954HAL2 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.125% 02-15-2042       | 741,000.00   | 733,191.61   | 554,742.24     |
| * | C62954HAJ2 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.125% 02-15-2042       | 172,000.00   | 170,187.52   | 128,766.08     |
|   | C62954HAJ2 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.25% 05-11-2041        | 1,572,000.00 | 1,599,057.30 | 1,200,740.76   |
|   | C62954HAJ2 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.25% 05-11-2041        | 377,000.00   | 366,454.76   | 287,963.91     |
|   | C62954HAJ2 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.25% 05-11-2041        | 190,000.00   | 188,590.20   | 145,127.70     |
|   | C62954HAJ2 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.25% 05-11-2041        | 600,000.00   | 595,824.42   | 458,298.00     |
|   | C62954HAJ2 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.25% 05-11-2041        | 540,000.00   | 377,400.60   | 412,468.20     |
|   | C62954HAN8 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.25% 11-30-2051        | 375,000.00   | 236,001.61   | 269,096.25     |
|   | C62954HAN8 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.25% 11-30-2051        | 190,000.00   | 127,303.89   | 136,342.10     |
|   | C62954HAN8 | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.25% 11-30-2051        | 326,000.00   | 244,733.49   | 233,934.34     |
|   | C62954HA4Y | NXP B V / NXP FGD LLC / NXP USA INC SR NT 3.4% 05-01-2030         | 500,000.00   | 499,942.99   | 459,935.00     |
|   | C62947CBB3 | NXP B V / NXP FGD LLC SR NT 5.35% 03-01-2026                      | 505,000.00   | 572,956.16   | 507,484.00     |
|   | C62954HAV0 | NXP B V/NXP FGD LLC/NXP USA INC 4.3% 06-18-2029                   | 800,000.00   | 797,987.85   | 777,880.00     |
|   | C62954HBB3 | NXP B V/NXP FGD LLC/NXP USA INC 5.0% 01-15-2033                   | 900,000.00   | 904,563.60   | 899,811.00     |
|   | C62954HAZ1 | NXP B V/NXP FUNDING LLC/NXP USA INC 3.875% 06-18-2026             | 200,000.00   | 210,218.00   | 194,848.00     |
|   | C62954HBA5 | NXP B V/NXP FUNDING LLC/NXP USA INC 2.5% DUE 05-11-2031           | 192,000.00   | 151,635.84   | 163,201.92     |
|   | S8KT3098   | NYU LANGONE HOSPS 3.38% DUE 07-01-2055                            | 540,000.00   | 540,000.00   | 385,479.00     |
|   | S8570LX8   | O REILLY AUTOMOTIVE INC NEW 5.75% 11-20-2026                      | 144,000.00   | 143,933.76   | 147,512.16     |
|   | S865LW65   | O REILLY AUTOMOTIVE INC NEW COM USD0.01                           | 373.00       | 16,632.10    | 154,379.84     |
|   | S865LW65   | O REILLY AUTOMOTIVE INC NEW COM USD0.01                           | 183.00       | 165,514.65   | 173,864.64     |
|   | S8LMB8R4   | OAKTREE SPECIALTY LENDING CORP 3.5% 02-25-2025                    | 200,000.00   | 198,306.00   | 193,246.00     |
|   | S8CV4K68   | OAKTREE SPECIALTY LENDING CORP NT 7.1% 02-15-2029                 | 1,265,000.00 | 1,250,288.05 | 1,302,494.00   |
|   | S665A087   | OBAYASHI CORP NPV                                                 | 1,665.00     | 15,674.10    | 14,408.43      |
|   | S665A087   | OBAYASHI CORP NPV                                                 | 27,800.00    | 214,823.91   | 240,573.10     |
|   | S6136749   | OBIC CO LTD NPV                                                   | 600.00       | 95,986.70    | 103,397.65     |
|   | S6136749   | OBIC CO LTD NPV                                                   | 168.00       | 20,264.85    | 28,951.34      |
|   | C67115XAA0 | OBR 2021-NQM4 TR 1.957% DUE 10-25-2061                            | 594,029.28   | 458,887.58   | 490,440.06     |
|   | C67117XAA4 | OBR 2023-NQM7 TR MFG BEO INTS CL A-1 14446.84399986267% 04-25-206 | 1,416,716.17 | 1,416,698.50 | 1,435,260.00   |
|   | S81MB274   | OCADO GROUP PLC ORD GRPO.02                                       | 1,507.00     | 10,406.42    | 14,569.81      |
|   | S8DBFM27   | OCCIDENTAL PETE 3.4% DUE 04-15-2026                               | 320,000.00   | 296,400.00   | 305,761.60     |
|   | S8Z1C623   | OCCIDENTAL PETE 4.1% DUE 02-15-2047                               | 220,000.00   | 220,846.96   | 158,716.80     |
|   | S8FMZD75   | OCCIDENTAL PETE 4.2% DUE 03-15-2048                               | 205,000.00   | 152,202.25   | 161,304.25     |
|   | S8FMZD75   | OCCIDENTAL PETE 4.2% DUE 03-15-2048                               | 445,000.00   | 332,566.30   | 350,248.25     |
|   | S8DBFN16   | OCCIDENTAL PETE 4.4% DUE 04-15-2046                               | 290,000.00   | 127,319.90   | 137,388.20     |
|   | S8DBFN16   | OCCIDENTAL PETE 4.4% DUE 04-15-2046                               | 909,000.00   | 696,172.10   | 744,089.22     |
|   | S8DBFN16   | OCCIDENTAL PETE 4.4% DUE 04-15-2046                               | 230,000.00   | 176,665.30   | 188,273.40     |
|   | S8DBFN16   | OCCIDENTAL PETE 4.4% DUE 04-15-2046                               | 465,000.00   | 357,278.70   | 380,639.70     |
|   | S8VQZ775   | OCCIDENTAL PETE 4.625% DUE 06-15-2045                             | 255,000.00   | 196,286.55   | 203,184.00     |
|   | S8LHJL91   | OCCIDENTAL PETE 6.125% DUE 01-01-2031                             | 2,165,000.00 | 2,145,908.60 | 2,252,344.30   |
|   | S8ICRNM4   | OCCIDENTAL PETE 6.2% DUE 03-15-2040                               | 580,000.00   | 571,891.00   | 598,618.00     |
|   | S8ICRNM4   | OCCIDENTAL PETE 6.2% DUE 03-15-2040                               | 2,447,000.00 | 2,425,673.27 | 2,525,548.70   |
|   | S8ICRNM4   | OCCIDENTAL PETE 6.2% DUE 03-15-2040                               | 2,776,000.00 | 2,747,596.84 | 2,865,109.60   |
|   | S8ICRNM4   | OCCIDENTAL PETE 6.2% DUE 03-15-2040                               | 385,000.00   | 377,619.21   | 397,358.50     |
|   | S8KTC929   | OCCIDENTAL PETE 7.5% 09-01-2031                                   | 125,000.00   | 137,020.00   | 140,257.50     |
|   | S8KBN772   | OCCIDENTAL PETE 7.95% DUE 06-15-2039                              | 450,000.00   | 585,768.29   | 524,623.50     |
|   | S8MVDNL3   | OCCIDENTAL PETE 8.5% DUE 07-15-2027                               | 1,762,000.00 | 1,921,904.25 | 1,922,712.02   |
|   | S8MAG2V6   | OCCIDENTAL PETE 8.75% DUE 07-15-2030                              | 200,000.00   | 230,090.00   | 234,122.00     |
|   | S8MAG2V6   | OCCIDENTAL PETE 8.75% DUE 07-15-2030                              | 700,000.00   | 865,882.71   | 819,427.00     |
|   | S8NLS866   | OCCIDENTAL PETE CORP 6.625% DUE 09-01-2030 REG                    | 920,000.00   | 960,397.30   | 979,284.00     |
|   | S8KBNV94   | OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026                       | 4,600,000.00 | 4,903,044.96 | 4,638,318.00   |
| * | S8KBNV61   | OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036                       | 832,000.00   | 855,811.84   | 882,702.08     |
| * | S8KBNV61   | OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036                       | 475,000.00   | 480,852.21   | 503,946.50     |
| * | S8KVKR7    | OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046                        | 1,885,000.00 | 3,193,578.61 | 2,042,095.90   |
|   | S8KVKR7    | OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046                        | 1,035,000.00 | 2,079,129.91 | 1,760,427.50   |
|   | S8KVKR7    | OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046                        | 1,030,000.00 | 1,141,004.60 | 1,115,840.20   |
|   | S8KVKR7    | OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046                        | 561,000.00   | 585,042.72   | 607,753.74     |
|   | S8MVF784   | OCCIDENTAL PETE CORP WT EXP                                       | 228.00       | -            | 8,876.04       |
|   | S8KXCDW5   | OCCIDENTAL PETE FIXED 7.125% DUE 10-15-2017                       | 1,480,000.00 | 1,618,953.28 | 1,553,260.00   |
|   | S8KXCDW5   | OCCIDENTAL PETE FIXED 7.125% DUE 10-15-2017                       | 30,000.00    | 32,816.62    | 31,485.00      |
|   | S8KXCDZ8   | OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031                       | 100,000.00   | 110,996.60   | 114,161.00     |
| * | S2655408   | OCCIDENTAL PETROLEUM CORP                                         | 4,363.00     | 254,988.81   | 260,514.73     |
| * | S81BNFP2   | OCCIDENTAL PETROLEUM CORP 3.5% DUE 08-15-2029/08-08-2019 REG      | 2,310,000.00 | 2,001,641.30 | 2,066,664.60   |
|   | S81AT288   | ODI N.Y. EURO D                                                   | 379.00       | 9,392.18     | 8,087.10       |
|   | C67091A07  | ODP S A OCPMR 3 3/4 06/23/31 3.75% DUE 06-23-2033/03-23-2031 BEO  | 470,000.00   | 471,214.66   | 464,294.00     |
|   | S6656106   | ODAKY ELEC RLWY NPV                                               | 810.00       | 16,466.00    | 12,358.56      |
|   | S2657802   | OGE ENERGY CORP COM                                               | 1,282.00     | 45,081.89    | 44,780.26      |
| * | S8677P66   | OGLETHORPE PWR 5.25% DUE 09-01-2050                               | 70,000.00    | 56,313.60    | 66,462.90      |
|   | S8677P66   | OGLETHORPE PWR 5.25% DUE 09-01-2050                               | 340,000.00   | 128,129.40   | 132,925.80     |
|   | S8677P66   | OGLETHORPE PWR 5.25% DUE 09-01-2050                               | 1,175,000.00 | 1,207,829.71 | 1,115,627.25   |
|   | S83LMZ19   | OGLETHORPE PWR 5.95% DUE 11-01-2039                               | 210,000.00   | 258,191.21   | 215,361.30     |
|   | S8N77716   | OGLETHORPE PWR CORP 3.75% 08-01-2050                              | 2,000,000.00 | 1,972,556.01 | 1,512,240.00   |
|   | S8N77716   | OGLETHORPE PWR CORP 3.75% 08-01-2050                              | 430,000.00   | 424,099.55   | 325,131.60     |
|   | S8NWDG75   | OGLETHORPE PWR CORP 4.5% 04-01-2047                               | 484,000.00   | 484,803.25   | 419,633.24     |
| * | S81RKH21   | OGLETHORPE PWR CORP 5.05% DUE 10-01-2048                          | 136,000.00   | 139,177.01   | 125,851.68     |
|   | S81RKH21   | OGLETHORPE PWR CORP 5.05% DUE 10-01-2048                          | 1,085,000.00 | 1,031,468.72 | 1,004,037.30   |
|   | S817P026   | OH EDISON CO 6.875 DUE 07-15-2036 BEO                             | 630,000.00   | 774,709.72   | 709,688.70     |
|   | S8KD5163   | OH NATL FINL SVCS 5.8% DUE 01-24-2030                             | 2,350,000.00 | 2,567,630.09 | 2,230,996.00   |
|   | S8KD5163   | OH NATL FINL SVCS 5.8% DUE 01-24-2030                             | 2,175,000.00 | 2,167,936.61 | 2,064,858.00   |
|   | S8KD5163   | OH NATL FINL SVCS 5.8% DUE 01-24-2030                             | 400,000.00   | 399,796.95   | 379,744.00     |
|   | S85YV223   | OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111             | 277,000.00   | 289,746.14   | 265,332.76     |
| * | S83F3Y50   | OHIO EDISON CO 8.25% DUE 10-15-2038                               | 2,477,000.00 | 3,582,415.16 | 3,11           |

|   |            |                                                    |  |              |              |               |
|---|------------|----------------------------------------------------|--|--------------|--------------|---------------|
|   | C994JX3997 | Olympus Growth Fund VI, L.P.                       |  | 1.00         | 1.00         | 17,152,119.74 |
|   | SBY251F9   | OMEGA HEALTHCARE 4.95% DUE 04-01-2024              |  | 500,000.00   | 492,900.00   | 498,040.00    |
|   | SBLYH9F1   | OMEGA HEALTHCARE FIXED 3.25% DUE 04-15-2033        |  | 1,300,000.00 | 1,292,006.85 | 1,050,842.00  |
|   | SBY6W0B8   | OMEGA HEALTHCARE INVS INC 4.5% DUE 01-15-2025      |  | 700,000.00   | 693,917.00   | 688,604.00    |
| * | S2043Z74   | OMEGA HEALTHCARE INVS INC REIT                     |  | 1,557.00     | 44,134.07    | 47,737.62     |
| * | S2279303   | OMNICON GROUP INC COM                              |  | 1,270.00     | 87,333.65    | 109,867.70    |
| * | S6659428   | OMRON CORP NPV                                     |  | 447.00       | 21,696.36    | 20,872.47     |
| * | S4651459   | OMV AG NPV                                         |  | 382.00       | 18,342.86    | 16,782.00     |
|   | S4651459   | OMV AG NPV                                         |  | 100.00       | 4,603.34     | 4,393.19      |
| * | S2583576   | ON SEMICONDUCTOR CORP COM                          |  | 2,734.00     | 160,302.21   | 228,371.02    |
|   | SBZ16IQ0   | ONCOR ELEC 3.75% DUE 04-01-2045                    |  | 158,000.00   | 155,149.06   | 131,343.82    |
|   | SB7ZBF04   | ONCOR ELEC 5.3 DUE 06-01-2052                      |  | 193,000.00   | 215,848.57   | 206,585.27    |
| * | SB7ZBF04   | ONCOR ELEC 5.3 DUE 06-01-2042                      |  | 128,000.00   | 128,169.58   | 117,009.92    |
|   | S85518B0   | ONCOR ELEC 7.5% DUE 09-01-2038                     |  | 325,000.00   | 441,362.95   | 399,421.75    |
|   | S85518B0   | ONCOR ELEC 7.5% DUE 09-01-2038                     |  | 240,000.00   | 253,985.62   | 294,957.60    |
|   | SBK6FDG5   | ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049         |  | 53,000.00    | 45,302.83    | 38,176.96     |
|   | SBK6FDG5   | ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049         |  | 610,000.00   | 607,193.06   | 439,395.20    |
|   | SBK6FDG5   | ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049         |  | 220,000.00   | 218,987.66   | 158,470.40    |
| * | SBK6FDG5   | ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049         |  | 703,000.00   | 608,112.23   | 556,384.96    |
|   | SBMTTW74   | ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG |  | 150,000.00   | 144,766.18   | 122,124.00    |
| * | SBMTTW74   | ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG |  | 505,000.00   | 503,607.01   | 411,150.80    |
|   | SBLYPTW2   | ONCOR ELEC DELIVERY CO LLC CORP 3.8% 06-01-2049    |  | 233,000.00   | 265,325.07   | 192,033.94    |
|   | SBP4FTD1   | ONCOR ELEC FIXED 2.7% DUE 11-15-2051               |  | 921,000.00   | 903,733.69   | 610,991.40    |
|   | SBP4FTD1   | ONCOR ELEC FIXED 2.7% DUE 11-15-2051               |  | 425,000.00   | 417,032.37   | 281,945.00    |
| * | SBP4FTD1   | ONCOR ELEC FIXED 2.7% DUE 11-15-2051               |  | 290,000.00   | 180,223.40   | 192,386.00    |
|   | SBP4FTD1   | ONCOR ELEC FIXED 2.7% DUE 11-15-2051               |  | 801,000.00   | 785,612.79   | 531,383.40    |
|   | SBPX1TR4   | ONCOR ELEC FIXED 4.6% DUE 06-01-2052               |  | 320,000.00   | 286,418.10   | 298,995.20    |
|   | SBPX1TR4   | ONCOR ELEC FIXED 4.6% DUE 06-01-2052               |  | 430,000.00   | 426,144.00   | 401,774.80    |
| * | SBP87B80   | ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041           |  | 299,000.00   | 315,109.09   | 281,065.98    |
|   | S8B87B80   | ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041           |  | 229,000.00   | 234,197.27   | 215,264.58    |
|   | SBGL8899   | ONE GAS INC 4.5% DUE 11-01-2048                    |  | 266,000.00   | 263,365.29   | 235,713.24    |
|   | S8S8K5L3   | ONE GAS INC 4.658% DUE 02-01-2044                  |  | 587,000.00   | 586,994.76   | 533,588.87    |
|   | SBPDRHJ3   | ONEMAIN FIN CORP 7.875% 03-15-2030                 |  | 500,000.00   | 497,065.00   | 514,865.00    |
| * | S8Y5Z8B9   | ONEMAIN HLDGS INC COM                              |  | 731.00       | 25,104.00    | 35,965.20     |
|   | SBMZ6B80   | ONEOK INC 5.55% 11-01-2026                         |  | 75,000.00    | 79,914.50    | 76,317.75     |
|   | SBMZ6B83   | ONEOK INC 5.65% 11-01-2028                         |  | 225,000.00   | 224,379.75   | 232,780.50    |
|   | SBMZ6BMS   | ONEOK INC 5.8% 11-01-2030                          |  | 75,000.00    | 74,853.75    | 78,072.75     |
|   | SBMZ6BMS   | ONEOK INC 5.8% 11-01-2030                          |  | 600,000.00   | 598,830.00   | 624,582.00    |
|   | SBMZ6BW5   | ONEOK INC 6.625% DUE 09-01-2053                    |  | 1,320,000.00 | 1,313,492.40 | 1,483,033.20  |
|   | SBMZ6BW5   | ONEOK INC 6.625% DUE 09-01-2053                    |  | 2,240,000.00 | 2,228,956.80 | 2,516,662.40  |
|   | SBMZ6BW5   | ONEOK INC 6.625% DUE 09-01-2053                    |  | 498,000.00   | 502,154.83   | 559,507.98    |
|   | SBMZ6BW5   | ONEOK INC 6.625% DUE 09-01-2053                    |  | 2,185,000.00 | 2,227,743.82 | 2,454,869.35  |
| * | SBMZ6BW5   | ONEOK INC 6.625% DUE 09-01-2053                    |  | 1,305,000.00 | 1,300,351.57 | 1,466,180.55  |
|   | SBMZ6BW5   | ONEOK INC 6.625% DUE 09-01-2053                    |  | 2,178,392.99 | 2,178,392.99 | 2,441,387.23  |
|   | SBMZ6BW5   | ONEOK INC 6.625% DUE 09-01-2053                    |  | 75,000.00    | 74,630.25    | 84,263.25     |
| * | S2130109   | ONEOK INC COM STK                                  |  | 3,655.00     | 221,353.42   | 256,654.10    |
|   | S2130109   | ONEOK INC COM STK                                  |  | 2,585.00     | 178,827.49   | 181,518.70    |
|   | SBKPYV11   | ONEOK INC NEW 2.75% DUE 09-01-2024                 |  | 584,000.00   | 618,934.88   | 572,413.44    |
|   | SBLYVJ22   | ONEOK INC NEW 3.1% 03-15-2030                      |  | 845,000.00   | 735,164.30   | 759,866.25    |
|   | SBIZ2XCB   | ONEOK INC NEW 4.35% 03-15-2029                     |  | 1,300,000.00 | 1,295,931.00 | 1,263,925.00  |
|   | SBKPY9H7   | ONEOK INC NEW 4.45% DUE 09-01-2049                 |  | 375,000.00   | 293,116.80   | 315,191.25    |
|   | SBDDR183   | ONEOK INC NEW 4.55% DUE 07-15-2028                 |  | 2,600,000.00 | 2,587,992.50 | 2,565,004.00  |
|   | SBDDR183   | ONEOK INC NEW 4.55% DUE 07-15-2028                 |  | 1,829,000.00 | 1,751,582.88 | 1,804,181.66  |
| * | SBF0NYC3   | ONEOK INC NEW 4.95% DUE 07-13-2047                 |  | 35,000.00    | 31,568.25    | 31,466.05     |
|   | SBF0NYC3   | ONEOK INC NEW 4.95% DUE 07-13-2047                 |  | 440,000.00   | 331,584.00   | 395,573.20    |
|   | SBDDR194   | ONEOK INC NEW 5.2% DUE 07-15-2048                  |  | 2,000,000.00 | 2,026,688.62 | 1,880,520.00  |
| * | SBDDR194   | ONEOK INC NEW 5.2% DUE 07-15-2048                  |  | 88,000.00    | 71,238.64    | 82,742.88     |
|   | SBDDR194   | ONEOK INC NEW 5.2% DUE 07-15-2048                  |  | 155,000.00   | 127,672.90   | 145,740.30    |
|   | SBDBK4L1   | ONEOK INC NEW 6% DUE 06-15-2035                    |  | 50,000.00    | 54,844.48    | 51,559.00     |
|   | SBMZ6B86   | ONEOK INC NEW 6.05% 09-01-2033                     |  | 2,190,000.00 | 2,189,474.40 | 2,320,830.60  |
|   | SBM93304   | ONEOK INC NEW 6.35% DUE 01-15-2031 REG             |  | 100,000.00   | 99,736.79    | 106,903.00    |
|   | SBM9KMD1   | ONEOK INC NEW 7.15% DUE 01-15-2051 REG             |  | 910,000.00   | 975,601.69   | 1,046,409.00  |
| * | SBKPYV22   | ONEOK INC NEW FIXED 3.4% 09-01-2029                |  | 1,010,000.00 | 931,854.92   | 931,502.80    |
|   | SBM7H6G3   | ONEOK INC NEW FIXED 4.5% DUE 03-15-2050            |  | 107,000.00   | 75,471.38    | 89,764.52     |
|   | SBM7H6G3   | ONEOK INC NEW FIXED 4.5% DUE 03-15-2050            |  | 95,000.00    | 65,259.30    | 79,644.20     |
|   | SB4MRWJ9   | ONEOK PARTNERS L P 6.125 DUE 02-01-2041            |  | 150,000.00   | 140,667.00   | 156,963.00    |
|   | SB1FJV72   | ONEOK PARTNERS L P 6.65% DUE 10-01-2036            |  | 500,000.00   | 584,875.70   | 545,495.00    |
| * | S2659518   | ONEX CORP SUB-VTG NPV                              |  | 176.00       | 10,912.21    | 12,350.43     |
| * | S2659518   | ONEX CORP SUB-VTG NPV                              |  | 1,102.90     | 68,131.49    | 71,330.55     |
| * | S6660107   | ONO PHARMACEUTICAL NPV                             |  | 971.00       | 20,014.04    | 17,364.65     |
|   | S6660107   | ONO PHARMACEUTICAL NPV                             |  | 14,500.00    | 254,116.88   | 258,774.29    |
| * | SB03D170   | OPEN HOUSE GROUP CO LTD NPV                        |  | 198.00       | 8,465.14     | 5,874.83      |
| * | S2260824   | OPEN TEXT CO COM NPV                               |  | 4,434.00     | 160,413.27   | 187,266.39    |
| * | S2260824   | OPEN TEXT CO COM NPV                               |  | 621.00       | 24,701.55    | 21,536.69     |
|   | SBMYLK57   | ORACLE CORP 1.65% 03-25-2026                       |  | 220,000.00   | 221,049.40   | 205,227.00    |
|   | SBMYLK57   | ORACLE CORP 1.65% 03-25-2026                       |  | 1,644,000.00 | 1,651,276.99 | 1,533,605.40  |
|   | SBMS1B35   | ORACLE CORP 2.5% DUE 04-01-2025 REG                |  | 500,000.00   | 479,425.00   | 484,315.00    |
|   | SBW1TM39   | ORACLE CORP 2.95% DUE 05-15-2025                   |  | 2,480,000.00 | 2,347,662.80 | 2,408,799.20  |
| * | SB03BZV0   | ORACLE CORP 3.25% 11-15-2027                       |  | 803,000.00   | 859,826.52   | 831,323.77    |
|   | SB03BZV0   | ORACLE CORP 3.25% 11-15-2027                       |  | 169,000.00   | 150,070.31   | 160,649.71    |
|   | SBMSM628   | ORACLE CORP 3.6% DUE 04-01-2040 REG                |  | 1,877,000.00 | 1,331,643.82 | 1,504,265.34  |
|   | SBMSM628   | ORACLE CORP 3.6% DUE 04-01-2040 REG                |  | 2,241,000.00 | 1,620,497.56 | 1,795,982.22  |
|   | SBMSM628   | ORACLE CORP 3.6% DUE 04-01-2040 REG                |  | 1,209,000.00 | 1,350,944.74 | 968,916.78    |
|   | SBMSM628   | ORACLE CORP 3.6% DUE 04-01-2040 REG                |  | 3,139,011.41 | 2,550,041.20 | 2,112,661.00  |
|   | SBMSM628   | ORACLE CORP 3.6% DUE 04-01-2040 REG                |  | 2,510,000.00 | 2,490,263.13 | 2,011,564.20  |
|   | SBMSM628   | ORACLE CORP 3.6% DUE 04-01-2040 REG                |  | 1,758,000.00 | 1,695,011.58 | 1,408,896.36  |
|   | SBMS1B02   | ORACLE CORP 3.6% DUE 04-01-2050 REG                |  | 1,435,000.00 | 988,362.76   | 1,063,794.20  |
|   | SBMS1B02   | ORACLE CORP 3.6% DUE 04-01-2050 REG                |  | 1,374,000.00 | 1,460,876.34 | 1,018,573.68  |
|   | SBMS1B02   | ORACLE CORP 3.6% DUE 04-01-2050 REG                |  | 6,997,000.00 | 5,910,185.03 | 5,157,263.24  |
|   | SBMS1B02   | ORACLE CORP 3.6% DUE 04-01-2050 REG                |  | 4,000,000.00 | 4,288,014.00 | 296,528.00    |
|   | SBMS1B02   | ORACLE CORP 3.6% DUE 04-01-2050 REG                |  | 708,000.00   | 741,469.36   | 524,854.56    |
|   | SBMS1B02   | ORACLE CORP 3.6% DUE 04-01-2050 REG                |  | 6,634,000.00 | 6,077,272.72 | 4,917,916.88  |
| * | SBMS1B02   | ORACLE CORP 3.6% DUE 04-01-2050 REG                |  | 1,214,000.00 | 1,211,010.09 | 899,962.48    |
| * | SBMS1B02   | ORACLE CORP 3.6% DUE 04-01-2050 REG                |  | 2,850,000.00 | 2,858,239.63 | 2,112,762.00  |
|   | SBF4ZFF5   | ORACLE CORP 3.8% 11-15-2037                        |  | 275,000.00   | 234,132.25   | 234,481.50    |
|   | SBY7RC20   | ORACLE CORP 3.85% DUE 07-15-2036                   |  | 345,000.00   | 344,956.34   | 301,254.00    |
| * | SBY7RC20   | ORACLE CORP 3.85% DUE 07-15-2036                   |  | 1,574,000.00 | 1,580,025.84 | 1,374,416.80  |
|   | SBW1TM367  | ORACLE CORP 3.9% DUE 05-15-2035                    |  | 64,000.00    | 57,845.79    | 58,842.96     |
| * | SBMYLK55   | ORACLE CORP 3.95% DUE 03-25-2051                   |  | 1,115,000.00 | 865,906.24   | 878,385.85    |
|   | SBMYLK55   | ORACLE CORP 3.95% DUE 03-25-2051                   |  | 1,584,000.00 | 1,508,015.32 | 1,247,859.36  |
|   | SBMYLK55   | ORACLE CORP 3.95% DUE 03-25-2051                   |  | 2,020,000.00 | 1,644,436.11 | 1,591,335.80  |
|   | SB0390R1   | ORACLE CORP 4% 11-15-2047                          |  | 1,370,000.00 | 1,344,071.62 | 1,086,314.10  |
|   | SB0390R1   | ORACLE CORP 4% 11-15-2047                          |  | 1,100,000.00 | 1,222,768.25 | 877,223.00    |
|   | SB0390R1   | ORACLE CORP 4% 11-15-2047                          |  | 100,000.00   | 90,067.34    | 79,293.00     |
|   | SB0390R1   | ORACLE CORP 4% 11-15-2047                          |  | 641,000.00   | 611,403.72   | 508,268.13    |
|   | SB0390R1   | ORACLE CORP 4% 11-15-2047                          |  | 173,000.00   | 177,046.63   | 137,176.89    |
| * | SB0390R1   | ORACLE CORP 4% 11-15-2047                          |  | 1,641,000.00 | 1,674,053.44 | 1,301,198.13  |
| * | SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046                      |  | 1,177,000.00 | 1,168,047.67 | 942,709.92    |
| * | SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046                      |  | 3,435,000.00 | 3,265,175.98 | 2,762,761.60  |
|   | SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046                      |  | 800,000.00   | 799,870.02   | 643,488.00    |
|   | SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046                      |  | 1,300,000.00 | 1,439,389.25 | 1,045,668.00  |
|   | SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046                      |  | 1,600,000.00 | 1,714,571.58 | 1,286,976.00  |
|   | SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046                      |  | 335,000.00   | 238,416.15   | 269,460.60    |
|   | SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046                      |  | 2,940,000.00 | 2,802,071.01 | 2,364,818.40  |
|   | SBY7RD02   | ORACLE CORP 4% DUE 07-15-2046                      |  | 3,220,000.00 | 3,375,803.85 | 2,590,039.20  |
|   | SBW1TM334  | ORACLE CORP 4.125% DUE 05-15-2045                  |  | 1,155,000.00 | 1,060,449.85 | 948,231.90    |
| * | SBW1TM334  | ORACLE CORP 4.125% DUE 05-15-2045                  |  | 880,000.00   | 789,924.93   | 722,462.40    |
| * | SBW1TM334  | ORACLE CORP 4.125% DUE 05-15-2045                  |  | 2,013,000.00 | 1,835,089.00 | 1,652,632.74  |
|   | SBW1TM334  | ORACLE CORP 4.125% DUE 05-15-2045                  |  | 1,008,831.87 | 1,002,000.00 | 799,041.56    |
|   | SBW1TM356  | ORACLE CORP 4.375% DUE 05-15-2055                  |  | 1,100,000.00 | 1,095,401.50 | 915,310.00    |
| * | SBW1TM356  | ORACLE CORP 4.375% DUE 05-15-2055                  |  | 763,000.00   | 693,461.35   | 634,892.30    |
|   | SBW1TM356  | ORACLE CORP 4.375% DUE 05-15-2055                  |  | 117,000.00   | 87,826.05    | 97,355.70     |
|   | SBP4W512   | ORACLE CORP 4.5% DUE 07-08-2044                    |  | 930,000.00   | 930,899.72   | 813,182.70    |
|   | SBP4W512   | ORACLE CORP 4.5% DUE 07-08-2044                    |  | 145,000.00   | 145,745.35   | 126,786.55    |
|   | SBMW5986   | ORACLE CORP 4.65% 05-06-2030                       |  | 190,000.00   | 189,395.80   | 189,285.00    |
|   | SBMW5986   | ORACLE CORP 4.65% 05-06-2030                       |  | 996,000.00   | 989,577.32   | 992,255.04    |
|   | SBMW5986   | ORACLE CORP 4.65% 05-06-2030                       |  | 400,000.00   | 398,728.00   | 398,496.00    |
| * | SBMW5987   | ORACLE CORP 4.9% 02-06-2033                        |  | 1,320,000.00 | 1,310,189.20 | 1,315,710.00  |
|   | SB7FNL7    | ORACLE CORP 5.37% DUE 07-15-2040                   |  | 235,000.00   | 207,791.15   | 215,616.00    |
| * | SB7FNL7    | ORACLE CORP 5.37% DUE 07-15-2                      |  |              |              |               |

|  |            |                                                                |              |              |              |
|--|------------|----------------------------------------------------------------|--------------|--------------|--------------|
|  | SBMSJ813   | ORACLE CORP FIXED 2.95% DUE 04-01-2030                         | 2,795,000.00 | 2,435,571.75 | 2,524,919.15 |
|  | SBMYLXB4   | ORACLE CORP FIXED 3.65% DUE 03-25-2041                         | 474,000.00   | 355,078.69   | 377,346.66   |
|  | SBMYLXB4   | ORACLE CORP FIXED 3.65% DUE 03-25-2041                         | 1,332,000.00 | 1,180,253.91 | 1,060,391.88 |
|  | SBMYLXB4   | ORACLE CORP FIXED 3.65% DUE 03-25-2041                         | 3,277,000.00 | 2,783,204.97 | 2,658,786.93 |
|  | SBMYLXB4   | ORACLE CORP FIXED 3.65% DUE 03-25-2041                         | 3,466,000.00 | 2,842,878.98 | 2,759,247.94 |
|  | SBMYLXB4   | ORACLE CORP FIXED 3.65% DUE 03-25-2041                         | 645,000.00   | 647,076.36   | 513,478.05   |
|  | SBMYLXB4   | ORACLE CORP FIXED 3.65% DUE 03-25-2041                         | 385,000.00   | 286,405.35   | 306,494.65   |
|  | SBMYLXB4   | ORACLE CORP FIXED 3.65% DUE 03-25-2041                         | 924,000.00   | 138,195.77   | 75,587.16    |
|  | SBMS5M639  | ORACLE CORP FIXED 3.85% DUE 04-01-2060                         | 1,385,000.00 | 1,379,979.40 | 1,010,676.05 |
|  | SBMS5M639  | ORACLE CORP FIXED 3.85% DUE 04-01-2060                         | 700,000.00   | 487,305.00   | 510,811.00   |
|  | SBMS5M639  | ORACLE CORP FIXED 3.85% DUE 04-01-2060                         | 1,154,000.00 | 1,082,222.90 | 842,108.42   |
|  | SBMS5M639  | ORACLE CORP FIXED 3.85% DUE 04-01-2060                         | 65,000.00    | 40,391.26    | 47,432.45    |
|  | SBMYLXD6   | ORACLE CORP FIXED 4.1% DUE 03-25-2061                          | 51,000.00    | 39,131.79    | 39,022.14    |
|  | SBMYLXD6   | ORACLE CORP FIXED 4.1% DUE 03-25-2061                          | 689,000.00   | 536,968.97   | 527,181.46   |
|  | SBMYLXD6   | ORACLE CORP FIXED 4.1% DUE 03-25-2061                          | 80,000.00    | 80,075.89    | 61,211.20    |
|  | SBQ69756   | ORACLE CORP FIXED 6.9% DUE 11-09-2052                          | 1,820,000.00 | 1,819,323.62 | 2,137,444.40 |
|  | SBQ69756   | ORACLE CORP FIXED 6.9% DUE 11-09-2052                          | 19,000.00    | 19,350.35    | 22,313.98    |
|  | SBQ69756   | ORACLE CORP FIXED 6.9% DUE 11-09-2052                          | 555,000.00   | 605,788.05   | 651,803.10   |
|  | SBQ69756   | ORACLE CORP FIXED 6.9% DUE 11-09-2052                          | 650,500.50   | 660,500.50   | 763,373.00   |
|  | SBQ69756   | ORACLE CORP FIXED 6.9% DUE 11-09-2052                          | 170,000.00   | 170,404.40   | 199,651.40   |
|  | 56141680   | ORACLE CORP JAPAN NPV                                          | 93.00        | 7,294.05     | 7,170.59     |
|  | 56141680   | ORACLE CORP JAPAN NPV                                          | 1,300.00     | 81,649.97    | 100,234.08   |
|  | 55176177   | ORANGE EURA                                                    | 4,788.00     | 67,177.47    | 54,475.75    |
|  | 5829PT02   | ORANGE NY STEP UP 03-01-2031 02-28-2031                        | 2,500,000.00 | 3,128,468.99 | 3,090,750.00 |
|  | 5BLDCB4    | ORGANON & CO COM                                               | 1,614.00     | 46,160.20    | 23,273.88    |
|  | 5BLDCB4    | ORGANON & CO COM                                               | 2,010.00     | 31,334.27    | 28,984.20    |
|  | 56458001   | ORICA LIMITED NPV                                              | 1,186.00     | 15,531.03    | 12,899.72    |
|  | 56458001   | ORICA LIMITED NPV                                              | 5,662.00     | 6,396.76     | 61,583.65    |
|  | 56648B91   | ORIENTAL LAND CO LTD NPV                                       | 2,810.00     | 69,572.18    | 104,662.43   |
|  | 56214861   | ORIGIN ENERGY LTD NPV                                          | 4,452.00     | 22,683.04    | 25,730.36    |
|  | 5B17N40    | ORION CORPORATION SERB'NPV                                     | 281.00       | 11,296.06    | 12,189.67    |
|  | 56661144   | ORIX CORP NPV                                                  | 2,981.00     | 47,732.81    | 56,160.70    |
|  | 5B1VQ42    | ORIX ASA NOK1.25                                               | 1,825.00     | 15,800.59    | 14,167.71    |
|  | 5B6130C2   | ORLANDO HEALTH INC 4.089% DUE 10-01-2048                       | 820,000.00   | 820,000.00   | 699,415.80   |
|  | 5BT11614   | ORSTED A/S                                                     | 488.00       | 35,585.99    | 27,067.12    |
|  | 56661768   | OSAKA GAS CO LTD NPV                                           | 1,004.00     | 19,461.30    | 20,973.05    |
|  | 52663520   | OSKOSH CORP                                                    | 3,585.00     | 359,500.84   | 388,649.85   |
|  | 52663520   | OSKOSH CORP                                                    | 437.00       | 85,266.66    | 47,375.17    |
|  | 5BMY9B4G8  | OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO                  | 3,225,000.00 | 3,224,793.43 | 2,876,861.25 |
|  | 5BKP3524   | OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO                  | 406,000.00   | 405,948.66   | 326,103.26   |
|  | 5BKP3524   | OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO                  | 1,420,000.00 | 1,456,813.54 | 1,140,558.20 |
|  | 5BMY9P1T1  | OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO                  | 225,000.00   | 209,562.71   | 174,699.00   |
|  | 5BMY9P1T1  | OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO                  | 800,000.00   | 799,865.19   | 621,152.00   |
|  | 5BQ21157   | OTIS WORLDWIDE CORP 2.25% 08-16-2038                           | 1,200,000.00 | 1,195,680.00 | 1,231,788.16 |
|  | 5BKS3158   | OTIS WORLDWIDE CORP COM USDO.01 WI                             | 2,592.00     | 191,344.72   | 231,906.24   |
|  | 5BKS3158   | OTIS WORLDWIDE CORP COM USDO.01 WI                             | 6,884.00     | 480,038.08   | 615,911.48   |
|  | 56267058   | OTSUKA CORP NPV                                                | 275.00       | 9,944.31     | 11,339.02    |
|  | 56267058   | OTSUKA CORP NPV                                                | 900.00       | 33,009.87    | 37,109.52    |
|  | 5B51T493   | OTSUMA HOLDINGS CO LTD                                         | 1,041.00     | 40,600.98    | 39,054.11    |
|  | 5BQF9V20   | OVERSEA-CHINESE BANKING CORPORATION SGDO.5                     | 8,660.00     | 68,564.21    | 85,346.07    |
|  | 5BQF9V20   | OVERSEA-CHINESE BANKING CORPORATION SGDO.5                     | 19,200.00    | 185,013.16   | 189,219.92   |
|  | 5BMR1R45   | OYINTV INC 5.65% 05-15-2028                                    | 2,640,000.00 | 2,635,189.50 | 2,698,053.60 |
|  | 5BMR1R45   | OYINTV INC 5.65% 05-15-2028                                    | 147,000.00   | 148,334.52   | 150,232.53   |
|  | 5BMR1R56   | OYINTV INC 6.25% 07-15-2033                                    | 1,255,000.00 | 1,245,706.01 | 1,300,330.60 |
|  | 5BNSP148   | OYINTV INC 7.1% 07-15-2053                                     | 2,700,000.00 | 2,695,654.07 | 2,976,885.00 |
|  | 5BNSP148   | OYINTV INC 7.1% 07-15-2053                                     | 1,804,000.00 | 1,802,865.18 | 1,989,000.20 |
|  | 5BNSP148   | OYINTV INC 7.1% 07-15-2053                                     | 655,000.00   | 656,916.98   | 722,170.25   |
|  | 5BQ21K86   | OYINTV INC COM USDO.01                                         | 1,646.00     | 74,529.04    | 72,292.32    |
|  | 5B1FW022   | OWENS CORNING NEW COM STK                                      | 566.00       | 53,564.91    | 83,898.18    |
|  | 5B1FW022   | OWENS CORNING NEW COM STK                                      | 1,365.00     | 201,337.50   | 202,333.95   |
|  | 5B5KRV36   | OWENS CORNING NEW FIXED 4.2% DUE 12-01-2024                    | 1,250,000.00 | 1,226,913.81 | 1,234,887.50 |
|  | C691215A7  | OWINT 2004-1 MTG LN ASST BKO CTF 6.63133907-25-2035            | 32,685.37    | 26,756.79    | 31,697.40    |
|  | C1316A6D66 | P/D FHMA SER 2012-75 CL AO 0 DUE 03-25-2042                    | 33,658.33    | 2,976.42     | 29,510.71    |
|  | 5BFSB113   | PA ELEC CO 3.25% DUE 02-15-2028                                | 252,000.00   | 262,442.45   | 255,000.00   |
|  | 5B4TXG4    | PA ELEC CO 6.15% DUE 10-01-2038                                | 800,000.00   | 798,517.07   | 831,728.00   |
|  | 5B4TXG4    | PA ELEC CO 6.15% DUE 10-01-2038                                | 480,000.00   | 558,126.64   | 499,036.80   |
|  | SBMYXXQ5   | PAC GAS & ELEC CO 3.3% DUE 08-01-2040                          | 130,000.00   | 129,419.78   | 95,417.40    |
|  | SBMYXXQ5   | PAC GAS & ELEC CO 3.3% DUE 08-01-2040                          | 260,000.00   | 258,839.56   | 190,834.80   |
|  | SBMYXXQ5   | PAC GAS & ELEC CO 3.3% DUE 08-01-2040                          | 225,000.00   | 197,795.27   | 165,145.50   |
|  | SBMYR011   | PAC GAS & ELEC CO 3.5% DUE 08-01-2050                          | 77,059.69    | 77,059.69    | 655,584.30   |
|  | SBMYR011   | PAC GAS & ELEC CO 3.5% DUE 08-01-2050                          | 70,000.00    | 69,586.44    | 48,561.80    |
|  | SBMYR011   | PAC GAS & ELEC CO 3.5% DUE 08-01-2050                          | 200,000.00   | 186,594.00   | 138,748.00   |
|  | SBMYR011   | PAC GAS & ELEC CO 3.5% DUE 08-01-2050                          | 386,000.00   | 377,754.98   | 263,821.00   |
|  | SBMYR011   | PAC GAS & ELEC CO 3.5% DUE 08-01-2050                          | 2,000,000.00 | 1,955,546.83 | 1,387,480.00 |
|  | SBMYR011   | PAC GAS & ELEC CO 3.5% DUE 08-01-2050                          | 1,375,000.00 | 835,560.00   | 953,892.50   |
|  | SBMYR011   | PAC GAS & ELEC CO 3.5% DUE 08-01-2050                          | 523,000.00   | 340,498.83   | 362,826.02   |
|  | 5BNS93099  | PAC GAS & ELEC CO 4.2% DUE 06-01-2041                          | 150,000.00   | 149,669.23   | 120,496.50   |
|  | 5BNS93099  | PAC GAS & ELEC CO 4.2% DUE 06-01-2041                          | 310,000.00   | 229,778.20   | 249,026.10   |
|  | 5BNS93099  | PAC GAS & ELEC CO 4.2% DUE 06-01-2041                          | 591,000.00   | 589,393.61   | 474,756.21   |
|  | 5BNS93099  | PAC GAS & ELEC CO 4.2% DUE 06-01-2041                          | 685,000.00   | 683,138.11   | 550,267.35   |
|  | 5BNS93099  | PAC GAS & ELEC CO 4.2% DUE 06-01-2041                          | 90,000.00    | 70,401.60    | 72,297.90    |
|  | 5B1GZDW8   | PAC GAS & ELEC CO 6.95% 03-15-2034                             | 179,000.00   | 196,900.00   | 197,356.45   |
|  | 5B1GZDW8   | PAC GAS & ELEC CO 6.95% 03-15-2034                             | 1,430,000.00 | 1,428,425.00 | 1,576,646.50 |
|  | SBMYQX42   | PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027                    | 138,000.00   | 117,659.45   | 124,556.04   |
|  | SBMYQX42   | PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027                    | 3,590,000.00 | 3,200,020.56 | 3,240,262.20 |
|  | SBMYQX42   | PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027                    | 700,000.00   | 698,698.00   | 631,806.00   |
|  | SBMYQX42   | PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027                    | 520,000.00   | 519,321.25   | 469,341.60   |
|  | 5BDR3RMB   | PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026                   | 700,000.00   | 722,683.50   | 663,250.00   |
|  | 5BDR3RMB   | PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026                   | 439,000.00   | 469,730.00   | 415,252.50   |
|  | 5BDR3RMB   | PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026                   | 300,000.00   | 279,600.00   | 284,250.00   |
|  | 5BMYV688   | PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026                   | 1,600,000.00 | 1,495,728.00 | 1,532,976.00 |
|  | 5BMYV688   | PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026                   | 700,000.00   | 731,623.79   | 670,677.00   |
|  | 5BMYV688   | PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026                   | 700,000.00   | 697,353.36   | 654,206.00   |
|  | 5BMYV688   | PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026                   | 804,000.00   | 848,452.79   | 800,800.00   |
|  | 5BMTCT710  | PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028                   | 400,000.00   | 378,141.67   | 374,400.00   |
|  | 5BMTCT710  | PAC GAS & ELEC CO FIXED 3.75% DUE 07-01-2028                   | 350,000.00   | 339,966.25   | 327,600.00   |
|  | 5BMYV6C9   | PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040                    | 659,000.00   | 581,649.05   | 557,883.04   |
|  | 5BMYV6C9   | PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040                    | 2,442,000.00 | 2,074,717.68 | 2,067,299.52 |
|  | 5BMYV6C9   | PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040                    | 3,486,000.00 | 2,486,829.47 | 2,951,108.16 |
|  | 5BMYV6C9   | PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040                    | 1,711,000.00 | 1,860,512.73 | 1,448,464.16 |
|  | 5BMYV6C9   | PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040                    | 89,000.00    | 99,887.13    | 75,343.84    |
|  | 5BMTCT611  | PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030                   | 200,000.00   | 226,046.00   | 190,684.00   |
|  | 5BMTCT611  | PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030                   | 922,000.00   | 1,020,708.22 | 879,053.24   |
|  | 5BMTCT611  | PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030                   | 690,000.00   | 613,623.80   | 657,859.80   |
|  | 5BMTCT6G8  | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050                   | 470,000.00   | 399,555.14   | 403,852.00   |
|  | 5BMTCT6G8  | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050                   | 555,000.00   | 485,924.58   | 476,889.30   |
|  | 5BMTCT6G8  | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050                   | 1,000,000.00 | 988,239.32   | 859,260.00   |
|  | 5BMTCT6G8  | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050                   | 2,445,000.00 | 2,211,219.39 | 2,100,890.70 |
|  | 5BMTCT6G8  | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050                   | 821,000.00   | 761,253.50   | 821,170.98   |
|  | 5BMTCT6G8  | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050                   | 2,914,000.00 | 3,174,351.44 | 2,503,883.64 |
|  | 5BMTCT6G8  | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050                   | 1,866,000.00 | 2,037,437.45 | 1,603,379.16 |
|  | 5BQ2XH05   | PAC GAS & ELEC CO FIXED 5.9% DUE 06-15-2032                    | 470,000.00   | 463,709.79   | 478,633.90   |
|  | 5BMYR156   | PAC LIFE GLOBAL TPG I MEDIUM TERM 06-24-2025                   | 1,000,000.00 | 1,007,912.16 | 948,030.00   |
|  | 5BMYQ707   | PAC LIFE GLOBAL TPG I MEDIUM TERM TRANCHE # TR 00772 1.45% 01- | 300,000.00   | 824,544.00   | 782,757.00   |
|  | 5BZ3CYH2   | PAC LIFE INS CO 4.3% 10-24-2067                                | 190,000.00   | 189,849.03   | 151,067.10   |
|  | 5BZ3CYH2   | PAC LIFE INS CO 4.3% 10-24-2067                                | 1,610,000.00 | 1,609,944.20 | 1,280,094.90 |
|  | 5BZ3CYH2   | PAC LIFE INS CO 4.3% 10-24-2067                                | 1,000,000.00 | 999,205.41   | 795,090.00   |
|  | 5BZ3CYH2   | PAC LIFE INS CO 4.3% 10-24-2067                                | 687,000.00   | 686,454.11   | 546,226.83   |
|  | 5BMYV7E3   | PAC NATL FIN TPT 4.75% 22/03/2028                              | 500,000.00   | 486,161.52   | 468,595.00   |
|  | 52656861   | PACCAR INC COM                                                 | 4,500.00     | 34,932.76    | 439,425.00   |
|  | 52656861   | PACCAR INC COM                                                 | 3,261.00     | 21,549.68    | 318,436.65   |
|  | 5B818017   | PACIFIC CENTURY PR HKDO 50                                     | 3.00         | 0.87         | 0.09         |
|  | 5B8NWDV3   | PACIFIC GAS & ELEC CO 15T MTG BD 3% 06-15-2028                 | 300,000.00   | 268,843.97   | 273,627.00   |
|  | 5B8NWDV3   | PACIFIC GAS & ELEC CO 15T MTG BD 3% 06-15-2028                 | 380,000.00   | 377,419.40   | 346,594.20   |
|  | 5B8P8D62   | PACIFIC GAS & ELEC CO 15T MTG BD 4.2% 03-01-2029               | 171,000.00   | 161,210.25   | 162,027.63   |
|  | 5B8P37V8   | PACIFIC GAS & ELEC CO 15T MTG BD 4.4% 03-01-2032               | 4,075,000.00 | 3,757,451.29 | 3,774,265.00 |
|  | 5B8P37V8   | PACIFIC GAS & ELEC CO 15T MTG BD 4.4% 03-01-2032               | 400,000.00   | 398,772.00   | 370,480.00   |
|  | 5BMYXXW1   | PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG       | 360,000.00   | 359,700.44   | 297,806.40   |
|  | 5BMYXXW1   | PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG       | 260,000.00   | 260,796.51   | 215,828.00   |
|  | 5BMYXXW1   | PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG       | 670,000.00   | 669,442.49   | 554,250.80   |
|  | 5BQ24Y23   | PACIFIC GAS & ELEC CO 3.95% 12-01-2047                         | 400,000.00   | 416,203.08   | 294,920.00   |
|  | 5BQ24Y23   | PACIFIC GAS & ELEC CO 3.95% 12-01-2047                         | 100,000.00   | 96,812.00    | 73,730.00    |
|  | 5BQ24Y23   | PACIFIC GAS & ELEC CO 3.95% 12-01-2047                         | 644,000.00   |              |              |

|   |                                                       |                                                                   |              |               |               |
|---|-------------------------------------------------------|-------------------------------------------------------------------|--------------|---------------|---------------|
|   | SBBK3J5                                               | PACIFIC GAS & ELEC CO 4.6% 06-15-2043                             | 615,000.00   | 431,379.45    | 507,854.70    |
|   | SBBK3J5                                               | PACIFIC GAS & ELEC CO 4.6% 06-15-2043                             | 424,000.00   | 297,406.32    | 350,130.72    |
| * | SBI27Z80                                              | PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044                        | 10,000.00    | 8,366.70      | 8,387.30      |
|   | SBI27Z80                                              | PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044                        | 559,000.00   | 455,864.76    | 468,850.07    |
|   | SBI27Z80                                              | PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044                        | 87,000.00    | 90,717.51     | 72,969.51     |
|   | SBI27Z80                                              | PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044                        | 410,000.00   | 333,098.96    | 343,879.30    |
| * | SBP937W9                                              | PACIFIC GAS & ELEC CO 5.25% 03-01-2052                            | 561,000.00   | 558,999.91    | 501,253.50    |
|   | SBP937W9                                              | PACIFIC GAS & ELEC CO 5.25% 03-01-2052                            | 800,000.00   | 797,147.82    | 714,800.00    |
| * | SBPY54T1                                              | PACIFIC GAS & ELEC CO 6.1% 01-15-2029                             | 3,073,770.25 | 3,073,770.25  | 3,181,979.25  |
|   | SBPY54T1                                              | PACIFIC GAS & ELEC CO 6.1% 01-15-2029                             | 550,000.00   | 541,942.98    | 569,134.50    |
|   | SBPY54T1                                              | PACIFIC GAS & ELEC CO 6.1% 01-15-2029                             | 3,190,000.00 | 3,113,177.40  | 3,300,980.10  |
|   | SBNNMQX8                                              | PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033                        | 630,000.00   | 638,355.70    | 603,870.70    |
|   | SBNNMQX8                                              | PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033                        | 2,775,000.00 | 2,829,485.92  | 2,880,144.75  |
| * | SNB782Q6                                              | PACIFIC GAS & ELEC CO 6.7% 04-01-2053                             | 505,000.00   | 503,170.25    | 550,455.05    |
|   | SNB782Q6                                              | PACIFIC GAS & ELEC CO 6.7% 04-01-2053                             | 60,000.00    | 58,581.55     | 65,400.60     |
|   | SNB782Q6                                              | PACIFIC GAS & ELEC CO 6.7% 04-01-2053                             | 830,000.00   | 827,020.30    | 904,708.30    |
|   | SNB782Q6                                              | PACIFIC GAS & ELEC CO 6.7% 04-01-2053                             | 1,000,000.00 | 996,410.00    | 1,090,010.00  |
|   | SBNNMQV6                                              | PACIFIC GAS & ELEC CO 6.75% 01-15-2053                            | 39,000.00    | 174,454.20    | 196,617.60    |
| * | SBNNMQV6                                              | PACIFIC GAS & ELEC CO 6.75% 01-15-2053                            | 1,170,000.00 | 96,149.49     | 42,600.48     |
|   | SBNNMQV6                                              | PACIFIC GAS & ELEC CO 6.75% 01-15-2053                            | 1,170,000.00 | 1,141,542.30  | 1,278,014.40  |
| * | SBNNMQV6                                              | PACIFIC GAS & ELEC CO 6.75% 01-15-2053                            | 1,080,000.00 | 1,075,170.45  | 1,179,705.60  |
|   | SBNNMQV6                                              | PACIFIC GAS & ELEC CO 6.75% 01-15-2053                            | 200,000.00   | 199,000.00    | 218,464.00    |
|   | SBI35JF8                                              | PACIFIC GAS & ELECTRIC 4.3% 03-15-2045                            | 125,000.00   | 97,478.75     | 98,068.75     |
|   | SBTMTTC9                                              | PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042                        | 170,000.00   | 110,242.41    | 125,392.00    |
|   | SBTMTTC9                                              | PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042                        | 130,000.00   | 126,090.90    | 95,888.00     |
|   | SBLPHDN6                                              | PACIFIC GAS 4.65% 08-01-2028                                      | 900,000.00   | 897,444.00    | 863,919.00    |
|   | SBLPHDN6                                              | PACIFIC GAS 4.65% 08-01-2028                                      | 681,000.00   | 755,038.65    | 603,698.71    |
|   | SBNVVF08                                              | PACIFIC LIFE CORP SR MT 144A 4.4% 09-15-2052                      | 330,000.00   | 329,511.60    | 330,481.80    |
|   | SBL96VC4                                              | PACIFICORP 2.7% DUE 09-15-2030                                    | 295,000.00   | 236,844.00    | 229,482.05    |
| * | SBL96VC4                                              | PACIFICORP 2.7% DUE 09-15-2030                                    | 400,000.00   | 336,312.00    | 348,388.00    |
|   | SBL544T0                                              | PACIFICORP 2.9% 06-15-2052 USD                                    | 1,533,000.00 | 1,386,970.51  | 990,747.24    |
|   | SBF2XW10                                              | PACIFICORP 4.125% DUE 01-15-2049                                  | 1,416,000.00 | 1,421,406.86  | 1,152,156.72  |
|   | SBF2XW10                                              | PACIFICORP 4.125% DUE 01-15-2049                                  | 878,000.00   | 990,248.70    | 714,402.26    |
|   | SBNHCANB                                              | PACIFICORP 4.15% 02-15-2050                                       | 548,000.00   | 495,158.62    | 445,825.40    |
|   | SBOBF1F9                                              | PACIFICORP 5.25% DUE 06-15-2035                                   | 197,000.00   | 223,027.51    | 197,734.81    |
| * | SBPCP291                                              | PACIFICORP 5.35% DUE 12-01-2053                                   | 127,000.00   | 124,818.26    | 122,459.75    |
|   | SBNBXRB5                                              | PACIFICORP 5.5% 05-15-2054                                        | 970,000.00   | 969,573.20    | 954,557.60    |
|   | SBNBXRB5                                              | PACIFICORP 5.5% 05-15-2054                                        | 87,200.00    | 86,961.72     | 85,614.96     |
|   | SBNBXRB5                                              | PACIFICORP 5.5% 05-15-2054                                        | 1,000,000.00 | 995,560.00    | 984,080.00    |
|   | SZ8253J0                                              | PACIFICORP 6.25% DUE 10-15-2037                                   | 1,220,000.00 | 1,616,344.14  | 1,310,511.80  |
|   | SZ8253J0                                              | PACIFICORP 6.25% DUE 10-15-2037                                   | 1,115,000.00 | 1,315,206.82  | 1,197,721.85  |
|   | SBL96V77                                              | PACIFICORP FIXED 3.3% DUE 03-15-2051                              | 192,000.00   | 198,006.16    | 133,824.00    |
|   | SBL96V77                                              | PACIFICORP FIXED 3.3% DUE 03-15-2051                              | 900,000.00   | 893,139.87    | 627,300.00    |
|   | SBOGRK46                                              | PACKAGING CORP AMER 5.1% 12-01-2033                               | 150,000.00   | 149,886.00    | 157,923.80    |
|   | SBOGRK46                                              | PACKAGING CORP AMER 5.7% 12-01-2033                               | 700,000.00   | 699,468.00    | 736,974.00    |
|   | SBOGRK46                                              | PACKAGING CORP AMER 5.7% 12-01-2033                               | 940,000.00   | 939,285.60    | 989,650.80    |
| * | SZ504566                                              | PACKAGING CORP AMER COM ISIN US6991561090                         | 557.00       | 80,010.07     | 90,740.87     |
|   | SBOGTWY9                                              | PACKAGING CORP FIXED 3.05% DUE 10-01-2051                         | 570,000.00   | 569,960.58    | 599,478.60    |
|   | SBOGTWY9                                              | PACKAGING CORP FIXED 3.05% DUE 10-01-2051                         | 512,000.00   | 509,362.36    | 588,830.08    |
|   | SBKMKK76                                              | PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049                    | 121,000.00   | 88,563.61     | 99,950.84     |
|   | C994X4995                                             | PACVEN WALDEN VENTURES IV                                         | 3,734,527.53 | 3,734,527.53  | 127,178.96    |
|   | C994X5992                                             | PACVEN WALDEN VENTURES V                                          | 1.00         | 1.00          | 11,961,589.00 |
|   | S30232J1                                              | PAGE GROUP PLC ORD GBP001                                         | 39,603.00    | 228,532.97    | 245,866.18    |
| * | SBN782Q4                                              | PALANTIR TECHNOLOGIES INC CL A CL A                               | 12,007.00    | 130,449.38    | 206,160.19    |
|   | SBN782Q4                                              | PALANTIR TECHNOLOGIES INC CL A CL A                               | 2,870.00     | 5,606.02      | 49,277.90     |
|   | SBN72MX0                                              | PALO ALTO NETWORKS INC COM USD0.0001                              | 1,757.00     | 362,552.78    | 518,104.16    |
| * | SBN72MX0                                              | PALO ALTO NETWORKS INC COM USD0.0001                              | 1,897.00     | 374,046.22    | 559,387.36    |
|   | SZ669272                                              | PAN AMER SILVER COM NPV                                           | 907.00       | 20,322.59     | 14,878.21     |
| * | SZ669272                                              | PAN AMER SILVER COM NPV                                           | 5,957.00     | 130,172.58    | 97,717.21     |
|   | SSAYPKAU                                              | PAN ELECTRIC INDUSTRIES -SG(0.50)                                 | 131,000.00   | -             | -             |
| * | SZ626961                                              | PAN PACIFIC INTERNATIONAL HOLDINGS CORP                           | 1,017.00     | 16,307.21     | 24,267.19     |
|   | C698299B52                                            | PANAMA REP 4.5% 01-19-2063                                        | 562,000.00   | 401,983.69    | 368,216.78    |
|   | C698299B52                                            | PANAMA REP 4.5% 01-19-2063                                        | 83,000.00    | 595,79.25     | 54,380.77     |
|   | C698299V5                                             | PANAMA/REPUBLIC OFI 6.853% 03-28-2054                             | 428,000.00   | 411,188.16    | 400,154.32    |
|   | C698299V5                                             | PANAMA/REPUBLIC OFI 6.853% 03-28-2054                             | 755,000.00   | 700,987.30    | 705,879.00    |
|   | C698299V5                                             | PANAMA/REPUBLIC OFI 6.853% 03-28-2054                             | 200,000.00   | 200,000.00    | 186,988.00    |
| * | S6572707                                              | PANASONIC HOLDINGS CORP NPV                                       | 5,722.00     | 52,114.73     | 56,680.19     |
|   | S6572707                                              | PANASONIC HOLDINGS CORP NPV                                       | 71,000.00    | 90,560.27     | 77,235.22     |
| * | S64XK7X8                                              | PANCANADIAN PETE 7.2% DUE 11-01-2031                              | 218.00       | 18,540.82     | 30,146.27     |
|   | S64XK7X8                                              | PANCANADIAN PETE 7.2% DUE 11-01-2031                              | 218.00       | 18,540.82     | 30,146.27     |
|   | C994X6090                                             | PANTHEON GLOBAL SECONDARY FUND II                                 | 9,929,760.17 | 9,929,760.17  | 1,084,499.61  |
|   | C994X7998                                             | PANTHEON GLOBAL SECONDARY FUND III B, LP                          | 1.00         | 1.00          | 817,946.00    |
|   | C994X8996                                             | PANTHEON GLOBAL SECONDARY FUND IV, L.P.                           | 70,932.20    | 70,932.20     | 4,007,873.00  |
|   | C994X8996                                             | PANTHEON GLOBAL SECONDARY FUND IV, L.P.                           | 5,782,308.00 | 5,782,308.00  | 924,603.77    |
|   | C994X9992                                             | PANTHEON GLOBAL SECONDARY FUND V LP                               | 4,370,868.75 | 4,370,868.75  | 17,669,996.09 |
|   | C699149AM2                                            | PARAGUAY (REPUBLIC OF) 21/08/2033 5.85% DUE 08-21-2033/07-12-2031 | 235,000.00   | 234,974.15    | 239,100.75    |
| * | SBMXHH11                                              | PARAMOUNT GLOBAL 6.375% 03-30-2062                                | 75,000.00    | 60,337.50     | 67,457.25     |
| * | SBMXHH11                                              | PARAMOUNT GLOBAL 6.375% 03-30-2062                                | 2,115,000.00 | 2,115,000.00  | 1,902,294.45  |
| * | SBMXHH11                                              | PARAMOUNT GLOBAL 6.375% 03-30-2062                                | 1,469,000.00 | 1,469,000.00  | 1,321,262.67  |
| * | SBLTNT77                                              | PARAMOUNT GLOBAL COM USD0.0001 CL A                               | 421.00       | 1,131.06      | 825.72        |
| * | SBDV8Z25                                              | PARAMOUNT GLOBAL FIXED 6.25% DUE                                  | 4,189,000.00 | 4,269,782.57  | 3,679,114.92  |
| * | SBLTNT7R9                                             | PARAMOUNT GLOBAL COM USD0.0001 CL B                               | 3,673.00     | 82,117.04     | 54,323.67     |
| * | SBYVMV0V0                                             | PARK HOTELS & RESORTS INC COM                                     | 11,825.00    | 164,605.23    | 180,922.50    |
| * | SBYVMV0V0                                             | PARK HOTELS & RESORTS INC COM                                     | 1,832.00     | 19,985.13     | 21,144.60     |
| * | SZ671501                                              | PARKER-HANNIFIN CORP COM                                          | 824.00       | 244,234.38    | 381,920.30    |
|   | SZ671501                                              | PARKER-HANNIFIN CORP COM                                          | 744.00       | 279,865.47    | 342,760.80    |
|   | SBMQ7GZ5                                              | PARKER-HANNIFIN FIXED 4.25% DUE 09-15-2027                        | 1,820,000.00 | 1,805,423.13  | 1,804,857.60  |
| * | SBLPHPV8                                              | PARKLAND CORP - COM NPV                                           | 2,317.00     | 74,911.31     | 75,048.59     |
| * | SBLPHPV8                                              | PARKLAND CORP - COM NPV                                           | 375.00       | 13,006.85     | 12,146.41     |
| * | SBL19Q50                                              | PARTNERS GROUP HLG CHFO.01 (REGD)                                 | 58.00        | 56,305.80     | 83,590.57     |
|   | SBL19Q50                                              | PARTNERS GROUP HLG CHFO.01 (REGD)                                 | 351.00       | 356,048.13    | 505,867.05    |
|   | SBK87213                                              | PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060                 | 878,000.00   | 883,220.40    | 629,534.78    |
|   | SBK8J633                                              | PATTERSON-UTI ENERGY INC 5.15% DUE 11-15-2029 REG                 | 375,000.00   | 339,082.50    | 358,083.75    |
|   | SBNJMU82                                              | PATTERSON-UTI ENERGY INC 1.15% 10-01-2033                         | 1,195,000.00 | 1,204,733.90  | 1,270,392.55  |
|   | SBNJMU82                                              | PATTERSON-UTI ENERGY INC 1.15% 10-01-2033                         | 830,000.00   | 796,973.60    | 777,054.30    |
|   | SZ674458                                              | PAYCHEX INC COM                                                   | 2,445.00     | 299,816.19    | 291,223.95    |
| * | SZ674458                                              | PAYCHEX INC COM                                                   | 2,030.00     | 241,205.17    | 241,793.30    |
| * | SBL95MY0                                              | PAYCOM SOFTWARE INC COM                                           | 312.00       | 81,463.01     | 64,496.64     |
| * | SBL95MY0                                              | PAYCOM SOFTWARE INC COM                                           | 452.00       | 10,266.36     | 9,758.68      |
| * | SBL95MY0                                              | PAYCOM SOFTWARE INC COM                                           | 275.00       | 45,026.88     | 45,333.75     |
|   | SBP5H680                                              | PAYPAL HDGS INC 5.05% 06-01-2052                                  | 320,000.00   | 318,973.66    | 324,326.40    |
|   | C70450YAN3                                            | PAYPAL HDGS INC 5.25% 06-01-2062                                  | 170,000.00   | 157,389.80    | 169,806.20    |
| * | C70450YAN3                                            | PAYPAL HDGS INC 5.25% 06-01-2062                                  | 117,000.00   | 118,338.00    | 116,866.62    |
|   | C70450YAN3                                            | PAYPAL HDGS INC 5.25% 06-01-2062                                  | 110,000.00   | 102,109.70    | 109,874.60    |
|   | C70450YAN3                                            | PAYPAL HDGS INC 5.25% 06-01-2062                                  | 272,000.00   | 272,173.26    | 271,689.92    |
| * | SBYW36M8                                              | PAYPAL HDGS INC COM                                               | 6,927.00     | 488,212.67    | 425,387.07    |
|   | SBYW36M8                                              | PAYPAL HDGS INC COM                                               | 7,687.00     | 505,097.45    | 472,058.67    |
|   | C70450YAH6                                            | PAYPAL HDGS INC FIXED 2.3% DUE 06-01-2030                         | 1,650,000.00 | 1,490,023.62  | 1,445,317.50  |
|   | C70450YAJ2                                            | PAYPAL HDGS INC FIXED 3.25% DUE 06-01-2050                        | 310,000.00   | 308,903.39    | 232,707.70    |
| * | C70450YAJ2                                            | PAYPAL HDGS INC FIXED 3.25% DUE 06-01-2050                        | 38,000.00    | 40,178.71     | 38,525.46     |
|   | C70450YAJ2                                            | PAYPAL HDGS INC FIXED 3.25% DUE 06-01-2050                        | 1,190,000.00 | 1,092,279.68  | 893,297.30    |
|   | S6574071                                              | PCCV LIMITED NPV                                                  | 26.00        | 19.88         | 13.85         |
|   | SBMXKWDH4                                             | PEACEHEALTH 3.218% DUE 11-15-2050                                 | 435,000.00   | 309,328.90    | 284,455.20    |
|   | SBK07670                                              | PEACEHEALTH 4.787% DUE 11-15-2048                                 | 290,000.00   | 290,000.00    | 253,784.80    |
| * | S6577608                                              | PEARSON ORD GBP0.25                                               | 1,655.00     | 18,358.87     | 20,342.64     |
|   | SBMWPCX3                                              | PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051                  | 696,000.00   | 604,532.89    | 469,152.72    |
|   | SBMWPCX3                                              | PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051                  | 357,000.00   | 356,653.68    | 240,642.99    |
|   | SBMWPCX3                                              | PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051                  | 310,000.00   | 310,164.71    | 208,961.70    |
| * | SBMWPCX3                                              | PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051                  | 264,000.00   | 263,743.90    | 177,954.48    |
|   | SBNVTR01                                              | PECO ENERGY CO 1ST & REF MTG BD 3.05% 09-15-2051                  | 420,000.00   | 429,575.20    | 286,645.20    |
|   | SBLKMSL1                                              | PECO ENERGY CO 3% DUE 09-15-2049                                  | 158,000.00   | 158,797.76    | 114,598.40    |
|   | SBLKMSL1                                              | PECO ENERGY CO 3% DUE 09-15-2049                                  | 385,000.00   | 382,107.10    | 275,542.00    |
| * | SBLKMSL1                                              | PECO ENERGY CO 3% DUE 09-15-2049                                  | 390,000.00   | 415,614.01    | 279,333.60    |
|   | SBC5ZM95                                              | PECO ENERGY CO 4.15% DUE 10-01-2044                               | 275,000.00   | 274,155.24    | 260,622.25    |
| * | SBYVKNV2                                              | PECO ENERGY CO FIXED 3.7% 09-15-2047                              | 445,000.00   | 463,174.84    | 361,041.85    |
|   | C693304AW7                                            | PECO ENERGY CO FIXED 3.9% DUE 03-01-2048                          | 300,000.00   | 234,249.00    | 254,829.00    |
| * | SBP8RR70                                              | PECO ENERGY CO FIXED 4.375% DUE 08-15-2052                        | 653,000.00   | 620,822.09    | 589,978.97    |
|   | SZ678739                                              | PEGASUS GOLD INC COM                                              | 34,778.00    | 4.17          | 3.96          |
|   | SZ679860                                              | PEGASUS SYSTEMS INC COM                                           | 1,343.00     | 60,970.96     | 65,618.98     |
| * | SZ679860                                              | PEGASUS SYSTEMS INC COM                                           | 362.00       | 12,412.55     | 12,801.32     |
| * | SBI7WJ52                                              | PELITON INTERACTIVE INC                                           | 2,218.00     | 18,651.60     | 13,507.62     |
| * | SBP4TP28                                              | PEMBINA PIPELINE CORPORATION COMMON STOCK                         | 8,996.00     | 275,309.32    | 311,237.31    |
| * | SBP4TP28                                              | PEMBINA PIPELINE CORPORATION COMMON STOCK                         | 1,425.00     | 47,359.98     | 49,301.15     |
|   | Pending foreign exchange purchases: Australian dollar |                                                                   | 0            | 7,747,719.52  | 8,055,901.95  |
|   | Pending foreign exchange purchases: Australian dollar |                                                                   | 0            | 49,247,629.29 | 596,615.14    |
|   | Pending foreign exchange purchases: Australian dollar |                                                                   | 0            | 4,667,163.70  | 4,847,195.24  |
|   | Pending foreign exchange purchases: Australian dollar |                                                                   | 0            | 3,287,751.50  | 3,413,517.78  |
|   | Pending foreign exchange purchases: Australian dollar |                                                                   | 0            | 5,389,802.60  | 5,598,169.15  |
|   | Pending foreign exchange purchases: Australian dollar |                                                                   | 0            | 5,783,650.40  | 6,007,791.29  |
|   | Pending foreign exchange purchases: Australian dollar |                                                                   | 0            | 4,602,171.00  | 4,778,924.89  |
|   | Pending foreign exchange purchases: Australian dollar |                                                                   | 0            | 25,830,373.02 | 26,830,249.72 |
|   | Pending foreign exchange purchases: Australian dollar |                                                                   | 0            | 6,495,453.05  | 6,485,683.78  |
|   |                                                       |                                                                   |              |               |               |



|                                                            |   |               |               |
|------------------------------------------------------------|---|---------------|---------------|
| Pending foreign exchange purchases: Australian dollar      | 0 | 7,291,001.16  | 7,373,198.40  |
| Pending foreign exchange purchases: Australian dollar      | 0 | 4,080,154.80  | 4,096,221.33  |
| Pending foreign exchange purchases: Australian dollar      | 0 | 4,078,953.00  | 4,096,221.33  |
| Pending foreign exchange purchases: Australian dollar      | 0 | 4,963,312.34  | 4,983,735.95  |
| Pending foreign exchange purchases: Australian dollar      | 0 | 4,083,454.80  | 4,096,221.33  |
| Pending foreign exchange purchases: Australian dollar      | 0 | 5,665,364.00  | 6,827,035.55  |
| Pending foreign exchange purchases: Brazilian real         | 0 | 30,480,806.66 | 30,916,630.05 |
| Pending foreign exchange purchases: Brazilian real         | 0 | 2,024,019.10  | 2,118,725.51  |
| Pending foreign exchange purchases: Brazilian real         | 0 | 611,208.93    | 639,691.33    |
| Pending foreign exchange purchases: Brazilian real         | 0 | 637,862.60    | 640,473.56    |
| Pending foreign exchange purchases: Brazilian real         | 0 | 536,900.96    | 542,534.50    |
| Pending foreign exchange purchases: Brazilian real         | 0 | 2,807,189.31  | 2,956,067.17  |
| Pending foreign exchange purchases: British pound sterling | 0 | 878,475.22    | 892,438.02    |
| Pending foreign exchange purchases: British pound sterling | 0 | 66,288.92     | 66,290.00     |
| Pending foreign exchange purchases: British pound sterling | 0 | 879,656.47    | 892,438.02    |
| Pending foreign exchange purchases: British pound sterling | 0 | 9,077,384.88  | 9,179,362.45  |
| Pending foreign exchange purchases: British pound sterling | 0 | 14,565,841.35 | 14,661,481.69 |
| Pending foreign exchange purchases: British pound sterling | 0 | 9,477,978.00  | 9,561,835.88  |
| Pending foreign exchange purchases: British pound sterling | 0 | 10,864,727.44 | 10,964,238.48 |
| Pending foreign exchange purchases: British pound sterling | 0 | 9,474,975.75  | 9,561,835.88  |
| Pending foreign exchange purchases: British pound sterling | 0 | 11,146,743.52 | 11,219,220.77 |
| Pending foreign exchange purchases: British pound sterling | 0 | 3,307,822.13  | 3,307,322.97  |
| Pending foreign exchange purchases: British pound sterling | 0 | 6,700.44      | 6,707.34      |
| Pending foreign exchange purchases: British pound sterling | 0 | 195,908.55    | 196,193.28    |
| Pending foreign exchange purchases: British pound sterling | 0 | 188,479.12    | 188,556.80    |
| Pending foreign exchange purchases: British pound sterling | 0 | 10,258,742.50 | 10,246,070.18 |
| Pending foreign exchange purchases: British pound sterling | 0 | 634,389.50    | 637,433.46    |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 11,589,510.78 | 11,720,675.59 |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 6,3875.00     | 65,727.47     |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 11,567,078.00 | 11,576,764.64 |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 5,000,000.00  | 5,005,667.84  |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 5,000,000.00  | 5,003,620.53  |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 6,317,744.00  | 6,317,959.96  |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 6,000,000.00  | 6,005,831.08  |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 7,870,481.00  | 7,923,871.62  |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 10,000,000.00 | 10,121,131.81 |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 10,892,010.00 | 11,024,701.21 |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 2,058,472.00  | 2,089,972.50  |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 8,308.00      | 38,323.97     |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 8,000,000.00  | 8,052,994.88  |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 5,000,000.00  | 5,053,942.68  |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 9,000,000.00  | 9,097,556.28  |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 10,780,824.00 | 10,897,857.04 |
| Pending foreign exchange purchases: Canadian dollar        | 0 | 4,000,000.00  | 4,042,972.40  |
| Pending foreign exchange purchases: Chilean peso           | 0 | 9,170,899.87  | 10,510,668.26 |
| Pending foreign exchange purchases: Chilean peso           | 0 | 4,349.70      | 4,361.54      |
| Pending foreign exchange purchases: Chilean peso           | 0 | 7,310,545.66  | 7,389,881.36  |
| Pending foreign exchange purchases: Colombian peso         | 0 | 2,177,623.38  | 24,397,517.52 |
| Pending foreign exchange purchases: Czech koruna           | 0 | 10,192,452.33 | 10,293,902.67 |
| Pending foreign exchange purchases: Danish krone           | 0 | 1,273,943.44  | 1,273,813.29  |
| Pending foreign exchange purchases: Euro                   | 0 | 9,117,437.52  | 9,119,054.61  |
| Pending foreign exchange purchases: Euro                   | 0 | 10,771.33     | 10,744.22     |
| Pending foreign exchange purchases: Euro                   | 0 | 10,172,673.78 | 10,349,442.06 |
| Pending foreign exchange purchases: Euro                   | 0 | 15,497,178.40 | 15,740,020.84 |
| Pending foreign exchange purchases: Euro                   | 0 | 10,818,492.14 | 11,147,339.20 |
| Pending foreign exchange purchases: Euro                   | 0 | 10,953,730.70 | 11,384,986.98 |
| Pending foreign exchange purchases: Euro                   | 0 | 3,587,778.18  | 3,740,836.26  |
| Pending foreign exchange purchases: Euro                   | 0 | 5,841,282.49  | 6,090,477.24  |
| Pending foreign exchange purchases: Euro                   | 0 | 10,163,867.12 | 10,207,801.44 |
| Pending foreign exchange purchases: Euro                   | 0 | 3,663,918.88  | 3,758,151.04  |
| Pending foreign exchange purchases: Hong Kong dollar       | 0 | 323,599.84    | 323,597.32    |
| Pending foreign exchange purchases: Hong Kong dollar       | 0 | 12,906.72     | 12,920.44     |
| Pending foreign exchange purchases: Indian rupee           | 0 | 1,760,256.00  | 1,763,116.38  |
| Pending foreign exchange purchases: Indian rupee           | 0 | 42,316,807.17 | 42,392,537.68 |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 51,839,857.26 | 52,163,720.15 |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 512,531.00    | 512,494.33    |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 23,313.00     | 23,340.06     |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 92,256.75     | 92,210.07     |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 15,246.00     | 15,234.03     |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 205,109.00    | 204,357.87    |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 124,194.00    | 123,653.58    |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 937,591.51    | 935,809.88    |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 206,848.00    | 206,534.22    |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 81,220.00     | 80,695.41     |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 66,593.36     | 66,568.69     |
| Pending foreign exchange purchases: Indonesian rupiah      | 0 | 708,545.44    | 707,667.71    |
| Pending foreign exchange purchases: Japanese yen           | 0 | 68,574.92     | 71,032.04     |
| Pending foreign exchange purchases: Japanese yen           | 0 | 3,509,461.00  | 3,528,028.27  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 3,744,063.00  | 3,771,367.88  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 528,292.00    | 553,063.42    |
| Pending foreign exchange purchases: Japanese yen           | 0 | 831,510.16    | 869,159.93    |
| Pending foreign exchange purchases: Japanese yen           | 0 | 1,389,414.00  | 1,455,945.38  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 4,108,148.39  | 4,304,519.48  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 9,888,913.00  | 9,881,439.39  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 7,194,481.88  | 7,196,438.21  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 3,287,764.37  | 3,444,920.78  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 3,682,808.00  | 3,691,650.80  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 2,816,655.00  | 2,827,498.26  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 8,139,883.00  | 8,175,303.91  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 2,561,795.00  | 2,640,704.97  |
| Pending foreign exchange purchases: Japanese yen           | 0 | 45,118,357.93 | 46,430,494.09 |
| Pending foreign exchange purchases: Mexican peso           | 0 | 4,588,463.93  | 4,625,880.16  |
| Pending foreign exchange purchases: Mexican peso           | 0 | 289,862.47    | 294,788.28    |
| Pending foreign exchange purchases: Mexican peso           | 0 | 10,093,302.65 | 10,880,213.87 |
| Pending foreign exchange purchases: Mexican peso           | 0 | 4,912,373.36  | 5,292,400.40  |
| Pending foreign exchange purchases: Mexican peso           | 0 | 2,634,779.48  | 2,846,836.19  |
| Pending foreign exchange purchases: Mexican peso           | 0 | 461.94        | 497.46        |
| Pending foreign exchange purchases: Mexican peso           | 0 | 3,669.54      | 3,663.59      |
| Pending foreign exchange purchases: Mexican peso           | 0 | 2,471,717.92  | 2,547,309.33  |
| Pending foreign exchange purchases: Mexican peso           | 0 | 2,248,177.33  | 2,429,118.88  |
| Pending foreign exchange purchases: Mexican peso           | 0 | 9,775,276.64  | 10,636,343.45 |
| Pending foreign exchange purchases: New Taiwan dollar      | 0 | 15,705,117.95 | 16,169,518.71 |
| Pending foreign exchange purchases: New Zealand dollar     | 0 | 7,742,602.80  | 7,851,534.08  |
| Pending foreign exchange purchases: New Zealand dollar     | 0 | 5,925.51      | 63,317.30     |
| Pending foreign exchange purchases: New Zealand dollar     | 0 | 3,564.60      | 3,563.23      |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 10,094,949.89 | 11,063,769.84 |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 638,001.00    | 654,200.83    |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 28,113.63     | 29,547.10     |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 12,211,423.00 | 12,482,571.21 |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 977,276.00    | 1,026,759.30  |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 176,270.00    | 184,582.05    |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 26,327.00     | 26,519.69     |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 89,489.00     | 40,100.93     |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 3,597,525.00  | 3,643,073.00  |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 241,170.10    | 241,112.37    |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 10,463,317.36 | 10,769,635.96 |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 5,000,000.00  | 5,341,604.95  |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 13,502.00     | 13,424.65     |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 2,659,490.00  | 2,859,735.95  |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 6,000,000.00  | 6,411,190.52  |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 5,000,000.00  | 5,341,248.16  |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 6,614,032.00  | 7,076,788.71  |
| Pending foreign exchange purchases: Norwegian krone        | 0 | 4,754,298.00  | 4,912,321.03  |
| Pending foreign exchange purchases: Singapore dollar       | 0 | 515,041.68    | 518,948.54    |
| Pending foreign exchange purchases: South African rand     | 0 | 7,439,885.20  | 7,644,298.15  |
| Pending foreign exchange purchases: South African rand     | 0 | 281,542.81    | 284,119.20    |
| Pending foreign exchange purchases: South African rand     | 0 | 401,912.70    | 403,160.16    |
| Pending foreign exchange purchases: Swedish krona          | 0 | 892,486.93    | 892,598.83    |
| Pending foreign exchange purchases: Swedish krona          | 0 | 7,819.00      | 48,568.47     |
| Pending foreign exchange purchases: Swedish krona          | 0 | 22,150.00     | 22,346.12     |
| Pending foreign exchange purchases: Swedish krona          | 0 | 10,273,376.46 | 10,377,170.41 |
| Pending foreign exchange purchases: Swedish krona          | 0 | 19,272.86     | 19,853.07     |
| Pending foreign exchange purchases: Swedish krona          | 0 | 34,807.00     | 35,523.88     |
| Pending foreign exchange purchases: Swedish krona          | 0 | 44,054.00     | 43,807.53     |
| Pending foreign exchange purchases: Swedish krona          | 0 | 29,020,958.14 | 30,042,527.84 |
| Pending foreign exchange purchases: Swiss franc            | 0 | 201,003.00    | 205,559.09    |
| Pending foreign exchange purchases: Swiss franc            | 0 | 230,701.53    | 237,857.47    |
| Pending foreign exchange purchases: Swiss franc            | 0 | 527,775.00    | 526,780.42    |
| Pending foreign exchange purchases: Swiss franc            | 0 | 96,611.00     | 98,845.20     |
| Pending foreign exchange purchases: Swiss franc            | 0 | 1,269,517.00  | 1,265,589.70  |
| Pending foreign exchange purchases: Swiss franc            | 0 | 349,945.00    | 354,631.09    |
| Pending foreign exchange purchases: Swiss franc            | 0 | 408,104.00    | 414,605.35    |
| Pending foreign exchange purchases: Swiss franc            | 0 | 3,156,488.08  | 3,156,600.99  |
| Pending foreign exchange purchases: Swiss franc            | 0 | 663,847.00    | 682,734.74    |
| Pending foreign exchange purchases: Swiss franc            | 0 | 40,914.00     | 42,519.45     |
| Pending foreign exchange purchases: Thai baht              | 0 | 10,499,421.46 | 10,687,901.20 |
| Pending foreign exchange purchases: Thai baht              | 0 | 1,152,892.59  | 1,175,314.05  |
| Pending foreign exchange purchases: Thai baht              | 0 | 499.03        | 510.05        |
| Pending foreign exchange purchases: Turkish lira           | 0 | 21,852.00     | 21,518.97     |

|                                                          |   |                 |                 |
|----------------------------------------------------------|---|-----------------|-----------------|
| Pending foreign exchange purchases: Turkish lira         | 0 | 145,367.20      | 143,649.11      |
| Pending foreign exchange purchases: Turkish lira         | 0 | 35,392.00       | 34,976.21       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 50,918.00       | 50,070.34       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 67,891.00       | 66,999.36       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 70,666.00       | 69,770.25       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 36,257.00       | 35,816.00       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 12,091.00       | 11,950.17       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 45,077.00       | 44,587.50       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 76,266.00       | 75,068.91       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 36,273.00       | 35,850.51       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 36,361.00       | 35,958.01       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 36,367.00       | 35,891.08       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 72,723.00       | 72,224.64       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 36,367.00       | 35,891.08       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 70,712.26       | 69,778.41       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 32,777.00       | 32,282.45       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 32,778.00       | 32,312.59       |
| Pending foreign exchange purchases: Turkish lira         | 0 | 4,648,971.78    | 4,597,690.28    |
| Pending foreign exchange purchases: Turkish lira         | 0 | 2,306,210.19    | 2,283,316.13    |
| Pending foreign exchange purchases: United States dollar | 0 | 10,150,503.01   | 10,150,503.01   |
| Pending foreign exchange purchases: United States dollar | 0 | 104,162.55      | 104,162.55      |
| Pending foreign exchange purchases: United States dollar | 0 | 10,243,927.18   | 10,243,927.18   |
| Pending foreign exchange purchases: United States dollar | 0 | 35,371,731.52   | 35,371,731.52   |
| Pending foreign exchange purchases: United States dollar | 0 | 10,012,168.62   | 10,012,168.62   |
| Pending foreign exchange purchases: United States dollar | 0 | 10,055,525.70   | 10,055,525.70   |
| Pending foreign exchange purchases: United States dollar | 0 | 2,635,195.39    | 2,635,195.39    |
| Pending foreign exchange purchases: United States dollar | 0 | 5,787,802.60    | 5,787,802.60    |
| Pending foreign exchange purchases: United States dollar | 0 | 5,236,244.93    | 5,236,244.93    |
| Pending foreign exchange purchases: United States dollar | 0 | 10,769,927.35   | 10,769,927.35   |
| Pending foreign exchange purchases: United States dollar | 0 | 9,874,279.65    | 9,874,279.65    |
| Pending foreign exchange purchases: United States dollar | 0 | 4,600,750.98    | 4,600,750.98    |
| Pending foreign exchange purchases: United States dollar | 0 | 73.58           | 73.58           |
| Pending foreign exchange purchases: United States dollar | 0 | 326,808.60      | 326,808.60      |
| Pending foreign exchange purchases: United States dollar | 0 | 11,563.31       | 11,563.31       |
| Pending foreign exchange purchases: United States dollar | 0 | 133,366.40      | 133,366.40      |
| Pending foreign exchange purchases: United States dollar | 0 | 2,413,237.64    | 2,413,237.64    |
| Pending foreign exchange purchases: United States dollar | 0 | 10,934,104.00   | 10,934,104.00   |
| Pending foreign exchange purchases: United States dollar | 0 | 13,316.00       | 13,316.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 9,095,155.20    | 9,095,155.20    |
| Pending foreign exchange purchases: United States dollar | 0 | 1,299,627.00    | 1,299,627.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 4,512,480.15    | 4,512,480.15    |
| Pending foreign exchange purchases: United States dollar | 0 | 6,585,681.00    | 6,585,681.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 15,219.00       | 15,219.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 19,173,178.50   | 19,173,178.50   |
| Pending foreign exchange purchases: United States dollar | 0 | 9,946,262.69    | 9,946,262.69    |
| Pending foreign exchange purchases: United States dollar | 0 | 7,352,567.20    | 7,352,567.20    |
| Pending foreign exchange purchases: United States dollar | 0 | 24,169.00       | 24,169.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 637,862.60      | 637,862.60      |
| Pending foreign exchange purchases: United States dollar | 0 | 11,597,326.64   | 11,597,326.64   |
| Pending foreign exchange purchases: United States dollar | 0 | 358,338.52      | 358,338.52      |
| Pending foreign exchange purchases: United States dollar | 0 | 849.82          | 849.82          |
| Pending foreign exchange purchases: United States dollar | 0 | 546,275.44      | 546,275.44      |
| Pending foreign exchange purchases: United States dollar | 0 | 750,037.67      | 750,037.67      |
| Pending foreign exchange purchases: United States dollar | 0 | 67,814.54       | 67,814.54       |
| Pending foreign exchange purchases: United States dollar | 0 | 596,975.18      | 596,975.18      |
| Pending foreign exchange purchases: United States dollar | 0 | 1,412,051.54    | 1,412,051.54    |
| Pending foreign exchange purchases: United States dollar | 0 | 4,054,555.53    | 4,054,555.53    |
| Pending foreign exchange purchases: United States dollar | 0 | 646,139.36      | 646,139.36      |
| Pending foreign exchange purchases: United States dollar | 0 | 45,035.56       | 45,035.56       |
| Pending foreign exchange purchases: United States dollar | 0 | 98,934.95       | 98,934.95       |
| Pending foreign exchange purchases: United States dollar | 0 | 1,113,351.23    | 1,113,351.23    |
| Pending foreign exchange purchases: United States dollar | 0 | 709,713.82      | 709,713.82      |
| Pending foreign exchange purchases: United States dollar | 0 | 409,789.39      | 409,789.39      |
| Pending foreign exchange purchases: United States dollar | 0 | 15,190.60       | 15,190.60       |
| Pending foreign exchange purchases: United States dollar | 0 | 123,299.47      | 123,299.47      |
| Pending foreign exchange purchases: United States dollar | 0 | 5,157,525.88    | 5,157,525.88    |
| Pending foreign exchange purchases: United States dollar | 0 | 1,593,507.18    | 1,593,507.18    |
| Pending foreign exchange purchases: United States dollar | 0 | 110,914.74      | 110,914.74      |
| Pending foreign exchange purchases: United States dollar | 0 | 2,145,776.73    | 2,145,776.73    |
| Pending foreign exchange purchases: United States dollar | 0 | 529,863.58      | 529,863.58      |
| Pending foreign exchange purchases: United States dollar | 0 | 1,146,576.66    | 1,146,576.66    |
| Pending foreign exchange purchases: United States dollar | 0 | 2,471,857.50    | 2,471,857.50    |
| Pending foreign exchange purchases: United States dollar | 0 | 805,369.98      | 805,369.98      |
| Pending foreign exchange purchases: United States dollar | 0 | 145,444.14      | 145,444.14      |
| Pending foreign exchange purchases: United States dollar | 0 | 553,756.17      | 553,756.17      |
| Pending foreign exchange purchases: United States dollar | 0 | 969,675.74      | 969,675.74      |
| Pending foreign exchange purchases: United States dollar | 0 | 550,001.68      | 550,001.68      |
| Pending foreign exchange purchases: United States dollar | 0 | 11,143,867.00   | 11,143,867.00   |
| Pending foreign exchange purchases: United States dollar | 0 | 9,805,918.54    | 9,805,918.54    |
| Pending foreign exchange purchases: United States dollar | 0 | 5,689,593.00    | 5,689,593.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 6,095,832.00    | 6,095,832.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 6,628.14        | 6,628.14        |
| Pending foreign exchange purchases: United States dollar | 0 | 2,570.10        | 2,570.10        |
| Pending foreign exchange purchases: United States dollar | 0 | 998,972.92      | 998,972.92      |
| Pending foreign exchange purchases: United States dollar | 0 | 431,132.74      | 431,132.74      |
| Pending foreign exchange purchases: United States dollar | 0 | 15,123,694.61   | 15,123,694.61   |
| Pending foreign exchange purchases: United States dollar | 0 | 1,699,328.32    | 1,699,328.32    |
| Pending foreign exchange purchases: United States dollar | 0 | 298,106.28      | 298,106.28      |
| Pending foreign exchange purchases: United States dollar | 0 | 16,680,261.50   | 16,680,261.50   |
| Pending foreign exchange purchases: United States dollar | 0 | 1,972,046.60    | 1,972,046.60    |
| Pending foreign exchange purchases: United States dollar | 0 | 591,821.26      | 591,821.26      |
| Pending foreign exchange purchases: United States dollar | 0 | 69,430,605.00   | 69,430,605.00   |
| Pending foreign exchange purchases: United States dollar | 0 | 2,868,813.27    | 2,868,813.27    |
| Pending foreign exchange purchases: United States dollar | 0 | 6,373,413.76    | 6,373,413.76    |
| Pending foreign exchange purchases: United States dollar | 0 | 53,101,020.00   | 53,101,020.00   |
| Pending foreign exchange purchases: United States dollar | 0 | 1,154,335.50    | 1,154,335.50    |
| Pending foreign exchange purchases: United States dollar | 0 | 10,339,262.15   | 10,339,262.15   |
| Pending foreign exchange purchases: United States dollar | 0 | 20,445,114.35   | 20,445,114.35   |
| Pending foreign exchange purchases: United States dollar | 0 | 7,975,747.81    | 7,975,747.81    |
| Pending foreign exchange purchases: United States dollar | 0 | 61,253,447.01   | 61,253,447.01   |
| Pending foreign exchange purchases: United States dollar | 0 | 19,873,161.82   | 19,873,161.82   |
| Pending foreign exchange purchases: United States dollar | 0 | 14,990,679.80   | 14,990,679.80   |
| Pending foreign exchange purchases: United States dollar | 0 | 40,608,580.24   | 40,608,580.24   |
| Pending foreign exchange purchases: United States dollar | 0 | 2,444,273.74    | 2,444,273.74    |
| Pending foreign exchange purchases: United States dollar | 0 | 1,454.44        | 1,454.44        |
| Pending foreign exchange purchases: United States dollar | 0 | 2,562,231.00    | 2,562,231.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 23,977.00       | 23,977.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 11,235.00       | 11,235.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 77,978,066.47   | 77,978,066.47   |
| Pending foreign exchange purchases: United States dollar | 0 | 53,067,783.84   | 53,067,783.84   |
| Pending foreign exchange purchases: United States dollar | 0 | 3,246,563.00    | 3,246,563.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 24,984.00       | 24,984.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 3,181,407.00    | 3,181,407.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 1,652,843.01    | 1,652,843.01    |
| Pending foreign exchange purchases: United States dollar | 0 | 5,767,429.00    | 5,767,429.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 5,557,619.00    | 5,557,619.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 3,317,439.90    | 3,317,439.90    |
| Pending foreign exchange purchases: United States dollar | 0 | 16,031.00       | 16,031.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 16,129,805.80   | 16,129,805.80   |
| Pending foreign exchange purchases: United States dollar | 0 | 20,485,296.00   | 20,485,296.00   |
| Pending foreign exchange purchases: United States dollar | 0 | 9,658,822.00    | 9,658,822.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 615,866.67      | 615,866.67      |
| Pending foreign exchange purchases: United States dollar | 0 | 1,407,139.44    | 1,407,139.44    |
| Pending foreign exchange purchases: United States dollar | 0 | 21,127.00       | 21,127.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 38,498.00       | 38,498.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 5,282,379.00    | 5,282,379.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 2,268,170.00    | 2,268,170.00    |
| Pending foreign exchange purchases: United States dollar | 0 | 35,906.00       | 35,906.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 1,188,212.98    | 1,188,212.98    |
| Pending foreign exchange purchases: United States dollar | 0 | 17,473,801.48   | 17,473,801.48   |
| Pending foreign exchange purchases: United States dollar | 0 | 101,559,232.19  | 101,559,232.19  |
| Pending foreign exchange purchases: United States dollar | 0 | 22,166.00       | 22,166.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 15,884.00       | 15,884.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 14,310,845.00   | 14,310,845.00   |
| Pending foreign exchange purchases: United States dollar | 0 | 7,193,063.23    | 7,193,063.23    |
| Pending foreign exchange purchases: United States dollar | 0 | 17,658.00       | 17,658.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 4,844,598.72    | 4,844,598.72    |
| Pending foreign exchange purchases: United States dollar | 0 | 21,785.00       | 21,785.00       |
| Pending foreign exchange purchases: United States dollar | 0 | 54,825.00       | 54,825.00       |
| Pending foreign exchange sales: Australian dollar        | 0 | (7,193,063.23)  | (7,304,928.04)  |
| Pending foreign exchange sales: Australian dollar        | 0 | (133,366.40)    | (136,512.42)    |
| Pending foreign exchange sales: Australian dollar        | 0 | (53,101,020.00) | (54,946,247.55) |
| Pending foreign exchange sales: Australian dollar        | 0 | (45,035.56)     | (45,036.66)     |
| Pending foreign exchange sales: Australian dollar        | 0 | (4,512,480.15)  | (4,574,113.82)  |
| Pending foreign exchange sales: Australian dollar        | 0 | (1,146,576.66)  | (1,184,163.42)  |
| Pending foreign exchange sales: Australian dollar        | 0 | (615,866.67)    | (614,433.20)    |
| Pending foreign exchange sales: Australian dollar        | 0 | (10,339,262.15) | (10,507,258.86) |
| Pending foreign exchange sales: Australian dollar        | 0 | (1,407,139.44)  | (1,433,677.47)  |
| Pending foreign exchange sales: Brazilian real           | 0 | (637,862.60)    | (639,323.68)    |

|                                                                   |   |                  |                  |
|-------------------------------------------------------------------|---|------------------|------------------|
| Pending foreign exchange sales: British pound sterling            | 0 | (1,652,843.01)   | (1,657,384.89)   |
| Pending foreign exchange sales: British pound sterling            | 0 | (3,181,407.00)   | (3,187,278.63)   |
| Pending foreign exchange sales: British pound sterling            | 0 | (431,132.74)     | (449,722.44)     |
| Pending foreign exchange sales: British pound sterling            | 0 | (553,756.17)     | (556,559.64)     |
| Pending foreign exchange sales: British pound sterling            | 0 | (67,814.54)      | (67,567.16)      |
| Pending foreign exchange sales: British pound sterling            | 0 | (2,471,857.50)   | (2,489,623.02)   |
| Pending foreign exchange sales: British pound sterling            | 0 | (529,863.58)     | (534,226.78)     |
| Pending foreign exchange sales: British pound sterling            | 0 | (145,444.14)     | (145,983.32)     |
| Pending foreign exchange sales: British pound sterling            | 0 | (555,001.68)     | (573,716.81)     |
| Pending foreign exchange sales: British pound sterling            | 0 | (20,485,296.00)  | (20,398,583.22)  |
| Pending foreign exchange sales: British pound sterling            | 0 | (6,628.14)       | (6,629.80)       |
| Pending foreign exchange sales: British pound sterling            | 0 | (10,150,503.01)  | (10,246,070.18)  |
| Pending foreign exchange sales: British pound sterling            | 0 | (16,680,261.50)  | (16,955,729.99)  |
| Pending foreign exchange sales: British pound sterling            | 0 | (9,095,155.20)   | (9,179,362.45)   |
| Pending foreign exchange sales: British pound sterling            | 0 | (7,352,567.20)   | (7,394,486.42)   |
| Pending foreign exchange sales: British pound sterling            | 0 | (6,095,832.00)   | (6,119,574.97)   |
| Pending foreign exchange sales: British pound sterling            | 0 | (1,454.44)       | (1,454.80)       |
| Pending foreign exchange sales: British pound sterling            | 0 | (4,844,598.72)   | (4,844,663.51)   |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (646,139.36)     | (646,149.11)     |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (4,054,555.53)   | (4,161,649.79)   |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (5,282,379.00)   | (5,444,302.41)   |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (1,972,046.60)   | (2,047,890.92)   |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (24,984.00)      | (25,101.40)      |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (19,873,161.82)  | (20,672,388.99)  |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (9,874,279.65)   | (10,279,298.01)  |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (2,635,195.39)   | (2,734,824.30)   |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (5,236,244.93)   | (5,499,993.40)   |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (10,243,937.18)  | (10,726,883.68)  |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (54,825.00)      | (55,578.25)      |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (14,310,845.00)  | (14,719,355.34)  |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (3,246,563.00)   | (3,346,732.16)   |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (31,235.00)      | (32,166.54)      |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (5,507,783.84)   | (54,588,950.60)  |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (5,506.00)       | (57,002.86)      |
| Pending foreign exchange sales: Canadian dollar                   | 0 | (17,658.00)      | (17,911.90)      |
| Pending foreign exchange sales: Chilean peso                      | 0 | (7,975,747.81)   | (7,959,290.96)   |
| Pending foreign exchange sales: Chilean peso                      | 0 | (2,444,273.74)   | (2,482,535.32)   |
| Pending foreign exchange sales: Czech koruna                      | 0 | (10,012,188.62)  | (10,293,902.67)  |
| Pending foreign exchange sales: Euro                              | 0 | (10,789,927.85)  | (11,202,606.12)  |
| Pending foreign exchange sales: Euro                              | 0 | (69,430,605.00)  | (69,950,494.28)  |
| Pending foreign exchange sales: Euro                              | 0 | (11,597,326.64)  | (11,655,237.03)  |
| Pending foreign exchange sales: Euro                              | 0 | (104,162.55)     | (104,137.57)     |
| Pending foreign exchange sales: Euro                              | 0 | (9,946,262.69)   | (10,058,580.73)  |
| Pending foreign exchange sales: Euro                              | 0 | (335,808.66)     | (331,518.93)     |
| Pending foreign exchange sales: Euro                              | 0 | (19,173,178.50)  | (19,343,424.49)  |
| Pending foreign exchange sales: Euro                              | 0 | (9,805,918.54)   | (9,837,513.02)   |
| Pending foreign exchange sales: Euro                              | 0 | (4,600,750.98)   | (4,642,421.88)   |
| Pending foreign exchange sales: Euro                              | 0 | (2,412,237.64)   | (2,431,744.79)   |
| Pending foreign exchange sales: Euro                              | 0 | (40,608,580.24)  | (42,118,405.61)  |
| Pending foreign exchange sales: Euro                              | 0 | (14,990,679.80)  | (15,640,540.37)  |
| Pending foreign exchange sales: Euro                              | 0 | (1,188,232.98)   | (1,215,872.40)   |
| Pending foreign exchange sales: Euro                              | 0 | (16,129,805.80)  | (16,027,408.86)  |
| Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi | 0 | (3,317,438.80)   | (3,316,015.63)   |
| Pending foreign exchange sales: Hong Kong dollar                  | 0 | (61,253,447.01)  | (61,413,445.47)  |
| Pending foreign exchange sales: Hungarian forint                  | 0 | (2,570.10)       | (2,571.14)       |
| Pending foreign exchange sales: Hungarian forint                  | 0 | (1,113,351.23)   | (1,185,652.70)   |
| Pending foreign exchange sales: Indonesian rupiah                 | 0 | (123,299.47)     | (123,218.69)     |
| Pending foreign exchange sales: Indonesian rupiah                 | 0 | (15,190.00)      | (15,181.64)      |
| Pending foreign exchange sales: Indonesian rupiah                 | 0 | (998,972.92)     | (1,016,471.37)   |
| Pending foreign exchange sales: Indonesian rupiah                 | 0 | (409,789.39)     | (409,409.30)     |
| Pending foreign exchange sales: Indonesian rupiah                 | 0 | (709,713.82)     | (709,069.35)     |
| Pending foreign exchange sales: Indonesian rupiah                 | 0 | (969,675.74)     | (986,661.00)     |
| Pending foreign exchange sales: Japanese yen                      | 0 | (98,934.95)      | (100,123.82)     |
| Pending foreign exchange sales: Japanese yen                      | 0 | (5,767,429.00)   | (5,826,269.95)   |
| Pending foreign exchange sales: Japanese yen                      | 0 | (11,143,867.00)  | (11,219,933.60)  |
| Pending foreign exchange sales: Japanese yen                      | 0 | (1,699,328.32)   | (1,775,801.04)   |
| Pending foreign exchange sales: Japanese yen                      | 0 | (2,868,813.27)   | (2,983,345.75)   |
| Pending foreign exchange sales: Japanese yen                      | 0 | (10,934,104.00)  | (11,100,129.22)  |
| Pending foreign exchange sales: Japanese yen                      | 0 | (1,299,627.00)   | (1,317,117.80)   |
| Pending foreign exchange sales: Japanese yen                      | 0 | (6,585,681.00)   | (6,734,552.55)   |
| Pending foreign exchange sales: Mexican peso                      | 0 | (11,563.31)      | (11,791.53)      |
| Pending foreign exchange sales: Mexican peso                      | 0 | (5,787,802.60)   | (5,984,250.17)   |
| Pending foreign exchange sales: Mexican peso                      | 0 | (1,559,507.18)   | (1,629,798.06)   |
| Pending foreign exchange sales: Mexican peso                      | 0 | (849.82)         | (877.30)         |
| Pending foreign exchange sales: Mexican peso                      | 0 | (358,338.52)     | (364,962.25)     |
| Pending foreign exchange sales: Mexican peso                      | 0 | (750,037.67)     | (776,896.25)     |
| Pending foreign exchange sales: Mexican peso                      | 0 | (546,275.44)     | (589,560.30)     |
| Pending foreign exchange sales: Mexican peso                      | 0 | (1,412,051.54)   | (1,445,454.97)   |
| Pending foreign exchange sales: New Taiwan dollar                 | 0 | (15,371,713.52)  | (17,267,416.42)  |
| Pending foreign exchange sales: New Zealand dollar                | 0 | (17,473,801.48)  | (17,982,545.79)  |
| Pending foreign exchange sales: New Zealand dollar                | 0 | (1,154,335.50)   | (1,203,028.62)   |
| Pending foreign exchange sales: Norwegian krone                   | 0 | (10,055,525.70)  | (11,063,769.84)  |
| Pending foreign exchange sales: Norwegian krone                   | 0 | (591,821.26)     | (620,489.15)     |
| Pending foreign exchange sales: Norwegian krone                   | 0 | (16,031.00)      | (16,032.02)      |
| Pending foreign exchange sales: Norwegian krone                   | 0 | (23,977.00)      | (23,998.62)      |
| Pending foreign exchange sales: Norwegian krone                   | 0 | (38,498.00)      | (41,657.49)      |
| Pending foreign exchange sales: Norwegian krone                   | 0 | (2,562,231.00)   | (2,681,302.21)   |
| Pending foreign exchange sales: Norwegian krone                   | 0 | (22,166.00)      | (23,836.28)      |
| Pending foreign exchange sales: Norwegian krone                   | 0 | (77,978,066.47)  | (83,808,313.64)  |
| Pending foreign exchange sales: Peruvian nuevo sol                | 0 | (596,975.18)     | (605,668.17)     |
| Pending foreign exchange sales: Singapore dollar                  | 0 | (73.58)          | (74.35)          |
| Pending foreign exchange sales: South African rand                | 0 | (805,369.98)     | (835,355.55)     |
| Pending foreign exchange sales: South African rand                | 0 | (5,157,525.88)   | (5,220,362.16)   |
| Pending foreign exchange sales: South African rand                | 0 | (2,145,776.73)   | (2,239,465.64)   |
| Pending foreign exchange sales: South African rand                | 0 | (110,914.74)     | (115,600.02)     |
| Pending foreign exchange sales: Swedish krona                     | 0 | (298,106.28)     | (307,722.56)     |
| Pending foreign exchange sales: Swedish krona                     | 0 | (5,557,619.00)   | (5,495,179.06)   |
| Pending foreign exchange sales: Swedish krona                     | 0 | (13,116.00)      | (13,411.95)      |
| Pending foreign exchange sales: Swedish krona                     | 0 | (9,658,822.00)   | (9,568,343.57)   |
| Pending foreign exchange sales: Swedish krona                     | 0 | (5,689,593.00)   | (5,674,093.27)   |
| Pending foreign exchange sales: Swedish krona                     | 0 | (21,127.00)      | (21,509.20)      |
| Pending foreign exchange sales: Swedish krona                     | 0 | (2,268,170.00)   | (2,351,536.81)   |
| Pending foreign exchange sales: Swiss franc                       | 0 | (21,785.00)      | (22,509.83)      |
| Pending foreign exchange sales: Swiss franc                       | 0 | (6,374,413.76)   | (6,660,009.04)   |
| Pending foreign exchange sales: Swiss franc                       | 0 | (15,219.00)      | (15,642.39)      |
| Pending foreign exchange sales: Swiss franc                       | 0 | (24,169.00)      | (24,892.98)      |
| Pending foreign exchange sales: Swiss franc                       | 0 | (20,445,114.35)  | (20,943,573.41)  |
| Pending foreign exchange sales: Swiss franc                       | 0 | (15,123,694.61)  | (15,434,308.17)  |
| Pending foreign exchange sales: Swiss franc                       | 0 | (101,559,232.18) | (106,064,594.83) |
| Pending foreign exchange sales: Swiss franc                       | 0 | (15,884.00)      | (16,520.12)      |
| Pending foreign exchange sales: United States dollar              | 0 | (4,912,373.36)   | (4,912,373.36)   |
| Pending foreign exchange sales: United States dollar              | 0 | (19,272.86)      | (19,272.86)      |
| Pending foreign exchange sales: United States dollar              | 0 | (281,542.81)     | (281,542.81)     |
| Pending foreign exchange sales: United States dollar              | 0 | (289,862.47)     | (289,862.47)     |
| Pending foreign exchange sales: United States dollar              | 0 | (2,471,737.92)   | (2,471,737.92)   |
| Pending foreign exchange sales: United States dollar              | 0 | (461.94)         | (461.94)         |
| Pending foreign exchange sales: United States dollar              | 0 | (176,270.00)     | (176,270.00)     |
| Pending foreign exchange sales: United States dollar              | 0 | (1,760,256.00)   | (1,760,256.00)   |
| Pending foreign exchange sales: United States dollar              | 0 | (3,569.54)       | (3,569.54)       |
| Pending foreign exchange sales: United States dollar              | 0 | (831,510.16)     | (831,510.16)     |
| Pending foreign exchange sales: United States dollar              | 0 | (66,288.92)      | (66,288.92)      |
| Pending foreign exchange sales: United States dollar              | 0 | (35,392.00)      | (35,392.00)      |
| Pending foreign exchange sales: United States dollar              | 0 | (145,367.20)     | (145,367.20)     |
| Pending foreign exchange sales: United States dollar              | 0 | (401,912.70)     | (401,912.70)     |
| Pending foreign exchange sales: United States dollar              | 0 | (67,891.00)      | (67,891.00)      |
| Pending foreign exchange sales: United States dollar              | 0 | (50,918.00)      | (50,918.00)      |
| Pending foreign exchange sales: United States dollar              | 0 | (70,666.00)      | (70,666.00)      |
| Pending foreign exchange sales: United States dollar              | 0 | (10,818,492.14)  | (10,818,492.14)  |
| Pending foreign exchange sales: United States dollar              | 0 | (7,310,545.66)   | (7,310,545.66)   |
| Pending foreign exchange sales: United States dollar              | 0 | (10,094,949.89)  | (10,094,949.89)  |
| Pending foreign exchange sales: United States dollar              | 0 | (10,003,303.65)  | (10,003,303.65)  |
| Pending foreign exchange sales: United States dollar              | 0 | (10,953,730.70)  | (10,953,730.70)  |
| Pending foreign exchange sales: United States dollar              | 0 | (2,012,019.10)   | (2,012,019.10)   |
| Pending foreign exchange sales: United States dollar              | 0 | (107,713.33)     | (107,713.33)     |
| Pending foreign exchange sales: United States dollar              | 0 | (4,349.70)       | (4,349.70)       |
| Pending foreign exchange sales: United States dollar              | 0 | (12,906.72)      | (12,906.72)      |
| Pending foreign exchange sales: United States dollar              | 0 | (6,700.44)       | (6,700.44)       |
| Pending foreign exchange sales: United States dollar              | 0 | (195,808.55)     | (195,808.55)     |
| Pending foreign exchange sales: United States dollar              | 0 | (188,479.12)     | (188,479.12)     |
| Pending foreign exchange sales: United States dollar              | 0 | (3,587,778.18)   | (3,587,778.18)   |
| Pending foreign exchange sales: United States dollar              | 0 | (3,287,764.37)   | (3,287,764.37)   |
| Pending foreign exchange sales: United States dollar              | 0 | (2,248,177.33)   | (2,248,177.33)   |
| Pending foreign exchange sales: United States dollar              | 0 | (512,531.00)     | (512,531.00)     |
| Pending foreign exchange sales: United States dollar              | 0 | (81,220.00)      | (81,220.00)      |
| Pending foreign exchange sales: United States dollar              | 0 | (205,109.00)     | (205,109.00)     |
| Pending foreign exchange sales: United States dollar              | 0 | (92,256.75)      | (92,256.75)      |
| Pending foreign exchange sales: United States dollar              | 0 | (23,313.00)      | (23,313.00)      |
| Pending foreign exchange sales: United States dollar              | 0 | (15,246.00)      | (15,246.00)      |
| Pending foreign exchange sales: United States dollar              | 0 | (937,591.51)     | (937,591.51)     |

|                                                      |   |                 |                 |
|------------------------------------------------------|---|-----------------|-----------------|
| Pending foreign exchange sales: United States dollar | 0 | (124,194.00)    | (124,194.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (206,848.00)    | (206,848.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (708,545.44)    | (708,545.44)    |
| Pending foreign exchange sales: United States dollar | 0 | (66,593.36)     | (66,593.36)     |
| Pending foreign exchange sales: United States dollar | 0 | (38,306.00)     | (38,306.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (28,111.63)     | (28,111.63)     |
| Pending foreign exchange sales: United States dollar | 0 | (68,574.92)     | (68,574.92)     |
| Pending foreign exchange sales: United States dollar | 0 | (634,389.50)    | (634,389.50)    |
| Pending foreign exchange sales: United States dollar | 0 | (61,952.51)     | (61,952.51)     |
| Pending foreign exchange sales: United States dollar | 0 | (230,701.53)    | (230,701.53)    |
| Pending foreign exchange sales: United States dollar | 0 | (12,231,423.00) | (12,231,423.00) |
| Pending foreign exchange sales: United States dollar | 0 | (7,732,602.80)  | (7,732,602.80)  |
| Pending foreign exchange sales: United States dollar | 0 | (2,058,472.00)  | (2,058,472.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (3,744,063.00)  | (3,744,063.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (638,001.00)    | (638,001.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (47,819.00)     | (47,819.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (536,900.96)    | (536,900.96)    |
| Pending foreign exchange sales: United States dollar | 0 | (36,257.00)     | (36,257.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (45,077.00)     | (45,077.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (12,091.00)     | (12,091.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (36,367.00)     | (36,367.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (36,273.00)     | (36,273.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (76,266.00)     | (76,266.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (36,361.00)     | (36,361.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (637,862.60)    | (637,862.60)    |
| Pending foreign exchange sales: United States dollar | 0 | (32,777.00)     | (32,777.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (36,367.00)     | (36,367.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (72,723.00)     | (72,723.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (70,771.26)     | (70,771.26)     |
| Pending foreign exchange sales: United States dollar | 0 | (32,778.00)     | (32,778.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (21,852.00)     | (21,852.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (499.03)        | (499.03)        |
| Pending foreign exchange sales: United States dollar | 0 | (1,152,892.59)  | (1,152,892.59)  |
| Pending foreign exchange sales: United States dollar | 0 | (611,208.93)    | (611,208.93)    |
| Pending foreign exchange sales: United States dollar | 0 | (608,840.21)    | (608,840.21)    |
| Pending foreign exchange sales: United States dollar | 0 | (1,296,332.60)  | (1,296,332.60)  |
| Pending foreign exchange sales: United States dollar | 0 | (1,389,414.00)  | (1,389,414.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (528,292.00)    | (528,292.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (977,276.00)    | (977,276.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (492,476.29)    | (492,476.29)    |
| Pending foreign exchange sales: United States dollar | 0 | (2,634,779.48)  | (2,634,779.48)  |
| Pending foreign exchange sales: United States dollar | 0 | (4,108,148.39)  | (4,108,148.39)  |
| Pending foreign exchange sales: United States dollar | 0 | (5,841,282.49)  | (5,841,282.49)  |
| Pending foreign exchange sales: United States dollar | 0 | (2,807,189.31)  | (2,807,189.31)  |
| Pending foreign exchange sales: United States dollar | 0 | (408,104.00)    | (408,104.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (3,597,525.00)  | (3,597,525.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (2,775,896.80)  | (2,775,896.80)  |
| Pending foreign exchange sales: United States dollar | 0 | (201,003.00)    | (201,003.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (39,489.00)     | (39,489.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (22,150.00)     | (22,150.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (96,611.00)     | (96,611.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (10,892,010.00) | (10,892,010.00) |
| Pending foreign exchange sales: United States dollar | 0 | (10,000,000.00) | (10,000,000.00) |
| Pending foreign exchange sales: United States dollar | 0 | (7,291,001.16)  | (7,291,001.16)  |
| Pending foreign exchange sales: United States dollar | 0 | (6,754,142.00)  | (6,754,142.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (8,000,000.00)  | (8,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (4,083,454.80)  | (4,083,454.80)  |
| Pending foreign exchange sales: United States dollar | 0 | (4,078,953.00)  | (4,078,953.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (4,080,154.80)  | (4,080,154.80)  |
| Pending foreign exchange sales: United States dollar | 0 | (4,963,312.34)  | (4,963,312.34)  |
| Pending foreign exchange sales: United States dollar | 0 | (7,870,481.00)  | (7,870,481.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (26,327.00)     | (26,327.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (5,000,000.00)  | (5,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (9,000,000.00)  | (9,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (4,000,000.00)  | (4,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (10,780,824.00) | (10,780,824.00) |
| Pending foreign exchange sales: United States dollar | 0 | (241,170.10)    | (241,170.10)    |
| Pending foreign exchange sales: United States dollar | 0 | (1,273,943.44)  | (1,273,943.44)  |
| Pending foreign exchange sales: United States dollar | 0 | (9,171,437.52)  | (9,171,437.52)  |
| Pending foreign exchange sales: United States dollar | 0 | (3,156,488.08)  | (3,156,488.08)  |
| Pending foreign exchange sales: United States dollar | 0 | (3,307,822.13)  | (3,307,822.13)  |
| Pending foreign exchange sales: United States dollar | 0 | (892,786.93)    | (892,786.93)    |
| Pending foreign exchange sales: United States dollar | 0 | (1,932,817.25)  | (1,932,817.25)  |
| Pending foreign exchange sales: United States dollar | 0 | (519,041.68)    | (519,041.68)    |
| Pending foreign exchange sales: United States dollar | 0 | (3,564.60)      | (3,564.60)      |
| Pending foreign exchange sales: United States dollar | 0 | (323,599.84)    | (323,599.84)    |
| Pending foreign exchange sales: United States dollar | 0 | (7,194,481.88)  | (7,194,481.88)  |
| Pending foreign exchange sales: United States dollar | 0 | (51,898,857.26) | (51,898,857.26) |
| Pending foreign exchange sales: United States dollar | 0 | (10,463,317.36) | (10,463,317.36) |
| Pending foreign exchange sales: United States dollar | 0 | (10,163,967.12) | (10,163,967.12) |
| Pending foreign exchange sales: United States dollar | 0 | (10,273,376.46) | (10,273,376.46) |
| Pending foreign exchange sales: United States dollar | 0 | (10,258,742.50) | (10,258,742.50) |
| Pending foreign exchange sales: United States dollar | 0 | (10,118,881.96) | (10,118,881.96) |
| Pending foreign exchange sales: United States dollar | 0 | (42,316,607.17) | (42,316,607.17) |
| Pending foreign exchange sales: United States dollar | 0 | (4,588,463.93)  | (4,588,463.93)  |
| Pending foreign exchange sales: United States dollar | 0 | (2,306,210.19)  | (2,306,210.19)  |
| Pending foreign exchange sales: United States dollar | 0 | (11,589,510.78) | (11,589,510.78) |
| Pending foreign exchange sales: United States dollar | 0 | (7,439,885.20)  | (7,439,885.20)  |
| Pending foreign exchange sales: United States dollar | 0 | (9,775,276.64)  | (9,775,276.64)  |
| Pending foreign exchange sales: United States dollar | 0 | (9,710,899.87)  | (9,710,899.87)  |
| Pending foreign exchange sales: United States dollar | 0 | (4,648,971.78)  | (4,648,971.78)  |
| Pending foreign exchange sales: United States dollar | 0 | (21,776,323.38) | (21,776,323.38) |
| Pending foreign exchange sales: United States dollar | 0 | (30,480,806.66) | (30,480,806.66) |
| Pending foreign exchange sales: United States dollar | 0 | (15,705,117.95) | (15,705,117.95) |
| Pending foreign exchange sales: United States dollar | 0 | (10,499,421.46) | (10,499,421.46) |
| Pending foreign exchange sales: United States dollar | 0 | (15,497,178.40) | (15,497,178.40) |
| Pending foreign exchange sales: United States dollar | 0 | (10,172,673.78) | (10,172,673.78) |
| Pending foreign exchange sales: United States dollar | 0 | (10,192,452.33) | (10,192,452.33) |
| Pending foreign exchange sales: United States dollar | 0 | (40,914.00)     | (40,914.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (9,888,913.00)  | (9,888,913.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (44,054.00)     | (44,054.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (11,146,743.52) | (11,146,743.52) |
| Pending foreign exchange sales: United States dollar | 0 | (10,864,727.44) | (10,864,727.44) |
| Pending foreign exchange sales: United States dollar | 0 | (9,477,978.00)  | (9,477,978.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (9,474,975.75)  | (9,474,975.75)  |
| Pending foreign exchange sales: United States dollar | 0 | (14,565,841.35) | (14,565,841.35) |
| Pending foreign exchange sales: United States dollar | 0 | (527,275.00)    | (527,275.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (6,495,453.05)  | (6,495,453.05)  |
| Pending foreign exchange sales: United States dollar | 0 | (3,509,461.00)  | (3,509,461.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (6,000,000.00)  | (6,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (5,000,000.00)  | (5,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (5,000,000.00)  | (5,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (5,000,000.00)  | (5,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (6,311,734.00)  | (6,311,734.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (13,502.00)     | (13,502.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (349,945.00)    | (349,945.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (11,567,078.00) | (11,567,078.00) |
| Pending foreign exchange sales: United States dollar | 0 | (1,269,517.00)  | (1,269,517.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (3,402,086.00)  | (3,402,086.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (4,763,624.60)  | (4,763,624.60)  |
| Pending foreign exchange sales: United States dollar | 0 | (29,020,958.14) | (29,020,958.14) |
| Pending foreign exchange sales: United States dollar | 0 | (2,659,490.00)  | (2,659,490.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (4,667,163.70)  | (4,667,163.70)  |
| Pending foreign exchange sales: United States dollar | 0 | (5,389,802.60)  | (5,389,802.60)  |
| Pending foreign exchange sales: United States dollar | 0 | (3,287,751.50)  | (3,287,751.50)  |
| Pending foreign exchange sales: United States dollar | 0 | (9,077,384.88)  | (9,077,384.88)  |
| Pending foreign exchange sales: United States dollar | 0 | (25,830,373.02) | (25,830,373.02) |
| Pending foreign exchange sales: United States dollar | 0 | (4,602,171.00)  | (4,602,171.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (5,783,650.40)  | (5,783,650.40)  |
| Pending foreign exchange sales: United States dollar | 0 | (879,656.47)    | (879,656.47)    |
| Pending foreign exchange sales: United States dollar | 0 | (63,875.00)     | (63,875.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (2,561,795.00)  | (2,561,795.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (6,565,364.00)  | (6,565,364.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (7,747,719.52)  | (7,747,719.52)  |
| Pending foreign exchange sales: United States dollar | 0 | (3,663,918.88)  | (3,663,918.88)  |
| Pending foreign exchange sales: United States dollar | 0 | (8,139,883.00)  | (8,139,883.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (878,475.22)    | (878,475.22)    |
| Pending foreign exchange sales: United States dollar | 0 | (5,000,000.00)  | (5,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (45,118,357.93) | (45,118,357.93) |
| Pending foreign exchange sales: United States dollar | 0 | (5,000,000.00)  | (5,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (6,614,032.00)  | (6,614,032.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (6,000,000.00)  | (6,000,000.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (663,947.00)    | (663,947.00)    |
| Pending foreign exchange sales: United States dollar | 0 | (2,818,655.00)  | (2,818,655.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (3,682,808.00)  | (3,682,808.00)  |
| Pending foreign exchange sales: United States dollar | 0 | (34,907.00)     | (34,907.00)     |
| Pending foreign exchange sales: United States dollar | 0 | (4,754,298.00)  | (4,754,298.00)  |

|            |                                       |           |           |           |
|------------|---------------------------------------|-----------|-----------|-----------|
| * 52682105 | PENN ENTERTAINMENT INC                | 935.00    | 25,472.95 | 24,328.70 |
| * 52943523 | PENINSKE AUTOMOTIVE GROUP INC COM STK | 152.00    | 18,879.07 | 24,397.52 |
| 56680804   | PENTA OCEAN CONST NPV                 | 14,600.00 | 83,150.49 | 82,009.79 |

|   |             |                                                                   |               |               |               |
|---|-------------|-------------------------------------------------------------------|---------------|---------------|---------------|
| * | SBL509M3    | PENTAIR PLC COM USD0.01                                           | 1,037.00      | 52,509.23     | 75,400.27     |
|   | S820V201    | PNUMBRA INC COM                                                   | 248.00        | 40,776.60     | 62,381.92     |
|   | S8K50A07    | PEPPERDINE UNV FIXED 3.301% DUE 12-01-2059                        | 1,010,000.00  | 1,010,000.00  | 699,111.90    |
|   | C71344B6M6  | PEPSICO INC 3.375% DUE 07-29-2049                                 | 163,000.00    | 168,746.55    | 130,512.47    |
|   | C71344BET1  | PEPSICO INC 3.5% DUE 03-19-2040                                   | 320,000.00    | 253,974.40    | 273,920.00    |
|   | S8P5JXK7    | PEPSICO INC 4.2% DUE 07-18-2052                                   | 285,000.00    | 267,904.40    | 264,995.85    |
|   | S8230BC0    | PEPSICO INC 4.45% DUE 04-14-2046                                  | 305,000.00    | 266,948.20    | 294,346.35    |
|   | S8M639S4    | PEPSICO INC 5.125% 11-10-2026                                     | 752,000.00    | 751,796.96    | 708,258.24    |
|   | S8G491M3    | PEPSICO INC 5.5% DUE 01-15-2040                                   | 90,000.00     | 90,400.30     | 97,401.60     |
| * | S2681511    | PEPSICO INC COM                                                   | 8,742.00      | 1,419,229.85  | 1,484,741.28  |
|   | S2681511    | PEPSICO INC COM                                                   | 4,441.00      | 591,708.04    | 754,599.12    |
|   | C71344BFF0  | PEPSICO INC FIXED 2.625% 10-21-2041                               | 452,000.00    | 329,581.32    | 341,458.88    |
| * | C71344BFG8  | PEPSICO INC SR NT 2.75% 10-21-2051                                | 371,000.00    | 368,661.43    | 264,471.06    |
|   | S8MNTLH1    | PEPSICO INC SR NT 4 DUE 03-09-2042                                | 250,000.00    | 209,663.25    | 227,480.00    |
|   | S858NF99    | PEPSICO INC SR NT 4.875 DUE 11-01-2040                            | 351,000.00    | 358,022.19    | 360,985.95    |
|   | C71399AH48  | PERFETTI VAN MELLE GROUP B V USD SR NT SER B 5.98% 10-26-2030     | 2,000,000.00  | 2,000,000.00  | 2,146,740.00  |
| * | S8YVYD43    | PERFORMANCE FOOD GROUP CO COM                                     | 994.00        | 52,771.03     | 68,735.10     |
|   | C99A91J98   | PERMIRA VI LP 1                                                   | 236,609.49    | 251,629.40    | 22,591,683.94 |
| * | S4623239    | PERRINO RICARD NPV EUR 1.55                                       | 525.00        | 84,291.09     | 92,645.62     |
| * | S8G1HM56    | PERRIGO COMPANY LIMITED COM EURO.001                              | 843.00        | 31,396.96     | 27,127.74     |
|   | S8G1HM56    | PERRIGO COMPANY LIMITED COM EURO.001                              | 2,160.00      | 66,744.00     | 69,508.80     |
| * | S0682538    | PERSIMMON ORD GBP0.10                                             | 831.00        | 19,733.92     | 14,714.50     |
|   | S83C7709    | PERSOL HOLDINGS CO NPV                                            | 48,100.00     | 40,834.28     | 82,600.44     |
|   | C7156BP4M4  | PERUSAHAAN 4% DUE 06-30-2050                                      | 900,000.00    | 885,632.16    | 702,954.00    |
|   | C7156BP4K5  | PERUSAHAAN LISTRIK NEGARA PT. 4.875% 07-17-2049                   | 1,100,000.00  | 1,088,296.02  | 972,268.00    |
|   | C7156BP4K5  | PERUSAHAAN LISTRIK NEGARA PT. 4.875% 07-17-2049                   | 286,000.00    | 326,397.50    | 252,789.68    |
|   | C7156BP4K5  | PERUSAHAAN LISTRIK NEGARA PT. 4.875% 07-17-2049                   | 493,000.00    | 508,745.83    | 435,752.84    |
|   |             | Peruvian Nuevo sa                                                 | 601,968.89    | 601,968.89    | 601,968.89    |
| * | S8N9MQ83    | PETCO HEALTH & WELLNESS CO INC CL A COM CL A COM                  | 341.00        | 5,473.05      | 1,077.56      |
| * | C71643VAB1  | PETROLEOS MEXICANOS 6.7% 02-16-2032                               | 100,000.00    | 99,976.00     | 82,971.00     |
| * | C71643VAB1  | PETROLEOS MEXICANOS 6.7% 02-16-2032                               | 1,190,000.00  | 926,074.62    | 987,354.90    |
|   | S8YVCHH6    | PETROBRAS GLOBAL 7.375% DUE 01-17-2027                            | 60,000.00     | 60,000.00     | 63,103.20     |
|   | S81DS8NZ    | PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049                          | 590,000.00    | 632,768.29    | 584,477.60    |
|   | S81DS8NZ    | PETROBRAS GLOBAL FIN B V 6.9% 03-19-2049                          | 590,000.00    | 986,759.86    | 641,108.00    |
|   | S8M9D0Z8    | PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10- | 200,000.00    | 193,167.50    | 168,184.00    |
|   | S8M9D0Z8    | PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10- | 5,325,000.00  | 4,943,149.85  | 4,477,899.00  |
|   | S8M9D0Z8    | PETROBRAS GLOBAL FIN B V GTD GLOBAL NT 5.5% DUE 06-10-2051/06-10- | 550,000.00    | 531,210.63    | 462,506.00    |
|   | S8ZRIJ29    | PETRO-CD4 6.8% DUE 05-15-2038                                     | 594,000.00    | 703,977.82    | 651,255.66    |
| * | S8ZRIJ29    | PETRO-CD4 6.8% DUE 05-15-2038                                     | 465,000.00    | 467,182.45    | 509,821.35    |
|   | S8ZRIJ29    | PETRO-CD4 6.8% DUE 05-15-2038                                     | 1,141,000.00  | 1,528,123.27  | 1,250,980.99  |
|   | S8ZRIJ29    | PETRO-CD4 6.8% DUE 05-15-2038                                     | 270,000.00    | 337,660.09    | 296,025.30    |
| * | C71654QDE9  | PETROLEOS 5.95% DUE 01-28-2031                                    | 1,200,000.00  | 900,000.00    | 957,720.00    |
| * | C71654QD94  | PETROLEOS MEXICANOS 10.0% 02-07-2033                              | 1,210,000.00  | 1,128,325.00  | 1,210,266.20  |
|   | C71654QD82  | PETROLEOS MEXICANOS 6.5% 03-23-2045                               | 775,000.00    | 806,407.05    | 502,517.75    |
|   | C71654QCG5  | PETROLEOS MEXICANOS 6.5% 03-13-2027                               | 397,000.00    | 414,499.55    | 370,242.20    |
|   | S8D3NBC5    | PETROLEOS MEXICANOS 6.75% DUE 09-21-2047                          | 909,000.00    | 806,565.34    | 597,394.80    |
|   | S8D3NBC5    | PETROLEOS MEXICANOS 6.75% DUE 09-21-2047                          | 4,825,000.00  | 4,595,302.65  | 3,170,990.00  |
|   | S8D3NBC5    | PETROLEOS MEXICANOS 6.75% DUE 09-21-2047                          | 1,107,000.00  | 1,087,867.58  | 727,520.40    |
|   | C71654QD12  | PETROLEOS MEXICANOS 6.9% DUE 01-16-2025 REG                       | 1,810,000.00  | 1,732,170.00  | 1,810,374.90  |
|   | C71654QD6F  | PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG               | 1,450,000.00  | 1,151,206.64  | 956,391.00    |
|   | C71654QD6F  | PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG               | 480,000.00    | 487,096.98    | 316,598.40    |
|   | C71654QD6F  | PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG               | 150,000.00    | 137,743.81    | 98,937.00     |
|   | C71654QD01  | PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG               | 380,000.00    | 378,630.00    | 128,221.00    |
| * | C71654QD01  | PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG               | 530,000.00    | 521,112.81    | 371,540.20    |
|   | C71654QD01  | PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG               | 10,825,000.00 | 7,407,967.32  | 7,711,080.50  |
|   | C71654QD8T  | PETROLEOS MEXICANOS GTD NT SER 2014-2 PEMEX 2.378 DUE 04-15-2021  | 92,250.00     | 92,250.00     | 86,723.30     |
|   | C71654QD8Y7 | PETROLEOS MEXICANOS NT 3/A2 2.46% DUE 12-15-2025 BEO SINKING FUJ  | 212,000.00    | 212,000.00    | 192,508.72    |
|   | S81GZK68    | PETS AT HOME GROUP ORD GBP0.01                                    | 27,735.00     | 107,596.01    | 110,476.43    |
|   | S8M9ZFY2    | PRIZER INC 2.55% DUE 05-28-2040                                   | 1,008,000.00  | 1,052,581.46  | 981,325.75    |
| * | S8M9ZFY2    | PRIZER INC 2.55% DUE 05-28-2040                                   | 1,419,000.00  | 1,031,788.43  | 1,042,596.06  |
|   | S8M9ZFY2    | PRIZER INC 2.55% DUE 05-28-2040                                   | 180,000.00    | 179,005.21    | 132,253.20    |
|   | S8M9ZFY2    | PRIZER INC 2.55% DUE 05-28-2040                                   | 340,000.00    | 338,120.95    | 249,811.60    |
|   | S8M9XQZ4    | PRIZER INC 2.7% DUE 05-28-2050                                    | 57,000.00     | 58,766.27     | 59,727.29     |
|   | S8FYQD3     | PRIZER INC 4.1% 09-15-2008                                        | 1,000,000.00  | 363,771.26    | 334,521.16    |
|   | S8Z3FFH8    | PRIZER INC 4.125% DUE 12-15-2046                                  | 1,120,000.00  | 1,118,238.05  | 997,628.80    |
| * | S8Z3FFH8    | PRIZER INC 4.125% DUE 12-15-2046                                  | 144,000.00    | 168,216.33    | 128,266.56    |
|   | S8C1VQ8M    | PRIZER INC 4.3% DUE 06-15-2043                                    | 450,000.00    | 364,756.50    | 414,427.50    |
| * | S8C1VQ8M    | PRIZER INC 4.3% DUE 06-15-2043                                    | 371,000.00    | 341,067.47    | 343,514.30    |
|   | S8C1VQ8M    | PRIZER INC 4.3% DUE 06-15-2043                                    | 1,940,000.00  | 990,965.60    | 957,788.00    |
|   | S8M8MB3K5   | PRIZER INC 4.4% DUE 05-15-2044                                    | 540,000.00    | 538,587.93    | 512,071.20    |
|   | S8Q66740    | PRIZER INC 4.45% 05-19-2028                                       | 2,973,000.00  | 2,966,076.38  | 2,975,943.27  |
|   | S8Q66740    | PRIZER INC 4.45% 05-19-2028                                       | 1,665,000.00  | 1,646,522.81  | 1,666,648.35  |
| * | S268F703    | PRIZER INC COM                                                    | 35,847.00     | 1,560,838.03  | 1,032,025.13  |
|   | S81LG667    | PRIZER INC FIXED 3.9% 03-15-2039                                  | 316,000.00    | 316,000.16    | 280,649.08    |
|   | S81LG667    | PRIZER INC FIXED 3.9% 03-15-2039                                  | 1,315,000.00  | 1,332,588.17  | 1,167,890.95  |
|   | S8Q66739    | PRIZER INVESTMENT ENTER 4.45% 05-19-2026                          | 2,660,000.00  | 2,656,887.80  | 2,652,924.40  |
|   | S8Q66751    | PRIZER INVESTMENT ENTER 4.65% 05-19-2030                          | 50,000.00     | 49,911.50     | 50,403.00     |
|   | S8Q66762    | PRIZER INVESTMENT ENTER 4.75% 05-19-2033                          | 540,000.00    | 539,130.00    | 541,652.40    |
| * | S8Q66762    | PRIZER INVESTMENT ENTER 4.75% 05-19-2033                          | 4,640,000.00  | 4,631,609.20  | 4,654,198.40  |
|   | S8Q66762    | PRIZER INVESTMENT ENTER 4.75% 05-19-2033                          | 756,000.00    | 753,349.99    | 758,313.36    |
|   | S8Q66773    | PRIZER INVESTMENT ENTER 5.11% 05-19-2043                          | 1,042,000.00  | 1,011,283.10  | 1,041,333.12  |
| * | S8Q66773    | PRIZER INVESTMENT ENTER 5.11% 05-19-2043                          | 181,000.00    | 177,195.35    | 180,884.16    |
|   | S8Q66773    | PRIZER INVESTMENT ENTER 5.11% 05-19-2043                          | 495,000.00    | 489,984.30    | 494,683.20    |
|   | S8Q66773    | PRIZER INVESTMENT ENTER 5.11% 05-19-2043                          | 730,000.00    | 715,400.00    | 729,532.80    |
|   | S8Q66773    | PRIZER INVESTMENT ENTER 5.11% 05-19-2043                          | 2,040,000.00  | 1,999,200.00  | 2,038,694.40  |
|   | S8Q66773    | PRIZER INVESTMENT ENTER 5.11% 05-19-2043                          | 1,989,000.00  | 1,927,854.31  | 1,987,727.04  |
|   | S8Q66773    | PRIZER INVESTMENT ENTER 5.11% 05-19-2043                          | 730,000.00    | 714,151.79    | 729,532.80    |
|   | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 480,000.00    | 479,284.80    | 491,976.00    |
|   | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 1,010,000.00  | 1,008,95.10   | 1,035,199.00  |
|   | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 4,820,000.00  | 4,854,009.30  | 4,940,259.00  |
| * | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 1,525,000.00  | 1,528,178.25  | 1,563,048.75  |
|   | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 630,000.00    | 610,346.09    | 645,718.50    |
|   | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 930,000.00    | 926,814.30    | 953,203.50    |
|   | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 1,100,000.00  | 1,098,361.00  | 1,127,445.00  |
|   | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 4,403,000.00  | 4,311,683.68  | 4,512,854.85  |
|   | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 693,000.00    | 684,825.76    | 710,290.35    |
| * | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 3,970,000.00  | 3,968,436.22  | 4,069,051.50  |
|   | S8Q66784    | PRIZER INVESTMENT ENTER 5.3% 05-19-2053                           | 3,075,000.00  | 3,070,418.25  | 3,151,721.25  |
|   | S8Q66787    | PRIZER INVESTMENT ENTER 5.34% 05-19-2063                          | 385,000.00    | 376,171.61    | 389,954.95    |
| * | S8Q66787    | PRIZER INVESTMENT ENTER 5.34% 05-19-2063                          | 62,000.00     | 55,245.49     | 62,797.94     |
| * | S8Q66787    | PRIZER INVESTMENT ENTER 5.34% 05-19-2063                          | 2,275,000.00  | 2,230,796.75  | 2,304,279.25  |
|   | S8Q66787    | PRIZER INVESTMENT ENTER 5.34% 05-19-2063                          | 860,000.00    | 843,290.20    | 871,068.20    |
|   | S8Q66787    | PRIZER INVESTMENT ENTER 5.34% 05-19-2063                          | 790,000.00    | 774,650.30    | 800,167.30    |
|   | S8Q66787    | PRIZER INVESTMENT ENTER 5.34% 05-19-2063                          | 290,000.00    | 284,365.30    | 293,732.30    |
|   | S8Q66787    | PRIZER INVESTMENT ENTER 5.34% 05-19-2063                          | 3,595,000.00  | 3,513,950.27  | 3,641,267.65  |
|   | S8Q66787    | PRIZER INVESTMENT ENTER 5.34% 05-19-2063                          | 1,000,000.00  | 980,570.00    | 1,012,870.00  |
| * | S2689560    | PG&E CORP COM                                                     | 12,886.00     | 167,328.32    | 232,334.58    |
|   | S8P60VW4    | PG&E RECOVERY FOG 5.536% DUE 07-15-2049                           | 660,000.00    | 659,924.17    | 689,290.80    |
|   | S8P60VW4    | PG&E RECOVERY FOG 5.536% DUE 07-15-2049                           | 680,000.00    | 679,921.87    | 710,178.40    |
|   | S8MFCDP0    | PG&E RECOVERY FOG LLC SR SEC0 NT CL A-3 2.822% 07-15-2048         | 337,000.00    | 336,984.93    | 245,063.03    |
|   | S8P3K2G0    | PG&E WILDFIRE 4.377% DUE 06-03-2041                               | 286,000.00    | 552,975.27    | 402,136.07    |
|   | S8P3K2J3    | PG&E WILDFIRE 4.674% DUE 12-01-2053                               | 512,000.00    | 285,991.45    | 269,143.16    |
|   | S8P3K2J3    | PG&E WILDFIRE 4.674% DUE 12-01-2053                               | 1,078,000.00  | 511,982.32    | 481,111.04    |
|   | S8MG3W58    | PG&E WILDFIRE 4.722% DUE 06-01-2039                               | 545,000.00    | 1,077,982.32  | 1,012,964.26  |
|   | S8MG3WQ6    | PG&E WILDFIRE 5.081% DUE 06-01-2043                               | 412,000.00    | 544,965.83    | 539,086.75    |
|   | S8MG3WQ6    | PG&E WILDFIRE 5.081% DUE 06-01-2043                               | 350,000.00    | 411,979.66    | 404,839.44    |
|   | S8MG3WQ6    | PG&E WILDFIRE 5.081% DUE 06-01-2043                               | 570,000.00    | 349,982.72    | 343,917.00    |
|   | S8MG3WQ6    | PG&E WILDFIRE 5.081% DUE 06-01-2043                               | 50,000.00     | 569,971.86    | 560,093.75    |
|   | S8P3K31H    | PG&E WILDFIRE FIXED 4.45% DUE 12-01-2047                          | 846,000.00    | 845,973.76    | 893,082.92    |
|   | S8P8KGX3    | PG&E WILDFIRE RECOVERY FOG LLC SR SEC0 RECOVERY BD SER 5.099% 06  | 220,000.00    | 219,979.31    | 220,816.20    |
|   | S8P8KGX3    | PG&E WILDFIRE RECOVERY FOG LLC SR SEC0 RECOVERY BD SER 5.099% 06  | 50,000.00     | 49,995.29     | 50,185.50     |
|   | S8P8KGX3    | PG&E WILDFIRE RECOVERY FOG LLC SR SEC0 RECOVERY BD SER 5.099% 06  | 684,000.00    | 683,935.67    | 686,537.64    |
|   | S8P8KGW2    | PG&E WILDFIRE RECOVERY FOG LLC SR SEC0 RECOVERY BD SER 5.212% 12  | 944,000.00    | 944,624.45    | 954,950.40    |
|   | S8P8KGW2    | PG&E WILDFIRE RECOVERY FOG LLC SR SEC0 RECOVERY BD SER 5.212% 12  | 200,000.00    | 199,897.18    | 202,320.00    |
|   | S8P8KGW2    | PG&E WILDFIRE RECOVERY FOG LLC SR SEC0 RECOVERY BD SER 5.212% 12  | 160,000.00    | 159,997.75    | 161,856.00    |
|   | C999915622  | PGIM FIXED INCOME EMERGING MARKETS LONG SHORT FUND I ( CAYMAN     | 54,895.40     | 55,990,206.63 | 75,502,817.57 |
|   | S89D0G00    | PHILIP MORRIS INTERNATIONAL INC 3.875 BOS DUE 08-21-2042 USD1000  | 252,000.00    | 225,583.07    | 207,207.00    |
|   | S8L4L420    | PHILIP MORRIS INTL 1.75% DUE 11-01-2030                           | 1,880,000.00  | 1,864,473.05  | 1,550,511.20  |
|   | S8B3K865    | PHILIP MORRIS INTL 4.125% DUE 03-04-2043                          | 650,000.00    | 641,566.40    | 552,323.50    |
|   | S8B3K865    | PHILIP MORRIS INTL 4.125% DUE 03-04-2043                          | 160,000.00    | 126,113.60    | 135,710.40    |
|   | S8B3K865    | PHILIP MORRIS INTL 4.12                                           |               |               |               |

|   |            |                                                                     |                           |              |               |                |
|---|------------|---------------------------------------------------------------------|---------------------------|--------------|---------------|----------------|
|   | SNM457L1   | PHILIP MORRIS INTL INC 5.125%                                       | 02-15-2030                | 1,140,000.00 | 1,130,629.20  | 1,161,534.60   |
| * | SNM457L1   | PHILIP MORRIS INTL INC 5.125%                                       | 02-15-2030                | 4,605,000.00 | 4,571,860.75  | 4,691,988.45   |
|   | SNM457L1   | PHILIP MORRIS INTL INC 5.125%                                       | 02-15-2030                | 240,000.00   | 238,027.20    | 244,533.60     |
|   | SBP39C01   | PHILIP MORRIS INTL INC 5.125% DUE                                   | 11-17-2027                | 52,000.00    | 51,746.76     | 52,969.28      |
|   | SNM5P5M4   | PHILIP MORRIS INTL INC 5.25%                                        | 09-07-2028                | 416,000.00   | 412,634.56    | 428,625.60     |
|   | SNM457J9   | PHILIP MORRIS INTL INC 5.375%                                       | 02-15-2033                | 317,000.00   | 319,550.44    | 325,733.35     |
|   | SNM457J9   | PHILIP MORRIS INTL INC 5.375%                                       | 02-15-2033                | 450,000.00   | 447,151.50    | 462,397.50     |
|   | SNM457J9   | PHILIP MORRIS INTL INC 5.375%                                       | 02-15-2033                | 700,000.00   | 694,553.00    | 719,285.00     |
|   | SNM457J9   | PHILIP MORRIS INTL INC 5.375%                                       | 02-15-2033                | 1,970,000.00 | 1,982,573.80  | 2,024,773.50   |
|   | SNM457J9   | PHILIP MORRIS INTL INC 5.375%                                       | 02-15-2033                | 900,000.00   | 898,137.00    | 924,795.00     |
|   | SNM5P5P9   | PHILIP MORRIS INTL INC 5.5%                                         | 09-07-2030                | 2,007,000.00 | 1,983,164.02  | 2,084,771.25   |
|   | SNM5P5P9   | PHILIP MORRIS INTL INC 5.5%                                         | 09-07-2030                | 1,375,000.00 | 1,358,912.50  | 1,428,281.25   |
|   | SNM5P5P9   | PHILIP MORRIS INTL INC 5.5%                                         | 09-07-2030                | 271,000.00   | 267,829.30    | 281,501.25     |
|   | SNM5P5P9   | PHILIP MORRIS INTL INC 5.5%                                         | 09-07-2030                | 240,000.00   | 237,102.00    | 249,300.00     |
|   | SNM5P5T1   | PHILIP MORRIS INTL INC 5.625%                                       | 09-07-2033                | 164,000.00   | 160,944.68    | 171,812.96     |
| * | SNM5P5T1   | PHILIP MORRIS INTL INC 5.625%                                       | 09-07-2033                | 1,240,000.00 | 1,216,898.80  | 1,299,073.60   |
|   | SNM8Z5T2   | PHILLIPS 66 9% DUE 02-15-2024                                       |                           | 390,000.00   | 390,783.90    | 387,640.50     |
| * | SNM4M6J9   | PHILLIPS 66 3.3% DUE 03-15-2052                                     |                           | 1,184,000.00 | 903,909.50    | 851,023.68     |
|   | SNM2M6J7   | PHILLIPS 66 4.85% 12-01-2027                                        |                           | 940,000.00   | 1,485,531.20  | 948,973.60     |
|   | SBP7YLF9   | PHILLIPS 66 CO 4.68% 02-15-2045                                     |                           | 455,000.00   | 483,388.96    | 414,873.55     |
|   | SBQYLTCS   | PHILLIPS 66 CO 4.9% DUE 10-01-2046                                  |                           | 195,000.00   | 170,002.95    | 182,954.85     |
|   | SBQYLTCS   | PHILLIPS 66 CO 4.9% DUE 10-01-2046                                  |                           | 321,000.00   | 323,682.70    | 301,171.83     |
|   | SBQYLT06   | PHILLIPS 66 CO FIXED 3.15% DUE                                      | 12-15-2029                | 800,000.00   | 613,986.00    | 552,804.00     |
|   | SBQYLT06   | PHILLIPS 66 CO FIXED 3.15% DUE                                      | 12-15-2029                | 1,330,000.00 | 1,145,778.20  | 1,225,382.20   |
| * | SB78C4Y8   | PHILLIPS 66 COM                                                     |                           | 2,842.00     | 293,465.72    | 378,383.88     |
|   | SB78C4Y8   | PHILLIPS 66 COM                                                     |                           | 1,065.00     | 101,246.57    | 141,794.10     |
| * | SBPW7PC0   | PHINIA INC COM USDO 01 WI                                           |                           | 242.00       | 5,209.08      | 7,330.18       |
| * | SBG4X0P2   | PHOENIX GP HDSG PL ORD GRPO 10                                      |                           | 1,957.00     | 17,367.84     | 13,352.08      |
|   | C7311KAC8  | PHOENIX NEWCO INC INITIAL TERM LOAN (FIRST LIEN) DUE 11-15-2028 BEI |                           |              |               |                |
|   | SB03JBP6   | PHYSICIANS RLTY L 3.95% 01-15-2028                                  |                           | 100,000.00   | 99,779.00     | 95,146.00      |
|   | SBF0B042   | PHYSICIANS RLTY LP 4.3% DUE 03-15-2027                              |                           | 300,000.00   | 299,031.00    | 292,194.00     |
|   | SBMHV0K0   | PIEDMONT FIXED 2.044% DUE 01-01-2032                                |                           | 1,190,000.00 | 943,503.40    | 968,338.70     |
|   | SB08Z0J3   | PIEDMONT NAT GAS 3.64% DUE 11-01-2046                               |                           | 68,000.00    | 70,541.71     | 50,218.68      |
|   | SBY73W56   | PIEDMONT NAT GAS 4.1% DUE 09-19-2034                                |                           | 1,650,000.00 | 1,646,451.55  | 1,493,649.50   |
|   | SBKPKR85   | PIEDMONT NAT GAS CO INC SR NT 2.5%                                  | 03-15-2031                | 1,327,000.00 | 1,061,706.16  | 1,135,328.12   |
|   | SB0Q0PQ0   | PIEDMONT NAT GAS CO INC SR NT 5.05%                                 | 05-15-2052                | 450,000.00   | 446,110.17    | 421,659.00     |
|   | SBM9ZVD0   | PIEDMONT NAT GAS FIXED 3.35% DUE                                    | 06-01-2050                | 660,000.00   | 655,639.49    | 462,488.40     |
| * | S823B8L5   | PILBARA MINERALS NPV                                                |                           | 7,403.00     | 22,171.31     | 19,953.18      |
|   | S823B8L5   | PILBARA MINERALS NPV                                                |                           | 9,611.00     | 26,906.47     | 25,304.36      |
|   | S85L3P22   | PLGRIMS PRIDE CORP                                                  |                           | 187.00       | 5,619.35      | 5,172.42       |
|   | C99536022  | PIMCO COMMODITY ALPHA FUND LTD                                      |                           | 33,588.32    | 57,971,189.66 | 102,263,128.05 |
|   | SB01FLR7   | PING AN INSURANCE GROUP H CNY1                                      |                           | 5,500.00     | 52,478.71     | 24,898.99      |
| * | S2675097   | PINNACLE FINL PARTNERS INC COM                                      |                           | 479.00       | 55,517.26     | 41,778.38      |
|   | S2675097   | PINNACLE FINL PARTNERS INC COM                                      |                           | 3,696.00     | 281,231.65    | 322,365.12     |
| * | S2048B04   | PINNACLE W. CAP CORP COM                                            |                           | 693.00       | 47,148.35     | 49,785.12      |
| * | SB1Z2DH2   | PINTEREST INC CL A CL A                                             |                           | 3,677.00     | 83,612.07     | 136,196.08     |
|   | SB1Z2DH2   | PINTEREST INC CL A CL A                                             |                           | 7,200.00     | 239,033.89    | 266,688.00     |
|   | SBMAYHH8   | PIONEER NAT RES CO 3.125% DUE 01-15-2026 REG                        |                           | 1,461,000.00 | 1,313,223.56  | 1,357,663.47   |
|   | SBMFB107   | PIONEER NAT RES CO 3.1% DUE                                         | 08-15-2030/08-11-2020 REG | 565,000.00   | 480,752.85    |                |
|   | SBM9PBB3   | PIONEER NAT RES CO 2.15% DUE 01-15-2031                             |                           | 1,130,000.00 | 896,824.50    | 962,997.30     |
|   | SBM9PBB3   | PIONEER NAT RES CO 2.15% DUE 01-15-2031                             |                           | 1,750,000.00 | 1,746,182.09  | 1,491,367.50   |
|   | SBM7B2M2   | PIONEER NATURAL RESOURCES 5.1% DUE                                  | 03-29-2026                | 930,000.00   | 929,544.30    | 936,789.00     |
|   | SBM7B2M2   | PIONEER NATURAL RESOURCES 5.1% DUE                                  | 03-29-2026                | 705,000.00   | 706,654.55    | 710,146.50     |
|   | SBF5CH11   | PK OI HDS INC ON FIXED 6.625% DUE                                   | 04-15-2027                | 1,720,000.00 | 1,544,917.92  | 1,603,384.00   |
|   | SBY3JC8    | PLAINS ALL AMER PIPELINE BNGS 4.65% DUE                             | 10-15-2025                | 406,000.00   | 420,793.27    | 401,586.78     |
|   | SB92Y2L7   | PLAINS ALL AMERN 4.3% DUE 01-31-2043                                |                           | 700,000.00   | 671,989.27    | 560,630.00     |
| * | SB92Y2L7   | PLAINS ALL AMERN 4.3% DUE 01-31-2043                                |                           | 587,000.00   | 556,476.74    | 470,128.30     |
|   | SBK7Z5P8   | PLAINS ALL AMERN 4.7% DUE 06-15-2044                                |                           | 1,151,000.00 | 939,031.76    | 907,609.13     |
|   | SBK7Z5P8   | PLAINS ALL AMERN 4.7% DUE 06-15-2044                                |                           | 2,412,252.05 | 2,127,252.05  | 2,032,566.62   |
| * | SBK7Z5P8   | PLAINS ALL AMERN 4.7% DUE 06-15-2044                                |                           | 96,000.00    | 80,524.80     | 80,564.16      |
|   | SB23G0D1   | PLAINS ALL AMERN 6.65% DUE 01-15-2037                               |                           | 738,000.00   | 835,191.28    | 791,652.60     |
|   | SB23G0D1   | PLAINS ALL AMERN 6.65% DUE 01-15-2037                               |                           | 850,000.00   | 1,041,625.22  | 911,795.00     |
|   | SB23G0D1   | PLAINS ALL AMERN 6.65% DUE 01-15-2037                               |                           | 72,000.00    | 81,121.64     | 77,234.40      |
|   | SB1LGG83   | PLAINS ALL AMERN 6.7% DUE 05-15-2036                                |                           | 110,000.00   | 128,914.14    | 129,566.81     |
|   | SBK6V1G9   | PLAINS ALL AMERN FIXED 3.55% DUE                                    | 12-31-2029                | 790,000.00   | 686,541.60    | 728,111.40     |
|   | C726503AES | PLAINS ALL AMERN FIXED 6.125% DUE                                   | 12-31-2049                | 1,450,000.00 | 1,043,305.98  | 1,410,850.00   |
|   | SB6Y16K2   | PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG     |                           | 865,000.00   | 733,767.95    | 785,186.45     |
|   | SB6Y16K2   | PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG     |                           | 132,000.00   | 120,037.93    | 119,820.36     |
|   | SB6Y16K2   | PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG     |                           | 338,908.00   | 336,812.74    |                |
|   | SB6Y16K2   | PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG     |                           | 547,000.00   | 465,743.71    | 496,528.31     |
|   | SBYM9466   | PLAINS ALL AMERN PIPELIN L P/PAA 4.9%                               | 02-15-2045                | 1,392,000.00 | 1,363,616.05  | 1,205,207.52   |
|   | SBYM9466   | PLAINS ALL AMERN PIPELIN L P/PAA 4.9%                               | 02-15-2045                | 299,000.00   | 304,039.35    | 258,877.19     |
|   | SBYM9466   | PLAINS ALL AMERN PIPELIN L P/PAA 4.9%                               | 02-15-2045                | 290,000.00   | 229,952.60    | 251,084.90     |
| * | SBY5V1J8   | PLANET FITNESS INC CL A CL A                                        |                           | 542.00       | 36,401.08     | 39,566.00      |
|   | SB75G9J8   | PLAYTECH PLC ORD NPV                                                |                           | 15,838.00    | 101,594.85    | 90,573.62      |
| * | SBNRQKQ7   | PLAYTIKA HLDG CORP COM                                              |                           | 87.00        | 1,022.47      | 758.64         |
|   | SBNRQKQ7   | PLAYTIKA HLDG CORP COM                                              |                           | 6,555.00     | 63,932.91     | 57,159.60      |
| * | S2503B86   | PLUG PWR INC COM NEW                                                |                           | 3,451.00     | 46,202.73     | 15,529.50      |
| * | C693475B53 | PNC FINANCIAL SERVICES 5.939% 08-18-2034                            |                           | 163,000.00   | 169,559.12    | 169,764.50     |
| * | S2692665   | PNC FINANCIAL SERVICES GROUP COM STK                                |                           | 2,517.00     | 390,260.95    | 389,757.45     |
| * | C693475B85 | PNC FINL SVCS FLTGT RT 5.582% DUE                                   | 06-12-2029                | 3,715,000.00 | 3,710,684.80  | 3,792,977.85   |
| * | C693475B85 | PNC FINL SVCS FLTGT RT 5.582% DUE                                   | 06-12-2029                | 1,352,000.00 | 1,352,000.00  | 1,380,378.48   |
| * | C693475B85 | PNC FINL SVCS FLTGT RT 5.582% DUE                                   | 06-12-2029                | 187,000.00   | 189,026.55    | 190,925.13     |
|   | C693475BQ7 | PNC FINL SVCS FLTGT RT 5.812% DUE                                   | 06-12-2026                | 820,000.00   | 820,000.00    | 820,000.00     |
|   | SBMCLD16   | PNC FINL SVCS GROUP 6.875% 10-20-2034                               |                           | 670,000.00   | 670,000.00    | 745,502.30     |
|   | SBMCLD16   | PNC FINL SVCS GROUP 6.875% 10-20-2034                               |                           | 470,000.00   | 470,000.00    | 522,964.30     |
|   | SBMCLD16   | PNC FINL SVCS GROUP 6.875% 10-20-2034                               |                           | 400,000.00   | 400,000.00    | 445,076.00     |
|   | SBMCLD16   | PNC FINL SVCS GROUP 6.875% 10-20-2034                               |                           | 1,465,000.00 | 1,465,000.00  | 1,630,090.85   |
|   | SBMCLD16   | PNC FINL SVCS GROUP 6.875% 10-20-2034                               |                           | 2,590,000.00 | 2,586,561.65  | 2,836,246.81   |
| * | SBMCLD16   | PNC FINL SVCS GROUP 6.875% 10-20-2034                               |                           | 9,000.00     | 9,984.06      | 10,014.21      |
|   | SBMHPFV8   | PNC FINL SVCS GROUP INC 3.4% DUE                                    | 12-31-2049/09-15-2026 REG | 300,000.00   | 300,165.00    | 241,371.00     |
|   | SBPTJT38   | PNC FINL SVCS GROUP INC 5.068% DUE                                  | 01-24-2034                | 270,000.00   | 270,000.00    | 264,562.20     |
|   | SBPTJT38   | PNC FINL SVCS GROUP INC 5.068% DUE                                  | 01-24-2034                | 700,000.00   | 700,000.00    | 685,902.00     |
|   | SBQW7X29   | PNC FINL SVCS GROUP INC 5.671%                                      | 10-28-2025                | 1,501,000.00 | 1,503,634.78  | 1,499,964.31   |
|   | SBMNRJ2    | PNC FINL SVCS GROUP INC 6.037% 10-28-2033                           |                           | 550,000.00   | 574,942.50    | 575,932.50     |
|   | SBM30MP6   | PNC FINL SVCS GROUP INC 6.25%                                       | 12-31-2049                | 100,000.00   | 100,000.00    | 93,379.00      |
|   | SBM30MP6   | PNC FINL SVCS GROUP INC 6.25%                                       | 12-31-2049                | 1,059,000.00 | 1,059,000.00  | 988,883.61     |
|   | SB683ZP1   | POLAR CAP GBL HEAL ORD GRPO 25                                      |                           | 168,170.00   | 622,283.77    | 707,464.35     |
|   | SB683ZP1   | POLAR CAP GBL HEAL ORD GRPO 25                                      |                           | 596,137.00   | 1,641,885.50  | 2,129,237.58   |
|   | SOA22002   | POLAR CAP TECH TST GRPO 25                                          |                           | 194,664.00   | 5,581,922.30  | 6,439,692.07   |
|   | SB9XQT11   | POLAR CAPITAL GLOBAL FINANCIALS TR ORD GRPO 05                      |                           | 68,332.00    | 126,262.61    | 130,141.81     |
| * | S2692933   | POLARIS INC                                                         |                           | 326.00       | 32,478.99     | 30,895.02      |
| * | S2761585   | POOL CORP COM STK                                                   |                           | 251.00       | 86,416.39     | 100,076.21     |
| * | SB8GQ9D0   | POPULAR INC COM NEW COM US06 (POST REV SPLIT)                       |                           | 459,000.00   | 161,121.08    | 37,670.13      |
|   | SB8GQ9D0   | POPULAR INC COM NEW COM US06 (POST REV SPLIT)                       |                           | 3,890.00     | 266,685.99    | 319,252.30     |
|   | SBMFF0S1   | POPULAR INC SR NT 7.25% 03-13-2028                                  |                           | 600,000.00   | 597,822.00    | 617,052.00     |
| * | S7101069   | PORSCHE AUTO HL SE NON VTG PRF NPV                                  |                           | 396.00       | 23,691.46     | 20,262.29      |
|   | SBK97YK9   | PORT AUTH N Y & N J 3.28% DUE                                       | 08-01-2099 REG TAXABLE    | 395,000.00   | 244,664.30    | 277,886.06     |
|   | SB8P352    | PORT AUTH N Y & N J 4.458% 10-01-2062 BEC TAXABLE                   |                           | 254,000.00   | 251,938.26    | 233,702.35     |
| * | SBM70518   | POST HLDGS INC COM STK                                              |                           | 320.00       | 25,177.33     | 28,179.20      |
| * | SBYV7N01   | POSTE ITALIANE SPA NPV                                              |                           | 1,358.00     | 14,756.32     | 15,413.68      |
|   | SB95X007   | POTOMAC ELEC PWR 4.15% DUE 03-15-2043                               |                           | 150,000.00   | 149,366.46    | 133,939.50     |
|   | SB83D7J0   | POTOMAC ELEC PWR 6.5% DUE 11-15-2037                                |                           | 610,000.00   | 593,912.82    | 700,951.00     |
| * | S6435327   | POWER ASSETS HLDGS NPV                                              |                           | 3,342.00     | 3,805.53      | 19,372.45      |
| * | S2697701   | POWER CORP CANADA SUB-VTG NPV                                       |                           | 1,436.00     | 34,333.81     | 41,263.49      |
| * | S2697701   | POWER CORP CANADA SUB-VTG NPV                                       |                           | 9,442.00     | 230,549.66    | 271,316.08     |
|   | S2698470   | PPG IND INC COM                                                     |                           | 1,477.00     | 174,648.15    | 220,885.35     |
| * | SBM6M8M6   | PR CAP FDS INC FIXED 4.125% DUE                                     | 04-15-2030                | 510,000.00   | 481,460.40    | 484,581.60     |
|   | S2680905   | PRL CORP COM ISIN US69351T1060                                      |                           | 4,681.00     | 121,170.90    | 126,855.10     |
|   | S2680905   | PRL CORP COM ISIN US69351T1060                                      |                           | 20,240.00    | 535,152.87    | 548,504.00     |
|   | SB21JSM8   | PRL ELEC UTILS CORP 3.95%                                           | 06-01-2047                | 221,000.00   | 236,443.25    | 187,880.94     |
|   | SB8BNH9Y   | PR ELECTRIC UTILITIES CORP 5.25%                                    | 05-15-2053                | 920,000.00   | 901,388.40    | 953,064.80     |
|   | SB8BNH9Y   | PR ELECTRIC UTILITIES CORP 5.25%                                    | 05-15-2053                | 146,068.65   | 150,211.30    |                |
|   | SBM320L4   | PRABRESKY ROYALTY COM NPV                                           |                           | 15,381.3821  | 214,429.71    | 270,637.34     |
|   | SB7KX437   | PRAXAIR INC 3.55% DUE 11-07-2042                                    |                           | 283,000.00   | 286,402.30    | 235,922.92     |
|   | SBMF26G2   | PRAXAIR INC NT 2% 08-10-2050                                        |                           | 43,000.00    | 34,751.70     | 25,461.59      |
|   | SB87H103   | PRECISION 3.9% DUE 01-15-2043                                       |                           | 105,000.00   | 87,805.20     | 91,666.05      |
|   | SB02Y0V8   | PRECISION 4.375% DUE 06-15-2045                                     |                           | 439,000.00   | 437,690.49    | 399,595.36     |
| * | SB2CZ0C5   | PREMIER INC CL A CL A                                               |                           | 782.00       | 78.00         | 17,485.52      |
| * | SBMNCJ10   | PRES & FELLOWS OF HARVARD 3.745%                                    | 11-15-2052                | 400,000.00   | 400,000.00    | 347,984.00     |
|   | C74199AU8  |                                                                     |                           |              |               |                |

|   |            |                                                                   |              |              |              |
|---|------------|-------------------------------------------------------------------|--------------|--------------|--------------|
|   | SBG0T5R0   | PROGRESSIVE CORP 4.2% DUE 03-15-2048                              | 147,000.00   | 126,813.96   | 131,554.71   |
|   | SBG0T5R0   | PROGRESSIVE CORP 4.2% DUE 03-15-2048                              | 390,000.00   | 472,976.48   | 349,022.70   |
|   | SBP960B1   | PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO                       | 2,175,000.00 | 1,997,792.17 | 1,770,167.25 |
|   | SBP960B1   | PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO                       | 109,000.00   | 86,864.24    | 88,711.83    |
| * | SBDR06B3   | PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG                     | 240,000.00   | 269,686.05   | 212,330.40   |
| * | SBDR06B3   | PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG                     | 24,000.00    | 20,479.68    | 21,233.04    |
| * | SBDR06B3   | PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG                     | 701,000.00   | 792,436.76   | 620,181.71   |
|   | SZ7J05D24  | PROGRESSIVE CORP OH COM                                           | 2,734.00     | 431,439.51   | 435,471.52   |
|   | SZ7J05D24  | PROGRESSIVE CORP OH COM                                           | 3,724.00     | 455,788.78   | 593,158.72   |
|   | SB4WZDZ07  | PROLOGIS INC COM                                                  | 5,840.00     | 678,969.26   | 778,472.00   |
|   | SBMGKB73   | PROLOGIS L P 1.25% 10-15-2030                                     | 1,220,000.00 | 1,216,267.03 | 988,456.20   |
|   | C73430XB19 | PROLOGIS L P 4.375% DUE 09-15-2048                                | 466,000.00   | 491,613.08   | 414,502.34   |
|   | SBMV6BDD   | PROLOGIS L P 4.375% DUE 09-15-2048                                | 79,000.00    | 94,020.30    | 70,269.71    |
|   | SBMV6BDD   | PROLOGIS L P 4.75% 06-15-2033                                     | 2,490,000.00 | 2,480,617.00 | 2,526,603.00 |
|   | SBMV6B3P3  | PROLOGIS L P 5.125% 01-15-2034                                    | 1,550,000.00 | 1,544,451.00 | 1,601,367.00 |
| * | SBP6VB8F2  | PROLOGIS L P 5.25% 06-15-2053                                     | 481,000.00   | 468,243.88   | 502,572.85   |
| * | SBP6VB8F2  | PROLOGIS L P 5.25% 06-15-2053                                     | 1,010,000.00 | 1,008,262.80 | 1,055,298.50 |
| * | SBP6VB8F2  | PROLOGIS L P 5.25% 06-15-2053                                     | 220,000.00   | 219,621.60   | 229,867.00   |
| * | SBPVB8F2   | PROLOGIS L P 5.25% 06-15-2053                                     | 251,000.00   | 251,609.85   | 266,436.75   |
|   | SBMFFQ94   | PROLOGIS L P FIXED 2.125% DUE 10-15-2050                          | 360,000.00   | 354,746.51   | 213,915.60   |
|   | SBONKCC4   | PROLOGIS L P SR NT 3.05% 03-01-2050                               | 500,000.00   | 487,089.72   | 359,265.00   |
|   | SBONKCC4   | PROLOGIS L P SR NT 3.05% 03-01-2050                               | 455,000.00   | 297,935.35   | 326,931.15   |
| * | SBHNC1G4   | PROLOGIS L P 3.0% DUE 04-15-2050                                  | 110,000.00   | 94,713.00    | 79,281.40    |
| * | SBMVCYW49  | PROSPECT CAP CORP 3.706% 01-22-2026                               | 545,000.00   | 551,137.70   | 511,575.15   |
|   | SZ3102S7   | PROSPERITY BANCSHARES INC COM                                     | 549.00       | 37,128.98    | 37,183.77    |
|   | SZ3102S7   | PROSPERITY BANCSHARES INC COM                                     | 1,805.00     | 104,218.04   | 122,252.65   |
|   | C73435PAJ7 | PROSUS N V 4.987% 01-19-2052                                      | 4,750,000.00 | 4,337,193.30 | 3,557,987.50 |
|   | C73435PAJ7 | PROSUS N V NT 144A 1.061% 07-13-2031                              | 6,050,000.00 | 5,865,157.82 | 4,881,745.00 |
|   | SB10S7L3   | PROSUS N.V. EURO 05 (N SHARES)                                    | 10,645.00    | 313,139.02   | 317,316.60   |
|   | SB10S7L3   | PROSUS N.V. EURO 05 (N SHARES)                                    | 3,751.00     | 132,770.00   | 111,813.49   |
| * | SBMD46S2   | PROTECTIVE LIFE 1.17% DUE 07-15-2025                              | 1,000,000.00 | 1,012,080.00 | 943,010.00   |
| * | SBYYHL01   | PROVID HLTH & SVCS 3.744% DUE 10-01-2047                          | 110,000.00   | 110,626.33   | 84,502.00    |
| * | SBN14UM6   | PROVID ST JOSEPH 2.7% DUE 10-01-2051                              | 655,000.00   | 655,000.00   | 404,514.90   |
|   | SBGLGXW8   | PROVIDENT FOG 6.375% DUE 06-15-2025                               | 100,000.00   | 100,000.00   | 91,395.00    |
|   | SBQLS77    | PROVINCE CORDOBA NT 144A 6.875% DUE 12-10-2025 BEO SINKING FUN    | 393,592.54   | 393,592.54   | 357,326.92   |
|   | C69357PA66 | PRPM 2021-3 LLC 4.867% 04-25-2026                                 | 489,005.87   | 488,999.27   | 476,881.36   |
|   | C69360GA11 | PRPM 2021-RPL1 LLC AST BACKED NTS CL A-1144A 1.319% 07-25-2051    | 1,128,843.23 | 1,128,832.17 | 1,016,458.76 |
|   | C69380RAA3 | PRPM 2023-RCF2 LLC 4% 11-25-2053                                  | 585,771.86   | 543,249.54   | 554,124.74   |
|   | SBLLH1W8   | PRUDENTIAL FINL 3% DUE 10-10-2040                                 | 181,000.00   | 1,531,861.72 | 1,411,202.00 |
|   | SBGKDC4    | PRUDENTIAL FINL 3.905% DUE 12-07-2047                             | 170,000.00   | 197,738.90   | 139,852.20   |
|   | SBGKDC4    | PRUDENTIAL FINL 3.905% DUE 12-07-2047                             | 250,000.00   | 189,647.50   | 205,665.00   |
|   | SBGB5I85   | PRUDENTIAL FINL INC 01/09/2062 5.95% DUE09-01-2062/08-17-2022 BEO | 6,550.00     | 163,750.00   | 167,090.50   |
|   | SBGB5I85   | PRUDENTIAL FINL INC 01/09/2062 5.95% DUE09-01-2062/08-17-2022 BEO | 5,125.00     | 128,125.00   | 130,738.75   |
|   | SBFC23L2   | PRUDENTIAL FINL INC 5.125% DUE 12-07-2049                         | 1,238,000.00 | 1,251,386.52 | 1,201,386.52 |
|   | SBPW25S6   | PRUDENTIAL FINL INC 5.125% 03-01-2052                             | 192,150.00   | 192,150.52   | 180,384.00   |
|   | SBNZGRY6   | PRUDENTIAL FINL INC 6.75% 03-01-2053                              | 100,000.00   | 100,000.00   | 104,450.00   |
| * | SZ819118   | PRUDENTIAL FINL INC COM                                           | 2,302.00     | 220,629.39   | 238,740.42   |
| * | SB64Z2S6   | PRUDENTIAL FINL INC OTD BEO 21-21010 6.62506 21-2040              | 943,000.00   | 1,203,222.59 | 1,075,123.73 |
| * | SZ70B878   | PRUDENTIAL INS CO 8.3% DUE 07-01-2025                             | 1,422,000.00 | 1,578,164.04 | 1,468,783.80 |
|   | SZ0709S4   | PRUDENTIAL PLC GBPO 05                                            | 24,600.00    | 23,132.24    | 22,728.66    |
|   | SZ0709S4   | PRUDENTIAL PLC GBPO 05                                            | 7,068.00     | 107,255.17   | 79,939.27    |
|   | SB3Q15X5   | PRUDENTIAL PLC GBPO 05                                            | 900.00       | 14,872.80    | 10,073.57    |
|   | SB14W4V9   | PRUDENTIAL SPA EURO 10                                            | 677.00       | 18,318.83    | 30,788.90    |
|   | C69362MB5  | PTSC 2022-2 TR 3% DUE 05-25-2050                                  | 418,991.00   | 426,400.01   | 366,275.67   |
|   | C69370PAG6 | PT PERTAMINA 4.175% DUE 01-21-2050                                | 400,000.00   | 400,000.00   | 332,612.00   |
|   | SB95N910   | PTC INC COM                                                       | 714.00       | 85,238.84    | 124,921.44   |
|   | SZ707677   | PUB SERVICE ENTERPRISE GROUP INC COM                              | 3,134.00     | 188,245.71   | 191,644.10   |
|   | SZ707677   | PUB SERVICE ENTERPRISE GROUP INC COM                              | 1,335.00     | 79,464.29    | 81,835.25    |
|   | SZ8251S3   | PUB STORAGE COM                                                   | 977.00       | 293,464.65   | 297,985.00   |
|   | SBLLH1V2   | PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051                       | 175,000.00   | 174,258.00   | 120,506.75   |
|   | SBLLH1V2   | PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051                       | 100,000.00   | 99,589.74    | 68,861.00    |
|   | SBMFFN2N4  | PUB SVC ELEC GAS 1.9% DUE 08-15-2031                              | 442,000.00   | 421,012.27   | 363,089.74   |
|   | SBFYD0H9   | PUB SVC ELEC GAS 3.8% DUE 03-01-2046                              | 119,000.00   | 109,089.45   | 99,263.85    |
|   | SBFYD0H9   | PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG                    | 346,000.00   | 415,028.83   | 454,383.98   |
|   | SBMB7C6E   | PUB SVC ELEC GAS CO SECO MEDIUM TRANCHE # TR 00055 3% 03-01-2051  | 648,000.00   | 469,530.18   | 466,423.92   |
|   | SBMDNDW58  | PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050                       | 197,000.00   | 123,254.69   | 115,382.90   |
|   | SBMDNDW58  | PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050                       | 250,000.00   | 221,699.59   | 146,425.00   |
|   | SBMDNDW58  | PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050                       | 72,000.00    | 71,424.72    | 42,170.40    |
|   | SBMVY324   | PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050                        | 120,000.00   | 119,510.40   | 82,659.60    |
|   | SBMVY324   | PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050                        | 532,000.00   | 384,995.32   | 366,457.56   |
|   | SBVNVN28   | PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050                       | 479,000.00   | 478,325.45   | 353,918.73   |
|   | SB7V8P28   | PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042                  | 210,000.00   | 223,900.70   | 166,540.50   |
|   | SBMVH3R3   | PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052                     | 229,000.00   | 226,911.11   | 201,426.11   |
|   | SBNVTVM5   | PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053                    | 410,000.00   | 407,121.80   | 410,246.00   |
|   | SBNVTVM5   | PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053                    | 330,000.00   | 327,683.40   | 330,198.00   |
|   | SBFANQX4   | PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048                      | 250,000.00   | 241,217.72   | 219,412.50   |
|   | SBNMVF37   | PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053                     | 180,000.00   | 179,893.80   | 187,561.80   |
|   | SBNVH3C8   | PUBLIC SERVICE ENTERPRISE GROUP INC 5.85% DUE 11-15-2027 BEO      | 2,785,000.00 | 2,810,672.75 | 2,901,970.00 |
|   | SBNVH3C8   | PUBLIC SERVICE ENTERPRISE GROUP INC 5.85% DUE 11-15-2027 BEO      | 197,000.00   | 197,019.00   | 205,274.00   |
|   | SBNVH3C8   | PUBLIC SERVICE ENTERPRISE GROUP INC 5.85% DUE 11-15-2027 BEO      | 2,148,000.00 | 2,145,744.60 | 2,238,216.00 |
|   | SBP6MFFN2  | PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO                           | 422,000.00   | 421,894.47   | 361,274.20   |
|   | SBLLNM5K4  | PUBLIC STORAGE 5.1% 08-01-2033                                    | 1,580,000.00 | 1,578,506.25 | 1,638,965.60 |
|   | SBLLNM5K4  | PUBLIC STORAGE 5.1% 08-01-2033                                    | 470,000.00   | 469,191.60   | 487,540.40   |
|   | SBM8K191   | PUBLIC STORAGE 5.125% 01-15-2029                                  | 1,260,000.00 | 1,258,964.20 | 1,302,915.00 |
|   | SBM8K191   | PUBLIC STORAGE 5.125% 01-15-2029                                  | 2,720,000.00 | 2,717,742.40 | 2,812,643.20 |
|   | SBM8K157   | PUBLIC STORAGE 5.35% 08-01-2053                                   | 100,000.00   | 99,732.00    | 105,289.00   |
|   | SBM8K157   | PUBLIC STORAGE 5.35% 08-01-2053                                   | 340,000.00   | 339,088.80   | 357,982.60   |
|   | SBM8K157   | PUBLIC STORAGE 5.35% 08-01-2053                                   | 160,000.00   | 159,571.20   | 168,462.40   |
|   | SBDCZC71   | PUBLIC SVC COLORADO 3.8% 06-15-2047                               | 570,000.00   | 575,129.92   | 545,985.00   |
|   | SBDCZC71   | PUBLIC SVC COLORADO 3.8% 06-15-2047                               | 172,000.00   | 171,364.30   | 137,293.84   |
|   | C744448C58 | PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                            | 362,000.00   | 301,960.80   | 259,159.20   |
|   | C74448C58  | PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                            | 272,000.00   | 273,169.77   | 194,727.52   |
|   | C744448C58 | PUBLIC SVC CO COLO 3.2% DUE 03-01-2050                            | 1,300,000.00 | 1,284,215.15 | 930,683.00   |
|   | SBFYBV23   | PUBLIC SVC CO COLO 4.05% 09-15-2049                               | 434,000.00   | 441,849.95   | 554,682.16   |
|   | SBFYBV23   | PUBLIC SVC CO COLO 4.05% 09-15-2049                               | 85,000.00    | 98,320.75    | 69,465.40    |
|   | SBFYBV23   | PUBLIC SVC CO COLO 4.05% 09-15-2049                               | 280,000.00   | 219,864.40   | 228,827.20   |
|   | C744448CQ2 | PUBLIC SVC CO COLO 4.1% DUE 06-15-2048                            | 205,000.00   | 239,743.71   | 167,646.95   |
|   | C744448CQ2 | PUBLIC SVC CO COLO 4.1% DUE 06-15-2048                            | 118,000.00   | 142,673.13   | 96,499.72    |
|   | SB1ZD6P3   | PUBLIC SVC CO COLO 4.3% DUE 03-15-2044                            | 190,000.00   | 180,466.67   | 164,437.40   |
|   | SB1BZSV3   | PUBLIC SVC CO N H 3.6% DUE 07-01-2049                             | 401,000.00   | 361,656.13   | 317,888.74   |
|   | SB1BZSV3   | PUBLIC SVC CO N H 3.6% DUE 07-01-2049                             | 1,100,000.00 | 1,097,393.00 | 872,014.00   |
|   | SB2974M5   | PUBLIC SVC CO OKLA 6.625% DUE 11-15-2037                          | 700,000.00   | 695,527.04   | 773,732.00   |
|   | SBK5VMV8   | PUBLIC SVC ELEC GAS CO SECO MEDIUM TERM 3.2% DUE 08-01-2049       | 256,000.00   | 161,597.44   | 190,576.64   |
|   | SBK5VMV8   | PUBLIC SVC ENTERPRISE GROUP INC 5.875% 10-15-2028                 | 576,000.00   | 575,389.44   | 605,128.32   |
|   | SBK5VMV5   | PUBLIC SVC ENTERPRISE GROUP INC 6.125% 10-15-2033                 | 230,000.00   | 229,362.90   | 247,692.00   |
|   | S4380A29   | PUBLICIS GROUPE SA EURO 40                                        | 588.00       | 36,725.12    | 54,560.87    |
|   | S4380A29   | PUBLICIS GROUPE SA EURO 40                                        | 4,004.00     | 322,164.18   | 371,533.57   |
|   | SBNTGF17   | PUGET ENERGY INC NEW 4.1% 06-15-2030                              | 500,000.00   | 499,165.00   | 499,500.00   |
|   | SBNTGF17   | PUGET ENERGY INC NEW 4.1% 06-15-2030                              | 600,000.00   | 599,218.04   | 551,420.00   |
|   | SB03J3P0   | PUGET SOUND ENERGY 4.3% DUE 05-20-2045                            | 34,000.00    | 34,793.80    | 29,144.46    |
|   | SB03J3P0   | PUGET SOUND ENERGY 4.3% DUE 05-20-2045                            | 70,000.00    | 89,007.21    | 60,003.30    |
|   | SB418KV1   | PUGET SOUND ENERGY 5.757% DUE 10-01-2039                          | 640,000.00   | 721,746.76   | 662,796.80   |
|   | C74532ZDK3 | PUGET SOUND ENERGY 6.274% DUE 03-15-2037                          | 394,000.00   | 545,404.99   | 426,981.74   |
|   | SBK6LQHS   | PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049                     | 1,000,000.00 | 994,092.87   | 713,660.00   |
|   | SBK6LQHS   | PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049                     | 290,000.00   | 254,268.27   | 206,961.40   |
|   | SBK6LQHS   | PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049                     | 315,000.00   | 335,203.93   | 224,802.90   |
|   | C74532ZCH7 | PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048                    | 162,000.00   | 200,058.06   | 138,226.50   |
|   | C74532ZCH7 | PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048                    | 1,110,000.00 | 1,110,000.00 | 947,107.50   |
|   | C74532ZCH7 | PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048                    | 319,000.00   | 319,000.00   | 273,186.75   |
|   | SBNM6V59   | PUGET SOUND ENERGY INC 5.448% 06-01-2053                          | 460,000.00   | 459,986.20   | 480,005.40   |
|   | SBF339F8   | PUGET SOUND ENERGY INC 5.76 DUE 07-15-2040                        | 541,000.00   | 648,621.09   | 546,545.25   |
|   | SZ70B841   | PULTE GROUP INC                                                   | 2,907.00     | 192,949.80   | 300,060.54   |
|   | SZ70B841   | PULTE GROUP INC                                                   | 1,338.00     | 66,961.09    | 138,108.36   |
|   | SB06SV47   | PULTE HOMES INC 7.875 DUE 06-15-2032 BEO                          | 259,000.00   | 341,846.33   | 304,400.11   |
|   | SB0319W5   | PULTE GROUP INC 5.5% DUE 03-01-2026                               | 1,411,000.00 | 1,419,511.19 | 1,425,132.10 |
|   | SZ064722   | PUMA SE NPV                                                       | 274.00       | 1            |              |

|            |                                                                        |               |               |               |
|------------|------------------------------------------------------------------------|---------------|---------------|---------------|
| C83099AE8  | PVTLR &&& 6710 EQUITY LLC FROM NT A-5 IBM ONLY 0% DUE 01-01-2051       | 2,000,000.02  | 2,000,000.02  | 2,000,000.02  |
| C83799G1   | PVTLR &&& 7 OAKS & 5903 DANNY KAYE LLC FROM NT A-2 IBM ONLY 0 DU       | 6,999,999.99  | 6,999,999.99  | 6,983,479.99  |
| C00399AH7  | PVTLR &&& ABRON ASIA-PACIFIC INCOME FDI INC SR SEC'D SR SER D IBM O    | 3,000,000.00  | 3,000,000.00  | 2,667,300.00  |
| C00599J20  | PVTLR &&& ACCUPRINT INC SER A PREFERRED IBM ONLY                       | 51,721.00     |               |               |
| C00199AN8  | PVTLR &&& AGL ENERGY LIMITED SER C BOS IBM ONLY 3.76% DUE 12-08-2      | 5,000,000.00  | 5,000,000.00  | 4,742,750.00  |
| C00899ALQ  | PVTLR &&& AGNICO EAGLE MINES LTD USD SERB SR NT IBM ONLY 4.64 DU       | 4,000,000.00  | 4,000,000.00  | 3,936,240.00  |
| C00899AV1  | PVTLR &&& AGNICO EAGLE MINES LTD USD SERC SR NT IBM ONLY 4.74 DU       | 4,000,000.00  | 4,000,000.00  | 3,945,520.00  |
| C01999BA6  | PVTLR &&& ALAMO S LLC SR SEC'D NT IBM ONLY 4.17% DUE 03-31-2042        | 2,334,118.17  | 1,970,176.96  | 1,975,707.80  |
| C00199B73  | PVTLR &&& AMEREN TRAMCO CO LLC S 174 SER A JAN 22 2020 IBM ONLY 3.7C   | 5,000,000.00  | 5,498,465.00  | 4,779,600.00  |
| C03899AT3  | PVTLR &&& AQUA AMERICA INC BOS IBM ONLY 3.01% DUE 11-03-2031 BEC       | 2,000,000.00  | 2,000,000.00  | 2,173,980.00  |
| C04399AG8  | PVTLR &&& ARTHUR J. GALLAGHER & CO BOS IBM ONLY 3.99% DUE 01-30-       | 8,000,000.00  | 8,000,000.00  | 7,598,400.00  |
| C05699AE1  | PVTLR &&& BAIN CAP HOLDINGS P 3.18 SR E SR NT DUE APR 15 2034 IBM      | 5,000,000.00  | 5,000,000.00  | 4,364,300.00  |
| C05899ACH1 | PVTLR &&& BALFOUR BEATTY PLC SER A SR NTIBM ONLY 6.31% DUE 06-28-      | 9,000,000.00  | 9,000,000.00  | 8,878,770.00  |
| C05899AC3  | PVTLR &&& BALFOUR BEATTY PLC SER B SR NTIBM ONLY 6.39% DUE 06-28-      | 9,000,000.00  | 9,000,000.00  | 8,832,600.00  |
| C05599AP2  | PVTLR &&& BIF II SAFE HARB HOLDINGS LLC BOS IBM ONLY 4.61% DUE 12-3    | 10,000,000.00 | 10,000,000.00 | 9,735,400.00  |
| C09499ACE4 | PVTLR &&& BLUE DOLPHIN FRAC LLC NOTES FXD FXD 4.65 31/OCT/2024 U       | 1,020,749.42  | 1,020,749.42  | 1,010,501.10  |
| C11099AIM9 | PVTLR &&& BROOKFIELD PWR NEW YORK FIN LP5R 5 SR NT IBM ONLY 4.2        | 8,000,000.00  | 8,000,000.00  | 7,654,480.00  |
| C11099AC3  | PVTLR &&& BROOKFIELD WHITE PINE HYDRO LLC BOS IBM ONLY 4.59% DU        | 5,000,000.00  | 5,000,000.00  | 4,767,450.00  |
| C12099AE3  | PVTLR &&& BUR VERITAS HOLDINGS INC 3.67 GTD SR NOTES DUE 2027 PVT      | 10,000,000.00 | 9,655,100.00  | 9,493,000.00  |
| C12799J784 | PVTLR &&& CALAMOS STRATEGIC TOTAL RETURNFDR SER F MRP SHARES IBM       | 160,000.00    | 4,000,000.00  | 3,744,014.29  |
| C14299ABG2 | PVTLR &&& CARLSBAD ENERGY HDGDS LLC BOS IBM ONLY 4.12% DUE 10-31       | 2,000,000.00  | 2,000,000.00  | 1,842,860.00  |
| C14399ADV6 | PVTLR &&& CARMAX AUTO SUPERSTORES INC SER B BOS IBM ONLY               | 3,500,000.00  | 3,687,165.00  | 3,413,410.00  |
| C14299AVG2 | PVTLR &&& CARMAX AUTO SUPERSTORES INC SER C BOS IBM ONLY               | 1,000,000.00  | 1,078,830.00  | 967,220.00    |
| C14499AK3  | PVTLR &&& CARRIX INC SER D NOTES FXD 3.94 31/JUL/2029 USD IBM ON       | 1,000,000.00  | 1,000,000.00  | 955,560.00    |
| C14499ABR6 | PVTLR &&& CARRIX INC SERIES A BOS IBM ONLY 4.96% DUE 07-31-2027 BI     | 5,000,000.00  | 5,000,000.00  | 4,999,450.00  |
| C14799AUL8 | PVTLR &&& CASEY'S GENERAL STORES INC SERE BOS IBM ONLY 3.51% DUE       | 10,000,000.00 | 10,000,000.00 | 9,767,000.00  |
| C172992063 | PVTLR &&& CION ARES DIVERSIFIED CR FDR SER E MANDATORY REDEEMAB        | 600,000.00    | 15,000,000.00 | 11,998,539.36 |
| C12599DK06 | PVTLR &&& CLECO PWR LLC BD FXD 3.47 16/DEC/2026 USD IBM ONLY           | 4,000,000.00  | 4,000,000.00  | 3,820,160.00  |
| C18699ADP2 | PVTLR &&& CLIFFWATER CORP LENDING FID ASSURANT IBM ONLY 4.1 DU         | 12,000,000.00 | 12,000,000.00 | 1,157,240.00  |
| C12699NUP5 | PVTLR &&& CSFV CORE II LLC BOS IBM ONLY 2.77% DUE 04-01-2031 BEO       | 2,000,000.00  | 2,000,000.00  | 1,746,360.00  |
| C23299ASX6 | PVTLR &&& CYPRESS SEMICONDUCTOR CORP NOTES FXD 2.42 16/JUN/2C          | 5,000,000.00  | 5,000,000.00  | 4,594,000.00  |
| C24199AAU2 | PVTLR &&& DE N COS INC BD FXD 4.29 20/DEC/2032 USD IBM ONLY            | 5,000,000.00  | 5,000,000.00  | 4,724,500.00  |
| C24199ABF4 | PVTLR &&& DELAWARE N COMPANIES INC SER 2019- IBM ONLY 3.65% DUI        | 2,000,000.00  | 2,000,000.00  | 1,980,920.00  |
| C27899AE3  | PVTLR &&& ECOM ATLC INC C O3 21JAN18 BOS IBM ONLY 4.05% DUE 05-1       | 10,000,000.00 | 9,655,100.00  | 7,949,072.40  |
| C3399AE8R  | PVTLR &&& FLNG LIQUEFACTION 2 LLC BOS IBM ONLY 4.54% DUE 03-31-2       | 8,268,000.00  | 8,268,000.00  | 7,394,072.40  |
| C34499AF7A | PVTLR &&& FOOTBALL CLUB BOS IBM ONLY 3.07% DUE 10-05-2024 BEO          | 3,000,000.00  | 3,000,000.00  | 2,950,290.00  |
| C34499AEZ3 | PVTLR &&& FOOTBALL CLUB TERM NOTES 2032 TST BOS IBM ONLY 3.31 DL       | 3,000,000.00  | 3,000,000.00  | 2,870,100.00  |
| C34999AD6  | PVTLR &&& FOUR CORNERS OPER PARTNERSHIP LP BOS IBM ONLY 4.68% D        | 2,000,000.00  | 2,000,000.00  | 1,988,140.00  |
| C3599AD2C6 | PVTLR &&& FISCO HO OPERATIONS LLC SER 2017 BOS IBM ONLY 4.13 DU        | 4,034,384.77  | 4,034,384.77  | 3,724,947.00  |
| C30299BF3  | PVTLR &&& FRITZ DRAXLMAYER GMBH & CO KG BD FXD 4.53 25/JUL/2025 I      | 3,000,000.00  | 3,000,000.00  | 2,927,430.00  |
| C36299ALU6 | PVTLR &&& GREAT RIV HYDRO LLC BOND BOS IBM ONLY 4.94% DUE 04-19-       | 6,000,000.00  | 6,097,610.00  | 5,748,900.00  |
| C39299AD3  | PVTLR &&& GREEN BRICK PARTNERS BOS IBM ONLY 3.25% DUE 02-25-2021       | 3,000,000.00  | 3,000,000.00  | 2,869,680.00  |
| C39299ADU6 | PVTLR &&& GREEN BRICK PARTNERS INC SR NTIBM ONLY 3.25% DUE 12-28       | 6,000,000.00  | 6,000,000.00  | 5,421,360.00  |
| C36299AK13 | PVTLR &&& GREENSANDS FINE CL PSD SR SER 5 NT IBM ONLY 5.18% DU 01-     | 2,790,000.00  | 2,790,000.00  | 2,790,000.00  |
| C16999ADX1 | PVTLR &&& GREF GG EASTLAND CTR LP PROM NT IBM ONLY 4.47% DUE 07        | 7,300,000.00  | 7,300,000.00  | 6,791,044.00  |
| C36299AUK5 | PVTLR &&& GRIDIRON FUNDING LLC SENIOR SEC NT IBM ONLY 5.64% DUE        | 6,000,000.00  | 6,000,000.00  | 5,688,840.00  |
| C40499CBH9 | PVTLR &&& HARDWOOD FUNDING LLC SERIES DOBOS IBM ONLY 3.43% DUI         | 4,000,000.00  | 4,000,000.00  | 3,853,240.00  |
| C41299ADG6 | PVTLR &&& HARDWOOD FUNDING LLC SERIES EBOS IBM ONLY 3.53% DUE          | 2,000,000.00  | 2,000,000.00  | 1,910,120.00  |
| C41999AGF5 | PVTLR &&& HAWAIIAN ELEC CO NOTES FXD 3.31 01/JAN/2030 USD IBM          | 8,000,000.00  | 8,000,000.00  | 8,000,000.00  |
| C41999AFZ2 | PVTLR &&& HAWAIIAN ELEC INC INC NOTES FXD 4.58 15/DEC/2025 USD I       | 2,000,000.00  | 2,000,000.00  | 1,490,000.00  |
| C40399AFY3 | PVTLR &&& HILL TOP ENERGY CENTER LLC 5.83 SR SEC'D NT DEC 31 2029 I    | 12,723,000.35 | 13,248,904.95 | 12,263,318.35 |
| C44399ACN2 | PVTLR &&& HUDSON TRANSAM PARTNERS LLC 4.44 30/NOV/2032 USD IBN         | 4,223,372.07  | 4,223,372.07  | 4,140,129.41  |
| C44399ACH5 | PVTLR &&& HUDSON TRANSAM PARTNERS LLC IBM ONLY 4.44% DUE               | 964,858.89    | 964,858.89    | 945,841.52    |
| C44399AC16 | PVTLR &&& HUDSON TRANSMISSION PARTNERS LLC IBM ONLY 4.44% DUE          | 736,339.67    | 736,339.67    | 725,826.35    |
| C45399AKX5 | PVTLR &&& INCITEC PIVOT LIMITED SERIES ABOS IBM ONLY 4.03% DUE 10-     | 5,000,000.00  | 5,000,000.00  | 4,811,100.00  |
| C44999AYE2 | PVTLR &&& INTERTEK FINANCE PLC BOS IBM ONLY 2.24% DUE 01-13-2027       | 1,000,000.00  | 1,000,000.00  | 920,740.00    |
| C46199AKN0 | PVTLR &&& INTERTEK FINANCE PLC BOS IBM ONLY 2.33% DUE 03-15-2028       | 1,000,000.00  | 1,000,000.00  | 900,510.00    |
| C45099AHW7 | PVTLR &&& ITR CONCESSION COMPANY LLC BOSIBM ONLY 3.76% DUE 10-1        | 4,000,000.00  | 4,000,000.00  | 3,837,720.00  |
| C45099AHY3 | PVTLR &&& ITR CONCESSION COMPANY LLC BOSIBM ONLY 3.86% DUE 10-1        | 6,000,000.00  | 6,000,000.00  | 5,697,360.00  |
| C46999AEN9 | PVTLR &&& JAMES CAMPBELL CO LLC SER 2017-A SR NT IBM ONLY              | 3,000,000.00  | 3,000,000.00  | 2,917,800.00  |
| C46999AE11 | PVTLR &&& JAMES CAMPBELL CO LLC SER 2017-B SR NT IBM ONLY              | 2,000,000.00  | 2,000,000.00  | 1,910,720.00  |
| C46599B8F1 | PVTLR &&& JM FAMILY ENTERPRISES INC S C TOYOTA DISTR LS SER A IBM      | 2,000,000.00  | 2,104,320.00  | 1,966,100.00  |
| C46599BNC3 | PVTLR &&& JM FAMILY ENTERPRISES, INC BOS IBM ONLY 3.59% DUE 06-2       | 6,000,000.00  | 6,000,000.00  | 5,515,860.00  |
| C46999AW4  | PVTLR &&& KNAUSEN HLDG LLC USD SR SEC'D NT IBM ONLY 5.69% DUE 07       | 13,000,000.00 | 13,114,011.00 | 13,114,011.00 |
| C50099AHM4 | PVTLR &&& KONINKLUKE VOPAK N V USD SUB NT SER A IBM ONLY               | 1,000,000.00  | 1,000,000.00  | 984,250.00    |
| C50099ALV4 | PVTLR &&& KONINKLUKE VOPAK N V USD SUB NT SER C IBM ONLY               | 1,000,000.00  | 1,000,000.00  | 954,250.00    |
| C50199AWY5 | PVTLR &&& L&K FINANCE PTY LTD SR GTD NT SER I IBM ONLY 4.72% DUE 0     | 5,000,000.00  | 5,000,000.00  | 4,932,350.00  |
| C50199AWZ2 | PVTLR &&& L&K FINANCE PTY LTD SR GTD NT SER I IBM ONLY 4.82% DUE 0     | 5,000,000.00  | 5,000,000.00  | 4,929,200.00  |
| C50599AHB8 | PVTLR &&& LA STAD FIN CO LLC SR SEC'D NT IBM ONLY 4.21% DUE 03-31-2    | 2,736,839.57  | 2,736,839.57  | 2,725,146.47  |
| C50299ALJ9 | PVTLR &&& LBI HERITAGE LLC PROMISSORY NTA-7 IBM ONLY 0% DUE 01-0       | 2,924,407.09  | 2,924,407.09  | 2,697,180.46  |
| C53699ACW0 | PVTLR &&& LION INDL PROPERTIES, LP SER ABOS IBM ONLY 4.1% DUE 02-1-    | 7,000,000.00  | 7,000,000.00  | 6,724,970.00  |
| C53799AAW1 | PVTLR &&& LITTLEFUSE, INC SERIES B BOS IBM ONLY 3.74% DUE 02-15-202    | 5,000,000.00  | 5,000,000.00  | 4,808,350.00  |
| C50099AK8  | PVTLR &&& MAJOR LEAGUE BASEBALL TRUST SER 32 IBM ONLY 3.53% DU         | 1,000,000.00  | 1,000,000.00  | 919,990.00    |
| C52599AF4  | PVTLR &&& MARS INC BOS IBM ONLY 3.3% DUE03-29-2024 BEO                 | 6,000,000.00  | 6,000,000.00  | 5,680,350.00  |
| C52599AE7  | PVTLR &&& MARS INC BND/CORP BOS IBM ONLY3.53% DUE 03-29-2027 BE        | 2,000,000.00  | 2,000,000.00  | 1,917,000.00  |
| C57199AEB0 | PVTLR &&& MARS INC SER W SR NT IBM ONLY 3.78% DUE 03-29-2032           | 4,000,000.00  | 4,000,000.00  | 3,784,720.00  |
| C60899AF9  | PVTLR &&& MULKEREI ALOIS MULLER GMBH & CO KG IBM ONLY 2.42% DI         | 1,000,000.00  | 1,000,000.00  | 927,270.00    |
| C64199AMF8 | PVTLR &&& NEW CASTLE COAL INFRA PRY PTY LTD SEC NTS IBM ONLY 8.7-      | 3,000,000.00  | 3,000,000.00  | 2,917,850.00  |
| C64699APQ6 | PVTLR &&& NEW MOUNTAIN GUARDIAN III BDC L L C IBM ONLY 3.57% DUE       | 2,000,000.00  | 2,000,000.00  | 1,911,320.00  |
| C64199AP7  | PVTLR &&& NEW MTN GUARDIAN III BDC LLC SER 2023A SR NT IBM ONLY        | 3,000,000.00  | 3,000,000.00  | 2,884,350.00  |
| C66699ABM5 | PVTLR &&& NORTHFIELD MTN LLC SER 2019-A NTS FXD 4.50 18/JUL/34 USI     | 4,000,000.00  | 4,206,340.00  | 3,640,040.00  |
| C70454D04  | PVTLR &&& OC-PFD CONVY SER A IBM ONLY                                  | 3,814,964.00  | 0.04          | -             |
| C68244A10  | PVTLR &&& OHEPA INC B&B CHEFNY INC CDT-COM IBM ONLY                    | 1,595,344.00  | 0.02          | -             |
| C69299AC4  | PVTLR &&& PECO PALLET HOLDINGS, INC BOS IBM ONLY 3.28% DUE 03-01-      | 5,000,000.00  | 5,000,000.00  | 4,638,100.00  |
| C71599AK8  | PVTLR &&& PERTH ARTPT PTY LTD SER G GTD SR SEC NT 3.75% DUE 7-9-30     | 5,000,000.00  | 5,209,750.00  | 4,681,800.00  |
| C72399AGQ2 | PVTLR &&& PIO PICO HOLDCO ISSUER LLC SR SEC'D NT IBM ONLY              | 4,200,844.67  | 4,200,844.67  | 3,980,930.45  |
| C00499AS29 | PVTLR &&& PROLOGIS TARGETED US BOS IBM ONLY 2.65% DUE 07-15-203        | 2,000,000.00  | 2,000,000.00  | 1,757,640.00  |
| C74399A0R4 | PVTLR &&& PROLOGIS TARGETED US LOGISTICSFD LP SER 2020-A IBM ONLY      | 5,000,000.00  | 5,000,000.00  | 4,709,400.00  |
| C74499J025 | PVTLR &&& PRYSM INC SERIES A PREFERRED STOCK IBM ONLY                  | 569,520.00    | 569,520.00    | 515,118.83    |
| C74499J371 | PVTLR &&& PRYSM INC SERIES B PREFERRED STOCK IBM ONLY                  | 106,860.00    | 97,520.91     | -             |
| C74499J389 | PVTLR &&& PRYSM INC SERIES C PREFERRED STOCK IBM ONLY                  | 60,577.00     | 55,282.84     | -             |
| C74499J397 | PVTLR &&& PRYSM INC SERIES D PREFERRED STOCK IBM ONLY                  | 21,163.00     | 19,313.45     | -             |
| C74799BWC4 | PVTLR &&& QUADROS FIN PLC USD GTD SEC'D SER 4 IBM ONLY 3.66 DUE        | 5,000,000.00  | 5,000,000.00  | 4,916,550.00  |
| C76199BMY5 | PVTLR &&& REYES HOLDINGS LLC BD PD 31 7/11/2027/2028 USD IBM ONLY      | 5,000,000.00  | 5,000,000.00  | 4,842,700.00  |
| C78499J7H9 | PVTLR &&& S2 8500 HARDWOOD LLC FROM NT IBM ONLY 0% DUE 01-01-2         | 6,000,000.05  | 6,000,000.05  | 5,994,060.00  |
| C81999A0R8 | PVTLR &&& SHV NEDERLAND B V USD SER A GTD NT IBM ONLY 4.41% DUE        | 5,000,000.00  | 5,000,000.00  | 4,884,350.00  |
| C81999ADP2 | PVTLR &&& SHV NEDERLAND B V USD SER B GTD NT IBM ONLY 4.55% DUE        | 3,000,000.00  | 3,000,000.00  | 2,900,250.00  |
| C81999AD56 | PVTLR &&& SHV NEDERLAND B V USD SER C GTD NT IBM ONLY 4.86% DUE        | 7,000,000.00  | 7,000,000.00  | 6,683,390.00  |
| C80999AW12 | PVTLR &&& SIW GROUP NOTES FXD 3.050 USD IBM ONLY 3.05 11-01-202        | 4,000,000.00  | 4,000,000.00  | 3,585,590.00  |
| C83399AFM9 | PVTLR &&& SLR INVT CORP NOTES FXD 4.2 15/DEC/2024 USD IBM ONLY         | 6,000,000.00  | 6,000,000.00  | 5,562,700.00  |
| C83499AU51 | PVTLR &&& SLR INVT CORP SER 2016F SR NT IBM ONLY 3.33% DUE 01-06-2     | 4,000,000.00  | 4,000,000.00  | 3,677,680.00  |
| C78499EQC0 | PVTLR &&& SPIRE INC SER 2017 SR NT TRANCHE C IBM ONLY 3.93% DUE 03     | 2,000,000.00  | 2,000,000.00  | 1,929,060.00  |
| C85299AKC6 | PVTLR &&& SROA STORAGE CORP, LOAN CORP IBM ONLY 2.5% DUE 01-01-        | 8,000,000.00  | 8,000,000.00  | 7,747,360.00  |
| C80699J010 | PVTLR &&& STEPHANIE STREET CORE LOAN IBMONLY 3.7% DUE 01-01-2021       | 5,300,000.00  | 5,300,000.00  | 5,134,755.00  |
| C68499AE1  | PVTLR &&& STERIS PLC BOS IBM ONLY 3.93% DUE 02-27-2027 BEO             | 3,000,000.00  | 3,000,000.00  | 2,914,410.00  |
| C86699AKA9 | PVTLR &&& SUN JUPITER PARENT LLC SER C SR SEC'D NT IBM ONLY 3.34%      | 7,000,000.00  | 7,000,000.00  | 6,081,950.00  |
| C87099ADW3 | PVTLR &&& SWEETWATER ROYALTIES LLC NOTESPD 5.32 30/SEP/2040 US         | 7,638,903.87  | 7,638,903.87  | 7,669,077.54  |
| C872333208 | PVTLR &&& TCR HLDG CORP PFD JR CL B - IBM ONLY                         | 1,767.00      | 106.02        | 106.02        |
| C872333307 | PVTLR &&& TCR HLDG CORP PFD JR CL C - IBM ONLY                         | 972.91        | 58.32         | 58.32         |
| C872333505 | PVTLR &&& TCR HLDG CORP PFD JR CL D - IBM ONLY                         | 2,562.00      | 128.10        | 128.10        |
| C872333406 | PVTLR &&& TCR HLDG CORP PFD JR CL E - IBM ONLY                         | 5,301.00      | 318.06        | 318.06        |
| C88399AF6E | PVTLR &&& TEXOMA WIND LLC BOS IBM ONLY 4.12% DUE 06-30-2034 BEO        | 1,991,758.44  | 1,991,758.44  | 1,922,783.00  |
| C88699AF10 | PVTLR &&& TIGER GLOBAL MANAGEMENT LLC BOS IBM ONLY 3.64% DUE           | 6,000,000.00  | 6,000,000.00  | 5,761,020.00  |
| C88699AF6B | PVTLR &&& TIGER GLOBAL MANAGEMENT LLC BOS IBM ONLY 3.82% DUE           | 6,000,000.00  | 6,000,000.00  | 5,722,800.00  |
| C87299BFU1 | PVTLR &&& TPARK ONE AND TWO LLC FROM NT A-3 IBM ONLY 0% DUE 01-        | 5,284,354.50  | 5,070,593.71  | 4,465,596.61  |
| C68251PAAS | PVTLR &&& 1375209 B C LTD 9% DUE 01-30-2028 BEO                        | 109,000.00    | 302,175.55    | 106,085.34    |
| C46620IA09 | PVTLR &&& 321 HENDERSON RECEIVABLES LLC SER 17-1A CL A 3.99% 08-15-208 | 860,242.96    | 837,003.92    | 764,935.14    |
| C8062GJH0  | PVTLR &&                                                               |               |               |               |



|   |            |                                                                     |              |              |              |
|---|------------|---------------------------------------------------------------------|--------------|--------------|--------------|
|   | SBILCQ178  | PVTL ALCON FIN CORP 3.8% DUE 09-23-2029 BEO                         | 450,000.00   | 393,988.50   | 409,495.50   |
|   | SBWG655    | PVTL ALCON FIN CORP 3.8% DUE 09-23-2049BEO                          | 430,000.00   | 446,200.24   | 346,343.50   |
|   | SBPC717    | PVTL ALCON FIN CORP 3.75% DUE 12-06-2052/12-06-2022 BEO             | 496,000.00   | 502,604.60   | 526,710.80   |
| * | 015387A43  | PVTL ALFA DESARROLLO SPA 4.55% DUE 09-17-2052/09-20-2021 BEO        | 2,161,430.17 | 2,091,404.57 | 1,684,316.07 |
|   | SBMGHXK2   | PVTL ALLIANT ENERGY FIN LLC 1.4% DUE 03-15-2026/11-20-2020 BEO      | 96,000.00    | 95,877.27    | 87,491.52    |
|   | SBLGZ0J4   | PVTL ALLIANT ENERGY FIN LLC 5.95% 03-30-2029                        | 1,815,000.00 | 1,812,241.20 | 1,889,033.85 |
|   | C018820AC4 | PVTL ALLIANZ SE 6.35% 09-06-2053                                    | 800,000.00   | 800,000.00   | 827,352.00   |
|   | SBMLZ541   | PVTL AMERICAN AIRLINES INC 7.25% DUE 02-15-2028                     | 390,000.00   | 383,087.50   | 396,115.20   |
|   | SBMLQ90    | PVTL AMERICAN AIRL INC 8.5% 05-15-2029                              | 530,000.00   | 520,311.25   | 549,790.80   |
|   | SBMYT480   | PVTL AMERICAN TOWER TRUST I 5.49% 03-15-2028                        | 910,000.00   | 910,000.00   | 923,700.69   |
|   | SBMOHY35   | PVTL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044          | 174,000.00   | 197,728.31   | 161,811.30   |
|   | SBMOHY35   | PVTL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044          | 846,000.00   | 838,479.29   | 786,737.70   |
|   | SBP2R051   | PVTL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032                 | 656,000.00   | 654,309.36   | 556,248.64   |
|   | SBP2R051   | PVTL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032                 | 120,000.00   | 119,668.80   | 101,752.80   |
|   | SBNNH5D7   | PVTL AMFAM HOLDINGS INC 3.833% 03-11-2051                           | 150,000.00   | 150,111.07   | 91,615.50    |
|   | SBNNH5D7   | PVTL AMFAM HOLDINGS INC 3.833% 03-11-2051                           | 900,000.00   | 900,000.00   | 549,693.00   |
|   | SBNNH5D7   | PVTL AMFAM HOLDINGS INC 3.833% 03-11-2051                           | 550,000.00   | 550,408.87   | 333,923.50   |
|   | C034863B01 | PVTL ANGLO AMERICAN CAPITAL 5.5% 05-02-2033                         | 945,000.00   | 942,232.30   | 954,960.30   |
|   | C034863B67 | PVTL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO                  | 595,000.00   | 455,055.96   | 400,083.25   |
|   | C034863B67 | PVTL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO                  | 2,513,000.00 | 2,533,490.84 | 2,140,196.45 |
|   | C034863B85 | PVTL ANGLO AMERN CAP PLC 3.875% DUE 03-16-2029 BEO                  | 1,960,000.00 | 1,804,552.37 | 1,840,420.40 |
| * | C034863BC3 | PVTL ANGLO AMERN CAP PLC 4.75% 03-16-2052                           | 205,000.00   | 176,982.65   | 176,820.70   |
|   | C034863BC3 | PVTL ANGLO AMERN CAP PLC 4.75% 03-16-2052                           | 1,100,000.00 | 1,081,245.86 | 948,794.00   |
|   | C034863BC3 | PVTL ANGLO AMERN CAP PLC 4.75% 03-16-2052                           | 440,000.00   | 441,344.82   | 387,280.46   |
|   | C034863BC3 | PVTL ANGLO AMERN CAP PLC 4.75% 03-16-2052                           | 1,207,000.00 | 1,222,806.91 | 1,041,085.78 |
|   | C034863BC3 | PVTL ANGLO AMERN CAP PLC 4.75% 03-16-2052                           | 544,000.00   | 490,764.86   | 469,221.76   |
|   | C034863BC3 | PVTL ANGLO AMERN CAP PLC 4.75% 03-16-2052                           | 370,000.00   | 361,216.49   | 319,139.80   |
|   | C034863A8X | PVTL ANGLO AMERN CAP PLC GTO SR NT 2.625% DUE 09-10-2030            | 2,748,000.00 | 2,583,752.23 | 2,334,808.00 |
|   | C034863A14 | PVTL ANGLO AMERN CAP PLC SR NT 144A 4.5% DUE 03-15-2028 BEO         | 1,170,000.00 | 1,311,275.46 | 1,138,761.00 |
|   | SBMKJ146   | PVTL ASHTEAD CAP INC 5.95% 10-15-2033                               | 565,000.00   | 564,502.80   | 576,509.05   |
|   | SBMWTF65   | PVTL ASHTEAD CAPITAL INC 1.5% 08-12-2026                            | 410,000.00   | 409,148.17   | 371,886.40   |
|   | C46620DA2  | PVTL ASSET BACKED NT SER 2016-1 144A CLA 3.41000008583% DUE 06-15   | 572,631.02   | 566,144.20   | 496,690.67   |
|   | SBLH0474   | PVTL ATHENE GLOBAL FOG MEDIUM TERM SR SECD NT 1.608% DUE 06-2       | 2,228,000.00 | 1,950,569.44 | 2,018,100.12 |
| * | SBKYC17    | PVTL ATHENE GLOBAL FOG MEDIUM TERM SR SECD NT 2.5% DUE 02-24-1      | 972,000.00   | 972,260.25   | 864,513.00   |
|   | C052528AM8 | PVTL AUSTRALIA & NEW ZEALAND BKG GROUP LTD 2.57% DUE 11-25-2031     | 604,000.00   | 604,000.00   | 488,315.88   |
| * | SBRRVS21   | PVTL AVIATION CAP GROUP 6.75% 10-25-2028                            | 309,000.00   | 320,949.03   | 322,512.57   |
|   | SBZ1DXR0   | PVTL AVIATION CAP GROUP LLC SR NT 144A 3.5% DUE 11-01-2027/07-01-   | 100,000.00   | 99,468.00    | 92,133.00    |
|   | SBMVZ051   | PVTL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-   | 743,000.00   | 840,702.83   | 738,868.92   |
|   | SBMVZ051   | PVTL AVIATION CAP GROUP LLC SR NT 144A 5.5% DUE 12-15-2024/07-10-   | 690,000.00   | 686,455.69   | 601,660.00   |
|   | SBMB3254   | PVTL AVIATION CAPITAL GROUP 6.25% DUE 04-15-2028                    | 600,000.00   | 595,194.00   | 611,442.00   |
|   | C050401A82 | PVTL AVOLON HUDGS FOG LTD 2.528% DUE 11-18-2027                     | 131,000.00   | 131,736.76   | 116,210.10   |
|   | C050401A88 | PVTL AVOLON HUDGS FOG LTD 3.95% 07-01-2024                          | 390,000.00   | 389,099.96   | 385,054.00   |
|   | C050401A50 | PVTL AVOLON HUDGS FOG LTD 6.375% DUE 05-04-2028                     | 1,185,000.00 | 1,188,507.60 | 1,209,043.65 |
| * | C050401A50 | PVTL AVOLON HUDGS FOG LTD 6.375% DUE 05-04-2028                     | 1,386,000.00 | 1,386,484.80 | 1,408,000.20 |
|   | C050401A0  | PVTL AVOLON HUDGS FOG LTD SR NT 144A 3.25% DUE 02-15-2027/01-14     | 300,000.00   | 299,790.86   | 277,845.00   |
|   | C050401A0  | PVTL AVOLON HUDGS FOG LTD SR NT 144A 3.25% DUE 02-15-2027/01-14     | 306,000.00   | 272,899.30   | 283,401.90   |
|   | C050401A0  | PVTL AVOLON HUDGS FOG LTD SR NT 144A 3.25% DUE 02-15-2027/01-14     | 200,000.00   | 199,782.00   | 185,230.00   |
| * | C052531A8  | PVTL BACARD LTD 5.25% 01-15-2029                                    | 2,935,000.00 | 2,934,295.60 | 2,960,417.10 |
| * | C052168H2  | PVTL BACARD LTD 5.3% 06-15-2048                                     | 352,000.00   | 352,000.00   | 364,184.07   |
|   | C056351A86 | PVTL BACARD LTD 5.4% 06-15-2033                                     | 905,000.00   | 901,624.35   | 913,416.50   |
|   | C05523RAE7 | PVTL BAE SYS PLC 3.0% DUE 09-15-2050                                | 528,000.00   | 520,762.91   | 374,315.04   |
|   | C059578AE4 | PVTL BANCO DO BRASIL S A 4.75% 03-20-2024                           | 500,000.00   | 525,500.00   | 498,240.00   |
|   | C06679FBA4 | PVTL BANQUE FEDERATIVE DU CR MUTUEL 5.896% 07-13-2026               | 5,776,000.00 | 5,771,827.69 | 5,893,714.88 |
|   | C07173AAQD | PVTL BAUSCH HEALTH COMPANIES INC 11% NTS 9/30/2028 USD 11.0%        | 175,406.10   | 175,406.10   | 140,592.78   |
|   | C07173AAR8 | PVTL BAUSCH HEALTH COMPANIES INC 14% NTS 10/10/2030 USD 14.0%       | 38,000.00    | 21,222.69    | 21,204.76    |
|   | SBF032J6   | PVTL BAUSCH HEALTH COMPANIES INC 5.5% DUE 11-01-2025                | 500,000.00   | 500,000.00   | 460,190.00   |
|   | SBF032J6   | PVTL BAUSCH HEALTH COMPANIES INC 5.5% DUE 11-01-2025                | 144,000.00   | 143,197.60   | 132,534.72   |
| * | SBG1V986   | PVTL BAYER US FIN LLC 3.95% DUE 04-15-2045 BEO                      | 4,738,000.00 | 4,198,290.08 | 3,478,071.04 |
| * | SBYQZD94   | PVTL BAYER US FIN LLC 4.7% 07-15-2061                               | 192,000.00   | 191,913.39   | 149,032.32   |
|   | SBYQZD94   | PVTL BAYER US FIN LLC 4.7% 07-15-2064                               | 249,000.00   | 278,591.30   | 193,276.29   |
| * | SBLFDKN3   | PVTL BAYER US FIN LLC 6.5% 11-21-2033                               | 300,000.00   | 299,217.00   | 309,357.00   |
|   | SBLFDKPS   | PVTL BAYER US FIN LLC 6.875% 11-21-2053                             | 1,370,000.00 | 1,352,201.20 | 1,460,598.10 |
|   | SBLFDKPS   | PVTL BAYER US FIN LLC 6.875% 11-21-2053                             | 1,090,000.00 | 1,094,220.85 | 1,162,081.70 |
|   | SBLFDKPS   | PVTL BAYER US FIN LLC 6.875% 11-21-2053                             | 300,000.00   | 299,886.00   | 279,839.00   |
|   | SBLFDKPS   | PVTL BAYER US FINANCE LLC 6.375% 11-21-2030                         | 3,445,000.00 | 3,430,048.70 | 3,542,803.55 |
|   | C07325QAC9 | PVTL BAYVIEW FINL AST TR 2007-SSR1 CL M-2 FLT RT 144A VAR RT 3-25-2 | 675,392.32   | 387,598.89   | 666,195.50   |
|   | SBNTV51    | PVTL BERRY GLOBAL INC 5.5% DUE 04-15-2028                           | 765,000.00   | 759,494.90   | 775,082.70   |
|   | SBDFK924   | PVTL BERRY PETE CO LLC 7.0% 02-15-2026                              | 1,120,000.00 | 1,098,052.05 | 1,091,944.00 |
| * | SBNGVR24   | PVTL BIMBO BAKERIES USA INC 4.0% DUE 05-17-2051 BEO                 | 340,000.00   | 334,510.61   | 296,558.88   |
|   | SBMLX290   | PVTL BLACK KNIGHT INFOSERY LLC 3.625% DUE 09-01-2028/08-26-2020 B   | 100,000.00   | 100,000.00   | 95,224.00    |
|   | SBLF7604   | PVTL BLACKSTONE HUDGS FIN L L C SR NT 144A 5% DUE 06-15-2044 BEO    | 1,100,000.00 | 1,205,457.00 | 1,015,311.00 |
|   | SBH835V3   | PVTL BLACKSTONE HUDGS FIN L L C SR NT 6.25% DUE 08-15-2042 BEO      | 340,000.00   | 391,530.97   | 354,742.00   |
|   | SBMLT5L3   | PVTL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO            | 330,000.00   | 329,664.54   | 228,610.80   |
|   | SBMYT011   | PVTL BLUE RACER MIDSTREAM LOG OIL CORP 6.625% 12-15-2025            | 559,650.00   | 559,650.00   | 557,370.00   |
|   | SBK97K9    | PVTL BMW US CAP LLC 4.15% DUE 04-09-2030 BEO                        | 3,125,000.00 | 3,121,494.80 | 3,063,218.75 |
|   | C06959WZQ6 | PVTL BNP PARIBAS 1.675% 06-30-2027                                  | 1,500,000.00 | 1,494,285.00 | 1,374,060.00 |
|   | C05581KA9  | PVTL BNP PARIBAS 4.375% 09-28-2025                                  | 4,575,000.00 | 4,542,362.43 | 4,474,578.75 |
|   | SBYVL6P9   | PVTL BNP PARIBAS 4.625% 03-13-2027                                  | 1,650,000.00 | 1,648,202.20 | 1,617,577.50 |
|   | C05565ASD0 | PVTL BNP PARIBAS 4.625% DUE 12-31-2049 BEO                          | 1,100,000.00 | 1,100,000.00 | 886,600.00   |
|   | C06959WZV5 | PVTL BNP PARIBAS 5.125% DUE 01-13-2029                              | 920,000.00   | 920,000.00   | 926,210.00   |
|   | C05581KA66 | PVTL BNP PARIBAS 5.894% 12-05-2034                                  | 2,280,000.00 | 2,283,540.90 | 2,387,319.60 |
|   | C05581KA66 | PVTL BNP PARIBAS 5.894% 12-05-2034                                  | 1,370,000.00 | 1,370,000.00 | 1,434,485.90 |
|   | C05581KA66 | PVTL BNP PARIBAS 5.894% 12-05-2034                                  | 1,900,000.00 | 1,900,000.00 | 1,989,433.00 |
|   | C05581KA66 | PVTL BNP PARIBAS 5.894% 12-05-2034                                  | 535,000.00   | 535,000.00   | 560,182.45   |
|   | C05581KA66 | PVTL BNP PARIBAS 5.894% 12-05-2034                                  | 576,000.00   | 576,000.00   | 601,112.32   |
| * | C05581KA66 | PVTL BNP PARIBAS 5.894% 12-05-2034                                  | 1,635,000.00 | 1,635,000.00 | 1,711,959.45 |
|   | C05581KA66 | PVTL BNP PARIBAS 5.894% 12-05-2034                                  | 995,000.00   | 1,004,333.38 | 1,041,834.65 |
|   | C05565AS48 | PVTL BNP PARIBAS 7.25% DUE 12-30-2049 BEO                           | 2,790,000.00 | 2,790,000.00 | 2,851,128.90 |
|   | C05565AS48 | PVTL BNP PARIBAS 7.25% DUE 12-30-2049 BEO                           | 2,120,000.00 | 2,120,000.00 | 2,166,449.20 |
|   | C05565AS20 | PVTL BNP PARIBAS 9.25% DUE 12-31-2049 BEO                           | 480,000.00   | 480,000.00   | 512,510.40   |
|   | C05565AS20 | PVTL BNP PARIBAS 9.25% DUE 12-31-2049 BEO                           | 610,000.00   | 610,000.00   | 651,315.30   |
|   | C05581KA8  | PVTL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% 06-12-2029       | 765,000.00   | 765,000.00   | 776,574.48   |
|   | C05581KA8  | PVTL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% 06-12-2029       | 840,000.00   | 830,982.87   | 852,709.20   |
|   | C05565AS0  | PVTL BNP PARIBAS NT CONV 8.5% 12-31-2049                            | 1,000,000.00 | 1,001,700.00 | 1,047,600.00 |
|   | C05565AS0  | PVTL BNP PARIBAS NT CONV 8.5% 12-31-2049                            | 830,000.00   | 830,000.00   | 869,508.00   |
|   | C06959T286 | PVTL BNP PARIBAS SUM MED TERM NT PROGRAM 2.588% DUE 08-12-2         | 1,375,000.00 | 1,052,301.25 | 1,125,520.00 |
|   | SBPVS0D5   | PVTL BNSF RY CO 2015-1 PASS THRU TR PASSTHRU CTF 3.442% DUE 06-1    | 680,287.72   | 740,369.66   | 643,824.30   |
|   | SBFBM0X8   | PVTL BOSTON GAS CO 3.15% 08-01-2027                                 | 1,135,000.00 | 1,052,201.15 | 1,059,477.10 |
|   | C05578QA8  | PVTL BPCE 3.582% 10-15-2042                                         | 410,000.00   | 410,000.00   | 290,911.00   |
|   | C05578QA8  | PVTL BPCE SA 3.116% 10-19-2032                                      | 870,000.00   | 870,000.00   | 705,596.10   |
|   | C05571AAQ8 | PVTL BPCE SA 6.612% 10-19-2027                                      | 500,000.00   | 500,000.00   | 514,745.00   |
|   | C05571AAQ8 | PVTL BPCE SA 6.612% 10-19-2027                                      | 585,000.00   | 585,000.00   | 602,251.65   |
|   | C05571AAB6 | PVTL BPCE SA 6.714% 10-19-2029                                      | 400,000.00   | 400,000.00   | 421,744.00   |
|   | C05571AAB6 | PVTL BPCE SA 6.714% 10-19-2029                                      | 1,885,000.00 | 1,885,000.00 | 1,776,596.60 |
|   | C05571AA54 | PVTL BPCE SA 7.003% 10-19-2034                                      | 3,340,000.00 | 3,317,171.80 | 3,627,807.80 |
|   | C05571AA54 | PVTL BPCE SA 7.003% 10-19-2034                                      | 1,030,000.00 | 1,030,000.00 | 1,118,755.10 |
|   | C05571AA54 | PVTL BPCE SA 7.003% 10-19-2034                                      | 1,780,000.00 | 1,780,000.00 | 1,933,382.60 |
|   | C05571AA54 | PVTL BPCE SA 7.003% 10-19-2034                                      | 300,000.00   | 300,000.00   | 325,851.00   |
|   | C05531AHS  | PVTL BPCE SR NOW PFD VAR RT 10-06-2026                              | 1,369,000.00 | 1,373,350.92 | 1,274,100.92 |
|   | C10569UA3  | PVTL BRAVO RESIDENTIAL FOG TR SR 23-NQMS CL A1 STEP 06-25-2063      | 476,920.33   | 479,912.22   | 479,344.61   |
|   | SBNLXMP9   | PVTL BRIGHT FIN GLBL FUND 1.0% 04-12-2024 BE                        | 1,020,000.00 | 1,020,504.95 | 1,005,618.00 |
|   | SBMBP137   | PVTL BRIGHTHOUSE FINL GLOBAL FOG 1.55% 05-24-2026                   | 1,185,000.00 | 1,135,017.99 | 1,085,874.75 |
| * | SBPBCBPS   | PVTL BRIGHTHOUSE FINL GLOBAL FOG 2.0% 06-28-2028                    | 545,000.00   | 544,463.32   | 469,893.55   |
|   | SBPDC4Y3   | PVTL BRITISH AWAYS PASS THRU CTF SR 2020-14 CTF CL A 25% 05-15-2    | 3,368,905.25 | 3,360,658.66 | 3,003,446.00 |
|   | SBKBMK9    | PVTL BRITISH AWAYS PASS THRU CTF 3.3% FIXED 06-15-2034 BEO          | 276,928.64   | 276,928.64   | 245,012.61   |
|   | C11043A89  | PVTL BRITISH AWAYS PASS THRU CTF 3.35% 12-15-2030 BEO               | 332,509.06   | 293,439.24   | 300,804.32   |
|   | SBMCPY3    | PVTL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO               | 303,000.00   | 303,141.39   | 259,592.22   |
|   | SBMCPY3    | PVTL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO               | 345,000.00   | 373,605.70   | 295,575.30   |
|   | SBMCSY9    | PVTL BROADCOM INC 2.6% DUE 02-15-2031/01-19-2021 BEO                | 3,075,000.00 | 3,075,689.89 | 2,935,368.25 |
|   | SBMCSY9    | PVTL BROADCOM INC 2.6% DUE 02-15-2031/01-19-2021 BEO                | 4,800,000.00 | 4,788,934.55 | 3,957,648.00 |
|   | SBMCSY9    | PVTL BROADCOM INC 2.6% DUE 02-15-2031/01-19-2021 BEO                | 535,000.00   | 423,892.00   | 441,112.85   |
|   | SBMCP9P3   | PVTL BROADCOM INC 3.137% DUE 11-15-2035 BEO                         | 231,000.00   | 171          |              |

|  |             |                                                                              |                       |              |              |              |
|--|-------------|------------------------------------------------------------------------------|-----------------------|--------------|--------------|--------------|
|  | SBMGCSZ0    | PVTLT BROADCOM INC SR NT 3.5%                                                | 02-15-2041/01-19-2021 | 2,380,000.00 | 1,853,075.57 | 1,892,647.40 |
|  | SBMGCSZ0    | PVTLT BROADCOM INC SR NT 3.5%                                                | 02-15-2041/01-19-2021 | 737,000.00   | 594,477.71   | 586,084.51   |
|  | SBML0T3     | PVTLT BROADCOM INC SR NT 3.5%                                                | 02-15-2041/01-19-2021 | 1,143,000.00 | 1,168,037.29 | 908,947.89   |
|  | SBDF00D5    | PVTLT BROOKFIELD PPTY REIT INC BPR                                           | 02-15-2041/01-19-2021 | 380,000.00   | 300,000.00   | 291,153.00   |
|  | SBMFQJ00    | PVTLT BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO                            | 03-15-2048            | 220,000.00   | 254,837.83   | 171,221.60   |
|  | SBMLZYB5    | PVTLT BROOKLYN UNION GAS CO 4.632% DUE 08-05-2027 BEO                        | 08-05-2027            | 1,655,000.00 | 1,633,329.60 | 1,615,064.85 |
|  | SBM09B29    | PVTLT BROOKLYN UNION GAS CO FIXED 3.865%03-04-2029                           | 03-04-2029            | 2,215,000.00 | 2,062,872.79 | 2,046,482.80 |
|  | SBP27202    | PVTLT BUILDERS FIRSTSOURCE INC 4.25% DUE02-01-2032/07-23-2021 BEO            | 02-01-2032            | 104,000.00   | 104,728.77   | 93,847.52    |
|  | CL12803RAB0 | PVTLT CAESARS ENTERTAINMENT INC 7.0% DUE02-15-2030                           | 02-15-2030            | 500,000.00   | 500,000.00   | 513,265.00   |
|  | CL12803RAC8 | PVTLT CAIXABANK S A 6.84%                                                    | 09-13-2034            | 1,160,000.00 | 1,160,000.00 | 1,189,951.20 |
|  | SBKPK093    | PVTLT CAIXABANK S A 6.84%                                                    | 09-13-2034            | 1,900,000.00 | 1,900,000.00 | 2,008,053.00 |
|  | SBKPK093    | PVTLT CAMERON LNG LLC 144A 3.701% 01-15-2039                                 | 01-15-2039            | 130,000.00   | 130,000.00   | 110,535.10   |
|  | SBKPK093    | PVTLT CAMERON LNG LLC 144A 3.701% 01-15-2039                                 | 01-15-2039            | 261,000.00   | 261,000.00   | 221,920.47   |
|  | SBKPK093    | PVTLT CAMERON LNG LLC 144A 3.701% 01-15-2039                                 | 01-15-2039            | 510,000.00   | 510,000.00   | 433,637.70   |
|  | SBKPK093    | PVTLT CAMERON LNG LLC 144A 3.701% 01-15-2039                                 | 01-15-2039            | 555,000.00   | 558,120.03   | 471,899.85   |
|  | SBKPK093    | PVTLT CAMERON LNG LLC 144A 3.701% 01-15-2039                                 | 01-15-2039            | 259,000.00   | 259,000.00   | 220,219.93   |
|  | SBKPK082    | PVTLT CAMERON LNG LLC 3.02% DUE 01-15-2035                                   | 01-15-2035            | 224,000.00   | 229,041.76   | 191,060.80   |
|  | SB5BH210    | PVTLT CANTOR FITZGERALD LP 7.2%                                              | 12-12-2028            | 1,100,000.00 | 1,097,866.00 | 1,129,810.00 |
|  | SBPGX375    | PVTLT CARGILL INC 4.375% 04-22-2052                                          | 04-22-2052            | 165,000.00   | 164,295.60   | 151,499.70   |
|  | SBPGX375    | PVTLT CARGILL INC 4.375% 04-22-2052                                          | 04-22-2052            | 276,000.00   | 276,760.36   | 253,417.68   |
|  | SBZ9N9X0    | PVTLT CARGILL INC SR NT 144A 4.76% DUE 11-23-2045 BEO                        | 11-23-2045            | 170,000.00   | 194,643.09   | 162,832.80   |
|  | SB9M2234    | PVTLT CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEC        | 03-30-2043            | 40,000.00    | 42,534.44    | 38,934.00    |
|  | SB9M2234    | PVTLT CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEC        | 03-30-2043            | 900,000.00   | 896,664.29   | 876,015.00   |
|  | SB9VPV77    | PVTLT CARRIER GLOBAL CORPORATION 5.8%                                        | 11-30-2025            | 1,390,000.00 | 1,389,527.40 | 1,409,460.00 |
|  | SB9VPVQ8    | PVTLT CARRIER GLOBAL CORPORATION 5.9%                                        | 03-15-2034            | 970,000.00   | 968,477.10   | 1,051,732.20 |
|  | SB9VPVQ8    | PVTLT CARRIER GLOBAL CORPORATION 5.9%                                        | 03-15-2034            | 380,000.00   | 379,403.40   | 412,018.80   |
|  | SB9VPVQ8    | PVTLT CARRIER GLOBAL CORPORATION 5.9%                                        | 03-15-2034            | 445,000.00   | 459,113.87   | 482,495.70   |
|  | SB9VPVQ8    | PVTLT CARRIER GLOBAL CORPORATION 5.9%                                        | 03-15-2034            | 385,000.00   | 384,395.55   | 417,440.10   |
|  | SB9VPVQ8    | PVTLT CARRIER GLOBAL CORPORATION 5.9%                                        | 03-15-2034            | 189,000.00   | 189,701.70   | 206,009.40   |
|  | SB9VPR9     | PVTLT CARRIER GLOBAL CORPORATION 6.2%                                        | 03-15-2054            | 135,000.00   | 134,772.25   | 156,855.15   |
|  | SB9VPR9     | PVTLT CARRIER GLOBAL CORPORATION 6.2%                                        | 03-15-2054            | 275,000.00   | 274,546.25   | 319,519.75   |
|  | SB9VPR9     | PVTLT CARRIER GLOBAL CORPORATION 6.2%                                        | 03-15-2054            | 295,000.00   | 299,776.16   | 342,757.55   |
|  | SB9VPR9     | PVTLT CARRIER GLOBAL CORPORATION 6.2%                                        | 03-15-2054            | 610,000.00   | 662,705.55   | 708,752.90   |
|  | SB9VPR9     | PVTLT CARRIER GLOBAL CORPORATION 6.2%                                        | 03-15-2054            | 370,000.00   | 369,309.30   | 420,899.30   |
|  | SB9VPR9     | PVTLT CARRIER GLOBAL CORPORATION 6.2%                                        | 03-15-2054            | 1,247,000.00 | 1,259,036.01 | 1,448,876.83 |
|  | SB9VPR9     | PVTLT CARRIER GLOBAL CORPORATION 6.2%                                        | 03-15-2054            | 750,000.00   | 748,762.50   | 871,417.50   |
|  | CL151290BX0 | PVTLT CEMEX S A B D E C V 5.2% DUE 09-17-2030 BEO                            | 09-17-2030            | 4,742,000.00 | 5,065,842.92 | 4,555,971.34 |
|  | CL19420A06  | PVTLT CG AVE STUD LNS 2018-A LLC AST BAKED NT CL A-2 144A 4.39               | 04-30-2028            | 131,721.05   | 133,809.33   | 126,374.28   |
|  | SB03J0T0    | PVTLT CHARTER COMMUNICATIONS OPER 3.75% 05-15-2027 BEO                       | 05-15-2027            | 1,800,000.00 | 1,784,988.00 | 1,791,342.00 |
|  | CL16144A03  | PVTLT CHASE AUTO OWNER TR 2022-A SER 22-AA CL A4 3.99% DUE 03-27             | 03-27-2027            | 286,000.00   | 285,983.78   | 281,444.19   |
|  | SB8DV310    | PVTLT CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033                           | 06-30-2033            | 100,000.00   | 99,774.00    | 102,693.00   |
|  | SB8DV310    | PVTLT CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033                           | 06-30-2033            | 1,480,000.00 | 1,476,655.20 | 1,519,856.40 |
|  | SB8DV310    | PVTLT CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033                           | 06-30-2033            | 725,000.00   | 719,709.50   | 744,524.25   |
|  | SBMCP7N2    | PVTLT CHES ENERGY CORP 5.875% DUE 02-01-2029                                 | 02-01-2029            | 680,000.00   | 650,250.60   | 666,991.60   |
|  | SBMCD836    | PVTLT CHESAPEAKE ENERGY CORP 5.5% DUE 02-01-2026/02-05-2021 BEO              | 02-05-2021            | 2,020,000.00 | 1,979,849.90 | 2,006,504.00 |
|  | CL16829A47  | PVTLT CHILE ELECTRICITY LUX MPC 6.01%                                        | 07-20-2024            | 1,900,000.00 | 1,900,152.00 | 1,953,504.00 |
|  | SBMFGVX6    | PVTLT CHS/CNITY HEALTH SYS INC 4.75% DUE02-15-2031/02-09-2021 BEC            | 02-09-2021            | 100,000.00   | 100,000.00   | 79,059.00    |
|  | SBMZYKZ2    | PVTLT CITADEL FIN LLC 3.2% 07/25/28                                          | 07-25-2028            | 1,268,000.00 | 1,268,691.25 | 1,174,878.08 |
|  | SBK5Y649    | PVTLT CITADEL LTD PARTNERSHIP 4.875% DUE03-15-2027 BEO                       | 03-15-2027            | 1,268,000.00 | 1,272,247.58 | 1,240,391.25 |
|  | CL12565WACS | PVTLT CK HUTCHISON INTL 21 LTD GTO NT 3.125% 04-15-2041                      | 04-15-2041            | 1,208,000.00 | 1,188,019.68 | 944,921.76   |
|  | CL12565WACS | PVTLT CK HUTCHISON INTL 21 LTD GTO NT 3.125% 04-15-2041                      | 04-15-2041            | 833,000.00   | 820,119.58   | 651,589.26   |
|  | COB163TAC6  | PVTLT CMO BENCHMARK MORTGAGE TRUST SER 23-V2 CL A3 5.81579%                  | 03-15-2039            | 315,000.00   | 324,449.69   | 323,962.98   |
|  | CL12061AA0  | PVTLT CMO BLUNKER INC LNS DEPOS TR 2019-MTDC BAKED NT CL A-1 144             | 01-15-2039            | 181,810.03   | 183,131.48   | 174,473.89   |
|  | CL22940A00  | PVTLT CMO CSMC 2021-NQMS TR SR 21-NQMS CL A-1 VAR RT 05-25-2066              | 05-25-2066            | 229,621.39   | 229,621.39   | 271,415.42   |
|  | CL2306GAAS  | PVTLT CMO DMGS 2018-BIOO CL A FLTG 05-15-2035                                | 05-15-2035            | 2,668,187.06 | 2,665,412.65 | 2,652,362.07 |
|  | CL2312BA0A  | PVTLT CMO DCO OFFICE TR 2019-MTC SER 2019-MTC CLS A 2.965% DUE 0             | 02-15-2039            | 3,500,000.00 | 3,604,737.50 | 2,894,097.08 |
|  | CL36169KAA  | PVTLT CMO GCAT 2022-NQMG2 TR SR 22-NQMG2 CL A1 VAR RT 02-25-2067             | 02-25-2067            | 841,339.80   | 791,911.09   | 801,023.05   |
|  | CL24759BAA  | PVTLT CMO LEGACY MTG AST TR 2021-GSA SR 21-GSA CL A1 1.65% DUE 01            | 01-15-2039            | 504,728.23   | 504,795.26   | 480,331.03   |
|  | SBKSD022    | PVTLT CMO MFA 2020-NQMG1 TR SR 21-NQMG1 CL A1 FLTG RT DUE 11-25-206          | 11-25-2066            | 156,761.29   | 156,761.29   | 151,332.25   |
|  | SBKFR784    | PVTLT CMO MORGAN STANLEY CAP I TR SER 19-NUGS CLS A VAR RT 12-               | 12-15-2039            | 1,400,000.00 | 1,318,250.00 | 1,108,889.03 |
|  | CL64828EA3  | PVTLT CMO NEW RESIDENTIAL SER 19-NQMG4 CLS A1 VAR RT 09-25-2059              | 09-25-2059            | 72,706.80    | 72,706.76    | 65,769.71    |
|  | SBV8WY02    | PVTLT CMO PRIME MTG TR 2006-DR1 CL II-A-1 144A 5.5% DUE 05-25-20             | 05-25-2020            | 145,708.52   | 140,438.70   | 125,247.33   |
|  | SBKMFYF3    | PVTLT CMO PRPM 2022-10 CL A1 STEP DUE 02-25-2032 BE                          | 02-25-2032            | 1,881,854.38 | 1,358,880.94 | 1,311,153.73 |
|  | CL174AKA08  | PVTLT CMO SECURITA MTG TR 2019-2 VAR RT SER 19-2 CL A1 VAR RT DUE 11-25-2053 | 11-25-2053            | 418,649.39   | 418,649.39   | 418,649.39   |
|  | SBKDF013    | PVTLT CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-21           | 07-25-2021            | 265,845.79   | 244,162.74   | 249,764.22   |
|  | CL92539LA0A | PVTLT CMO VERUS SECURITIZATION SER 21-3 CLS A1 VAR RT 11-25-2031             | 11-25-2031            | 258,438.59   | 258,436.62   | 216,099.09   |
|  | SBKPKG75    | PVTLT CMO VERUS SECURITIZATION TR 2020-2SR 20-2 CL A-1 VAR RT 05-25          | 05-25-2025            | 62,719.53    | 62,718.59    | 60,847.15    |
|  | CL92539BAAS | PVTLT CMO VERUS SECURITIZATION TR 2022-1MTG BAO NT CL A-1 144A 01            | 01-15-2039            | 2,096,115.17 | 2,239,042.25 | 2,423,477.02 |
|  | CL92539BA0A | PVTLT CMO VERUS SECURITIZATION TR 2022-1SR 21-3 CL A1 VAR RT DUE 1           | 01-15-2039            | 226,872.99   | 226,872.99   | 225,732.08   |
|  | CL92537MA0A | PVTLT CMO VERUS SECURITIZATION TR SR 19-V3-CL A1 FLTG 11-25-2059             | 11-25-2059            | 212,987.69   | 212,986.03   | 204,258.65   |
|  | CL92538AA0A | PVTLT CMO VERUS SECURITIZATION TRUST SR 19-CLS A1 VAR RT DUE 11              | 11-25-2039            | 333,804.75   | 333,798.79   | 263,296.17   |
|  | CL92537KA0A | PVTLT CMO VERUS SECURITIZATION TRUST SER 19-CLS A1 STEP CPN I 1              | 01-15-2039            | 120,333.51   | 120,333.52   | 114,427.38   |
|  | CL19421A00  | PVTLT COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2 2.8% 12-2           | 12-2-2028             | 223,324.21   | 223,324.21   | 203,694.15   |
|  | CL19420A04  | PVTLT COLLEGE AVE STUDENT LNS SER 2017-A CL A-1 FLTG RT DUE 11-              | 11-25-2039            | 164,110.55   | 164,808.81   | 164,117.23   |
|  | SBRYQYK6    | PVTLT COLUMBIA PIPELINES HLDG CO LLC 6.055% 08-15-2026                       | 08-15-2026            | 165,000.00   | 164,996.70   | 168,679.51   |
|  | SBRCWZG6    | PVTLT COLUMBIA PIPELINES HLDG CO LLC SR NT 6.042% 08-15-2028                 | 08-15-2028            | 1,460,000.00 | 1,459,970.80 | 1,509,508.60 |
|  | SBRCWZG6    | PVTLT COLUMBIA PIPELINES HLDG CO LLC SR NT 6.042% 08-15-2028                 | 08-15-2028            | 860,000.00   | 859,982.80   | 889,162.50   |
|  | SBRYQYH2    | PVTLT COLUMBIA PIPELINES OPER CO LLC 5.97% 08-15-2030                        | 08-15-2030            | 1,385,000.00 | 1,373,233.30 | 1,434,419.60 |
|  | SBRYQYH2    | PVTLT COLUMBIA PIPELINES OPER CO LLC 5.97% 08-15-2030                        | 08-15-2030            | 630,000.00   | 629,987.40   | 652,004.80   |
|  | SBRYQYH4    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033                       | 11-15-2033            | 1,550,000.00 | 1,549,442.00 | 1,626,012.00 |
|  | SBRYQYH4    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.036% 11-15-2033                       | 11-15-2033            | 970,000.00   | 969,650.80   | 1,017,568.80 |
|  | SBRYQYK5    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043                   | 08-15-2043            | 886,000.00   | 875,052.94   | 952,600.62   |
|  | SBRYQYK5    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043                   | 08-15-2043            | 1,199,000.00 | 1,188,560.93 | 1,289,128.83 |
|  | SBRYQYK5    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043                   | 08-15-2043            | 390,000.00   | 397,489.14   | 407,517.00   |
|  | SBRYQYK5    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063                       | 08-15-2063            | 430,000.00   | 423,750.52   | 476,027.20   |
|  | SBRYQYQ1    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053                       | 11-15-2053            | 350,000.00   | 351,294.55   | 385,819.00   |
|  | SBRYQYQ1    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053                       | 11-15-2053            | 1,090,000.00 | 1,089,542.20 | 1,201,550.00 |
|  | SBRYQYQ1    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053                       | 11-15-2053            | 780,000.00   | 760,638.85   | 859,825.20   |
|  | SBRYQYQ1    | PVTLT COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053                       | 11-15-2053            | 110,000.00   | 110,000.00   | 121,257.40   |
|  | CL19690A44  | PVTLT COM STK                                                                |                       | 304,555.00   | -            | -            |
|  | CL200447A13 | PVTLT COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE 02-09-2031/11-0            | 11-0-2031             | 490,000.00   | 490,000.00   | 407,209.60   |
|  | CL200447A13 | PVTLT COMISION FEDERAL DE ELECTRICIDAD 3.348% DUE 02-09-2031/11-0            | 11-0-2031             | 350,000.00   | 350,000.00   | 290,864.00   |
|  | CL200447A19 | PVTLT COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-0            | 08-0-2051             | 660,000.00   | 660,000.00   | 605,419.00   |
|  | CL200447A19 | PVTLT COMISION FEDERAL DE ELECTRICIDAD 4.677% DUE 02-09-2051/08-0            | 08-0-2051             | 300,000.00   | 300,000.00   | 210,465.00   |
|  | CL202712B53 | PVTLT COMMONWEALTH BK AUSTRALIA 3.784% 03-14-2032                            | 03-14-2032            | 600,000.00   | 600,000.00   | 527,310.00   |
|  | CL202712B53 | PVTLT COMMONWEALTH BK AUSTRALIA 3.784% 03-14-2032                            | 03-14-2032            | 359,000.00   | 340,344.88   | 315,507.15   |
|  | CL202712B18 | PVTLT COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-21               | 09-12-2021            | 1,020,000.00 | 889,831.00   | 799,108.00   |
|  | SBM40202    | PVTLT CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO                | 11-25-2020            | 900,000.00   | 1,033,130.00 | 895,365.00   |
|  | SBM9H124    | PVTLT CONTINENTAL RESOURCES 2.268% 11-15-2026                                | 11-15-2026            | 390,000.00   | 390,000.80   | 359,287.20   |
|  | SBM9H124    | PVTLT CONTINENTAL RESOURCES 2.268% 11-15-2026                                | 11-15-2026            | 6,870,000.00 | 6,061,911.63 | 6,328,987.50 |
|  | SBM92G68    | PVTLT CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO                    | 04-01-2032            | 560,000.00   | 559,593.69   | 454,770.40   |
|  | SBM92G68    | PVTLT CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO                    | 04-01-2032            | 760,000.00   | 759,448.58   | 617,188.40   |
|  | CL749770SD  | PVTLT COOPERATIVE RABOBANK US A 5.64% 02-28-2029                             | 02-28-2029            | 1,348,000.00 | 1,348,000.00 | 1,368,894.00 |
|  | SB875665    | PVTLT COREBIDGE FIN INC SR NT 6.05% 09-15-2033                               | 09-15-2033            | 715,000.00   | 712,272.00   | 707,834.00   |
|  | SB215868    | PVTLT CORESTATES CAP II FRN 02-15-2027                                       | 02-15-2027            | 185,000.00   | 175,287.50   | 177,224.45   |
|  | SB215868    | PVTLT CORESTATES CAP II FRN 02-15-2027                                       | 02-15-2027            | 860,000.00   | 816,570.00   | 817,584.80   |
|  | CL19878B04  | PVTLT CORPORACION NACIONAL DEL COBRE 5.125% 02-02-2033                       | 02-02-20              |              |              |              |

|              |                                                                            |                                |              |              |              |
|--------------|----------------------------------------------------------------------------|--------------------------------|--------------|--------------|--------------|
| C23636AB86   | PVTLT DANSKE BK A/S MEDIUM TERM NTS BOOK                                   | 1.549% 09-10-2027              | 1,417,000.00 | 1,417,000.00 | 1,279,834.40 |
| C23636AB86   | PVTLT DANSKE BK A/S MEDIUM TERM NTS BOOK                                   | 1.549% 09-10-2027              | 300,000.00   | 300,000.00   | 270,960.00   |
| C23636AAB8   | PVTLT DANSKE BK A/S MEDIUM TERM NTS BOOK                                   | 1.549% 09-10-2027              | 1,280,000.00 | 1,189,875.20 | 1,238,404.00 |
| * S84K4R64   | PVTLT DCP MIDSTREAM LLC DEFS 6.75                                          | 9/15/37 6.75 DUE 09-15-2037 BE | 344,000.00   | 367,711.10   | 379,537.78   |
| S84K4R64     | PVTLT DCP MIDSTREAM LLC DEFS 6.75                                          | 9/15/37 6.75 DUE 09-15-2037 BE | 290,000.00   | 318,132.90   | 318,109.70   |
| C23329PAG5   | PVTLT DNB BK ASA 1.593%                                                    | 05-25-2027                     | 1,500,000.00 | 1,338,915.00 | 1,368,975.00 |
| C262051AA3   | PVTLT DRILLCO HDLG LUX S A 7.5%                                            | 06-01-2030                     | 94,211.00    | 685,866.00   | 87,494.70    |
| C2345WAA3    | PVTLT DT AUTO OWNER TRUST SER 23-SA CL A6.57% 08-16-2027                   |                                | 79,138.80    | 79,138.39    | 79,453.12    |
| S8M1CJ9R     | PVTLT DUQUESNE LIGHT CO NT 2.532%                                          | 10-01-2030                     | 550,000.00   | 1,531,237.56 | 1,420,418.45 |
| S8Z9P8X9     | PVTLT DUQUESNE LIGHT HDLGS 3.616%                                          | DUE 08-01-2027                 | 550,000.00   | 526,252.85   | 513,106.00   |
| S8Z9P8X9     | PVTLT DUQUESNE LIGHT HDLGS 3.616%                                          | DUE 08-01-2027                 | 479,000.00   | 465,728.93   | 446,868.68   |
| S8KVB1R1     | PVTLT DUQUESNE LIGHT HDLGS INC 2.775%                                      | DUE 01-07-2032 BEO             | 532,000.00   | 532,000.00   | 425,419.12   |
| S8M9N8A1     | PVTLT EAST OHIO GAS CO 3.0% DUE                                            | 06-15-2050                     | 366,000.00   | 361,163.49   | 237,665.76   |
| C268317AV6   | PVTLT EDF S A 4.875% 09-23-2038 BEO                                        |                                | 200,000.00   | 170,540.00   | 185,088.00   |
| C268317AK0   | PVTLT EDF S A NT 4.875 DUE 01-22-2044                                      |                                | 550,000.00   | 533,927.30   | 495,324.50   |
| C268317AL8   | PVTLT EDF S A NT 6 DUE                                                     | 01-22-2114 BEO                 | 3,375,000.00 | 3,274,989.38 | 3,277,428.75 |
| C268317AL8   | PVTLT EDF S A NT 6 DUE                                                     | 01-22-2114 BEO                 | 84,000.00    | 90,195.93    | 81,571.56    |
| C28249NAB7   | PVTLT EIG PEARL HDLGS S RL SXS50 BD TRANCHE B 4.387% 11-30-2046            |                                | 1,060,000.00 | 760,074.89   | 849,399.20   |
| C28504DAB5   | PVTLT ELECTRICITE DE FRANCE 5.7% 05-23-2028                                |                                | 455,000.00   | 454,117.50   | 470,729.35   |
| C28504DAD5   | PVTLT ELECTRICITE DE FRANCE 6.9%                                           | 05-23-2053                     | 1,784,000.00 | 1,830,006.33 | 2,028,711.28 |
| C28504DAD5   | PVTLT ELECTRICITE DE FRANCE 6.9%                                           | 05-23-2053                     | 1,112,000.00 | 1,125,703.88 | 1,264,533.04 |
| C28504DAD5   | PVTLT ELECTRICITE DE FRANCE 6.9%                                           | 05-23-2053                     | 1,030,000.00 | 1,024,924.30 | 1,171,285.10 |
| C28504DAD5   | PVTLT ELECTRICITE DE FRANCE 9.125%                                         | 12-31-2049                     | 300,000.00   | 300,000.00   | 333,945.00   |
| S8M1CJ4W4    | PVTLT EMPPOWER FIN 2020 LP 3.075% DUE                                      | 09-17-2051                     | 231,000.00   | 231,000.00   | 160,290.90   |
| S8D2BVK1     | PVTLT ENDEAVOR ENERGY RES L P/EEER FIN 5.75% DUE 01-30-2028                |                                | 216,700.00   | 220,618.20   |              |
| S8R1YW69     | PVTLT ENEL FIN AMER LLC 2.875%                                             | 07-12-2041                     | 888,000.00   | 877,651.92   | 603,795.60   |
| C29278GAN8   | PVTLT ENEL FIN INTL N V 1.875% 07-12-2028 USD                              |                                | 280,000.00   | 260,325.61   | 244,512.00   |
| C29278GAC6   | PVTLT ENEL FIN INTL N V 5% DUE                                             | 06-15-2032 BEO                 | 1,718,000.00 | 1,654,533.07 | 1,677,627.00 |
| C29278GAC6   | PVTLT ENEL FIN INTL N V 5% DUE                                             | 06-15-2032 BEO                 | 1,127,000.00 | 1,090,232.61 | 1,098,562.50 |
| C29278GAZ1   | PVTLT ENEL FIN INTL N V 6.8% DUE                                           | 10-14-2025 BEO                 | 1,326,000.00 | 1,308,550.10 | 1,359,932.34 |
| C29278GAF5   | PVTLT ENEL FIN INTL N V BND5 3.5% DUE                                      | 04-06-2028 BEO                 | 420,000.00   | 379,501.80   | 393,997.80   |
| S8QB8R95     | PVTLT ENEL FINANCE AMERICA LLC 7.1% DUE 10-14-2027 BEO                     |                                | 748,000.00   | 775,797.10   | 799,544.68   |
| C29278GB83   | PVTLT ENEL FINANCE INTL NV 7.75% DUE                                       | 10-14-2052 BEO                 | 284,000.00   | 316,657.16   | 350,751.36   |
| C29278GB83   | PVTLT ENEL FINANCE INTL NV 7.75% DUE                                       | 10-14-2052 BEO                 | 244,000.00   | 247,205.57   | 261,075.60   |
| C29278GB83   | PVTLT ENEL FINANCE INTL NV 7.75% DUE                                       | 10-14-2052 BEO                 | 209,000.00   | 209,003.00   | 271,708.80   |
| C29278GB83   | PVTLT ENEL FINANCE INTL NV 7.75% DUE                                       | 10-14-2052 BEO                 | 800,000.00   | 751,688.00   | 988,032.00   |
| C29278GB83   | PVTLT ENEL FINANCE INTL NV 7.75% DUE                                       | 10-14-2052 BEO                 | 1,025,000.00 | 973,903.75   | 1,265,916.56 |
| S8M9XK9      | PVTLT EQM MIDSTREAM PARTNERS L P 7.5%                                      | DUE 06-01-2027/06-07-2022      | 610,000.00   | 610,000.00   | 629,202.00   |
| S8MY692      | PVTLT EQT CORP SR NT 3.125%                                                | 05-15-2026                     | 400,000.00   | 386,044.77   | 379,272.00   |
| S8MY692      | PVTLT EQT CORP SR NT 3.125%                                                | 05-15-2026                     | 1,780,000.00 | 1,649,721.00 | 1,687,760.40 |
| S8MY681      | PVTLT EQT CORP SR NT 3.625%                                                | 05-15-2031                     | 120,000.00   | 120,021.60   | 107,294.00   |
| S8MY681      | PVTLT EQT CORP SR NT 3.625%                                                | 05-15-2031                     | 100,000.00   | 100,016.20   | 89,412.00    |
| S8M9D824     | PVTLT EQUITABLE FINL LIFE GLOBAL 1.8%                                      | 03-08-2028                     | 1,708,000.00 | 1,454,747.30 | 1,491,342.00 |
| S8M2CMA7     | PVTLT EQUITABLE FINL LIFE GLOBAL FOG SR SEC'D 1.4% DUE 08-27-2027          |                                | 1,105,000.00 | 1,076,710.75 | 1,837,075.60 |
| S87LQLW4     | PVTLT ERAC USA FIN LLC GTO NT                                              | 5.625 DUE 03-15-2042 BEO       | 222,000.00   | 298,958.62   | 231,268.50   |
| S87LQLW4     | PVTLT ERAC USA FIN LLC GTO NT                                              | 5.625 DUE 03-15-2042 BEO       | 525,000.00   | 725,016.92   | 546,918.75   |
| S8RJTQ64     | PVTLT ERAC USA FINANCE LLC 4.6%                                            | 05-01-2028                     | 1,399,000.00 | 1,393,753.75 | 1,394,019.56 |
| S8YMA2C4     | PVTLT ERAC USA FINANCE LLC 4.2%                                            | 11-01-2046                     | 377,000.00   | 285,593.07   | 330,738.33   |
| S8MRJ23      | PVTLT ERAC USA FINANCE LLC 5.4%                                            | 05-01-2053                     | 1,668,000.00 | 1,668,549.75 | 1,773,966.15 |
| S8MRJ23      | PVTLT ERAC USA FINANCE LLC 5.4%                                            | 05-01-2053                     | 450,000.00   | 447,750.00   | 474,322.50   |
| S8MRJ23      | PVTLT ERAC USA FINANCE LLC 5.4%                                            | 05-01-2053                     | 926,000.00   | 912,548.32   | 976,050.30   |
| S8PCX19      | PVTLT EVERGY MISSOURI WEST INC 5.15% DUE 12-15-2027 BEO                    |                                | 220,000.00   | 218,806.20   | 221,676.00   |
| C30240A8E3   | PVTLT EXPORT-IMPORT BK BUNDA                                               | 3.25% 01-15-2030               | 1,000,000.00 | 995,430.00   | 911,710.00   |
| C303918M3    | PVTLT FAIRFAX FINL HDLGS LTD 6.0%                                          | 12-07-2037                     | 400,000.00   | 397,008.00   | 412,056.00   |
| S8LFI859     | PVTLT FANNIE MAE NT SR 3-R08 CL 1M2 FLTGT RT 10-25-2043                    |                                | 1,330,000.00 | 1,330,708.37 | 1,358,727.37 |
| * C31429KAH6 | PVTLT FED DES CAISSES DESIARDING QUEBEC 4.55% DUE 08-23-2027 BEO           |                                | 2,910,000.00 | 2,900,121.30 | 2,894,809.80 |
| * C31429KAB8 | PVTLT FEDERATION CAISSES DESIARDING 4.4% DUE 08-23-2025 BEO                |                                | 3,150,000.00 | 3,061,726.80 | 3,311,120.00 |
| C31489AB8    | PVTLT FERGUSON FIN PLC 3.25%                                               | 06-02-2030                     | 300,000.00   | 298,656.00   | 288,656.00   |
| * C33593A4U9 | PVTLT FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031                         |                                | 1,120,000.00 | 1,120,650.00 | 1,127,867.00 |
| * C33593A4U9 | PVTLT FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031                         |                                | 1,705,000.00 | 1,664,650.00 | 1,442,958.55 |
| S8M2ZC58     | PVTLT FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027              |                                | 430,000.00   | 427,837.31   | 365,504.30   |
| C33593A4A9   | PVTLT FIRST QUANTUM MINERALS SR NT 144A 7.5% DUE 04-01-2025/04-01-2025     |                                | 1,480,000.00 | 1,432,807.32 | 1,415,901.20 |
| S8M9VW04     | PVTLT FIRSTENERGY TRANSMISSION LLC                                         | 2.866% DUE 09-15-2028 BEO      | 515,000.00   | 456,315.75   | 467,527.30   |
| S8MNDL73     | PVTLT FIRSTENERGY TRANSMISSION LLC SR NT144A 4.35% DUE 01-15-2025          |                                | 1,800,000.00 | 3,878,122.11 | 3,640,003.12 |
| S8MNDL73     | PVTLT FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044          |                                | 1,750,000.00 | 1,848,187.60 | 1,694,210.00 |
| S8MNDL73     | PVTLT FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044          |                                | 240,000.00   | 218,119.20   | 232,348.80   |
| S8MNDL73     | PVTLT FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044          |                                | 1,474,000.00 | 1,579,921.26 | 1,427,008.88 |
| S8S9DWB8     | PVTLT FIRM LLC NT 144A 6.45% DUE                                           | 11-15-2039 BEO                 | 510,000.00   | 508,988.42   | 545,195.10   |
| C34537RAB2   | PVTLT FORD CR AUTO OWNER TR SER 2018-1 CL 8 3.34% 07-15-2031               |                                | 990,000.00   | 1,026,212.66 | 906,831.71   |
| C262051I05   | PVTLT FORESEA HDLGS S A                                                    |                                | 916.00       | -            | 916.20       |
| C262051I04   | PVTLT FORESEA HOLDING S A SHS CLC                                          |                                | 8,244.00     | -            | 158,284.00   |
| S8M9VLMJ2    | PVTLT FORREST TRAN8 & INFRASTRUCTURE INVS LL 7.875% 12-01-2030             |                                | 400,000.00   | 397,332.00   | 416,868.00   |
| S8S3M47      | PVTLT FREEDOM MORTGAGE CORPORATION 12.0603-03-01-2028                      |                                | 300,000.00   | 294,000.00   | 327,171.00   |
| C23034RAC8   | PVTLT FS COML MTG TR SER 2023-452N SR 23-452N CL 8 FRN 11-10-2027          |                                | 340,000.00   | 369,809.67   | 684,245.81   |
| S8NKTG50     | PVTLT FULL HILLS RESORTS INC 8.25%                                         | 02-15-2028                     | 300,000.00   | 306,450.00   | 320,113.40   |
| S8NZJH89     | PVTLT GA GLOBAL FOG TR 1.95%                                               | 09-15-2028                     | 2,200,000.00 | 2,195,424.00 | 1,879,284.00 |
| C36321PA86   | PVTLT GALAXY PIPELINE ASSETS BIDCO LTD 2.625% DUE 03-31-2036               |                                | 284,000.00   | 284,000.00   | 234,524.36   |
| C36321PA8D   | PVTLT GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040                |                                | 196,624.00   | 187,127.89   | 153,808.04   |
| C36321PA8D   | PVTLT GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040                |                                | 636,254.08   | 636,254.08   | 627,758.42   |
| C36321PA8D   | PVTLT GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040                |                                | 419,904.00   | 416,237.74   | 356,068.00   |
| * C36321PA8D | PVTLT GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040                |                                | 1,506,988.80 | 1,184,493.20 | 1,241,999.89 |
| C36167KA6    | PVTLT GCAT 2021-NQ6M 16 SR 21-NQ6M CL A1 VAR 08-25-2066                    |                                | 491,259.05   | 407,745.02   | 414,835.25   |
| C37255JAA0   | PVTLT GENTING NEW YORK LLC/GENTNY CAP 1.3% 02-15-2026                      |                                | 2,650,000.00 | 2,597,949.62 | 2,437,708.50 |
| S8M841N2     | PVTLT GLENORE FOG LLC 5.4%                                                 | 05-08-2028                     | 2,790,000.00 | 2,777,754.05 | 2,779,867.20 |
| S8R841N2     | PVTLT GLENORE FOG LLC 5.4%                                                 | 05-08-2028                     | 400,000.00   | 399,844.00   | 407,232.00   |
| S8R841N2     | PVTLT GLENORE FOG LLC 5.4%                                                 | 05-08-2028                     | 570,000.00   | 569,777.70   | 580,305.60   |
| S8CVLT14     | PVTLT GLENORE FOG LLC 5.7% DUE                                             | 05-08-2033/05-08-2023 BEO      | 390,000.00   | 389,352.60   | 406,122.60   |
| S8S29776     | PVTLT GLENORE FOG LLC 6.375%                                               | 10-06-2030                     | 1,465,000.00 | 1,456,942.50 | 1,576,515.80 |
| S8S29776     | PVTLT GLENORE FOG LLC 6.375%                                               | 10-06-2030                     | 533,000.00   | 535,619.12   | 573,571.96   |
| S8PBKJ11     | PVTLT GLENORE FUNDING LLC 3.375% 09-23-2051                                |                                | 1,057,000.00 | 1,041,282.41 | 747,214.44   |
| S8PBKJ11     | PVTLT GLENORE FUNDING LLC 3.375% 09-23-2051                                |                                | 774,000.00   | 762,826.51   | 547,156.08   |
| * S8PBKJ11   | PVTLT GLENORE FUNDING LLC 3.375% 09-23-2051                                |                                | 946,000.00   | 807,469.82   | 668,746.32   |
| S8BKJL13     | PVTLT GLOBAL ATLANTIC FIN CO 3.125% DUE 06-15-2031 BEO                     |                                | 300,000.00   | 302,637.00   | 246,312.00   |
| S8BVC214     | PVTLT GLOBAL ATLANTIC FIN CO GTO SR NT 144A 4.4% DUE 10-15-2029/10-15-2029 |                                | 700,000.00   | 699,124.11   | 412,470.00   |
| S8DOR889     | PVTLT GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037                        |                                | 435,000.00   | 434,405.11   | 372,346.95   |
| S8KX90R0     | PVTLT GRAY OAK PIPELINE LLC 2.6% DUE                                       | 10-15-2025/09-15-2020 BEO      | 679,000.00   | 630,202.72   | 644,017.92   |
| C391399AA0   | PVTLT GREAT-WEST LIFE CO U S FIN 2020 LP .904% DUE 08-12-2025/08-12-2025   |                                | 1,300,000.00 | 1,300,000.00 | 1,207,219.00 |
| C4052VAAE4   | PVTLT GRUPO BIMBO SAB DE CV 7% 11-10-2047                                  |                                | 605,000.00   | 701,030.53   | 597,838.95   |
| C4052VAAE4   | PVTLT GRUPO BIMBO SAB DE CV SR NT 144A .4% DUE 09-06-2049/09-06-2049       |                                | 190,000.00   | 176,056.78   | 167,758.42   |
| S8NKG4Y6     | PVTLT GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2030      |                                | 900,000.00   | 189,113.84   | 172,348.95   |
| S8NKG4Y6     | PVTLT GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE 06-19-2030      |                                | 900,000.00   | 897,160.24   | 816,813.00   |
| S8LLC08      | PVTLT GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070                         |                                | 100,000.00   | 98,852.00    | 69,373.00    |
| S8M9PC78     | PVTLT HARLEY-DAVIDSON FINL SVCS INC 6.2503-10-2020/03-10-2023              |                                | 289,000.00   | 288,078.09   | 300,351.92   |
| * C41899TAA7 | PVTLT HASHEMITE KINGDOM JORDAN GOVT NT TRNOTE 4.95% 07-07-2025             |                                | 2,720,000.00 | 2,526,641.79 | 2,657,956.80 |
| S8KVBH29     | PVTLT HEINZ H J FIN CO GTO NT 144A 7.125% DUE 08-01-2039 BEO               |                                | 1,400,000.00 | 4,503,884.67 | 4,112,817.50 |
| S8KVBH29     | PVTLT HESS MIDSTREAM PARTNERS LP 5.125% 06-15-2028                         |                                | 2,130,000.00 | 1,988,440.00 | 2,057,878.20 |
| S8LCY578     | PVTLT HOWARD MIDSTREAM ENERGY PARTNERS LLC 8.875% 07-15-2028               |                                | 300,000.00   | 300,000.00   | 315,963.00   |
| C46595VAB9   | PVTLT HYUNDAI AUTO LEASE RESECURITIZATION TR 202 SR 23-C CL A4 5.84%       |                                | 286,000.00   | 285,965.74   | 290,488.44   |
| S8M1D97      | PVTLT HYUNDAI CAP AMER 8% DUE                                              | 01-08-2025 BEO                 | 153,000.00   | 152,805.69   | 152,894.43   |
| S8M1D97      | PVTLT HYUNDAI CAP AMER 1.3%                                                | 01-08-2026                     | 365,000.00   | 364,499.55   | 337,110.35   |
| S8N782N3     | PVTLT HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.5% 03-30-2021             |                                | 197,000.00   | 196,764.44   | 198,164.27   |
| * S8N782N3   | PVTLT HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.5% 03-30-2021             |                                | 3,365,000.00 | 3,356,509.20 | 3,384,887.15 |
| S8N7923      | PVTLT HYUNDAI CAPITAL AMERICA 6.1% 09-21-2028                              |                                | 2,496,000.00 | 2,404,460.16 | 2,501,758.80 |
| S8DVL119     | PVTLT HYUNDAI CAPITAL AMERICA 5.68%                                        | 06-26-2028                     | 1,015,000.00 | 1,015,400.51 | 1,039,838.55 |
| S8CVLYW8     | PVTLT HYUNDAI CAPITAL AMERICA 5.7%                                         | 06-26-2030                     | 192,000.00   | 191,725.44   | 196,583.04   |
| S8KPSH4      | PVTLT HYUNDAI CAPITAL AMERICA 5.95% 08-21-2026                             |                                | 537,000.00   | 536,403.93   | 545,951.79   |
| S8QC4M7      | PVTLT HYUNDAI CAPITAL AMERICA 6.0% 07-11-2025                              |                                | 5,784,000.00 | 5,774,456.40 | 5,829,057.36 |
| S8QC4M7      | PVTLT HYUNDAI CAPITAL AMERICA 6.0% 07-11-2025                              |                                | 1,400,000.00 | 1,397,690.00 | 1,410,906.00 |
| C37990984    | PVTLT IBM ONLY                                                             |                                | 20,771.00    | -            | -            |
| C45257HAA5   | PVTLT IMPACT FDG 2010-1 CL A-1 5.314 DUE01-25-2051                         |                                | 216,907.43   | 237,898.79   | 212,883.00   |
| C45262BAB9   | PVTLT IMPERIAL BRANDS FIN PLC 3.5%                                         | 07-2                           |              |              |              |

|            |                                                             |                                        |              |              |              |
|------------|-------------------------------------------------------------|----------------------------------------|--------------|--------------|--------------|
| C46590UA0  | PVTL J G WENTWORTH XLII LLC SR 18-2A                        | CL-A 144A 3.96% DUE 10-15-20           | 788,571.91   | 775,049.12   | 707,364.33   |
| C46619XAA1 | PVTL J G WENTWORTH XXXVI LLC 144A                           | 4.07999992371% DUE 03-17-20            | 235,315.11   | 230,461.76   | 206,648.62   |
| C46653XAB4 | PVTL JRG HDLOS & V JAB 1.75% 144A                           | 05-28-2051                             | 625,000.00   | 538,908.09   | 426,137.50   |
| SBNNDG9    | PVTL JACKSON NATIONAL LIFE GUBL FUNDING FLTG RTG 06-28-2024 |                                        | 1,200,000.00 | 1,200,000.00 | 1,201,104.00 |
| C47214BAB4 | PVTL JBS USA FOOD FINANCE 7.25%                             | 11-15-2053                             | 214,000.00   | 218,334.05   | 233,174.40   |
| C47214BAB4 | PVTL JBS USA FOOD FINANCE 7.25%                             | 11-15-2053                             | 290,000.00   | 282,781.90   | 315,984.00   |
| C47214BAB4 | PVTL JBS USA FOOD FINANCE 7.25%                             | 11-15-2053                             | 2,642,000.00 | 2,695,530.80 | 2,878,723.20 |
| C47214BAB4 | PVTL JBS USA FOOD FINANCE 7.25%                             | 11-15-2053                             | 530,000.00   | 475,319.80   | 517,488.00   |
| C47214BAB4 | PVTL JBS USA FOOD FINANCE 7.25%                             | 11-15-2053                             | 2,280,000.00 | 2,109,600.45 | 2,280,532.80 |
| C47214BAB4 | PVTL JBS USA FOOD FINANCE 7.25%                             | 11-15-2053                             | 400,000.00   | 413,400.00   | 435,840.00   |
| SBNP5K2    | PVTL JBS USA LUX S A/JBS USA FOOD                           | COMPAN 6.75% 03-15-2034                | 192,000.00   | 194,268.48   | 202,045.44   |
| SBNP5K2    | PVTL JBS USA LUX S A/JBS USA FOOD                           | COMPAN 6.75% 03-15-2034                | 955,000.00   | 953,739.40   | 1,004,965.60 |
| SBNP8C2    | PVTL JERSEY CENTRAL POWER & LIGHT CO                        | 2.75% DUE 03-01-2032 BEO               | 284,000.00   | 284,699.54   | 240,545.16   |
| C466177AA2 | PVTL JOVPTF XXXI LLC 2014 A                                 | AST BACKED NT CL A 3.5% DUE 03-15-2063 | 454,891.79   | 423,333.68   | 407,670.60   |
| C48667QAS4 | PVTL KAZMUNAIGAZ FIN SUB BVG DGT GLOBAL MEDIUM 6.375%       | 10-24-20                               | 237,916.76   | 216,724.00   |              |
| C48126PAA0 | PVTL KAZMUNAYGAS NATIONAL 3.5% DUE                          | 04-14-2033/10-14-2020 BEO              | 670,000.00   | 670,000.00   | 558,579.00   |
| C49690ZAR8 | PVTL KINROSS GOLD CORP                                      | 6.25% DUE 07-15-2033 BEO               | 970,000.00   | 955,779.24   | 1,018,519.40 |
| SBNACG21   | PVTL KKR GROUP FIN CO II LLC 5.5% DUE                       | 02-01-2043                             | 580,000.00   | 538,332.80   | 555,941.60   |
| SBNMSMK3   | PVTL KKR GROUP FIN CO II LLC SR NT                          | 144A 5.125 DUE 06-01-2044/05-21        | 1,320,000.00 | 1,250,200.58 | 1,211,166.00 |
| SBNMSMK3   | PVTL KKR GROUP FIN CO II LLC SR NT                          | 144A 5.125 DUE 06-01-2044/05-21        | 239,392.46   | 220,212.00   |              |
| SBP6NL52   | PVTL KKR GROUP FIN CO LLC 3.25% 12-15-2051                  |                                        | 490,000.00   | 490,779.58   | 338,002.00   |
| SBL4SDQ3   | PVTL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050             |                                        | 10,000.00    | 9,885.63     | 7,187.40     |
| SBL3CZC9   | PVTL KKR GROUP FIN CO VIII LLC SR NT                        | 3.5% 08-25-2050                        | 600,000.00   | 594,951.17   | 424,206.00   |
| C50577AA03 | PVTL LAD AUTO RECEIVABLES TR 2023 4.624%                    | 06-15-2028                             | 184,000.00   | 183,971.28   | 187,603.00   |
| C513063AA5 | PVTL LAMAR FDG LTD DGT NT 3.958% 05-07-2025                 |                                        | 1,410,000.00 | 1,349,003.50 | 1,373,029.80 |
| SBD4HQ03   | PVTL LAND O LAKES INC 7.25%                                 | 12-31-2049 BEO                         | 1,770,000.00 | 1,830,726.44 | 1,395,822.00 |
| SBD4HQ03   | PVTL LAND O LAKES INC 7.25%                                 | 12-31-2049 BEO                         | 871,000.00   | 884,081.18   | 686,870.60   |
| SBN4G7B8   | PVTL LBI INFRASTRUCTURE GROUP LLC SR                        | SECD NT 144A 3.797% 12-31-2            | 420,000.00   | 420,000.00   | 288,590.40   |
| SBN4G7B8   | PVTL LBI INFRASTRUCTURE GROUP LLC SR                        | SECD NT 144A 3.797% 12-31-2            | 279,000.00   | 279,000.00   | 191,796.48   |
| C52206A02  | PVTL LEASEPLAN CORP N V MEDIUM TERM NT52.875%               | DUE 10-24-2024                         | 598,644.00   | 584,670.00   |              |
| C526250AB1 | PVTL LENOVO GROUP LTD 3.421% DUE                            | 11-02-2030/11-02-2020 BEO              | 900,000.00   | 900,000.00   | 795,645.00   |
| SBNMFZ13   | PVTL LIBERTY MUT GROUP INC                                  | 4.3% 02-01-2061                        | 340,000.00   | 212,925.00   | 224,682.20   |
| SBLNL720   | PVTL LIBERTY MUT GROUP INC GTO JR SUB NT SER F              | 4.125% 12-15-2051                      | 1,333,000.00 | 1,333,000.00 | 1,118,187.05 |
| SBLNL720   | PVTL LIBERTY MUT GROUP INC GTO JR SUB NT SER F              | 4.125% 12-15-2051                      | 3,325,000.00 | 3,225,000.00 | 2,705,280.00 |
| SBL0P159   | PVTL LITHIA MOTORS INC 4.625% DUE                           | 12-15-2027                             | 135,195.28   | 125,434.40   |              |
| C50220PAA1 | PVTL LSEGA FING PLC 65% DUE 04-06-2024BEO                   |                                        | 800,000.00   | 799,136.00   | 788,888.00   |
| C50220PAC7 | PVTL LSEGA FING PLC 2% DUE                                  | 04-06-2028/04-06-2021 BEO              | 3,240,000.00 | 2,911,655.83 | 2,897,402.40 |
| C50220PAA3 | PVTL LSEGA FING PLC 2.5% DUE                                | 04-06-2031                             | 300,000.00   | 256,260.00   | 258,210.00   |
| C55037AA06 | PVTL LUNDIN ENERGY AB 2.0% DUE                              | 06-15-2026 BEO                         | 190,000.00   | 189,977.79   | 113,969.69   |
| C55037AAB4 | PVTL LUNDIN ENERGY AB 3.1% DUE                              | 06-15-2031 BEO                         | 305,000.00   | 305,139.24   | 261,125.75   |
| C55037AAB4 | PVTL LUNDIN ENERGY AB 3.1% DUE                              | 06-15-2031 BEO                         | 691,000.00   | 689,833.69   | 591,599.65   |
| SBL0CM44   | PVTL MARS INC 3.95%                                         | 04-01-2044                             | 670,000.00   | 668,677.10   | 570,732.80   |
| SBNHND09   | PVTL MARS INC DEL 4.875% 04-01-2039                         |                                        | 620,000.00   | 621,838.89   | 545,011.00   |
| SBNHND09   | PVTL MARS INC DEL 4.875% 04-01-2039                         | 04-01-2059/03-29-2019 BEO              | 308,108.89   | 308,108.89   | 268,041.50   |
| SBNYK3K5   | PVTL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9%                | DUE 04-01-2077                         | 882,596.04   | 843,976.00   |              |
| SBNYK3K5   | PVTL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9%                | DUE 04-01-2077                         | 950,000.00   | 946,968.08   | 818,140.00   |
| SBNYK3K5   | PVTL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9%                | DUE 04-01-2077                         | 1,320,000.00 | 1,315,802.71 | 1,136,784.00 |
| SBDJFCR5   | PVTL MASSACHUSETTS ELEC CO SR NT 144A                       | 4.004% DUE 08-15-2046/08-1             | 981,000.00   | 981,000.00   | 767,717.69   |
| SBL8AB78   | PVTL MASSACHUSETTS MUT LIFE INS CO                          | SURPLUS NT 3.375% 04-15-20             | 10,000.00    | 9,965.16     | 7,328.80     |
| SBDJMR13   | PVTL MEIYASUDA LIFE INS 5.1% DUE                            | 04-26-2048                             | 200,000.00   | 200,000.00   | 195,484.00   |
| C58547DAA7 | PVTL MELCO RESORTS FIN LTD 4.875% 06-06-2025                |                                        | 1,600,000.00 | 1,587,105.26 | 1,552,336.00 |
| C58547DAD1 | PVTL MELCO RESORTS FIN LTD 5.375% DUE                       | 12-04-2029 BEO                         | 480,000.00   | 480,442.22   | 423,403.00   |
| C58547DAD3 | PVTL MELCO RESORTS FIN LTD 5.375% DUE                       | 12-04-2029 BEO                         | 340,000.00   | 340,543.33   | 299,910.00   |
| C58547DAD9 | PVTL MELCO RESORTS FIN LTD 5.375% 07-21-2028                |                                        | 500,000.00   | 508,700.00   | 461,395.00   |
| SBGWLJ53   | PVTL METROPOLITAN EDISON CO 4.3% DUE                        | 01-15-2029 BEO                         | 400,000.00   | 448,768.00   | 387,724.00   |
| SBGWLJ53   | PVTL METROPOLITAN EDISON CO 4.3% DUE                        | 01-15-2029 BEO                         | 304,000.00   | 322,543.88   | 294,670.24   |
| SBN7BZP5   | PVTL METROPOLITAN EDISON CO 5.2%                            | 04-01-2028                             | 170,000.00   | 169,763.70   | 171,378.70   |
| SBN7BZP5   | PVTL METROPOLITAN EDISON CO 5.2%                            | 04-01-2028                             | 2,065,000.00 | 2,062,129.65 | 2,081,747.15 |
| SBN7BZP5   | PVTL METROPOLITAN EDISON CO 5.2%                            | 04-01-2028                             | 290,000.00   | 289,506.90   | 252,351.90   |
| SBN7BZP5   | PVTL METROPOLITAN EDISON CO 5.2%                            | 04-01-2028                             | 730,000.00   | 728,965.30   | 735,920.30   |
| SBNFTXP0   | PVTL METROPOLITAN EDISON CO SR NT 144A 4% DUE               | 04-15-2025/06-11-1                     | 966,000.00   | 964,641.50   | 939,647.52   |
| SBNVVM42   | PVTL METROPOLITAN LIFE GLOBAL FDG 2.4%                      | 01-11-2032                             | 1,045,000.00 | 818,694.80   | 868,227.00   |
| SBNVWVC1   | PVTL METROPOLITAN LIFE GLOBAL FDG 1 MEDIUM TE               | 3.0% DUE 09-19-2                       | 625,000.00   | 613,528.03   | 586,206.25   |
| C55300R40  | PVTL MGM CHINA HDGS LTD                                     | 5.375% 05-15-2024                      | 250,000.00   | 250,500.00   | 252,351.90   |
| C55300RAB7 | PVTL MGM CHINA HDGS LTD                                     | 5.875% 05-15-2026                      | 500,000.00   | 524,791.43   | 490,545.00   |
| SBNBNVJ5   | PVTL MIDWEST CONNECTOR CAP CO LLC SR NT3.9%                 | 04-01-2024                             | 1,300,000.00 | 1,333,735.00 | 1,292,109.00 |
| SBNMGHT6   | PVTL MILEAGE PLUS HDLOS LLC/MILEAGE                         | PLUS IN 6.5% DUE 06-20-2027            | 350,000.00   | 383,523.44   | 351,001.00   |
| SBNMGHT6   | PVTL MILEAGE PLUS HDLOS LLC/MILEAGE                         | PLUS IN 6.5% DUE 06-20-2027            | 1,379,000.00 | 1,390,916.28 | 1,382,943.94 |
| SBNMGHT6   | PVTL MILEAGE PLUS HDLOS LLC/MILEAGE                         | PLUS IN 6.5% DUE 06-20-2027            | 140,000.00   | 146,703.65   | 140,420.40   |
| SBNOCXK8   | PVTL MONONGAHELA POWER CO 5.85%                             | 01-15-2034 BEO                         | 1,650,000.00 | 1,647,006.50 | 1,735,074.00 |
| SBF35NP2   | PVTL MONONGAHELA PWR CO 3.55% DUE                           | 05-15-2027 BEO                         | 3,275,000.00 | 3,081,079.59 | 3,121,697.25 |
| SBNMMV14   | PVTL MOTIVA ENTERPRISES LLC SR NT 144A 6.85%                | DUE 01-15-2040/01-11                   | 274,000.00   | 340,290.93   | 301,471.24   |
| SBNH8Z23   | PVTL MPM ACQUISITION HDLOS LLC SR SECD NT                   | 5.5% 09-01-2028                        | 700,000.00   | 700,000.00   | 626,808.00   |
| SBNH8Z23   | PVTL MSC INC 4.0% DUE 11-15-2029                            |                                        | 150,000.00   | 125,330.74   | 141,088.50   |
| SBNH8Z23   | PVTL MSC INC SR NT 144A 3.875% DUE                          | 02-15-2031/05-26-2020 BEO              | 200,000.00   | 172,064.00   | 182,508.00   |
| SBNVY625   | PVTL MVM OWNER TRUST SER 21-1WA CL C 1.94%                  | 01-22-2041 BEO                         | 686,931.04   | 621,672.59   | 627,628.29   |
| SBNVW3V2   | PVTL N.W. FLA TIMBER FIN LLC N.W. FL 4.75%                  | DUE 03-04-2029                         | 1,108,000.00 | 1,095,926.68 | 1,045,242.88 |
| C632525B86 | PVTL NATIONAL AUSTRALIA BANK 3.347% DUE                     | 01-12-2037 BEO                         | 1,270,000.00 | 988,841.70   | 1,054,531.00 |
| C632525AAS | PVTL NATIONAL AUSTRALIA BK LTD 2.332%                       | DUE 08-21-2030 BEO                     | 881,000.00   | 851,963.11   | 719,142.68   |
| C63815VAB3 | PVTL NATIONWIDE BLDG SOC 4.302% 03-08-2029                  |                                        | 500,000.00   | 500,000.00   | 479,100.00   |
| SBSPL230   | PVTL NATIONWIDE FINL SVCS INC SR NT                         | 144A 5.3% DUE 11-18-2044 BEO           | 256,000.00   | 281,391.25   | 234,206.72   |
| SBNMFK68   | PVTL NATIONWIDE MUT CO 4.35% DUE                            | 04-30-2050/04-30-2020 B                | 414,000.00   | 413,108.08   | 335,534.58   |
| SBNMFK68   | PVTL NATIONWIDE MUT INS CO 4.35% DUE                        | 04-30-2050/04-30-2020 B                | 130,000.00   | 129,719.93   | 105,361.10   |
| SBL72JY4   | PVTL NATIONWIDE MUT INS CO NATIONWIDE                       | MUT INS CO 4.95 DUE 04-1               | 290,000.00   | 290,390.17   | 391,219.50   |
| SBN0L0W8   | PVTL NATIONWIDE MUT INS CO SURPLUS NT                       | 144A 7.875 DUE 04-01-2033              | 755,000.00   | 1,058,216.55 | 855,120.55   |
| SBN3CMZ1   | PVTL NATIONWIDE MUT INS CO SURPLUS NT                       | 144A 9.375% DUE 08-15-201              | 1,185,000.00 | 1,627,074.60 | 1,572,317.25 |
| SBN3CMZ1   | PVTL NATIONWIDE MUT INS CO SURPLUS NT                       | 144A 9.375% DUE 08-15-201              | 1,085,000.00 | 1,268,586.11 | 1,439,632.25 |
| C63940UAB0 | PVTL NAVENT PRIVATE ED LN TR 2018-D                         | SER 18-DA CL A2A 4.0% 12-15-           | 282,964.13   | 284,808.26   | 272,931.88   |
| C63940UAB9 | PVTL NAVENT PRIVATE ED LN TR 2018-D                         | SER 18-DA CL A2A 3.0% 12-15-2059 BEO   | 567,251.34   | 570,721.24   | 572,238.54   |
| C63953CAB7 | PVTL NAVENT PRIVATE ED REFL LN TR                           | 2019-FA CL A2 2.6% DUE 08-15-2         | 230,269.69   | 231,002.39   | 214,539.22   |
| C63942LAA0 | PVTL NAVENT PRIVATE ED REFL LN TR                           | 2021-B SER 21-BA CL A 94% 07-1         | 133,488.03   | 133,483.94   | 116,115.67   |
| C63942KAA2 | PVTL NAVENT PRIVATE ED REFL LN TR                           | 2021-G CL A 1.58% DUE 04-15-20         | 123,384.40   | 123,198.29   | 107,283.64   |
| C63942GAA1 | PVTL NAVENT PRIVATE ED REFL LN TR                           | 2021-F SR 21-FA CL A 1.11% 02-18       | 506,172.96   | 506,880.24   | 431,548.51   |
| SBN6B024   | PVTL NAVENT PRIVATE ED REFL LN TR                           | SER 19-A CL A2A 3.42% 01-15-2043       | 581,667.05   | 585,371.17   | 585,214.07   |
| C63940YAB2 | PVTL NAVENT PRIVATE ED REFL LN TR                           | 2019-C CL A 2 02-15-2068               | 242,335.59   | 243,479.90   | 232,452.42   |
| C63939NAC7 | PVTL NAVENT PVT ED LN PVT ED LN BACKEDNT                    | A-28 144A VAR RTDUE 12                 | 105,262.21   | 109,341.14   | 106,103.06   |
| C63939ACD9 | PVTL NAVENT PVT ED LN TR 2014-A NT CL A-3                   | FLTG 144A VAR RT DUE 10-               | 153,801.82   | 156,492.33   | 154,183.08   |
| C63940VAB8 | PVTL NAVENT PVT ED REFL LN TR 2018-C                        | NT CL A 3.52% DUE 06-16-204            | 7,921.52     | 7,920.74     | 7,852.58     |
| C63941UAA1 | PVTL NAVENT PVT ED REFL LN TR 2020-G                        | SER 20-GA CL A 1.17% DUE 09-1          | 215,229.76   | 215,229.76   | 198,984.84   |
| C63942MAA8 | PVTL NAVENT STUDENT LN TR 2014-SR                           | 22-A CL A 2.23% 07-15-2070             | 1,248,878.39 | 1,248,854.81 | 1,117,097.65 |
| SBN4NK49   | PVTL NAVENT STUDENT LN TR SR FL A 1.69%                     | 05-15-2069                             | 152,809.85   | 154,421.53   | 138,570.03   |
| C62878U203 | PVTL NBN CO LTD GLOBAL MEDIUM TERM NTS BOOK                 | ENTRY 1.625% 01-01                     | 1,500,000.00 | 1,481,265.00 | 1,370,100.00 |
| SBL6KR10   | PVTL NCR CORP NEW 5.125% DUE 04-15-2029BEO                  |                                        | 211,000.00   | 215,596.75   | 200,935.30   |
| SBNV03S5   | PVTL NESTLE HDLOS INC 3.5% DUE                              | 09-24-2041/09-14-2021 BEO              | 85,000.00    | 72,587.87    | 63,302.90    |
| SBNQJ350   | PVTL NESTLE HDLOS INC 3.5% DUE                              | 09-24-2038                             | 198,156.98   | 198,156.98   | 183,692.00   |
| SBDQJ350   | PVTL NESTLE HDLOS INC 3.9% DUE                              | 09-24-2038                             | 245,000.00   | 216,053.25   | 225,022.70   |
| SBP7LT69   | PVTL NEW ENGLAND POWER CO 5.936% DUE                        | 11-25-2052 BEO                         | 200,000.00   | 200,000.00   | 211,178.00   |
| SBN59644   | PVTL NEW ENGLAND PWR CO 2.807% DUE                          | 10-06-2050/10-06-2020 BEO              | 190,000.00   | 176,733.80   | 121,727.30   |
| C64799AB66 | PVTL NEW MOUNTAIN GUARDIAN 3.62                             | 15ULU3805 BHM ONLY 3.62% DUE           | 1,000,000.00 | 1,000,000.00 | 956,680.00   |
| SBNP33D2   | PVTL NEW YORK LIFE GLOBAL FDG 4.55%                         | 01-28-2033                             | 620,000.00   | 618,805.40   | 611,915.20   |
| SBNP33D2   | PVTL NEW YORK LIFE GLOBAL FDG 4.55%                         | 01-28-2033                             | 50,000.00    | 49,908.50    | 49,348.00    |
| SBNRP87    | PVTL NEW YORK LIFE GLOBAL FDG MEDIUM                        | TERM NTS TRANCHE 06-13-                | 625,000.00   | 624,425.00   | 631,500.00   |
| SBLGVK77   | PVTL NEW YORK LIFE INS CO 3.75% DUE                         | 05-15-2050                             | 370,201.34   | 367,913.05   | 298,945.20   |
| SBLGVK77   | PVTL NEW YORK LIFE INS CO 3.75% DUE                         | 05-15-2050                             | 390,000.00   | 300,386.50   | 315,104.40   |
| SBNHK061   | PVTL NEW YORK LIFE INS CO SURPLUS NT                        | 4.45% 05-15-2069                       | 670,000.00   | 666,450.39   | 578,210.00   |
| SBNHK061   | PVTL NEW YORK LIFE INS CO SURPLUS NT                        | 4.45% 05-15-2069                       | 600,000.00   | 595,894.77   | 517,800.00   |
| SBNHK061   | PVTL NEW YORK LIFE INS CO SURPLUS NT                        | 4.45% 05-15-2069                       | 674,000.00   | 669,388.47   | 581,662.00   |
| SBNHK061   | PVTL NEW YORK LIFE INS CO SURPLUS NT                        | 4.45% 05-15-2069                       | 245,000.00   | 243,323.70   | 211,435.00   |
| SBNW8A2    | PVTL NEWMONT CORP / NEWCREST FIN PTY LTD                    | 1.25% 05-13-2030                       | 2,810,000.00 | 2,835,174.96 | 2,863,480.00 |
| SBNW8AM2   | PVTL NEWMONT CORP / NEWCREST FIN PTY LTD                    | 1.25% 05-13-2041                       | 1,125,000.00 | 1,131,794.96 | 1,125,000.00 |
| C65163LAE9 | PVTL NEWMONT CORP/NEWCREST FIN PTY LTD                      | 4.2% 05-13-2050                        | 414,000.00   | 411,580.53   | 356,102.80   |
| SBNV9P     |                                                             |                                        |              |              |              |

|              |              |              |
|--------------|--------------|--------------|
| 300,000.00   | 298,992.09   | 242,913.00   |
| 1,720,000.00 | 1,714,253.03 | 1,392,701.20 |
| 1,078,000.00 | 1,075,917.73 | 872,867.38   |
| 270,000.00   | 269,103.56   | 202,737.60   |
| 950,000.00   | 940,595.99   | 888,730.00   |
| 670,000.00   | 667,229.19   | 603,395.20   |
| 248,566.26   | 245,688.26   | 24,502.27    |
| 970,000.00   | 965,111.20   | 1,024,611.00 |
| 340,000.00   | 335,750.00   | 340,518.00   |
| 600,000.00   | 592,944.00   | 612,568.00   |
| 240,000.00   | 239,246.66   | 182,011.20   |
| 200.00       | -            | -            |
| 434,000.00   | 427,611.52   | 468,763.40   |
| 140,000.00   | 139,310.70   | 151,214.00   |
| 347,000.00   | 342,102.16   | 374,579.70   |
| 180,000.00   | 177,350.40   | 194,418.00   |
| 350,000.00   | 349,268.50   | 355,215.00   |
| 1,390,000.00 | 1,387,581.40 | 1,485,034.00 |
| 2,595,000.00 | 2,590,484.70 | 2,772,420.15 |
| 135,000.00   | 133,921.23   | 152,860.00   |
| 1,533,000.00 | 1,566,165.87 | 1,601,265.95 |
| 100,000.00   | 99,232.00    | 72,243.00    |
| 1,030,000.00 | 1,030,000.00 | 983,979.00   |
| 1,257,000.00 | 1,232,536.00 | 1,237,168.83 |
| 414,541.19   | 414,176.44   | 413,588.89   |
| 208,000.00   | 207,960.44   | 205,507.00   |
| 280,000.00   | 279,330.80   | 279,507.20   |
| 135,000.00   | 134,677.35   | 134,762.40   |
| 193,000.00   | 192,538.73   | 192,601.60   |
| 200,000.00   | 219,442.131  | 165,000.00   |
| 700,000.00   | 717,995.00   | 686,231.00   |
| 1,585,000.00 | 1,529,728.91 | 1,457,359.95 |
| 270,000.00   | 263,132.63   | 263,333.70   |
| 200,000.00   | 199,464.00   | 195,334.00   |
| 470,000.00   | 468,529.26   | 313,198.60   |
| 1,060,000.00 | 1,061,575.00 | 1,079,377.00 |
| 254,261.61   | 230,085.12   | 263,123.66   |
| 500,000.00   | 538,125.00   | 488,485.00   |
| 3,125,000.00 | 3,068,660.39 | 1,970,031.25 |
| 4,050,000.00 | 3,528,773.48 | 2,646,553.00 |
| 1,000,000.00 | 1,100,000.00 | 718,800.00   |
| 400,000.00   | 400,000.00   | 414,304.00   |
| 329,000.00   | 329,000.00   | 327,341.84   |
| 1,215,000.00 | 1,104,663.12 | 1,208,876.40 |
| 765,000.00   | 717,481.85   | 761,144.40   |
| 2,080.00     | 2,145,422.20 | 2,156,620.44 |
| 2,043,000.00 | 2,115,350.16 | 2,018,524.86 |
| 2,483,000.00 | 1,796,246.42 | 1,907,788.22 |
| 2,043,000.00 | 1,477,946.28 | 1,569,718.62 |
| 830,000.00   | 827,103.47   | 837,722.20   |
| 2,010,000.00 | 1,647,646.86 | 1,777,255.00 |
| 2,870,000.00 | 2,745,241.10 | 2,823,075.00 |
| 500,000.00   | 500,000.00   | 449,200.00   |
| 2,115,000.00 | 2,107,231.25 | 1,883,830.50 |
| 385,000.00   | 384,457.15   | 389,115.65   |
| 6,590,000.00 | 6,599,693.00 | 4,649,000.00 |
| 3,550,000.00 | 3,594,528.20 | 3,587,949.50 |
| 2,210,000.00 | 2,150,109.25 | 2,239,879.20 |
| 1,435,000.00 | 1,386,176.80 | 1,454,401.20 |
| 1,670,000.00 | 1,671,465.10 | 1,716,645.00 |
| 340,000.00   | 425,013.80   | 436,874.50   |
| 140,000.00   | 139,571.60   | 146,326.00   |
| 340,000.00   | 324,730.54   | 364,771.31   |
| 760,000.00   | 756,265.35   | 651,548.00   |
| 1,240,000.00 | 1,223,153.31 | 910,000.00   |
| 1,300,000.00 | 1,394,555.00 | 1,197,846.00 |
| 690,000.00   | 599,734.20   | 617,315.40   |
| 1,292,531.49 | 1,269,508.66 | 1,276,338.66 |
| 1,679,150.39 | 1,602,121.70 | 1,648,870.74 |
| 30,000.00    | 29,000.00    | 29,000.00    |
| 300,000.00   | 299,604.00   | 311,463.00   |
| 1,489,147.70 | 1,659,700.97 | 1,514,239.13 |
| 2,957,000.00 | 2,957,000.00 | 3,022,852.90 |
| 3,718,000.00 | 3,718,000.00 | 4,020,000.00 |
| 930,000.00   | 930,054.40   | 1,003,414.20 |
| 540,000.00   | 540,000.00   | 364,651.20   |
| 2,406,000.00 | 2,343,928.60 | 1,624,723.68 |
| 220,000.00   | 138,230.40   | 148,561.60   |
| 360,000.00   | 360,000.00   | 307,278.00   |
| 260,000.00   | 260,000.00   | 240,978.40   |
| 520,000.00   | 520,000.00   | 481,956.80   |
| 700,000.00   | 699,112.02   | 669,963.00   |
| 750,000.00   | 716,427.01   | 626,017.50   |
| 1,366,000.00 | 1,358,531.20 | 1,425,674.40 |
| 412,000.00   | 411,548.67   | 399,138.88   |
| 970,000.00   | 1,031,723.83 | 941,418.21   |
| 971,000.00   | 993,313.90   | 768,779.54   |
| 1,700,000.00 | 1,700,000.00 | 1,480,496.00 |
| 1,233,000.00 | 1,135,773.33 | 1,073,795.04 |
| 1,095,000.00 | 1,095,554.30 | 1,145,000.00 |
| 750,000.00   | 746,955.00   | 797,985.00   |
| 1,100,000.00 | 1,095,534.00 | 1,103,738.00 |
| 1,180,000.00 | 1,180,000.00 | 1,204,886.20 |
| 2,800,000.00 | 2,800,000.00 | 1,968,060.00 |
| 519,000.00   | 481,081.86   | 489,078.09   |
| 555,000.00   | 514,451.70   | 522,066.55   |
| 720,000.00   | 627,437.50   | 678,391.20   |
| 1,000,000.00 | 1,070,000.00 | 983,251.30   |
| 2,400,000.00 | 2,097,504.00 | 2,160,720.00 |
| 3,000,000.00 | 3,000,000.00 | 2,945,510.00 |
| 1,002,000.00 | 966,093.20   | 781,690.20   |
| 445,000.00   | 446,756.60   | 473,982.85   |
| 720,000.00   | 218,614.00   | 234,328.00   |
| 728,91.00    | 768,338.28   | 718,305.46   |
| 187,992.94   | 187,992.83   | 179,521.81   |
| 250,000.00   | 249,952.90   | 255,884.46   |
| 75,669.95    | 74,663.02    | 73,523.45    |
| 300,000.00   | 301,242.00   | 297,996.00   |
| 1,716,000.00 | 1,339,103.94 | 1,411,839.00 |
| 325,000.00   | 302,273.75   | 311,615.00   |
| 391,064.37   | 391,015.23   | 331,584.92   |
| 760,000.00   | 713,906.94   | 518,365.60   |
| 530,000.00   | 530,000.00   | 566,829.00   |
| 1,140,000.00 | 938,389.05   | 941,560.20   |
| 331,000.00   | 331,000.00   | 306,312.22   |
| 500,000.00   | 489,950.19   | 420,795.00   |
| 412,000.00   | 412,000.00   | 295,675.92   |
| 217,000.00   | 217,000.00   | 155,732.22   |
| 930,000.00   | 930,000.00   | 673,882.74   |
| 3,860,000.00 | 3,861,100.00 | 1,977,000.00 |
| 3,560,000.00 | 3,604,956.83 | 3,753,877.60 |
| 568,000.00   | 626,026.88   | 598,933.28   |
| 400,000.00   | 400,966.00   | 421,868.00   |
| 500,000.00   | 500,000.00   | 527,335.00   |
| 1,008,956.39 | 1,038,771.11 | 944,532.22   |
| 1,069,536.77 | 923,185.70   | 922,336.42   |
| 830,000.00   | 849,861.39   | 698,171.10   |
| 610,000.00   | 608,432.19   | 513,173.00   |
| 20,000.00    | 18,480.00    | 14,315.20    |
| 3,642,250.00 | 3,498,520.35 | 3,600,000.00 |
| 1,415,000.00 | 1,399,546.08 | 1,363,409.00 |
| 891,000.00   | 300,000.00   | 307,662.00   |
| 131,000.00   | 131,589.40   | 118,729.23   |
| 780,000.00   | 779,738.78   | 568,000.00   |
| 680,000.00   | 679,772.27   | 598,973.00   |
| 1,775,000.00 | 1,736,805.04 | 1,562,656.75 |

|  |            |                                                                    |              |              |              |
|--|------------|--------------------------------------------------------------------|--------------|--------------|--------------|
|  | SBY2HSJ8   | PVTL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048            | 140,000.00   | 133,214.80   | 115,635.80   |
|  | SBY2HSJ8   | PVTL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048            | 190,000.00   | 187,341.56   | 156,934.30   |
|  | SBMT07P3   | PVTL TEXAS ELEC NKT STABILIZATION FOG NLLC 4.966% DUE 02-01-2042   | 116,000.00   | 115,989.02   | 114,170.68   |
|  | SBMT07N4   | PVTL TEXAS ELEC NKT STABILIZATION FOG NLLC 5.057% DUE 08-01-2048   | 437,000.00   | 436,857.07   | 430,379.45   |
|  | C87267WAA2 | PVTL T-MOBILE US TS TR 2021-1 SER 22-1A CL A 144A 4.91% 05-22-2028 | 389,000.00   | 388,950.17   | 388,132.01   |
|  | C89054XAD7 | PVTL TOPAZ SOLAR FARMS LLC 4.875% DUE 09-30-2039 BEO               | 273,959.00   | 273,926.13   | 252,469.66   |
|  | C8921E1AA1 | PVTL TOYOTA AUTO LOAN EXTENDED NOTE 3.82% DUE 04-25-2035 BEO       | 380,000.00   | 353,340.63   | 368,577.55   |
|  | C89383JAA6 | PVTL TRANSCEAN POSEIDON LTD SR SECD N76.875% 02-01-2027            | 750,000.00   | 774,472.54   | 749,347.50   |
|  | C988339AA4 | PVTL TRUST 1401 4.865% 01-15-2030                                  | 800,000.00   | 835,200.00   | 726,072.00   |
|  | C988339AB2 | PVTL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO     | 214,000.00   | 218,280.00   | 172,546.06   |
|  | C988324AA6 | PVTL TRUST F/1401 SR NT 5.25 DUE 12-15-2024                        | 300,000.00   | 324,000.00   | 297,072.00   |
|  | C225401A15 | PVTL UBS GROUP AG 1.305% 02-02-2027                                | 3,510,000.00 | 3,259,702.66 | 3,216,634.20 |
|  | C902613AH1 | PVTL UBS GROUP AG 5.148% 08-19-2027                                | 1,500,000.00 | 1,484,355.00 | 1,355,760.00 |
|  | C902613AH8 | PVTL UBS GROUP AG 11/02/2032 2.095% DUE02-11-2032/02-11-2031 BEO   | 411,000.00   | 320,971.21   | 329,631.82   |
|  | C902613AK4 | PVTL UBS GROUP AG 2.746% DUE 02-11-2033BEO                         | 1,100,000.00 | 873,466.00   | 902,143.00   |
|  | C225401AF5 | PVTL UBS GROUP AG 3.869% 01-12-2018                                | 4,430,000.00 | 3,973,178.40 | 4,182,274.40 |
|  | C225401AF5 | PVTL UBS GROUP AG 3.869% 01-12-2018                                | 255,000.00   | 263,106.82   | 240,740.40   |
|  | C225401AP3 | PVTL UBS GROUP AG 4.194% 04-01-2031                                | 302,000.00   | 286,674.08   | 281,729.76   |
|  | C225401AP3 | PVTL UBS GROUP AG 4.194% 04-01-2031                                | 500,000.00   | 466,025.00   | 474,354.50   |
|  | C225401AC2 | PVTL UBS GROUP AG 4.282% 01-09-2017                                | 517,000.00   | 471,818.45   | 500,249.20   |
|  | C225401AC2 | PVTL UBS GROUP AG 4.282% 01-09-2017                                | 1,680,000.00 | 1,538,560.80 | 1,625,568.00 |
|  | C902613AV0 | PVTL UBS GROUP AG 5.595% 01-12-2034                                | 2,885,000.00 | 2,829,505.23 | 2,986,840.50 |
|  | C902613AV0 | PVTL UBS GROUP AG 5.595% 01-12-2034                                | 2,950,000.00 | 2,925,296.50 | 3,054,135.00 |
|  | C902613AV0 | PVTL UBS GROUP AG 5.595% 01-12-2034                                | 265,000.00   | 265,000.00   | 274,354.50   |
|  | 58KPISQ3   | PVTL UBS GROUP AG 6.246% 09-22-2029                                | 1,125,000.00 | 1,125,000.00 | 1,172,306.25 |
|  | 58KPISQ3   | PVTL UBS GROUP AG 6.246% 09-22-2029                                | 4,220,000.00 | 4,187,216.40 | 4,397,451.00 |
|  | 58KPISQ3   | PVTL UBS GROUP AG 6.246% 09-22-2029                                | 400,000.00   | 400,000.00   | 416,820.00   |
|  | C225401BG2 | PVTL UBS GROUP AG 6.301% 09-22-2034                                | 250,000.00   | 250,000.00   | 264,387.50   |
|  | C225401BG2 | PVTL UBS GROUP AG 6.301% 09-22-2034                                | 298,000.00   | 298,000.00   | 315,149.90   |
|  | C225401BG2 | PVTL UBS GROUP AG 6.301% 09-22-2034                                | 610,000.00   | 610,000.00   | 645,105.50   |
|  | C225401BG2 | PVTL UBS GROUP AG 6.301% 09-22-2034                                | 280,000.00   | 280,000.00   | 296,114.00   |
|  | C225401BG2 | PVTL UBS GROUP AG 6.301% 09-22-2034                                | 380,000.00   | 380,000.00   | 401,869.00   |
|  | 58KPLV99   | PVTL UBS GROUP AG 6.327% 12-22-2027                                | 290,000.00   | 290,000.00   | 298,592.70   |
|  | 58KPLV99   | PVTL UBS GROUP AG 6.327% 12-22-2027                                | 1,985,000.00 | 1,985,000.00 | 2,043,815.55 |
|  | C225401AZ1 | PVTL UBS GROUP AG 6.537% 08-12-2033                                | 430,000.00   | 430,000.00   | 459,123.90   |
|  | C225401AZ1 | PVTL UBS GROUP AG 6.537% 08-12-2033                                | 1,150,000.00 | 1,189,836.00 | 1,227,889.50 |
|  | C225401AZ1 | PVTL UBS GROUP AG 6.537% 08-12-2033                                | 450,000.00   | 450,000.00   | 480,478.50   |
|  | C225401AZ1 | PVTL UBS GROUP AG 6.537% 08-12-2033                                | 360,000.00   | 360,000.00   | 384,382.80   |
|  | C225401AZ1 | PVTL UBS GROUP AG 6.537% 08-12-2033                                | 460,000.00   | 460,000.00   | 475,437.50   |
|  | C225401AZ1 | PVTL UBS GROUP AG 6.537% 08-12-2033                                | 700,000.00   | 611,982.00   | 747,411.00   |
|  | C225401BB3 | PVTL UBS GROUP AG 9.016% 11-15-2033                                | 760,000.00   | 812,422.50   | 935,651.20   |
|  | C225401BB3 | PVTL UBS GROUP AG 9.016% 11-15-2033                                | 245,000.00   | 273,180.26   | 301,624.40   |
|  | C225401BB3 | PVTL UBS GROUP AG 9.016% 11-15-2033                                | 660,000.00   | 660,000.00   | 812,539.20   |
|  | C225401BB3 | PVTL UBS GROUP AG 9.016% 11-15-2033                                | 2,540,000.00 | 3,470,113.38 | 3,594,870.40 |
|  | C902613BF4 | PVTL UBS GROUP AG 9.25% 12-31-2049                                 | 300,000.00   | 300,000.00   | 323,325.00   |
|  | C902613BF4 | PVTL UBS GROUP AG 9.25% 12-31-2049                                 | 200,000.00   | 200,000.00   | 215,550.00   |
|  | C902613BF4 | PVTL UBS GROUP AG 9.25% 12-31-2049                                 | 1,090,000.00 | 1,090,000.00 | 1,174,747.50 |
|  | C902613BE7 | PVTL UBS GROUP AG 9.25% 12-31-2049                                 | 640,000.00   | 640,000.00   | 710,048.00   |
|  | C902613BE7 | PVTL UBS GROUP AG 9.25% 12-31-2049                                 | 200,000.00   | 200,000.00   | 221,890.00   |
|  | C902613BE7 | PVTL UBS GROUP AG 9.25% 12-31-2049                                 | 305,000.00   | 305,000.00   | 338,382.25   |
|  | C902613BE7 | PVTL UBS GROUP AG 9.25% 12-31-2049                                 | 500,000.00   | 500,000.00   | 554,725.00   |
|  | C902613BE7 | PVTL UBS GROUP AG 9.25% 12-31-2049                                 | 640,000.00   | 640,000.00   | 710,048.00   |
|  | C225401AJ2 | PVTL UBS GROUP AG VAR RT 05-14-2032                                | 270,000.00   | 270,186.91   | 230,175.00   |
|  | C225401AJ2 | PVTL UBS GROUP AG VAR RT 05-14-2032                                | 670,000.00   | 564,882.95   | 575,437.50   |
|  | C902613AJ2 | PVTL UBS GROUP AG VAR RT DUE 02-11-2043 BEO                        | 235,000.00   | 235,000.00   | 274,090.35   |
|  | C902613AJ2 | PVTL UBS GROUP AG VAR RT DUE 02-11-2043 BEO                        | 310,000.00   | 310,000.00   | 229,651.10   |
|  | C90352JAF0 | PVTL UBS GROUP FOG SWITZ AG CONV CORP 7.0% 12-31-2049              | 1,610,000.00 | 1,610,000.00 | 1,610,161.00 |
|  | C90352JAF0 | PVTL UBS GROUP FOG SWITZ AG CONV CORP 7.0% 12-31-2049              | 1,450,000.00 | 1,450,139.52 | 1,450,145.00 |
|  | C90401CAC3 | PVTL ULTRAPAR INTL S A NT 5.5% DUE 06-06-2029 BEO                  | 360,000.00   | 360,000.00   | 339,739.20   |
|  | C904678AX8 | PVTL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO            | 1,300,000.00 | 1,300,000.00 | 1,223,963.00 |
|  | C904678AY5 | PVTL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032                     | 1,410,000.00 | 1,097,642.70 | 1,190,886.00 |
|  | C904678AY5 | PVTL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032                     | 1,095,000.00 | 1,095,000.00 | 924,837.00   |
|  | 58M63788   | PVTL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO                 | 600,000.00   | 600,000.00   | 559,626.00   |
|  | C92212WAD2 | PVTL VAR ENER ASA 7.5% DUE 01-15-2038/11-15-2022 BEO               | 1,853,715.00 | 1,853,715.00 | 1,853,715.00 |
|  | 58L9PD04   | PVTL VCAT ASSET SECURITIZATION LLC SER 21-NPLI CL A1 12-26-2050    | 284,120.62   | 284,120.62   | 282,879.92   |
|  | 58MXXT81   | PVTL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029       | 1,300,000.00 | 1,211,512.50 | 1,182,090.00 |
|  | 58P9SCV4   | PVTL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO   | 400,000.00   | 328,500.00   | 339,388.00   |
|  | 58R4K1K7   | PVTL VENTURE GLOBAL ING INC 8.125% DUE 06-01-2028                  | 300,000.00   | 292,500.00   | 302,967.00   |
|  | 58R6BP95   | PVTL VENTURE GLOBAL INC 5.2% 02-01-2029 BEO                        | 400,000.00   | 613,500.00   | 634,170.00   |
|  | 58N4JN93   | PVTL VERALTO CORP SR NT 5.45% 09-18-2033                           | 1,220,000.00 | 1,162,818.60 | 1,262,639.00 |
|  | 58N4JN93   | PVTL VERALTO CORP SR NT 5.45% 09-18-2033                           | 515,000.00   | 513,429.25   | 532,999.25   |
|  | 58N4JN07   | PVTL VERALTO CORP SR NT 5.5% 09-18-2026                            | 180,000.00   | 179,971.20   | 182,410.20   |
|  | 58M6GMN4   | PVTL VICI PPTYS L P/VICI NT CO INC 4.5% DUE 01-15-2028 BEO         | 920,000.00   | 850,724.00   | 878,636.80   |
|  | 58M6GMN4   | PVTL VICI PPTYS L P/VICI NT CO INC 4.5% DUE 01-15-2028 BEO         | 1,000,000.00 | 1,055,250.00 | 95,504.00    |
|  | 58M6GMN1   | PVTL VICI PROPERTIES INC 4.5% 09-01-2026                           | 431,652.17   | 431,652.17   | 387,952.00   |
|  | 58M6GMN3   | PVTL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO                  | 1,200,000.00 | 1,324,500.00 | 1,205,616.00 |
|  | 58NTHM77   | PVTL VINE ENERGY HLGS LLC 6.75% DUE 04-15-2029/04-07-2021 BEO      | 1,925,000.00 | 1,881,850.00 | 1,932,873.25 |
|  | 58JQTHM4   | PVTL VISTRA OPERATIONS CO LLC 3.55% DUE 07-15-2024                 | 1,215,000.00 | 1,225,287.44 | 1,196,641.35 |
|  | 58JQTHL3   | PVTL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029                  | 311,000.00   | 339,564.79   | 292,881.80   |
|  | 58JQTHL3   | PVTL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029                  | 2,000,000.00 | 1,995,880.00 | 1,878,340.00 |
|  | 58JQTHL3   | PVTL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029                  | 1,445,000.00 | 1,389,046.50 | 1,357,100.65 |
|  | 58KTSJL0   | PVTL VISTRA OPERATIONS CO LLC 3.7% 01-30-2027                      | 1,196,000.00 | 1,141,783.71 | 1,134,310.32 |
|  | 58LDBD00   | PVTL VISTRA OPERATIONS CO LLC 4.875% DUE 05-13-2024 BEO            | 3,265,000.00 | 3,228,656.74 | 3,252,919.50 |
|  | 58NNUJ53   | PVTL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO              | 940,000.00   | 977,177.66   | 989,560.20   |
|  | 58NT9FV4   | PVTL VOLKSWAGEN GROUP AMER FIN LLC 5.8% 09-12-2033                 | 4,304,000.00 | 4,303,526.56 | 4,342,563.84 |
|  | 58NT9FV4   | PVTL VOLKSWAGEN GROUP AMER FIN LLC 5.9% 09-12-2033                 | 1,822,000.00 | 1,819,285.22 | 1,893,513.50 |
|  | C92890HAD4 | PVTL WEA FIN LLC / 4.75% DUE 09-17-2044                            | 255,000.00   | 254,867.40   | 183,079.80   |
|  | C92890HAD4 | PVTL WEA FIN LLC / 4.75% DUE 09-17-2044                            | 1,060,000.00 | 1,085,734.88 | 761,037.60   |
|  | C92890HAD4 | PVTL WEA FIN LLC / 4.75% DUE 09-17-2044                            | 270,000.00   | 274,852.69   | 192,949.20   |
|  | C96042XAD7 | PVTL WESTLAKE AUTOMOBILE RECEIVABLES TRSER 23-1A CL A3 6.02% DU    | 183,000.00   | 182,990.94   | 182,257.10   |
|  | C980236AC6 | PVTL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO                    | 400,000.00   | 444,568.00   | 385,000.00   |
|  | C980236A98 | PVTL WOODSIDE FIN LTD GTO NT 3.7% 03-15-2028                       | 100,000.00   | 99,931.00    | 93,842.00    |
|  | 58VXKX56   | PVTL WYNN LAS VEGAS LLC/WYNN LAS VEGAS CAP 5.5% DUE 03-01-2025     | 350,000.00   | 342,500.00   | 448,215.00   |
|  | C98131AAE5 | PVTL WYNN MACAU LTD 5.125% DUE 08-26-2028/08-26-2020 BEO           | 300,000.00   | 302,000.00   | 255,764.00   |
|  | C98131AAH9 | PVTL WYNN MACAU LTD 5.625% DUE 08-26-2028/08-26-2020 BEO           | 200,000.00   | 210,000.00   | 185,130.00   |
|  | C98131AA08 | PVTL WYNN MACAU LTD SR NT 5.5% 10-01-2027                          | 200,000.00   | 783,456.32   | 751,832.00   |
|  | 58Z98075   | PVTL XSTRATA FIN CDA LTD C CRP XTAL 6.96% DUE 11-15-2037 BEO       | 200,000.00   | 222,715.25   | 221,006.00   |
|  | 58Z98075   | PVTL XSTRATA FIN CDA LTD C CRP XTAL 6.96% DUE 11-15-2037 BEO       | 570,000.00   | 592,024.51   | 574,615.60   |
|  | C98417EA11 | PVTL XSTRATA FIN CDA LTD GTO NT 5.3 DUE10-25-2042 BEO              | 980,000.00   | 1,088,223.25 | 954,451.40   |
|  | C98417EA11 | PVTL XSTRATA FIN CDA LTD GTO NT 5.3 DUE10-25-2042 BEO              | 597,000.00   | 647,513.33   | 581,436.21   |
|  | C98417EA11 | PVTL XSTRATA FIN CDA LTD GTO NT 5.3 DUE10-25-2042 BEO              | 87,000.00    | 81,969.66    | 84,731.91    |
|  | 584V9R1    | PVTL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO                   | 70,000.00    | 72,949.96    | 71,191.40    |
|  | C984551AD7 | PVTL YABA INTL ASA NT 144A 3.8% DUE 06-06-2026/06-06-2016 BEO      | 1,300,000.00 | 1,366,607.80 | 1,322,126.00 |
|  | C98877DACS | PVTL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO        | 2,530,000.00 | 2,404,629.99 | 2,469,437.00 |
|  | 584S78B0   | PVTL ZENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO          | 635,000.00   | 627,272.80   | 645,528.30   |
|  | 584S78B0   | PVTL ZENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO          | 722,000.00   | 860,072.00   | 733,790.70   |
|  | 58NKL234   | PVTL ZENEL DBS CORP SR SECD NT 5.75% 12-01-2028                    | 1,000,000.00 | 1,000,000.00 | 806,230.00   |
|  | 56710347   | QANTAS AIRWAYS NPV                                                 | 28,084.24    | 28,084.24    | 102,905.94   |
|  | 56710347   | QANTAS AIRWAYS NPV                                                 | 2,225.00     | 10,306.75    | 8,152.89     |
|  | C74730AD5  | QATAR PETE BD 144A 3.3% 07-12-2051                                 | 1,440,000.00 | 1,440,000.00 | 1,051,992.00 |
|  | C74727PBE0 | QATAR ST 4.4% 144A 04-16-2050 REG                                  | 508,000.00   | 433,723.78   | 470,154.00   |
|  | C74727PBE0 | QATAR ST 4.4% 144A 04-16-2050 REG                                  | 757,000.00   | 646,283.18   | 700,603.50   |
|  | C74727PBE0 | QATAR ST 4.4% 144A 04-16-2050 REG                                  | 518,000.00   | 518,000.00   | 479,409.00   |
|  | 56715740   | QBE INS GROUP NPV                                                  | 3,848.00     | 32,106.07    | 38,886.36    |
|  | 56715740   | QBE INS GROUP NPV                                                  | 15,363.00    | 128,461.98   | 155,252.39   |
|  | 56715740   | QBE INS GROUP NPV                                                  | 28,388.00    | 254,194.58   | 286,857.67   |
|  | 58YK5699   | QAGEN NV EURO 01                                                   | 399.00       | 21,854.96    | 25,635.17    |
|  | 58R9Y9P4   | QORIQ INC COM                                                      | 622.00       | 61,717.35    | 70,043.42    |
|  | 58NDWN48   | QUALCOMM INC 4.25% 05-20-2032                                      | 600,000.00   | 598,664.82   | 596,586.00   |
|  | 58F3KVD1   | QUALCOMM INC 4.3% DUE 05-20-2047                                   | 248,000.00   | 230,775.94   | 227,944.24   |
|  | 58F3KVD1   | QUALCOMM INC 4.3% DUE 05-20-2047                                   | 300,000.00   | 239,943.00   | 275,739.00   |
|  | 58F3KVD1   | QUALCOMM INC 4.3% DUE 05-20-2047                                   | 528,000.00   | 586,093.38   | 485,300.64   |
|  | 58NG6G66   | QUALCOMM INC 4.5% 05-20-2052                                       | 1,475,000.00 | 1,451,791.52 | 1,384,125.25 |
|  | 58NG6G66   | QUALCOMM INC 4.5% 05-20-2052                                       | 199,000.00   | 178,914.93   | 186,739.61   |
|  |            |                                                                    |              |              |              |

|   |            |                                                                   |              |               |               |              |
|---|------------|-------------------------------------------------------------------|--------------|---------------|---------------|--------------|
| * | S2702791   | QUEST DIAGNOSTICS INC COM                                         |              | 732.00        | 97,140.76     | 100,928.16   |
| * | S8M9V927   | QUIDELORLTHO CORPORATION                                          | COM USD0.001 | 328.00        | 31,945.96     | 24,173.60    |
| * | S8RCGN02   | QVC INC 4.85% DUE 04-01-2024                                      |              | 1,300,000.00  | 1,262,575.00  | 1,288,690.00 |
| * | S8D3CV99   | QVC INC 5.95% DUE 03-15-2043                                      |              | 300,000.00    | 299,938.02    | 154,434.00   |
| * | S8P25437   | R1 RCM INC NEW                                                    |              | 810.00        | 13,663.89     | 8,561.70     |
| * | S6229597   | RAKUTEN GROUP INC NPV                                             |              | 3,900.00      | 28,147.94     | 17,372.68    |
| * | S84V9661   | RALPH LAUREN CORP CL A CL A                                       |              | 253.00        | 25,986.11     | 36,482.60    |
| * | S6041995   | RAMSAY HEALTH CARE NPV                                            |              | 477.00        | 22,305.03     | 17,123.55    |
| * | S5228658   | RANDSTAD N.V. EURO.10                                             |              | 386.00        | 15,727,227.27 | 17,919.54    |
| * | S5228658   | RANDSTAD N.V. EURO.10                                             |              | 3,693.00      | 205,071.49    | 231,387.68   |
| * | S8DHC311   | RANGE RES CORP 4.875% DUE 05-15-2025                              |              | 640,000.00    | 618,898.66    | 631,577.60   |
| * | S8PG5F64   | RANGE RES CORP 8.25% 01-15-2029 BEO                               |              | 310,000.00    | 310,000.00    | 322,796.80   |
| * | S2523334   | RANGE RES CORP COM                                                |              | 1,493.00      | 40,429.22     | 45,446.92    |
| * | S0214834   | RATHMONES GROUP ORD GBPO.05                                       |              | 4,347.00      | 107,095.05    | 96,533.91    |
| * | S5910609   | RATIONAL AG NPV                                                   |              | 13.00         | 11,316.87     | 10,045.13    |
| * | S5910609   | RATIONAL AG NPV                                                   |              | 18.00         | 12,828.60     | 13,908.65    |
| * | S8Y9PKY4   | RAYMOND JAMES FINL 4.95% DUE 07-15-2046                           |              | 310,000.00    | 317,873.83    | 290,683.90   |
| * | S8Y9PKY4   | RAYMOND JAMES FINL 4.95% DUE 07-15-2046                           |              | 300,000.00    | 307,030.51    | 281,307.00   |
| * | S8K734W9   | RAYMOND JAMES FINL INC 3.75% 04-01-2051                           |              | 107,000.00    | 106,380.17    | 81,208.72    |
| * | S8K87Z25   | RAYMOND JAMES FINL INC 4.65% 04-01-2030                           |              | 850,000.00    | 1,015,093.40  | 856,740.50   |
| * | S2718992   | RAYMOND JAMES FNCL INC COM STK                                    |              | 1,222.00      | 115,507.57    | 136,253.00   |
| * | S2473138   | RAYONIER INC REIT                                                 |              | 949.00        | 33,928.73     | 31,706.09    |
| * | S8MVGW7H9  | RB GLOBAL INC COM NPV                                             |              | 2,977.00      | 162,618.05    | 200,190.04   |
| * | S8MVGW7H9  | RB GLOBAL INC COM NPV                                             |              | 467.00        | 24,668.78     | 31,403.68    |
| * | S8MVGW5D8  | RB GLOBAL INC COM NPV                                             |              | 1,147.00      | 63,535.12     | 76,722.83    |
| * | S8DGLYB5   | RBC BEARINGS INC COM                                              |              | 190.00        | 43,006.91     | 54,129.10    |
| * | S8DGLYB5   | RBC BEARINGS INC COM                                              |              | 586.00        | 133,360.89    | 166,945.54   |
| * | S6198578   | REAL GROUP LIMITED NPV                                            |              | 137.00        | 10,728.66     | 16,934.26    |
| * | C7559314W  | READY CAP MFG FING VAR RT 0% DUE 10-25-2039                       |              | 1,491,045.14  | 1,479,862.34  | 1,488,624.75 |
| * | S84W9262   | REAL GOLD MINING L HKD1                                           |              | 547,000.00    | 98,670.94     | 617,152.99   |
| * | S8L6C8W4   | REALTY INCOME CORP 2.85% DUE 12-15-2032                           |              | 240,000.00    | 236,309.98    | 204,676.80   |
| * | S8MQ89M6   | REALTY INCOME CORP 3.1% DUE 12-15-2029                            |              | 150,000.00    | 148,263.00    | 137,745.00   |
| * | S8M7P8B8   | REALTY INCOME CORP 3.95% DUE 08-15-2027                           |              | 100,000.00    | 96,973.00     | 97,413.00    |
| * | S8N6Q5D8   | REALTY INCOME CORP 4.7% 12-15-2029                                |              | 270,000.00    | 267,743.65    | 271,876.50   |
| * | S8N6Q5S3   | REALTY INCOME CORP 4.9% DUE 07-15-2033                            |              | 321,000.00    | 314,266.78    | 321,812.13   |
| * | S8N6Q5S3   | REALTY INCOME CORP 4.9% DUE 07-15-2033                            |              | 643,000.00    | 620,161.37    | 644,626.79   |
| * | S2724193   | REALTY INCOME CORP COM                                            |              | 4,581.00      | 286,966.64    | 263,041.02   |
| * | S8M7P8B2   | REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028                      |              | 179,000.00    | 176,996.99    | 160,706.20   |
| * | S8QD01Y9   | REALTY INCOME CORP FIXED 4.85% DUE 03-15-2030                     |              | 905,000.00    | 894,315.40    | 111,441.60   |
| * | S8QD0910   | REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032                    |              | 646,000.00    | 659,501.40    | 681,006.74   |
| * | S8QD0910   | REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032                    |              | 336,000.00    | 334,692.35    | 354,207.84   |
| * | S7AYCTAU   | RECEIVABLE LEHMAN LBI (WAMCO)                                     |              | 1,239,504.97  | 860,640.60    | 672,949.57   |
| * | S824C8K7   | RECKITT BENCK GRP ORD GBPO.10                                     |              | 6,845.00      | 335,280.10    | 272,133.27   |
| * | S824C8K7   | RECKITT BENCK GRP ORD GBPO.10                                     |              | 1,840.00      | 145,555.13    | 127,133.27   |
| * | S807DRZ5   | RECORDATI EURO.125                                                |              | 272.00        | 11,712.47     | 14,671.70    |
| * | S807DRZ5   | RECORDATI EURO.125                                                |              | 1,126.00      | 61,146.39     | 60,736.51    |
| * | S8CR82D0   | RECRUIT HDGS CO L NPV                                             |              | 3,674.00      | 113,258.48    | 155,398.37   |
| * | S8CR82D0   | RECRUIT HDGS CO L NPV                                             |              | 16,700.00     | 735,683.01    | 706,356.22   |
| * | S8D6FXN3   | REDEKA CORPORATION SA                                             |              | 1,052.00      | 20,292.26     | 17,326.79    |
| * | S8D6FXN3   | REDEKA CORPORATION SA                                             |              | 3,143.00      | 59,769.85     | 51,766.25    |
| * | S6728801   | REECE LTD                                                         |              | 594.00        | 9,267.93      | 9,075.02     |
| * | S6730204   | REGAL HOTELS INTL COMSTK                                          |              | 100.00        | 8.08          | 36.88        |
| * | S2730382   | REGAL REYNOLD CORPORATION COM STK                                 | USD0.01      | 447.00        | 52,930.79     | 66,164.94    |
| * | S2726177   | REGENCY CTBS CORP COM                                             |              | 1,134.00      | 67,984.71     | 75,978.00    |
| * | S8IQZVY5   | REGENCY CTBS L P 2.95% DUE 09-15-2029                             |              | 1,515,000.00  | 1,515,394.02  | 1,359,864.00 |
| * | S8IQZVY5   | REGENCY CTBS L P 2.95% DUE 09-15-2029                             |              | 456,000.00    | 440,028.55    | 409,305.60   |
| * | S8YMPX02   | REGENCY CTBS L P 3.6% 02-01-2027                                  |              | 200,000.00    | 200,758.00    | 192,404.00   |
| * | S8D01H65   | REGENCY CTBS L P 4.125% 03-15-2028                                |              | 100,000.00    | 99,837.00     | 95,977.00    |
| * | S8D01H65   | REGENCY CTBS L P 4.125% 03-15-2028                                |              | 680,000.00    | 646,795.60    | 652,643.60   |
| * | C75884AY9  | REGENCY CTBS L P 4.65% DUE 03-15-2049                             |              | 600,000.00    | 598,146.00    | 515,172.00   |
| * | S8MFFNF5   | REGENERON 1.75% DUE 09-15-2030                                    |              | 1,266,000.00  | 1,090,267.37  | 1,042,107.90 |
| * | C75886FA4  | REGENERON FIXED 2.8% DUE 09-15-2050                               |              | 360,000.00    | 236,940.67    | 238,510.00   |
| * | C75886FA4  | REGENERON FIXED 2.8% DUE 09-15-2050                               |              | 610,000.00    | 402,813.50    | 404,143.50   |
| * | S2730100   | REGENERON PHARMACEUTICALS INC COM                                 |              | 547.00        | 416,696.47    | 416,625.63   |
| * | S2730190   | REGENERON PHARMACEUTICALS INC COM                                 |              | 157.00        | 132,162.60    | 137,891.53   |
| * | C75915TAD4 | REGIONALCAR HOSPITAL PARTNERS, INC. TERM LOAN B DUE 11-16-21      |              | -             | -             | -            |
| * | S829V111   | REGIONS FINL CORP 7.375% DUE 12-10-2037                           |              | 1,214,000.00  | 1,397,349.71  | 1,382,442.50 |
| * | S8D18311   | REGIONS FINL CORP NEW COM                                         |              | 5,932.00      | 113,068.83    | 114,962.16   |
| * | S8K9WBV3   | REINSURANCE GROUP AMER INC 3.9% 05-15-2029                        |              | 500,000.00    | 498,770.00    | 476,480.00   |
| * | S2731193   | REINSURANCE GROUP AMER INC COM NEW STK                            |              | 446.00        | 55,343.06     | 72,153.88    |
| * | S2729068   | RELIAANCE INC COM NPV                                             |              | 362.00        | 66,871.53     | 101,244.16   |
| * | S8M9B202   | RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO                          |              | 100,000.00    | 105,113.00    | 91,866.00    |
| * | S828D0G9   | RELX PLC                                                          |              | 4,842.00      | 127,409.89    | 191,967.31   |
| * | S828D0G9   | RELX PLC                                                          |              | 1,700.00      | 86,293.88     | 107,044.97   |
| * | S828D0G9   | RELX PLC                                                          |              | 17,924.00     | 415,788.43    | 710,619.99   |
| * | S4741714   | REMY COINTREAU EUR1.60                                            |              | 61.00         | 8,392.08      | 7,749.12     |
| * | S2728429   | RENAISSANCE RE HDGS LTD COM                                       |              | 300.00        | 47,073.13     | 58,800.00    |
| * | S808K633   | RENAISSANCE 5.75% DUE 06-05-2033                                  |              | 340,000.00    | 339,100.17    | 344,032.40   |
| * | S4712798   | RENALTA SA EUR1.81                                                |              | 497.00        | 30,171.29     | 20,261.26    |
| * | S6635678   | RENESAS ELECTRONICS CORPORATION NPV                               |              | 14,200.00     | 264,628.41    | 256,744.22   |
| * | S6635677   | RENESAS ELECTRONICS CORPORATION NPV                               |              | 18,000.00     | 225,145.08    | 325,450.42   |
| * | S6635677   | RENESAS ELECTRONICS CORPORATION NPV                               |              | 3,810.00      | 48,177.70     | 68,887.01    |
| * | S808Z8F1   | RENTACORP INITIAL ORD GBPO.01                                     |              | 6,499.00      | 36,061.83     | 36,519.95    |
| * | S2731654   | REPLUSEN CORP COM STK USD0.01                                     |              | 339.00        | 55,141.78     | 60,952.20    |
| * | S821D296   | REPLY SPA                                                         |              | 134.00        | 15,571.45     | 17,688.76    |
| * | S5669354   | REPSOL SA EUR1                                                    |              | 3,285.00      | 44,800.43     | 48,807.03    |
| * | S83D5P18   | REPUBLIC N Y CORP 7.2% DUE 07-15-2097                             |              | 129,000.00    | 171,048.05    | 157,225.20   |
| * | S8P96006   | REPUBLIC OF CHILE 4.34% 03-07-2042                                |              | 1,046,000.00  | 889,100.00    | 934,569.62   |
| * | S8P96006   | REPUBLIC OF CHILE 4.34% 03-07-2042                                |              | 752,000.00    | 693,733.07    | 671,889.44   |
| * | S8P96006   | REPUBLIC OF CHILE 4.34% 03-07-2042                                |              | 299,000.00    | 298,765.77    | 267,147.53   |
| * | C195325DQ5 | REPUBLIC OF COLOMBIA 3.2% DUE 05-15-2049                          |              | 3,025,000.00  | 2,432,425.67  | 2,359,288.25 |
| * | C195325DZ5 | REPUBLIC OF COLOMBIA 3.25% 04-22-2032                             |              | 3,950,000.00  | 3,025,700.00  | 3,145,148.00 |
| * | C455780CE4 | REPUBLIC OF INDONESIA 3.5% 01-11-2048                             |              | 1,150,000.00  | 1,141,293.34  | 1,065,647.50 |
| * | S8M79W13   | REPUBLIC SERVICES INC 4.975% 04-01-2029                           |              | 835,000.00    | 801,499.30    | 851,416.10   |
| * | S8M85438   | REPUBLIC SERVICES INC 5.0% 12-15-2033                             |              | 645,000.00    | 638,907.60    | 609,325.45   |
| * | S8M79J95   | REPUBLIC SERVICES INC 5.0% DUE 04-01-2034                         |              | 217,000.00    | 215,891.13    | 222,513.97   |
| * | S8M79J95   | REPUBLIC SERVICES INC 5.0% DUE 04-01-2034                         |              | 290,000.00    | 288,518.10    | 297,368.90   |
| * | S8M721K6   | REPUBLIC SVCS INC 8.75% DUE 11-15-2025 REG                        |              | 365,000.00    | 561,824.81    | 523,692.85   |
| * | S859N159   | REPUBLIC SVCS INC 5.7% DUE 05-15-2041                             |              | 173,000.00    | 193,910.63    | 186,743.12   |
| * | S859N159   | REPUBLIC SVCS INC 5.7% DUE 05-15-2041                             |              | 112,528.14    | 88,514.08     | 88,514.08    |
| * | S853WC78   | REPUBLIC SVCS INC 6.2% DUE 03-01-2040                             |              | 320,000.00    | 382,538.39    | 359,372.80   |
| * | S2262530   | REPUBLIC SVCS INC COM                                             |              | 1,320.00      | 175,843.13    | 217,681.20   |
| * | S2262530   | REPUBLIC SVCS INC COM                                             |              | 796.00        | 74,757.22     | 131,268.36   |
| * | S8KAG6V8   | REPUBLIC SVCS INC FIXED 5.05% 03-01-2050                          |              | 320,000.00    | 338,763.95    | 236,972.80   |
| * | C76085X22  | RESIDENTIAL ASSET MTG PRODS INC 2004-SLAST BKD CTF CL 6% 11-25-20 |              | 492,586.64    | 492,487.12    | 117,163.95   |
| * | S2732903   | RESMED INC COM                                                    |              | 907.00        | 177,659.63    | 156,022.14   |
| * | S2739852   | RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT1  |              | 2,300,000.00  | 2,024,759.00  | 1,755,268.00 |
| * | S6421553   | RESONA HOLDINGS NPV                                               |              | 5,307.00      | 24,673.53     | 27,988.13    |
| * | S6421553   | RESONA HOLDINGS NPV                                               |              | 86,900.00     | 384,546.14    | 441,650.23   |
| * | S8T78CFO   | RESTAURANT BRANDS INTERN-W/ COMMON STOCK                          |              | 707.00        | 43,330.93     | 55,510.17    |
| * | S8T78CFO   | RESTAURANT BRANDS INTERN-W/ COMMON STOCK                          |              | 4,701.00      | 265,649.59    | 369,099.45   |
| * | S2305844   | REVELITY INC                                                      |              | 793.00        | 102,824.15    | 86,682.83    |
| * | S81VPRK0   | REVEL EURO                                                        |              | 5,701.00      | 113,843.21    | 155,991.79   |
| * | S8C39L19   | REXFORD INDL RLTY INC COM                                         |              | 1,343.00      | 76,047.81     | 75,342.30    |
| * | S8M860F5   | REXFORD INDUSTRIAL REALTY INC 5.0% DUE 06-15-2028                 |              | 600,000.00    | 593,850.00    | 603,468.00   |
| * | S8D6WGK3   | REYNOLDS AMERN INC 6.15% DUE 09-15-2043                           |              | 640,000.00    | 762,395.70    | 639,040.00   |
| * | S8D6WGK3   | REYNOLDS AMERN INC 6.15% DUE 09-15-2043                           |              | 500,000.00    | 505,565.00    | 499,250.00   |
| * | S8D6GW8B   | REYNOLDS AMERN INC 7% DUE 08-04-2041                              |              | 908,000.00    | 1,013,435.79  | 946,753.44   |
| * | S8D6GW8B   | REYNOLDS AMERN INC 7% DUE 08-04-2041                              |              | 1,115,000.00  | 1,238,819.73  | 1,162,588.20 |
| * | S8649Z17   | REYNOLDS AMERN INC 7.25% DUE 06-15-2037                           |              | 903,000.00    | 1,142,356.18  | 985,660.62   |
| * | S8D6GV57   | REYNOLDS AMERN INC 8.125% DUE 05-01-2040                          |              | 260,000.00    | 308,179.85    | 295,677.20   |
| * | S8D6GV57   | REYNOLDS AMERN INC 8.125% DUE 05-01-2040                          |              | 170,000.00    | 216,978.05    | 193,327.40   |
| * | S8D6GV57   | REYNOLDS AMERN INC 8.125% DUE 05-01-2040                          |              | 5,186,000.00  | 6,649,653.67  | 5,897,622.92 |
| * | S8D6GV57   | REYNOLDS AMERN INC 8.125% DUE 05-01-2040                          |              | 325,000.00    | 425,245.15    | 369,596.50   |
| * | S82D0W55   | REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                      |              | 1,667,000.00  | 1,549,592.12  | 1,646,779.29 |
| * | S82D0W55   | REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                      |              | 190,000.00    | 213,067.29    | 187,695.30   |
| * | S82D0W55   | REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                      |              | 2,069,000.00  | 2,108,745.25  | 2,043,903.03 |
| * | S82D0W55   | REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035                      |              | 1,765,000.00  | 1,995,135.40  | 1,743,590.55 |
| * | S82DGHQ3   | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                     |              | 168,000.00    | 296,970.00    | 340,664.20   |
| * | S82DGHQ3   | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                     |              | 168,000.00    | 134,767.92    | 158,445.84   |
| * | S82DGHQ3   | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                     |              | 1,381,000.00  | 1,418,119.75  | 1,302,462.53 |
| * | S82DGHQ3   | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045                     |              | 1,780,000.00  | 1,846,974.61  | 1,678,771.40 |
| * | S8K9V674   | REYNOLDS CONSUMER PRODS INC COM                                   |              | 268.00        | 6,713.40      | 7,193.12     |
| * | C994V1590  | RGI CAYMAN 2 LP                                                   |              | 1.00          | 1.00          | 1.00         |
| * | C994V12998 | RGI INVESTMENT FEEDER L.P.                                        |              | 28,238,129.63 | 28,238,129.63 | 6,424.17     |
| * | S8YXR425   | RH COM                                                            |              | 76.00         | 18,659.79     | 22,152.48    |
| * | S5334588   | RHEINMETALL AG NPV                                                |              | 112.00        | 24,878.69     | 35,507.87    |
| * | C994V1996  | RHO VENTURES V                                                    |              | 13,576,949.60 | 13,576,949.60 | 1,280,959.40 |
| * | C994V4994  | RHO VENTURES VI                                                   |              | 1.00</        |               |              |

|   |            |                                                         |                               |              |              |              |
|---|------------|---------------------------------------------------------|-------------------------------|--------------|--------------|--------------|
|   | SNRLRY8    | RIO TINTO FIN USA LTD 2.75%                             | 11-02-2051                    | 538,000.00   | 532,278.74   | 369,068.00   |
|   | SNRLRY8    | RIO TINTO FIN USA LTD 2.75%                             | 11-02-2051                    | 810,000.00   | 801,386.21   | 555,660.00   |
| * | SNRLRY8    | RIO TINTO FIN USA LTD 2.75%                             | 11-02-2051                    | 460,000.00   | 308,405.19   | 315,560.00   |
|   | SNRLRY8    | RIO TINTO FIN USA LTD 2.75%                             | 11-02-2051                    | 1,353,000.00 | 1,338,611.77 | 928,158.00   |
|   | S8757MN1   | RIO TINTO FIN USA PLC 4.75 DUE                          | 03-22-2042 REG                | 107,000.00   | 138,297.31   | 104,047.87   |
| * | S8757MN1   | RIO TINTO FIN USA PLC 4.75 DUE                          | 03-22-2042 REG                | 300,000.00   | 287,535.00   | 291,723.00   |
|   | S6220103   | RIO TINTO LIMITED NPV                                   |                               | 953.00       | 62,910.29    | 88,216.93    |
|   | S0718875   | RIO TINTO ORD GBP0.10                                   |                               | 462.00       | 18,714.36    | 34,406.91    |
|   | S0718875   | RIO TINTO ORD GBP0.10                                   |                               | 457.00       | 34,278.65    | 34,034.54    |
| * | S0718875   | RIO TINTO ORD GBP0.10                                   |                               | 2,885.00     | 164,521.21   | 214,856.98   |
| * | S2229610   | RIOCAN REAL ESTATE UNIT                                 |                               | 2,451.00     | 40,422.33    | 34,610.66    |
| * | S2229610   | RIOCAN REAL ESTATE UNIT                                 |                               | 365.00       | 7,156.68     | 5,154.18     |
| * | S8RPGW00   | RITHM CAPITAL CORP                                      |                               | 1,081.00     | 29,969.23    | 31,905.08    |
|   | S8RPGW00   | RITHM CAPITAL CORP                                      |                               | 10,595.00    | 107,824.03   | 112,193.40   |
|   | S8MDNF73   | RIVERSIDE CNTY CALIF PENSION OBLIG                      | 3.818% 02-15-2038 BEO TAXABLI | 1,000,000.00 | 1,000,000.00 | 920,533.00   |
| * | S8L98841   | RIVIAN AUTOMOTIVE INC                                   |                               | 4,196.00     | 130,429.25   | 98,438.16    |
| * | S2719070   | RLJ CORP COM                                            |                               | 250.00       | 32,791.88    | 33,280.00    |
| * | S2719070   | ROBERT HALF INC COM USD0.001                            |                               | 1,679.00     | 226,629.80   | 223,508.48   |
| * | S2110703   | ROBERT HALF INC COM USD0.001                            |                               | 638.00       | 51,266.89    | 56,002.96    |
| * | S8POTC06   | ROBINHOOD MKTS INC COM CL A COM CL A                    |                               | 4,267.00     | 39,148.62    | 54,361.62    |
| * | S8MWBC20   | ROBLOX CORP COM USD0.0001 CL A                          |                               | 2,934.00     | 110,446.44   | 134,142.48   |
| * | S7108918   | ROCHE HDGS AG CHF1 (BR)                                 |                               | 83.00        | 27,440.86    | 25,778.17    |
| * | S7110388   | ROCHE HDGS AG GENUSSCHEIN NPV                           |                               | 1,799.00     | 484,743.88   | 522,610.84   |
| * | S7110388   | ROCHE HDGS AG GENUSSCHEIN NPV                           |                               | 1,130.00     | 609,773.74   | 618,766.71   |
|   | S8MTMKJ9   | ROCKEFELLER FNDTN 2.492% DUE 10-01-2050                 |                               | 270,000.00   | 175,799.70   | 179,614.80   |
|   | S8MTMKJ9   | ROCKEFELLER FNDTN 2.492% DUE 10-01-2050                 |                               | 895,000.00   | 895,000.00   | 595,389.80   |
| * | S8MDQY84   | ROCKET COS INC CL A CL A                                |                               | 596.00       | 4,040.88     | 8,630.08     |
|   | C994VY991  | ROCKPOINT REAL ESTATE FUND II                           |                               | 5,030,252.90 | 5,030,252.90 | 1.01         |
|   | C994VY999  | ROCKPOINT REAL ESTATE FUND III                          |                               | 1.00         | 1.00         | 2,196,410.00 |
|   | C994VY797  | ROCKPOINT REAL ESTATE FUND IV LP                        |                               | 42,748.00    | 42,748.00    | 3,739,263.00 |
| * | S2754060   | ROCKWELL AUTOMATION                                     |                               | 718.00       | 157,599.30   | 222,924.64   |
|   | S4713490   | ROCKWOOL A/S SER'B'DKK10                                |                               | 24.00        | 9,444.10     | 7,027.50     |
|   | S4713490   | ROCKWOOL A/S SER'B'DKK10                                |                               | 847.00       | 248,464.22   | 248,012.03   |
| * | S81C0889   | ROGERS 5% DUE 03-15-2044                                |                               | 274,000.00   | 272,117.93   | 257,066.80   |
| * | S2169051   | ROGERS COMMS INC CLASS'B'COM CAD1.62478                 |                               | 2,265.00     | 71,265.48    | 106,550.85   |
| * | S2169051   | ROGERS COMMS INC CLASS'B'COM CAD1.62478                 |                               | 954.00       | 44,495.06    | 44,878.37    |
| * | S2169051   | ROGERS COMMS INC CLASS'B'COM CAD1.62478                 |                               | 5,820.00     | 245,543.16   | 273,786.29   |
|   | C775109CG4 | ROGERS COMMUNICATIONS INC 3.2% 03-15-2027               |                               | 2,575,000.00 | 2,405,005.27 | 2,458,172.25 |
| * | S8YRNRK12  | ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049           |                               | 645,000.00   | 609,733.03   | 600,619.25   |
| * | S8Y2G128   | ROGERS COMMUNICATIONS INC 4.3% 02-15-2048               |                               | 535,000.00   | 498,276.90   | 447,623.80   |
| * | S8YSCYK6   | ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG          |                               | 407,000.00   | 466,718.06   | 345,111.58   |
|   | S8YSCYK6   | ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG          |                               | 380,000.00   | 378,846.09   | 322,217.20   |
|   | C775109CJ8 | ROGERS COMMUNICATIONS INC 4.5% 03-15-2042               |                               | 800,000.00   | 594,102.97   | 531,480.00   |
| * | C775109CJ8 | ROGERS COMMUNICATIONS INC 4.5% 03-15-2042               |                               | 847,000.00   | 815,777.94   | 750,272.60   |
|   | C775109CK5 | ROGERS COMMUNICATIONS INC 4.55% 03-15-2052              |                               | 2,663,000.00 | 2,471,871.25 | 2,328,447.31 |
|   | C775109CK5 | ROGERS COMMUNICATIONS INC 4.55% 03-15-2052              |                               | 240,000.00   | 237,435.64   | 209,848.80   |
|   | C775109CK5 | ROGERS COMMUNICATIONS INC 4.55% 03-15-2052              |                               | 888,000.00   | 893,521.67   | 776,440.56   |
|   | C775109CK5 | ROGERS COMMUNICATIONS INC 4.55% 03-15-2052              |                               | 600,000.00   | 595,588.10   | 524,622.00   |
|   | C775109CK5 | ROGERS COMMUNICATIONS INC 4.55% 03-15-2052              |                               | 135,000.00   | 135,000.80   | 118,039.95   |
| * | C775109CK5 | ROGERS COMMUNICATIONS INC 4.55% 03-15-2052              |                               | 2,169,000.00 | 2,018,216.29 | 1,896,508.53 |
| * | S674204    | ROHM CO LTD NPV                                         |                               | 844.00       | 14,520.59    | 16,178.96    |
| * | S8MW4WZ9   | ROIVANT SCIENCES LTD COM                                | 0.0000000341740141            | 2,280.00     | 23,255.74    | 25,604.40    |
| * | S8Z1L67    | ROKU INC COM CL A COM CL A                              |                               | 789.00       | 70,200.12    | 72,119.74    |
| * | S8Z1L67    | ROKU INC COM CL A COM CL A                              |                               | 1,965.00     | 156,525.45   | 180,111.90   |
| * | S2747305   | ROLLINS INC COM                                         |                               | 1,595.00     | 55,641.25    | 69,653.65    |
| * | S863H849   | ROLLS ROYCE HDGS ORD GBP0.20                            |                               | 21,606.00    | 38,489.07    | 82,547.36    |
|   | S863H849   | ROLLS ROYCE HDGS ORD GBP0.20                            |                               | 73,429.00    | 213,334.57   | 280,541.07   |
|   | S863H849   | ROLLS ROYCE HDGS ORD GBP0.20                            |                               | 146,747.00   | 376,748.46   | 506,658.06   |
|   | S863H849   | ROLLS ROYCE HDGS ORD GBP0.20                            |                               | 1,405.00     | 2,441.37     | 5,188.49     |
|   | S8PVDJ18   | ROMANIA(REP OF) 3.75% SNR MTN 07/02/34 EUR              |                               | 300,000.00   | 335,371.81   | 284,850.58   |
|   | S8K4HF01   | ROPER TECHNOLOGIES 2.95% DUE 09-15-2029                 |                               | 1,667,000.00 | 1,473,697.83 | 1,528,705.68 |
| * | S2749602   | ROPER TECHNOLOGIES INC                                  |                               | 667.00       | 278,786.60   | 363,628.39   |
|   | S2749602   | ROPER TECHNOLOGIES INC                                  |                               | 114.00       | 52,722.94    | 62,149.38    |
|   | S817XN48   | ROSSNET OIL CO RUBO(DI)USD                              |                               | 48,562.00    |              | 322,931.87   |
|   | S2746711   | ROSS STORES INC COM                                     |                               | 4,615.00     | 574,405.45   | 638,669.85   |
| * | S2746711   | ROSS STORES INC COM                                     |                               | 2,141.00     | 191,174.75   | 296,292.99   |
|   | S8VFN2H2   | ROTORC ORD GBP0.005                                     |                               | 41,127.00    | 157,349.07   | 169,659.29   |
|   | S8W4C088   | ROYAL BK CDA 3.625% 04-2027                             |                               | 1,500,000.00 | 1,447,020.00 | 1,449,900.00 |
|   | C780167J11 | ROYAL BK CDA 6% DUE 11-01-2027                          |                               | 915,000.00   | 913,188.30   | 960,438.90   |
|   | C780164Z52 | ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS 2% 08-01-2028 |                               | 1,705,000.00 | 1,707,053.34 | 1,741,879.15 |
| * | S2754383   | ROYAL BK OF CANADA COM NPV                              |                               | 22,872.00    | 1,831,459.60 | 2,324,319.73 |
| * | S2754383   | ROYAL BK OF CANADA COM NPV                              |                               | 3,582.00     | 286,288.25   | 364,013.35   |
|   | S8MGL5V7   | ROYAL BK SCOTLAND 3.078% DUE 05-22-2028                 |                               | 2,000,000.00 | 2,342,464.00 | 2,417,662.00 |
|   | S81C3H44   | ROYAL BK SCOTLAND 4.45% DUE 05-08-2029                  |                               | 500,000.00   | 508,265.83   | 478,490.00   |
|   | S8G49B2    | ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029           |                               | 200,000.00   | 193,506.06   | 196,746.00   |
|   | S8G49B2    | ROYAL BK SCOTLAND GROUP PLC 4.892% 05-18-2029           |                               | 300,000.00   | 299,043.60   | 295,119.00   |
| * | S2754907   | ROYAL CARIBBEAN GROUP COM STK                           |                               | 1,510.00     | 87,265.73    | 195,529.90   |
| * | S2755706   | ROYAL GOLD INC COM STK USD0.01                          |                               | 436.00       | 48,876.09    | 52,738.56    |
|   | C78081BAL7 | ROYALTY PHARMA PLC 3.3% 09-02-2040                      |                               | 1,410,000.00 | 1,165,679.78 | 1,064,691.00 |
|   | C78081BAL7 | ROYALTY PHARMA PLC 3.3% 09-02-2040                      |                               | 210,000.00   | 156,364.20   | 158,571.00   |
|   | C78081BAL7 | ROYALTY PHARMA PLC 3.3% 09-02-2040                      |                               | 500,000.00   | 354,010.00   | 377,550.00   |
|   | C78081BA98 | ROYALTY PHARMA PLC 3.35% 09-02-2051                     |                               | 345,000.00   | 337,096.20   | 234,920.85   |
|   | C78081BA98 | ROYALTY PHARMA PLC 3.35% 09-02-2051                     |                               | 1,015,000.00 | 991,142.58   | 691,143.95   |
| * | S8MW7PY0   | ROYALTY PHARMA PLC COM USD0.0001 CLASS A                |                               | 2,364.00     | 88,104.77    | 66,404.76    |
| * | C78081BAH6 | ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025                |                               | 3,130,000.00 | 2,935,669.27 | 2,921,009.90 |
|   | C78081BAI2 | ROYALTY PHARMA PLC SR NT 1.75% 09-02-2027               |                               | 4,540,000.00 | 3,930,483.35 | 4,074,740.80 |
|   | C78081BAK9 | ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030                |                               | 230,000.00   | 175,030.00   | 193,821.00   |
|   | C78081BAM5 | ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050               |                               | 1,500,000.00 | 1,354,161.82 | 1,069,440.00 |
|   | C78081BAM5 | ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050               |                               | 285,000.00   | 277,727.81   | 203,193.60   |
| * | S2756174   | RPM INTL INC                                            |                               | 802.00       | 67,570.78    | 89,527.26    |
|   | S8YRJSK3   | RPM INTL INC 5.25% DUE 06-01-2045                       |                               | 100,000.00   | 105,585.66   | 94,430.00    |
|   | S8NDVXM3   | RTX CORP 4.875% 10-15-2040                              |                               | 415,000.00   | 396,092.50   | 397,171.60   |
|   | S8NDVXM3   | RTX CORP 4.875% 10-15-2040                              |                               | 396,000.00   | 302,533.10   | 373,245.60   |
| * | S8QHNZ29   | RTX CORP 5.75% 01-15-2029                               |                               | 1,136,000.00 | 1,157,761.35 | 1,189,153.44 |
| * | S8QHNZ30   | RTX CORP 5.75% 11-08-2026                               |                               | 2,165,000.00 | 2,163,051.50 | 2,223,996.25 |
|   | S8QHN1V1   | RTX CORP 6.0% 03-15-2031                                |                               | 1,655,000.00 | 1,653,891.15 | 1,764,809.25 |
|   | S8QHN1V1   | RTX CORP 6.0% 03-15-2031                                |                               | 265,000.00   | 264,822.45   | 282,582.75   |
|   | S8Q4RRC3   | RTX CORPORATION 5.0% 02-27-2026                         |                               | 1,080,000.00 | 1,079,697.60 | 1,084,806.00 |
|   | C77513ECM1 | RTX CORPORATION 1.9% 09-01-2031                         |                               | 1,770,000.00 | 1,529,212.85 | 1,442,001.30 |
|   | C77513ECM1 | RTX CORPORATION 1.9% 09-01-2031                         |                               | 660,000.00   | 659,382.27   | 537,695.40   |
|   | S8P2BTQ4   | RTX CORPORATION 2.82% 09-01-2051                        |                               | 962,000.00   | 862,423.18   | 636,728.56   |
|   | S8P2BTQ4   | RTX CORPORATION 2.82% 09-01-2051                        |                               | 822,000.00   | 821,189.19   | 544,065.36   |
| * | S8P2BTQ4   | RTX CORPORATION 2.82% 09-01-2051                        |                               | 630,000.00   | 604,450.63   | 416,984.40   |
|   | S8P2BTQ4   | RTX CORPORATION 2.82% 09-01-2051                        |                               | 1,042,000.00 | 711,112.93   | 689,678.96   |
|   | S8P2BTQ4   | RTX CORPORATION 2.82% 09-01-2051                        |                               | 230,000.00   | 151,613.70   | 152,232.40   |
|   | S8MYT813   | RTX CORPORATION 3.03% 03-15-2052                        |                               | 1,290,000.00 | 883,827.30   | 892,912.20   |
|   | S8MYT813   | RTX CORPORATION 3.03% 03-15-2052                        |                               | 250,000.00   | 171,286.50   | 173,045.00   |
| * | S8MYT813   | RTX CORPORATION 3.03% 03-15-2052                        |                               | 1,422,000.00 | 1,396,064.30 | 984,279.96   |
|   | S8MYT813   | RTX CORPORATION 3.03% 03-15-2052                        |                               | 490,823.17   | 499,823.17   | 339,168.20   |
|   | S8MYT813   | RTX CORPORATION 3.03% 03-15-2052                        |                               | 365,000.00   | 218,559.75   | 252,645.70   |
|   | S8F2YLP6   | RTX CORPORATION 3.125% 05-04-2027                       |                               | 1,130,000.00 | 1,048,617.40 | 1,075,387.10 |
|   | S8N6N1L1   | RTX CORPORATION 3.5% 03-15-2027 USD                     |                               | 1,405,000.00 | 1,350,895.71 | 1,354,827.45 |
|   | S8Z1JMC5   | RTX CORPORATION 3.75% 11-01-2046                        |                               | 510,000.00   | 444,673.77   | 406,413.90   |
| * | S8Z1JMC5   | RTX CORPORATION 3.75% 11-01-2046                        |                               | 195,000.00   | 144,475.86   | 155,393.55   |
|   | S8Z1JMC6   | RTX CORPORATION 3.75% 11-01-2046                        |                               | 920,000.00   | 818,851.04   | 733,138.80   |
|   | S8Z1JMC6   | RTX CORPORATION 3.75% 11-01-2046                        |                               | 1,266,000.00 | 1,282,134.50 | 1,008,862.74 |
|   | S8DBZ377   | RTX CORPORATION 4.05% 05-04-2047                        |                               | 854,000.00   | 904,857.53   | 715,037.12   |
|   | S8DBZ377   | RTX CORPORATION 4.05% 05-04-2047                        |                               | 450,000.00   | 485,943.69   | 376,776.00   |
|   | S8DBZ377   | RTX CORPORATION 4.05% 05-04-2047                        |                               | 380,000.00   | 427,741.49   | 435,440.00   |
|   | S8YVNF93   | RTX CORPORATION 4.125% 11-16-2028                       |                               | 1,525,000.00 | 1,543,108.04 | 1,490,870.50 |
|   | S8YVNF93   | RTX CORPORATION 4.125% 11-16-2028                       |                               | 401,000.00   | 399,233.39   | 392,025.62   |
|   | S8YVNF93   | RTX CORPORATION 4.125% 11-16-2028                       |                               | 5,900,000.00 | 6,108,304.49 | 5,767,958.00 |
|   | S8WTZ6W3   | RTX CORPORATION 4.15% 05-15-2045                        |                               | 1,115,000.00 | 1,154,974.83 | 953,302.70   |
| * | S8WTZ6W3   | RTX CORPORATION 4.15% 05-15-2045                        |                               | 210,000.00   | 163,367.40   | 179,545.80   |
|   | S8WTZ6W3   | RTX CORPORATION 4.15% 05-15-2045                        |                               | 900,000.00   | 898,884.52   | 769,482.00   |
| * | S8WTZ6W3   | RTX CORPORATION 4.15% 05-15-2045                        |                               | 605,000.00   | 596,156.53   | 517,262.90   |
|   | S8M4C955   | RTX CORPORATION 4.35% DUE 04-15-2047                    |                               | 336,000.00   | 343,026.99   | 294,540.96   |
|   | S8M4C955   | RTX CORPORATION 4.35% DUE 04-15-2047                    |                               | 452,000.00   | 455,034.58   | 396,227.72   |
|   | S8M4C955   | RTX CORPORATION 4.35% DUE 04-15-2047                    |                               | 781,000.00   | 785,259.27   | 684,632.41   |
|   | S8YVNFN1   | RTX CORPORATION 4.45% 11-16-2038                        |                               | 530,000.00   | 501,517.70   | 489,184.70   |
|   | S8YVNFN1   | RTX CORPORATION 4.45% 11-16-2038                        |                               | 620,000.00   | 619,878.89   | 572,253.80   |
| * | S8YVNFN1   | RTX CORPORATION 4.45% 11-16-2038                        |                               | 1,095,000.00 | 1,089,442.92 | 1,010,674.05 |
|   | S8B6G020   | RTX CORPORATION 4.5% 06-01-2042                         |                               | 1,518,000.00 | 1,546,310.86 | 1,385,448.24 |
| * | S8B6G020   | RTX CORPORATION 4.5% 06-01-2042                         |                               | 165,000.00   | 476,357.57   |              |



|   |            |                                                               |              |              |              |
|---|------------|---------------------------------------------------------------|--------------|--------------|--------------|
|   | SBQSG6G9   | RTX CORPORATION 5.375% 02-27-2053                             | 800,000.00   | 798,576.00   | 815,760.00   |
|   | SBQHN1W2   | RTX CORPORATION 6.1% 03-15-2034                               | 710,000.00   | 742,577.75   | 771,258.80   |
|   | SBQHN1W2   | RTX CORPORATION 6.1% 03-15-2034                               | 800,000.00   | 598,872.00   | 651,768.00   |
| * | SBQHN1W2   | RTX CORPORATION 6.1% 03-15-2034                               | 1,980,000.00 | 1,976,277.60 | 2,150,834.40 |
|   | SBQHN1W2   | RTX CORPORATION 6.1% 03-15-2034                               | 910,000.00   | 908,289.20   | 988,514.80   |
|   | SBQHN1W2   | RTX CORPORATION 6.1% 03-15-2034                               | 3,720,000.00 | 3,713,006.40 | 4,040,961.60 |
|   | SBQHN1W2   | RTX CORPORATION 6.1% 03-15-2034                               | 1,425,000.00 | 1,422,321.00 | 1,547,949.00 |
|   | SBQHN1W2   | RTX CORPORATION 6.1% 03-15-2034                               | 497,000.00   | 496,065.64   | 539,881.16   |
|   | SBQHN1W2   | RTX CORPORATION 6.1% 03-15-2034                               | 115,000.00   | 114,763.80   | 124,922.20   |
| * | SB2RJSLO   | RTX CORPORATION 6.125% DUE 07-15-2038                         | 820,000.00   | 881,857.98   | 895,792.60   |
| * | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 30,000.00    | 29,887.50    | 34,829.10    |
|   | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 190,000.00   | 193,412.40   | 220,584.30   |
| * | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 490,000.00   | 488,162.50   | 568,875.30   |
|   | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 205,000.00   | 204,231.25   | 237,998.85   |
|   | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 4,325,000.00 | 4,412,225.56 | 5,021,195.25 |
|   | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 398,000.00   | 397,973.93   | 462,066.06   |
|   | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 780,000.00   | 777,075.00   | 905,556.60   |
|   | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 4,314,000.00 | 4,427,710.12 | 5,008,424.58 |
|   | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 275,000.00   | 273,688.75   | 319,266.75   |
|   | SBQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                               | 640,000.00   | 637,600.00   | 743,020.80   |
| * | SBMSMSY3   | RTX CORPORATION COMSTK                                        | 9,102.00     | 823,136.65   | 765,842.28   |
|   | SBMSMSY3   | RTX CORPORATION COMSTK                                        | 901.00       | 85,907.52    | 75,810.14    |
|   | 5SAVKV7U   | RUSSIAN RUBLE BALANCE RT PM                                   | 6,260,151.85 | 51,930.91    | 70,024.07    |
|   | SBKDM6D7   | RUTGERS ST UNIV N J 1.27% DUE 05-01-2043REG                   | 150,000.00   | 150,012.12   | 121,292.25   |
|   | SBKDM6D7   | RUTGERS ST UNIV N J 1.27% DUE 05-01-2043REG                   | 150,000.00   | 150,000.00   | 121,292.25   |
|   | 54768962   | RWE AG NPV                                                    | 2,382.00     | 108,978.28   | 108,355.96   |
| * | 54768962   | RWE AG NPV                                                    | 1,624.00     | 48,581.68    | 73,874.93    |
| * | SBKPS9P7   | RYAN AIRBUSES HLTH 1.477% DUE 07-01-2049                      | 482,000.00   | 355,518.08   | 375,492.46   |
| * | SBVCZYV3   | RWS HOLDINGS PLC ORD GBP0.01                                  | 4,934.00     | 25,282.89    | 15,774.98    |
| * | SBNKSKS3   | RYAN SPECIALTY HOLDINGS INC CL A COM US00.001 CL A            | 595.00       | 22,712.26    | 25,596.90    |
| * | 52760669   | RYDER SYS INC COM                                             | 278.00       | 12,129.71    | 31,986.68    |
|   | SBRXJ056   | RYDER SYSTEM INC 6.6% 12-01-2033                              | 2,263,000.00 | 2,257,681.95 | 2,513,627.25 |
|   | SB8HV0D7   | S CAROLINA ELEC & 4.0% DUE 06-15-2043                         | 627,000.00   | 638,095.09   | 575,002.89   |
|   | SB8HV0D7   | S CAROLINA ELEC & 4.0% DUE 06-15-2043                         | 1,450,000.00 | 1,423,098.83 | 1,329,751.50 |
|   | SB4359G8   | S CAROLINA ELEC & 5.45% DUE 02-01-2041                        | 645,000.00   | 823,586.02   | 656,803.50   |
|   | SBKY44Q1   | S&P GLOBAL INC 1.25% DUE 08-15-2030                           | 210,000.00   | 209,180.62   | 172,319.70   |
|   | SBQZC6X7   | S&P GLOBAL INC 2.7% 03-01-2029                                | 1,650,000.00 | 1,638,320.74 | 1,527,883.50 |
|   | SBQXJ1X1   | S&P GLOBAL INC 2.9% 03-01-2032                                | 2,190,000.00 | 2,067,399.53 | 1,957,860.00 |
|   | SBF047R8   | S&P GLOBAL INC 2.95% DUE 01-22-2027                           | 825,000.00   | 802,708.58   | 788,139.00   |
|   | SBKM1DP6   | S&P GLOBAL INC 3.25% DUE 12-01-2049                           | 190,000.00   | 188,680.73   | 143,208.70   |
|   | SBKM1DP6   | S&P GLOBAL INC 3.25% DUE 12-01-2049                           | 430,000.00   | 427,014.30   | 324,103.98   |
|   | SBKM1DP6   | S&P GLOBAL INC 3.25% DUE 12-01-2049                           | 2,026,000.00 | 1,587,032.74 | 1,527,056.98 |
|   | SBKM1DP6   | S&P GLOBAL INC 3.25% DUE 12-01-2049                           | 200,000.00   | 153,132.00   | 150,746.00   |
|   | SBQZC112   | S&P GLOBAL INC 3.7% 03-01-2052                                | 210,000.00   | 203,666.44   | 175,089.60   |
|   | SBQZC6C6   | S&P GLOBAL INC 3.9% 03-01-2062                                | 310,000.00   | 304,511.05   | 260,843.30   |
|   | SBQZC6C6   | S&P GLOBAL INC 3.9% 03-01-2062                                | 247,000.00   | 242,626.55   | 207,833.21   |
|   | SBPILZM5   | S&P GLOBAL INC 4.25% 05-01-2029                               | 879,000.00   | 945,259.02   | 877,356.27   |
|   | SBQZC7V8   | S&P GLOBAL INC 4.75% 08-01-2028                               | 600,000.00   | 597,768.00   | 610,092.00   |
| * | SBPVZ125   | S&P GLOBAL INC COM                                            | 1,040.00     | 706,230.83   | 902,184.96   |
| * | 52831543   | S.W. AIRL CO COM                                              | 3,782.00     | 128,419.60   | 109,224.16   |
| * | 55469554   | SAAB AB SER'B/NPV                                             | 209.00       | 11,549.33    | 12,600.74    |
|   | 55469554   | SAAB AB SER'B/NPV                                             | 803.00       | 49,054.82    | 48,413.38    |
| * | C78592AM   | SABINE PASS 5.625% DUE 03-01-2025                             | 800,000.00   | 804,080.67   | 801,592.00   |
|   | SBSPCCF5   | SABINE PASS 5.75% DUE 05-15-2024                              | 404,000.00   | 438,053.28   | 403,713.16   |
|   | SBSPCCF5   | SABINE PASS 5.75% DUE 05-15-2024                              | 181,000.00   | 181,249.78   | 180,871.49   |
|   | SBSPCCF5   | SABINE PASS 5.75% DUE 05-15-2024                              | 727,000.00   | 726,851.19   | 726,483.83   |
|   | SBF43Y76   | SABINE PASS FIXED 4.2% DUE 03-15-2028                         | 1,367,000.00 | 1,433,784.75 | 1,340,698.92 |
|   | SB8F0P88   | SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG          | 2,681,000.00 | 2,730,228.96 | 2,626,146.74 |
|   | SB24F857   | SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027                  | 1,350,000.00 | 1,350,460.55 | 1,356,358.50 |
| * | SB24F857   | SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027                  | 3,095,000.00 | 3,138,439.90 | 3,109,577.45 |
|   | SB24F180   | SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026                | 700,000.00   | 701,403.50   | 712,376.00   |
|   | SB24F180   | SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026                | 841,000.00   | 854,506.21   | 855,868.88   |
| * | SBP07W14   | SABRA HEALTH CARE LP 3.2% DUE 12-01-2031                      | 560,000.00   | 547,026.40   | 499,104.80   |
| * | SBICRTF9   | SABRA HLTH CARE 3.9% DUE 10-15-2029                           | 2,257,662.00 | 2,271,562.40 | 2,225,948.50 |
| * | SBICRTF9   | SABRA HLTH CARE 3.9% DUE 10-15-2029                           | 800,000.00   | 791,108.90   | 725,360.00   |
|   | SBILGZK95  | SAFEHOLD OPER PARTNERSHIP LP 2.85% 01-15-2032                 | 1,851,000.00 | 1,839,981.04 | 1,507,583.97 |
| * | 58058726   | SAFRAN SA EURO 20                                             | 876.00       | 114,825.38   | 154,305.20   |
|   | SB9M3P44   | SAGAX AB SER'B/NPV                                            | 514.00       | 17,941.38    | 14,148.22    |
| * | SBMC3BLO   | SAGE GROUP GBP0.01051948                                      | 3,038.00     | 44,170.46    | 45,429.08    |
| * | SBMC3BLO   | SAGE GROUP GBP0.01051948                                      | 2,644.00     | 27,948.80    | 39,519.95    |
| * | 52982399   | SAIA INC COM STK                                              | 190.00       | 65,615.11    | 83,261.80    |
|   | SB019KW7   | SAINSBURY(J) ORD GBP0.28571428                                | 4,304.00     | 13,375.54    | 16,602.87    |
|   | SB019KW7   | SAINSBURY(J) ORD GBP0.28571428                                | 51,253.00    | 177,887.64   | 197,710.76   |
|   | C79467846  | SALES TAX SECURITIZATION CORP LL 3.587%01-01-2040 BEO TAXABLE | 1,000,000.00 | 637,077.77   | 600,787.89   |
|   | C79467846  | SALES TAX SECURITIZATION CORP LL 4.637%01-01-2040 BEO TAXABLE | 220,000.00   | 220,000.00   | 215,171.00   |
| * | 52310525   | SALESFORCE INC COM US00.001                                   | 6,024.00     | 1,132,042.32 | 1,585,155.36 |
|   | 52310525   | SALESFORCE INC COM US00.001                                   | 5,365.00     | 1,161,054.82 | 1,411,746.10 |
|   | SBNA46R3   | SALESFORCE.COM INC 1.95% DUE 07-15-2031 BE0                   | 230,000.00   | 229,407.43   | 196,571.00   |
|   | SBNA46T5   | SALESFORCE.COM INC 2.7% DUE 07-15-2041 BE0                    | 189,000.00   | 188,013.43   | 144,713.52   |
|   | SBNA46T5   | SALESFORCE.COM INC 2.7% DUE 07-15-2041 BE0                    | 226,000.00   | 163,763.54   | 173,043.68   |
| * | SBNA46W8   | SALESFORCE.COM INC 2.9% DUE 07-15-2051 BE0                    | 607,000.00   | 572,623.04   | 435,850.28   |
|   | SBNA46W8   | SALESFORCE.COM INC 2.9% DUE 07-15-2051 BE0                    | 816,000.00   | 681,679.11   | 585,920.64   |
|   | SBNA46W8   | SALESFORCE.COM INC 2.9% DUE 07-15-2051 BE0                    | 855,000.00   | 852,701.07   | 613,924.20   |
|   | SB1V9SW2   | SALMAR ASA NK00.25                                            | 190.00       | 11,595.83    | 10,649.00    |
|   | SBNNW867   | SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031            | 1,000,000.00 | 998,016.31   | 805,300.00   |
| * | SBMXK645   | SAMPO OYJ/SH CL COMMON STOCK                                  | 1,161.00     | 48,326.32    | 50,799.77    |
|   | SBMXK645   | SAMPO OYJ/SH CL COMMON STOCK                                  | 9,171.00     | 235,401.55   | 401,278.82   |
|   | SBKQ1232   | SAMSUNG INTL SA US00.001                                      | 23,100.00    | 53,011.84    | 76,176.11    |
|   | 55677120   | SAMSUNG ELECTRONIC-KRW100                                     | 1,553.00     | 15,674.63    | 20,565.22    |
|   | SBNSNRL1   | SAN DIEGO G & F FIXED 2.95% DUE 08-15-2051                    | 721,000.00   | 630,428.27   | 508,045.44   |
|   | SBNSNRL1   | SAN DIEGO G & F FIXED 2.95% DUE 08-15-2051                    | 932,000.00   | 926,301.57   | 656,724.48   |
|   | SBMR9P087  | SAN DIEGO GAS & 1.7% DUE 10-01-2030                           | 1,050,000.00 | 1,048,511.35 | 870,418.50   |
|   | SBF45P32   | SAN DIEGO GAS & 3.75% DUE 06-01-2047                          | 950,000.00   | 398,384.17   | 323,440.00   |
|   | SBF45P32   | SAN DIEGO GAS & 3.75% DUE 06-01-2047                          | 952,000.00   | 948,452.38   | 769,787.20   |
|   | SBF45P32   | SAN DIEGO GAS & 3.75% DUE 06-01-2047                          | 1,420,000.00 | 1,414,263.82 | 1,148,212.00 |
|   | SBF45P32   | SAN DIEGO GAS & 3.75% DUE 06-01-2047                          | 2,217,000.00 | 2,290,918.65 | 1,792,666.20 |
|   | C797408W3  | SAN DIEGO GAS & 4.15% DUE 05-15-2048                          | 115,000.00   | 94,125.20    | 98,682.65    |
|   | SB6SCM33   | SAN DIEGO GAS & 4.5% DUE 06-15-2040                           | 320,000.00   | 302,688.48   | 295,120.00   |
|   | SBNSLTD1   | SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052    | 600,000.00   | 596,702.80   | 466,962.00   |
|   | SBK06H08   | SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028                      | 880,000.00   | 876,216.00   | 898,849.60   |
| * | SBNZ1210   | SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023           | 1,179,000.00 | 1,175,920.18 | 1,201,754.70 |
|   | SBNTB755   | SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049                   | 690,000.00   | 689,339.07   | 576,522.60   |
|   | SBNTB755   | SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049                   | 480,000.00   | 479,540.22   | 401,059.20   |
|   | SBNTB755   | SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049                   | 1,100,000.00 | 1,100,341.00 | 219,084.00   |
|   | SBM75R86   | SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050                    | 520,000.00   | 505,045.66   | 372,892.00   |
|   | SBM75R86   | SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050                    | 370,000.00   | 369,546.16   | 265,327.00   |
|   | SBM75R86   | SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050                    | 145,000.00   | 144,832.14   | 103,979.50   |
| * | SBLPJ038   | SANDOZ GROUP AG CH00.05                                       | 1,055.00     | 25,328.84    | 33,919.44    |
|   | CB0007RAK1 | SANDS CHINA LTD 4.3% 01-08-2026                               | 540,000.00   | 546,302.97   | 519,042.60   |
|   | CG7801RA01 | SANDS CHINA LTD 4.375% DUE 06-18-2030                         | 490,000.00   | 500,109.56   | 446,223.40   |
|   | CB0007RAL9 | SANDS CHINA LTD 4.375% SNR NTS 06-18-2030 USD                 | 590,000.00   | 513,382.11   | 537,950.20   |
|   | CB0007RAF2 | SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025                   | 3,900,000.00 | 3,922,047.18 | 3,842,475.00 |
|   | CB0007RAF2 | SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025                   | 570,000.00   | 477,704.71   | 561,592.50   |
|   | CB0007RAF2 | SANDS CHINA LTD FIXED 5.125% DUE 08-08-2025                   | 990,000.00   | 975,607.65   | 975,397.50   |
|   | CB0007RAE5 | SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                     | 600,000.00   | 555,750.00   | 593,328.00   |
|   | CB0007RAE5 | SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                     | 1,170,000.00 | 997,912.67   | 1,156,989.60 |
|   | CB0007RAE5 | SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                     | 710,000.00   | 715,689.50   | 702,104.80   |
|   | CB0007RAE5 | SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028                     | 900,000.00   | 931,368.82   | 889,992.00   |
|   | CB0007RAE5 | SANDS CHINA LTD SR NT 3.7% 03-08-2027                         | 500,000.00   | 499,765.03   | 510,085.52   |
|   | CB0007RAQ8 | SANDS CHINA LTD SR NT 3.1% 03-08-2029                         | 370,000.00   | 369,175.40   | 321,552.20   |
|   | CB0007RAS4 | SANDS CHINA LTD SR NT 3.75% 08-08-2031                        | 1,160,000.00 | 1,159,229.46 | 967,022.40   |
|   | CB0007RAS4 | SANDS CHINA LTD SR NT 3.75% 08-08-2031                        | 970,000.00   | 855,944.08   | 808,630.80   |
| * | SB542W2    | SANDS CHINA LTD US00.01                                       | 6,251.00     | 27,593.14    | 18,292.17    |
|   | SB1VQ252   | SANDVIK AB NPV                                                | 1,740.00     | 45,501.14    | 59,297.77    |
|   | SB1VQ252   | SANDVIK AB NPV                                                | 11,791.00    | 168,904.11   | 255,175.17   |
| * | 55671735   | SANOFI EUR2                                                   | 2,914.00     | 258,588.96   | 289,131.27   |
|   | CB0282YAC0 | SANTANDER CNSMR 3.3% DUE 10-15-2025                           | 899.30       | 899.19       | 897.63       |
|   | CB0282YAC0 | SANTANDER CNSMR 3.3% DUE 10-15-2025                           | 115,000.00   | 115,990.73   | 113,566.81   |
|   | SB1J3D21   | SANTANDER DR AUTO 1.26% DUE 12-15-2027                        | 587,840.93   | 577,117.67   | 576,736.38   |
|   | SBMG7G06   | SANTANDER DR AUTO 3.4% DUE 12-15-2026                         | 188,425.98   | 188,407.68   | 187,066.21   |
|   | SBMY4457   | SANTANDER DR AUTO 4.14% DUE 02-16-2027                        | 428,924.06   | 428,908.91   | 426,010.03   |
|   | SBG594F3   | SANTANDER DR AUTO 4.88% DUE 04-15-2027                        | 151,000.00   | 150,976.38   | 150,253.53   |
|   | SBMR9P01   | SANTANDER DR AUTO FIXED 3.44% DUE 09-15-2027                  | 1,880,000.00 | 1,846,242.51 | 1,843,050.33 |
|   | CB0236MAE8 | SANTANDER DR AUTO FIXED 3.76% DUE 07-16-2029                  | 800,000.00   | 765,250.50   | 770,592.52   |
|   | SBQJL465   | SANTANDER DR AUTO FIXED 4.49% DUE 11-16-2026 SER 22-6 CL A3   | 710,599.99   | 710,580.94   | 707,337.85   |
|   | CB0287YAC6 | SANTANDER DR AUTO RECEIVABLE                                  |              |              |              |

|  |            |                                                                   |              |              |              |
|--|------------|-------------------------------------------------------------------|--------------|--------------|--------------|
|  | 56776703   | SANTOS LIMITED NPV                                                | 8,358.00     | 40,341.32    | 43,343.42    |
|  | 56776703   | SANTOS LIMITED NPV                                                | 26,421.00    | 128,650.23   | 137,015.61   |
|  | 54846288   | SAP SE                                                            | 6,992.00     | 1,005,741.18 | 1,077,303.41 |
|  | 54846288   | SAP SE                                                            | 2,674.00     | 324,480.99   | 334,466.56   |
|  | 52112226   | SAPUTO INC COM NPV                                                | 703.00       | 19,893.54    | 14,304.18    |
|  | 52112226   | SAPUTO INC COM NPV                                                | 4,142.00     | 112,947.96   | 84,278.67    |
|  | 588DPD77   | SARAPTA THERAPEUTICS INC COM                                      | 562.00       | 40,708.59    | 54,193.66    |
|  | 58584329   | SARTORIUS AG NON YTG PRF NPV                                      | 68.00        | 17,291.72    | 25,028.72    |
|  | 587CZQPS   | SARTORIUS STEIN B EUR10                                           | 72.00        | 12,244.08    | 19,048.58    |
|  | 58QFK007   | SAUDI ARABIA 5% SNR MTR 18/01/53 USD1000                          | 200,000.00   | 177,775.00   | 188,442.00   |
|  | C80413TAC3 | SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5% DUE 10-26-2046 REG       | 900,000.00   | 883,856.57   | 797,679.00   |
|  | S826T523   | SBA COMMUNICATIONS CORP COM USD0.01 CL A                          | 1,416.00     | 469,954.02   | 399,225.04   |
|  | S826T523   | SBA COMMUNICATIONS CORP COM USD0.01 CL A                          | 704.00       | 199,916.61   | 178,597.76   |
|  | S856C818   | SBERBANK OF RUSSIA RUB(JUSD)                                      | 169,868.00   | 514,930.00   | 516,444.31   |
|  | 56309466   | SBI HLDGS INC NPV                                                 | 690.00       | 14,339.13    | 15,524.76    |
|  | C78436TACO | SBNB AUTO LEASE TR 6.51% DUE 04-20-2027                           | 475,000.00   | 474,934.64   | 484,042.13   |
|  | S8MWGFR2   | SCE RECOVERY FDC LLC 4.897% 06-15-2040                            | 1,002,309.61 | 1,002,219.50 | 993,218.66   |
|  | S8MWGFR2   | SCE RECOVERY FDC LLC 4.897% 06-15-2040                            | 327,678.14   | 327,648.68   | 324,706.10   |
|  | S8MV28B5   | SCE RECOVERY FDC LLC 5.112% 12-15-2047                            | 920,000.00   | 894,866.56   | 914,930.00   |
|  | S8MV28B5   | SCE RECOVERY FDC LLC 5.112% 12-15-2047                            | 180,000.00   | 179,980.88   | 179,008.20   |
|  | S8LZH027   | SCENTRE GROUP                                                     | 13,401.00    | 35,111.98    | 27,341.08    |
|  | C80622GAD6 | SCENTRE MGMT LTD 3.62% DUE 01-28-2026                             | 1,885,000.00 | 1,835,195.53 | 1,827,997.60 |
|  | 54790534   | SCHIBSTED ASA A-KSHER                                             | 556.00       | 9,143.51     | 16,019.14    |
|  | S811TCY0   | SCHINDLER-HLDG AG CHFD 10 (PTG CERT)                              | 105.00       | 12,793.56    | 26,235.97    |
|  | S811TCY0   | SCHINDLER-HLDG AG CHFD 10 (PTG CERT)                              | 2,808.00     | 673,543.49   | 701,624.67   |
|  | S811WWH2   | SCHINDLER-HLDG AG CHFD 10 (REGD)                                  | 1,981.00     | 466,890.73   | 469,565.14   |
|  | S811WWH2   | SCHINDLER-HLDG AG CHFD 10 (REGD)                                  | 61.00        | 1,281.95     | 14,459.10    |
|  | C806854AK1 | SCHLUMBERGER INVT SA 3.5% 05-15-2028                              | 1,410,000.00 | 1,407,321.00 | 1,425,481.80 |
|  | 52779201   | SCHLUMBERGER LTD COM NEW                                          | 9,007.00     | 380,862.44   | 468,724.28   |
|  | 52779201   | SCHLUMBERGER LTD COM COM                                          | 3,335.00     | 179,510.59   | 173,553.40   |
|  | 54834108   | SCHNEIDER ELECTRIC EURA.00                                        | 3,459.00     | 516,022.36   | 694,578.54   |
|  | 54834108   | SCHNEIDER ELECTRIC EURA.00                                        | 1,394.00     | 155,341.37   | 279,919.77   |
|  | 58YV6553   | SCHNEIDER NATL INC WVS CL B CL B                                  | 298.00       | 5,879.92     | 6,820.60     |
|  | S8022284   | SCHROEDER JAPAN GWT ORD GPB0.10                                   | 140,687.00   | 992,898.88   | 1,214,621.70 |
|  | S8OCRWN5   | SCHROEDER ORIENTAL ORD GPB0.01                                    | 15,762.00    | 56,403.42    | 50,936.77    |
|  | 50610841   | SCHROEDER UK MIDCAP ORD GPB0.25                                   | 20,893.00    | 140,731.24   | 155,544.89   |
|  | S8P9LHF2   | SCHROEDERS PLC ORD GPB0.20                                        | 2,104.00     | 13,038.01    | 11,530.69    |
|  | 52779397   | SCHWAB CHARLES CORP COM NEW                                       | 9,402.00     | 597,537.48   | 646,857.60   |
|  | S2779397   | SCHWAB CHARLES CORP COM NEW                                       | 8,865.00     | 581,656.41   | 609,132.00   |
|  | S8M268X6   | SCHWAB CHARLES CORP NEW 2.0% DUE 03-20-2028 BEO                   | 690,000.00   | 689,062.93   | 614,652.00   |
|  | S8LYGRK1   | SCHWAB CHARLES CORP NEW 5.875% 08-24-2026                         | 3,030,000.00 | 3,027,454.80 | 3,109,446.60 |
|  | S8LYGRK1   | SCHWAB CHARLES CORP NEW 6.136% 08-24-2034                         | 1,580,000.00 | 1,581,476.30 | 1,664,214.00 |
|  | S8LYGRK1   | SCHWAB CHARLES CORP NEW 6.136% 08-24-2034                         | 890,000.00   | 890,815.80   | 937,437.00   |
|  | S8LYGRK1   | SCHWAB CHARLES CORP NEW 6.136% 08-24-2034                         | 383,000.00   | 383,000.00   | 403,419.00   |
|  | S8LYGRK1   | SCHWAB CHARLES CORP NEW 6.136% 08-24-2034                         | 787,000.00   | 795,998.68   | 828,947.10   |
|  | S8MHC069   | SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-225   | 43,000.00    | 33,271.25    | 34,083.95    |
|  | S8MHC069   | SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-225   | 1,480,000.00 | 1,480,000.00 | 1,173,122.00 |
|  | S8MHC069   | SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-225   | 1,250,000.00 | 1,250,000.00 | 990,812.50   |
|  | S8MHC069   | SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-225   | 1,300,000.00 | 1,294,583.13 | 1,304,045.00 |
|  | C808513CD5 | SCHWAB CHARLES CORP NEW SR NT FIXED TO FLTG RATE 5.643% 05-19-2C  | 920,000.00   | 920,000.00   | 945,447.20   |
|  | C808513CD5 | SCHWAB CHARLES CORP NEW SR NT FIXED TO FLTG RATE 5.643% 05-19-2C  | 2,450,000.00 | 2,448,740.00 | 2,517,767.00 |
|  | S8MOWD05   | SCHWAB CHARLES FLTG RT 3.375% DUE 12-31-2049                      | 1,180,000.00 | 1,147,600.00 | 1,164,306.00 |
|  | C80854EH1  | SCHWEITZER-MALDOUT INTL INC DUE 04-20-2028 BEO                    | 185,981.54   | 186,073.26   | 187,608.88   |
|  | S8DTZG67   | SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001                  | 2,255.00     | 264,712.46   | 280,341.00   |
|  | S8DTZG67   | SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001                  | 320.00       | 30,044.63    | 39,782.40    |
|  | 52781518   | SCOTTS MIRACLE-GRO CLASS A COM NPV                                | 266.00       | 19,606.79    | 16,957.50    |
|  | S8YT9340   | SCOUT24 SE NPV                                                    | 195.00       | 14,556.47    | 13,820.50    |
|  | S6858474   | SCSK CORP NPV                                                     | 377.00       | 7,159.94     | 7,476.89     |
|  | S6858474   | SCSK CORP NPV                                                     | 7,700.00     | 128,003.07   | 152,711.02   |
|  | S6858474   | SCSK CORP NPV                                                     | 12,800.00    | 230,698.71   | 253,857.28   |
|  | C994Y8995  | SOL SOF-VII CO-INVEST FUND L.P.                                   | 1.00         | 1.00         | 941,459.00   |
|  | S2786687   | SEABOARD CORP DEL COM                                             | 3.00         | 11,163.48    | 10,710.30    |
|  | S2786687   | SEABOARD CORP DEL COM                                             | 58.00        | 188,263.84   | 178,505.00   |
|  | C81180W802 | SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031                          | 181,000.00   | 186,980.46   | 161,908.12   |
|  | C81180W802 | SEAGATE HDD CAYMAN 9.625% 12-01-2032                              | 255,200.00   | 329,540.16   | 291,790.58   |
|  | 525117940  | SEALEIGH ENERGY CORP 7.5 SR NT DUE 09-15-2027 BEO                 | 1,005,000.00 | 1,180,494.53 | 1,071,581.25 |
|  | 52232793   | SEALED AIR CORP NEW COM STK                                       | 932.00       | 48,004.93    | 34,036.64    |
|  | S6205133   | SEATRUM LTD NPV                                                   | 116,395.00   | 10,024.40    | 10,404.06    |
|  | S8LH1H2    | SEATTLE CHILDRENS 2.719% DUE 10-01-2050                           | 1,998,000.00 | 2,002,793.95 | 1,316,841.84 |
|  | S8LH1H2    | SEATTLE CHILDRENS 2.719% DUE 10-01-2050                           | 1,472,000.00 | 1,475,793.72 | 970,165.76   |
|  | 54792132   | SEB SA EUR1.00                                                    | 66.00        | 9,076.25     | 8,238.48     |
|  | 54792132   | SEB SA EUR1.00                                                    | 1,714.00     | 188,754.67   | 213,950.82   |
|  | 56791591   | SECOM CO NPV                                                      | 1,100.00     | 72,781.53    | 79,234.64    |
|  | 56791591   | SECOM CO NPV                                                      | 590.00       | 40,015.86    | 36,447.94    |
|  | 55554041   | SECURITAS SER'B/NPV                                               | 1,283.00     | 14,173.34    | 12,550.11    |
|  | C813771AB9 | SECURITIZED AST BACKED RECEIVABLES LLC MTG PASSTHRU CTF CL A-2A 1 | 216,762.35   | 216,762.35   | 47,886.81    |
|  | S80767Y3   | SEEK LIMITED NPV                                                  | 925.00       | 13,025.83    | 16,871.28    |
|  | S8076K08   | SEGA SAMMY HOLDGS NPV                                             | 10,500.00    | 153,403.46   | 146,871.90   |
|  | S85ZNVN8   | SEGRO PLC ORD GPB0.10                                             | 3,006.00     | 36,388.92    | 33,967.28    |
|  | 52793610   | SEI INVTS CO COM                                                  | 613.00       | 13,445.65    | 38,956.15    |
|  | S6616508   | SEIKO EPSON CORP NPV                                              | 774.00       | 12,380.80    | 11,586.94    |
|  | 56793821   | SEIKUSJI CHEMICAL CO LTD NPV                                      | 994.00       | 14,995.59    | 14,330.44    |
|  | S6793821   | SEIKUSJI CHEMICAL CO LTD NPV                                      | 3,500.00     | 54,375.34    | 50,499.29    |
|  | 56793906   | SEIKUSJI HOUSE NPV                                                | 1,585.00     | 28,059.17    | 35,212.23    |
|  | S808X163   | SEIMCORP INDUSTRIE NPV                                            | 2,300.00     | 8,875.91     | 9,258.59     |
|  | S8FWJFR1   | SEMPRA 4% DUE 02-01-2048                                          | 580,000.00   | 459,339.11   | 479,265.60   |
|  | S8FWJFR1   | SEMPRA 4% DUE 02-01-2048                                          | 939,000.00   | 892,160.65   | 775,914.48   |
|  | S8MZZV77   | SEMPRA 5.4% 08-01-2026                                            | 970,000.00   | 966,381.90   | 983,162.90   |
|  | S84T9857   | SEMPRA 6% DUE 10-15-2039                                          | 2,400,000.00 | 2,938,392.00 | 2,532,240.00 |
|  | S84T9857   | SEMPRA 6% DUE 10-15-2039                                          | 1,218,000.00 | 1,548,229.17 | 1,285,111.80 |
|  | S84T9857   | SEMPRA 6% DUE 10-15-2039                                          | 1,999,000.00 | 2,361,981.80 | 2,109,144.90 |
|  | S84T9857   | SEMPRA 6% DUE 10-15-2039                                          | 100,000.00   | 105,776.00   | 105,510.00   |
|  | S84T9857   | SEMPRA 6% DUE 10-15-2039                                          | 73,000.00    | 74,774.63    | 77,022.30    |
|  | 52138158   | SEMPRA COM                                                        | 4,006.00     | 288,079.35   | 299,368.38   |
|  | S2138158   | SEMPRA COM                                                        | 880.00       | 63,799.10    | 65,762.40    |
|  | S8FWJFQ0   | SEMPRA ENERGY 3.4% 01-12-2018                                     | 1,100,000.00 | 1,006,214.00 | 1,050,005.00 |
|  | S8FWJYJ6   | SEMPRA ENERGY 3.8% DUE 02-01-2038                                 | 479,000.00   | 430,714.79   | 410,982.00   |
|  | S8FWJYJ6   | SEMPRA ENERGY 3.8% DUE 02-01-2038                                 | 645,000.00   | 616,418.58   | 553,410.00   |
|  | S8FWJYJ6   | SEMPRA ENERGY 3.8% DUE 02-01-2038                                 | 545,000.00   | 520,649.10   | 467,610.00   |
|  | S8FWJYJ6   | SEMPRA ENERGY 3.8% DUE 02-01-2038                                 | 2,200,000.00 | 2,179,597.08 | 1,887,600.00 |
|  | 56795203   | SENKO GROUP HOLDIN NPV                                            | 10,500.00    | 79,476.64    | 85,054.62    |
|  | S8PMBMT8   | SENSATA TECHNOLOGIES B V HOLDING                                  | 973.00       | 39,766.10    | 36,555.61    |
|  | S8P7L188   | SENTINELONE INC CL A COM CL A COM                                 | 1,489.00     | 36,965.99    | 40,858.16    |
|  | 50797379   | SERCO GROUP PLC GPB0.02                                           | 10,973.00    | 240,113.73   | 214,846.84   |
|  | 52797560   | SERVICE CORP INTL COM                                             | 920.00       | 60,553.70    | 62,574.00    |
|  | S880NXK8   | SERVICENOW INC COM USD0.001                                       | 1,291.00     | 652,924.39   | 912,078.59   |
|  | S880NXK8   | SERVICENOW INC COM USD0.001                                       | 593.00       | 277,157.54   | 418,948.57   |
|  | C80857HAB2 | SESTANTA AIRCRAFT LEASING DAC SENIOR SECURED TERM LOAN DUE 11-    | 1,200,000.00 | 1,197,000.00 | 1,203,000.00 |
|  | S80F5506   | SEVEN & I HOLDINGS NPV                                            | 1,800.00     | 64,389.62    | 71,435.66    |
|  | S80F5506   | SEVEN & I HOLDINGS NPV                                            | 1,916.00     | 72,540.75    | 76,039.30    |
|  | S80F5506   | SEVEN & I HOLDINGS NPV                                            | 1,100.00     | 42,713.80    | 43,655.13    |
|  | S81FH817   | SEVERN TRENT ORD GPB0.9789                                        | 696.00       | 20,423.54    | 22,882.46    |
|  | S81G4YH7   | SEVERSTAL PISC GDR EACH REPR 1 ORD 'REGS'                         | 7,918.00     | 240,113.73   | 214,846.84   |
|  | S8P7Y85    | SG HOLDINGS CO LTD NPV                                            | 794.00       | 10,939.01    | 11,399.18    |
|  | C78432YAA7 | SG RESONITL MTG TR 1.737% DUE 12-25-2061                          | 397,957.56   | 328,812.44   | 315,558.91   |
|  | S8MBQH24   | SGS SA CHF0.04 (REGD)                                             | 386.00       | 35,476.24    | 33,268.51    |
|  | 56800602   | SHARP CORP NPV                                                    | 820.00       | 6,843.54     | 3,566.11     |
|  | S8XQ90Y6   | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                     | 600,000.00   | 840,929.68   | 754,599.00   |
|  | S8XQ90Y6   | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                     | 435,000.00   | 598,022.41   | 551,970.00   |
|  | S8XQ90Y6   | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                     | 631,000.00   | 629,872.28   | 580,488.45   |
|  | S8XQ90Y6   | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                     | 61,000.00    | 74,000.56    | 57,956.85    |
|  | S8XQ90Y6   | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                     | 955,000.00   | 1,064,079.78 | 878,552.25   |
|  | S8CZQW58   | SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG                   | 176,000.00   | 185,769.01   | 167,006.40   |
|  | S8CZQW58   | SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG                   | 1,853,000.00 | 1,835,488.47 | 1,756,413.90 |
|  | S8CZQW58   | SHELL INTERNATIONAL FIN 4.55 DUE 08-12-2043 REG                   | 399,000.00   | 396,583.76   | 378,611.10   |
|  | S8LVBW2    | SHELL INTL FIN B V 2.75% DUE 04-06-2030                           | 2,145,000.00 | 1,885,279.90 | 1,963,232.70 |
|  | S8MZZQF90  | SHELL INTL FIN B V 2.875% DUE 11-26-2041                          | 2,753,000.00 | 2,582,554.75 | 2,090,765.85 |
|  | S8MZZQF90  | SHELL INTL FIN B V 2.875% DUE 11-26-2041                          | 990,000.00   | 894,333.33   | 683,505.00   |
|  | S8MZZQF90  | SHELL INTL FIN B V 2.875% DUE 11-26-2041                          | 2,126,000.00 | 1,952,211.30 | 1,614,590.70 |
|  | S8MZZQF90  | SHELL INTL FIN B V 2.875% DUE 11-26-2041                          | 1,307,000.00 | 1,222,290.66 | 992,601.15   |
|  | S8MZZQF90  | SHELL INTL FIN B V 3% DUE 11-26-2051                              | 1,084,000.00 | 1,088,390.75 | 777,661.60   |
|  | S8MZZQF90  | SHELL INTL FIN B V 3% DUE 11-26-2051                              | 510,000.00   | 470,726.70   | 365,874.00   |
|  | S8MZZQF90  | SHELL INTL FIN B V 3% DUE 11-26-2051                              | 45,000.00    | 30,605.85    | 32,281.00    |
|  | S8MZZQF90  | SHELL INTL FIN B V 3% DUE 11-26-2051                              | 30,000.00    | 20,751.30    | 21,522.00    |
|  | S806XNKR8  | SHELL INTL FIN B V 3.25% DUE 11-07-2049                           | 2,255,000.00 | 2,266,548.60 | 1,664,009.60 |
|  | S8MWNKYL   | SHELL INTL FIN B V 3.25% DUE 11-07-2049                           | 290,000.00   | 271,868.32   | 271          |

|   |            |                                                                         |               |                |                |
|---|------------|-------------------------------------------------------------------------|---------------|----------------|----------------|
|   | SBD02XM8   | SHELL INTL FIN B V 4% DUE 05-10-2046                                    | 210,000.00    | 206,589.40     | 182,949.90     |
|   | SBD02XM8   | SHELL INTL FIN B V 4% DUE 05-10-2046                                    | 1,177,000.00  | 1,257,979.33   | 1,025,390.63   |
|   | SBD02F28   | SHELL INTL FIN B V 4.125% DUE 05-11-2035                                | 118,000.00    | 143,522.42     | 112,807.40     |
|   | SBD02F28   | SHELL INTL FIN B V 4.125% DUE 05-11-2035                                | 189,000.00    | 187,688.88     | 180,362.70     |
|   | SBD0FLN7   | SHELL INTL FIN B V 6.375% DUE 12-15-2038                                | 680,000.00    | 676,881.48     | 784,257.60     |
| * | SBD0FLN7   | SHELL INTL FIN B V 6.375% DUE 12-15-2038                                | 538,000.00    | 717,750.04     | 620,486.16     |
|   | SBD0FLN7   | SHELL INTL FIN B V 6.375% DUE 12-15-2038                                | 279,000.00    | 363,175.43     | 321,776.28     |
| * | SBP6MXD8   | SHELL PLC ORD EURO.07                                                   | 16,945.00     | 510,740.25     | 555,482.27     |
|   | SBP6MXD8   | SHELL PLC ORD EURO.07                                                   | 70,084.00     | 745,380.23     | 986,198.20     |
|   | SBDMP180   | SHENZHOU INTERNATI HKD0.10                                              | 4,597.00      | 52,371.44      | 47,332.58      |
|   | SBKDGXGP2  | SHERWIN-WILLIAMS 2.95% DUE 08-15-2029                                   | 2,490,000.00  | 2,239,965.47   | 2,299,639.50   |
|   | SBKDGK5T9  | SHERWIN-WILLIAMS 3.45% DUE 06-01-2027                                   | 1,850,000.00  | 1,799,098.74   | 1,788,062.00   |
|   | SBYV4113   | SHERWIN-WILLIAMS 3.45% DUE 08-01-2025                                   | 690,000.00    | 662,189.35     | 671,949.60     |
| * | SBDKGT18   | SHERWIN-WILLIAMS 4.5% DUE 06-01-2047                                    | 122,000.00    | 94,605.19      | 111,867.90     |
|   | SBDKGT18   | SHERWIN-WILLIAMS 4.5% DUE 06-01-2047                                    | 408,000.00    | 402,650.85     | 374,115.60     |
|   | SBYV8KV9   | SHERWIN-WILLIAMS 4.55% DUE 08-01-2045                                   | 653,000.00    | 812,982.60     | 583,847.30     |
|   | SBYV8KV9   | SHERWIN-WILLIAMS 4.55% DUE 08-01-2045                                   | 150,000.00    | 178,480.18     | 134,115.00     |
|   | SBVNS015   | SHERWIN-WILLIAMS CO 2.3% DUE 05-15-2030                                 | 1,450,000.00  | 1,449,767.51   | 1,265,618.00   |
| * | SBP1QR99   | SHERWIN-WILLIAMS CO 2.9% 06-15-2025                                     | 780,000.00    | 578,467.84     | 541,608.60     |
|   | SBP1QR99   | SHERWIN-WILLIAMS CO 2.9% 06-15-2025                                     | 1,265,000.00  | 860,611.65     | 878,378.05     |
|   | S2804211   | SHERWIN-WILLIAMS CO COM                                                 | 456.00        | 127,400.42     | 142,226.40     |
| * | S2804211   | SHERWIN-WILLIAMS CO COM                                                 | 1,533.00      | 366,953.59     | 478,142.70     |
| * | SBD05M06   | SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050                              | 179,000.00    | 183,793.21     | 131,462.97     |
| * | SBD05M06   | SHERWIN-WILLIAMS FIXED 3.8% 08-15-2049                                  | 63,000.00     | 46,952.64      | 50,645.07      |
|   | SBD49241   | SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045                              | 201,000.00    | 199,736.13     | 164,108.46     |
| * | SBFL0L75   | SHIFT4 PMTS INC CL A CL A                                               | 349.00        | 15,246.24      | 25,944.66      |
| * | S6804369   | SHIMADZU CORP NPV                                                       | 571.00        | 13,986.02      | 15,965.97      |
|   | S6804369   | SHIMADZU CORP NPV                                                       | 2,100.00      | 70,296.02      | 58,718.97      |
| * | S6804820   | SHIMANO INC NPV                                                         | 176.00        | 27,449.59      | 27,258.90      |
| * | S6804400   | SHIMIZU CORP NPV                                                        | 1,330.00      | 11,547.30      | 8,835.85       |
|   | S6804585   | SHIN-ETSU CHEMICAL NPV                                                  | 4,620.00      | 107,004.70     | 193,903.67     |
|   | S6804585   | SHIN-ETSU CHEMICAL NPV                                                  | 26,700.00     | 1,121,736.70   | 1,120,612.14   |
|   | S6397502   | SHINHAN FINANCIAL GROUP CO LTD KRW5000 055550                           | 1,833.00      | 37,309.91      | 57,143.37      |
|   | S6804682   | SHIONOGI & CO LTD NPV                                                   | 8,100.00      | 393,160.49     | 398,578.81     |
|   | S6804682   | SHIONOGI & CO LTD NPV                                                   | 638.00        | 34,243.51      | 30,764.11      |
|   | SBD5MT80   | SHIP HEALTHCARE HOLDINGS INC NPV                                        | 3,900.00      | 67,715.88      | 66,599.87      |
|   | SBD1XH85   | SHIRE ACQUISITIONS 3.2% DUE 09-23-2026                                  | 2,000,000.00  | 1,907,840.00   | 1,925,080.00   |
| * | S6805265   | SHISEIDO CO LTD NPV                                                     | 1,064.00      | 52,545.32      | 32,090.57      |
| * | SBP3Q2U6   | SHIZUKA FINANCIAL NPV                                                   | 1,276.00      | 10,240.03      | 10,815.86      |
| * | SBHNLZ89   | SHOCKWAVE MED INC COM                                                   | 230.00        | 62,072.76      | 43,828.80      |
| * | SBK865C7   | SHOPIFY INC COM NPV CL A                                                | 19,725.00     | 919,402.05     | 1,543,175.34   |
| * | SBK865C7   | SHOPIFY INC COM NPV CL A                                                | 3,052.00      | 121,010.16     | 238,771.67     |
|   | C0049PAVAD | SHOPPES OF ST JOHNS PARKWAY NOTE 8.86582% 01-01-2027                    | 2,718,750.00  | 2,718,750.00   | 2,718,750.00   |
| * | S5727973   | SIEMENS AG NPV(REG)                                                     | 1,947.00      | 27,280.96      | 365,456.05     |
| * | S5727973   | SIEMENS AG NPV(REG)                                                     | 6,831.00      | 940,380.47     | 1,282,193.25   |
| * | S8MTVQK9   | SIEMENS ENERGY AG NPV                                                   | 1,349.00      | 27,825.46      | 17,882.07      |
| * | SBD594Y4   | SIEMENS HEALTHINEE NPV                                                  | 726.00        | 34,126.95      | 42,183.93      |
| * | SBYMSK77   | SIEBRA PAC PWR CO 2.6% DUE 05-01-2026                                   | 244,000.00    | 237,731.91     | 232,331.92     |
| * | SBD5G602   | SIG GROUP AG                                                            | 792.00        | 16,328.10      | 18,208.52      |
| * | SBF205G3   | SIKA AG CHF0.01 (REG)                                                   | 391.00        | 75,887.10      | 127,151.07     |
| * | SBF205G3   | SIKA AG CHF0.01 (REG)                                                   | 1,142.00      | 288,951.83     | 371,372.19     |
| * | S2809324   | SILGAN HDGS INC COM                                                     | 518.00        | 21,181.25      | 23,439.50      |
|   | S2808064   | SILICON GRAPHICS INC COM                                                | 35,328.00     | 1,597.19       | 597.19         |
|   | SBD5C3M5   | SILVERBOW RES INC LT5% RT 13.0792% DUE 12-15-2028                       | 1,940,000.00  | 1,901,200.00   | 1,901,200.00   |
|   | SBCRTXKM8  | SIMON PPTY GROUP L 4.25% DUE 10-01-2044                                 | 35,000.00     | 28,240.10      | 29,430.10      |
|   | SBKMGXK9   | SIMON PPTY GROUP L FIXED 3.25% 09-13-2049                               | 549,000.00    | 493,323.16     | 398,667.33     |
| * | SBKMGXK9   | SIMON PPTY GROUP L FIXED 3.25% 09-13-2049                               | 540,000.00    | 538,032.87     | 392,131.30     |
| * | SBF205N8   | SIMON PPTY GROUP L P 3.5% DUE 09-01-2025                                | 4,020,000.00  | 4,080,934.86   | 3,931,158.00   |
| * | SIM49B99   | SIMON PPTY GROUP L P 3.5% 01-15-2034                                    | 1,365,000.00  | 1,335,141.19   | 1,490,395.55   |
| * | SBNL2KX8   | SIMON PPTY GROUP L P 6.65% 01-15-2054                                   | 240,000.00    | 237,134.40     | 284,076.00     |
| * | S2812452   | SIMON PROPERTY GROUP INC COM                                            | 2,074.00      | 223,156.34     | 295,835.36     |
| * | S8MGGQP77  | SIMON PROPERTY GROUP LP 5.85% DUE 03-08-2053                            | 579,000.00    | 573,823.74     | 616,814.94     |
| * | S6811734   | SINGAPORE AIRLINES NPV                                                  | 3,829.00      | 14,191.12      | 19,041.95      |
|   | S6811734   | SINGAPORE AIRLINES NPV                                                  | 37,000.00     | 189,176.31     | 184,004.25     |
|   |            | Singapore dollar                                                        | 314.06        | 314.06         | 314.06         |
|   |            | Singapore dollar                                                        | 1.06          | 1.06           | 1.06           |
|   |            | Singapore dollar                                                        | 0.45          | 0.45           | 0.45           |
| * |            | Singapore dollar                                                        | 7,933.32      | 7,933.32       | 7,933.32       |
|   | S6303866   | SINGAPORE EXCHANGE NPV                                                  | 600.00        | 4,323.09       | 4,471.23       |
| * | S6303866   | SINGAPORE EXCHANGE NPV                                                  | 2,266.00      | 13,714.53      | 16,886.35      |
| * | S6043214   | SINGAPORE TECHNOLOGIES ENGINEERING                                      | 4,062.00      | 10,891.52      | 11,978.76      |
| * | S802P111   | SINGAPORE TELECOMMUNICATIONS NEW COM STK                                | 21,298.00     | 49,377.75      | 39,880.27      |
| * | S8104429   | SINO LAND CO NPV                                                        | 8,911.00      | 12,605.38      | 9,688.66       |
| * | S8104429   | SIRIUS XM HDGS INC COM                                                  | 6,202.00      | 24,070.49      | 22,984.94      |
| * | S861X7R5   | SITC INTERNATIONAL HKD0.10                                              | 3,232.00      | 11,418.60      | 5,579.44       |
| * | SBYQ7X81   | SITEONE LANDSCAPE SUPPLY INC COM                                        | 286.00        | 34,651.77      | 46,475.00      |
|   | C99493994  | SIXTH CIVVEN FUND (NO.3) LP                                             | 1.10          | 1.10           | 16,344,953.17  |
|   | S4813345   | SKAND ENKILDA BKN SERA NPV                                              | 4,500.00      | 42,826.08      | 56,179.17      |
|   | S4813345   | SKAND ENKILDA BKN SERA NPV                                              | 5,372.00      | 66,421.24      | 76,163.47      |
| * | S7142091   | SKANSKA AB SERB NPV                                                     | 884.00        | 17,097.15      | 15,995.22      |
| * | S2428042   | SKECHERS U S A INC CL A CL A ISIN #US8305661055                         | 860.00        | 36,836.50      | 53,612.40      |
| * | S81Q1315   | SKF AB SERB NPV                                                         | 884.00        | 15,944.62      | 17,657.46      |
|   | C24736C82  | SKOTALES IP LTD DELTA AIR LINES INC DUE 10-20-2027 BEQ-20-2027 BEQ      | 448,000.00    | 441,513.70     | 458,640.00     |
|   | S8MCF871   | SKYWORKS SOLUTIONS INC 1.8% DUE 06-01-2026 BEQ                          | 125,000.00    | 125,002.06     | 116,620.00     |
| * | S2961053   | SKYWORKS SOLUTIONS INC COM                                              | 1,015.00      | 98,690.63      | 114,106.30     |
| * | C998249858 | SLC MANAGEMENT US INTERMEDIATE INVESTMENT GRADE PRIVATE CRED            | 27,097,501.49 | 261,301,651.21 | 251,237,194.80 |
|   | S2101967   | SLM CORP COM                                                            | 1,430.00      | 23,191.65      | 27,341.60      |
|   | S2101967   | SLM CORP COM                                                            | 12,320.00     | 729,275.20     | 255,558.40     |
| * | SBNHX027   | SLM CORP FIXED 3.125% DUE 11-02-2026                                    | 1,200,000.00  | 1,193,124.00   | 1,121,140.00   |
|   | C831614FR1 | SMALL BUSINESS 1.667% DUE 03-10-2031                                    | 2,189,380.97  | 2,189,380.97   | 1,911,399.76   |
|   | S824C998   | SMALL BUSINESS 2.04% DUE 08-01-2036                                     | 608,449.23    | 618,155.83     | 548,467.96     |
|   | C83162CTL7 | SMALL BUSINESS ADMIN GTD DEV PARTN SER 2010-20H CL 1 3.52 08-01         | 469,108.76    | 504,608.81     | 452,216.84     |
|   | C83162CF73 | SMALL BUSINESS ADMIN GTD DEV PARTN CTF 1.5% DUE 05-01-2046 REG          | 2,254,626.21  | 2,303,815.17   | 1,816,802.60   |
|   | C83162C5D6 | SMALL BUSINESS ADMIN GTD DEV PARTN CTF 2009-20K PARTN CTF 0 DUE         | 131,265.89    | 150,382.52     | 135,917.34     |
|   | C83162CU77 | SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2012-20 H CL 1 2.37 08-      | 330,039.91    | 337,997.87     | 305,666.19     |
|   | SBYP9601   | SMALL BUSINESS ADMIN GTD DEV PARTN CTF SER 2015-20K PARTN CTF 2.1       | 1,342,219.55  | 1,384,897.93   | 1,234,247.02   |
|   | C83162CD75 | SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2019-20K 2.36% I        | 1,391,453.72  | 1,471,407.96   | 1,237,905.97   |
|   | C83162C446 | SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2021-20H 1.24% I        | 1,944,199.50  | 1,941,199.50   | 1,623,625.75   |
|   | C83162C192 | SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2021-25 I 1.56% I       | 1,803,687.12  | 1,803,687.12   | 1,456,541.18   |
|   | C83162C153 | SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2021-25H 1.34% I        | 2,953,930.57  | 2,953,930.57   | 2,386,888.45   |
|   | C83162C538 | SMALL BUSINESS ADMIN GTD DEV PARTN PARTNCTF SER 2023-25 B 4.61% I       | 980,569.56    | 980,569.56     | 961,823.62     |
|   | C83162CH89 | SMALL BUSINESS ADMIN GTD DEV PARTN SER 2020-25L PARTN 1.21% 12-0        | 1,440,427.85  | 1,444,591.59   | 1,100,228.11   |
|   | SBYV5C87   | SMALL BUSINESS ADMIN GTD DEV PARTN SER 2016-20K CL 1 2.27% 05-01        | 1,926,610.32  | 2,059,798.68   | 1,742,418.78   |
|   | C83162C229 | SMALL BUSINESS ADMIN GTD DEV PARTN SER 2018-20K CL 1 1.87% DUE 11-01-20 | 2,090,103.35  | 2,257,285.77   | 1,917,269.46   |
|   | C83162C595 | SMALL BUSINESS ADMIN GTD PARTN CTF5 SER SBC 2021-10B 1.304% 09-10       | 1,087,135.71  | 1,087,135.71   | 1,699,384.83   |
|   | SBHNF679   | SMALL BUSINESS ADMIN GTD SER 2019-20C CL 1 3.2% 03-01-2039              | 1,021,175.74  | 1,110,089.84   | 958,625.73     |
|   | C83162CH29 | SMALL BUSINESS ADMIN SER 2018-20C CL 1 3.2% 03-01-2038                  | 2,061,660.49  | 2,225,949.09   | 1,933,174.00   |
|   | SBH8ZV79   | SMALL BUSINESS ADMIN SER 2018-20L CL 1 3.54% 12-01-2038                 | 1,018,659.24  | 1,127,445.16   | 960,406.72     |
|   | C83162C229 | SMALL BUSINESS ADMINISTRATION SER 2019-20K CL 1 1.87% DUE 11-01-20      | 1,411,230.01  | 1,575,285.50   | 1,350,463.81   |
|   | C83162C595 | SMALL BUSINESS ADMINISTRATION SER 2023-25D 4.48% DUE 04-01-2048         | 787,249.61    | 787,249.61     | 772,369.73     |
|   | SBV34Q04   | SMALL BUSINESS FIXED 3.07% DUE 05-01-2044                               | 2,807,004.10  | 3,035,073.19   | 2,536,331.43   |
|   | SBF2ND08   | SMARTSHEET INC CL A CL A                                                | 6,935.00      | 292,482.07     | 331,631.70     |
| * | SBF2ND08   | SMARTSHEET INC CL A CL A                                                | 833.00        | 28,233.53      | 39,834.06      |
|   | C7849DAB2  | SMB PRIVATE ED LN TR 2020-P7-B PVT ED UNBACKED EXCHANGE 1.6% 09-1       | 961,745.98    | 961,544.55     | 874,365.87     |
|   | C7849AHY4  | SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT 144A CL 1.07% 01-15-20     | 702,496.15    | 696,586.69     | 597,005.63     |
|   | C78450MAA0 | SMB PRIVATE ED LN TR 2021-E PVT ED LN BKS NTS CL A-1A 1.68% 02-15-20    | 446,529.93    | 446,511.34     | 404,729.94     |
|   | C78449YA8  | SMB PRIVATE EDUCATION LOAN TRUST PVT ED LN BACKED NT CL A 1.31% C       | 247,748.60    | 247,744.57     | 224,036.14     |
| * | S6763965   | SMC CORP NPV                                                            | 138.00        | 47,684.47      | 74,158.60      |
|   | S0922320   | SMITH & NEPHEW PLC ORD US00.20                                          | 580.00        | 7,978.95       | 7,974.26       |
|   | S0922320   | SMITH & NEPHEW PLC ORD US00.20                                          | 2,253.00      | 38,705.99      | 30,975.87      |
|   | S2816023   | SMITH A O CORP COM                                                      | 785.00        | 46,986.65      | 64,715.40      |
|   | S0822011   | SMITH(DS) ORD GBPO.10                                                   | 34,748.00     | 158,046.57     | 136,123.92     |
| * | S815WV23   | SMITHS GROUP ORD GBPO.375                                               | 900.00        | 17,889.21      | 20,232.99      |
|   | S815WV23   | SMITHSON INV TRUST ORD GBPO.01                                          | 21,085.00     | 384,656.60     | 416,416.97     |
|   | S8MTQVY4   | SMUCKER J M CO 5.9% 11-15-2028                                          | 335,000.00    | 332,504.66     | 352,677.95     |
|   | S8MTQVGS   | SMUCKER J M CO 6.2% 11-15-2033                                          | 95,000.00     | 94,938.25      | 103,775.15     |
|   | S8MTQVGS   | SMUCKER J M CO 6.2% 11-15-2033                                          | 1,150,000.00  | 1,149,252.50   | 1,256,225.50   |
| * | S8MTQVH6   | SMUCKER J M CO 6.5% 11-15-2043                                          | 102,000.00    | 103,058.54     | 114,102.30     |
|   | S8MTQVH6   | SMUCKER J M CO 6.5% 11-15-2043                                          | 665,600.00    | 655,601.29     | 738,309.00     |
|   | S8MTQVH6   | SMUCKER J M CO 6.5% 11-15-2043                                          | 730,000.00    | 723,262.10     | 816,614.50     |
|   | S8MTQVH6   | SMUCKER J M CO 6.5% 11-15-2043                                          | 900,000.00    | 891,514.70     | 1,006,785.00   |
|   | S8MTQVH6   | SMUCKER J M CO 6.5% 11-15-2043                                          | 785,000.00    | 775,498.30     | 878,140.25     |
|   | S8MTQVH6   | SMUCKER J M CO 6.5% 11-15-2043                                          | 96,000.00     | 95,113.92      | 107,390.40     |
|   | S8MTQVH6   | SMUCKER J M CO 6.5% 11-15-2043                                          | 1,078,000.00  | 1,070,876.72   | 1,205,904.70   |
|   | S8MTQVH6   | SMUCKER J M CO 6.5% 11-15-2043                                          | 265,000.00    | 262,349.76     | 296,442.25     |
|   | S8MTQVJ8   | SMUCKER J M CO 6.5% 11-15-2053                                          | 230,000.00    | 230,228.30     | 265,995.00     |
|   | S8MTQVJ8   | SMUCKER J M CO 6.5% 11-15-2053                                          | 2,117,000.00  | 2,101,166.42   | 2,448,310.50   |
| * | S8MTQVJ8   | SMUCKER J M CO 6.5% 11-15-2053                                          | 280,000.00    | 278,006.40     | 323,820.00     |
|   | S8MTQVJ8   | SMUCKER J M CO 6.5% 11-15-2053                                          | 889,000.00    | 882,806.81     | 1,028,128.50   |
|   | S8MTQVJ8   | SMUCKER J M CO 6.5% 11-15-2053                                          | 260,000.00    | 258,148.80     | 300,690.00     |
|   | S8MTQVJ8   | SMUCKER J M CO 6.5% 11-15-2053                                          | 865,000.00    | 858,369.20     | 1,000,372.50   |
| * | S2951452   | SMUCKER J M CO COM NEW                                                  | 641.00        | 79,425.12      | 81,009.58      |

|  |            |                                                                    |              |              |              |
|--|------------|--------------------------------------------------------------------|--------------|--------------|--------------|
|  | SBN13487   | SNOWFLAKE INC CL A CL A                                            | 339.00       | 65,864.31    | 67,461.00    |
|  | C833636AN3 | SOCIEDAD QUIMICA Y 6.5% DUE 11-07-2033                             | 1,201,000.00 | 1,194,046.21 | 1,274,657.33 |
|  | 53960516   | SOCIETE GENERALE EURL1 25                                          | 1,899.00     | 50,788.92    | 50,397.98    |
|  | SBNZTL8    | SOCIETY OF LLOYD'S 4.75% 30/10/2024                                | 40,000.00    | 416,904.53   | 378,520.03   |
|  | 57062713   | SODEKHO EUR4                                                       | 131.00       | 14,337.07    | 14,415.93    |
|  | 57062713   | SODEKHO EUR4                                                       | 229.00       | 25,091.99    | 25,200.36    |
|  | SBMZNC04   | SOFI PROFESSIONAL LN PROGRAM 2020-C POSTGRADUATE LN AST BKD NT     | 45,967.37    | 45,960.01    | 41,701.37    |
|  | SBNMBA42   | SONOPO HOLDINGS INC COM                                            | 5,934.00     | 40,887.38    | 59,043.30    |
|  | 54023031   | SOPINA SA NPV                                                      | 40.00        | 10,747.19    | 9,959.52     |
|  | SBF5MOK5   | SOFTBANK CORP NPV                                                  | 7,421.00     | 92,880.36    | 92,617.75    |
|  | SBF5MOK5   | SOFTBANK CORP NPV                                                  | 19,200.00    | 253,339.62   | 239,625.48   |
|  | 56770620   | SOFTBANK GROUP CORP                                                | 2,606.00     | 109,356.69   | 116,325.42   |
|  | 58626706   | SOMPO HOLDINGS INC                                                 | 754.00       | 30,408.32    | 36,881.71    |
|  | 56821120   | SONIC HEALTHCARE NPV                                               | 1,561.27     | 11,891.27    | 25,479.71    |
|  | 58221395   | SONOCO PROD CO COM                                                 | 608.00       | 12,210.24    | 33,968.96    |
|  | 57156036   | SONOVA HOLDING AG COMMON STOCK                                     | 288.00       | 45,455.30    | 93,895.56    |
|  | 57156036   | SONOVA HOLDING AG COMMON STOCK                                     | 130.00       | 27,607.90    | 42,383.41    |
|  | 56821506   | SONY GROUP CORPORA NPV                                             | 3,239.00     | 187,342.81   | 308,093.28   |
|  | 56821506   | SONY GROUP CORPORA NPV                                             | 1,600.00     | 123,607.37   | 152,191.80   |
|  | SBNKVR27   | SOTERA HEALTH CO COM                                               | 546.00       | 10,363.60    | 9,200.10     |
|  |            | South African rand                                                 | (32,004.30)  | (32,004.30)  | (32,004.30)  |
|  |            | South African rand                                                 | 25,456.80    | 25,456.80    | 25,456.80    |
|  |            | South African rand                                                 | 0.02         | 0.02         | 0.02         |
|  |            | South African rand                                                 | 60.01        | 60.01        | 60.01        |
|  |            | South African rand                                                 | -            | -            | -            |
|  | C83699AF8  | SOUTH JERSEY INDS INC SR NT SER 2023F 6.23% 10-02-2033             | 4,000,000.00 | 4,000,000.00 | 4,314,440.00 |
|  | SBNWSW509  | SOUTH32 LTD NPV                                                    | 11,711.00    | 25,209.23    | 26,614.58    |
|  | SBNVPK02   | SOUTHERN CAL EDISON 3.8% 02-01-2045                                | 500,000.00   | 519,355.00   | 388,790.00   |
|  | SBNM64G4   | SOUTHERN CAL EDISON CO 1ST & REF MTG BD SER 2023G 2.5% 06-01-20    | 560,000.00   | 558,180.55   | 480,860.80   |
|  | SBNM64F3   | SOUTHERN CAL EDISON CO 1ST & REF MTG BD SER 2023H 3.65% 06-01-20   | 826,000.00   | 824,140.95   | 623,762.16   |
|  | SBNM64F3   | SOUTHERN CALIF EDISON CO 1ST & REF MTG BD SER 2023H 3.65% 06-01-20 | 1,100,000.00 | 1,097,524.27 | 830,676.00   |
|  | SBNM6V09   | SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-01-2027      | 200,000.00   | 199,572.00   | 201,434.00   |
|  | SBN93515   | SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052     | 522,000.00   | 518,806.46   | 521,352.72   |
|  | SBN93515   | SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052     | 81,000.00    | 809,927.12   | 809,964.94   |
|  | SBN93515   | SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052     | 480,000.00   | 456,071.76   | 479,404.80   |
|  | SBN7QLH5   | SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051                      | 900,000.00   | 894,088.36   | 615,033.00   |
|  | SBN7QLH5   | SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051                      | 696,000.00   | 691,428.33   | 475,625.52   |
|  | SBNVNU09   | SOUTHERN CALIF EDISON CO 3.65% 02-01-2050                          | 260,000.00   | 283,512.87   | 201,986.20   |
|  | SBNVNU09   | SOUTHERN CALIF EDISON CO 3.65% 02-01-2050                          | 198,865.53   | 155,374.65   |              |
|  | SBNVNU09   | SOUTHERN CALIF EDISON CO 3.65% 02-01-2050                          | 619,000.00   | 650,034.35   | 480,882.53   |
|  | SBNVNU09   | SOUTHERN CALIF EDISON CO 3.65% 02-01-2050                          | 1,620,000.00 | 1,630,423.99 | 1,258,529.40 |
|  | SBNFMZC0   | SOUTHERN CALIF EDISON CO 4.125% 03-01-2048                         | 525,000.00   | 464,535.38   | 444,060.75   |
|  | SBNFMZC0   | SOUTHERN CALIF EDISON CO 4.125% 03-01-2048                         | 843,000.00   | 870,538.74   | 713,034.69   |
|  | SBNFMZC0   | SOUTHERN CALIF EDISON CO 4.125% 03-01-2048                         | 200,000.00   | 192,208.52   | 169,166.00   |
|  | SBNFMZC0   | SOUTHERN CALIF EDISON CO 4.125% 03-01-2048                         | 1,395,000.00 | 1,204,940.60 | 1,179,932.85 |
|  | SBNFMZC0   | SOUTHERN CALIF EDISON CO 4.125% 03-01-2048                         | 194,000.00   | 185,519.31   | 164,091.02   |
|  | SBNFDG53   | SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043                       | 1,050,000.00 | 1,043,562.11 | 960,361.50   |
|  | SBNFDG53   | SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043                       | 50,000.00    | 55,741.44    | 45,731.50    |
|  | SBNFDG53   | SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043                       | 900,000.00   | 1,074,794.19 | 823,167.00   |
|  | SBNFDG53   | SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043                       | 563,000.00   | 558,374.00   | 514,936.69   |
|  | SBNMTK74   | SOUTHERN CALIF EDISON CO 4.875% 03-01-2049                         | 228,000.00   | 191,683.42   | 211,084.68   |
|  | SBNPBYM1   | SOUTHERN CALIF EDISON CO 4.9% 06-01-2026                           | 1,869,000.00 | 1,864,768.33 | 1,876,681.59 |
|  | SBNPBYM1   | SOUTHERN CALIF EDISON CO 4.9% 06-01-2026                           | 2,348,000.00 | 2,337,426.00 | 2,349,617.40 |
|  | SBNQMS2G3  | SOUTHERN CALIF EDISON CO 5.3% 03-01-2028                           | 1,113,865.00 | 1,113,865.00 | 1,166,882.15 |
|  | SBNQMS2G3  | SOUTHERN CALIF EDISON CO 5.3% 03-01-2028                           | 899,100.00   | 899,100.00   | 925,281.00   |
|  | SBNRRFJ32  | SOUTHERN CALIF EDISON CO 5.875% 12-01-2053                         | 850,000.00   | 839,635.45   | 920,533.00   |
|  | SBNRRFJ32  | SOUTHERN CALIF EDISON CO 5.875% 12-01-2053                         | 55,000.00    | 55,068.20    | 59,563.90    |
|  | SBNQMS2D0  | SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053                      | 422,000.00   | 420,016.60   | 446,560.40   |
|  | SBNQMS2D0  | SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053                      | 100,000.00   | 97,406.00    | 105,820.00   |
|  | SBNQMS2D0  | SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053                      | 40,000.00    | 39,812.00    | 42,328.00    |
|  | SBNQMS2D0  | SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053                      | 81,000.00    | 79,242.10    | 85,714.20    |
|  | SBNPZDU5   | SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032                    | 600,000.00   | 599,784.00   | 520,584.00   |
|  | SBNPZDU7   | SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052                    | 400,000.00   | 398,656.00   | 293,516.00   |
|  | SBNPZDU7   | SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052                    | 597,000.00   | 598,757.13   | 488,072.63   |
|  | SBNPZDU7   | SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052                    | 789,000.00   | 786,397.98   | 578,960.31   |
|  | SBNPZDU7   | SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052                    | 625,000.00   | 592,860.59   | 458,618.75   |
|  | SBNP4Y3T2  | SOUTHERN CALIF GAS CO 5.75% 06-01-2053                             | 205,000.00   | 204,177.41   | 217,302.05   |
|  | SBNP4Y3T2  | SOUTHERN CALIF GAS CO 5.75% 06-01-2053                             | 109,000.00   | 115,509.48   | 115,541.09   |
|  | SBNP4Y3T2  | SOUTHERN CALIF GAS CO 5.75% 06-01-2053                             | 1,210,000.00 | 1,204,143.60 | 1,282,612.10 |
|  | SBNPT2089  | SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 1   | 400,000.00   | 397,396.00   | 430,560.00   |
|  | SBNMCRVJ0  | SOUTHERN CO 3.7% DUE 04-30-2030 REG                                | 2,655,000.00 | 2,524,696.37 | 2,506,187.25 |
|  | SBYT1517   | SOUTHERN CO 4.25% DUE 07-01-2036                                   | 232,000.00   | 236,607.60   | 213,597.76   |
|  | SBYT1517   | SOUTHERN CO 4.25% DUE 07-01-2036                                   | 1,100,000.00 | 1,098,657.97 | 1,012,748.00 |
|  | SBYT1540   | SOUTHERN CO 4.4% DUE 07-01-2046                                    | 1,895,000.00 | 1,895,079.25 | 1,677,738.25 |
|  | SBYT1540   | SOUTHERN CO 4.4% DUE 07-01-2046                                    | 334,000.00   | 25,998.21    | 255,706.90   |
|  | SBYT1540   | SOUTHERN CO 4.4% DUE 07-01-2046                                    | 410,000.00   | 495,526.00   | 362,993.50   |
|  | SBNLNNX1   | SOUTHERN CO 4.475% 08-01-2024                                      | 2,595,000.00 | 2,588,476.50 | 2,572,501.50 |
|  | SBNM8V06   | SOUTHERN CO 5.2% 06-15-2033                                        | 1,010,000.00 | 1,008,222.40 | 1,032,048.30 |
|  | 52829601   | SOUTHERN CO COM 5TK                                                | 5,915.00     | 469,370.85   | 484,879.80   |
|  | 52829601   | SOUTHERN CO COM 5TK                                                | 1,615.00     | 113,082.70   | 113,243.80   |
|  | SBNBTS5H9  | SOUTHERN CO FIXED 5.7% DUE 10-15-2032                              | 295,000.00   | 305,767.50   | 310,897.55   |
|  | SBNMYR83   | SOUTHERN CO GAS CAP 3.15% 09-30-2051                               | 186,000.00   | 184,401.27   | 126,100.56   |
|  | SBNMYR83   | SOUTHERN CO GAS CAP 3.15% 09-30-2051                               | 266,000.00   | 263,713.64   | 180,337.36   |
|  | SBNDSZ24   | SOUTHERN CO GAS CAP 3.25% 06-15-2036                               | 640,000.00   | 647,435.50   | 624,132.00   |
|  | SBNDSZ24   | SOUTHERN CO GAS CAP 3.25% 06-15-2036                               | 1,300,000.00 | 1,342,146.00 | 1,250,548.00 |
|  | SBNVJVL5   | SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047                           | 175,000.00   | 130,161.75   | 148,470.00   |
|  | SBNPISM9   | SOUTHERN CO GAS CAP CORP 5.75% 09-15-2033                          | 600,000.00   | 599,364.00   | 631,932.00   |
|  | SBNPISM9   | SOUTHERN CO GAS CAP CORP 5.75% 09-15-2033                          | 570,000.00   | 569,395.80   | 600,335.40   |
|  | SBNMFS89   | SOUTHERN CO SER 2023A R BUR NT FIED FIO 3.75% 09-15-2051           | 3,356,000.00 | 2,872,057.50 | 3,059,360.00 |
|  | SBN6ST6C4  | SOUTHERN PWR CO 5.15% DUE 09-15-2041                               | 1,267,000.00 | 1,501,346.11 | 1,202,459.02 |
|  | SBNB8385   | SOUTHERN PWR CO 5.25% DUE 07-15-2043                               | 200,000.00   | 191,466.00   | 189,486.00   |
|  | SBN7QLJ7   | SOUTHERN PWR CO SR NT SER 2021A .9% 01-15-2026                     | 966,000.00   | 869,326.17   | 890,574.72   |
|  | SBN7V5G55  | SOUTH BAPTIST 4.857% DUE 07-15-2045                                | 608,000.00   | 608,000.00   | 555,006.72   |
|  | C824X00556 | SOUTH CAL EDISON 2.85% DUE 08-01-2029                              | 810,000.00   | 711,080.00   | 739,886.40   |
|  | SBNFMZD97  | SOUTH CAL EDISON 3.65% DUE 03-01-2028                              | 500,000.00   | 471,395.00   | 479,695.00   |
|  | SBNGTNX2   | SOUTH CAL EDISON 3.7% DUE 08-01-2025                               | 849,000.00   | 866,503.26   | 831,994.53   |
|  | SBNGTNX2   | SOUTH CAL EDISON 3.7% DUE 08-01-2025                               | 900,000.00   | 898,074.00   | 881,973.00   |
|  | SBN9RM7    | SOUTH CAL EDISON 3.9 DUE 03-15-2043                                | 247,000.00   | 251,631.61   | 202,925.32   |
|  | SBN9RM7    | SOUTH CAL EDISON 3.9 DUE 03-15-2043                                | 3,000.00     | 37,416.51    | 38,754.60    |
|  | SBN9RM7    | SOUTH CAL EDISON 3.9 DUE 03-15-2043                                | 280,000.00   | 293,994.60   | 230,036.80   |
|  | SBN7OY66   | SOUTH CAL EDISON 3.9% DUE 12-01-2041                               | 668,000.00   | 682,160.88   | 547,933.68   |
|  | SBN9BP6    | SOUTH CAL EDISON 4% DUE 04-01-2047                                 | 255,000.00   | 207,376.58   | 209,791.05   |
|  | SBN9BP6    | SOUTH CAL EDISON 4% DUE 04-01-2047                                 | 850,000.00   | 823,365.14   | 699,303.50   |
|  | SBN9BP6    | SOUTH CAL EDISON 4% DUE 04-01-2047                                 | 1,200,000.00 | 1,247,856.00 | 987,252.00   |
|  | SBN9BP6    | SOUTH CAL EDISON 4% DUE 04-01-2047                                 | 287,000.00   | 286,329.77   | 236,117.77   |
|  | SBN9BP6    | SOUTH CAL EDISON 4% DUE 04-01-2047                                 | 400,000.00   | 328,392.31   | 329,084.00   |
|  | SBN9BP6    | SOUTH CAL EDISON 4% DUE 04-01-2047                                 | 900,000.00   | 959,393.21   | 740,439.00   |
|  | SBN9BP6    | SOUTH CAL EDISON 4% DUE 04-01-2047                                 | 208,000.00   | 170,870.33   | 164,542.00   |
|  | SBN7RDY97  | SOUTH CAL EDISON 4.05% DUE 03-15-2042                              | 1,953,000.00 | 1,733,347.93 | 1,651,144.32 |
|  | SBN7RDY97  | SOUTH CAL EDISON 4.05% DUE 03-15-2042                              | 235,000.00   | 223,153.79   | 198,678.40   |
|  | SBN7RDY97  | SOUTH CAL EDISON 4.05% DUE 03-15-2042                              | 376,000.00   | 282,236.88   | 317,885.44   |
|  | SBN7RDY97  | SOUTH CAL EDISON 4.05% DUE 03-15-2042                              | 1,204,000.00 | 994,695.80   | 1,017,909.76 |
|  | SBN69D57   | SOUTH CAL EDISON 4.5% DUE 09-01-2040                               | 1,080,000.00 | 1,073,990.03 | 970,574.40   |
|  | SBN6ZD50   | SOUTH CAL EDISON 5.5% DUE 03-15-2040                               | 1,700,000.00 | 2,146,143.00 | 1,724,701.00 |
|  | SBN6ZD50   | SOUTH CAL EDISON 5.5% DUE 03-15-2040                               | 965,000.00   | 936,008.25   | 983,079.57   |
|  | SBN10748   | SOUTH CAL EDISON 5.55% DUE 01-15-2037                              | 480,000.00   | 508,614.62   | 484,339.20   |
|  | SBNXP1G4   | SOUTH CAL EDISON 5.625% DUE 02-01-2036                             | 676,000.00   | 631,965.44   | 690,500.20   |
|  | SBN2NSP57  | SOUTH CAL EDISON 5.95% DUE 02-01-2038                              | 352,000.00   | 362,484.22   | 369,860.48   |
|  | SBN2NSP57  | SOUTH CAL EDISON 5.95% DUE 02-01-2038                              | 452,000.00   | 552,480.84   | 449,575.25   |
|  | SBN2NSP57  | SOUTH CAL EDISON 5.95% DUE 02-01-2038                              | 35,000.00    | 35,747.60    | 36,775.90    |
|  | S2317894   | SOUTH CAL EDISON 6% DUE 01-15-2034                                 | 320,000.00   | 382,092.19   | 351,513.60   |
|  | SBN6YH8    | SOUTH CAL EDISON 6.05% DUE 03-15-2039                              | 889,000.00   | 882,572.31   | 942,544.47   |
|  | SBN6YH8    | SOUTH CAL EDISON 6.05% DUE 03-15-2039                              | 560,000.00   | 558,478.94   | 593,728.80   |
|  | SBN6YH8    | SOUTH CAL EDISON 6.05% DUE 03-15-2039                              | 1,000,000.00 | 1,713,554.00 | 1,378,299.00 |
|  | SBNLGPB3   | SOUTH CAL EDISON FIXED 2.25% DUE 06-01-2030                        | 1,220,000.00 | 1,219,113.63 | 1,050,090.60 |
|  | SBNDRYG7   | SOUTH CAL GAS 3.75 DUE 09-15-2042                                  | 430,000.00   | 400,067.85   | 349,267.50   |
|  | SBNDC555   | SOUTH CAL GAS CO 2.6% DUE 06-15-2026                               | 1,002,000.00 | 1,005,717.89 | 956,449.08   |
|  | SBNLQ244   | SOUTH CAL GAS CO 3.95% DUE 02-15-2050                              | 394,000.00   | 364,394.74   | 314,723.26   |
|  | SBN12066   | SOUTH CAL GAS CO 4.125% DUE 06-01-2048                             | 573,000.00   | 571,289.58   | 515,579.20   |
|  | SBN10906   | SOUTH CAL GAS CO 4.125% DUE 06-01-2048                             | 573,000.00   | 573,453.07   | 485,921.19   |
|  | SBNQ3QB2   | SOUTH CAL GAS CO FIXED 6.35% DUE 11-15-2052                        | 570,000.00   | 567,873.90   | 655,477.20   |
|  | SBNQ3QB2   | SOUTH CAL GAS CO FIXED 6.35% DUE 11-15-2052                        | 255,000.00   | 256,274.60   | 293,239.80   |
|  | SBNQ3007   | SOUTH CO GAS CAP 3.95% DUE 10-01-2046                              | 199,000.00   | 150,780.04   | 155,592.13   |
|  | SBNQ3007   | SOUTH CO GAS CAP 3.95% DUE 10-01-2046                              | 573,000.00   | 573,000.00   | 449,575.25   |
|  | SBNMXPB3   | SOUTH CO GAS CAP FIXED 1.75% DUE 01-15-2031                        | 749,000.00   | 724,199.11   | 612,247.80   |
|  | SBNMXPB3   | SOUTH CO GAS CAP FIXED 1.75% DUE 01-15-2031                        | 890,000.00   | 784,888.04   | 727,503.80   |
|  | SBNMTW51   | SOUTH CO GAS CAP FIXED 5.15% DUE 09                                |              |              |              |

|  |             |                                                              |                                    |                |               |               |
|--|-------------|--------------------------------------------------------------|------------------------------------|----------------|---------------|---------------|
|  | SLBH3W80    | SOUTHWESTERN ELEC PWR CO SR NT SER N                         | 1.65% 03-15-2026                   | 534,000.00     | 533,961.49    | 497,720.04    |
|  | C845437B78  | SOUTHWESTERN ELEC PWR CO SR NT SER O                         | 3.25% 11-01-2051                   | 458,000.00     | 460,370.81    | 310,066.00    |
|  | C845437B78  | SOUTHWESTERN ELEC PWR CO SR NT SER O                         | 3.25% 11-01-2051                   | 670,000.00     | 667,641.57    | 453,590.00    |
|  | SMH44005    | SOUTHWESTERN ENERGY CO 4.75%                                 | 02-01-2032                         | 330,000.00     | 330,113.59    | 306,216.90    |
|  | SPBG8G98    | SOUTHWESTERN ENERGY CO 3.375% 02-01-2029                     |                                    | 170,000.00     | 156,612.50    | 156,525.60    |
|  | SNB73B32    | SOUTHWESTERN ENERGY CO 8.375% DUE                            | 11-15-2028 REG                     | 150,000.00     | 157,500.00    | 155,889.00    |
|  | S2828619    | SOUTHWESTERN ENERGY CO COM                                   |                                    | 9,845.00       | 63,993.03     | 64,484.75     |
|  | S2828619    | SOUTHWESTERN ENERGY CO COM                                   |                                    | 6,977.00       | 6,787.62      | 45,666.60     |
|  | SBST5719    | SOUTHWESTERN PUB SVC CO SR NT 6% DUE                         | 10-01-2036/10-06-2006              | 1,090,000.00   | 1,128,304.71  | 1,127,267.10  |
|  | SB093QB3    | SOUTHWESTERN PUBLIC SERVICE                                  | 08-09-2017 3.7% DUE 08-15-2047 BEO | 650,000.00     | 646,612.21    | 495,833.00    |
|  | SB093QB3    | SOUTHWESTERN PUBLIC SERVICE                                  | 08-09-2017 3.7% DUE 08-15-2047 BEO | 122,000.00     | 130,992.45    | 93,064.04     |
|  | SB093QB3    | SOUTHWESTERN PUBLIC SERVICE                                  | 08-09-2017 3.7% DUE 08-15-2047 BEO | 505,000.00     | 551,702.22    | 385,224.10    |
|  | SBMDH454    | SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050           |                                    | 680,000.00     | 677,448.85    | 470,505.60    |
|  | SBIG2B82    | SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049              |                                    | 414,000.00     | 409,237.51    | 318,684.78    |
|  | SBID1057    | SOUTHWESTN ELEC 3.85% DUE 02-01-2048                         |                                    | 91,000.00      | 91,547.30     | 68,512.08     |
|  | SBWGCK51    | SOUTHWESTN ELEC 3.9% DUE 04-01-2045                          |                                    | 423,000.00     | 440,304.08    | 327,321.63    |
|  | SBGDLB84    | SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046                       |                                    | 333,000.00     | 364,018.13    | 242,503.92    |
|  | SBGDLB84    | SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046                       |                                    | 870,000.00     | 880,222.37    | 633,568.80    |
|  | SBG70024    | SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041                       |                                    | 400,000.00     | 474,204.06    | 356,972.00    |
|  | SBGKMF6     | SOUTHWESTN PUB SVC FIXED 4.4%                                | 11-15-2048                         | 137,000.00     | 176,010.33    | 115,767.74    |
|  | S6881436    | SPARK NEW ZEALAND LTD COM                                    |                                    | 4,778.00       | 13,129.82     | 15,670.49     |
|  | S6881436    | SPARK NEW ZEALAND LTD COM                                    |                                    | 3,438.00       | 10,446.36     | 11,275.67     |
|  | S82A0721    | SPCLL GEN ELEC CAP CORP 5.875% DUE 01-14-2038                |                                    | 265,000.00     | 277,994.10    | 292,090.95    |
|  | SBWC4X52    | SPECTRA ENERGY 4.5% DUE 03-15-2045                           |                                    | 200,000.00     | 198,625.09    | 217,820.00    |
|  | SBWC4X52    | SPECTRA ENERGY 4.5% DUE 03-15-2045                           |                                    | 150,000.00     | 132,008.43    | 128,865.00    |
|  | SBWC4X52    | SPECTRA ENERGY 4.5% DUE 03-15-2045                           |                                    | 634,000.00     | 550,395.79    | 544,669.40    |
|  | SBDRYFB1    | SPECTRUM BRANDS HLDGS INC COM USDO.01                        |                                    | 211.00         | 16,930.72     | 16,991.01     |
|  | SBDOJ855    | SPIN MASTER CORP SUB VTO NPV                                 |                                    | 8,116.00       | 197,179.47    | 214,563.75    |
|  | SBWFG0N1    | SPRAX SARCO ENGINEERING INC                                  | ORD BP02.269230769                 | 191.00         | 22,422.66     | 25,578.29     |
|  | SB1HMM57    | SPRINT AEROSYSTEMS HLDGS INC CL A                            |                                    | 591.00         | 15,825.14     | 18,781.98     |
|  | SBQWMMW5    | SPRINT AEROSYSTEMS INC 9.375% 11-30-2029                     |                                    | 600,000.00     | 600,000.00    | 656,934.00    |
|  | C84859BA87  | SPRINT AIRLINES 8.0% 09-20-2025                              |                                    | 2,023,000.00   | 1,978,788.75  | 1,469,284.67  |
|  | SFBZXL08    | SPRINT AIRLS INC 4.45% DUE 10-01-2025                        |                                    | 422,876.52     | 410,150.22    | 407,572.62    |
|  | SBIG2J12    | SPRINT RLTY LP 4% DUE 07-15-2025                             |                                    | 700,000.00     | 725,250.60    | 657,572.00    |
|  | SFBZLK46    | SPOTIFY TECHNOLOGY S A COM EURO.025                          |                                    | 886.00         | 107,302.90    | 166,488.26    |
|  | SBK627X5    | SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028             |                                    | 400,000.00     | 400,000.00    | 404,396.00    |
|  | S2327354    | SPRINT CAP CORP 6.875% DUE 11-15-2028                        |                                    | 1,100,000.00   | 1,166,946.00  | 1,191,905.00  |
|  | S2327354    | SPRINT CAP CORP 6.875% DUE 11-15-2028                        |                                    | 2,768,000.00   | 2,980,231.64  | 2,999,266.40  |
|  | SBG49327    | SPRINT CAP CORP 7.75% DUE 03-15-2032                         |                                    | 1,840,000.00   | 2,216,154.65  | 2,770,138.60  |
|  | SBG49327    | SPRINT CAP CORP 8.75% DUE 03-15-2032                         |                                    | 1,110,000.00   | 1,329,100.25  | 1,371,416.10  |
|  | SB5HYVY9    | SPRINT CORP 7.125% DUE 06-15-2024                            |                                    | 700,000.00     | 700,000.00    | 703,584.00    |
|  | SB5HYVY9    | SPRINT CORP 7.125% DUE 06-15-2024                            |                                    | 1,320,000.00   | 1,337,740.80  | 1,328,758.40  |
|  | SB5HYVY9    | SPRINT CORP 7.125% DUE 06-15-2024                            |                                    | 1,800,000.00   | 1,829,163.46  | 1,809,216.00  |
|  | SBFZCL00    | SPRINT CORP FIXED 7.025% DUE 03-15-2025                      |                                    | 700,000.00     | 833,875.00    | 712,411.60    |
|  | SFBZYL64    | SPRINT CORP FIXED 7.625% DUE 03-01-2026                      |                                    | 400,000.00     | 400,000.00    | 417,760.00    |
|  | S6309262    | SQUARE ENIX HOLDINGS CO LTD NPV                              |                                    | 207.00         | 10,400.43     | 7,433.97      |
|  | SBM4P510    | SR HSG PPTYs TR 4.75 DUE 05-01-2024                          |                                    | 610,000.00     | 600,928.09    | 607,639.30    |
|  | SBM4P510    | SR HSG PPTYs TR 4.75 DUE 05-01-2024                          |                                    | 310,000.00     | 305,389.68    | 308,800.30    |
|  | SB5BYK55    | SSAC TECHNOLOGIES HLDGS INC COM                              |                                    | 1,381.00       | 75,113.84     | 84,392.91     |
|  | S0790873    | SSE PLC ORD GBP0.50                                          |                                    | 2,805.00       | 49,689.42     | 66,367.11     |
|  | C991333998  | SSGA RUSSELL 2000 INDEX CMS2NON FUND                         |                                    | 222,015.72     | 30,721,395.70 | 34,015,029.07 |
|  | SBGBN7C0    | SSP GROUP PLC ORD GBP0.01085                                 |                                    | 107,970.00     | 329,099.10    | 323,179.12    |
|  | SBF7MXZ7    | SSR ANG INC                                                  | COM NPV                            | 1,353.00       | 22,746.67     | 14,558.28     |
|  | S0766937    | ST JAMES'S PLACE ORD GBP0.15                                 |                                    | 2,991.00       | 40,303.68     | 26,082.60     |
|  | S0766937    | ST JAMES'S PLACE ORD GBP0.15                                 |                                    | 2,325.00       | 20,407.14     | 20,261.29     |
|  | S0766937    | ST JAMES'S PLACE ORD GBP0.15                                 |                                    | 1,431.00       | 17,723.82     | 12,470.50     |
|  | SBNVVJ3L7   | ST ST CORPORATION FIXED 4.164% DUE 08-04-2033                |                                    | 1,325,000.00   | 1,325,000.00  | 1,249,501.50  |
|  | SBP72380    | STABILUS SE                                                  | COMMON STOCK                       | 1,709.00       | 90,594.20     | 116,480.15    |
|  | SB64BR05    | STAG INDL INC COM                                            |                                    | 1,170.00       | 41,312.44     | 45,394.20     |
|  | SB64BR05    | STAG INDL INC COM                                            |                                    | 1,695.00       | 64,918.50     | 66,545.70     |
|  | C853254CW8  | STANDARD CHARTERED PLC 6.75% 02-08-2028                      |                                    | 1,670,000.00   | 1,686,249.10  | 1,721,352.50  |
|  | S0408284    | STANDARD CHARTERED PLC SHS                                   |                                    | 5,894.00       | 50,593.72     | 50,086.13     |
|  | S0408284    | STANDARD CHARTERED PLC SHS                                   |                                    | 35,968.00      | 311,287.50    | 305,649.51    |
|  | C853250EAB2 | STANDARD INDUSTRIES INC INITIAL TERM LOAN DUE 09-22-2028 BEO |                                    |                |               |               |
|  | SBM888C6    | STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051    |                                    | 1,237,000.00   | 1,164,691.11  | 879,259.60    |
|  | SBM888C6    | STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051    |                                    | 100,000.00     | 69,412.00     | 71,080.00     |
|  | SB25ZP21    | STANFORD HLTH CARE 3.795% DUE 11-15-2048                     |                                    | 477,000.00     | 479,376.04    | 398,027.88    |
|  | SBMHX630    | STANLEY BLACK & DECKER INC 2.75%                             | 11-15-2050                         | 441,000.00     | 420,938.38    | 272,859.93    |
|  | SBIC2P14    | STANLEY BLACK & DECKER INC COM                               |                                    | 983.00         | 95,793.33     | 96,922.80     |
|  | S2854238    | STANTEC INC COM                                              |                                    | 300.00         | 21,529.27     | 24,202.94     |
|  | S2854238    | STANTEC INC COM                                              |                                    | 1,810.00       | 124,864.21    | 146,024.42    |
|  | S2842255    | STARBUCKS CORP COM                                           |                                    | 7,169.00       | 561,622.86    | 688,295.69    |
|  | S2842255    | STARBUCKS CORP COM                                           |                                    | 5,795.00       | 576,897.50    | 556,377.95    |
|  | C855244A22  | STARBUCKS CORP FIXED 2.55% DUE 11-15-2030                    |                                    | 386,000.00     | 385,164.49    | 341,748.96    |
|  | C855244A3   | STARBUCKS CORP FIXED 4.45% 08-15-2049                        |                                    | 1,657,000.00   | 1,694,493.01  | 1,513,106.12  |
|  | C855244A3   | STARBUCKS CORP FIXED 4.45% 08-15-2049                        |                                    | 2,322,000.00   | 2,394,255.16  | 2,120,357.52  |
|  | C855244A3   | STARBUCKS CORP FIXED 4.45% 08-15-2049                        |                                    | 900,000.00     | 898,554.19    | 821,844.00    |
|  | C99419Y993  | STARWOOD DISTRESSED OPPORTUNITY FUND IX-I INTERNATIONAL LP   |                                    | 1.00           | 1.00          | 3,770,315.00  |
|  | C994120991  | STARWOOD DISTRESSED OPPORTUNITY FUND IX-I US LP              |                                    | 3,549,706.00   | 3,549,706.00  | 9,780,911.03  |
|  | C994121999  | STARWOOD GLOBAL OPPORTUNITY FUND VI-A, LP                    |                                    | 818,271.33     | 818,271.33    | 120,742.97    |
|  | C994121997  | STARWOOD GLOBAL OPPORTUNITY FUND VII-A                       |                                    | 21,675,987.81  | 21,675,987.81 | 1,873,225.86  |
|  | C994123995  | STARWOOD INTERNATIONAL OPPORTUNITY FUND VI-F, L.P.           |                                    | 24,073,019.00  | 24,073,019.00 | 178,588.10    |
|  | C994180996  | STARWOOD INTERNATIONAL OPPORTUNITY FUND VIII-I               |                                    | 1.00           | 1.00          | 2,521,308.00  |
|  | C994124993  | STARWOOD INTERNATIONAL OPPORTUNITY FUND X INVESTOR, LP       |                                    | 1.00           | 1.00          | 212,018.00    |
|  | C994125990  | STARWOOD OPPORTUNITY FUND X U.S., L.P.                       |                                    | 1,988,735.00   | 1,988,735.00  | 9,533,883.03  |
|  | S83PC520    | STARWOOD PROPERTY TRUST INC COM REIT                         |                                    | 1,856.00       | 39,217.00     | 39,013.12     |
|  | C994126998  | STARWOOD US OPPORTUNITY FUND VIII-L, LP                      |                                    | 1.00           | 1.00          | 2,513,487.00  |
|  | C465131842  | STATE OF ISRAEL 4.875% DUE 03-09-2050 REG                    |                                    | 357,000.00     | 236,512.50    | 275,486.19    |
|  | S2842040    | STATE STR CORP COM                                           |                                    | 1,255.00       | 126,784.01    | 140,110.50    |
|  | SBP20063    | STATE STR CORP FLTG RT 4.821% DUE 01-26-2034                 |                                    | 2,270,000.00   | 2,202,009.90  | 2,238,151.90  |
|  | SBP20063    | STATE STR CORP FLTG RT 4.821% DUE 01-26-2034                 |                                    | 265,000.00     | 263,475.59    | 261,282.05    |
|  | SBNBXR52    | STATE STR CORP FLTG RT 5.159% DUE 05-18-2034                 |                                    | 1,200,000.00   | 1,200,000.00  | 1,211,508.00  |
|  | SBNBXR52    | STATE STR CORP FLTG RT 5.159% DUE 05-18-2034                 |                                    | 360,000.00     | 507,306.41    | 565,370.40    |
|  | S8053796    | STATE STR CORP FLTG RT 5.82% DUE 11-04-2028                  |                                    | 550,000.00     | 550,000.00    | 571,087.60    |
|  | SB1FBVY5    | STATE STREET CORP 6.113% 11-21-2034                          |                                    | 250,000.00     | 250,000.00    | 266,072.50    |
|  | SBLSP501    | STATOIL ASA 3.95 DUE 05-15-2043                              |                                    | 1,454,000.00   | 1,236,226.83  | 1,285,975.76  |
|  | SBLSP501    | STATOIL ASA 3.95 DUE 05-15-2043                              |                                    | 225,000.00     | 179,992.75    | 198,999.90    |
|  | C853253AA6  | STEEL CHARTERED PLC 2.815% DUE 01-30-2026                    |                                    | 900,000.00     | 899,991.00    | 860,579.00    |
|  | SBLS6N86    | STEEL DYNAMICS INC 1.65% DUE 10-15-2027                      |                                    | 1,708,000.00   | 1,476,248.65  | 1,522,731.24  |
|  | SB19RW31    | STEEL DYNAMICS INC 2.8% DUE 12-15-2024                       |                                    | 700,000.00     | 699,475.00    | 681,835.00    |
|  | SBLS6N83    | STEEL DYNAMICS INC 3.25% DUE 10-15-2050                      |                                    | 442,000.00     | 426,771.88    | 307,654.10    |
|  | SBLS6N83    | STEEL DYNAMICS INC 3.25% DUE 10-15-2050                      |                                    | 967,000.00     | 930,249.21    | 673,080.35    |
|  | C858139K63  | STEEL DYNAMICS INC 4.45% DUE 04-15-2030 BEO                  |                                    | 1,060,000.00   | 955,218.95    | 977,860.60    |
|  | S2849472    | STEEL DYNAMICS INC COM                                       |                                    | 986.00         | 79,647.78     | 116,446.60    |
|  | SB126560    | STELLA INTL HLDG HKD0.1                                      |                                    | 14,000.00      | 16,970.72     | 16,512.67     |
|  | S2809777    | STELLA JONES INC COM NPV                                     |                                    | 3,982.00       | 210,157.23    | 232,892.34    |
|  | SBMD0F98    | STELLANTIS N.V COM EURO.01                                   |                                    | 4,282.00       | 49,505.42     | 100,018.20    |
|  | SBMD0KX7    | STELLANTIS N.V COM EURO.01                                   |                                    | 1,393.00       | 32,465.93     | 32,498.42     |
|  | S2860826    | STERCYCLE INC COM                                            |                                    | 580.00         | 54,246.84     | 58,199.64     |
|  | SBFYBC75    | STERIS PLC ORD USDO.001                                      |                                    | 610.00         | 120,925.86    | 134,108.50    |
|  | S6148788    | STH AFRICAREP OFI 10.5% B05 21/12/2026 ZAR1                  |                                    | 140,000,000.00 | 10,200,602.62 | 8,013,397.13  |
|  | S2849234    | STIEL FINL CORP COM                                          |                                    | 628.00         | 37,094.86     | 43,426.20     |
|  | SBM8RC31    | STIEFL FINL CORP FIXED 4% DUE 05-15-2030                     |                                    | 400,000.00     | 397,140.00    | 364,092.00    |
|  | SBM8RC31    | STIEFL FINL CORP FIXED 4% DUE 05-15-2030                     |                                    | 500,000.00     | 497,217.49    | 455,115.00    |
|  | S5962332    | STIMICROELECTRONICS EUR1.04                                  |                                    | 1,754.00       | 45,281.25     | 87,664.73     |
|  | S6850856    | STOCKLAND NPV (STARLED)                                      |                                    | 6,188.00       | 18,621.89     | 18,789.60     |
|  | S6850856    | STOCKLAND NPV (STARLED)                                      |                                    | 79,828.00      | 243,806.18    | 242,394.34    |
|  | S5072673    | STORA ENSO OYI SER NPV                                       |                                    | 1,506.00       | 17,999.90     | 20,836.63     |
|  | SBLO4512    | STORE CAP CORP 2.75% DUE 11-18-2030                          |                                    | 295,000.00     | 293,696.10    | 259,610.45    |
|  | SBHCKM40    | STORE CAP CORP 4.625% 03-15-2029                             |                                    | 213,000.00     | 205,925.54    | 195,540.39    |
|  | SBF2BW33    | STORE CAP CORP FIXED 4.5% DUE 03-15-2028                     |                                    | 1,000,000.00   | 996,677.66    | 927,620.00    |
|  | SBF2BW33    | STORE CAP CORP FIXED 4.5% DUE 03-15-2028                     |                                    | 191,000.00     | 190,132.89    | 177,175.42    |
|  | SBMVBH33    | STORE CAPITAL CORPORATION SR NT 2.7% 12-01-2031              |                                    | 116,000.00     | 115,857.32    | 88,453.48     |
|  | C994128994  | STRATEGIC PARTNERS FUND VII, LP                              |                                    | 1.00           | 1.00          | 12,276,457.44 |
|  | SBGZ7V06    | STRAUMANN HLDG                                               |                                    | 287.00         | 28,614.33     | 46,239.17     |
|  | S2853688    | STRYKER CORP                                                 |                                    | 2,235.00       | 484,584.05    | 669,293.10    |
|  | S2853688    | STRYKER CORP                                                 |                                    | 1,885.00       | 518,393.14    | 564,482.10    |
|  | SBMW7N06    | STRYKER CORP 2.8% DUE 06-15-2050 REG                         |                                    | 100,000.00     | 95,581.00     | 72,572.00     |
|  | SBMW7N06    | STRYKER CORP 2.9% DUE 06-15-2050 REG                         |                                    | 400,000.00     | 396,800.84    | 390,288.00    |
|  | S287L886    | STRYKER CORP 4.625% DUE 03-15-2046                           |                                    | 310,000.00     | 326,910.67    | 300,114.10    |
|  | SBMWCS9W2   | STRYKER CORP 4.85% 12-08-2028                                |                                    | 800,000.00     | 799,224.00    | 810,488.00    |
|  | SBMWCS9W2   | STRYKER CORP 4.85% 12-08-2028                                |                                    | 1,745,000.00   | 1,743,307.35  | 1,767,876.95  |
|  | SBMW1J38    | STRYKER CORP FIXED 1.35% DUE 06-15-2030                      |                                    | 835,000.00     | 814,477.22    | 715,210.90</  |

|   |                                    |                                                                 |              |              |              |
|---|------------------------------------|-----------------------------------------------------------------|--------------|--------------|--------------|
|   | 56431897                           | SUMITOMO MITSUI TRUST HOLDINGS INC                              | 22,000.00    | 385,665.88   | 422,272.66   |
| * | 56858902                           | SUN TOMO REALTY & DEVELOPMENT NPV                               | 746.00       | 23,486.97    | 22,192.68    |
|   | SUNCMYTS OPER LTD PARTNERSHIP 2.7% | 07-15-2031                                                      | 3,800,000.00 | 5,782,082.56 | 3,173,190.00 |
|   | SBNKMT4                            | SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032           | 332,000.00   | 330,147.44   | 303,597.40   |
| * | 52860257                           | SUN COMMUNITIES INC COM                                         | 782.00       | 116,025.11   | 104,514.30   |
| * | 56859927                           | SUN HUNG KAI PROP NPV                                           | 3,491.00     | 49,587.80    | 37,755.40    |
| * | 52566124                           | SUN LIFE FINL INC COM NPV                                       | 1,512.00     | 66,696.02    | 78,799.21    |
| * | 52566124                           | SUN LIFE FINL INC COM NPV                                       | 9,626.00     | 413,888.59   | 501,667.47   |
| * | S805WE18                           | SUNCOR ENERGY INC 6% DUE 11-15-2047                             | 456,000.00   | 443,423.77   | 361,963.68   |
| * | S801VIG5                           | SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO                        | 550,000.00   | 637,412.05   | 577,274.50   |
| * | S8BVJ660                           | SUNCOR ENERGY INC 6.5% DUE 06-15-2038                           | 1,023,000.00 | 1,000,903.20 | 1,096,134.27 |
| * | S8BVJ660                           | SUNCOR ENERGY INC 6.5% DUE 06-15-2038                           | 145,000.00   | 147,372.20   | 155,366.05   |
| * | S8BVJ660                           | SUNCOR ENERGY INC 6.5% DUE 06-15-2038                           | 160,000.00   | 175,187.93   | 171,438.40   |
| * | S839RF2                            | SUNCOR ENERGY INC 6.85% DUE 06-01-2039                          | 1,340,000.00 | 1,333,216.05 | 1,480,512.40 |
| * | S839RF2                            | SUNCOR ENERGY INC 6.85% DUE 06-01-2039                          | 394,000.00   | 463,841.28   | 435,314.84   |
| * | S83N1P2                            | SUNCOR ENERGY INC COM NPV 'NEW'                                 | 21,324.00    | 617,453.20   | 686,488.55   |
| * | S83N1P2                            | SUNCOR ENERGY INC COM NPV 'NEW'                                 | 3,361.00     | 103,276.62   | 108,201.46   |
| * | S8MC3P14                           | SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051                    | 115,000.00   | 83,044.95    | 86,641.00    |
| * | S8MC3P14                           | SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051                    | 414,000.00   | 351,607.05   | 311,907.60   |
| * | S6585084                           | SUNCORP GROUP LTD NPV                                           | 3,277.00     | 31,208.52    | 30,969.45    |
|   | S6222217                           | SUNEVISION HLDGS HKD0.10                                        | 848.00       | 88.62        | 335.57       |
|   | S8BBHLQ8                           | SUNOCO LOGISTICS 4.95% DUE 01-15-2043                           | 374,000.00   | 351,727.75   | 327,796.04   |
|   | S8BBHLQ8                           | SUNOCO LOGISTICS 4.95% DUE 01-15-2043                           | 155,000.00   | 133,347.80   | 125,851.30   |
| * | S8BBHLQ8                           | SUNOCO LOGISTICS 4.95% DUE 01-15-2043                           | 1,387,000.00 | 1,376,651.64 | 1,215,450.02 |
|   | S8BBHLQ8                           | SUNOCO LOGISTICS 4.95% DUE 01-15-2043                           | 700,000.00   | 694,586.89   | 613,522.00   |
|   | SBL9FK83                           | SUNOCO LOGISTICS 5.3% DUE 04-01-2044                            | 560,000.00   | 559,890.57   | 517,423.20   |
|   | SBL9FK83                           | SUNOCO LOGISTICS 5.3% DUE 04-01-2044                            | 689,000.00   | 699,568.10   | 636,615.33   |
|   | SBL9FK83                           | SUNOCO LOGISTICS 5.3% DUE 04-01-2044                            | 575,000.00   | 668,612.38   | 531,282.75   |
|   | SBSN4Q84                           | SUNOCO LOGISTICS 5.35% DUE 05-15-2045                           | 690,000.00   | 698,700.92   | 605,806.50   |
|   | SBSN4Q84                           | SUNOCO LOGISTICS 5.35% DUE 05-15-2045                           | 670,000.00   | 680,817.97   | 624,446.70   |
|   | S8D35XP8                           | SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027                        | 2,234,000.00 | 2,142,968.25 | 2,154,849.38 |
|   | S8D35XP8                           | SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027                        | 1,524,000.00 | 1,404,932.57 | 1,470,004.68 |
| * | S8D35XP8                           | SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027                        | 2,405,000.00 | 2,382,818.01 | 2,219,790.85 |
|   | S8D35XP8                           | SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027                        | 3,665,000.00 | 3,523,098.25 | 3,335,149.05 |
|   | S8D35XMS                           | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                       | 633,000.00   | 515,419.73   | 589,770.46   |
|   | S8D35XMS                           | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                       | 147,000.00   | 118,261.50   | 137,395.02   |
|   | S8D35XMS                           | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                       | 580,000.00   | 504,090.94   | 542,102.80   |
| * | S8D35XMS                           | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                       | 916,000.00   | 859,803.73   | 856,148.56   |
|   | S8D35XMS                           | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                       | 492,000.00   | 410,055.77   | 459,852.72   |
|   | S8YKX1Y8                           | SUNRUN INC COM                                                  | 1,365.00     | 30,231.74    | 26,873.47    |
| * | S8BD7Q84                           | SUNTORY BEVERAGE & NPV                                          | 335.00       | 13,493.01    | 11,049.44    |
|   | S8NG3505                           | SUTTER HEALTH 3.161% DUE 08-15-2040                             | 384,000.00   | 384,000.00   | 299,389.44   |
|   | S8NG3505                           | SUTTER HEALTH 3.161% DUE 08-15-2040                             | 325,000.00   | 325,000.00   | 253,389.50   |
|   | C86948A12                          | SUTTER HEALTH 3.361% DUE 08-15-2050                             | 293,000.00   | 293,000.00   | 217,848.43   |
|   | C86948A12                          | SUTTER HEALTH 3.361% DUE 08-15-2050                             | 1,400,000.00 | 1,400,000.00 | 1,040,914.00 |
|   | S8QB9ZT1                           | SUTTER HEALTH 5.547% DUE 08-15-2053                             | 105,000.00   | 105,000.00   | 112,690.20   |
|   | C86964WAB8                         | SUZANO AUSTRIA 7% DUE 03-16-2047                                | 390,000.00   | 424,592.25   | 411,450.00   |
|   | S8ND7ML3                           | SUZANO AUSTRIA GMBH 3.125% 01-15-2032                           | 850,000.00   | 839,538.04   | 703,808.50   |
| * | S6855004                           | SUZUKI MOTOR CORP NPV                                           | 988.00       | 41,335.75    | 42,279.78    |
| * | S81VIGZ5                           | SVENSKA CELLULOASA SER'NPNV                                     | 1,566.00     | 20,554.85    | 23,479.47    |
| * | S8XDZ9Q1                           | SVENSKA HANDELSBANKEN SER'A'NPV (P/5)                           | 3,755.00     | 41,292.01    | 40,780.99    |
| * | S8XDZ9Q1                           | SVENSKA HANDELSBANKEN SER'A'NPV (P/5)                           | 26,872.00    | 203,454.49   | 291,842.05   |
| * | S7184736                           | SWATCH GROUP CHFD 45(REGD)                                      | 127.00       | 7,008.11     | 6,646.88     |
| * | S7184735                           | SWATCH GROUP CHFD 250(BR)                                       | 75.00        | 21,461.41    | 20,370.70    |
| * | S4846523                           | SWEDBANK AB SER'A'NPV                                           | 2,185.00     | 40,449.74    | 44,077.90    |
| * |                                    | Swedish krona                                                   | 13,364.46    | 13,364.46    | 13,364.46    |
|   |                                    | Swedish krona                                                   | 0.06         | 0.06         | 0.06         |
|   |                                    | Swedish krona                                                   | 2.99         | 2.99         | 2.99         |
|   |                                    | Swedish krona                                                   | 9.19         | 9.19         | 9.19         |
|   |                                    | Swedish krona                                                   | 153.88       | 153.88       | 153.88       |
|   |                                    | Swedish krona                                                   | -            | -            | -            |
|   |                                    | Swedish krona                                                   | -            | -            | -            |
|   |                                    | Swedish krona                                                   | -            | -            | -            |
|   |                                    | Swedish krona                                                   | -            | -            | -            |
| * | S81CC9H0                           | SWEDISH ORPHAN BIOVITRUM AB NPV                                 | 507.00       | 11,130.35    | 13,432.33    |
|   | S6867748                           | SWIRE PACIFIC 'A' NPV                                           | 11,000.00    | 80,461.20    | 93,115.88    |
| * | S6867748                           | SWIRE PACIFIC 'A' NPV                                           | 1,200.00     | 11,967.53    | 10,158.10    |
| * | S867C2G0                           | SWIRE PROPERTIES LTD HKD1                                       | 2,419.00     | 8,139.77     | 4,894.66     |
|   |                                    | Swiss franc                                                     | 4.29         | 4.29         | 4.29         |
|   |                                    | Swiss franc                                                     | 18,127.50    | 18,127.50    | 18,127.50    |
|   |                                    | Swiss franc                                                     | 4.02         | 4.02         | 4.02         |
|   |                                    | Swiss franc                                                     | 105.35       | 105.35       | 105.35       |
|   |                                    | Swiss franc                                                     | -            | -            | -            |
|   |                                    | Swiss franc                                                     | -            | -            | -            |
|   |                                    | Swiss franc                                                     | -            | -            | -            |
|   |                                    | Swiss franc                                                     | -            | -            | -            |
|   |                                    | Swiss franc                                                     | -            | -            | -            |
| * | S7437805                           | SWISS LIFE HOLDINGS AG                                          | 76.00        | 36,377.86    | 52,734.51    |
| * | S80838H4                           | SWISS PRIME SITE CHF 18.80 (REGD)                               | 199.00       | 16,546.13    | 21,244.16    |
| * | S80838H4                           | SWISS PRIME SITE CHF 18.80 (REGD)                               | 3,380.00     | 338,352.69   | 360,830.51   |
| * | S8545MG5                           | SWISS RE AG CHFD 10                                             | 8,305.00     | 866,988.83   | 933,072.89   |
| * | S8545MG5                           | SWISS RE AG CHFD 10                                             | 774.00       | 76,892.54    | 86,959.47    |
| * | S5463471                           | SWISSAIR GROUP CHF69(REGD)                                      | 8.00         | -            | -            |
| * | S5533976                           | SWISSCOM AG CHF 1(REGD)                                         | 67.00        | 33,656.11    | 40,280.40    |
| * | S8P51Y44                           | SYENCO SA COMMON STOCK                                          | 192.00       | 17,050.17    | 19,991.87    |
| * | S81JBAK8                           | SYRRISE AG NPV (BR)                                             | 342.00       | 30,768.88    | 37,643.03    |
| * | S8NBXZ50                           | SYNCHRONY BK GLOBAL SR SHORT TERM BK NT55.4% DUE 08-22-2025 REG | 3,155,000.00 | 3,110,246.80 | 3,106,633.85 |
|   | C87166PAK7                         | SYNCHRONY CARD ISSUANCE TR SER 23-A1 CL A 5.54% 07-15-2029      | 360,000.00   | 359,954.75   | 366,066.68   |
|   | C87166PAK7                         | SYNCHRONY CARD ISSUANCE TR SER 23-A1 CL A 5.54% 07-15-2029      | 1,207,000.00 | 1,206,848.28 | 1,227,340.22 |
|   | S8NV1W16                           | SYNCHRONY FINANCIAL 2.875% 10-28-2031                           | 1,575,000.00 | 1,175,434.37 | 1,264,252.50 |
|   | S8H1J380                           | SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033                        | 1,085,000.00 | 1,039,280.03 | 1,079,043.35 |
|   | S8IQ1Y39                           | SYNCHRONY FINL 5.15% DUE 03-19-2029                             | 800,000.00   | 798,756.62   | 777,752.00   |
| * | S8P96P56                           | SYNCHRONY FINL COM                                              | 2,601.00     | 80,056.72    | 99,332.19    |
|   | S8P96P56                           | SYNCHRONY FINL COM                                              | 11,670.00    | 455,757.80   | 445,677.30   |
|   | S2867719                           | SYNOPSYS INC COM                                                | 387.00       | 166,860.27   | 199,170.77   |
|   | S2867719                           | SYNOPSYS INC COM                                                | 951.00       | 340,057.70   | 489,679.41   |
| * | S8MXHQD6                           | SYNOVUS BK COLUMBUS GA 5.625% 02-15-2028                        | 1,970,000.00 | 1,966,178.20 | 1,897,464.60 |
|   | S8MXHQD6                           | SYNOVUS BK COLUMBUS GA 5.625% 02-15-2028                        | 250,000.00   | 249,515.00   | 240,795.00   |
|   | S8MXHJ18                           | SYNOVUS FINL CORP NEW COM NEW                                   | 938.00       | 13,885.99    | 35,315.70    |
|   | S8L1M1K2                           | SYSCO CORP 2.4% DUE 02-15-2030                                  | 1,558,000.00 | 1,415,512.69 | 1,375,761.16 |
|   | S8L1M1P5                           | SYSCO CORP 3.3% DUE 02-15-2050                                  | 90,000.00    | 62,338.97    | 66,276.90    |
|   | S8Z974R1                           | SYSCO CORP 4.85% DUE 10-01-2045                                 | 530,000.00   | 547,418.78   | 490,053.90   |
|   | S8OLCQ1                            | SYSCO CORP 5.375% DUE 09-21-2035                                | 20,000.00    | 25,488.86    | 20,617.40    |
|   | S8U1P3P6                           | SYSCO CORP 5.75% 01-17-2029                                     | 1,070,000.00 | 1,067,888.80 | 1,117,240.50 |
|   | S8MS4557                           | SYSCO CORP 6.6% DUE 04-01-2040                                  | 650,000.00   | 923,514.59   | 754,181.50   |
|   | S8MS4557                           | SYSCO CORP 6.6% DUE 04-01-2040                                  | 90,000.00    | 96,975.00    | 101,655.90   |
| * | S2868165                           | SYSCO CORP COM                                                  | 3,182.00     | 249,675.70   | 232,699.66   |
|   | S2868165                           | SYSCO CORP COM                                                  | 1,945.00     | 161,093.82   | 142,237.85   |
|   | S8P28W66                           | SYSCO CORP FIXED 4.45% DUE 03-15-2048                           | 190,000.00   | 183,557.65   | 167,756.70   |
|   | S8MS45Q5                           | SYSCO CORP FIXED 6.6% DUE 04-01-2050                            | 752,000.00   | 985,979.71   | 883,396.96   |
|   | S8MS45Q5                           | SYSCO CORP FIXED 6.6% DUE 04-01-2050                            | 231,000.00   | 348,699.28   | 271,362.63   |
|   | S8MS45Q5                           | SYSCO CORP FIXED 6.6% DUE 04-01-2050                            | 660,000.00   | 727,119.47   | 775,321.80   |
| * | S6883807                           | SYSMEX CORP NPV                                                 | 404.00       | 25,517.16    | 22,518.31    |
| * | S2702337                           | T KOWE PRICE GROUP INC                                          | 1,388.00     | 15,354.32    | 149,473.72   |
| * | S6744204                           | TBD HOLDINGS INC NPV                                            | 1,277.00     | 15,840.19    | 20,294.50    |
|   | S6660204                           | TAIHEIYO CEMENT NPV                                             | 10,800.00    | 236,986.11   | 222,618.81   |
|   | S6870100                           | TAISEI CORP NPV                                                 | 3,476.00     | 119,695.53   | 118,891.13   |
| * | S6870100                           | TAISEI CORP NPV                                                 | 435.00       | 16,452.58    | 14,878.49    |
|   | S6889106                           | TAIWAN SEMICON MAN TWYD10                                       | 9,000.00     | 108,836.80   | 173,897.48   |
|   | C874060A05                         | TAKEDA FIXED 5% DUE 11-26-2028                                  | 2,517,000.00 | 2,478,483.54 | 2,556,844.11 |
|   | C874060A04                         | TAKEDA PHARMACEUTICAL CO LTD 2.05% DUE 03-31-2030 BEO           | 1,300,000.00 | 1,297,452.00 | 1,115,829.00 |
| * | C874060A02                         | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040            | 443,000.00   | 370,641.23   | 341,331.50   |
| * | C874060A02                         | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040            | 2,435,000.00 | 2,441,487.56 | 1,876,167.50 |
| * | C874060A02                         | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040            | 618,000.00   | 479,915.56   | 476,169.00   |
| * | C874060A02                         | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040            | 365,000.00   | 374,116.41   | 281,232.50   |
| * | C874060A29                         | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050            | 372,000.00   | 246,251.63   | 267,025.32   |
| * | C874060A29                         | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050            | 985,000.00   | 987,355.59   | 707,042.85   |
| * | C874060A29                         | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050            | 683,000.00   | 618,730.14   | 490,264.23   |
|   | S6870445                           | TAKEDA PHARMACEUTICAL CO NPV                                    | 4,022.00     | 145,930.28   | 115,656.04   |
| * | S2122117                           | TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USDD0.1               | 1,040.00     | 14,974.74    | 168,836.55   |
| * | S8NPQ6F6                           | TAKE-TWO INTERACTIVE SOFTWARE INC 3.55% 04-14-2025              | 271,000.00   | 270,888.15   | 265,360.49   |
| * | S8NZNY9                            | TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023              | 2,312,000.00 | 2,310,513.08 | 2,332,414.96 |
|   | S8NLVY64                           | TAKE-TWO INTERACTIVE SOFTWARE INC 5.0% 03-28-2026               | 2,765,000.00 | 2,709,229.95 | 2,776,253.55 |
| * | S8B707D6                           | TALANX AG NPV                                                   | 168.00       | 9,860.27     | 11,997.82    |
| * | S8B707D6                           | TALANX AG NPV                                                   | 1,603.00     | 104,401.45   | 114,479.24   |
|   | C875127B81                         | TAMPA ELEC CO 4.3% DUE 06-15-2048                               | 109,000.00   | 91,376.88    | 91,624.31    |
|   | C875127B88                         | TAMPA ELEC CO 4.45% DUE 06-15-2049                              | 95,000.00    | 78,788.79    | 82,190.20    |
| * | C875127B88                         | TAMPA ELEC CO 4.45% DUE 06-15-2049                              | 1,159,000.00 | 1,353,641.07 | 1,002,720.44 |
| * | S8K9KX88                           | TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050                       | 200,000.00   | 197,756.08   | 151,124.00   |
| * | S8F77116                           | TAMPA ELEC CO NT 3.45% 03-15-2051                               | 275,000.00   | 279,825.27   | 230,871.00   |
| * | S8F3W461                           | TANDEM DIABETES CARE INC COM NEW COM USDD0.001(POST REV SPLT)   | 322.00       | 18,489.24    | 9,524.76     |
|   | S8Q759J1                           | TAPESTRY INC 7.0% 11-27-2026                                    | 2,270,000.00 | 2,265,528.10 | 2,355,919.50 |
|   | S8Q759L3                           | TAPESTRY INC 7.35% 11-27-2028                                   | 3,430,000.00 | 3,420,533.20 | 3,603,043.50 |
|   | S8Q759L3                           | TAPESTRY INC 7.35% 11-27-2028                                   | 96,000.00    | 95,755.04    | 100,843.50   |
|   | S8Q759M4                           | TAPESTRY INC 7.7% 11-27-2030                                    | 385,000.00   | 383,892.20   | 406,302.05   |
|   | S8Q759M4                           | TAPESTRY INC 7.7% 11-27-2030                                    | 300,000.00   | 299,775.00   | 316,599.00   |
|   | S8Q759M4                           | TAPESTRY INC 7.7% 11-27-2030                                    | 424,000.00   | 425,428.88   | 447,459.92   |
|   | S8Q759N5                           | TAPESTRY INC 7.85% 11-27-2033                                   | 209,000.00   | 207,902.75   | 223,481.61   |
|   | S8Q759N5                           | TAPESTRY INC 7.85% 11-27-2033                                   | 564,000.00   | 561,039.00   | 603,079.56   |

\* SBFO9HX3 TAPESTRY INC COM USDD0.1 1,472.00 48,651.55 54,184.32  
SBFO9HX3 TAPESTRY INC COM USDD0.1 2,240.00 81,939.20 85,454.40  
SBMYYXW8 TARGA RES CORP 4.2% 02-01-2033 700,000.00 698,705.00 645,148.00  
SBMYYXW8 TARGA RES CORP 4.2% 02-01-2033 1,280,000.00 1,277,710.18 1,179,699.20  
SBM2M349 TARGA RES CORP 4.95% 04-15-2052 830,000.00 824,962.76 731,362.80  
SBM2M349 TARGA RES CORP 4.95% 04-15-2052 250,000.00 231,138.05 220,290.00  
SBN12KV6 TARGA RES CORP 6.5% 03-30-2034 745,000.00 744,620.05 806,581.70  
SBQ3PV66 TARGA RES CORP 6.5% DUE 02-15-2053 830,000.00 822,853.70 900,491.90  
SBQ3PV66 TARGA RES CORP 6.5% DUE 02-15-2053 400,000.00 400,756.63 433,972.00  
SBSP2Y23 TARGA RES CORP COM 2,065.00 59,176.70 179,386.55  
\* SBSP2Y23 TARGA RES CORP COM 1,400.00 56,400.22 121,618.00  
SBPH7L74 TARGA RES FIXED 6.25% DUE 07-01-2052 610,000.00 608,657.56 632,685.90  
SBPH7L74 TARGA RES FIXED 6.25% DUE 07-01-2052 910,000.00 925,965.18 964,586.70  
\* SBPH7L74 TARGA RES FIXED 6.25% DUE 07-01-2052 399,000.00 416,220.84 431,838.81  
SBF2RLM9 TARGA RES PARTNERS FIXED 5% DUE 01-15-2028 2,450,000.00 2,365,588.50 2,422,437.50  
SBN12KT4 TARGA RES PARTNERS FIXED 6.15% DUE 03-01-2029 455,000.00 453,994.45 476,799.05  
SBN12KT4 TARGA RES PARTNERS FIXED 6.15% DUE 03-01-2029 300,000.00 299,337.00 314,373.00  
SBL3JF70 TARGA RES PARTNERS FIXED 6.875% 01-15-2029 980,000.00 1,002,050.00 1,012,408.60  
SBPF5V4 TARGA RES PARTNERS LP/TARGA RES FIN 4.0% DUE 01-15-2032 BEQ 690,000.00 619,697.60  
SBPF5V4 TARGA RES PARTNERS LP/TARGA RES FIN 4.0% DUE 01-15-2032 BEQ 4,188,000.00 3,655,291.12 3,816,608.16  
SBDO7305 TARGET CORP 3.625% DUE 04-15-2046 20,000.00 23,937.72 16,605.60  
SBPRCP19 TARGET CORP 4.8% DUE 01-15-2053 285,000.00 281,521.48 283,537.95  
SBPRCP19 TARGET CORP 4.8% DUE 01-15-2053 580,000.00 521,414.20 577,024.60  
\* S2259101 TARGET CORP COM STK 2,935.00 421,189.02 418,002.70  
S2259101 TARGET CORP COM STK 7,035.00 907,487.81 1,001,924.70  
SBKT1B66 TARGET CORP FIXED 2.35% DUE 02-15-2030 626,000.00 563,296.73 560,520.40  
SBY2QN45 TARGET CORP FIXED 3.9% DUE 11-15-2047 254,000.00 325,811.63 222,113.28  
SBNOV8W8 TARGET CORP SR NT 2.95% 01-15-2052 160,000.00 94,700.80 114,795.20  
\* S0873201 TAYLOR WIMPEY PLC ORD 12,201.00 12,476.23 32,244.88  
S0873201 TAYLOR WIMPEY PLC ORD GBPO.01 9,167.00 17,149.52 17,184.39  
SB694166 TBS HOLDINGS INC 6,300.00 106,241.93 134,016.88  
\* SBIMY6G0 TC ENERGY CORPORAT COM NPV 2,590.00 116,696.41 101,667.22  
\* SBIMY6G0 TC ENERGY CORPORAT COM NPV 16,874.00 742,925.97 662,367.84  
SBL87192 TO SYNNEK CORP 3.375% 05-15-2028 690,000.00 690,000.00 57,868.00  
SBPOXV05 TO SYNNEK CORP FIXED 1.25% DUE 08-09-2024 2,278,000.00 2,276,935.50 2,219,113.70  
\* S2002554 TO SYNNEK CORPORATION COM USDD0.001 313.00 30,591.98 33,681.93  
SBMG7W13 TO SYNNEK FIXED 1.75% DUE 08-09-2026 1,800,000.00 1,794,006.00 1,634,598.00  
SB693902 TDR CORP NPV 4,000.00 138,700.17 190,580.22  
\* SB693902 TDR CORP NPV 1,037.00 34,070.09 49,407.92  
SBMCQ5782 TEACHERS INS & 3.3% DUE 05-15-2050 90,000.00 59,046.22 66,741.30  
SBMCQ5782 TEACHERS INS & 3.3% DUE 05-15-2050 220,000.00 149,446.00 163,145.40  
SBF19248 TEACHERS INS & 4.27% DUE 05-15-2047 550,000.00 548,406.19 482,823.00  
SBF19248 TEACHERS INS & 4.27% DUE 05-15-2047 340,000.00 281,965.40 298,472.00  
SBF19248 TEACHERS INS & 4.27% DUE 05-15-2047 829,000.00 836,597.70 727,654.94  
SB50WZ61 TEACHERS INS & 6.85% DUE 12-16-2039 90,000.00 119,173.58 104,182.20  
SB50WZ61 TEACHERS INS & 6.85% DUE 12-16-2039 54,000.00 54,363.49 62,509.32  
SBQCVC05 TEACHERS INS & FLTG RT 4.375% DUE 09-15-2054 3,800,000.00 3,793,008.00 3,738,098.00  
\* SBNCJ116 TECHNIP ENERGIES EURO.01 8,863.00 193,534.51 207,267.26  
SBDOFG08 TECHNIPFMC PLC COM USDD 1,760.00 44,015.40 55,586.40  
\* SBDOFG08 TECHNIPFMC PLC COM USDD 7,160.00 111,108.64 144,202.40  
\* SB0190C7 TECHTRONIC INDUSTR NPV 3,316.00 25,077.80 39,514.87  
SB0190C7 TECHTRONIC INDUSTR NPV 9,500.00 134,188.16 113,206.04  
\* SB070K35 TECK RES LTD 5.2 DUE 03-01-2042 REG 1,044,000.00 933,672.97 969,155.64  
\* SB899393 TECK RES LTD 5.4 DUE 02-01-2043 65,000.00 61,111.80 62,321.35  
SB899393 TECK RES LTD 5.4 DUE 02-01-2043 80,000.00 94,283.93 76,703.20  
SB899393 TECK RES LTD 5.4 DUE 02-01-2043 400,000.00 471,261.79 383,516.00  
CB78742B09 TECK RESOURCES LIMITED 3.9% DUE 07-15-2030 REG 1,070,000.00 1,144,553.84 996,105.80  
SB649483 TECK RESOURCES LTD 6% DUE 08-15-2040 345,000.00 322,219.65 352,158.75  
SB649483 TECK RESOURCES LTD 6% DUE 08-15-2040 230,000.00 230,272.12 234,772.50  
SB7VFK35 TECK RESOURCES LTD 6.25% DUE 07-15-2041 270,000.00 341,040.29 278,494.20  
\* SB7VFK35 TECK RESOURCES LTD 6.25% DUE 07-15-2041 430,000.00 542,639.51 443,527.80  
\* SB7VFK35 TECK RESOURCES LTD 6.25% DUE 07-15-2041 142,000.00 141,040.08 146,467.32  
\* SB279327 TECK RESOURCES LTD CLASS'B SUB-VTG COM NPV 7,570.00 211,112.03 321,549.90  
\* SB279327 TECK RESOURCES LTD CLASS'B SUB-VTG COM NPV 1,151.551 48,975.83 48,975.83  
\* SBYORFV1 TELADOC HEALTH INC 1,078.00 30,561.38 23,230.90  
\* SB97C733 TELE2 AB SER'B NPV 1,394.00 15,385.12 11,970.49  
SB39NJ01 TELECOM ITALIA CAP 7.721% DUE 06-04-2038 2,325,000.00 2,382,842.20 2,395,052.25  
\* SB743484 TELECOM ITALIA SPA NPV 26,242.00 15,875.32 8,528.34  
\* S2503477 TELEDYNE TECHNOLOGIES INC COM 300.00 112,151.63 113,887.00  
SBK9BKX1 TELEDYNE TECHNOLOGIES INC NT 1.6% 04-01-2026 641,000.00 640,911.85 594,706.98  
\* SB881407 TELEFLEX INC COM 283.00 70,423.26 70,563.22  
SB817006 TELEFONICA 7.045% DUE 06-20-2036 559,000.00 586,716.25 633,352.59  
SBDOIC05 TELEFONICA EMISIONES S A U 4.665% 03-06-2038 960,000.00 930,633.34 882,528.00  
SBDOIC05 TELEFONICA EMISIONES S A U 4.665% 03-06-2038 440,000.00 450,864.43 404,492.00  
SBDOIC02 TELEFONICA EMISIONES S A U 4.895% 03-06-2048 1,100,000.00 1,036,346.33 972,653.00  
SBYVMQF8 TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG 598,000.00 645,351.12 555,619.74  
SBYVMQF8 TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG 2,136,000.00 2,604,446.98 1,984,621.68  
SBYVMQF8 TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG 220,000.00 226,024.27 204,408.60  
SBYVMQF8 TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG 210,000.00 211,357.21 195,117.30  
SBYVMQF8 TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG 1,036,000.00 1,040,749.98 962,576.68  
\* SBYVMQF8 TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG 1,437,000.00 1,468,151.93 1,335,159.81  
SBYVMQF8 TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG 940,000.00 976,507.60 873,382.20  
SB1KX793 TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 375,000.00 451,200.62 363,165.00  
SB1KX793 TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 1,060,000.00 1,068,440.00  
SBYVMQD6 TELEFONICA FIXED 4.103% DUE 03-08-2027 105,000.00 205,063.93 181,357.35  
\* S5732524 TELEFONICA SA EUR1 12,569.00 76,478.51 49,067.28  
\* S4732495 TELENOR ASA ORD NOK6 1,632.00 28,436.24 18,737.38  
S5999330 TELEPERFORMANCE SOCIETE EUROPEENNE 1,648.00 22,644.03 240,538.04  
\* S5999330 TELEPERFORMANCE SOCIETE EUROPEENNE 154.00 36,098.42 22,463.83  
\* S5978384 TELIA COMPANY AB NPV 6,129.00 22,232.16 15,648.10  
\* S6087289 TELSTRA GROUP LTD NPV 10,439.00 27,937.13 28,207.29  
CB7971MBH5 TELUS CORP 4.6% DUE 11-16-2048 725,000.00 711,835.06 648,592.25  
\* SBK12882 TELUS CORP FIXED 4.3% 06-15-2049 135,000.00 110,626.72 113,125.75  
\* S2381093 TELUS CORPORATION COM NPV 70.189 1,219.89 1,251.78  
\* SB2R9B66 TELUS CORPORATION COM NPV(INON CANADIAN) 7,813.00 140,313.99 139,716.78  
\* SB2R9B66 TELUS CORPORATION COM NPV(INON CANADIAN) 1,271.00 21,971.36 22,728.79  
\* S7147892 TEMENOS AG CHFS (REGD) 166.00 23,811.49 15,427.46  
\* S7147892 TEMENOS AG CHFS (REGD) 5,201.00 43,177.81 483,362.70  
SBMPG050 TEMPLETON EMERGING MKTS INV TRUST ORD GBPO.05 1,059.00 793,129.17 622,560.99  
\* S2216991 TEMPUR SEALY INTL INC COM 1,222.00 29,387.61 53,977.23  
\* SBMHVL93 TENARIS S.A. COMMON STOCK 1,222.00 17,867.33 21,253.90  
SBMHVL93 TENARIS S.A. COMMON STOCK 4,267.00 71,086.75 74,214.72  
SB1P5Q04 TENCENT MUSIC ENTMTY GROUP 2.0% DUE 09-03-2030/09-03-2030 REG 400,000.00 388,170.00 324,768.00  
SBMW24K5 TENET HEALTHCARE CORP 6.2% DUE 02-01-2027 167,000.00 170,271.35 167,509.35  
\* SBDDMM08 TENET HEALTHCARE CORP COM NEW 628.00 38,882.67 47,457.96  
\* SBMTYJ18 TENNESSEE VY AUTH GLOBAL PWR BD 2009 SERC 5.25% DUE 09-15-2039 RI 1,075,000.00 1,148,583.75 1,142,553.00  
\* SB247H10 TERADATA CORP DEL COM STK 611.00 23,149.27 26,584.61  
\* SB247H10 TERADATA CORP DEL COM STK 4,535.00 200,729.06 197,117.85  
\* S2841183 TERADYNE INC COM 990.00 90,079.42 104,070.68  
\* SB01BN57 TERNA SPA ORD EURO.22 3,629.00 21,957.87 30,282.29  
\* SB685074 TERUMO CORP NPV 1,756.00 47,525.65 57,570.10  
CB8156EA44 TERWIN MTG TR ASSET-BACKED CTF5 SER 2006-17 HE CL AZA FLT RT 01: 1.00 - 1.00  
SBLGZ986 TESCO ORD GBPO.063333 364,675.00 549,707.61 609,840.00  
\* SBLGZ986 TESCO ORD GBPO.063333 18,253.00 65,557.18 67,596.24  
SB6W0H54 TESCO PPTY FIN 5 5.6611% 13/10/2041 1,408,708.11 1,729,274.29 1,811,598.63  
SB3LSH83 TESCO PROPERTY FIN 4 PLC 8.8006% 13/10/2040 182,892.92 270,175.02 238,029.45  
CB81943AE4 TESLA ELEC VEH TR 5.38% DUE 02-20-2029 199,000.00 198,946.09 201,133.53  
SB616C79 TESLA INC COM USDD0.001 17,496.00 4,178,743.57 4,345,915.20  
SB616C79 TESLA INC COM USDD0.001 1,181,182.00 1,183,628.46 1,784,583.36  
\* S2883890 TETRA TECH INC NEW COM 1,429.00 200,043.81 238,542.97  
\* S2883890 TETRA TECH INC NEW COM 325.00 45,929.71 54,252.25  
\* SB03GT31 TEVA 1.15% DUE 10-01-2026 950,000.00 826,333.70 879,747.50  
\* SBMFDH08 TEVA 1.15% DUE 02-01-2036 1,605,000.00 1,740,572.06 1,537,943.10  
\* S682172 TEVA PHARMA IND IL52.10 440.00 6,385.36 6,780.53  
\* SBNNML22 TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE 140,000.00 109,096.40 120,515.92  
SBMFJH11 TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO 1,250,000.00 1,249,871.25 1,259,862.50  
SBMFJH11 TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO 350,000.00 349,964.13 352,761.50  
SBMFJH11 TEXAS ELEC MKT STABILIZATION FDG N LLC 5.167% DUE 02-01-2050 BEO 355,000.00 354,963.62 357,800.95  
SBMFDH83 TEXAS HEALTH RES FIXED 1.328% DUE 11-15-2050 147,000.00 147,000.00 99,181.96  
\* CB82508BM5 TEXAS INSTRS INC 2.7% 09-15-2051 326,000.00 323,808.40 222,997.04  
SBQOMQ69 TEXAS INSTRS INC 3.65% DUE 08-16-2032 800,000.00 797,672.00 760,424.00  
CB82508BF0 TEXAS INSTRS INC 3.875% 03-15-2039 1,120,000.00 1,119,402.28 1,038,240.00  
CB82508BF0 TEXAS INSTRS INC 3.875% 03-15-2039 380,000.00 576,925.55 537,660.00  
CB82508BD5 TEXAS INSTRS INC 4.15% DUE 05-15-2048 470,000.00 536,073.90 428,240.50  
\* SBMFD9D2 TEXAS INSTRS INC FIXED 5% 03-14-2053 70,000.00 70,648.10 72,144.80  
SBMFD9D2 TEXAS INSTRS INC FIXED 5% 03-14-2053 424,000.00 426,488.41 436,991.36  
SBMCJZD6 TEXAS INSTRUMENTS INC S 0.5% DUE 05-18-2063 420,000.00 416,661.69 431,075.40  
SBMCJZD6 TEXAS INSTRUMENTS INC S 0.5% DUE 05-18-2063 440,000.00 446,334.80 451,602.80  
SBMCJZD6 TEXAS INSTRUMENTS INC S 0.5% DUE 05-18-2063 855,000.00 823,853.55 877,546.35  
SBMCJZD6 TEXAS INSTRUMENTS INC S 0.5% DUE 05-18-2063 730,000.00 723,919.10 749,250.10  
\* S2885409 TEXAS INSTRUMENTS INC COM 5,756.00 898,833.60 981,167.76  
SBNTKRL3 TEXAS NAT GAS SECURITIZATION FIN CORP REO.0% SER 23-1 CL A1 04-01-21 2,350,000.00 2,370,090.00 2,399,518.99  
SBNTKRL3 TEXAS NAT GAS SECURITIZATION FIN CORP REO.0% SER 23-1 CL A1 04-01-21 1,400,000.00 1,400,000.00 1,429,500.67  
\* SBNTKRL3 TEXAS NAT GAS SECURITIZATION FIN CORP REO.0% SER 23-1 CL A1 04-01-21 4,525,000.00 4,525,000.00 4,630,350.39  
\* SBM99YV2 TEXAS PAC LD CORP COM USDD0.01 39.00 60,971.17 61,325.55  
SBM99YV2 TEXAS PAC LD CORP COM USDD0.01 125.00 214,101.05 196,556.25  
\* SBK0Z155 TEXAS PRIVATE ACTIVITY BD SURFACE TRANSCORP REV 3.922% 12-31-204 350,000.00 350,000.00 287,168.00  
\* SB033717 TEXAS ROADHOUSE INC COMMON STOCK 440.00 48,825.08 53,781.20  
\* SBLDBBL4 TEXTRON INC 6.1% 11-15-2033 2,405,000.00 2,400,695.05 2,572,869.00

|  |            |                                                           |              |               |              |
|--|------------|-----------------------------------------------------------|--------------|---------------|--------------|
|  | S2885937   | TEXTRON INC COM                                           | 1,236.00     | 78,644.89     | 99,399.12    |
|  | S2885937   | TEXTRON INC COM                                           | 5,250.00     | 348,353.67    | 422,205.00   |
|  | S80RXB4    | TRI INTERNATIONAL COM NPV                                 | 198.00       | 15,578.81     | 27,064.70    |
|  | S80RXB4    | TRI INTERNATIONAL COM NPV                                 | 1,338.00     | 139,008.10    | 182,891.79   |
|  | S81W8J67   | TFS FINL CORP COM STK                                     | 225.00       | 3,189.97      | 3,364.01     |
|  | S81W8J67   | Thai baht                                                 | 0.39         | 0.39          | 0.39         |
|  | S615F664   | THAI BEVERAGE PLC THB1                                    | 107,800.25   | 46,991.23     | 42,904.25    |
|  | S416Z791   | THALES SA EUR3                                            | 271.00       | 32,729.07     | 40,099.29    |
|  | S416Z791   | THALES SA EUR3                                            | 4,440.00     | 578,168.99    | 656,977.34   |
|  | S5H10775   | THE CIGNA GROUP                                           | 1,874.00     | 493,889.35    | 561,169.30   |
|  | S5H10775   | THE CIGNA GROUP                                           | 1,120.00     | 295,094.65    | 335,384.00   |
|  | S8MCF868   | THE EUROPEAN SMALLER COMPANIES TRUST PLC GBPO15625        | 1,100,461.00 | 1,691,685.07  | 2,293,688.89 |
|  | C99J89P991 | THE FOURTH CIVEN FUND CO INVESTMENT LP                    | 1.00         | 1.02          | 238,604.40   |
|  | S80BFD01   | THE TRADE DESK INC COM CL A COM CL A                      | 2,787.00     | 148,915.38    | 200,552.52   |
|  | S8KTRR061  | THERMO FISHER 2.6% DUE 10-01-2029                         | 1,200,000.00 | 1,196,664.00  | 1,094,400.00 |
|  | S8F2K6Q0   | THERMO FISHER 4.1% DUE 08-15-2047                         | 275,000.00   | 251,729.36    | 246,075.50   |
|  | S2886907   | THERMO FISHER SCIENTIFIC INC COM US01                     | 2,435.00     | 1,256,415.07  | 1,292,473.65 |
|  | S2886907   | THERMO FISHER SCIENTIFIC INC COM US01                     | 477.00       | 202,036.06    | 253,186.83   |
|  | S8PCHD15   | THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041              | 45,000.00    | 3,625.90      | 34,234.65    |
|  | S8PCHD15   | THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041              | 670,000.00   | 666,863.23    | 509,715.90   |
|  | S8PCHD15   | THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041              | 726,000.00   | 673,409.42    | 552,319.02   |
|  | S8QVOGK2   | THERMO FISHER SCIENTIFIC INC 4.977% 08-10-2030            | 1,425,000.00 | 1,427,929.16  | 1,462,306.50 |
|  | S8S54V78   | THERMO FISHER SCIENTIFIC INC 5.0% 01-31-2029              | 1,560,000.00 | 1,556,443.20  | 1,603,477.20 |
|  | S8S54V57   | THERMO FISHER SCIENTIFIC INC 5.0% 12-05-2026              | 2,417,000.00 | 2,415,332.27  | 2,452,360.71 |
|  | S8S54V50   | THERMO FISHER SCIENTIFIC INC 5.2% 01-31-2034              | 2,169,000.00 | 2,177,654.31  | 2,280,985.47 |
|  | S8H5S056   | THERMO FISHER SCIENTIFIC INC 5.3 DUE 02-01-2044           | 257,000.00   | 291,346.84    | 268,040.72   |
|  | S8QH6217   | THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043            | 1,228,000.00 | 1,228,000.00  | 1,300,501.12 |
|  | S8QH6217   | THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043            | 250,000.00   | 233,059.46    | 204,760.00   |
|  | C88410A44  | THRAX 1 LLC 108% DUE 03-01-2033 BE0                       | 1,566,542.40 | 1,566,542.40  | 1,383,726.90 |
|  | C88410A82  | THRAX 1 LLC 1.462% DUE 03-07-2033 BE0                     | 786,973.99   | 786,973.99    | 708,662.21   |
|  | C994151997 | Third Civen Fund Trust                                    | 1.00         | 1.02          | 438,903.96   |
|  | S8M0YXZ8   | THOMAS JEFFSON UNIV 3.847% DUE 11-01-2057                 | 313,000.00   | 289,968.45    | 232,518.31   |
|  | S8M0YXZ8   | THOMAS JEFFSON UNIV 3.847% DUE 11-01-2057                 | 260,000.00   | 190,138.00    | 193,146.20   |
|  | S8GLKJC2   | THOMSON REUTERS CORP FORMERLY THOMSON 5.65 DUE 11-23-2043 | 700,000.00   | 687,801.31    | 699,545.00   |
|  | S8PLLT73   | THOMSON REUTERS CORPORATION                               | 2,606.00     | 213,396.13    | 382,676.07   |
|  | S8PLLT73   | THOMSON REUTERS CORPORATION                               | 411.00       | 31,662.18     | 60,384.52    |
|  | S2889876   | THOR INDS INC COM STK                                     | 321.00       | 25,600.00     | 37,958.25    |
|  | S8N2Q1P4   | TIBCO SOFTWARE INC SR SEC2 NT 144A 6.5% 03-31-2029        | 400,000.00   | 334,244.00    | 381,392.00   |
|  | S8BN2417   | TIME WARNER CABLE 4.5% DUE 09-15-2042                     | 298,000.00   | 258,580.41    | 255,631.58   |
|  | S8BN2417   | TIME WARNER CABLE 4.5% DUE 09-15-2042                     | 2,275,000.00 | 2,170,020.84  | 1,798,865.25 |
|  | S8BN2417   | TIME WARNER CABLE 4.5% DUE 09-15-2042                     | 5,000.00     | 5,036.09      | 3,953.55     |
|  | S8441B51   | TIME WARNER CABLE 4.5% DUE 09-01-2041                     | 1,455,000.00 | 1,419,393.19  | 1,275,947.70 |
|  | S8441B51   | TIME WARNER CABLE 4.5% DUE 09-01-2041                     | 90,000.00    | 81,838.94     | 78,924.60    |
|  | S866BW80   | TIME WARNER CABLE 5.875% DUE 11-15-2040                   | 1,575,000.00 | 1,385,262.45  | 1,433,549.25 |
|  | S866BW80   | TIME WARNER CABLE 5.875% DUE 11-15-2040                   | 1,787,000.00 | 1,590,394.06  | 1,626,509.53 |
|  | S866BW80   | TIME WARNER CABLE 5.875% DUE 11-15-2040                   | 1,420,000.00 | 1,241,245.88  | 1,292,469.80 |
|  | S866BW80   | TIME WARNER CABLE 5.875% DUE 11-15-2040                   | 30,000.00    | 23,938.20     | 27,305.70    |
|  | S8BN8G20   | TIME WARNER CABLE 6.55% DUE 05-01-2037                    | 2,060,000.00 | 2,425,302.74  | 2,030,521.40 |
|  | S8BN8G20   | TIME WARNER CABLE 6.55% DUE 05-01-2037                    | 780,000.00   | 862,714.73    | 768,838.00   |
|  | S8BN8G20   | TIME WARNER CABLE 6.55% DUE 05-01-2037                    | 95,000.00    | 95,126.10     | 93,640.55    |
|  | S8BN8G20   | TIME WARNER CABLE 6.55% DUE 05-01-2037                    | 204,000.00   | 272,959.61    | 201,080.76   |
|  | S862X8Y8   | TIME WARNER CABLE 6.75% DUE 06-15-2039                    | 1,435,000.00 | 1,468,730.78  | 1,431,627.75 |
|  | S862X8Y8   | TIME WARNER CABLE 6.75% DUE 06-15-2039                    | 150,000.00   | 160,270.84    | 149,647.00   |
|  | S83B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                     | 2,040,000.00 | 2,201,201.01  | 2,112,828.01 |
|  | S83B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                     | 696,000.00   | 851,042.94    | 720,847.20   |
|  | S83B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                     | 1,010,000.00 | 1,192,337.73  | 1,046,057.00 |
|  | S83B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                     | 205,000.00   | 219,041.79    | 212,318.00   |
|  | S83B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                     | 486,000.00   | 575,641.16    | 503,350.20   |
|  | S83B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                     | 295,000.00   | 352,883.04    | 305,531.50   |
|  | S83B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                     | 280,000.00   | 317,445.11    | 289,996.00   |
|  | S83B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                     | 5,810,000.00 | 6,999,350.19  | 6,017,417.00 |
|  | S83B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                     | 195,000.00   | 220,377.52    | 201,961.50   |
|  | S2727266   | TIME WARNER ENTMT 8.375% DUE 07-15-2033                   | 1,465,000.00 | 1,871,359.52  | 1,695,649.60 |
|  | S2727266   | TIME WARNER ENTMT 8.375% DUE 07-15-2033                   | 850,000.00   | 1,096,641.93  | 983,824.00   |
|  | S2727266   | TIME WARNER ENTMT 8.375% DUE 07-15-2033                   | 2,000,000.00 | 2,103,678.09  | 2,314,880.00 |
|  | S2727266   | TIME WARNER ENTMT 8.375% DUE 07-15-2033                   | 1,060,000.00 | 1,356,651.85  | 1,226,886.40 |
|  | S2727266   | TIME WARNER ENTMT 8.375% DUE 07-15-2033                   | 459,000.00   | 466,178.71    | 531,264.96   |
|  | S2727266   | TIME WARNER ENTMT 8.375% DUE 07-15-2033                   | 3,810,000.00 | 5,328,513.08  | 4,409,846.40 |
|  | S28P3807   | TIMKEN CO COM                                             | 364.00       | 20,825.69     | 29,174.60    |
|  | S8204CR0   | TIS INC                                                   | 545.00       | 11,600.65     | 12,011.03    |
|  | S2989301   | TIX COS INC COM NEW                                       | 7,311.00     | 476,425.19    | 685,844.91   |
|  | S2989301   | TIX COS INC COM NEW                                       | 7,310.00     | 598,400.97    | 685,751.10   |
|  | S828BF01   | TKO GROUP PLDGS INC COM                                   | 375.00       | 25,378.88     | 30,592.50    |
|  | S894Q9V0   | T-MOBILE US INC COM                                       | 314,000.00   | 451,993.68    | 531,333.62   |
|  | S894Q9V0   | T-MOBILE US INC COM                                       | 547.00       | 78,842.81     | 87,700.51    |
|  | C87264ABX2 | T-MOBILE USA INC 2.25% 11-15-2031                         | 560,000.00   | 559,953.01    | 466,440.80   |
|  | C87264ABR5 | T-MOBILE USA INC 2.25% DUE 02-15-2026                     | 880,000.00   | 787,925.60    | 833,923.20   |
|  | C87264ABR5 | T-MOBILE USA INC 2.25% DUE 02-15-2026                     | 1,870,000.00 | 1,717,140.39  | 1,772,086.80 |
|  | C87264ABR5 | T-MOBILE USA INC 2.25% DUE 02-15-2026                     | 405,000.00   | 406,447.02    | 383,794.20   |
|  | C87264ACB9 | T-MOBILE USA INC 2.55% 02-15-2031                         | 1,060,000.00 | 1,097,397.19  | 1,131,688.20 |
|  | C87264ACB9 | T-MOBILE USA INC 2.55% 02-15-2031                         | 2,600,000.00 | 2,712,268.00  | 2,241,122.00 |
|  | C87264ACB9 | T-MOBILE USA INC 2.55% 02-15-2031                         | 290,000.00   | 242,628.50    | 249,971.30   |
|  | C87264AES3 | T-MOBILE USA INC 2.625% DUE 02-15-2029                    | 500,000.00   | 500,000.00    | 500,455.00   |
|  | C87264AES3 | T-MOBILE USA INC 2.625% DUE 02-15-2029                    | 1,924,000.00 | 1,616,486.68  | 1,733,350.84 |
|  | C87264AES3 | T-MOBILE USA INC 2.625% DUE 02-15-2029                    | 250,000.00   | 250,000.00    | 225,227.50   |
|  | C87264ABT1 | T-MOBILE USA INC 2.875% DUE 02-15-2031/01-14-2021 REG     | 310,000.00   | 310,000.00    | 272,843.40   |
|  | S8N0ZL50   | T-MOBILE USA INC 3.0% DUE 02-15-2041 BE0                  | 770,000.00   | 759,564.79    | 577,846.50   |
|  | S8N0ZL50   | T-MOBILE USA INC 3.0% DUE 02-15-2041 BE0                  | 1,193,000.00 | 1,154,146.78  | 895,286.85   |
|  | S8N0ZL50   | T-MOBILE USA INC 3.0% DUE 02-15-2041 BE0                  | 1,007,000.00 | 1,073,468.00  | 925,495.00   |
|  | S8N0ZL50   | T-MOBILE USA INC 3.0% DUE 02-15-2041 BE0                  | 1,470,000.00 | 1,448,400.72  | 1,103,161.50 |
|  | S8N0ZL50   | T-MOBILE USA INC 3.0% DUE 02-15-2041 BE0                  | 775,000.00   | 611,917.24    | 581,598.75   |
|  | S8N0ZL50   | T-MOBILE USA INC 3.0% DUE 02-15-2041 BE0                  | 2,214,000.00 | 2,180,171.69  | 1,661,496.30 |
|  | S8N0ZL50   | T-MOBILE USA INC 3.0% DUE 02-15-2041 BE0                  | 650,000.00   | 469,802.77    | 487,792.50   |
|  | S8N0ZL50   | T-MOBILE USA INC 3.0% DUE 02-15-2041 BE0                  | 1,688,000.00 | 1,631,295.75  | 1,251,750.60 |
|  | S8KP78R8   | T-MOBILE USA INC 3.375% DUE 04-15-2029 BE0                | 2,780,000.00 | 2,472,977.20  | 2,587,012.40 |
|  | S8KP78R8   | T-MOBILE USA INC 3.375% DUE 04-15-2029 BE0                | 265,000.00   | 232,874.05    | 246,603.70   |
|  | C87264ACT0 | T-MOBILE USA INC 3.4% 10-15-2052                          | 200,000.00   | 198,844.00    | 146,312.00   |
|  | C87264ACT0 | T-MOBILE USA INC 3.4% 10-15-2052                          | 2,266,000.00 | 1,934,066.50  | 1,657,714.96 |
|  | C87264ACT0 | T-MOBILE USA INC 3.4% 10-15-2052                          | 350,000.00   | 348,020.60    | 256,046.00   |
|  | C87264ACT0 | T-MOBILE USA INC 3.4% 10-15-2052                          | 995,000.00   | 910,544.71    | 777,902.20   |
|  | C87264ACT0 | T-MOBILE USA INC 3.4% 10-15-2052                          | 900,000.00   | 616,102.12    | 658,404.00   |
|  | C87264ACT0 | T-MOBILE USA INC 3.4% 10-15-2052                          | 600,000.00   | 596,606.74    | 438,936.00   |
|  | S8MW23T7   | T-MOBILE USA INC 3.5% DUE 04-15-2031 REG                  | 1,595,000.00 | 1,452,509.29  | 1,458,563.70 |
|  | S8MW23T7   | T-MOBILE USA INC 3.5% DUE 04-15-2031 REG                  | 6,350,000.00 | 5,678,393.59  | 5,806,821.00 |
|  | S8MW23T7   | T-MOBILE USA INC 3.5% DUE 04-15-2031 REG                  | 610,000.00   | 543,773.15    | 557,820.60   |
|  | S8MW23T7   | T-MOBILE USA INC 3.5% DUE 04-15-2031 REG                  | 3,525,000.00 | 3,525,000.00  | 3,223,471.50 |
|  | C87264ABY0 | T-MOBILE USA INC 3.6% 11-15-2060                          | 1,400,000.00 | 1,396,588.78  | 1,019,214.00 |
|  | C87264ABY0 | T-MOBILE USA INC 3.6% 11-15-2060                          | 1,142,000.00 | 1,106,969.71  | 831,387.42   |
|  | C87264ABY0 | T-MOBILE USA INC 3.6% 11-15-2060                          | 312,000.00   | 301,226.89    | 241,699.32   |
|  | C87264ABF1 | T-MOBILE USA INC 3.875% 04-15-2030                        | 4,900,000.00 | 5,060,815.61  | 4,648,973.00 |
|  | C87264ABF1 | T-MOBILE USA INC 3.875% 04-15-2030                        | 995,000.00   | 888,893.20    | 944,026.15   |
|  | C87264ABF1 | T-MOBILE USA INC 3.875% 04-15-2030                        | 2,730,000.00 | 2,582,069.85  | 2,590,142.10 |
|  | C87264ABF1 | T-MOBILE USA INC 3.875% 04-15-2030                        | 7,960,000.00 | 7,520,620.86  | 7,552,209.20 |
|  | C87264AAZ8 | T-MOBILE USA INC 4.5% DUE 04-15-2050                      | 423,000.00   | 343,192.59    | 374,997.96   |
|  | C87264AAZ8 | T-MOBILE USA INC 4.5% DUE 04-15-2050                      | 1,635,000.00 | 1,396,255.57  | 1,449,460.20 |
|  | C87264AAZ8 | T-MOBILE USA INC 4.5% DUE 04-15-2050                      | 285,000.00   | 237,843.90    | 252,658.20   |
|  | C87264AAZ8 | T-MOBILE USA INC 4.5% DUE 04-15-2050                      | 75,000.00    | 79,239.36     | 66,489.00    |
|  | C87264AAZ8 | T-MOBILE USA INC 4.5% DUE 04-15-2050                      | 22,000.00    | 18,492.42     | 15,203.44    |
|  | C87264AAZ8 | T-MOBILE USA INC 4.5% DUE 04-15-2050                      | 3,056,000.00 | 2,840,340.13  | 2,709,205.12 |
|  | S8RS9PZ7   | T-MOBILE USA INC 4.8% DUE 07-15-2028                      | 240,000.00   | 239,493.60    | 242,200.80   |
|  | S8RS9PZ7   | T-MOBILE USA INC 4.8% DUE 07-15-2028                      | 385,000.00   | 384,187.65    | 388,530.45   |
|  | S8MWV5C0   | T-MOBILE USA INC 4.95% DUE 03-15-2028                     | 385,000.00   | 384,195.35    | 391,025.25   |
|  | S8MWV5C0   | T-MOBILE USA INC 4.95% DUE 03-15-2028                     | 75,000.00    | 74,843.25     | 76,173.75    |
|  | C87264ACY9 | T-MOBILE USA INC 5.00% 07-15-2033                         | 483,000.00   | 480,167.87    | 485,723.42   |
|  | C87264ACY9 | T-MOBILE USA INC 5.00% 07-15-2033                         | 1,715,000.00 | 1,687,788.35. |              |



|   |            |                                                                          |            |              |               |              |
|---|------------|--------------------------------------------------------------------------|------------|--------------|---------------|--------------|
|   | SBN02P55   | T-MOBILE USA INC SR SEC2 NT 1.5%                                         | 02-15-2026 | 130,000.00   | 116,669.80    | 121,115.80   |
|   | CR7264ABN4 | T-MOBILE USA INC TMU3 3.3%                                               | 02-15-2051 | 580,000.00   | 563,491.68    | 421,172.80   |
| * | CR7264ABN4 | T-MOBILE USA INC TMU3 3.3%                                               | 02-15-2051 | 1,934,000.00 | 1,864,146.73  | 1,404,393.44 |
|   | CR7264ABN4 | T-MOBILE USA INC TMU3 3.3%                                               | 02-15-2051 | 432,000.00   | 431,160.36    | 331,701.12   |
|   | CR7264ABN4 | T-MOBILE USA INC TMU3 3.3%                                               | 02-15-2051 | 1,660,000.00 | 1,635,226.84  | 1,205,425.60 |
|   | CR7264ABN4 | T-MOBILE USA INC TMU3 3.3%                                               | 02-15-2051 | 1,418,000.00 | 1,208,379.21  | 1,029,694.88 |
| * | SBBKH5G7   | TMX GROUP LIMITED COM NPV                                                |            | 675.00       | 13,791.08     | 16,406.61    |
| * | SBBKH5G7   | TMX GROUP LIMITED COM NPV                                                |            | 4,557.00     | 94,466.17     | 110,762.82   |
|   | S2698657   | TM GAS PIPELN CO 7% DUE 03-15-2027                                       |            | 1,750,000.00 | 1,961,931.18  | 1,845,007.50 |
|   | S2298278   | TM GAS PIPELN CO 7% DUE 10-15-2028                                       |            | 2,020,000.00 | 2,460,533.67  | 2,187,276.20 |
| * | S2978194   | TM GAS PIPELN CO 8.375 DUE06-15-2032 BEO                                 |            | 2,765,000.00 | 3,401,184.03  | 3,219,206.55 |
| * | SBP60787   | TOAST INC COM USD0.00001 CLASS A                                         |            | 2,272.00     | 40,259.69     | 41,486.72    |
|   | S6895189   | TORU RAILWAY CO Y50                                                      |            | 455.00       | 12,134.07     | 12,228.05    |
| * | S6895200   | TORIO CO LTD NPV                                                         |            | 270.00       | 9,709.37      | 9,133.42     |
| * | S6513126   | TOKIO MARINE HOLDINGS INC NPV                                            |            | 4,625.00     | 82,326.00     | 115,772.63   |
|   | S6513126   | TOKIO MARINE HOLDINGS INC NPV                                            |            | 14,100.00    | 272,171.62    | 352,950.06   |
| * | S6513126   | TOKIO MARINE HOLDINGS INC NPV                                            |            | 4,200.00     | 64,443.65     | 105,134.06   |
| * | S6895404   | TOKYO ELEC POWER H NPV                                                   |            | 3,979.00     | 18,158.99     | 20,843.23    |
| * | S6895675   | TOKYO ELECTRON NPV                                                       |            | 1,180.00     | 96,922.92     | 211,383.88   |
|   | S6895675   | TOKYO ELECTRON NPV                                                       |            | 1,400.00     | 251,046.11    | 250,794.44   |
|   | S6895448   | TOKYO GAS CO LTD NPV                                                     |            | 6,800.00     | 135,481.20    | 156,181.02   |
| * | S6895448   | TOKYO GAS CO LTD NPV                                                     |            | 956.00       | 22,330.66     | 21,957.21    |
| * | S6895448   | TOKYO CORP NPV                                                           |            | 1,260.00     | 19,160.33     | 15,625.48    |
|   | SBN1WQ117  | TOLEDO EDISON CO 2.65% 05-01-2028                                        |            | 789,000.00   | 794,352.45    | 711,685.89   |
|   | SBK7CRW9   | TOLL BROS FIN CORP 3.8% DUE 11-01-2029                                   |            | 720,000.00   | 639,489.60    | 675,144.00   |
|   | SBFMTXH7   | TOLL BROS FIN CORP 4.35% DUE 02-15-2028                                  |            | 1,128,000.00 | 1,048,404.60  | 1,103,420.88 |
| * | SBDXGP1    | TOLL BROS FIN CORP 4.875% DUE 03-15-2027                                 |            | 400,000.00   | 385,252.37    | 398,608.00   |
|   | S2896902   | TOLL BROS INC COM                                                        |            | 671.00       | 17,226.43     | 68,972.09    |
|   | S2896902   | TOLL BROS INC COM                                                        |            | 5,990.00     | 374,122.41    | 523,201.10   |
| * | SBDZPW32   | TOPBUILD CORP COM                                                        |            | 923.00       | 216,911.99    | 345,441.98   |
|   | SBDZPW32   | TOPBUILD CORP COM                                                        |            | 208.00       | 43,232.95     | 77,846.08    |
|   | S6894241   | TOPCON CORPORATION NPV                                                   |            | 4,500.00     | 51,491.26     | 48,517.52    |
|   | S6897217   | TOPPAN HOLDINGS INC NPV                                                  |            | 632.00       | 11,730.29     | 17,640.23    |
| * | S6897143   | TOPYAK IND INC NPV                                                       |            | 3,642.00     | 14,980.75     | 18,338.50    |
|   | SBFZYTP4   | TORCHMARK CORP 4.55% DUE 09-15-2028                                      |            | 1,075,000.00 | 1,287,548.75  | 1,067,034.25 |
| * | S2897040   | TORO CO COM                                                              |            | 636.00       | 50,463.26     | 61,049.64    |
| * | S2897103   | TOROMONT INDUSTRIE COM STK NPV                                           |            | 1,348.00     | 101,283.38    | 118,688.61   |
| * | S2897103   | TOROMONT INDUSTRIE COM STK NPV                                           |            | 199.00       | 13,643.45     | 17,521.54    |
|   | CR9115A2H3 | TORONTO DOMINION BANK 5.16% 01-10-2028                                   |            | 1,950,000.00 | 1,963,260.06  | 1,979,250.00 |
|   | CR9115A2V3 | TORONTO DOMINION BANK 5.264% 12-11-2026                                  |            | 1,130,000.00 | 1,130,000.00  | 1,153,696.10 |
|   | CR9115A2U5 | TORONTO DOMINION BANK 5.523% 07-17-2028                                  |            | 1,420,000.00 | 1,420,000.00  | 1,462,273.40 |
| * | CR9115A2U5 | TORONTO DOMINION BANK 5.523% 07-17-2028                                  |            | 3,030,000.00 | 3,030,000.00  | 3,120,203.33 |
|   | SBN420898  | TORONTO DOMINION BK SR MEDIUM TERM BK NT 1.25% 09-10-2026                |            | 778,000.00   | 776,703.89    | 711,029.76   |
|   | CR9115A250 | TORONTO DOMINION FIXED 5.532% 07-17-2026                                 |            | 1,035,000.00 | 1,035,408.03  | 1,055,130.75 |
|   | CR9117FBZ5 | TORONTO DOMINION FIXED 8.125% DUE 10-31-2082                             |            | 460,000.00   | 462,300.00    | 479,803.00   |
| * | S2897222   | TORONTO-DOMINION COM NPV                                                 |            | 4,630.00     | 257,038.55    | 300,637.49   |
| * | S2897222   | TORONTO-DOMINION COM NPV                                                 |            | 29,822.00    | 1,630,843.18  | 1,936,417.14 |
| * | S6897217   | TOSHIBA CORP NPV                                                         |            | 139.00       | 4,625.81      | 4,525.54     |
| * | S6902039   | TOSONI CORP NPV                                                          |            | 727.00       | 10,863.81     | 9,287.32     |
|   | CR9153VAX7 | TOTAL CAP INTL 2.986% DUE 06-29-2041 REG                                 |            | 502,000.00   | 501,794.73    | 392,031.88   |
|   | CR9153VAX7 | TOTAL CAP INTL 2.986% DUE 06-29-2041 REG                                 |            | 195,000.00   | 179,760.98    | 152,283.30   |
|   | SBNMYCSX3  | TOTAL CAP INTL 3.127% DUE 05-29-2050 REG                                 |            | 456,000.00   | 352,128.06    | 337,002.24   |
|   | SBNMYCSX3  | TOTAL CAP INTL 3.127% DUE 05-29-2050 REG                                 |            | 1,084,000.00 | 1,448,154.58  | 1,244,543.36 |
| * | SBNMYCSX3  | TOTAL CAP INTL 3.127% DUE 05-29-2050 REG                                 |            | 25,000.00    | 258,436.56    | 187,716.24   |
|   | SBNMYCSX3  | TOTAL CAP INTL 3.127% DUE 05-29-2050 REG                                 |            | 355,000.00   | 224,835.80    | 262,359.20   |
|   | CR9153VAW9 | TOTAL CAP INTL 3.386% DUE 06-29-2060                                     |            | 380,000.00   | 394,622.31    | 284,376.80   |
| * | CR9153VAW9 | TOTAL CAP INTL 3.386% DUE 06-29-2060                                     |            | 308,000.00   | 308,000.00    | 230,494.88   |
|   | SBN40828   | TOTAL CAP INTL 3.461% DUE 07-12-2049                                     |            | 228,000.00   | 228,000.00    | 180,769.80   |
|   | SBN0Q4X0   | TOTAL SYS SVCS INC 4.45% 06-01-2028                                      |            | 344,000.00   | 333,397.92    | 335,183.28   |
|   | SBN15C557  | TOTALENERGIES SE                                                         |            | 4,805.00     | 322,408.97    | 326,963.15   |
| * | SBN15C557  | TOTALENERGIES SE                                                         |            | 5,869.00     | 328,577.32    | 399,364.56   |
| * | S6897466   | TOTO LTD NPV                                                             |            | 341.00       | 11,749.31     | 8,980.94     |
| * | SBN3JQH8   | TOURMALINE OIL CP COM NPV                                                |            | 5,312.00     | 230,634.22    | 240,059.21   |
| * | SBN3JQH8   | TOURMALINE OIL CP COM NPV                                                |            | 867.00       | 32,919.03     | 39,181.35    |
|   | S2898184   | TOWER AUTOMOTIVE INC COM                                                 |            | 790.00       | -             | -            |
|   | S6900267   | TOYO SEIKAN GROUP HOLDINGS LTD                                           |            | 10,500.00    | 143,785.00    | 170,332.67   |
|   | S6899967   | TOYO SUISAN KAISHA NPV                                                   |            | 4,000.00     | 156,840.50    | 206,554.12   |
|   | CR9231ADP7 | TOYOTA AUTO REC 2020-A OWNER TR ASSET BKD NT CL A-4 1.68% DUE 07-10-2028 |            | 68,071.87    | 68,064.85     | 67,978.93    |
|   | CR9190GADN | TOYOTA AUTO RECEIVABLES 2021-B OWNER TR CL A-4 .9% DUE 10-15-2024        |            | 204,000.00   | 203,989.88    | 192,761.27   |
|   | CR91941A08 | TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-B CL A3 4.71% DUE 0           |            | 191,000.00   | 190,989.32    | 190,795.76   |
|   | CR91941A08 | TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-B CL A3 4.71% DUE 0           |            | 498,000.00   | 497,972.16    | 497,467.47   |
|   | CR9231FA02 | TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 0           |            | 792,000.00   | 791,820.85    | 798,527.60   |
|   | CR9231FA02 | TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 0           |            | 206,000.00   | 205,953.41    | 207,897.84   |
|   | CR9104D400 | TOYOTA AUTO RECEIVABLES SER 23-A CL A4 4.42% 08-15-2028                  |            | 200,000.00   | 199,993.36    | 197,887.06   |
|   | SBN95886   | TOYOTA AUTO RECV TR 2019-D NT CL A-4 5.43% 04-17-2028                    |            | 235,000.00   | 234,926.12    | 239,912.71   |
|   | S6900546   | TOYOTA INDUSTRIES NPV                                                    |            | 1,800.00     | 124,185.71    | 146,829.34   |
| * | S6900546   | TOYOTA INDUSTRIES NPV                                                    |            | 353.00       | 22,316.88     | 28,794.86    |
|   | S6900643   | TOYOTA MOTOR CORP NPV                                                    |            | 27,155.00    | 370,841.79    | 498,971.68   |
|   | S6900643   | TOYOTA MOTOR CORP NPV                                                    |            | 44,800.00    | 823,848.60    | 823,197.62   |
| * | SBNM1GHN8  | TOYOTA MOTOR CREDIT CORP 5.25% MTN 09-11-2028                            |            | 1,260,000.00 | 1,257,807.60  | 1,306,834.20 |
| * | SBNMVPN51  | TOYOTA MOTOR CREDIT CORP 5.55% 11-20-2030                                |            | 2,935,000.00 | 2,927,104.85  | 3,095,926.05 |
|   | S6900580   | TOYOTA TSUSHO CORP NPV                                                   |            | 3,900.00     | 197,519.73    | 229,828.34   |
| * | S6900580   | TOYOTA TSUSHO CORP NPV                                                   |            | 512.00       | 17,355.78     | 30,172.34    |
| * | SBNM8B55   | TPS PARTNERS LLC CL A COM                                                |            | 395.00       | 12,119.11     | 16,836.30    |
| * | S2900335   | TRACTOR SUPPLY CO COM                                                    |            | 718.00       | 143,482.50    | 154,391.54   |
| * | SBNXMKV2   | TRADEWEB MKTS INC CL A CL A                                              |            | 748.00       | 55,644.32     | 67,978.24    |
|   | SBNXMKV2   | TRADEWEB MKTS INC CL A CL A                                              |            | 1,435.00     | 108,520.51    | 130,412.80   |
|   | SBN3Q296   | TRANE TECHNOLOGIES PLC COM USD0                                          |            | 1,198.00     | 248,271.12    | 292,192.20   |
| * | SBN3Q296   | TRANE TECHNOLOGIES PLC COM USD0                                          |            | 44,800.00    | 21,432,802.80 | 349,264.80   |
|   | SBN6X020   | TRANSLATA CORP 6.5% DUE 03-15-2040                                       |            | 350,000.00   | 361,093.43    | 349,867.00   |
|   | SBNLSP672  | TRANSCANADA 4.625% DUE 03-01-2034                                        |            | 215,000.00   | 195,890.80    | 204,017.80   |
|   | SBD366V1   | TRANSCANADA 4.75% DUE 05-15-2038                                         |            | 1,021,000.00 | 1,044,401.63  | 947,896.40   |
| * | SBN73376   | TRANSCANADA 5% DUE 10-16-2043                                            |            | 28,000.00    | 25,261.60     | 26,285.84    |
|   | SBN0C023   | TRANSCANADA 5.6% DUE 03-31-2044                                          |            | 113,000.00   | 92,186.97     | 76,085.25    |
|   | SBN15K5C2  | TRANSCANADA 5.85% DUE 03-15-2036                                         |            | 113,000.00   | 118,874.39    | 117,153.88   |
|   | SBN287Y8   | TRANSCANADA 6.2% DUE 10-15-2037                                          |            | 832,000.00   | 959,356.41    | 888,384.64   |
|   | SBN287Y8   | TRANSCANADA 6.2% DUE 10-15-2037                                          |            | 351,000.00   | 395,359.23    | 374,787.27   |
| * | SBN3CHVW5  | TRANSCANADA 7.25% DUE 08-15-2038                                         |            | 31,000.00    | 32,300.36     | 36,118.72    |
| * | SBN7YTP9   | TRANSCANADA 7.625% DUE 01-15-2039                                        |            | 405,000.00   | 584,944.18    | 486,076.95   |
|   | CR9356BAC2 | TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077                              |            | 4,725,000.00 | 4,725,000.00  | 4,217,204.25 |
|   | CR9356BAC2 | TRANSCANADA TR FLTGT RT 5.3% DUE 03-15-2077                              |            | 521,000.00   | 543,617.78    | 465,008.13   |
|   | CR9356BAE8 | TRANSCANADA TR FLTGT RT 5.5% DUE 09-15-2079                              |            | 800,000.00   | 682,000.00    | 686,864.00   |
|   | CR9356BAE6 | TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG        |            | 7,600,000.00 | 7,323,064.15  | 7,173,536.00 |
|   | SBN4YFP4   | TRANSCONT GAS PIPE LINE 4.0% 03-15-2028                                  |            | 1,200,000.00 | 1,159,352.02  | 1,164,538.00 |
|   | SBN4YFP2   | TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048                              |            | 92,000.00    | 51,394.96     | 83,301.40    |
|   | SBN4YFP2   | TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048                              |            | 300,000.00   | 254,721.00    | 271,635.00   |
|   | SBN4YFP2   | TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048                              |            | 83,000.00    | 87,613.61     | 75,152.35    |
|   | SBN4YFP2   | TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048                              |            | 500,000.00   | 486,711.71    | 452,725.00   |
| * | SBN49122   | TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050               |            | 135,000.00   | 159,505.15    | 109,633.50   |
| * | SBN49122   | TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050               |            | 87,000.00    | 67,955.61     | 70,652.70    |
|   | SBN6NB24   | TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG            |            | 209,000.00   | 191,766.21    | 185,443.61   |
|   | SBN6NB24   | TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG            |            | 600,000.00   | 590,619.68    | 532,374.00   |
| * | SBN11F1K3  | TRANSIGM GROUP INC COM                                                   |            | 334.00       | 212,586.01    | 337,874.40   |
|   | SBN1WJL86  | TRANSUNION COM                                                           |            | 1,206.00     | 89,467.93     | 82,864.26    |
|   | CR9400P4K9 | TRANSURBAN FIN CO 2.45% DUE 03-16-2031                                   |            | 325,000.00   | 324,858.08    | 271,063.00   |
| * | S6200882   | TRANSURBAN GROUP STAPLED UNITS NPV                                       |            | 7,929.00     | 72,729.65     | 74,175.94    |
| * | SBNMXYT16  | TRAVEL + LEISURE CO COM USD0.01                                          |            | 476.00       | 18,775.02     | 18,606.84    |
| * | SBN08B5C3  | TRAVELERS COS INC 3.75% DUE 05-15-2046                                   |            | 308,000.00   | 306,066.42    | 254,802.24   |
|   | SBN08B5C3  | TRAVELERS COS INC 3.75% DUE 05-15-2046                                   |            | 140,000.00   | 110,004.60    | 115,819.20   |
|   | SBN056RM1  | TRAVELERS COS INC 4% DUE 05-30-2047                                      |            | 56,000.00    | 55,779.88     | 48,364.96    |
|   | SBN056RM1  | TRAVELERS COS INC 4% DUE 05-30-2047                                      |            | 559,000.00   | 449,502.91    | 482,785.94   |
|   | SBN1V104   | TRAVELERS COS INC 4.1% 03-04-2049                                        |            | 490,000.00   | 488,316.35    | 428,642.20   |
|   | SBNMXYKX7  | TRAVELERS COS INC 4.3% 08-25-2045                                        |            | 99,000.00    | 104,291.91    | 89,076.24    |
|   | SBN1B672   | TRAVELERS COS INC 4.6% DUE 08-01-2043                                    |            | 150,000.00   | 139,039.50    | 143,574.00   |
|   | SBN7Y229   | TRAVELERS COS INC 6.25% DUE 06-15-2037                                   |            | 440,000.00   | 583,217.37    | 500,310.80   |
| * | S2769503   | TRAVELERS COS INC COM STK                                                |            | 1,455.00     | 242,989.65    | 277,162.95   |
|   | S2769503   | TRAVELERS COS INC COM STK                                                |            | 366.00       | 61,069.50     | 69,719.34    |
|   | SBN6ZHS4   | TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051                             |            | 450,000.00   | 313,037.50    | 332,572.50   |
|   | SBN6ZHS4   | TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051                             |            | 830,000.00   | 1,017,771.26  | 832,411.56   |
|   | SBN2RY22   | TRCINTNL GAS PIPE 3.25% DUE 05-15-2030                                   |            | 100,000.00   | 99,787.00     | 90,868.00    |
|   | SBNXRX3R3  | TRCINTNL GAS PIPE 7.85% DUE 02-01-2026                                   |            | 1,900,000.00 | 2,075,471.90  | 1,992,321.00 |
| * | SBN1JC67   | TREASURY WINE ESTA NPV                                                   |            | 2,075.00     | 17,903.75     | 15,263.15    |
| * | S6125286   | TREND MICRO INC NPV                                                      |            | 322.00       | 14,982.27     | 17,239.72    |
|   | S6125286   | TREND MICRO INC NPV                                                      |            | 200.00       | 9,028.92      | 10,707.90    |
|   | S2483074   | TREX CO INC COM                                                          |            | 710.00       | 42,516.30     | 58,780.90    |
|   | S2903958   | TRIMBLE INC COM TRIMBLE INC                                              |            |              |               |              |

|   |            |                                                                 |                |               |                |
|---|------------|-----------------------------------------------------------------|----------------|---------------|----------------|
|   | SBQ83W39   | TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033                  | 220,000.00     | 226,268.24    | 228,626.20     |
|   | SNB7JNT6   | TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029                  | 2,020,000.00   | 2,020,000.00  | 2,183,539.20   |
|   | SNB7JNT6   | TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029                  | 674,000.00     | 674,000.00    | 728,567.04     |
|   | SNB7JNT6   | TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029                  | 1,907,000.00   | 1,907,000.00  | 4,232,310.72   |
| * | SNKP7287   | TRUIST FINL CORP COM                                            | 8.391.00       | 373,498.66    | 305,795.72     |
|   | SBMYXX24   | TRUIST FINL CORP FIXED 5.1% DUE 12-31-2049                      | 1,100,000.00   | 1,241,710.94  | 1,002,848.00   |
|   | SBPK1287   | TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034              | 2,635,000.00   | 2,450,790.87  | 2,550,890.80   |
|   | SBPK1287   | TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034              | 210,000.00     | 210,000.00    | 203,296.80     |
|   | SBPK1287   | TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034              | 340,000.00     | 340,000.00    | 329,147.20     |
|   | SBRO8099   | TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027       | 430,000.00     | 430,000.00    | 437,701.30     |
|   | SBKLFWS2   | TRUSTEES BOSTON COLLEGE 3.129% DUE 07-01-2052                   | 363,000.00     | 363,000.00    | 266,670.69     |
| * | SFB9MY3    | TRUSTEES BSTN UNIV 4.061% DUE 10-01-2048                        | 345,000.00     | 345,000.00    | 304,983.45     |
| * | SBKQ2972   | TRVG A/S DKKS                                                   | 5,593.00       | 112,996.65    | 121,750.01     |
|   | C872898AC5 | TSMC ARIZ CORP 2.5% DUE 10-25-2031                              | 904.00         | 18,084.72     | 19,678.53      |
|   | SNB7F105   | TSMC ARIZ CORP 3.875% 04-22-2027                                | 559,000.00     | 558,098.46    | 547,596.40     |
|   | SNB7DNP8   | TSMC ARIZ CORP SR NT 3.25% 10-25-2051                           | 750,000.00     | 746,797.56    | 591,052.50     |
|   | SNB7DNP8   | TSMC ARIZ CORP SR NT 3.25% 10-25-2051                           | 470,000.00     | 463,856.58    | 370,392.90     |
| * | SNB7ZLJ5   | TSMC ARIZONA CORP 1.75% 10-25-2026                              | 550,000.00     | 549,868.00    | 507,089.00     |
| * | SBPDWK88   | TSMC ARIZONA CORP 4.5% 04-22-2052                               | 519,000.00     | 517,822.77    | 514,832.43     |
|   | SNB7DNL4   | TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041              | 850,000.00     | 844,901.41    | 689,511.50     |
|   | S6906919   | TSUMURA & CO NPV                                                | 5,100.00       | 123,386.31    | 96,099.80      |
|   | SBVXL502   | TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045                    | 3,103,000.00   | 3,059,705.01  | 3,197,141.18   |
|   | SBNV350    | TSY INFL IX N/B 0.125% 02-15-2052                               | 200,000.00     | 127,638.33    | 137,152.31     |
|   | C99452995  | TUDOR RIVERBEND CROSSING PARTNERS LTD                           | 69,000,000.00  | 69,000,000.00 | 76,558,335.90  |
|   | SBNC3GJ8   | TUI AG ORD REG SHS NPV                                          | 5,895.00       | 74,963.44     | 46,000.15      |
|   |            | Turkish lira                                                    |                | 271.56        | 271.56         |
| * | SB06P520   | TWILIO INC CL A CL A                                            | 2,156.00       | 86,467.28     | 80,877.42      |
|   | C99448827  | TWO SIGMA ACTIVE EXTENSION US ALL CAP EQUITY CAYMAN FUND LTD CI | 21,135.18      | 69,903,118.85 | 109,015,722.92 |
|   | C99429992  | TWO SIGMA INTERNATIONAL CORE FUND LP                            | 34,971.95      | 34,971.95     | 62,247,401.00  |
|   | SNB7BO75   | TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041            | 2,293,000.00   | 2,329,289.72  | 2,379,575.77   |
|   | SNB7BO75   | TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041            | 30,000.00      | 30,000.00     | 31,132.70      |
|   | SNB7BO75   | TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041            | 560,000.00     | 560,000.00    | 581,143.67     |
|   | SNB7BO75   | TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041            | 445,000.00     | 445,000.00    | 461,801.66     |
|   | SNB7BO75   | TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041            | 4,594,000.00   | 4,645,478.83  | 4,767,453.59   |
| * | S2909644   | TYLER TECHNOLOGIES INC COM STK                                  | 265.00         | 87,495.08     | 110,801.80     |
|   | SBFOP399   | TYSON FOODS INC 4.55% DUE 06-02-2047                            | 145,000.00     | 117,187.55    | 122,078.40     |
|   | SBFYXL18   | TYSON FOODS INC 5.1% 09-28-2048                                 | 485,000.00     | 417,424.28    | 441,902.90     |
|   | SBKQCPV3   | TYSON FOODS INC 5.15% DUE 08-15-2044                            | 230,000.00     | 230,840.50    | 212,513.00     |
| * | S2909730   | TYSON FOODS INC CL A COM (DELAWARE)                             | 1,746.00       | 132,285.84    | 93,847.50      |
|   | SBKXDC97   | U S BANCORP 5.775% 06-12-2029                                   | 800,000.00     | 800,000.00    | 821,808.00     |
| * | C91159HJN1 | U S BANCORP 5.836% 06-12-2034                                   | 285,000.00     | 293,703.90    | 294,558.90     |
|   | C91159HJN1 | U S BANCORP 5.836% 06-12-2034                                   | 10,000.00      | 10,000.00     | 10,335.40      |
|   | SBMPW158   | U S BANCORP 5.85% 10-21-2033                                    | 375,000.00     | 384,352.50    | 387,453.75     |
| * | SBPBRV01   | U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00196 2.677%     | 165,000.00     | 137,367.45    | 137,918.55     |
| * | SBPBR538   | U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029                 | 185,000.00     | 181,133.50    | 182,102.90     |
| * | SBPBR538   | U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029                 | 2,900,000.00   | 2,884,392.60  | 2,854,586.00   |
|   | SBPKCD55   | U S TREAS BD STRIPPED PRIN PMT 00078 08-15-2039 REG             | 155,310,000.00 | 77,388,488.48 | 84,669,285.72  |
|   | SBK72J10   | U S TREAS SEC STRIPPED PMT TRINT 05/15/40                       | 6,450,000.00   | 6,198,017.50  | 3,209,475.69   |
| * | SBK6N347   | UBER TECHNOLOGIES INC COM USDD.000001                           | 12,444.00      | 386,118.35    | 766,177.08     |
|   | SBK6N347   | UBER TECHNOLOGIES INC COM USDD.000001                           | 11,230.00      | 457,051.78    | 691,431.10     |
|   | SBK9Z6V8   | UBIQUITI INC COM                                                | 39.00          | 9,738.30      | 5,442.84       |
|   | C902674ZK6 | UBS AG LONDON BRH 4.5% 06-26-2048                               | 380,000.00     | 340,074.96    | 326,307.30     |
|   | C902674ZK6 | UBS AG LONDON BRH 4.5% 06-26-2048                               | 1,000,000.00   | 787,187.00    | 988,810.00     |
|   | C902674ZJ3 | UBS AG LONDON BRH 5.65% 09-11-2028                              | 544,000.00     | 543,978.24    | 564,742.72     |
| * | C902613AG3 | UBS GROUP AG 3.875% 12-29-2049                                  | 1,431,000.00   | 1,431,000.00  | 1,278,355.23   |
|   | C902613AY4 | UBS GROUP AG 4.875% 05-15-2045                                  | 475,000.00     | 524,386.75    | 453,292.50     |
|   | C225401AV0 | UBS GROUP AG 6.442% 08-11-2028                                  | 700,000.00     | 633,864.00    | 726,084.00     |
|   | C225401AV0 | UBS GROUP AG 6.442% 08-11-2028                                  | 615,000.00     | 615,000.00    | 638,462.80     |
|   | C902613AX6 | UBS GROUP AG SR NT 3.75% 03-26-2025                             | 1,750,000.00   | 1,722,786.73  | 1,714,440.00   |
| * | C902613AX6 | UBS GROUP AG SR NT 3.75% 03-26-2025                             | 2,754,000.00   | 2,571,269.10  | 2,698,038.72   |
| * | SBRL1L76   | UBS GROUP AG USDD.10 (REGO)                                     | 8,427.00       | 140,046.60    | 261,325.61     |
| * | S5596991   | UCR NPV                                                         | 326.00         | 25,873.90     | 28,413.14      |
|   | C99402999  | UCL ASIA PARTNERS, L.P.                                         | 1.00           | 1.00          | 170,855.34     |
|   | SBF1BCP5   | UDR INC 4.4% DUE 01-26-2029                                     | 655,000.00     | 620,121.25    | 634,118.60     |
| * | SBK6Y977   | UDR INC 3.1% DUE 11-01-2034                                     | 45,000.00      | 35,906.40     | 37,301.85      |
| * | S2727910   | UDR INC COM STK                                                 | 2,101.00       | 88,782.71     | 80,447.29      |
|   | SBKFCZ19   | UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031                    | 300,000.00     | 299,130.00    | 265,755.00     |
| * | S2910118   | UDR CORP NEW COM                                                | 1,326.00       | 46,350.27     | 32,619.60      |
| * | SBPDMVC3   | U-HAUL HOLDING COMPANY                                          | 620.00         | 31,935.34     | 43,672.80      |
| * | S2028174   | U-HAUL HOLDING COMPANY                                          | 60.00          | 2,787.89      | 4,308.00       |
|   | SBMD02L5   | UIPATH INC CL A CL A                                            | 2,422.00       | 53,911.38     | 60,162.48      |
|   | SBPQSC37   | UL SOLUTIONS INC SR NT 144A 6.5% 10-20-2028                     | 1,410,000.00   | 1,408,096.50  | 1,483,235.40   |
| * | S282542    | ULTA BEAUTY INC COM STK USDD.01                                 | 314.00         | 129,811.27    | 153,856.86     |
|   | S282542    | ULTA BEAUTY INC COM STK USDD.01                                 | 964.00         | 469,948.89    | 472,350.36     |
| * | SB162218   | ULTRAGENYX PHARMACEUTICAL INC COM                               | 492.00         | 25,813.82     | 23,527.44      |
|   | C90401CAA7 | ULTRAPAR INTL S A 5.25% DUE 10-06-2026                          | 2,110,000.00   | 2,239,773.55  | 2,050,033.80   |
| * | SBF44866   | UMICORE NPV                                                     | 345.00         | 19,470.71     | 14,990.65      |
| * | SBDP2N11   | UNDER ARMOUR INC CL A                                           | 982.00         | 8,522.41      | 8,640.57       |
| * | SBDP9YM2   | UNDER ARMOUR INC CL C COM                                       | 1,079.00       | 8,388.72      | 9,009.65       |
| * | SBDOR365   | UNIBAIL-RODAMCO CDI 20:1                                        | 245.00         | 2,599.62      | 902.75         |
| * | SBF2PQD9   | UNIBAIL-RODAMCO- WESTFIELD                                      | 293.00         | 45,666.09     | 21,659.49      |
|   | S6911485   | UNICAHMA CORP NPV                                               | 1,077.00       | 12,159.14     | 38,764.76      |
|   | C904678AQ2 | UNICREDIT SPA 7.296% DUE 04-02-2034                             | 15,758,281.25  | 3,528,281.25  | 3,689,434.75   |
| * | SBYMXP57   | UNICREDIT SPA NPV                                               | 4,120.00       | 74,890.13     | 111,799.20     |
|   | SBYMXP57   | UNICREDIT SPA NPV                                               | 8,367.00       | 192,549.20    | 227,044.64     |
|   | SBYMXP57   | UNICREDIT SPA NPV                                               | 22,378.00      | 379,651.32    | 607,243.31     |
|   | SBMD8C53   | UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO                     | 153,000.00     | 153,087.63    | 105,491.97     |
| * | S810R277   | UNILEVER PLC ORD GBPO 031111                                    | 6,402.00       | 316,464.18    | 310,273.60     |
|   | S810R277   | UNILEVER PLC ORD GBPO 031111                                    | 6,347.00       | 325,333.25    | 307,463.94     |
|   | SBP7L981   | UNION ELEC CO 2.15% DUE 03-15-2032                              | 463,000.00     | 462,548.98    | 383,752.92     |
| * | SBMHZRF5   | UNION ELEC CO 2.625% DUE 03-15-2051                             | 1,284,000.00   | 1,176,319.26  | 1,222,222.24   |
|   | SBKPKG14   | UNION ELEC CO 3.9% DUE 10-01-2049                               | 756,000.00     | 683,696.65    | 551,702.36     |
|   | S875PFD0   | UNION ELEC CO 3.9 DUE 09-15-2042                                | 372,000.00     | 382,480.12    | 317,206.26     |
|   | SBFY3B54   | UNION ELEC CO 4.0% DUE 04-01-2048                               | 225,000.00     | 224,114.88    | 185,800.50     |
|   | SBFY3B54   | UNION ELEC CO 4.0% DUE 04-01-2048                               | 120,000.00     | 93,418.80     | 99,093.60      |
|   | SBMXYM13   | UNION ELEC CO 5.45% 03-15-2053                                  | 760,000.00     | 758,434.40    | 786,493.60     |
|   | SBMXYM13   | UNION ELEC CO 5.45% 03-15-2053                                  | 195,000.00     | 194,598.30    | 201,797.70     |
|   | S865D055   | UNION ELEC CO 8.45% DUE 03-15-2039                              | 300,000.00     | 414,828.95    | 440,029.35     |
|   | SBMNNK25   | UNION ELEC CO FIXED 2.95% DUE 03-15-2030                        | 1,130,000.00   | 1,129,028.20  | 1,020,469.10   |
|   | SBM8TS85   | UNION ELECTRIC CO 3.9% DUE 04-01-2052                           | 2,255,000.00   | 2,112,575.32  | 1,867,388.05   |
|   | SBM8TS85   | UNION ELECTRIC CO 3.9% DUE 04-01-2052                           | 500,000.00     | 498,784.91    | 414,055.00     |
|   | SBM8TS85   | UNION ELECTRIC CO 3.9% DUE 04-01-2052                           | 2,617,000.00   | 2,400,074.77  | 2,167,163.87   |
|   | SBV2C43    | UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045                     | 136,000.00     | 136,009.30    | 107,227.84     |
| * | SBMCFP82   | UNION PAC CORP 2.891% DUE 04-06-2036                            | 120,000.00     | 95,970.00     | 101,052.00     |
|   | SBMCFP82   | UNION PAC CORP 2.891% DUE 04-06-2036                            | 1,500,000.00   | 1,755,405.00  | 1,263,150.00   |
|   | SBMCK3R6   | UNION PAC CORP 3.2% DUE 05-20-2041                              | 275,000.00     | 221,665.95    | 220,759.00     |
|   | SBDCG252   | UNION PAC CORP 3.35% DUE 08-15-2046                             | 86,000.00      | 76,086.10     | 64,762.30      |
|   | SBMVF111   | UNION PAC CORP 3.5% DUE 02-14-2051                              | 1,084,000.00   | 1,061,587.58  | 860,229.88     |
|   | SBMNS0H4   | UNION PAC CORP 3.55% DUE 05-20-2061                             | 506,000.00     | 553,337.09    | 382,961.04     |
|   | SBDCWS88   | UNION PAC CORP 3.799% DUE 10-01-2051                            | 1,251,000.00   | 1,345,747.34  | 1,052,040.96   |
| * | SBDCWS88   | UNION PAC CORP 3.799% DUE 10-01-2051                            | 1,433,000.00   | 1,112,519.46  | 1,205,095.68   |
|   | SBLOCC01   | UNION PAC CORP 3.839% DUE 03-20-2060 BEO                        | 300,000.00     | 247,000.23    | 245,406.00     |
|   | SBLOCC01   | UNION PAC CORP 3.839% DUE 03-20-2060 BEO                        | 930,000.00     | 977,081.21    | 760,758.60     |
|   | SBLOCC01   | UNION PAC CORP 3.839% DUE 03-20-2060 BEO                        | 521,000.00     | 505,429.44    | 426,188.42     |
|   | SBKXVMD51  | UNION PAC CORP 3.875% DUE 02-01-2055                            | 305,000.00     | 330,162.52    | 250,706.95     |
|   | SBKXVMD51  | UNION PAC CORP 3.875% DUE 02-01-2055                            | 375,000.00     | 322,087.34    | 308,246.25     |
|   | SBK531W9   | UNION PAC CORP 3.95% DUE 08-15-2059                             | 322,000.00     | 364,249.61    | 264,812.80     |
| * | SBK531W9   | UNION PAC CORP 3.95% DUE 08-15-2059                             | 652,000.00     | 668,856.60    | 591,204.80     |
|   | SBGLQ5T3   | UNION PAC CORP 3.95% DUE 09-10-2028                             | 2,850,000.00   | 2,845,012.78  | 2,833,612.50   |
| * | SBD31B03   | UNION PAC CORP 4.05% DUE 03-01-2046                             | 179,000.00     | 163,848.95    | 153,716.25     |
|   | SBYGGV41   | UNION PAC CORP 4.05% DUE 11-15-2045                             | 130,000.00     | 93,007.20     | 111,247.50     |
|   | SBYVWJ90   | UNION PAC CORP 4.1% DUE 09-15-2067                              | 10,000.00      | 9,986.00      | 8,316.20       |
|   | SBYVWJ90   | UNION PAC CORP 4.1% DUE 09-15-2067                              | 300,000.00     | 303,748.85    | 250,086.00     |
|   | SBYVWJ90   | UNION PAC CORP 4.1% DUE 09-15-2067                              | 1,050,000.00   | 1,128,537.92  | 875,301.00     |
| * | SBGLC062   | UNION PAC CORP 4.3% 03-01-2049                                  | 24,000.00      | 20,505.12     | 21,378.48      |
|   | SBYZGKC2   | UNION PAC CORP 4.375% DUE 09-10-2038                            | 168,000.00     | 201,810.17    | 156,135.84     |
| * | SBYZGK57   | UNION PAC CORP 4.5% 09-10-2048                                  | 189,000.00     | 244,557.56    | 173,687.22     |
| * | S2914734   | UNION PAC CORP COM                                              | 3,880.00       | 87,555.29     | 95,050.60      |
|   | S2914734   | UNION PAC CORP COM                                              | 1,176.00       | 246,859.71    | 288,849.12     |
|   | SBP9PJ09   | UNION PAC CORP FIXED 2.95% 03-10-2052                           | 475,000.00     | 331,861.60    | 337,630.00     |
|   | SBP9PJ09   | UNION PAC CORP FIXED 2.95% 03-10-2052                           | 1,580,000.00   | 937,161.20    | 1,123,064.00   |
|   | SBM8MCC8   | UNION PAC CORP FIXED 2.973% DUE 09-16-2062                      | 300,000.00     | 392,607.91    | 326,845.20     |
| * | SBM8MCC8   | UNION PAC CORP FIXED 2.973% DUE 09-16-2062                      | 310,000.00     | 309,552.37    | 299,343.00     |
|   | SBM8MCC8   | UNION PAC CORP FIXED 2.973% DUE 09-16-2062                      | 141,000.00     | 103,721.54    | 95,217.30      |
|   | SBM8MCC8   | UNION PAC CORP FIXED 2.973% DUE 09-16-2062                      | 1,300,000.00   | 1,291,261.09  | 877,890.00     |
|   | SBKDM1C1   | UNION PAC CORP FIXED 3.75% DUE 02-05-2070                       | 860,000.00     | 872,819.78    | 669,475.60     |
| * | SBKDM1C1   | UNION                                                           |                |               |                |

|  |           |                                                |                                |              |              |              |
|--|-----------|------------------------------------------------|--------------------------------|--------------|--------------|--------------|
|  | SBRRH916  | UNITED AIR 2023-1 A PTT 7.8% DUE               | 07-15-2036                     | 1,380,000.00 | 1,380,000.00 | 1,401,155.40 |
|  | SBRRH916  | UNITED AIR 2023-1 A PTT 5.8% DUE               | 07-15-2036                     | 2,380,000.00 | 2,380,000.00 | 2,416,485.40 |
|  | SBRKM446  | UNITED AIRLINES 2019-1A 2.7%                   | 11-01-2033                     | 318,385.73   | 318,385.73   | 267,988.45   |
|  | SBRKM446  | UNITED AIRLINES 2019-1A 2.7%                   | 11-01-2033                     | 104,183.81   | 104,183.81   | 87,692.55    |
|  | SBRQJ225  | UNITED AIRLINES HOLDINGS INC COM USD01         |                                | 2,049,000.00 | 77,809.24    | 84,541.74    |
|  | C90932RA3 | UNITED AIRLINES INC CLASS 8 TERM LOAN          | DUE 04-21-2028 BE0             | 422,792.31   | 420,678.35   | 424,377.78   |
|  | C90932RA3 | UNITED AIRLINES INC CLASS 8 TERM LOAN          | DUE 04-21-2028 BE0             | 697,794.41   | 708,553.03   | 700,411.19   |
|  | C90932RA3 | UNITED AIRLINES INC CLASS 8 TERM LOAN          | DUE 04-21-2028 BE0             | 469,151.07   | 470,262.23   | 470,911.19   |
|  | SBLML5    | UNITED AIRLIS 2020-18 PASS THRU TRS            | PASSTHRU CTF CL B 4.875% DUE 1 | 632,120.00   | 635,931.87   | 614,031.31   |
|  | SBLML5    | UNITED AIRLIS 2020-18 PASS THRU TRS            | PASSTHRU TR CL B 4.875% DUE 1  | 243,200.00   | 243,200.00   | 236,168.66   |
|  | C90932EA1 | UNITED AIRLIS PASS THRU TR 2016-2AA 2.875% DUE | 04-07-2030                     | 328,956.76   | 515,626.77   | 473,278.77   |
|  | C91087BA1 | UNITED MEXICAN STS 3.5% DUE 02-12-2034         | REG                            | 515,000.00   | 437,641.11   | 436,508.85   |
|  | C91087BA2 | UNITED MEXICAN STS B0S 2.659% DUE              | 05-24-2031 11-24-2020 REG      | 219,000.00   | 172,900.50   | 185,302.47   |
|  | C91087BA3 | UNITED MEXICAN STS GLOBAL NT 3.25% DUE         | 04-16-2030 REG                 | 200,000.00   | 182,274.00   | 181,190.00   |
|  | SBDQXRX4  | UNITED PARCEL SVC INC 5.05%<br>03-09-2053      |                                | 700,000.00   | 696,346.00   | 728,079.00   |
|  | S2517382  | UNITED PARCEL SVC INC CL B                     |                                | 4,620.00     | 78,792.15    | 72,602.40    |
|  | S2517382  | UNITED PARCEL SVC INC CL B                     |                                | 1,953.00     | 368,071.75   | 307,070.19   |
|  | S2134781  | UNITED RENTALS INC COM                         |                                | 438.00       | 137,650.04   | 251,157.60   |
|  |           | United States dollar                           |                                | (174,699.77) | (174,699.77) | (174,699.77) |
|  |           | United States dollar                           |                                | 1,477,902.51 | 1,477,902.51 | 1,477,902.51 |
|  |           | United States dollar                           |                                | 2,687,890.00 | 2,687,890.00 | 2,687,890.00 |
|  |           | United States dollar                           |                                | (769,394.72) | (769,394.72) | (769,394.72) |
|  |           | United States dollar                           |                                | 778,493.44   | 778,493.44   | 778,493.44   |
|  |           | United States dollar                           |                                | 2,710,341.00 | 2,710,341.00 | 2,710,341.00 |
|  |           | United States dollar                           |                                | 757,000.00   | 757,000.00   | 757,000.00   |
|  |           | United States dollar                           |                                | 300,345.00   | 300,345.00   | 300,345.00   |
|  |           | United States dollar                           |                                | 277,059.22   | 277,059.22   | 277,059.22   |
|  |           | United States dollar                           |                                | -23038.25    | -            | -            |
|  |           | United States dollar                           |                                | -21017.14    | -            | -            |
|  |           | United States dollar                           |                                | -375000.00   | -            | -            |
|  |           | United States dollar                           |                                | -10110.42    | -            | -            |
|  |           | United States dollar                           |                                | -183756.82   | -            | -            |
|  |           | United States dollar                           |                                | -39006.2     | -            | -            |
|  |           | United States dollar                           |                                | -1402.48     | -            | -            |
|  |           | United States dollar                           |                                | -22898.36    | -            | -            |
|  |           | United States dollar                           |                                | 84.26        | -            | -            |
|  |           | United States dollar                           |                                | -520542.08   | -            | -            |
|  |           | United States dollar                           |                                | -217289.48   | -            | -            |
|  |           | United States dollar                           |                                | -72446.38    | -            | -            |
|  |           | United States dollar                           |                                | -408314.85   | -            | -            |
|  |           | United States dollar                           |                                | -132463.54   | -            | -            |
|  |           | United States dollar                           |                                | -168609.37   | -            | -            |
|  |           | United States dollar                           |                                | -260181.58   | -            | -            |
|  |           | United States dollar                           |                                | -125022.71   | -            | -            |
|  |           | United States dollar                           |                                | -140796.06   | -            | -            |
|  |           | United States dollar                           |                                | -123463.54   | -            | -            |
|  |           | United States dollar                           |                                | -107520.38   | -            | -            |
|  |           | United States dollar                           |                                | -176059.71   | -            | -            |
|  |           | United States dollar                           |                                | -130635.49   | -            | -            |
|  |           | United States dollar                           |                                | -120498      | -            | -            |
|  |           | United States dollar                           |                                | -721185.09   | -            | -            |
|  |           | United States dollar                           |                                | -34872.7     | -            | -            |
|  |           | United States dollar                           |                                | -177557.18   | -            | -            |
|  |           | United States dollar                           |                                | -229305.26   | -            | -            |
|  |           | United States dollar                           |                                | -164992.92   | -            | -            |
|  |           | United States dollar                           |                                | -17389.23    | -            | -            |
|  |           | United States dollar                           |                                | -85548.36    | -            | -            |
|  |           | United States dollar                           |                                | -12262.95    | -            | -            |
|  |           | United States dollar                           |                                | -86304.4     | -            | -            |
|  |           | United States dollar                           |                                | -56250       | -            | -            |
|  |           | United States dollar                           |                                | -114788.64   | -            | -            |
|  |           | United States dollar                           |                                | -17039.02    | -            | -            |
|  |           | United States dollar                           |                                | -15474.41    | -            | -            |
|  |           | United States dollar                           |                                | -62914.65    | -            | -            |
|  |           | United States dollar                           |                                | -73562.99    | -            | -            |
|  |           | United States dollar                           |                                | -70229.39    | -            | -            |
|  |           | United States dollar                           |                                | -644227.12   | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -            | -            | -            |
|  |           | United States dollar                           |                                | -</          |              |              |

|   |           |                                                                  |                              |                |                |                |
|---|-----------|------------------------------------------------------------------|------------------------------|----------------|----------------|----------------|
| * | SBF53Y15  | UNITED STATES OF AMER TREAS NOTES                                | 2.25% 08-15-2027             | 11,800,000.00  | 11,539,808.26  | 11,132,562.50  |
| * | S8Q2GVW6  | UNITED STATES OF AMER TREAS NOTES                                | 30/04/2027 2.75% DUE 04-30-2 | 10,300,000.00  | 10,019,056.70  | 9,912,945.36   |
| * | S8R93979  | UNITED STATES OF AMER TREAS NOTES                                | 31/05/2027 2.625% DUE 05-31- | 11,100,000.00  | 12,769,560.69  | 12,546,320.38  |
| * | S8P48BV8  | UNITED STATES OF AMER TREAS NOTES                                | 4.25% 05-31-2025             | 11,300,000.00  | 11,249,986.18  | 11,258,066.38  |
| * | S8P48BV8  | UNITED STATES OF AMER TREAS NOTES                                | 4.25% 05-31-2025             | 3,145,000.00   | 3,105,738.40   | 3,133,329.09   |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 6,459,000.00   | 6,666,255.62   | 6,795,069.84   |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 12,500,000.00  | 12,773,331.25  | 13,150,390.63  |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 13,491,000.00  | 13,669,442.29  | 14,192,953.59  |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 9,971,700.00   | 9,932,142.87   | 10,494,748.14  |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 14,950,000.00  | 13,795,899.86  | 14,197,161.72  |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 6,869,000.00   | 7,007,799.34   | 7,226,402.66   |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 4,455,000.00   | 4,475,236.72   | 4,686,799.22   |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 280,000.00     | 281,806.82     | 294,568.75     |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 140,000.00     | 146,630.66     | 147,284.38     |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 8,560,000.00   | 8,943,657.44   | 9,005,387.50   |
| * | S8R854K9  | UNITED STATES OF AMER TREAS NOTES                                | 4.5% DUE 11-15-2033          | 7,215,000.00   | 7,374,626.19   | 7,590,405.47   |
| * | S8M092B3  | UNITED STATES OF AMER TREAS NOTES                                | 625% 07-31-2026              | 18,900,000.00  | 17,413,122.64  | 17,315,648.53  |
| * | S8M09DVCS | UNITED STATES OF AMER TREAS NOTES                                | 625% DUE 08-15-2030          | 27,000,000.00  | 22,586,186.53  | 21,941,718.75  |
| * | S8M1F7V8  | UNITED STATES OF AMER TREAS NOTES                                | 75% 09-31-2026               | 16,100,000.00  | 14,775,204.19  | 14,766,718.43  |
| * | S8MVCV83  | UNITED STATES OF AMER TREAS NOTES                                | 875% 09-30-2026              | 13,700,000.00  | 12,863,752.28  | 12,587,945.38  |
| * | S8LH34N9  | UNITED STATES OF AMER TREAS NOTES                                | 0.375% 11-30-2025            | 13,100,000.00  | 12,041,305.42  | 12,167,136.69  |
| * | S8M2ZKX5  | UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026. 375% DUE 01- |                              | 15,900,000.00  | 14,595,080.42  | 14,688,687.27  |
| * | S8M092D5  | UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028                |                              | 14,100,000.00  | 12,568,873.40  | 12,410,203.13  |
| * | S8M092D5  | UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028                |                              | 1,915,000.00   | 1,636,151.99   | 1,685,499.22   |
| * | S8B2NF88  | UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025              |                              | 9,600,000.00   | 9,215,151.21   | 9,248,250.05   |
| * | S8N7DP63  | UNITED STATES OF AMER TREAS NOTES 1.125%01-31-2026               |                              | 11,950,000.00  | 11,205,125.16  | 11,030,410.22  |
| * | S8N4MT29  | UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD       |                              | 13,900,000.00  | 12,476,145.30  | 12,283,039.13  |
| * | S8N4MT29  | UNITED STATES OF AMER TREAS NOTES 1.125%NTS 08-31-2028 USD       |                              | 392,000.00     | 341,453.44     | 346,399.38     |
| * | S8M1H099  | UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG        |                              | 20,875,000.00  | 18,918,906.27  | 18,575,000.00  |
| * | S8YS2R07  | UNITED STATES OF AMER TREAS NOTES 2.0% 08-15-2025                |                              | 12,900,000.00  | 12,609,029.04  | 12,414,234.38  |
| * | S8Z56W12  | UNITED STATES OF AMER TREAS NOTES 2.125%06-05-15-2025 REG        |                              | 12,500,000.00  | 12,362,658.16  | 12,101,074.25  |
| * | S8Z56W16  | UNITED STATES OF AMER TREAS NOTES 2.25% DUE 11-15-2025           |                              | 18,600,000.00  | 18,025,754.20  | 17,915,578.22  |
| * | S8P5LL99  | UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-15-2025 REG       |                              | 12,300,000.00  | 12,193,103.84  | 12,005,953.13  |
| * | S8P39B99  | UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG       |                              | 11,400,000.00  | 11,077,744.25  | 10,779,234.43  |
| * | S8P5SLY0  | UNITED STATES OF AMER TREAS NOTES 2.875%06-05-15-2032 REG        |                              | 29,200,000.00  | 27,790,940.76  | 27,110,375.00  |
| * | S8Q2CW26  | UNITED STATES OF AMER TREAS NOTES 2.875%06-05-15-2032 REG        |                              | 365,000.00     | 344,226.79     | 338,879.69     |
| * | S8Q2CW26  | UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029           |                              | 4,675,000.00   | 4,528,999.20   | 4,531,828.13   |
| * | S8P7F271  | UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030                |                              | 9,900,000.00   | 9,202,776.41   | 9,015,187.50   |
| * | S8P7F271  | UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030                |                              | 5,000,000.00   | 5,025,511.33   | 4,930,078.15   |
| * | S8P7F271  | UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030                |                              | 2,125,000.00   | 2,137,297.66   | 2,095,283.21   |
| * | S8MDLR35  | UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030                |                              | 11,000,000.00  | 11,016,801.81  | 10,768,828.18  |
| * | S8LBRW07  | UNITED STATES OF AMER TREAS NOTES 3.5% DUE 01-31-2028            |                              | 12,500,000.00  | 12,464,377.81  | 12,311,523.50  |
| * | S8LBRVY4  | UNITED STATES OF AMER TREAS NOTES 3.5% 01-31-2030                |                              | 7,300,000.00   | 7,179,603.42   | 7,150,578.13   |
| * | S8MDLR24  | UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030                |                              | 11,200,000.00  | 11,316,819.27  | 11,002,000.00  |
| * | S8NHXS56  | UNITED STATES OF AMER TREAS NOTES 3.5% 09-15-2025                |                              | 12,000,000.00  | 11,831,329.26  | 11,824,218.72  |
| * | S8NHXS56  | UNITED STATES OF AMER TREAS NOTES 3.5% 09-15-2025                |                              | 2,766,000.00   | 2,721,469.06   | 2,725,482.41   |
| * | S8P489T6  | UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028               |                              | 10,100,000.00  | 10,044,765.63  | 10,002,945.36  |
| * | S8Q2VL12  | UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026               |                              | 9,000,000.00   | 8,886,992.19   | 8,898,750.00   |
| * | S8Q2VL12  | UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026               |                              | 575,000.00     | 569,227.55     | 568,531.25     |
| * | S8QCV175  | UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030               |                              | 555,000.00     | 536,702.34     | 550,924.22     |
| * | S8QCV175  | UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030               |                              | 8,000,000.00   | 7,889,407.00   | 7,941,250.00   |
| * | S8NQG047  | UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026               |                              | 12,000,000.00  | 12,002,383.95  | 11,891,250.00  |
| * | S8NQG047  | UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026               |                              | 1,990,000.00   | 2,002,903.91   | 1,971,965.63   |
| * | S8RT3Q66  | UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033              |                              | 29,000,000.00  | 488,629.96     | 520,406.25     |
| * | S8RT3Q66  | UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033              |                              | 29,000,000.00  | 27,589,842.57  | 29,022,656.25  |
| * | S8RT3Q66  | UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033              |                              | 130,000.00     | 121,005.86     | 130,101.56     |
| * | S8RT3Q66  | UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033              |                              | 840,000.00     | 814,570.32     | 840,656.25     |
| * | S8RT3Q66  | UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033              |                              | 141,055,000.00 | 138,750,789.27 | 143,166,761.72 |
| * | S8MVCV10  | UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027              |                              | 11,000,000.00  | 12,787,717.93  | 12,988,828.19  |
| * | S8MVCV10  | UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027              |                              | 1,440,000.00   | 1,457,100.00   | 1,438,762.51   |
| * | S8MDLR13  | UNITED STATES OF AMER TREAS NOTES 3.875%04-30-2025               |                              | 12,000,000.00  | 11,963,946.45  | 11,892,187.56  |
| * | S8MDLR13  | UNITED STATES OF AMER TREAS NOTES 3.875%04-30-2025               |                              | 1,091,000.00   | 1,068,835.09   | 1,081,198.05   |
| * | S8P7F209  | UNITED STATES OF AMER TREAS NOTES 3.875%06-03-31-2025            |                              | 7,000,000.00   | 6,980,335.95   | 6,939,023.42   |
| * | S8MTY6I7  | UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030                |                              | 2,415,000.00   | 2,419,277.17   | 2,430,282.15   |
| * | S8MTY6I7  | UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030                |                              | 2,416,000.00   | 2,369,059.51   | 2,431,288.76   |
| * | S8MTY6I7  | UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030                |                              | 8,000,000.00   | 7,967,532.00   | 8,050,625.04   |
| * | S8MTY6I5  | UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028                |                              | 10,000,000.00  | 9,924,252.25   | 10,040,625.00  |
| * | S8QCV186  | UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028                |                              | 11,000,000.00  | 12,922,856.05  | 13,073,125.00  |
| * | S8QCV186  | UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028                |                              | 6,811,000.00   | 6,740,460.39   | 6,853,334.38   |
| * | S8L6PKN5  | UNITED STATES OF AMER TREAS NOTES 4.0% 12-15-2025                |                              | 4,615,000.00   | 4,641,935.36   | 4,591,203.91   |
| * | S8L6PKN5  | UNITED STATES OF AMER TREAS NOTES 4.0% 12-15-2025                |                              | 9,000,000.00   | 8,872,262.29   | 8,953,593.75   |
| * | S8N6M141  | UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027              |                              | 11,500,000.00  | 11,647,245.56  | 11,578,164.12  |
| * | S8KDC072  | UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026               |                              | 15,000,000.00  | 14,844,776.81  | 15,002,343.75  |
| * | S8M7DN29  | UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028               |                              | 12,800,000.00  | 12,597,687.88  | 12,944,000.00  |
| * | S8LB6W29  | UNITED STATES OF AMER TREAS NOTES 4.125%06-01-31-2025            |                              | 8,000,000.00   | 7,988,776.81   | 7,950,312.48   |
| * | S8LB6W29  | UNITED STATES OF AMER TREAS NOTES 4.125%06-01-31-2025            |                              | 327,000.00     | 325,425.52     | 324,969.02     |
| * | S8M6C3L5  | UNITED STATES OF AMER TREAS NOTES 4.25% 08-31-2030               |                              | 8,800,000.00   | 8,759,472.70   | 8,925,125.00   |
| * | S8P7H567  | UNITED STATES OF AMER TREAS NOTES 4.25% 10-15-2025               |                              | 11,500,000.00  | 11,520,038.53  | 11,479,785.19  |
| * | S8P7H567  | UNITED STATES OF AMER TREAS NOTES 4.25% 10-15-2025               |                              | 5,727,000.00   | 5,723,875.36   | 5,716,933.02   |
| * | S8MVCV09  | UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2024               |                              | -              | -              | -              |
| * | S8NTVWX1  | UNITED STATES OF AMER TREAS NOTES 4.375% 10-31-2024              |                              | 2,033,000.00   | 2,033,079.41   | 2,024,264.46   |
| * | S8M6C3Q0  | UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028               |                              | 750,000.00     | 751,740.63     | 766,757.81     |
| * | S8M6C3Q0  | UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028               |                              | 14,000,000.00  | 14,080,088.40  | 14,312,812.50  |
| * | S8M9ZT47  | UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026               |                              | 1,500,000.00   | 1,498,417.97   | 1,515,234.38   |
| * | S8M9ZT47  | UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026               |                              | 10,545,000.00  | 10,647,978.52  | 10,652,097.66  |
| * | S8M9ZT47  | UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026               |                              | 5,701,000.00   | 5,734,546.05   | 5,758,900.78   |
| * | S8M9ZT47  | UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026               |                              | 14,364,000.00  | 14,491,597.86  | 14,509,884.38  |
| * | S8M9ZT47  | UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026               |                              | 17,252,600.00  | 17,254,338.56  | 17,427,821.72  |
| * | S8Q2VW426 | UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025                |                              | 802,000.00     | 798,144.63     | 807,788.63     |
| * | S8Q2VW426 | UNITED STATES OF AMER TREAS NOTES 4.5% 11-15-2025                |                              | 8,000,000.00   | 8,086,276.80   | 8,027,812.48   |
| * | S8P4XY22  | UNITED STATES OF AMER TREAS NOTES 4.5% 11-30-2024                |                              | 26,000.00      | 25,799.85      | 25,904.53      |
| * | S8QXJ123  | UNITED STATES OF AMER TREAS NOTES 4.625% 03-15-2026              |                              | 14,000,000.00  | 14,135,046.90  | 14,125,781.32  |
| * | S8M1Y6G4  | UNITED STATES OF AMER TREAS NOTES 4.625% 02-28-2025              |                              | 9,000,000.00   | 8,972,256.71   | 8,992,968.75   |
| * | S8M4K772  | UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028               |                              | 15,000,000.00  | 15,009,425.25  | 15,498,046.95  |
| * | S8M4K772  | UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028               |                              | 1,000,000.00   | 988,046.87     | 1,033,203.13   |
| * | S8RWHVW8  | UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026               |                              | 11,000,000.00  | 10,915,818.10  | 11,167,578.18  |
| * | S8RWHVW8  | UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026               |                              | 2,735,000.00   | 2,722,148.02   | 2,776,666.03   |
| * | S8QCV164  | UNITED STATES OF AMER TREAS NOTES 4.625%06-06-30-2025 REG        |                              | 11,000,000.00  | 12,938,080.43  | 13,031,484.44  |
| * | S8QCV164  | UNITED STATES OF AMER TREAS NOTES 4.625%06-06-30-2025 REG        |                              | 1,000,000.00   | 8,946,121.88   | 9,021,796.92   |
| * | S8N7CT39  | UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025               |                              | 15,000,000.00  | 15,048,683.06  | 15,157,617.15  |
| * | S8N7CT39  | UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025               |                              | 8,527,000.00   | 8,571,126.01   | 8,616,600.10   |
| * | S8N7CT39  | UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025               |                              | 3,480,000.00   | 3,498,717.41   | 3,516,567.18   |
| * | S8N7CT39  | UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025               |                              | 8,600,000.00   | 8,626,724.22   | 8,690,367.17   |
| * | S8N7CT39  | UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025               |                              | 2,125,000.00   | 2,125,346.27   | 2,151,371.13   |
| * | S8N7CT39  | UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025               |                              | 8,000,000.00   | 8,024,075.94   | 8,084,062.48   |
| * | S8MWPXK2  | UNITED STATES OF AMER TREAS NOTES 4.875%06-10-31-2028            |                              | 7,330,000.00   | 7,438,855.92   | 7,658,132.07   |
| * | S8MWPXK2  | UNITED STATES OF AMER TREAS NOTES 4.875%06-10-31-2028            |                              | 14,650,000.00  | 14,711,741.81  | 15,305,816.48  |
| * | S8MWPXK2  | UNITED STATES OF AMER TREAS NOTES 4.875%06-10-31-2028            |                              | 690,000.00     | 702,239.74     | 720,888.28     |
| * | S8MWPXK2  | UNITED STATES OF AMER TREAS NOTES 4.875%06-10-31-2028            |                              | 16,031,786.00  | 16,031,786.00  | 16,716,259.08  |
| * | S8MWPY04  | UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025              |                              | 4,590,000.00   | 4,584,621.09   | 4,642,892.59   |
| * | S8MWPY04  | UNITED STATES OF AMER TREAS NOTES 5% DUE 10-31-2025              |                              | 16,000,000.00  | 15,981,303.60  | 16,184,375.04  |
| * | S8M4K7M61 | UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025              |                              | 12,000,000.00  | 11,984,709.32  | 12,123,750.00  |
| * | S8M4K7M61 | UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025              |                              | 5,155,000.00   | 5,157,239.90   | 5,208,160.94   |
| * | S8M4K7M61 | UNITED STATES OF AMER TREAS NOTES 5% NTS 09-30-2025              |                              | 325,000.00     | 324,808.44     | 328,351.56     |
| * | S8M6C3P9  | UNITED STATES OF AMER TREAS NOTES 5.0% 08-31-2025                |                              | 12,000,000.00  | 12,031,446.45  | 12,112,031.28  |

|           |                                                                       |                |                |                |
|-----------|-----------------------------------------------------------------------|----------------|----------------|----------------|
| 52119034  | UNITED STATES TREAS BD STRIPPED PRIN PMT0209 08-15-2025 (UNDDATE) I   | 90,230,000.00  | 83,167,326.33  | 84,154,151.81  |
| 52377285  | UNITED STATES TREAS BD STRIPPED PRIN PMT0300 02-15-2026 (UNDDATE) I   | 204,545,000.00 | 190,322,815.78 | 187,229,513.02 |
| 52414844  | UNITED STATES TREAS BD STRIPPED PRIN PMT0303 02-15-2027 (UNDDATE) I   | 221,725,000.00 | 200,550,153.59 | 196,207,221.85 |
| 52428633  | UNITED STATES TREAS BD STRIPPED PRIN PMT0304 08-15-2027 (UNDDATE) I   | 398,150,000.00 | 313,657,382.00 | 345,674,642.23 |
| 58155XV0  | UNITED STATES TREAS BD STRIPPED PRIN PMT0307 08-15-2028 (UNDDATE) I   | 119,460,000.00 | 105,846,157.50 | 100,360,389.96 |
| 52877622  | UNITED STATES TREAS BD STRIPPED PRIN PMT0403 11-15-2028 (UNDDATE) I   | 67,400,000.00  | 53,519,644.00  | 55,999,200.36  |
| 52535652  | UNITED STATES TREAS BD STRIPPED PRIN PMT0404 02-15-2029 (UNDDATE) I   | 147,045,000.00 | 121,750,715.50 | 120,862,636.37 |
| 52124470  | UNITED STATES TREAS BD STRIPPED PRIN PMT0405 11-15-2029 (UNDDATE) REG | 93,500,000.00  | 83,870,734.48  | 84,153,837.24  |
| 58M17600  | UNITED STATES TREAS BD STRIPPED PRIN PMT1505 02-15-2052 (UND) UN      | 4,010,000.00   | 2,100,000.00   | 841,122.22     |
| 58M01K60  | UNITED STATES TREAS BD STRIPPED PRIN PMT2CPC 11-15-2043 REG           | 27,255,000.00  | 10,628,904.90  | 11,825,658.60  |
| 58M0XQ5D4 | UNITED STATES TREAS BD STRIPPED PRIN PMT2CPC DUE 02-15-2043           | 28,185,000.00  | 11,556,977.40  | 12,629,460.62  |
| 58Z56W78  | UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG                       | 17,800,000.00  | 16,779,632.85  | 16,662,468.75  |
| 58Z56W78  | UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG                       | 2,214,000.00   | 2,060,096.81   | 2,076,255.94   |
| 58M0G0M3  | UNITED STATES TREAS BDS 1.375% 11-15-2040                             | 16,012,000.00  | 13,323,184.77  | 10,662,991.25  |
| 58Z56WJ0  | UNITED STATES TREAS BDS 2.25% DUE 08-15-2046                          | 735,649.62     | 735,649.62     | 524,721.09     |
| 58MT9G0R0 | UNITED STATES TREAS BDS 0.125% 02-15-2051                             | 100,000.00     | 68,811.73      | 74,010.12      |
| 58MFKW0B3 | UNITED STATES TREAS BDS 1.125% 05-15-2040 REG                         | 576,000.00     | 563,917.82     | 372,600.00     |
| 58MHCW07  | UNITED STATES TREAS BDS 1.25% DUE 05-15-2050                          | 6,618,000.00   | 5,263,886.09   | 3,586,128.75   |
| 58M0VFN8  | UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG                     | 4,010,000.00   | 2,257,524.75   | 2,556,370.00   |
| 58MCFN20  | UNITED STATES TREAS BDS 1.875% 11-15-2051                             | 9,793,000.00   | 5,415,075.74   | 6,220,085.16   |
| 58MT9G0Q9 | UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG                     | 3,072,000.00   | 2,021,189.19   | 2,217,120.00   |
| 58MT9G0Q9 | UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG                     | 935,000.00     | 912,008.24     | 674,807.03     |
| 58M0P2G66 | UNITED STATES TREAS BDS 15/05/2042 3.25% DUE 05-15-2042 REG           | 42,500.00      | 41,615.14      | 37,433.20      |
| 58M0P2G66 | UNITED STATES TREAS BDS 15/05/2042 3.25% DUE 05-15-2042 REG           | 1,335,000.00   | 1,296,793.64   | 1,175,942.97   |
| 58M0P2G66 | UNITED STATES TREAS BDS 15/05/2042 3.25% DUE 05-15-2042 REG           | 580,000.00     | 533,572.68     | 510,853.13     |
| 58PBM0F5  | UNITED STATES TREAS BDS 2% 11-15-2041                                 | 8,389,000.00   | 6,157,842.33   | 6,089,889.69   |
| 58M0P6W9  | UNITED STATES TREAS BDS 2.0% 02-15-2052                               | 1,045,000.00   | 1,007,622.89   | 727,707.81     |
| 58M0P6W9  | UNITED STATES TREAS BDS 2.0% 02-15-2052                               | 3,300,000.00   | 2,205,109.46   | 2,298,856.25   |
| 58M0P6W9  | UNITED STATES TREAS BDS 2.0% 02-15-2052                               | 2,200,000.00   | 1,815,051.71   | 1,546,368.75   |
| 58MCKX294 | UNITED STATES TREAS BDS 2.25% 05-15-2041 REG                          | 1,900,000.00   | 1,401,726.60   | 1,452,312.50   |
| 58M0HV48  | UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG                      | 4,366,000.00   | 2,780,119.18   | 3,310,558.44   |
| 58M0HV48  | UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG                      | 1,800,000.00   | 1,862,209.29   | 1,290,656.25   |
| 58P0T929  | UNITED STATES TREAS BDS 3% DUE 05-15-2044 REG                         | 1,496,000.00   | 1,203,907.66   | 1,226,953.75   |
| 58K4CZD0  | UNITED STATES TREAS BDS 3% DUE 05-15-2044 REG                         | 2,000,000.00   | 2,715,404.17   | 4,422,086.71   |
| 58P0D753  | UNITED STATES TREAS BDS 3.125% DUE 08-15-2044                         | 1,400,000.00   | 1,164,627.95   | 1,188,906.25   |
| 58P0D753  | UNITED STATES TREAS BDS 3.125% DUE 08-15-2044                         | 320,000.00     | 250,462.50     | 271,750.00     |
| 58Z56W07  | UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG                   | 8,755,000.00   | 8,959,659.32   | 8,359,657.03   |
| 52307271  | UNITED STATES TREAS BDS BD 3.52% DUE 11-15-2028 REG                   | 5,000,000.00   | 5,432,051.25   | 5,298,437.50   |
| 58P0L1M5  | UNITED STATES TREAS BDS DTD 02/02/46 3% DUE 11-15-2045 REG            | 1,206,000.00   | 1,227,629.17   | 1,295,515.31   |
| 58Z56W07  | UNITED STATES TREAS BDS DTD 02/02/47 2.5% DUE 02-15-2046 REG          | 430,000.00     | 306,163.28     | 323,776.56     |
| 58KVKF47  | UNITED STATES TREAS BDS DTD 02/27/1 1.125% DUE 08-15-2040             | 3,880,000.00   | 3,468,713.83   | 2,485,625.00   |
| 58KVKF47  | UNITED STATES TREAS BDS DTD 02/27/1 1.125% DUE 08-15-2040             | 13,601,000.00  | 10,095,372.34  | 8,714,421.88   |
| 58RBS4M1  | UNITED STATES TREAS BDS DTD 03/03/00 4.75% 11-15-2053                 | 1,185,000.00   | 1,247,303.84   | 1,315,161.72   |
| 58RBS4M1  | UNITED STATES TREAS BDS DTD 03/03/00 4.75% 11-15-2053                 | 4,730,000.00   | 5,242,718.40   | 5,546,723.44   |
| 58RBS4M1  | UNITED STATES TREAS BDS DTD 03/03/00 4.75% 11-15-2053                 | 3,150,000.00   | 3,213,365.63   | 3,549,164.06   |
| 58RBS4M1  | UNITED STATES TREAS BDS DTD 03/03/00 4.75% 11-15-2053                 | 10,355,000.00  | 11,023,879.30  | 11,667,172.66  |
| 58RBS4M1  | UNITED STATES TREAS BDS DTD 03/03/00 4.75% 11-15-2053                 | 950,000.00     | 986,664.06     | 1,070,382.81   |
| 52545807  | UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG        | 900,000.00     | 1,259,647.64   | 1,017,562.50   |
| 52724610  | UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031              | 1,300,000.00   | 1,720,163.17   | 1,422,281.25   |
| 58Z7W18   | UNITED STATES TREAS BDS DTD 02/15/2006 4.5% DUE 02-15-2036 REG        | 385,000.00     | 521,055.63     | 411,528.91     |
| 58M0XHM5  | UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043              | 955,000.00     | 962,247.07     | 913,964.84     |
| 52941572  | UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026                | 1,100,000.00   | 1,349,112.49   | 1,169,351.57   |
| 52124555  | UNITED STATES TREAS BDS DTD 12/15/1997 6.125% DUE 11-15-2027 REG      | 1,900,000.00   | 2,184,427.26   | 2,046,804.70   |
| 58Z56W08  | UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG       | 1,480,000.00   | 1,296,259.88   | 1,062,637.50   |
| 58M7W08   | UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050              | 1,963,000.00   | 1,015,085.70   | 1,175,039.53   |
| 58OCS7C3  | UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052                  | 4,811,000.00   | 5,208,909.79   | 4,767,400.31   |
| 58OCS7C3  | UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052                  | 565,000.00     | 590,081.25     | 559,879.69     |
| 58OVPVNS  | UNITED STATES TREAS BDS DTD 11/15/2022 4% 11-15-2052                  | 5,000.00       | 5,207.25       | 4,954.69       |
| 58OVPVNS  | UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043               | 380,000.00     | 385,174,212.67 | 408,975.00     |
| 58OVPVNS  | UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043               | 550,000.00     | 574,610.35     | 591,937.50     |
| 58OVPVNS  | UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043               | 5,670,000.00   | 5,897,386.81   | 6,102,337.50   |
| 58OVPVNS  | UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043               | 8,518,000.00   | 8,758,586.31   | 9,167,497.50   |
| 58OVPVNS  | UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043               | 234,000.00     | 244,214.49     | 251,842.50     |
| 58OVPVNS  | UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043               | 50,000.00      | 50,000.00      | 50,812.50      |
| 58OVPVNS  | UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043               | 3,613,000.00   | 3,827,162.92   | 3,888,491.25   |
| 58OVPVNS  | UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043               | 4,961,000.00   | 4,950,881.20   | 5,339,276.25   |
| 58P92XV6  | UNITED STATES TREAS BDS DTD 02.75% 11-15-2047                         | 2,375,000.00   | 2,535,868.36   | 1,856,953.13   |
| 58KVB084  | UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG       | 3,450,000.00   | 3,626,252.33   | 2,485,617.19   |
| 58L0BLR0  | UNITED STATES TREAS BDS WIT 1.7/8 08/25/41 1.75% DUE 08-15-2041       | 1,700,000.00   | 7,946,150.27   | 8,186,279.84   |
| 58DVL4C0  | UNITED STATES TREAS BOND 1.0% 02-15-2049                              | 1,600,000.00   | 1,552,352.75   | 1,586,527.52   |
| 58VTF3Q9  | UNITED STATES TREAS DTD 02/15/2015 2% DUE 02-15-2025 REG              | 12,100,000.00  | 11,738,942.43  | 11,742,671.88  |
| 58PPL1T4  | UNITED STATES TREAS NTS 1.25% DUE 12-31-2026                          | 11,600,000.00  | 10,730,667.41  | 10,710,968.81  |
| 58PPL1W7  | UNITED STATES TREAS NTS 1.875% DUE 12-31-2028                         | 10,800,000.00  | 9,980,355.56   | 9,591,750.00   |
| 58FZLQ09  | UNITED STATES TREAS NTS 2.875% 08-15-2028                             | 16,600,000.00  | 15,460,356.37  | 15,899,687.50  |
| 58FZLQ09  | UNITED STATES TREAS NTS 2.875% 08-15-2028                             | 1,745,000.00   | 1,674,632.66   | 1,795,898.44   |
| 58FZLQ09  | UNITED STATES TREAS NTS 2.875% 08-15-2028                             | 924,000.00     | 891,899.29     | 885,018.75     |
| 58PNCWQ7  | UNITED STATES TREAS NTS 2.875% TNOTE 07-31-2025                       | 2,800,000.00   | 2,928,511.83   | 2,733,171.87   |
| 58L0BS10  | UNITED STATES TREAS NTS .25% DUE 05-31-2025 REG                       | 8,300,000.00   | 7,710,387.51   | 7,815,617.23   |
| 58M0W0C2  | UNITED STATES TREAS NTS .375% DUE 04-30-2025 REG                      | 9,000,000.00   | 8,431,313.21   | 8,136,304.71   |
| 58M0W0C2  | UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG                        | 9,700,000.00   | 8,765,555.80   | 8,663,312.50   |
| 58L0BS04  | UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG                        | 9,100,000.00   | 8,305,097.58   | 8,106,820.36   |
| 58MHCW06  | UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG                      | 19,900,000.00  | 16,943,175.14  | 16,290,015.63  |
| 58PNCW04  | UNITED STATES TREAS NTS 1.0% 12-15-2024                               | -              | -              | -              |
| 58LLY773  | UNITED STATES TREAS NTS 1.125% DUE 02-28-2027                         | 1,300,000.00   | 1,306,502.55   | 1,191,226.57   |
| 58MCFN07  | UNITED STATES TREAS NTS 1.375% 11-15-2031                             | 26,900,000.00  | 23,676,363.45  | 22,377,437.50  |
| 58KMH0B1  | UNITED STATES TREAS NTS 1.375% DUE 01-31-2025                         | 7,800,000.00   | 7,586,638.90   | 7,527,000.00   |
| 58M96P76  | UNITED STATES TREAS NTS 1.5% DUE 02-15-2025 REG                       | 10,600,000.00  | 10,242,304.26  | 10,230,242.21  |
| 58N7DZP4  | UNITED STATES TREAS NTS 1.5% DUE 10-31-2028 REG                       | 13,500,000.00  | 12,450,357.48  | 12,028,711.01  |
| 58P9M335  | UNITED STATES TREAS NTS 1.5% DUE 11-30-2028 REG                       | 11,100,000.00  | 10,555,621.00  | 9,934,500.00   |
| 58Y2ZV00  | UNITED STATES TREAS NTS 1.625% DUE 05-15-2026                         | 15,300,000.00  | 14,511,797.44  | 14,439,375.00  |
| 58M96P08  | UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG                     | 27,300,000.00  | 24,446,213.81  | 23,516,390.63  |
| 58M96P08  | UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG                     | 220,000.00     | 207,542.93     | 189,509.38     |
| 58M96P08  | UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG                     | 27,905,000.00  | 23,516,334.09  | 24,037,541.41  |
| 58M96P08  | UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG                     | 6,600,000.00   | 6,196,329.99   | 6,138,421.88   |
| 58PRT3T4  | UNITED STATES TREAS NTS 2.375% 03-31-2029                             | 10,300,000.00  | 9,425,941.27   | 9,573,367.24   |
| 58PRT3T4  | UNITED STATES TREAS NTS 2.375% 03-31-2029                             | 2,057,000.00   | 1,857,257.49   | 1,911,885.09   |
| 58PVM0Z1  | UNITED STATES TREAS NTS 2.375% 12-31-2024                             | -              | -              | -              |
| 58P0G0P1  | UNITED STATES TREAS NTS 2.625% 04-15-2025                             | 9,800,000.00   | 9,613,889.17   | 9,558,445.29   |
| 58P0G0P1  | UNITED STATES TREAS NTS 2.625% DUE 03-15-2029 REG                     | 18,600,000.00  | 17,597,922.20  | 17,534,859.47  |
| 58PXTN57  | UNITED STATES TREAS NTS 2.75% 04-30-2025                              | 8,200,000.00   | 8,312,788.33   | 8,020,945.29   |
| 58QHM4D1  | UNITED STATES TREAS NTS 2.75% 08-15-2032                              | 29,000,000.00  | 26,319,412.89  | 26,612,031.25  |
| 58QHM4D1  | UNITED STATES TREAS NTS 2.75% 08-15-2032                              | 432,000.00     | 430,910.06     | 396,427.50     |
| 58QHM4D1  | UNITED STATES TREAS NTS 2.75% 08-15-2032                              | 74,685,000.00  | 68,464,864.14  | 68,555,173.03  |
| 58QHM4D1  | UNITED STATES TREAS NTS 2.75% DUE 08-31-2025 REG                      | 5,400,000.00   | 5,405,148.37   | 5,257,195.33   |
| 58D9S036  | UNITED STATES TREAS NTS 2.875% DUE 05-15-2028                         | 16,400,000.00  | 16,414,956.71  | 16,220,009.15  |
| 58D9S036  | UNITED STATES TREAS NTS 2.875% DUE 05-15-2028                         | 1,055,000.00   | 1,175,212.25   | 1,012,552.74   |
| 58D9S036  | UNITED STATES TREAS NTS 3.125% DUE 08-31-2029 REG                     | 10,800,000.00  | 10,621,121.33  | 10,388,250.00  |
| 58MVCV21  | UNITED STATES TREAS NTS 3.625% 12-31-2029                             | 8,900,000.00   | 8,744,211.74   | 8,897,218.75   |
| 58MVCV21  | UNITED STATES TREAS NTS 3.625% 12-31-2029                             | 530,000.00     | 539,150.78     | 539,834.38     |
| 58RT4M01  | UNITED STATES TREAS NTS 3.75% 12-31-2028                              | 7,364,000.00   | 7,316,713.75   | 7,337,786.44   |
| 58RT4M01  | UNITED STATES TREAS NTS 3.75% 12-31-2028                              | 8,704,600.00   | 8,682,838.50   | 8,673,614.32   |
| 58RT4M01  | UNITED STATES TREAS NTS 3.75% 12-31-2028                              | 23,534,000.00  | 23,464,291.07  | 23,450,226.26  |
| 58RT4M01  | UNITED STATES TREAS NTS 3.75% 12-31-2028                              | 7,455,000.00   | 7,420,373.83   | 7,428,462.51   |
| 58RT4M01  | UNITED STATES TREAS NTS 3.75% 12-31-2028                              | 1,000,000.00   | 996,253.35     | 996,440.31     |
| 58N6M052  | UNITED STATES TREAS NTS 3.875% 09-30-2029                             | 10,000,000.00  | 9,768,504.69   | 9,995,312.50   |
| 58LPK0T1  | UNITED STATES TREAS NTS 30/04/2028 1.25% DUE 04-30-2028 BEC           | 15,100,000.00  | 13,715,568.74  | 13,529,836.01  |
| 58NTD0W7  | UNITED STATES TREAS NTS 4.0% 07-31-2030                               | 9,000,000.00   | 8,670,973.50   | 9,064,687.50   |
| 58RT4M02  | UNITED STATES TREAS NTS 4.25% 12-31-2025                              | 1,981,000.00   | 1,979,941.95   | 1,981,018.60   |
| 58RT4M02  | UNITED STATES TREAS NTS 4.25% 12-31-2025                              | 4,025,000.00   | 4,025,157.13   | 4,025,037.79   |
| 58RT3Q05  | UNITED STATES TREAS NTS 4.375% 08-15-2026                             | 400,000.00     | 394,205.44     | 402,812.50     |
| 58RT3Q05  | UNITED STATES TREAS NTS 4.375% 08-15-2026                             | 13,000,000.00  | 12,899,418.55  | 13,091,406.25  |
| 58RBS4G5  | UNITED STATES TREAS NTS 4.625% 11-15-2026                             | 12,000,000.00  | 12,053,008.95  | 12,194,062.50  |
| 58RBS4G5  | UNITED STATES TREAS NTS 4.625% 11-15-2026                             |                |                |                |

|   |           |                                                                      |                |                |                |
|---|-----------|----------------------------------------------------------------------|----------------|----------------|----------------|
| * | SBMX7M83  | UNITED STATES TREAS NTS DTD 09/30/2023 4.625% 09-30-2030             | 8,000,000.00   | 8,004,094.50   | 8,352,500.00   |
| * | SBNTVW56  | UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029                 | 10,500,000.00  | 10,630,530.29  | 10,665,625.00  |
| * | SBNTVW56  | UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029                 | 1,100,000.00   | 1,084,281.45   | 1,319,375.00   |
| * | SBYR5N3   | UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG           | 2,794,780.85   | 2,991,396.66   | 2,753,396.66   |
| * | SBYR5N3   | UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG           | 11,100,000.00  | 10,706,225.99  | 10,699,039.12  |
| * | SBP4KZ15  | UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027             | 7,500,000.00   | 7,524,927.47   | 7,488,281.25   |
| * | SBP4KZ15  | UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027             | 1,160,000.00   | 1,143,600.41   | 1,158,187.50   |
| * | SBNTCT17  | UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030             | 3,995,000.00   | 3,447,778.16   | 3,497,380.47   |
| * | SBNTCT17  | UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030             | 11,000,000.00  | 11,010,356.50  | 11,331,718.75  |
| * | SBNTCT17  | UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030             | 1,540,000.00   | 1,553,537.25   | 1,586,403.25   |
| * | SBNTCT17  | UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030             | 2,665,000.00   | 2,692,648.05   | 2,745,366.41   |
| * | SBNTCT17  | UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030             | 5,535,000.00   | 5,553,585.45   | 5,701,914.84   |
| * | SBNTCT17  | UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030             | 10,360,000.00  | 10,477,578.13  | 10,672,418.75  |
| * | SBNTCT17  | UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030             | 9,405,000.00   | 9,548,150.20   | 9,488,619.53   |
| * | SBNTCT17  | UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030             | 1,720,000.00   | 1,757,438.29   | 1,771,868.75   |
| * | SBP4KZ04  | UNITED STATES TREAS NTS DTD 3.875% 11-30-2029                        | 9,000,000.00   | 8,811,868.94   | 8,997,187.50   |
| * | SBDCZG00  | UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG            | 13,100,000.00  | 12,390,020.38  | 12,416,343.75  |
| * | SBDCZG00  | UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG            | 490,000.00     | 465,189.25     | 464,428.13     |
| * | SBKXZ12   | UNITED STATES TREAS NTS FIXED 1.875% DUE 02-2026 REG                 | 8,100,000.00   | 7,786,339.08   | 7,432,576.60   |
| * | SBHM7686  | UNITED STATES TREAS NTS FIXED 2.625% 12-31-2025                      | 3,800,000.00   | 3,241,368.02   | 3,198,679.70   |
| * | SBQHM4C0  | UNITED STATES TREAS NTS FIXED 3.125% DUE 08-15-2025                  | 12,800,000.00  | 12,618,574.14  | 12,544,499.97  |
| * | SBQY0606  | UNITED STATES TREAS NTS T-NOTE 2.125% 05-31-2026                     | 5,900,000.00   | 5,704,259.55   | 5,634,500.00   |
| * | SB355570  | UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2028                      | 9,100,000.00   | 8,921,218.15   | 8,730,312.50   |
| * | SBMRV8    | UNITED STATES TREAS NTS T-NOTE 2.5% 02-28-2026                       | 7,200,000.00   | 6,744,497.00   | 6,756,640.66   |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | 16,000,000.00  | 16,065,119.39  | 16,390,000.00  |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | -              | -              | -              |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | 1,830,000.00   | 1,838,087.50   | 1,874,606.25   |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | 5,740,000.00   | 5,444,025.04   | 5,479,912.50   |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | 4,151,000.00   | 4,186,718.79   | 4,252,180.63   |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | 8,338,000.00   | 8,421,418.96   | 8,541,238.75   |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | 2,820,000.00   | 2,853,491.53   | 2,888,737.50   |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | 1,854,200.00   | 1,861,329.76   | 1,899,396.13   |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | 4,085,000.00   | 4,118,062.30   | 4,184,571.88   |
| * | SBNTCT78  | UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028                     | 3,350,000.00   | 3,413,639.05   | 3,432,656.25   |
| * | SBLPKFO6  | UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04-30-2026 B     | 19,100,000.00  | 17,575,052.62  | 17,674,961.03  |
| * | SBMH4V55  | UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE 05-15-2031     | 26,000,000.00  | 23,863,144.98  | 22,339,687.50  |
| * | SBAP9XV4  | UNITED STATES TREAS SEC STRIPPED 08-15-2038                          | 19,385,000.00  | 11,311,341.21  | 10,580,197.69  |
| * | SBAP9H83  | UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDNOTE)   | 55,320,000.00  | 30,156,551.95  | 30,552,311.60  |
| * | SBAP9Y04  | UNITED STATES TREAS SEC STRIPPED INT PMT00019 05-15-2039 (UNDNOTE)   | 22,290,000.00  | 15,955,471.61  | 11,870,581.59  |
| * | SB53HFK7  | UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDNOTE)   | 79,550,000.00  | 35,971,391.00  | 40,144,454.07  |
| * | SB2946061 | UNITED STATES TREAS SEC STRIPPED INT PMT00338 11-15-2027 (UNDNOTE)   | 37,970,000.00  | 35,924,847.19  | 32,639,797.60  |
| * | SBAP9X11  | UNITED STATES TREAS SEC STRIPPED INT PMT00495 05-15-2028 (UNDNOTE)   | 31,400,000.00  | 25,888,672.00  | 26,503,489.97  |
| * | SB068267  | UNITED STATES TREAS SEC STRIPPED INT PMT00513 15-10-2029 (UNDNOTE)   | 98,085,000.00  | 10,977,471.96  | 80,478,715.04  |
| * | SBMTYDVS  | UNITED STATES TREAS SEC STRIPPED INT PMT00521 05-15-2029 (UNDNOTE)   | 156,355,000.00 | 134,723,046.58 | 127,760,760.72 |
| * | SBMRKZ3   | UNITED STATES TREAS SEC STRIPPED INT PMT00522 11-15-2029 (UNDNOTE)   | 133,055,000.00 | 107,620,042.96 | 105,942,821.73 |
| * | SB063G09  | UNITED STATES TREAS SEC STRIPPED INT PMT00523 05-15-2030 (UNDNOTE)   | 128,285,000.00 | 116,520,726.75 | 100,011,959.68 |
| * | SB063893  | UNITED STATES TREAS SEC STRIPPED INT PMT00528 02-15-2031 (UNDNOTE)   | 164,930,000.00 | 130,107,209.02 | 124,997,798.22 |
| * | SB2RG5H6  | UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDNOTE)   | 128,575,000.00 | 84,088,603.67  | 81,254,241.57  |
| * | SB2RG5H6  | UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDNOTE)   | 16,807,000.00  | 25,872,142.34  | 15,566,398.25  |
| * | SB2RG5H6  | UNITED STATES TREAS SEC STRIPPED INT PMT00753 05-15-2036 (UNDNOTE)   | 6,185,000.00   | 4,678,889.03   | 4,370,397.12   |
| * | SB2RG877  | UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDNOTE)   | 16,550,000.00  | 13,879,889.74  | 9,573,401.95   |
| * | SBMR4615  | UNITED STATES TREAS SEC STRIPPED INT PMT00764 08-15-2037 (UNDNOTE)   | 45,100,000.00  | 25,940,618.00  | 25,824,471.07  |
| * | SBAP9V74  | UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDNOTE)   | 28,565,000.00  | 19,753,312.48  | 15,956,485.27  |
| * | SBAP9M51  | UNITED STATES TREAS SEC STRIPPED INT PMT00818 02-15-2038 (UNDNOTE)   | 16,920,000.00  | 12,290,805.41  | 11,504,758.98  |
| * | SB4YDVH2  | UNITED STATES TREAS SEC STRIPPED INT PMT00848 02-15-2032 (UNDNOTE)   | 130,635,000.00 | 97,381,301.80  | 94,937,426.47  |
| * | SB458521  | UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDNOTE)   | 126,975,000.00 | 90,657,212.44  | 90,313,432.07  |
| * | SB4X15F7  | UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDNOTE)   | 137,590,000.00 | 92,870,697.06  | 93,716,592.77  |
| * | SBAP9VZ3  | UNITED STATES TREAS SEC STRIPPED INT PMT00838 02-15-2034 (UNDNOTE)   | 101,060,000.00 | 74,480,773.57  | 67,474,647.33  |
| * | SB4PLXW9  | UNITED STATES TREAS SEC STRIPPED INT PMT00839 02-15-2034 (UNDNOTE)   | 94,160,000.00  | 64,037,676.58  | 61,473,602.72  |
| * | SBMR2V2   | UNITED STATES TREAS SEC STRIPPED INT PMT00840 02-15-2035 (UNDNOTE)   | 91,345,000.00  | 68,744,842.69  | 58,346,689.09  |
| * | SB4Q1G08  | UNITED STATES TREAS SEC STRIPPED INT PMT00841 08-15-2035 (UNDNOTE)   | 104,000,000.00 | 72,777,220.50  | 64,993,441.76  |
| * | SB156388  | UNITED STATES TREAS SEC STRIPPED INT PMT00842 02-15-2036 (UNDNOTE)   | 86,295,000.00  | 51,213,557.59  | 52,704,803.28  |
| * | SB1XKZ20  | UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDNOTE)   | 27,110,000.00  | 16,914,228.41  | 15,870,833.52  |
| * | SB2RG8B9  | UNITED STATES TREAS SEC STRIPPED INT PMT00881 11-15-2030 (UNDNOTE)   | 82,125,000.00  | 69,667,028.75  | 62,832,951.29  |
| * | SB2RGDQ1  | UNITED STATES TREAS SEC STRIPPED INT PMT00883 11-15-2031 (UNDNOTE)   | 101,740,000.00 | 82,394,463.25  | 74,713,108.81  |
| * | SB2RGF65  | UNITED STATES TREAS SEC STRIPPED INT PMT00884 05-15-2032 (UNDNOTE)   | 61,125,000.00  | 44,277,159.84  | 43,950,227.09  |
| * | SB2RGH66  | UNITED STATES TREAS SEC STRIPPED INT PMT00885 11-15-2032 (UNDNOTE)   | 70,340,000.00  | 56,424,037.01  | 49,571,704.21  |
| * | SB2RGH72  | UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDNOTE)   | 161,190,000.00 | 123,068,200.24 | 111,021,042.26 |
| * | SB2RGL56  | UNITED STATES TREAS SEC STRIPPED INT PMT00887 11-15-2033 (UNDNOTE)   | 174,511,000.00 | 121,031,745.75 | 117,739,211.34 |
| * | SB2RGLY5  | UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDNOTE)   | 116,600,000.00 | 83,931,861.75  | 76,956,338.14  |
| * | SB2RGMJ7  | UNITED STATES TREAS SEC STRIPPED INT PMT00889 11-15-2034 (UNDNOTE)   | 136,890,000.00 | 97,786,744.02  | 88,442,310.08  |
| * | SB5VWN73  | UNITED STATES TREAS SEC STRIPPED INT PMT315 02-15-2027 (UNDNOTE) #   | 49,715,000.00  | 44,248,173.06  | 43,906,050.33  |
| * | SB242846  | UNITED STATES TREAS SEC STRIPPED INT PMT316 05-15-2027 (UNDNOTE) #   | 50,550,000.00  | 44,415,284.11  | 44,248,938.96  |
| * | SBPBR4M3  | UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2041           | 2,515,000.00   | 2,242,409.25   | 2,132,212.22   |
| * | SBPCX7H7  | UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 08-15-2041 (UNDNOTE) | 57,845,000.00  | 24,983,764.55  | 26,909,049.17  |
| * | SB3TF883  | UNITED STATES TREAS SEC STRIPPED INT PMTINT 194 08-15-2040 (UNDNOTE) | 15,635,000.00  | 8,570,918.59   | 7,670,650.76   |
| * | SB4L7M8   | UNITED STATES TREAS SEC STRIPPED INT PMTSTPR 02-15-2033 (UNDNOTE)    | 168,435,000.00 | 118,486,670.73 | 117,311,263.51 |
| * | SBP92XV5  | UNITED STATES TREASURY 2.25% 11-15-2027                              | 13,000,000.00  | 12,662,827.85  | 12,230,136.25  |
| * | SB24770   | UNITED STS STI CORP NEW COM                                          | 1,409,000.00   | 1,409,000.00   | 68,547.85      |
| * | SBNNXK0   | UNITED STS TREAS 0.375% 12-31-2025                                   | 11,400,000.00  | 10,494,656.60  | 10,566,820.28  |
| * | SBNNXK1   | UNITED STS TREAS 0.625% 12-31-2027                                   | 12,800,000.00  | 11,263,686.50  | 11,261,000.06  |
| * | SBLKH0V1  | UNITED STS TREAS 1.125% 02-29-2028                                   | 14,100,000.00  | 12,724,018.98  | 12,615,093.75  |
| * | SBMR9B0M1 | UNITED STS TREAS 1.25% 09-31-2028                                    | 19,000,000.00  | 17,276,390.40  | 16,988,671.97  |
| * | SBMTYJ54  | UNITED STS TREAS BILL DTV-BILL 09-14-2024                            | 1,100,000.00   | 1,086,095.53   | 1,088,599.39   |
| * | SBMTVYTX  | UNITED STS TREAS NTS .5% 10-31-2027                                  | 10,900,000.00  | 9,665,993.26   | 9,591,148.49   |
| * | SBMTVYTX  | UNITED STS TREAS NTS .5% 10-31-2027                                  | 19,820,000.00  | 16,818,992.00  | 17,440,051.66  |
| * | SBLH34Q2  | UNITED STS TREAS NTS .625% 11-30-2027                                | 10,800,000.00  | 9,579,366.76   | 9,525,093.00   |
| * | SBMTV9Y6  | UNITED STS TREAS NTS 0.5% 08-31-2027                                 | 7,900,000.00   | 7,062,999.37   | 6,984,710.98   |
| * | SBMTV9Y6  | UNITED STS TREAS NTS 0.5% 08-31-2027                                 | 5,900,000.00   | 4,836,851.95   | 4,420,703.15   |
| * | SBMTV9Y5  | UNITED STS TREAS NTS .25% DUE 08-31-2025 REG                         | 9,800,000.00   | 9,062,834.71   | 9,150,367.21   |
| * | SBMT6S8X  | UNITED STS TREAS NTS .375% DUE 09-30-2027 REG                        | 12,200,000.00  | 10,788,945.77  | 10,708,359.44  |
| * | SBLKH0X0  | UNITED STS TREAS NTS .5% DUE 02-28-2026 REG                          | 14,100,000.00  | 12,976,752.60  | 13,030,382.88  |
| * | SBMT2ZK47 | UNITED STS TREAS NTS .75% DUE 01-31-2028REG                          | 20,600,000.00  | 18,133,627.04  | 18,174,671.98  |
| * | SBMT2ZK47 | UNITED STS TREAS NTS .75% DUE 01-31-2028REG                          | 751,000,000.00 | 660,539,119.17 | 661,581,491.49 |
| * | SBMBYXC7  | UNITED STS TREAS NTS .875% 06-30-2026                                | 16,600,000.00  | 15,358,423.99  | 15,353,703.21  |
| * | SBMT9WFM7 | UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG                       | 20,510,000.00  | 18,082,472.04  | 17,151,487.50  |
| * | SBMT9WFM7 | UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG                       | 27,400,000.00  | 23,540,665.91  | 22,913,250.00  |
| * | SBMT9WFM1 | UNITED STS TREAS NTS 1.25% 09-31-2028                                | 14,900,000.00  | 13,460,048.02  | 13,373,914.14  |
| * | SBMT9W73  | UNITED STS TREAS NTS DTD 875% 11-15-2030                             | 29,500,000.00  | 25,432,161.02  | 23,478,578.13  |
| * | SBMTXZ93  | UNITED STS TREAS NTS UNITED STS TREAS NTS .25% DUE 07-31-2025 REG    | 10,900,000.00  | 10,084,082.08  | 10,207,679.74  |
| * | SBMTXZ82  | UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG   | 9,500,000.00   | 8,340,489.38   | 8,384,492.24   |
| * | SBMTXZ82  | UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG   | 3,757,000.00   | 3,264,627.54   | 3,315,846.03   |
| * | SB240412  | UNITED THERAPEUTICS CORP DEL COM STK                                 | 288.00         | 65,739.55      | 63,328.32      |
| * | SB240412  | UNITED THERAPEUTICS CORP DEL COM STK                                 | 1,205,000.00   | 246,684.04     | 243,858.94     |
| * | SB83J2M4  | UNITED UTILITIES GROUP DOR GP00 05                                   | 1,762.00       | 20,494.11      | 23,798.47      |
| * | SBM95H83  | UNITEDHEALTH GROUP 3.125% DUE 05-15-2060                             | 1,300,000.00   | 1,267,398.30   | 924,404.00     |
| * | SBHKDKY1  | UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                               | 591,000.00     | 590,165.97     | 503,662.02     |
| * | SBHKDKY1  | UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                               | 50,000.00      | 49,572.80      | 42,611.00      |
| * | SBHKDKY1  | UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                               | 2,127,000.00   | 2,225,811.68   | 1,812,671.94   |
| * | SBHKDKY1  | UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                               | 120,000.00     | 115,528.52     | 102,266.40     |
| * | SBHKDKY1  | UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                               | 328,000.00     | 325,197.59     | 279,528.16     |
| * | SBHKDKY1  | UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                               | 1,399,000.00   | 1,429,961.73   | 1,192,255.78   |
| * | SBHKDKY1  | UNITEDHEALTH GROUP 3.5% DUE 08-15-2039                               | 1,000,000.00   | 999,485.61     | 852,220.00     |
| * | SBHKDL04  | UNITEDHEALTH GROUP 3.7% DUE 08-15-2049                               | 555,000.00     | 564,295.17     | 451,742.25     |
| * | SBHKDL04  | UNITEDHEALTH GROUP 3.7% DUE 08-15-2049                               | 570,000.00     | 568,210.27     | 463,951.50     |
| * | SBHKDL04  | UNITEDHEALTH GROUP 3.7% DUE 08-15-2049                               | 265,000.00     | 209,381.80     | 215,696.75     |
| * | SBY2LN95  | UNITEDHEALTH GROUP 3.75% 10-15-2047                                  | 1,030,000.00   | 1,021,367.94   | 850,378.30     |

|   |           |                                                                  |                |                |                |
|---|-----------|------------------------------------------------------------------|----------------|----------------|----------------|
| * | 58G49587  | UNITEDHEALTH GROUP 6.5% DUE 06-15-2037                           | 360,000.00     | 421,833.60     | 423,543.60     |
| * | 58ZPPW63  | UNITEDHEALTH GROUP 6.625% DUE 11-15-2037                         | 922,000.00     | 1,194,988.61   | 1,085,682.66   |
| * | 58ZPPW63  | UNITEDHEALTH GROUP 6.625% DUE 11-15-2037                         | 1,710,000.00   | 2,232,760.62   | 2,013,576.30   |
| * | 58Z9598   | UNITEDHEALTH GROUP 6.875% DUE 02-15-2038                         | 200,000.00     | 246,090.00     | 242,248.00     |
| * | 58M9598   | UNITEDHEALTH GROUP 6.875% DUE 02-15-2038                         | 530,000.00     | 524,055.23     | 641,957.20     |
| * | 58G08P03  | UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                    | 1,325,000.00   | 1,084,005.10   | 1,188,273.25   |
| * | 58G08P03  | UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048                    | 135,000.00     | 116,428.20     | 121,069.35     |
| * | 58M959C8  | UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG       | 502,000.00     | 512,125.37     | 580,174.64     |
| * | 58M959C8  | UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG       | 330,000.00     | 321,443.81     | 249,915.60     |
| * | 58M959C8  | UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG       | 672,000.00     | 654,576.69     | 508,919.04     |
| * | 58M959B09 | UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG        | 470,000.00     | 318,099.21     | 331,058.60     |
| * | 58M959B09 | UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG        | 280,000.00     | 180,120.15     | 197,226.40     |
| * | 58LPK680  | UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO                  | 781,000.00     | 753,145.75     | 612,999.09     |
| * | 58LPK680  | UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO                  | 915,000.00     | 818,184.76     | 737,011.71     |
| * | 58LPK680  | UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO                  | 360,000.00     | 285,314.40     | 282,560.40     |
| * | 58LPK680  | UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO                  | 1,242,000.00   | 987,876.15     | 974,833.38     |
| * | 58LPK680  | UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO                  | 91,000.00      | 90,608.70      | 71,424.99      |
| * | 58LPK651  | UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO                  | 160,000.00     | 126,899.20     | 121,184.00     |
| * | 58LPK651  | UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO                  | 522,000.00     | 492,221.89     | 395,362.80     |
| * | 58LPK651  | UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO                  | 483,000.00     | 480,010.06     | 365,824.20     |
| * | 58LPK651  | UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO                  | 320,000.00     | 250,004.82     | 242,368.00     |
| * | 58NK8T0   | UNITEDHEALTH GROUP INC 4.0% 05-15-2029                           | 580,000.00     | 568,202.80     | 572,083.00     |
| * | 58NK8T21  | UNITEDHEALTH GROUP INC 4.2% 05-15-2032                           | 2,900,000.00   | 2,907,254.92   | 2,839,535.00   |
| * | 58TKL656  | UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG                  | 150,000.00     | 163,149.19     | 139,489.50     |
| * | 58TKL656  | UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG                  | 1,727,000.00   | 1,632,897.78   | 1,605,989.11   |
| * | 58TKL656  | UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG                  | 795,000.00     | 798,295.98     | 739,294.35     |
| * | 58H55C40  | UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG                  | 520,000.00     | 518,098.28     | 477,542.00     |
| * | 58NKBV00  | UNITEDHEALTH GROUP INC 4.75% 05-15-2052                          | 380,000.00     | 277,497.48     | 269,628.00     |
| * | 58NKBV00  | UNITEDHEALTH GROUP INC 4.75% 05-15-2052                          | 721,000.00     | 680,244.56     | 694,294.16     |
| * | 58NKBV00  | UNITEDHEALTH GROUP INC 4.75% 05-15-2052                          | 75,000.00      | 75,435.75      | 72,222.00      |
| * | 58NKBV00  | UNITEDHEALTH GROUP INC 4.75% 05-15-2052                          | 1,140,000.00   | 1,098,810.57   | 1,097,774.40   |
| * | 58NKBV00  | UNITEDHEALTH GROUP INC 4.75% 05-15-2052                          | 411,000.00     | 417,101.42     | 395,776.56     |
| * | 58NKBV00  | UNITEDHEALTH GROUP INC 4.75% 05-15-2052                          | 1,100,000.00   | 1,090,168.68   | 1,059,256.00   |
| * | 58NKBV11  | UNITEDHEALTH GROUP INC 4.95% 05-15-2062                          | 215,000.00     | 215,203.86     | 213,951.30     |
| * | 58NKBV11  | UNITEDHEALTH GROUP INC 4.95% 05-15-2062                          | 20,000.00      | 19,805.02      | 19,716.40      |
| * | 58N79X98  | UNITEDHEALTH GROUP INC 5.05% 04-15-2053                          | 250,000.00     | 253,645.00     | 253,120.00     |
| * | 58N79X98  | UNITEDHEALTH GROUP INC 5.05% 04-15-2053                          | 1,300,000.00   | 1,291,212.00   | 1,316,224.00   |
| * | 58N79X98  | UNITEDHEALTH GROUP INC 5.05% 04-15-2053                          | 1,475,000.00   | 1,465,029.00   | 1,493,408.00   |
| * | 58N79X98  | UNITEDHEALTH GROUP INC 5.05% 04-15-2053                          | 320,000.00     | 295,996.80     | 313,993.60     |
| * | 58N79X98  | UNITEDHEALTH GROUP INC 5.05% 04-15-2053                          | 1,660,000.00   | 1,632,315.01   | 1,680,716.80   |
| * | 58N79X98  | UNITEDHEALTH GROUP INC 5.05% 04-15-2053                          | 3,078,000.00   | 3,025,805.09   | 3,116,413.44   |
| * | 58N79X98  | UNITEDHEALTH GROUP INC 5.05% 04-15-2053                          | 1,100,000.00   | 1,092,564.00   | 1,113,728.00   |
| * | 58N79P1   | UNITEDHEALTH GROUP INC 5.2% 04-15-2063                           | 765,000.00     | 760,716.72     | 784,132.65     |
| * | 58N79P1   | UNITEDHEALTH GROUP INC 5.2% 04-15-2063                           | 199,000.00     | 197,533.17     | 203,976.99     |
| * | 58N79P1   | UNITEDHEALTH GROUP INC 5.2% 04-15-2063                           | 700,000.00     | 694,673.00     | 717,507.00     |
| * | 52917766  | UNITEDHEALTH GROUP INC COM                                       | 3,105.00       | 845,404.11     | 1,634,689.35   |
| * | 52917766  | UNITEDHEALTH GROUP INC COM                                       | 5,894.00       | 2,884,410.62   | 3,103,014.18   |
| * | 58L3DX98  | UNITY SOFTWARE INC COM                                           | 1,839.00       | 70,348.08      | 75,126.71      |
| * | 58LVXV25  | UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXAE  | 1,350,000.00   | 1,350,000.00   | 940,089.15     |
| * | 58LVXV25  | UNIV CALIF REGTS MED CTR POOLED REV 3.006% 05-15-2050 BEO TAXAE  | 360,000.00     | 360,000.00     | 253,090.44     |
| * | 58LDF87   | UNIV CALIF REGTS MED CTR POOLED REV 3.256% 05-15-2060 BEO TAXAE  | 710,000.00     | 710,000.00     | 499,620.61     |
| * | 58LDF98   | UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXAE  | 210,000.00     | 210,000.00     | 145,661.88     |
| * | 58MGMN7   | UNIV CALIF REGTS MED CTR POOLED REV 4.132% DUE 05-15-2032 REG    | 600,000.00     | 600,000.00     | 599,172.00     |
| * | 58MGMN7   | UNIV CALIF REGTS MED CTR POOLED REV 4.132% DUE 05-15-2032 REG    | 2,925,000.00   | 2,774,713.50   | 2,774,713.50   |
| * | 58MGMN7   | UNIV CALIF REGTS MED CTR POOLED REV 4.563% DUE 05-15-2053 REG    | 230,000.00     | 230,000.00     | 215,687.79     |
| * | 58BL8785  | UNIV SOUTHN CAL 3.226% DUE 10-01-2120                            | 821,000.00     | 815,168.28     | 520,735.67     |
| * | 58BL8785  | UNIV SOUTHN CAL 3.226% DUE 10-01-2120                            | 520,000.00     | 520,000.00     | 329,820.40     |
| * | 58VHTYX0  | UNIV SOUTHN CAL 3.841% DUE 10-01-2047                            | 473,000.00     | 473,000.00     | 404,717.72     |
| * | 58VHTYX0  | UNIV SOUTHN CAL 3.841% DUE 10-01-2047                            | 330,000.00     | 274,256.40     | 293,361.20     |
| * | 58H5K4    | UNIV SOUTHN CAL 5.25% DUE 10-01-2111                             | 215,000.00     | 261,955.18     | 222,806.65     |
| * | 52277880  | UNIVERSAL DISPLAY CORP COM                                       | 289.00         | 35,208.06      | 55,274.14      |
| * | 52277880  | UNIVERSAL DISPLAY CORP COM                                       | 404.00         | 67,283.47      | 77,269.04      |
| * | 58S789H6  | UNIVERSITY CHICAGO 2.54% DUE 04-01-2050                          | 577,000.13     | 577,000.13     | 995,245.00     |
| * | 58L739C3  | UNIVERSITY CHICAGO FIXED 2.765% DUE 04-01-2045                   | 120,000.00     | 89,958.00      | 119,739.20     |
| * | 58MGW921  | UNIVERSITY MIAMI FLA 4.063% 04-01-2052                           | 140,000.00     | 140,000.00     | 119,739.20     |
| * | 58MGW921  | UNIVERSITY MIAMI FLA 4.063% 04-01-2052                           | 570,000.00     | 472,020.40     | 487,509.60     |
| * | 58PDYD60  | UNIVERSITY MICH UNIV REVS 3.504% DUE 04-01-2052 REG              | 320,000.00     | 320,000.00     | 259,429.76     |
| * | 58PH5T1   | UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SEI A 4.454% 04-01-21      | 270,000.00     | 270,000.00     | 242,011.53     |
| * | 58PH5T1   | UNIVERSITY MICH UNIV REVS 5.2% TAXABLE-GEN-SEI A 4.454% 04-01-21 | 222,000.00     | 222,000.00     | 186,987.26     |
| * | 58P5L11   | UNIVERSITY MINN 4.048% 04-01-2052 REG TAXABLE                    | 230,000.00     | 230,000.00     | 206,522.29     |
| * | 58MTTKH8  | UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053                        | 375,000.00     | 375,000.00     | 387,930.00     |
| * | 58MTTKH8  | UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053                        | 45,000.00      | 45,000.00      | 46,551.50      |
| * | 58MTTKH8  | UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053                        | 690,000.00     | 690,000.00     | 713,791.20     |
| * | 58NBP56   | UNIVERSITY VA UNIV REVS 4.179% 09-01-2117 BEO TAXABLE            | 120,000.00     | 127,000.00     | 1,060,880.53   |
| * | 57A0X34U  | UNTRADE CECEP COSTIN                                             | 237,000.00     | 18,229.72      | 18,210.81      |
| * | 50AY844U  | UNTRADE LUMENA NEWMAT                                            | 54,400.00      | 445,573.74     | 175,004.07     |
| * | 52894364  | UNUM CORP MEDIUM 7.19% DUE 02-01-2028                            | 500,000.00     | 617,240.00     | 526,345.00     |
| * | 58Q9FC8   | UNUM CORP INT 6.75 DUE 12-15-2028 BEO                            | 377,000.00     | 365,704.74     | 391,182.74     |
| * | 52433842  | UNUM GROUP                                                       | 1,265.00       | 56,029.30      | 57,203.30      |
| * | 58D5Y56   | UNUM GROUP 4.5% DUE 12-15-2049                                   | 500,000.00     | 542,460.00     | 396,645.00     |
| * | 58D5Y56   | UNUM GROUP 4.5% DUE 12-15-2049                                   | 550,000.00     | 535,665.38     | 436,309.50     |
| * | 52923785  | UNVL HEALTH SERVICES INC CL B COM                                | 362.00         | 39,527.65      | 55,183.28      |
| * | 58KZDV1   | UNVL MUSIC GROUP EURO000                                         | 2,106.00       | 43,670.72      | 60,044.20      |
| * | 56916844  | UOL GROUP LIMITED SGD                                            | 1,019.15       | 4,941.57       | 4,851.28       |
| * | 55051252  | UPM-KYMMENE CORP NPV                                             | 1,372.00       | 41,935.17      | 51,620.65      |
| * | 589581H5  | US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026                     | 685,717.02     | 704,519.00     | 667,065.52     |
| * | 589581H5  | US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026                     | 818,997.20     | 791,249.81     | 796,720.00     |
| * | 589581H5  | US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026                     | 2,240,652.79   | 2,216,301.24   | 2,179,707.03   |
| * | 58MGM67   | US AWP5 2013-1 3.95 DUE 05-15-2027                               | 970,738.21     | 886,378.11     | 914,214.31     |
| * | 52736035  | US BANCORP                                                       | 9,865.00       | 433,448.93     | 426,957.20     |
| * | 58NVR6Y6  | US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049                       | 800,000.00     | 800,000.00     | 716,984.00     |
| * | 58NVR6Y6  | US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049                       | 400,000.00     | 400,000.00     | 358,492.00     |
| * | 58NVR6Y6  | US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049                       | 996,000.00     | 1,003,231.48   | 892,645.08     |
| * | 58NVC04   | US FOCUS HLDG CORP COM                                           | 1,413.42       | 64,164.33      | 64,164.33      |
| * | 52981064  | US TREAS BD STRIPPED PRIN PMT 00053 08-15-2029 REG               | 142,165,000.00 | 110,931,282.50 | 114,483,518.31 |
| * | 58PCX7G6  | US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG   | 19,265,000.00  | 7,710,623.60   | 8,741,846.49   |
| * | 58PCX7G6  | US TREAS BD STRIPPED PRIN PMT STRIPPED PRIN PMT 11-15-2042 REG   | 6,050,000.00   | 2,701,491.90   | 2,745,298.28   |
| * | 52380704  | US TREAS BDS USD000 5.25DUE 05-15-2029 REG                       | 900,000.00     | 1,120,781.45   | 954,351.57     |
| * | 52054554  | US TREAS SEC STRIPPED INT PMT 00116 15-11-2039                   | 106,420,000.00 | 89,090,940.05  | 109,891,699.38 |
| * | 58S012P6  | US TREAS SEC STRIPPED INT PMT 00116 11-15-2039                   | 77,165,000.00  | 37,247,382.89  | 39,450,329.23  |
| * | 52535920  | US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 02-15-2028 REG    | 168,255,000.00 | 142,774,843.98 | 143,295,578.82 |
| * | 52841478  | US TREAS SEC STRIPPED INT PMT GENERIC TINT PMT 08-15-2028 REG    | 96,040,000.00  | 79,230,242.90  | 80,334,556.71  |
| * | 587LNM58  | US TREAS SEC STRIPPED INT PMT RT 200 D 11-15-2040 REG            | 34,800,000.00  | 14,065,131.00  | 16,847,710.08  |
| * | 58PRNB1.2 | US TREAS SEC STRIPPED INT PCP NP INT 2060 2-15-2041 REG          | 60,950,000.00  | 23,475,806.50  | 29,219,701.73  |
| * | 58P96166  | US TREASURY 1.75% DUE 03-15-2025 REG                             | 9,800,000.00   | 9,435,376.26   | 9,490,781.25   |
| * | 58MNV9P09 | US TREASURY N/B 1.25% DUE 08-15-2031 REG                         | 32,200,000.00  | 28,080,283.36  | 26,705,875.00  |
| * | 58MNV9P09 | US TREASURY N/B 1.25% DUE 08-15-2031 REG                         | 10,160,000.00  | 8,396,564.06   | 8,426,450.00   |
| * | 58MNV9P09 | US TREASURY N/B 1.25% DUE 08-15-2031 REG                         | 5,345,000.00   | 4,027,094.14   | 4,350,071.88   |
| * | 58K5Z12   | US TREASURY N/B 1.5% DUE 02-15-2030 REG                          | 11,550,000.00  | 10,776,338.25  | 10,033,750.00  |
| * | 58K1WFOV0 | US TREASURY N/B 2.375% 05-15-2029                                | 10,200,000.00  | 10,004,660.78  | 9,499,265.68   |
| * | 58K1WFOV0 | US TREASURY N/B 2.375% 05-15-2029                                | 10,375,000.00  | 9,580,173.45   | 9,631,728.57   |
| * | 58COLV01  | US TREASURY N/B 3.125% DUE 08-31-2027 REG                        | 11,300,000.00  | 11,104,971.45  | 10,989,250.00  |
| * | 58PMTY85  | US TREASURY N/B DTD 01/31/2018 2.5% DUE 01-31-2025 REG           | 4,800,000.00   | 4,672,665.72   | 4,687,500.00   |
| * | 56171494  | USS CO LTD NPV                                                   | 520.00         | 9,780.32       | 10,621.42      |
| * | 56171494  | USS CO LTD NPV                                                   | 4,600.00       | 83,880.55      | 92,535.11      |
| * | 56171494  | USS CO LTD NPV                                                   | 900.00         | 16,280.65      | 18,104.70      |
| * | 58L2PZ07  | UTD AIRLS 2014-1 4% DUE 10-11-2027                               | 558,063.16     | 560,388.38     | 530,377.65     |
| * | 58PKNGB80 | UTD AIRLS 2014-2 FIXED 3.75% DUE 03-03-2028                      | 885,335.51     | 837,748.73     | 826,894.51     |
| * | 58PKNGB80 | UTD AIRLS 2014-2 FIXED 3.75% DUE 03-03-2028                      | 442,661.75     | 455,847.78     | 413,462.25     |
| * | 58CQVHH0  | UTD AIRLS PASS THRU TR 2013-1A-O 4.3 DUE 02-15-2027              | 159,336.46     | 160,907.62     | 153,515.90     |
| * | 56916781  | UTD O/S BANK NPV                                                 | 3,244.00       | 58,589.77      | 69,965.73      |
| * | 56916781  | UTD O/S BANK NPV                                                 | 4,900.00       | 108,009.09     | 105,681.90     |
| * | 56916781  | UTD O/S BANK NPV                                                 | 348.00         | 6,426.08       | 7,505.57       |
| * | 58L58K21  | UTD STATES TREAS. 25% DUE 06-30-2025                             | 16,100,000.00  | 14,951,894.15  | 15,122,679.77  |
| * | 58KPSY95  | UTD STATES TREAS. 625% DUE 03-31-2027                            | 7,700,000.00   | 7,026,302.02   | 6,923,382.85   |
| * | 58L1LYC8  | UTD STATES TREAS 1.125% DUE 02-28-2025                           | 9,100,000.00   | 8,731,617.63   | 8,739,199.20   |
| * | 58KVK0K4  | UTD STATES TREAS 1.375% DUE 08-31-2026                           | 3,500,000.00   | 3,364,166.24   | 3,263,750.00   |
| * | 58KRM495  | UTD STATES TREAS 1.75% DUE 12-31-2024                            | 4,100,000.00   | 3,952,575.78   | 3,842,789.08   |
| * | 58K       |                                                                  |                |                |                |

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|            |                                                                  |              |              |               |
|------------|------------------------------------------------------------------|--------------|--------------|---------------|
| C92538GA00 | VERUS FLTG RT 1.824% DUE 11-25-2066                              | 368,933.77   | 368,930.85   | 308,590.83    |
| C92538QA08 | VERUS FLTG RT 1.829% DUE 10-25-2066                              | 375,721.20   | 375,718.09   | 327,291.70    |
| C92538QA05 | VERUS FLTG RT 4.474% DUE 04-25-2067                              | 450,051.61   | 438,800.32   | 442,107.42    |
| C92538KA01 | VERUS SECURITIZATION TR 2021-5 1.013% 09-25-2066                 | 896,815.83   | 896,815.83   | 696,629.94    |
| SBNDRY95   | VERSON HOLDINGS LTD HKD0.1                                       | 260,000.00   | 34,664.67    | 7,824.76      |
| C99404991  | VESTAR CAPITAL PARTNERS V                                        | 1.00         | 1.00         | 1.00          |
| SBN4MYF5   | VESTAS WIND SYSTEM DKKO 20                                       | 2,593.00     | 52,307.69    | 82,343.08     |
| SBN4MYF5   | VESTAS WIND SYSTEM DKKO 20                                       | 22,445.00    | 259,313.87   | 712,761.43    |
| SBPS1N23   | 71755 CORP COM                                                   | 778.00       | 13,186.83    | 16,446.92     |
| C92552AX8  | VIACOM INC 6.875% DUE 04-30-2036                                 | 140,000.00   | 130,309.20   | 142,233.00    |
| SBCHWWF1   | VIACOM INC NEW 4.375% DUE 03-15-2043                             | 434,000.00   | 386,528.42   | 323,069.60    |
| SBCHWWF1   | VIACOM INC NEW 4.375% DUE 03-15-2043                             | 1,210,000.00 | 1,122,876.51 | 900,724.00    |
| SBCHWWF1   | VIACOM INC NEW 4.375% DUE 03-15-2043                             | 109,000.00   | 89,612.11    | 81,139.60     |
| SBCHWWF1   | VIACOM INC NEW 4.375% DUE 03-15-2043                             | 668,000.00   | 569,364.71   | 497,259.20    |
| SBCHWWF1   | VIACOM INC NEW 4.375% DUE 03-15-2043                             | 1,202,000.00 | 1,063,415.59 | 894,768.80    |
| C92553PAW2 | VIACOM INC NEW 5.25% DUE 04-01-2044                              | 891,000.00   | 664,144.58   | 730,379.43    |
| C92553PAW2 | VIACOM INC NEW 5.25% DUE 04-01-2044                              | 102,000.00   | 106,279.15   | 83,612.46     |
| C92553PAU6 | VIACOM INC NEW 5.85% DUE 09-01-2043                              | 190,000.00   | 156,475.70   | 171,668.80    |
| SBMF32K1   | VIACOMCBS INC FIXED 4.95% DUE 05-19-2050                         | 234,000.00   | 173,498.37   | 190,219.22    |
| S2946243   | VIASAT INC COM                                                   | 767.00       | 20,973.95    | 21,437.65     |
| SBMW5X39   | VIATRIS INC                                                      | 7,574.00     | 79,984.86    | 82,026.42     |
| SLB58GY0   | VIATRIS INC 4.0% 06-22-2050                                      | 721,000.00   | 728,077.30   | 508,643.87    |
| SLB58GY0   | VIATRIS INC 4.0% 06-22-2050                                      | 670,000.00   | 718,875.50   | 472,664.90    |
| SLB58H45   | VIATRIS INC SR NT 2.3% 06-22-2027                                | 330,000.00   | 348,843.00   | 299,712.60    |
| SLB58Z80   | VIATRIS INC SR NT 3.85% 06-22-2040                               | 348,000.00   | 334,917.31   | 259,903.80    |
| SBYWH073   | VICI PPTYS INC COM                                               | 6,539.00     | 198,676.38   | 208,463.32    |
| SBP5JT94   | VICI PPTYS LP SR NT 5.625% 05-15-2052                            | 350,000.00   | 349,641.88   | 336,371.00    |
| SBP5JT94   | VICI PPTYS LP SR NT 5.625% 05-15-2052                            | 859,000.00   | 828,630.69   | 825,550.54    |
| SBP5JT10   | VICI PROPERTIES INC 5.125% 05-15-2032                            | 700,000.00   | 686,621.70   | 682,937.00    |
| SBP5JT10   | VICI PROPERTIES INC 5.125% 05-15-2032                            | 500,000.00   | 498,925.94   | 487,805.00    |
| SBY7QX57   | VICINITY CENTRES NPV                                             | 10,072.00    | 18,205.18    | 14,020.16     |
| SBNNTG13   | VICTORIAS SECRET & CO COM                                        | 446.00       | 12,838.11    | 11,836.84     |
| SBYXVT88   | VINACAPITAL VIETNAM ORD USD0.01                                  | 15,697.00    | 101,668.98   | 114,500.41    |
| SB1KH026   | VINCI EUR2.50                                                    | 191.00       | 12,025.91    | 23,989.35     |
| SB1KH026   | VINCI EUR2.50                                                    | 1,301.00     | 126,557.49   | 163,403.92    |
| SBMVFF77   | VIRGINIA ELEC & PWR CO 2.4% 03-30-2032                           | 1,325,000.00 | 1,138,741.46 | 1,122,341.25  |
| SBMHYKCO   | VIRGINIA ELEC & PWR CO 2.95% 11-15-2051                          | 257,000.00   | 250,258.89   | 176,098.97    |
| SBMHYKCO   | VIRGINIA ELEC & PWR CO 2.95% 11-15-2051                          | 784,000.00   | 770,777.64   | 537,204.64    |
| SB7597N9   | VIRGINIA ELEC & PWR CO 4.0% DUE 01-15-2043                       | 598,000.00   | 498,861.02   | 432,893.12    |
| SB7597N9   | VIRGINIA ELEC & PWR CO 4.0% DUE 01-15-2043                       | 240,000.00   | 247,765.49   | 205,324.80    |
| SBP5H5X8   | VIRGINIA ELEC & PWR CO 4.625% 05-15-2052                         | 305,000.00   | 300,799.38   | 276,967.45    |
| SBDCINR7   | VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043                       | 610,000.00   | 605,892.96   | 560,712.00    |
| SBNTK329   | VIRGINIA ELEC & PWR CO 5.0% 04-01-2033                           | 1,595,000.00 | 1,540,534.00 | 1,617,983.95  |
| SBNTK3X7   | VIRGINIA ELEC & PWR CO 5.45% 04-01-2053                          | 145,000.00   | 144,024.15   | 140,963.35    |
| SBNTK3X7   | VIRGINIA ELEC & PWR CO 5.45% 04-01-2053                          | 855,000.00   | 849,245.85   | 884,266.65    |
| SBNTK3X7   | VIRGINIA ELEC & PWR CO 5.45% 04-01-2053                          | 735,000.00   | 730,053.45   | 760,159.05    |
| SBNTK3X7   | VIRGINIA ELEC & PWR CO 5.45% 04-01-2053                          | 105,000.00   | 103,410.30   | 108,594.15    |
| SBNTK3X7   | VIRGINIA ELEC & PWR CO 5.45% 04-01-2053                          | 1,001,000.00 | 993,876.20   | 1,035,264.23  |
| SBNTK3X7   | VIRGINIA ELEC & PWR CO 5.45% 04-01-2053                          | 3,175,000.00 | 3,153,632.25 | 3,283,680.25  |
| SBNTK3X7   | VIRGINIA ELEC & PWR CO 5.45% 04-01-2053                          | 1,469,000.00 | 1,454,182.58 | 1,519,283.87  |
| SBWTVW04   | VIRTU FINL INC CL A                                              | 506.00       | 11,391.82    | 10,251.56     |
| SBM6KH14   | VISA INC 2.05% DUE 04-15-2030                                    | 350,000.00   | 349,610.55   | 308,112.00    |
| SBM6JP54   | VISA INC 2.7% DUE 04-15-2040                                     | 430,000.00   | 427,203.99   | 332,845.80    |
| SBM6JP54   | VISA INC 2.7% DUE 04-15-2040                                     | 290,000.00   | 288,114.32   | 224,477.40    |
| SBM6JP54   | VISA INC 2.7% DUE 04-15-2040                                     | 945,000.00   | 682,059.55   | 731,486.70    |
| SBDO5WH9   | VISA INC 3.65% 09-15-2047                                        | 950,000.00   | 949,123.73   | 803,196.50    |
| SBDO5WH9   | VISA INC 3.65% 09-15-2047                                        | 85,000.00    | 83,688.58    | 71,864.95     |
| SBDO5WH9   | VISA INC 3.65% 09-15-2047                                        | 150,000.00   | 174,674.91   | 126,820.50    |
| SBYPHFN1   | VISA INC 4.3% DUE 12-14-2045                                     | 98,000.00    | 96,758.05    | 91,597.66     |
| SBYPHFN1   | VISA INC 4.3% DUE 12-14-2045                                     | 670,000.00   | 668,992.52   | 626,228.90    |
| SBYPHFN1   | VISA INC 4.3% DUE 12-14-2045                                     | 624,000.00   | 703,818.91   | 583,234.08    |
| SBZP2N04   | VISA INC COM CL A STK                                            | 10,132.00    | 2,108,980.14 | 2,637,866.20  |
| SBZP2N04   | VISA INC COM CL A STK                                            | 5,179.00     | 1,109,702.90 | 1,488,552.65  |
| S5638280   | VISCOFAN SA EURO 30                                              | 9,681.00     | 53,656.61    | 99,530.73     |
| C92837MAA5 | VISO 2020-1R TR 1.312% 11-25-2055                                | 108,225.19   | 108,228.92   | 88,229.40     |
| SBZBVQI8   | VISTRA CORP COM USD0.01                                          | 2,276.00     | 58,502.65    | 87,671.52     |
| S4834777   | VIVENDI SE EUR5.50                                               | 1,735.00     | 14,276.80    | 18,544.71     |
| SBMB8BM1   | VMWARE INC 1.4% 08-15-2026                                       | 963,000.00   | 961,044.60   | 513,949.00    |
| SB7T5H8E   | VMWARE INC 3.9% 08-21-2026                                       | 1,700,000.00 | 1,702,209.96 | 1,646,892.00  |
| SBKQNBLO   | VMWARE INC 4.65% DUE 05-15-2027                                  | 5,975,000.00 | 5,973,030.89 | 5,930,008.25  |
| SBKQNB1M   | VMWARE INC 4.7% DUE 05-15-2030 BEO                               | 348,000.00   | 404,810.29   | 343,799.64    |
| SBKQNB1M   | VMWARE INC 4.7% DUE 05-15-2030 BEO                               | 1,970,000.00 | 1,871,658.46 | 1,946,222.10  |
| SBMB8BL0   | VMWARE INC FIXED 1% DUE 08-15-2024                               | 765,000.00   | 765,639.13   | 742,899.15    |
| SBMB8BL0   | VMWARE INC FIXED 1% DUE 08-15-2024                               | 601,000.00   | 600,711.52   | 536,637.11    |
| SBMB8N66   | VMWARE INC FIXED 2.2% 08-15-2031                                 | 1,112,000.00 | 1,110,033.90 | 922,659.76    |
| SBH4K53    | VODAFONE GROUP ORD USD0.2095238                                  | 198,593.00   | 186,166.07   | 173,570.87    |
| SBH4K53    | VODAFONE GROUP ORD USD0.2095238                                  | 59,179.00    | 103,719.34   | 51,722.62     |
| C92857WBU3 | VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                      | 1,280,000.00 | 1,250,202.64 | 1,065,382.40  |
| C92857WBU3 | VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                      | 811,000.00   | 921,301.09   | 675,019.63    |
| C92857WBU3 | VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                      | 1,100,000.00 | 1,100,187.00 | 915,563.00    |
| C92857WBU3 | VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG                      | 1,423,000.00 | 1,470,540.64 | 1,184,405.59  |
| SB8ORG21   | VODAFONE GROUP PLC 4.375% DUE 02-19-2043                         | 593,000.00   | 533,039.67   | 518,827.56    |
| SB8ORG21   | VODAFONE GROUP PLC 4.375% DUE 02-19-2043                         | 975,000.00   | 967,872.88   | 853,047.00    |
| SB8ORG21   | VODAFONE GROUP PLC 4.375% DUE 02-19-2043                         | 300,000.00   | 247,170.00   | 262,478.00    |
| SB1Q2JY9   | VODAFONE GROUP PLC 5.125% DUE 06-19-2059                         | 700,000.00   | 690,364.24   | 640,598.00    |
| SBNHTN59   | VODAFONE GROUP PLC 5.625% DUE 02-10-2053                         | 90,000.00    | 83,090.70    | 91,152.90     |
| SBNHTN59   | VODAFONE GROUP PLC 5.625% DUE 02-10-2053                         | 30,000.00    | 25,875.74    | 30,384.30     |
| SBNHTN59   | VODAFONE GROUP PLC 5.625% DUE 02-10-2053                         | 530,000.00   | 527,789.90   | 536,789.30    |
| SBNHTN59   | VODAFONE GROUP PLC 5.625% DUE 02-10-2053                         | 530,000.00   | 527,789.90   | 536,789.30    |
| SBNHTNW3   | VODAFONE GROUP PLC 5.75% 02-10-2063                              | 580,000.00   | 575,151.20   | 591,165.00    |
| SBNHTNW3   | VODAFONE GROUP PLC 5.75% 02-10-2063                              | 305,000.00   | 302,450.20   | 310,871.25    |
| SBNHTNW3   | VODAFONE GROUP PLC 5.75% 02-10-2063                              | 19,000.00    | 16,318.61    | 19,365.75     |
| SB1W2H1R   | VODAFONE GROUP PLC 7% DUE 04-04-2079                             | 2,675,000.00 | 2,675,000.00 | 2,762,526.00  |
| SB1Q2J18   | VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG                 | 450,000.00   | 450,934.92   | 408,955.50    |
| SB1Q2J18   | VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG                 | 73,000.00    | 61,821.96    | 66,341.67     |
| SB15BFX9   | VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-;  | 440,000.00   | 489,743.89   | 477,237.20    |
| SB15BFX9   | VODAFONE GROUP PLC NEW GCB 02/27/07 6.150 FA37 6.15 DUE 02-27-;  | 540,000.00   | 601,049.33   | 585,700.00    |
| C92857W8K7 | VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081                  | 245,000.00   | 245,000.00   | 183,840.65    |
| S5563049   | VODAFONE PHANFON EURO 36(CN)                                     | 34,900.00    | 297,012.54   | 289,520.10    |
| S4943402   | VOESTALPINE AG NPV                                               | 304.00       | 10,198.42    | 9,590.84      |
| S4943402   | VOESTALPINE AG NPV                                               | 650.00       | 20,624.50    | 20,506.72     |
| S5497168   | VOLKSWAGEN AG NON VTE PRF NPV                                    | 530.00       | 74,556.97    | 65,454.93     |
| S5497168   | VOLKSWAGEN AG NON VTE PRF NPV                                    | 77.00        | 12,521.63    | 10,075.13     |
| C92867UAD1 | VOLKSWAGEN AUTO LEASE TRUST SER 23-A CL A3 5.9% DUE 10-20-2026   | 311,000.00   | 310,953.63   | 315,052.91    |
| C92867WAE8 | VOLKSWAGEN AUTO LOAN ENHANCED TR SR 23-1 CL A4 5.01% 01-22-2030  | 131,000.00   | 130,973.70   | 132,117.76    |
| C92867WAD0 | VOLKSWAGEN AUTO LOAN ENHANCED TRUST SER 23-1 CL A3 5.02% 06-2    | 100,000.00   | 99,975.34    | 100,631.58    |
| C92867WAD0 | VOLKSWAGEN AUTO LOAN ENHANCED TRUST SER 23-1 CL A3 5.02% 06-2    | 554,000.00   | 553,863.38   | 557,498.98    |
| C92873FAA6 | VOLT ACV LLC VOLT 2021-NPL3 ASST BACKED 5.2395% 02-27-2051       | 162,603.03   | 162,603.03   | 158,170.00    |
| SB1Q2H74   | VOLVO AB SER'A NPV                                               | 521.00       | 14,470.36    | 13,803.24     |
| SB1Q2H74   | VOLVO AB SER'A NPV                                               | 16,420.00    | 359,397.46   | 435,027.31    |
| SB1Q2H30   | VOLVO AB SER'B NPV                                               | 20,633.00    | 459,260.95   | 535,794.45    |
| SB1Q2H30   | VOLVO AB SER'B NPV                                               | 3,877.00     | 65,546.76    | 100,547.48    |
| SBMCKC90   | VOLVO CAR AB SER'B NPV                                           | 1,217.00     | 10,021.72    | 9,931.94      |
| SB1JPYF1   | VONOVIA SE NPV                                                   | 19,550.00    | 599,819.00   | 616,347.21    |
| SB1JPYF1   | VONOVIA SE NPV                                                   | 1,884.00     | 75,474.56    | 59,396.32     |
| SBNGFYG3   | VONTIER CORP 1.8% 04-01-2026                                     | 830,000.00   | 829,131.27   | 763,458.90    |
| SBNGFYG3   | VONTIER CORP 1.8% 04-01-2026                                     | 1,627,000.00 | 1,456,441.59 | 1,496,563.41  |
| SBPFWJX3   | VONTIER CORP 2.4% 04-01-2028                                     | 1,660,000.00 | 1,656,053.55 | 1,464,468.60  |
| SBH4GV32   | VONTIER CORP COM USD0.0001 WI                                    | 986.00       | 25,893.57    | 34,066.30     |
| S2933632   | VORNADO RLTY TR COM                                              | 1,123.00     | 32,127.84    | 31,724.75     |
| SBKWQZ2N   | VOYA FINL INC COM                                                | 646.00       | 40,363.90    | 47,132.16     |
| C93019943  | VPIACER AVANTEN HOLDINGS LLC UNITS                               | 139.50       | 139.50       | 139.50        |
| SBH3Q4W3   | VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO                      | 2,675,000.00 | 2,659,475.19 | 2,502,970.75  |
| SBQCGR05   | VULCAN MATERIALS CO 5.8% DUE 03-01-2026                          | 370,000.00   | 369,881.60   | 370,370.00    |
| S2931205   | VULCAN MATERIALS CO COM                                          | 287.00       | 61,360.77    | 65,151.87     |
| S2931205   | VULCAN MATERIALS CO COM                                          | 846.00       | 138,257.11   | 192,050.46    |
| SB6BN008   | W P CAREY INC 3.85% DUE 07-15-2029                               | 2,025,000.00 | 1,796,235.75 | 1,900,341.00  |
| SB1L85C7   | W P CAREY INC 4% DUE 02-01-2025                                  | 500,000.00   | 496,860.00   | 492,510.00    |
| S8826Y78   | W P CAREY INC COM                                                | 1,354.00     | 106,165.75   | 87,752.74     |
| SB8HD0P9   | WA GAS LT CO 3.796% DUE 09-15-2046                               | 140,000.00   | 138,138.62   | 107,151.80    |
| C997399894 | WA OPPORTUNISTIC VALUE PORTFOLIO LLC                             | 41,462.72    | 1,837,824.72 | 23,096,895.30 |
| S2955733   | WABTEC CORP COM                                                  | 1,138.00     | 106,693.23   | 143,397.00    |
| SB7GVY88   | WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.    | 1,815,000.00 | 2,602,192.91 | 2,025,249.60  |
| SB1P8082   | WACHOVIA BK NATL ASSN MTM SUB BKTRANCHE # SB 00007 5.85 DUE 02-C | 605,000.00   | 703,653.57   | 636,774.60    |
| SB1P8082   | WACHOVIA BK NATL ASSN MTM SUB BKTRANCHE # SB 00007 5.85 DUE 02-C | 50,000.00    | 62,678.82    | 52,626.00     |
| S86496M8   | WACHOVIA CORP NEW 5.5% DUE 08-01-2035                            | 50,000.00    | 55,671.00    | 60,833.40     |
| S86496M8   | WACHOVIA CORP NEW 5.5% DUE 08-01-2035                            | 408,000.00   | 454,455.66   | 413,667.12    |
| S86496M8   | WACHOVIA CORP NEW 5.5% DUE 08-01-2035                            | 1,360,000.00 | 1,286,802.57 | 1,178,890.40  |
| SB1LY568   | WACKER CHEMIE AG NPV(BI)                                         | 37.00        | 4,931.64     | 4,671.68      |
| SBTN1Y44   | WALGREENS BOOTS ALLIANCE INC COM                                 | 4,512.00     | 165,548.51   | 117,808.32    |
| SBMDP081   | WALMART INC 2.5% DUE 09-22-2041 BEO                              | 551,000.00   | 551,000.00   | 408,786.90    |
| SBP6LM90   | WALMART INC 4.1% DUE 04-15-2033                                  | 483,000.00   | 483,000.00   | 478,595.04    |
| SBP6LN24   | WALMART INC 4.5% DUE 04-15-2053                                  | 192,000.00   | 197,457.08   | 187,407.36    |
| SBP6LN24   | WALMART INC 4.5% DUE 04-15-2053                                  | 475,000.00   | 467,284.76   | 463,638.00    |
|            |                                                                  |              |              |               |

|            |                                                             |                                                       |              |               |              |
|------------|-------------------------------------------------------------|-------------------------------------------------------|--------------|---------------|--------------|
| *          | 52936921                                                    | WALMART INC COM                                       | 9,038.00     | 1,171,638.80  | 1,424,840.70 |
|            | 52936921                                                    | WALMART INC COM                                       | 4,841.00     | 639,330.39    | 763,498.95   |
| *          | 58MDP812                                                    | WALMART INC NT 2.65% 09-22-2051                       | 479,000.00   | 477,280.52    | 335,079.66   |
|            | 52270726                                                    | WALT DISNEY CO                                        | 6,455.00     | 631,824.30    | 582,821.95   |
| *          | 52270726                                                    | WALT DISNEY CO                                        | 11,590.00    | 1,078,045.69  | 1,046,661.10 |
|            | 58KK9P97                                                    | WALT DISNEY CO. 2.75% GTO SNR 01/09/49 USD            | 505,000.00   | 485,474.69    | 347,611.70   |
| C99409990  | Warburg Pincus (Callisto) Private Equity XII (Cayman), L.P. | 1,610,846.46                                          | 1,610,846.46 | 12,446,758.65 |              |
|            | C99407994                                                   | Warburg Pincus (Callisto-II) Private Equity X, L.P.   | 1.00         |               | 17,765.16    |
| C99408892  | Warburg Pincus (Europa) Private Equity XI (Cayman), L.P.    | 1.00                                                  | 1.00         | 47,208.10     |              |
|            | C99408892                                                   | Warburg Pincus Private Equity (E&P) XI - A, L.P.      | 1.00         |               | 55,570.17    |
| C99409990  | Warburg Pincus Private Equity (E&P) XII (AL), L.P.          | 131,277.08                                            | 131,277.08   | 1,014,357.50  |              |
|            | C99409990                                                   | Warburg Pincus Private Equity (E&P) XII Main-L, L.P.  | 34,156.01    | 34,156.01     | 263,918.17   |
| C99406996  | WARBURG PINCUS PRIVATE EQUITY IX                            | 1.00                                                  | 1.00         | 1.00          |              |
|            | C99407994                                                   | Warburg Pincus Private Equity X, L.P.                 | 1.00         | 1.00          | 792,454.89   |
| C99408892  | Warburg Pincus Private Equity XI (International), L.P.      | 1.00                                                  |              | 433.76        |              |
|            | C99408892                                                   | Warburg Pincus Private Equity XI, L.P.                | 1.00         | 1.00          | 504,307.50   |
| C9956C3997 | Warburg Pincus Private Equity XII - Sunset                  | 3,013,925.00                                          | 3,013,925.00 | 7,709,501.10  |              |
|            | C99409990                                                   | Warburg Pincus Private Equity XII (PT-1), L.P.        | (681.32)     | (681.32)      | (5,264.42)   |
| C99409990  | Warburg Pincus Private Equity XII (International), L.P.     | 0.66                                                  | 0.66         | 5.12          |              |
|            | C99409990                                                   | Warburg Pincus Private Equity XII, L.P.               | 1,238,326.10 | 1,238,326.10  | 9,568,352.08 |
| *          | 58K8VQD9                                                    | WAREHOUSES DE PAUW NPV                                | 457.00       | 15,793.48     | 14,387.51    |
|            | 58MB1YX3                                                    | WARNER BROS DISCOVERY INC                             | 13,930.00    | 188,159.96    | 158,523.40   |
| C55903VBE2 | WARNER BROS DISCOVERY INC                                   | 7,670.00                                              | 62,289.36    | 67,284.60     |              |
|            | C55903VBE2                                                  | WARNERMEDIA HDGS INC 5.141% 03-15-2052                | 1,100,000.00 | 1,081,057.66  | 948,398.00   |
| C55903VBE2 | WARNERMEDIA HDGS INC 5.141% 03-15-2052                      | 60,000.00                                             | 44,248.20    | 51,730.80     |              |
|            | C55903VBE2                                                  | WARNERMEDIA HDGS INC 5.141% 03-15-2052                | 2,775,000.00 | 2,685,217.77  | 2,392,549.50 |
| C55903VBE2 | WARNERMEDIA HDGS INC 5.141% 03-15-2052                      | 1,000,000.00                                          | 1,000,000.00 | 862,180.00    |              |
|            | C55903VBE2                                                  | WARNERMEDIA HDGS INC 5.141% 03-15-2052                | 305,000.00   | 375,399.60    | 435,400.90   |
| C55903VBE2 | WARNERMEDIA HDGS INC 5.141% 03-15-2052                      | 530,000.00                                            | 490,768.77   | 546,955.40    |              |
|            | C55903VBE2                                                  | WARNERMEDIA HDGS INC 5.141% 03-15-2052                | 410,000.00   | 406,889.71    | 353,493.80   |
| C55903VBE2 | WARNERMEDIA HDGS INC 5.141% 03-15-2052                      | 891,000.00                                            | 687,122.09   | 768,202.38    |              |
|            | C55903VBE2                                                  | WARNERMEDIA HDGS INC 5.141% 03-15-2052                | 1,260,000.00 | 983,001.60    | 1,086,346.80 |
| C55903VBE2 | WARNERMEDIA HDGS INC 5.141% 03-15-2052                      | 176,000.00                                            | 135,988.42   | 151,743.68    |              |
|            | 58NQBC1                                                     | WARNERMEDIA HDGS INC SR NT 3.755% 03-15-2027          | 570,000.00   | 572,041.00    | 646,541.40   |
| 58NQBC1    | WARNERMEDIA HDGS INC SR NT 3.755% 03-15-2027                | 5,820,000.00                                          | 5,537,389.85 | 5,581,496.40  |              |
|            | 58NQBC1                                                     | WARNERMEDIA HDGS INC SR NT 3.755% 03-15-2027          | 3,672,000.00 | 3,547,148.39  | 3,521,521.44 |
| 58N6V4H2   | WARNERMEDIA HDGS INC SR NT 4.054% 03-15-2029                | 1,323,000.00                                          | 1,171,387.57 | 1,256,320.80  |              |
|            | 58N6V4H2                                                    | WARNERMEDIA HDGS INC SR NT 4.054% 03-15-2029          | 2,045,000.00 | 1,868,752.85  | 1,941,932.00 |
| 58N6V4H2   | WARNERMEDIA HDGS INC SR NT 4.054% 03-15-2029                | 235,000.00                                            | 235,000.00   | 223,156.00    |              |
|            | C55903VBC6                                                  | WARNERMEDIA HDGS INC SR NT 4.279% 03-15-2032          | 690,000.00   | 608,717.84    | 632,088.30   |
| C55903VBC6 | WARNERMEDIA HDGS INC SR NT 4.279% 03-15-2032                | 451,000.00                                            | 439,348.68   | 413,147.57    |              |
|            | C55903VBC6                                                  | WARNERMEDIA HDGS INC SR NT 4.279% 03-15-2032          | 7,960,000.00 | 7,139,423.94  | 7,291,917.02 |
| 58NQCCY0   | WARNERMEDIA HDGS INC SR NT 5.391% 03-15-2062                | 181,000.00                                            | 167,754.07   | 157,714.89    |              |
|            | 58NQCCY0                                                    | WARNERMEDIA HDGS INC SR NT 5.391% 03-15-2062          | 1,445,000.00 | 1,395,071.15  | 1,346,936.46 |
| 58NQCCY0   | WARNERMEDIA HDGS INC SR NT 5.391% 03-15-2062                | 1,145,000.00                                          | 1,111,326.80 | 986,795.35    |              |
|            | 58NQCCY0                                                    | WARNERMEDIA HDGS INC SR NT 5.391% 03-15-2062          | 1,479,000.00 | 1,317,051.38  | 1,274,646.57 |
| 58NQCCY0   | WARNERMEDIA HDGS INC SR NT 5.391% 03-15-2062                | 830,000.00                                            | 838,718.65   | 715,318.90    |              |
|            | 58QPF8K7                                                    | WARNERMEDIA HOLDINGS INC 5.05% 03-15-2042             | 188,000.00   | 188,000.00    | 165,968.28   |
| 58QPF8K7   | WARNERMEDIA HOLDINGS INC 5.05% 03-15-2042                   | 1,380,000.00                                          | 1,397,170.78 | 1,218,277.80  |              |
|            | 58QPF8K7                                                    | WARNERMEDIA HOLDINGS INC 5.05% 03-15-2042             | 900,000.00   | 900,000.00    | 794,529.00   |
| 58QPF8K7   | WARNERMEDIA HOLDINGS INC 5.05% 03-15-2042                   | 2,822,000.00                                          | 2,633,989.01 | 2,491,289.82  |              |
|            | 58QPF8K7                                                    | WARNERMEDIA HOLDINGS INC 5.05% 03-15-2042             | 5,231,000.00 | 4,772,411.39  | 4,617,979.11 |
| 58QPF8K7   | WARNERMEDIA HOLDINGS INC 5.05% 03-15-2042                   | 1,210,000.00                                          | 1,034,613.97 | 1,068,200.10  |              |
|            | 58QPF8K7                                                    | WARNERMEDIA HOLDINGS INC 5.05% 03-15-2042             | 370,000.00   | 372,899.24    | 356,639.70   |
| 58QPF8K7   | WARNERMEDIA HOLDINGS INC 5.05% 03-15-2042                   | 1,450,000.00                                          | 1,283,744.84 | 1,280,074.50  |              |
|            | 58NHN5W9                                                    | WARNERMEDIA HOLDINGS INC 6.412% 03-15-2026            | 135,000.00   | 135,044.40    | 135,110.70   |
| 54525189   | WARTSILA EUR3 50                                            | 9,628.00                                              | 135,195.11   | 139,591.86    |              |
|            | 54525189                                                    | WARTSILA EUR3 50                                      | 1,228.00     | 18,423.34     | 17,804.20    |
| 54525189   | WARTSILA EUR3 50                                            | 21,091.00                                             | 269,209.80   | 305,548.10    |              |
|            | 56821807                                                    | WASHINGTON H SOUL NPV                                 | 611.00       | 11,142.03     | 13,662.33    |
| 58P4CPX4   | WASHINGTON UNIV 3.524% DUE 04-15-2054                       | 325,000.00                                            | 260,975.00   | 261,820.00    |              |
|            | 58P4CPX4                                                    | WASHINGTON UNIV 3.524% DUE 04-15-2054                 | 484,000.00   | 484,000.00    | 389,910.00   |
| 58P4CPX4   | WASHINGTON UNIV 3.524% DUE 04-15-2054                       | 380,000.00                                            | 380,000.00   | 306,128.00    |              |
|            | 58MTTGB8                                                    | WASHINGTON UNIV 4.349% DUE 04-15-2122                 | 450,000.00   | 450,000.00    | 363,301.50   |
| 58MWPCK0   | WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052                | 392,000.00                                            | 348,876.75   | 277,363.52    |              |
|            | C941068A8                                                   | WASTE CONNECTIONS INC 4.2% DUE 01-15-2033 BEO         | 2,200,000.00 | 2,194,016.00  | 2,140,204.00 |
| 58MBVZT5   | WASTE MANAGEMENT INC 2.95% DUE 06-01-2041                   | 265,000.00                                            | 260,524.01   | 207,412.85    |              |
|            | 58MBV988                                                    | WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG | 192,000.00   | 177,712.36    | 128,054.40   |
| 58NKJND    | WASTE MGMT INC DEL 4.875% 02-15-2034                        | 950,000.00                                            | 955,769.09   | 971,384.50    |              |
|            | 58NKJND                                                     | WASTE MGMT INC DEL 4.875% 02-15-2034                  | 381,000.00   | 375,292.62    | 389,576.31   |
| 52937667   | WASTE MGMT INC DEL COM STK                                  | 729.00                                                | 123,650.48   | 130,563.90    |              |
|            | 52937667                                                    | WASTE MGMT INC DEL COM STK                            | 2,572.00     | 388,226.11    | 460,645.20   |
| 52937689   | WATERS CORP COM                                             | 350.00                                                | 108,715.63   | 115,230.50    |              |
|            | 52932339                                                    | WAYSCO INC COM                                        | 62,300.63    | 98,548.10     | 98,548.10    |
| 58QXZP64   | WAYFAIR INC CL A CL A                                       | 511.00                                                | 24,952.92    | 31,528.70     |              |
| C92880AC6  | WEA FIN LLC / 3.75% DUE 09-17-2024                          | 1,700,000.00                                          | 1,627,625.52 | 1,665,422.00  |              |
|            | 58FK7F18                                                    | WEA FIN LLC 4.125% 14A4 09-20-2028                    | 20,000.00    | 19,955.53     | 17,875.60    |
| 52945343   | WEBSTER FINCL CORP WATERBURY CONN COM                       | 1,098.00                                              | 49,532.23    | 55,328.40     |              |
|            | 58QD0213                                                    | WEC ENERGY GROUP INC 5.0% DUE 01-09-2026              | 1,575,000.00 | 1,575,752.25  | 1,568,684.25 |
| 58QKMDW4   | WEC ENERGY GROUP INC 5.0% DUE 09-27-2058BEO                 | 700,000.00                                            | 699,496.00   | 699,496.00    |              |
|            | 58YKXK8                                                     | WEC ENERGY GROUP INC COM                              | 1,993.00     | 179,105.82    | 167,750.81   |
| 56743956   | WEIACHI POWER CO H CNY1                                     | 8,000.00                                              | 17,915.55    | 13,359.71     |              |
|            | C94973V8D                                                   | WELLPOINT INC 4.85% DUE 08-15-2054                    | 278,000.00   | 298,935.99    | 249,149.79   |
| 58SCSCZ9   | WELLPOINT INC 5.1% DUE 01-15-2044                           | 141,000.00                                            | 137,619.47   | 138,137.70    |              |
|            | 58SCSCZ9                                                    | WELLPOINT INC 5.1% DUE 01-15-2044                     | 861,000.00   | 877,859.20    | 843,521.70   |
| 58FNNB79   | WELLPOINT INC 5.85% DUE 01-15-2036                          | 95,000.00                                             | 98,382.00    | 101,401.10    |              |
|            | 58OBXG37                                                    | WELLPOINT INC 5.95% DUE 12-15-2034                    | 102,000.00   | 119,291.81    | 109,550.04   |
| 58Q49654   | WELLPOINT INC 6.375% DUE 06-15-2037                         | 165,000.00                                            | 173,139.45   | 183,384.30    |              |
|            | 58MCOGB9                                                    | WELLS FARGO & CO 2.939% 06-02-2028                    | 600,000.00   | 600,000.00    | 499,909.00   |
| 58KRKN36   | WELLS FARGO & CO 2.879% 10-30-2030                          | 635,000.00                                            | 605,173.66   | 564,826.15    |              |
|            | 58KRKN36                                                    | WELLS FARGO & CO 2.879% 10-30-2030                    | 184,000.00   | 184,000.00    | 163,666.16   |
| 58YQ7487   | WELLS FARGO & CO 3% DUE 10-23-2026                          | 320,000.00                                            | 319,749.67   | 303,926.40    |              |
|            | 58I84B25                                                    | WELLS FARGO & CO 3.196% 06-17-2027                    | 4,794,000.00 | 4,771,786.18  | 4,582,066.10 |
| 58I84B25   | WELLS FARGO & CO 3.196% 06-17-2027                          | 3,100,000.00                                          | 3,113,547.00 | 2,965,429.00  |              |
|            | 58I84B25                                                    | WELLS FARGO & CO 3.196% 06-17-2027                    | 120,000.00   | 120,000.00    | 114,790.80   |
| 58QLF191   | WELLS FARGO & CO 4.1% DUE 06-03-2026                        | 310,000.00                                            | 310,581.99   | 303,186.20    |              |
|            | 58QLF191                                                    | WELLS FARGO & CO 4.1% DUE 06-03-2026                  | 985,000.00   | 1,122,102.37  | 963,349.70   |
| 58I680R8   | WELLS FARGO & CO 4.15% DUE 01-24-2029                       | 2,150,000.00                                          | 2,147,263.78 | 2,093,627.00  |              |
|            | 58D39X50                                                    | WELLS FARGO & CO 4.4% DUE 06-14-2046                  | 1,382,000.00 | 1,481,811.24  | 1,161,077.38 |
| 58D39X50   | WELLS FARGO & CO 4.4% DUE 06-14-2046                        | 638,000.00                                            | 755,789.09   | 536,934.42    |              |
|            | 58D39X50                                                    | WELLS FARGO & CO 4.4% DUE 06-14-2046                  | 400,000.00   | 399,581.33    | 336,636.00   |
| 58D39X50   | WELLS FARGO & CO 4.4% DUE 06-14-2046                        | 745,000.00                                            | 760,888.76   | 626,984.55    |              |
|            | 58D39X50                                                    | WELLS FARGO & CO 4.4% DUE 06-14-2046                  | 180,000.00   | 184,120.48    | 151,486.20   |
| 58D5FRX9   | WELLS FARGO & CO 4.75% DUE 12-07-2046                       | 1,885,000.00                                          | 1,862,374.05 | 1,598,345.55  |              |
|            | 58D5FRX9                                                    | WELLS FARGO & CO 4.75% DUE 12-07-2046                 | 720,000.00   | 725,484.50    | 637,567.20   |
| 58D5FRX9   | WELLS FARGO & CO 4.75% DUE 12-07-2046                       | 188,000.00                                            | 176,876.70   | 166,475.88    |              |
|            | C9500DU349                                                  | WELLS FARGO & CO 4.808% 07-25-2028                    | 1,015,000.00 | 1,003,964.50  | 1,008,341.60 |
| 58YQ2987   | WELLS FARGO & CO 4.9% DUE 11-17-2045                        | 1,590,000.00                                          | 1,656,582.48 | 1,451,526.90  |              |
|            | 58YQ2987                                                    | WELLS FARGO & CO 4.9% DUE 11-17-2045                  | 1,130,000.00 | 1,122,449.27  | 1,031,588.30 |
| 58YQ2987   | WELLS FARGO & CO 4.9% DUE 11-17-2045                        | 170,000.00                                            | 128,140.90   | 155,194.70    |              |
|            | 58YQ2987                                                    | WELLS FARGO & CO 4.9% DUE 11-17-2045                  | 836,000.00   | 844,518.73    | 763,192.76   |
| 58YQ2987   | WELLS FARGO & CO 4.9% DUE 11-17-2045                        | 2,468,000.00                                          | 2,569,545.89 | 2,253,061.88  |              |
|            | 58YQ2987                                                    | WELLS FARGO & CO 4.9% DUE 11-17-2045                  | 985,000.00   | 1,007,480.87  | 899,216.35   |
| 58G48MR2   | WELLS FARGO & CO 5.375% DUE 11-02-2043                      | 193,000.00                                            | 195,183.63   | 188,084.29    |              |
|            | 58G48MR2                                                    | WELLS FARGO & CO 5.375% DUE 11-02-2043                | 620,000.00   | 654,822.45    | 604,208.60   |
| 58G48MR2   | WELLS FARGO & CO 5.375% DUE 11-02-2043                      | 345,000.00                                            | 460,257.60   | 336,212.85    |              |
|            | 58G48MR2                                                    | WELLS FARGO & CO 5.375% DUE 11-02-2043                | 1,150,000.00 | 1,184,358.68  | 1,120,709.50 |
| 58G48MR2   | WELLS FARGO & CO 5.375% DUE 11-02-2043                      | 2,295,000.00                                          | 2,400,720.06 | 2,236,546.35  |              |
|            | 58TGH7H7                                                    | WELLS FARGO & CO 5.606% DUE 01-15-2044                | 961,000.00   | 1,044,084.12  | 964,819.40   |
| 58TGH7H7   | WELLS FARGO & CO 5.606% DUE 01-15-2044                      | 1,457,000.00                                          | 1,476,994.53 | 1,458,238.45  |              |
|            | 58TGH7H7                                                    | WELLS FARGO & CO 5.606% DUE 01-15-2044                | 130,000.00   | 118,020.04    | 130,110.50   |
| 58TGH7H7   | WELLS FARGO & CO 5.606% DUE 01-15-2044                      | 300,000.00                                            | 277,170.00   | 300,255.00    |              |
|            | 52423605                                                    | WELLS FARGO & CO 6.55 DUE 10-15-2035                  | 894,000.00   | 1,048,600.80  | 933,091.50   |

|   |            |                                                                |              |              |               |
|---|------------|----------------------------------------------------------------|--------------|--------------|---------------|
|   | SBL1W898   | WELLS FARGO & CO NEW 7.625% 12-31-2049                         | 500,000.00   | 500,000.00   | 524,035.00    |
| * | SBL96P44   | WELLS FARGO & CO NEW 7.95% DUE 11-15-2029 REG                  | 1,320,000.00 | 1,673,100.00 | 1,477,449.60  |
| * | S2649100   | WELLS FARGO & CO NEW COM STK                                   | 23,264.00    | 960,755.93   | 1,145,054.08  |
|   | S2649100   | WELLS FARGO & CO NEW COM STK                                   | 4,115.00     | 153,104.29   | 202,540.30    |
| * | S8059710   | WELLS FARGO & CO NEW R SUB DEFERRABLE INT DEB FLTGT 01-15-2012 | 2,290,000.00 | 2,093,798.63 | 2,166,133.90  |
| * | S859FPF1   | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044           | 1,996,000.00 | 2,006,474.85 | 1,764,044.84  |
|   | S859FPF1   | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044           | 1,115,000.00 | 1,127,194.09 | 985,425.85    |
|   | S859FPF1   | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044           | 210,000.00   | 1,724,540.08 | 185,595.90    |
|   | S859FPF1   | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044           | 1,250,000.00 | 1,235,162.93 | 1,104,737.50  |
|   | S859FPF1   | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044           | 1,075,000.00 | 1,298,043.18 | 950,074.25    |
|   | S8202851   | WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3.55% DUE 09-29-2025   | 200,000.00   | 199,650.00   | 195,558.00    |
|   | S870XN34   | WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3 | 3,008,000.00 | 3,077,352.07 | 2,947,448.96  |
|   | S8P6P605   | WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053                  | 1,200,000.00 | 1,199,254.10 | 1,085,484.00  |
| * | S8P6P605   | WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053                  | 1,324,000.00 | 1,315,149.97 | 1,197,650.68  |
|   | S8P6P605   | WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053                  | 780,000.00   | 779,584.19   | 705,564.60    |
|   | S8P6P605   | WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053                  | 1,867,000.00 | 1,735,526.04 | 1,688,832.19  |
|   | S8P6P605   | WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053                  | 1,171,000.00 | 1,171,000.00 | 1,059,251.47  |
|   | S8P6P605   | WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053                  | 495,000.00   | 380,074.20   | 447,762.15    |
|   | S8P6P605   | WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053                  | 191,000.00   | 155,888.26   | 172,772.87    |
|   | SKB8ZK28   | WELLS FARGO & COMPANY 2.164% 02-11-2026                        | 1,463,000.00 | 1,377,180.42 | 1,408,678.81  |
| * | SKB8ZK28   | WELLS FARGO & COMPANY 2.164% 02-11-2026                        | 3,250,000.00 | 3,062,962.50 | 3,129,327.50  |
|   | S8F3R2P1   | WELLS FARGO & COMPANY 3.584% 05-22-2028                        | 452,000.00   | 437,553.95   | 430,846.40    |
|   | S8F3R2P1   | WELLS FARGO & COMPANY 3.584% 05-22-2028                        | 1,500,000.00 | 1,519,322.68 | 1,429,800.00  |
|   | S8F3R2P1   | WELLS FARGO & COMPANY 3.584% 05-22-2028                        | 1,070,000.00 | 1,070,000.00 | 1,019,324.00  |
|   | C9500U13B7 | WELLS FARGO & COMPANY 4.897% 07-25-2033                        | 1,200,000.00 | 1,200,000.00 | 1,171,320.00  |
|   | C9500U13B7 | WELLS FARGO & COMPANY 4.897% 07-25-2033                        | 1,349,000.00 | 1,317,478.27 | 1,316,758.90  |
| * | C9500U13B7 | WELLS FARGO & COMPANY 4.897% 07-25-2033                        | 1,396,000.00 | 1,346,418.00 | 1,362,635.00  |
|   | C9500U1303 | WELLS FARGO & COMPANY 5.389% 04-24-2034                        | 600,000.00   | 594,811.50   | 603,009.50    |
|   | C9500U1303 | WELLS FARGO & COMPANY 5.389% 04-24-2034                        | 1,201,000.00 | 1,201,000.00 | 1,206,560.63  |
|   | C9500U1303 | WELLS FARGO & COMPANY 5.389% 04-24-2034                        | 1,445,000.00 | 1,452,216.00 | 1,460,950.35  |
|   | C9500U1303 | WELLS FARGO & COMPANY 5.389% 04-24-2034                        | 380,000.00   | 368,525.00   | 381,759.40    |
|   | C9500U1303 | WELLS FARGO & COMPANY 5.389% 04-24-2034                        | 150,000.00   | 150,000.00   | 150,694.50    |
|   | C9500U1303 | WELLS FARGO & COMPANY 5.389% 04-24-2034                        | 2,160,000.00 | 2,153,765.11 | 2,170,000.80  |
| * | C9500U1303 | WELLS FARGO & COMPANY 5.389% 04-24-2034                        | 924,000.00   | 924,000.00   | 928,178.11    |
|   | SNBFXZQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                        | 1,341,000.00 | 1,335,807.94 | 1,368,208.89  |
|   | SNBFXZQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                        | 1,060,000.00 | 986,266.35   | 1,081,507.40  |
|   | SNBFXZQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                        | 2,169,000.00 | 2,176,645.16 | 2,213,009.00  |
|   | SNBFXZQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                        | 1,225,000.00 | 1,225,000.00 | 1,249,855.25  |
|   | SNBFXZQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                        | 2,090,000.00 | 2,090,000.00 | 2,071,188.70  |
|   | SNBFXZQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                        | 550,000.00   | 550,000.00   | 561,159.50    |
| * | SNBFXZQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                        | 1,695,000.00 | 1,695,000.00 | 1,729,391.55  |
|   | SNBFXZQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                        | 1,710,000.00 | 1,710,000.00 | 1,744,695.90  |
|   | SNBFXZQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                        | 2,800,000.00 | 2,796,442.00 | 2,856,812.00  |
|   | SNBFXZP6   | WELLS FARGO & COMPANY 5.574% 07-25-2029                        | 2,634,000.00 | 2,634,000.00 | 2,691,263.16  |
|   | SNBFXZP6   | WELLS FARGO & COMPANY 5.574% 07-25-2029                        | 2,932,000.00 | 2,931,771.89 | 2,995,741.68  |
|   | SNBFXZP6   | WELLS FARGO & COMPANY 5.574% 07-25-2029                        | 2,555,000.00 | 2,556,656.05 | 2,610,545.70  |
|   | SNBFXZP6   | WELLS FARGO & COMPANY 5.574% 07-25-2029                        | 192,000.00   | 192,000.00   | 196,174.08    |
|   | SNBFXZP6   | WELLS FARGO & COMPANY 5.574% 07-25-2029                        | 6,625,000.00 | 6,657,523.50 | 6,769,027.50  |
|   | SNBFXZP6   | WELLS FARGO & COMPANY 5.574% 07-25-2029                        | 190,000.00   | 190,000.00   | 194,130.60    |
|   | SBL80XW8   | WELLS FARGO & COMPANY 6.303% 10-23-2029                        | 672,000.00   | 672,000.00   | 709,222.00    |
|   | SBL80XW8   | WELLS FARGO & COMPANY 6.303% 10-23-2029                        | 2,000,000.00 | 1,993,220.00 | 2,110,780.00  |
|   | SBL80XW8   | WELLS FARGO & COMPANY 6.303% 10-23-2029                        | 700,000.00   | 700,000.00   | 738,773.00    |
| * | SBL84DL72  | WELLS FARGO BANK NA 5.254% 12-11-2026                          | 2,360,000.00 | 2,360,000.00 | 2,391,010.40  |
|   | S811C665   | WELLS FARGO BK 5.95% DUE 08-26-2026                            | 1,751,000.00 | 2,096,563.17 | 1,814,705.10  |
|   | S8RQYQV6   | WELLS FARGO BK N 5.45% DUE 08-07-2026                          | 280,000.00   | 279,977.60   | 289,620.00    |
|   | C949746TD3 | WELLS FARGO CO 3.9% 12-31-2049                                 | 1,100,000.00 | 1,101,214.59 | 1,016,180.00  |
|   | C949746TD3 | WELLS FARGO CO 3.9% 12-31-2049                                 | 765,000.00   | 675,112.50   | 706,707.00    |
|   | S8M4B630   | WELLTOWER INC 2.05% DUE 01-15-2029 BEO                         | 850,000.00   | 714,731.00   | 748,603.50    |
|   | S8M4Y2C0   | WELLTOWER INC 2.75% 01-15-2032                                 | 885,000.00   | 724,506.80   | 769,263.16    |
|   | S8K58492   | WELLTOWER INC 3.1% DUE 01-15-2030                              | 2,265,000.00 | 1,969,288.75 | 2,046,903.15  |
|   | S8PGBN71   | WELLTOWER INC 3.85% DUE 06-15-2032                             | 330,000.00   | 329,834.15   | 305,738.40    |
|   | S8IBC331   | WELLTOWER INC 4.125% DUE 03-15-2029                            | 490,000.00   | 465,686.20   | 473,599.70    |
|   | S8DDMN60   | WELLTOWER INC 4.95% DUE 09-01-2048                             | 348,000.00   | 347,663.16   | 331,354.56    |
|   | S8DDMN60   | WELLTOWER INC 4.95% DUE 09-01-2048                             | 99,616.95    | 97,616.95    | 94,944.00     |
|   | S8DDMN60   | WELLTOWER INC 4.95% DUE 09-01-2048                             | 367,604.04   | 367,604.04   | 397,815.36    |
| * | S8YVYH44   | WELLTOWER INC COM REIT                                         | 3,393.00     | 275,534.36   | 305,946.81    |
|   | S8YVYH44   | WELLTOWER INC COM REIT                                         | 12,800.00    | 1,087,629.34 | 1,154,176.00  |
|   | S8K2X3L3   | WELLS FARGO INC FIXED 2.75% DUE 01-15-2031                     | 640,000.00   | 526,329.60   | 557,849.60    |
|   | C994111996 | WELSH, CARSON, ANDERSON & STOWE XII, LP                        | 1.00         | 1.00         | 11,776,728.00 |
|   | S83NMJ19   | WENDYS CO COM                                                  | 835.00       | 18,151.51    | 16,265.80     |
| * | S83NMJ19   | WENDYS CO COM                                                  | 1,094.00     | 20,104.49    | 21,311.12     |
| * | S2416973   | WESCO INTL INC COM                                             | 287.00       | 35,515.38    | 49,903.56     |
| * | S6948836   | WESFARMERS LTD NPV                                             | 1,910.00     | 79,022.60    | 113,260.82    |
| * | S6948836   | WESFARMERS LTD NPV                                             | 15,384.00    | 526,052.32   | 598,764.44    |
| * | S2951098   | WEST FRASER TIMBER COM NPV                                     | 148.00       | 11,559.63    | 12,723.56     |
| * | S2951098   | WEST FRASER TIMBER COM NPV                                     | 936.00       | 71,714.50    | 80,467.89     |
| * | S6957995   | WEST JAPAN RAILWAY NPV                                         | 529.00       | 34,913.11    | 32,067.31     |
| * | S2950482   | WEST PHARMACEUTICAL SVCS INC COM                               | 465.00       | 14,813.50    | 163,735.80    |
| * | S895F7C3   | WESTAR ENERGY INC 4.1% DUE 04-01-2043                          | 551,000.00   | 617,337.59   | 465,374.60    |
|   | SKBFB37    | WESTAR ENERGY INC FIXED 3.25% 09-01-2049                       | 161,000.00   | 158,389.85   | 114,205.35    |
|   | C994122994 | Westbrook Real Estate Fund IX LP                               | 187,414.00   | 187,414.00   | 8,309,423.00  |
|   | C994133992 | WESTBROOK REAL ESTATE FUND V LIQUIDATING TRUST                 | 1.00         | 1.00         | 1.00          |
|   | C994139990 | WESTBROOK REAL ESTATE FUND VI LIQUIDATING TRUST                | 2,303,085.00 | 2,303,085.00 | 2,247,207.91  |
|   | C994151997 | Westbrook Real Estate Fund VII LP                              | 62,787.00    | 62,787.00    | 4,906,093.00  |
|   | C994161995 | Westbrook Real Estate Fund VIII LP                             | 62,252.00    | 62,252.00    | 6,194,769.00  |
| * | S8M9CH87   | WESTERN & SOUTHWEST INC CO SURPLUS NT 144A 3.75% 04-28-2061    | 142,000.00   | 141,349.80   | 98,868.92     |
|   | S8DCG014   | WESTERN ALLIANCE BANKCORPORATION COM                           | 695.00       | 47,645.53    | 45,724.05     |
|   | S8K4C4F8   | WESTERN ASSET GL CORP DEF OP                                   | 176,119.00   | 2,288,896.21 | 2,251,593.63  |
|   | CS8102A747 | WESTERN DIG CORP 4.75% DUE 03-15-2026                          | 125,000.00   | 115,062.50   | 122,578.00    |
| * | SKBMRD00   | WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025                  | 1,290,000.00 | 1,233,532.50 | 1,256,640.60  |
| * | SKBMRD00   | WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025                  | 1,720,000.00 | 1,648,620.00 | 1,675,520.80  |
|   | SKBMRM85   | WESTERN MIDSTREAM OPER LP 4.05% DUE 02-01-2030/01-13-2020 REG  | 580,000.00   | 522,000.00   | 543,396.20    |
|   | SKBMRM85   | WESTERN MIDSTREAM OPER LP 4.05% DUE 02-01-2030/01-13-2020 REG  | 348,000.00   | 313,943.98   | 326,037.72    |
|   | S8KRN93    | WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029                     | 140,000.00   | 698,835.90   | 731,668.00    |
|   | S8RCC0R1   | WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033                | 910,000.00   | 913,221.00   | 947,064.30    |
|   | S8RCC0R1   | WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033                | 1,090,000.00 | 1,106,348.44 | 1,134,395.70  |
|   | S8RCC0R1   | WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033                | 180,000.00   | 179,510.40   | 187,331.40    |
|   | S8177619   | WESTERN UNION CO                                               | 2,301.00     | 15,084.48    | 17,427.92     |
|   | S8177619   | WESTERN UNION CO                                               | 10,734.18    | 117,534.18   | 119,574.80    |
|   | S8GKCBF9   | WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028       | 400,000.00   | 399,556.00   | 396,008.00    |
|   | C96042XAB1 | WESTLAKE 5.51% DUE 06-15-2026                                  | 153,618.55   | 153,603.86   | 153,404.86    |
|   | C96042VAB5 | WESTLAKE AUTOMOBILE RECEIVABLES TR AUTOMOBILE RECEIVABLES 3    | 12,312.29    | 12,311.94    | 12,298.41     |
| * | SBL662N6   | WESTLAKE CHEM CORP 3.25% 08-15-2051                            | 11,000.00    | 7,253.83     | 7,311.04      |
|   | S8P5A027   | WESTLAKE CHEM CORP SR NT 8.75% 08-15-2041                      | 105,000.00   | 70,677.60    | 74,498.55     |
|   | SKBPA207   | WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061                     | 171,000.00   | 165,866.59   | 110,792.61    |
| * | S8012P20   | WESTLAKE CORPORATION COM USDO.01                               | 209.00       | 22,745.64    | 29,251.64     |
|   | S2954699   | WESTN DIGITAL CORP COM                                         | 2,054.00     | 96,694.51    | 107,567.98    |
|   | S8Y1H744   | WESTN GAS PARTNERS 3.9% DUE 06-01-2025                         | 1,467,000.00 | 1,412,280.90 | 1,432,936.26  |
|   | C958252A47 | WESTN GAS PARTNERS 4.5% 03-01-2028                             | 15,000.00    | 13,931.25    | 14,535.60     |
|   | S8D2NXX0   | WESTN GAS PARTNERS 4.65% DUE 07-01-2026                        | 970,000.00   | 974,635.52   | 993,927.10    |
|   | C958254A13 | WESTN GAS PARTNERS 5.3% 03-01-2048                             | 410,000.00   | 359,777.18   | 359,533.10    |
|   | C958254A13 | WESTN GAS PARTNERS 5.3% 03-01-2048                             | 350,000.00   | 299,638.50   | 306,918.50    |
|   | C958254A13 | WESTN GAS PARTNERS 5.3% 03-01-2048                             | 655,000.00   | 553,107.35   | 574,376.05    |
|   | SKBRV265   | WESTN GAS PARTNERS 5.45% DUE 04-01-2044                        | 340,000.00   | 346,333.95   | 308,291.60    |
|   | SKBRV265   | WESTN GAS PARTNERS 5.45% DUE 04-01-2044                        | 886,000.00   | 776,233.54   | 803,371.64    |
|   | SKBRV265   | WESTN GAS PARTNERS 5.45% DUE 04-01-2044                        | 530,000.00   | 478,068.11   | 480,572.20    |
|   | SKBRV265   | WESTN GAS PARTNERS 5.45% DUE 04-01-2044                        | 1,050,000.00 | 919,744.84   | 952,077.00    |
|   | S8P484M5   | WESTN GAS PARTNERS 5.5% DUE 08-15-2048                         | 10,000.00    | 110,787.02   | 107,004.00    |
|   | S8P484M5   | WESTN GAS PARTNERS 5.5% DUE 08-15-2048                         | 10,000.00    | 8,225.05     | 8,100.00      |
|   | SKBMRM88   | WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050                  | 630,000.00   | 557,485.85   | 564,095.70    |
|   | SKBMRM88   | WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050                  | 270,000.00   | 269,450.25   | 241,755.30    |
|   | SKBMRM88   | WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050                  | 1,615,000.00 | 1,300,123.47 | 1,446,054.05  |
|   | SKBMRM88   | WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050                  | 1,139,000.00 | 941,463.21   | 1,019,849.21  |
|   | SKBMRM88   | WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050                  | 1,318,705.35 | 1,318,705.35 | 1,180,124.02  |
| * | C961214EY5 | WESTPAC BANKING CORPORATION 3.133% 11-18-2041                  | 153,000.00   | 138,519.03   | 106,833.78    |
|   | C961214EY5 | WESTPAC BANKING CORPORATION 3.133% 11-18-2041                  | 494,000.00   | 494,000.00   | 344,940.44    |
|   | C961214EY5 | WESTPAC BANKING CORPORATION 3.133% 11-18-2041                  | 350,000.00   | 216,711.25   | 244,391.00    |
|   | C961214EQ2 | WESTPAC BKG 2.963% DUE 11-16-2040                              | 467,000.00   | 474,662.10   | 322,426.14    |
|   | C961214EQ2 | WESTPAC BKG 2.963% DUE 11-16-2040                              | 473,000.00   | 473,000.00   | 326,568.66</  |

|   |            |                                                                 |               |               |               |
|---|------------|-----------------------------------------------------------------|---------------|---------------|---------------|
| * | SBLUHKZ1   | WH GROUP LTD USDO.0001                                          | 21,596.00     | 19,037.36     | 13,939.06     |
| * | SBRPDGW1   | WH SMITH PLC ORD GBPO.220895                                    | 6,872.00      | 100,187.70    | 116,684.00    |
| * | SBRPGW54   | WHARF REAL ESTATE HKDD.1                                        | 4,024.00      | 18,630.81     | 13,604.78     |
| * | SBR35376   | WHARFHDG5 NVP                                                   | 5,000.00      | 8,335.16      | 9,662.49      |
| * | SBR13KN5   | WHEATON PRECIOUS M COM NPV                                      | 7,431.00      | 242,461.74    | 368,394.11    |
| * | SBR13KN5   | WHEATON PRECIOUS M COM NPV                                      | 1,206.00      | 37,396.82     | 59,787.82     |
| * | S2960384   | WHIRLPOOL CORP COM                                              | 317.00        | 46,689.47     | 38,601.09     |
| * | SBLKJ340   | WHITBREAD OVO GBPO.7679785                                      | 500.00        | 18,703.35     | 23,303.35     |
| * | S2339252   | WHITE MOUNTAINS INSURANCE GROUP COM STOCK                       | 22.00         | 14,615.04     | 18,960.12     |
| * | S2339252   | WHITE MOUNTAINS INSURANCE GROUP COM STOCK                       | 60.00         | 89,296.74     | 90,300.60     |
|   | C994J17993 | WHITEHALL PARALLEL GLOBAL REE 2001                              | 1.00          | 1.00          | 1.00          |
| * | SBM5WS524  | WI PWR & LT CO FIXED 3.65% 04-01-2050                           | 320,000.00    | 319,625.27    | 246,204.80    |
| * | SBM5WS524  | WI PWR & LT CO FIXED 3.65% 04-01-2050                           | 810,000.00    | 899,051.47    | 623,205.90    |
| * | SBP94L73   | WI TREASURY N/B 2/30/2029 1.875% 02-28-2029                     | 9,100,000.00  | 8,577,595.08  | 8,261,093.75  |
| * | SBOYLTK3   | WI TREASURY SEC 3.375% 05-15-2033                               | 23,800,000.00 | 22,990,756.92 | 22,892,625.00 |
| * | SBOYLTK3   | WI TREASURY SEC 3.375% 05-15-2033                               | 440,000.00    | 407,103.13    | 423,225.00    |
| * | SBOYLTK3   | WI TREASURY SEC 3.375% 05-15-2033                               | 83,320,000.00 | 77,946,005.09 | 80,143,425.00 |
| * | SBL83TM9   | WI TREASURY SEC 3.875% 05-15-2043                               | 5,060,000.00  | 4,800,201.50  | 4,842,578.13  |
| * | SBL83TM9   | WI TREASURY SEC 3.875% 05-15-2043                               | 135,000.00    | 121,415.63    | 129,199.22    |
| * | SBJM45M4   | WI TREASURY SEC 1.625% DUE 11-30-2026 REG                       | 7,900,000.00  | 7,529,881.30  | 7,386,500.00  |
| * | S5699373   | WIENERBERGER AG NPV                                             | 10,350.00     | 247,758.32    | 345,509.12    |
| * | S2967181   | WILLIAMS CO INC COM                                             | 7,716.00      | 245,188.50    | 268,748.28    |
| * | SBM7VQ21   | WILLIAMS COMPANIES INC 3.5% 10-15-2051                          | 280,000.00    | 190,122.80    | 205,458.40    |
| * | SBM7VQ21   | WILLIAMS COMPANIES INC 3.5% 10-15-2051                          | 1,040,000.00  | 854,800.14    | 763,131.20    |
| * | SBM7VQ21   | WILLIAMS COMPANIES INC 3.5% 10-15-2051                          | 130,000.00    | 129,788.84    | 95,391.40     |
| * | SBMF6PH8   | WILLIAMS COS INC 3.5% DUE 11-15-2030                            | 1,400,000.00  | 1,394,423.56  | 1,285,018.00  |
| * | SBMCS676   | WILLIAMS COS INC 4.05% DUE 08-15-2032                           | 3,000,000.00  | 2,989,050.00  | 2,933,280.00  |
| * | SBRWDV88   | WILLIAMS COS INC 5.3% 08-15-2028                                | 1,380,000.00  | 1,377,874.80  | 1,413,603.00  |
| * | SMBRBR25   | WILLIAMS COS INC 5.3% DUE 08-15-2052                            | 800,000.00    | 799,632.00    | 778,000.00    |
| * | SMBRBR25   | WILLIAMS COS INC 5.3% DUE 08-15-2052                            | 160,000.00    | 161,063.40    | 155,600.00    |
| * | SMBRBR25   | WILLIAMS COS INC 5.3% DUE 08-15-2052                            | 81,000.00     | 67,465.37     | 78,772.50     |
| * | SMBRBR25   | WILLIAMS COS INC 5.3% DUE 08-15-2052                            | 320,000.00    | 303,455.10    | 311,200.00    |
| * | SBNQZV2    | WILLIAMS COS INC 5.75% DUE 06-24-2044                           | 105,000.00    | 106,777.57    | 106,779.95    |
| * | SBNQZV2    | WILLIAMS COS INC 5.75% DUE 06-24-2044                           | 447,000.00    | 402,545.36    | 452,448.00    |
| * | S2744146   | WILLIAMS COS INC 8.75% DUE 03-15-2032                           | 475,000.00    | 580,499.12    | 577,020.50    |
| * | S2744146   | WILLIAMS COS INC 8.75% DUE 03-15-2032                           | 801,000.00    | 943,624.17    | 973,038.78    |
| * | SBNQ4V92   | WILLIAMS PARTNERS 3.9% DUE 01-15-2025                           | 3,170,000.00  | 3,420,650.79  | 3,319,818.90  |
| * | SBRVPH92   | WILLIAMS PARTNERS 4% DUE 01-15-2025                             | 1,043,000.00  | 1,124,839.20  | 1,034,017.40  |
| * | SBNKVH91   | WILLIAMS PARTNERS 4.9% DUE 01-15-2045                           | 180,000.00    | 178,444.92    | 170,609.45    |
| * | SBNKVH91   | WILLIAMS PARTNERS 4.9% DUE 01-15-2045                           | 1,200,000.00  | 1,191,702.83  | 1,094,820.00  |
| * | SBRV35WV0  | WILLIAMS PARTNERS 5.1% DUE 09-15-2045                           | 310,000.00    | 261,848.93    | 292,925.20    |
| * | SBKGRXP0   | WILLIAMS PARTNERS 5.4% DUE 03-04-2044                           | 58,000.00     | 52,640.83     | 56,641.06     |
| * | SBKGRXP0   | WILLIAMS PARTNERS 5.4% DUE 03-04-2044                           | 720,000.00    | 799,789.87    | 703,130.40    |
| * | SBGOSQL8   | WILLIAMS PARTNERS 5.8 DUE 11-15-2043                            | 90,000.00     | 101,068.42    | 91,009.80     |
| * | SBGOSQL8   | WILLIAMS PARTNERS 5.8 DUE 11-15-2043                            | 1,750,000.00  | 1,755,560.78  | 1,769,635.00  |
| * | SBGOSQL8   | WILLIAMS PARTNERS 5.8 DUE 11-15-2043                            | 335,000.00    | 329,837.65    | 338,758.70    |
| * | SBGOSQL8   | WILLIAMS PARTNERS 5.8 DUE 11-15-2043                            | 150,000.00    | 185,975.08    | 151,683.00    |
| * | SBGOSQL8   | WILLIAMS PARTNERS 5.8 DUE 11-15-2043                            | 280,000.00    | 347,153.49    | 283,141.60    |
| * | SBJRZKJ8   | WILLIAMS PARTNERS 6.3% DUE 04-15-2040                           | 138,000.00    | 147,570.04    | 147,886.32    |
| * | SBLQCS29   | WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048                    | 450,000.00    | 461,567.44    | 410,013.00    |
| * | S2967589   | WILLIAMS SONOMA INC COM                                         | 394.00        | 55,313.59     | 79,501.32     |
| * | SBLMSW2    | WILLIS N AMER INC 3.875% DUE 09-15-2049                         | 325,000.00    | 323,798.26    | 252,304.00    |
| * | SBLMSW2    | WILLIS N AMER INC 3.875% DUE 09-15-2049                         | 138,000.00    | 155,902.33    | 107,132.16    |
| * | C27864845  | WILLIS N AMER INC FIXED 4.65% DUE 06-15-2027                    | 2,985,229.15  | 2,965,229.15  | 2,296,015.55  |
| * | SBLMSH7    | WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029                   | 960,000.00    | 823,708.80    | 861,123.00    |
| * | SBLMSH7    | WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029                   | 800,000.00    | 798,552.00    | 717,696.00    |
| * | SBLRQCG9   | WILLIS NORTH AMERICA INC 5.05% 09-15-2048                       | 170,000.00    | 192,817.86    | 158,688.20    |
| * | SBG86J21   | WILLIS TOWERS WATSON PLC COM USDO.000115                        | 862.00        | 135,782.53    | 159,674.40    |
| * | SBNGLG66   | WILLIS-KNIGHTON 4.812% DUE 09-01-2048                           | 185,000.00    | 885,000.00    | 789,889.05    |
| * | SBKSD100   | WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG    | 122,000.00    | 124,832.54    | 80,171.25     |
| * | SBKSD100   | WILLIS-KNIGHTON MED CTR 3.065% DUE 03-01-2051/02-10-2021 REG    | 400,000.00    | 400,000.00    | 256,548.00    |
| * | SBMHL024   | WILLSCOT MOBILE MINI HLDGS CORP COM                             | 1,206.00      | 44,071.28     | 53,667.00     |
| * | SBL7KCG9   | WILMAR INTERNATIONAL LTD NPV                                    | 5,029.00      | 13,002.62     | 13,610.44     |
| * | C994J18991 | WINDHAMMER MEZZANINE & EQUITY FUND II, L.P.                     | 1.00          | 1.00          | 76,402.00     |
| * | C994J19999 | WINDHAMMER SENIOR EQUITY FUND IV, LP                            | 1.00          | 1.00          | 13,959,949.00 |
| * | SBYXHHN4   | WINGSTOP INC COM                                                | 210.00        | 42,611.53     | 53,881.80     |
| * | S2425258   | WINTRUST FINL CORP COM                                          | 398.00        | 32,938.87     | 36,914.50     |
| * | SBNRL122   | WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051                       | 360,000.00    | 359,364.07    | 239,472.00    |
| * | SBNRL122   | WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051                       | 1,200,000.00  | 1,187,828.00  | 798,240.00    |
| * | SBNRL122   | WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051                       | 494,000.00    | 493,127.36    | 328,608.80    |
| * | SBL9YR75   | WISE PLC CLS A ORD GBPO.01                                      | 1,596.00      | 12,773.42     | 17,782.24     |
| * | SBL9YR75   | WISE PLC CLS A ORD GBPO.01                                      | 40,515.00     | 409,207.25    | 451,408.13    |
| * | S28280X3   | WISETECH GLOBAL LT NPV                                          | 431.00        | 11,952.43     | 22,165.78     |
| * | SBLTSD33   | WISDOM INV TRUST                                                | 59,662.91     | 154,629.51    | 180,635.67    |
| * | SBFZCHN7   | WIX.COM LTD COM ILSO.01                                         | 138.00        | 15,992.74     | 16,976.76     |
| * | SBFZCHN7   | WIX.COM LTD COM ILSO.01                                         | 2,300.00      | 216,485.62    | 282,946.00    |
| * | SBNJNC42   | WK KELLOGG CO COM                                               | 324.00        | 5,409.84      | 4,257.36      |
| * | SBRMBV09   | WOLFSPED INC COM USDO.000125                                    | 782.00        | 45,606.04     | 34,034.82     |
| * | S5671519   | WOLTERS KLUWER EURO.12                                          | 361.00        | 283,030.38    | 352,293.44    |
| * | S5671519   | WOLTERS KLUWER EURO.12                                          | 638.00        | 48,066.27     | 90,703.48     |
| * | SBMGT167   | WOODSIDE ENERGY NPV                                             | 4,871.00      | 92,896.41     | 103,234.96    |
| * | SBMGT167   | WOODSIDE ENERGY NPV                                             | 5,629.00      | 123,746.88    | 119,299.85    |
| * | SBRVPHX3   | WOODSIDE FIN LTD 3.65% DUE 03-05-2025                           | 900,000.00    | 899,478.00    | 880,857.00    |
| * | S2948089   | WOODWARD INC COM                                                | 362.00        | 35,139.05     | 49,779.06     |
| * | S2948089   | WOODWARD INC COM                                                | 2,105.00      | 241,811.33    | 286,553.65    |
| * | S6981239   | WOOLWORTHS GRP LTD NPV                                          | 12,773.00     | 315,884.27    | 324,222.44    |
| * | S6981239   | WOOLWORTHS GRP LTD NPV                                          | 3,136.00      | 62,320.92     | 79,602.41     |
| * | SBRK6201   | WORKDAY INC CL A COM USDO.0001                                  | 1,686.00      | 384,152.38    | 465,437.16    |
| * | SBRK6201   | WORKDAY INC CL A COM USDO.0001                                  | 1,284.00      | 251,538.63    | 254,463.04    |
| * | C98164FAE2 | WORLD OMNI AUTO 5.03% DUE 11-15-2029                            | 246,000.00    | 245,950.55    | 248,773.96    |
| * | C98164DA09 | WORLD OMNI AUTO RECEIVABLES TR SER 23-D CL A3 5.79% 02-15-2029  | 143,000.00    | 142,976.32    | 146,892.06    |
| * | C981944AE1 | WORLD OMNI AUTOMOBILE LEASE ASSET BACKEDNT CL A-4 5.04% 07-17-2 | 102,989.14    | 102,989.14    | 103,025.69    |
| * | C98163U406 | WORLD OMNI SELECT 5.92% DUE 03-15-2027                          | 367,600.85    | 367,586.37    | 367,783.55    |
| * | SBNVFW44   | WORLDLINE EURO.08                                               | 620.00        | 10,570.56     | 10,887.91     |
| * | SBBKFP84   | WPP PLC ORD GBPO.10                                             | 11,419.00     | 12,155.69     | 109,613.78    |
| * | SBBKFP84   | WPP PLC ORD GBPO.10                                             | 2,775.00      | 39,050.46     | 26,637.90     |
| * | SBI027P2   | WRKCO INC 3.9% DUE 06-01-2028                                   | 450,000.00    | 515,347.50    | 429,799.50    |
| * | SBRH3R21   | WSP GLOBAL INC COM NPV                                          | 399.00        | 58,891.79     | 42,117.59     |
| * | SBRH3R21   | WSP GLOBAL INC COM NPV                                          | 2,038.00      | 184,941.43    | 387,075.78    |
| * | C994352359 | WTC CTF EMERGING MARKETS SYSTEMATIC EQUITY PORTFOLIO            | 3,536,962.38  | 39,316,508.85 | 40,109,153.41 |
| * | SBG491R8   | WYETH 6% DUE 02-15-2036                                         | 836,000.00    | 877,307.15    | 925,084.16    |
| * | SBG491R8   | WYETH 6% DUE 02-15-2036                                         | 244,000.00    | 284,720.56    | 270,000.64    |
| * | SBR12L72   | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BE0                     | 405,000.00    | 478,497.97    | 445,143.60    |
| * | SBR12L72   | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BE0                     | 1,195,005.68  | 1,236,095.68  | 1,313,448.40  |
| * | SBR12L72   | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BE0                     | 2,055,000.00  | 2,583,807.48  | 2,258,691.60  |
| * | SBR12L72   | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BE0                     | 1,120,000.00  | 1,158,893.49  | 1,231,014.00  |
| * | SBR12L72   | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BE0                     | 1,275,000.00  | 1,307,526.10  | 1,401,378.40  |
| * | SBR12L72   | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BE0                     | 523.00        | 58,896.16     | 42,054.43     |
| * | SBR12L72   | WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BE0                     | 2,330,000.00  | 2,247,722.50  | 2,299,127.50  |
| * | C98313RAC0 | WYNN MACAU LTD 4.875% 10-01-2024                                | 700,000.00    | 697,375.00    | 690,725.00    |
| * | C98313RAC0 | WYNN MACAU LTD 4.875% 10-01-2024                                | 700,000.00    | 645,467.43    | 657,853.00    |
| * | C98149AD2  | WYNN MACAU LTD 5.5% 10-01-2027                                  | 700,000.00    | 645,467.43    | 657,853.00    |
| * | S2963811   | WYNN RESORTS LTD COM                                            | 678.00        | 41,953.28     | 61,772.58     |
| * | SBR73T79   | X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS                    | 1,503.00      | 110,453.25    | 1,860.00      |
| * | C98398XKX8 | XCEL ENERGY INC 3.5% DUE 12-01-2049                             | 340,000.00    | 228,847.65    | 252,127.00    |
| * | SBMYP1W3   | XCEL ENERGY INC 4.6% 06-01-2032                                 | 700,000.00    | 699,748.00    | 684,684.00    |
| * | SBMYP1W3   | XCEL ENERGY INC 4.6% 06-01-2032                                 | 271,000.00    | 274,840.21    | 265,070.52    |
| * | S2614807   | XCEL ENERGY INC COM                                             | 3,462.00      | 222,419.79    | 214,332.42    |
| * | S2614807   | XCEL ENERGY INC COM                                             | 990.00        | 63,798.70     | 61,290.90     |
| * | SBBP4LP4   | XERO LIMITED NPV                                                | 371.00        | 33,055.97     | 38,428.95     |
| * | SBBP4LP4   | XERO LIMITED NPV                                                | 873.00        | 67,285.81     | 66,896.16     |
| * | SBMFH5K4   | XILINK INC 2.375% 06-01-2030                                    | 1,146,000.00  | 1,037,387.41  | 1,016,811.42  |
| * | SBR0XN7    | XINYI GLASS HLDGS HKDD.1                                        | 3,561.00      | 7,976.84      | 3,994.90      |
| * | SBR0XN7    | XINYI GLASS HLDGS HKDD.1                                        | 115,000.00    | 127,011.40    | 129,012.43    |
| * | SBR4Y552   | XPD INC COM USDO.00001 CLASS A                                  | 1,250.00      | 48,739.08     | 53,443.00     |
| * | SBR21355   | XPO INC COM                                                     | 731.00        | 29,736.15     | 64,028.29     |
| * | SBR23C88   | XTD INC 6.75% DUE 08-01-2037                                    | 150,000.00    | 218,223.91    | 173,899.50    |
| * | SBYQ3L18   | XYLEM INC 4.375% DUE 11-01-2046                                 | 891,000.00    | 893,468.55    | 764,754.21    |
| * | SBR2PCN8   | XYLEM INC COM                                                   | 1,527.00      | 134,561.41    | 174,055.92    |
| * | SBR2PCN8   | XYLEM INC COM                                                   | 5,292.00      | 552,615.26    | 604,864.00    |
| * | S6985112   | YAKULT HONSHA CO NPV                                            | 618.00        | 15,982.47     | 13,882.86     |
| * | SBLN8L26   | YALE NEW HAVEN 2.496% DUE 07-01-2050                            | 95,000.00     | 57,315.40     | 57,726.75     |
| * | SBM81CC1   | YALE UNIV 2.402% DUE 04-15-2050                                 | 881,000.00    | 649,622.18    | 582,208.85    |
| * | S6642387   | YAMAHIA CORP NPV                                                | 339.00        | 12,744.41     | 7,831.77      |
| * | S6695264   | YAMAHIA MOTOR CO NPV                                            | 21,451.00     | 17,538.40     | 21,896.97     |
| * | C98462YAF7 | YAMANA GOLD INC 2.63% 08-15-2031                                | 180,000.00    | 180,000.00    | 152,427.60    |
| * | C98462YAD2 | YAMANA GOLD INC FIXED 4.625% 12-15-2027                         | 1,680,000.00  | 1,706,922.41  | 1,621,536.00  |
| * | C98462YAD2 | YAMANA GOLD INC FIXED 4.625% 12-15-2027                         | 1,290,000.00  | 1,291,625.48  | 1,245,108.00  |
| * | S6985565   | YAMATO HOLDINGS NV                                              | 702.00        | 14,319.05     | 12,973.90     |
| * | S7751259   | YARA INTERNATIONAL NOKL7                                        | 430.00        | 17,207.60     | 15,293.48     |
| * | S6986041   | YASKAWA ELEC CORP NPV                                           | 578.00        | 17,433.54     | 24,148.25     |
| * | SBRGR7KH2  | YETI HLDGS INC COM                                              | 527.00        | 23,657.87     | 27,288.06     |
| * |            |                                                                 |               |               |               |

|   |          |                                             |              |              |              |
|---|----------|---------------------------------------------|--------------|--------------|--------------|
| * | 56042608 | ZENSHO HOLDINGS NPV                         | 200.00       | 11,995.25    | 10,482.34    |
|   | 5B633D97 | ZHONGSHENG GROUP H HKD0.0001                | 15,500.00    | 82,757.09    | 37,079.87    |
| * | 5BVY1B83 | ZILLOW GROUP INC COM USD0.0001              | 383.00       | 14,306.79    | 21,723.76    |
|   | 5B7JF62  | ZILLOW GROUP INC COM USD0.0001 CLASS C      | 991.00       | 36,474.77    | 57,339.26    |
| * | 5B0RGK57 | ZIMMER BIOMET HLDGS INC 5.35% 12-01-2028    | 1,395,000.00 | 1,394,511.75 | 1,436,808.15 |
|   | 5Z783815 | ZIMMER BIOMET HLDGS INC COM                 | 1,344.00     | 143,450.69   | 163,564.80   |
| * | 5BN33FV2 | ZIMMER BIOMET HOLDINGS INC 1.45% 11-22-2024 | 1,540,000.00 | 1,433,924.80 | 1,484,621.60 |
|   | 5Z989828 | ZIONS BANCORPORATION N A                    | 933.00       | 46,158.64    | 40,930.71    |
| * | 5BG0RS85 | ZOETIS INC 4.7 02-01-2043                   | 2,372,000.00 | 2,423,574.63 | 2,271,095.12 |
|   | 5BG0RS85 | ZOETIS INC 4.7 02-01-2043                   | 287,000.00   | 359,764.06   | 274,791.02   |
| * | 5BMDX656 | ZOETIS INC 2% DUE 05-15-2030                | 855,000.00   | 688,608.45   | 737,608.50   |
|   | 5BF58H80 | ZOETIS INC 3.0% DUE 09-12-2027              | 1,739,000.00 | 1,711,840.74 | 1,652,050.00 |
| * | 5BF58H83 | ZOETIS INC 3.35% 09-12-2047                 | 553,000.00   | 509,709.08   | 471,388.26   |
|   | 5BYC2919 | ZOETIS INC 4.5% DUE 11-19-2025              | 900,000.00   | 897,921.00   | 894,915.00   |
| * | 5B95WG16 | ZOETIS INC COM USD0.01 CL 'A'               | 2,947.00     | 498,774.04   | 581,649.39   |
|   | 5B95WG16 | ZOETIS INC COM USD0.01 CL 'A'               | 1,936.00     | 318,063.35   | 382,108.32   |
| * | 5BF8C0X8 | ZOETIS INC FIXED 3.9% DUE 08-20-2028        | 3,400,000.00 | 3,612,900.33 | 3,331,592.00 |
|   | 5B0TYMK7 | ZOETIS INC FIXED 4.45% DUE 08-20-2048       | 494,000.00   | 579,742.52   | 451,135.62   |
| * | 5BG5P7M9 | ZOOM VIDEO COMMUNICATIONS INC CL A CL A     | 2,385.00     | 165,453.99   | 171,505.35   |
|   | 5BG5P7M9 | ZOOM VIDEO COMMUNICATIONS INC CL A CL A     | 1,589.00     | 166,850.62   | 114,264.99   |
| * | 5BMWF095 | ZOOMINFO TECHNOLOGIES INC COM USD0.01       | 1,896.00     | 63,634.90    | 35,057.04    |
|   | 5B292RC1 | ZOZO INC                                    | 400.00       | 8,502.97     | 9,008.37     |
| * | 5B292RC1 | ZOZO INC                                    | 10,500.00    | 225,071.60   | 236,469.71   |
|   | 5B20V34  | ZSCALER INC COM                             | 556.00       | 62,308.00    | 123,187.36   |
| * | 55983816 | ZURICH INSURANCE GROUP AG CHF0.10           | 375.00       | 135,746.35   | 195,865.26   |

\* Denotes Parties in Interest

IBM PERSONAL PENSION PLAN  
SCHEDULE H, LINE 4I  
SCHEDULE OF ASSETS (ACQUIRED AND DISPOSED OF WITHIN THE YEAR)  
FOR THE YEAR ENDED DECEMBER 31, 2023

| SECURITY NUMBER | SECURITY DESCRIPTION                                                      | SHARES ACQUIRED | SHARES DISPOSED | COST OF ACQUISITION | PROCEEDS FROM DISPOSITION |
|-----------------|---------------------------------------------------------------------------|-----------------|-----------------|---------------------|---------------------------|
| 2586122         | # REORG LABORATORY CORP EXCHANGE 2W12AD4LABORATORY CORP 05/20/2024        | 150             | (260)           | (32,102)            | 59,753                    |
| BN6QGL5         | #REORG APARTMENT MERGER 06-28-2024                                        | 7,515           | (5,140)         | (244,476)           | 187,890                   |
| BFMWBV6         | #REORG EQUITRANS MERGER EQT 2050084 07-22-2024                            | 2,700           | (725)           | (27,189)            | 6,924                     |
| BKBOC57         | #REORG FERGUSON MERGER FERGUSON 2Z11AF4 08-01-2024                        | 1,670           | (390)           | (260,612)           | 61,164                    |
| B4R28B3         | #REORG FLEETCOR CHANGE CORPAY 2U14AC4 03-25-2024                          | 100             | (2,223)         | (27,516)            | 462,182                   |
| BJMLSD2         | #REORG KARUNA CASH MERGER 03-8-2024                                       | 290             | (60)            | (65,119)            | 13,005                    |
| BPLYVJ1         | #REORG LIBERTY MERGER SIRIUS 2919AS4 09-10-2024                           | 647             | (150)           | 3,089               | 3,600                     |
| BPLYVL3         | #REORG LIBERTY MERGER SIRIUS 2919AS4 09-10-2024                           | 1,041           | (50)            | 13,695              | 1,220                     |
| BK63XX6         | #REORG MAGELLAN EXCHANGE ONEOK INC 4R1EAUUV 03-01-2024                    | 178,000         | (158,000)       | (126,075)           | 106,934                   |
| 2711656         | #REORG NEW YORK REVERSE SPLIT NEW YORK 2X1ZAX4 07-12-2024                 | 6,710           | (14,120)        | (61,936)            | 142,888                   |
| 2690830         | #REORG PIONEER NAT RES CO MERGER EXXON MOBIL 2313586 05-03-2024           | 320             | (1,040)         | (72,220)            | 215,019                   |
| BGLDK10         | #REORG SIRIUS MERGER SIRIUS 2919AS4 09-10-2024                            | 1,100           | (1,610)         | (5,738)             | 6,973                     |
| B43VKB8         | #REORG SIX FLAGS ENTMT CORP MERGER SIX FLAGS ENTMT 2X1YAA4 07-02-2024     | 4,000           | (4,506)         | (100,327)           | 106,048                   |
| B424494         | #REORG SPLUNK INC CASH MERGER 03-18-2024                                  | 1,800           | (475)           | (195,571)           | 50,895                    |
| B235N61         | #REORG VMWARE INC MERGER 2034458 11-22-2023                               | 410             | (1,868)         | (50,889)            | 197,464                   |
| BYWMQJ2         | #REORG/ ALTERYX INC CASH MERGER 03-19-2024                                | 2,640           | (2,640)         | (152,589)           | 118,238                   |
| BT6T3N7         | #REORG/ NEW RELIC INC CASH MERGER 11-08-2023                              | 2,520           | (810)           | (190,036)           | 64,994                    |
| 2575818         | #REORG/ACTIVISION BLIZZARD INC MERGER 10-13-2023                          | 100             | (2,470)         | (7,502)             | 204,357                   |
| 2222631         | #REORG/COOPER COS EXCHANGE COOPER 2V19AC4 02-20-2024                      | 50              | (80)            | (18,017)            | 30,398                    |
| BYYCFP9         | #REORG/CR SUISSE GROUP MANDATORY EXCHANGE UBS GROUP 4X1RAVS 06-12-2023    | 2,754,000       | (4,764,000)     | (2,571,269)         | -                         |
| BN6KXF0         | #REORG/GINKGO REVERSE STOCK SPLIT GINKGO 2916AZ4 08-20-2024               | 4,920           | (850)           | (8,505)             | 1,961                     |
| B081VQ7         | #REORG/LAZARD CHANGE LAZARD 0001F1EAC1 01-02-2024                         | 150             | (100)           | (5,229)             | 3,471                     |
| BD72R64         | #REORG/LIBERTY MANDATORY EXCHANGE LIBERTY 2N1SAL4 2N1UQA4 08-04-2023      | 780             | (980)           | (48,260)            | 17,568                    |
| BJ08X30         | #REORG/MAGELLAN EXCHANGE ONEOK 0004R1CAQV 02-27-2024                      | 115,000         | (120,000)       | (101,409)           | 98,142                    |
| BF0KZ10         | #REORG/MAGELLAN EXCHANGE ONEOK 0004R1XAJV 27/02/2024                      | 135,000         | (395,000)       | (110,538)           | 302,142                   |
| BBPK0J0         | #REORG/MIRATI MERGER CONTRA MIRATI 2T1RAH401-23-2024                      | 100             | (50)            | (5,896)             | 1,858                     |
| BYXS688         | #REORG/QIAGEN EXCHANGE QIAGEN 0002T1WAR4 01-30-2024                       | 350             | (390)           | (14,711)            | 17,327                    |
| 2202729         | #REORG/RITCHE BROS NAME CHANGE WITH CUSIP CHANGE RB GLOBAL 2M1KAQ4 05-23- | 467             | (467)           | 22,848              | 24                        |
| BLPK4D2         | #REORG/SEAGEN INC CASH MERGER 12-14-2023                                  | 100             | (290)           | (20,435)            | 56,268                    |
| BHLN289         | #REORG/SHOCKWAVE MERGER SHOCKWAVE 05-31-2024                              | 290             | (60)            | (79,631)            | 17,130                    |
| BHHZB28         | #REORG/SPIRIT REALTY MERGER REALTY INCOME 2756832 01-23-2024              | 300             | (310)           | (12,906)            | 12,141                    |
| BYR0914         | #REORG/WESTROCK CO MERGER SMURFIT WESTROCK LTD 2X12AU4 07-08-2024         | 350             | (1,800)         | (15,023)            | 58,083                    |
| 914176          | &&& CASH AWAITING NON-PHYSICAL ASSETS                                     | 60,121          | (49,524)        | (60,121)            | -                         |
| BK53RS7         | 10X GENOMICS INC CL A CL A                                                | 100             | (140)           | (5,455)             | 7,938                     |
| 2360757         | 1ST INDL RLTY TR INC COM                                                  | 200             | (250)           | (10,359)            | 13,051                    |
| 6339872         | 1ST PACIFIC CO USD0.01                                                    | 18,000          | (10,000)        | (6,963)             | 3,375                     |
| B1YW440         | 3I GROUP ORD GBP0.738636                                                  | 13,255          | (3,894)         | (396,999)           | 92,602                    |
| BDHDTV6         | 3M CO 3.125% DUE 09-19-2046                                               | 145,000         | (145,000)       | (95,208)            | 88,347                    |
| BK4H0D9         | 3M CO 3.25% DUE 08-26-2049                                                | 490,000         | (1,320,000)     | (335,875)           | 942,306                   |
| BDZ2YC1         | 3M CO 4.0% 09-14-2048                                                     | 94,000          | (749,000)       | (66,239)            | 634,889                   |
| 2595708         | 3M CO COM                                                                 | 6,975           | (1,275)         | (691,477)           | 127,744                   |
| 2336747         | 5TH 3RD BANCORP COM                                                       | 950             | (1,340)         | (31,372)            | 35,225                    |
| 4253059         | A.P. MOLLER-MAERSK SER'A'DKK1000                                          | 20              | (97)            | (36,799)            | 154,211                   |
| 4253048         | A.P. MOLLER-MAERSK SER'B'DKK1000                                          | 155             | (128)           | (304,184)           | 200,083                   |
| 7108899         | ABB LTD CHF0.12 (REGD)                                                    | 12,872          | (8,749)         | (505,867)           | 346,268                   |
| 2002305         | ABBOTT LAB COM                                                            | 8,550           | (6,085)         | (913,671)           | 649,420                   |
| BYVQSV0         | ABBOTT LABS 4.75% DUE 11-30-2036                                          | 386,000         | (1,305,000)     | (400,402)           | 1,262,203                 |
| BYQHXS8         | ABBOTT LABS 4.9% DUE 11-30-2046                                           | 406,000         | (1,171,000)     | (405,151)           | 1,166,509                 |
| BK7BXL7         | ABBVIE INC 2.6% DUE 11-21-2024 REG                                        | 510,000         | (4,000,000)     | (492,604)           | 3,865,227                 |
| BJDRSG2         | ABBVIE INC 4.05% DUE 11-21-2039 REG                                       | 5,867,000       | (13,253,000)    | (5,230,590)         | 11,475,736                |
| BJDRSH3         | ABBVIE INC 4.25% DUE 11-21-2049 REG                                       | 2,129,000       | (7,295,000)     | (1,773,720)         | 6,180,823                 |
| BYP8MR7         | ABBVIE INC 4.3% DUE 05-14-2036                                            | 153,000         | (2,154,000)     | (138,681)           | 1,858,836                 |
| BCZM189         | ABBVIE INC 4.4% DUE 11-06-2042                                            | 135,000         | (2,250,000)     | (115,895)           | 1,941,369                 |
| BYP8MQ6         | ABBVIE INC 4.45% DUE 05-14-2046                                           | 245,000         | (677,000)       | (204,802)           | 587,556                   |
| BMWB8H7         | ABBVIE INC 4.55% DUE 03-15-2035 REG                                       | 482,000         | (5,655,000)     | (464,553)           | 5,286,191                 |
| BMW97K7         | ABBVIE INC 4.85% DUE 06-15-2044 REG                                       | 86,000          |                 | (72,682)            |                           |

|           |                                                          |            |             |              |           |
|-----------|----------------------------------------------------------|------------|-------------|--------------|-----------|
|           |                                                          |            | (940,000)   |              | 798,345   |
| BGQW2K5   | ABBVIE INC 4.875% DUE 11-14-2048                         | 616,000    |             | (528,071)    |           |
| B92SR70   | ABBVIE INC COM USD0.01                                   | 3,277      | (541,000)   | (496,439)    | 485,853   |
| BMCF750   | ABBVIE INC FIXED 2.95% DUE 11-21-2026                    | 5,035,000  | (3,675)     | (4,747,878)  | 496,718   |
| BXDZFY1   | ABBVIE INC FIXED 4.5% DUE 05-14-2035                     | 653,000    | (4,065,000) | (608,006)    | 3,813,712 |
| BXDZFZ2   | ABBVIE INC FIXED 4.7% DUE 05-14-2045                     | 90,000     | (4,346,000) | (73,911)     | 4,142,883 |
| 6292102   | ABC-MART INC NPV                                         | 4,200      | (330,000)   | (30,923)     | 296,611   |
| BYQP136   | ABN AMRO BANK N.V. DR EACH REP SHS                       | 382        | (400)       | (5,700)      | 22,405    |
| 00084DBA7 | ABN AMRO BK N V 6.339% DUE 09-18-2027                    | 6,500,000  | (214)       | (6,500,000)  | 3,382     |
| BF8Q6K6   | ABRDN PLC ORD GBP0.1396825396                            | 1,043      | (5,000,000) |              | 4,980,825 |
| B65VZ37   | ACADIA HEALTHCARE CO INC COM                             | 100        | (1,373)     | (2,455)      | 3,338     |
| B4BNMY3   | ACCENTURE PLC CLS A                                      | 1,126      | (1,630)     | (7,566)      | 115,227   |
| 5579107   | ACCIONA SA EUR1                                          | 1,761      | (3,620)     | (377,897)    | 1,123,167 |
| 5852842   | ACCOR SA EUR3                                            | 141        | (9)         | (235,468)    | 1,501     |
| B012VZ5   | ACERINOX SA EURO.25                                      | 1,463      | (36)        | (5,389)      | 1,273     |
| B01FLQ6   | ACS ACTIVIDADES CO EURO.5                                | 106        | (4,406)     | (17,125)     | 47,638    |
| BL690T6   | ACS ACTIVIDADES CO EURO.5 RFD FEBRUARY 2023              | 9          | (123)       | (3,217)      | 4,260     |
| BRK2210   | ACS ACTIVIDADES DE CON-SCRIP                             | 23         | (9)         | -            | -         |
| BMF3VR1   | ACTIVISION 2.5% DUE 09-15-2050                           | 1,460,000  | (23)        | -            | -         |
| BYSWZ66   | ACTIVISION 3.4% DUE 09-15-2026                           | 1,491,000  | (6,826,000) | (954,643)    | 704,607   |
| 2818461   | ACUITY BRANDS INC COM                                    | 50         | (4,469,000) | (1,424,277)  | 4,469     |
| 7110720   | ADECCO GROUP AG CHF0.1 (REGD)                            | 79         | (60)        | (10,136)     | 9,747     |
| BJ0DP40   | ADEVINTA ASA NOK0.20                                     | 308        | (4,551)     | (3,828)      | 145,986   |
| 4031976   | ADIDAS AG                                                | 1,840      | (367)       | (3,367)      | 2,818     |
| B02J639   | ADMIRAL GROUP ORD GBP0.001                               | 2,286      | (1,212)     | (347,033)    | 201,995   |
| 2008154   | ADOBE INC COM                                            | 1,161      | (2,462)     | (72,772)     | 71,004    |
| B0FXT17   | ADR BAIDU INC SPON ADS EACH REP 8 ORD SHS                | 315        | (1,021)     | (673,220)    | 504,217   |
| BGK4T39   | ADR FUTU HLDGS LTD SPONSORED ADS                         | 899        | (314)       | (37,987)     | 41,883    |
| 2781648   | ADR HDFC BK LTD ADR REPSTG 3 SHS                         | 1,001      | (3,125)     | (47,876)     | 160,845   |
| BYWD7L4   | ADR SEA LTD ADR                                          | 965        | (599)       | (64,782)     | 41,354    |
| 2883878   | ADR TEVA PHARMACEUTICAL INDS                             | 1,200      | (865)       | (59,807)     | 38,211    |
| B3NOH17   | ADR VIPSHOP HLDGS LTD SPONSORED ADR                      | 829        | (1,000)     | (11,575)     | 8,986     |
| BFWCP81   | ADT INC DEL COM                                          | 100        | (1,099)     | (13,318)     | 17,116    |
| BNK9DN1   | ADVANCE AUTO PARTS INC 5.9% 03-09-2026                   | 380,000    | (10,940)    | (651)        | 77,457    |
| 2822019   | ADVANCE AUTO PTS INC COM                                 | 100        | (380,000)   | (379,631)    | 370,698   |
| BP7R559   | ADVANCED DRAIN SYS INC DEL COM                           | 8,556      | (100)       | (6,041)      | 6,823     |
| 2007849   | ADVANCED MICRO DEVICES INC COM                           | 1,564      | (9,130)     | (769,698)    | 695,260   |
| 6202673   | ADVANTECH CO LTD TWD10                                   | 3,000      | (5,520)     | (310,279)    | 603,735   |
| 6870490   | ADVANTEST CORP NPV                                       | 1,671      | (1,000)     | (35,372)     | 13,120    |
| BZ1HM42   | ADYEN NV EURO.01                                         | 11         | (5,300)     | (26,404)     | 477,010   |
| B1VZ431   | AECOM                                                    | 4,060      | (9)         | (14,167)     | 12,122    |
| BVRZ8L1   | AENA SME S.A. EUR10                                      | 37         | (395)       | (370,879)    | 33,619    |
| 6480048   | AEON CO LTD NPV                                          | 5,900      | (34)        | (6,655)      | 5,633     |
| BMJ0DJ4   | AEP TEX INC 5.4% DUE 06-01-2033                          | 495,000    | (400)       | (126,196)    | 8,265     |
| 00115AAH2 | AEP TRANSM CO LLC 3.75% DUE 12-01-2047                   | 135,000    | (495,000)   | (494,198)    | 492,925   |
| BNYD481   | AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053              | 3,220,000  | (485,000)   | (112,157)    | 383,236   |
| B1HHKD3   | AERCAP HOLDINGS N.V. EURO.01                             | 300        | (2,790,000) | (3,202,934)  | 2,723,610 |
| BNVW1V3   | AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO       | 1,594,000  | (100)       | (19,729)     | 5,708     |
| BNVW1T1   | AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028           | 5,666,000  | (3,437,000) | (1,339,780)  | 2,797,836 |
| BP2DZP1   | AERCAP IRELAND CAP 1.15% DUE 10-29-2023                  | 908,000    | (3,837,000) | (4,908,322)  | 3,356,903 |
| BDBSC18   | AERCAP IRELAND CAP 3.65% DUE 07-21-2027                  | 1,175,000  | (1,956,000) | (881,305)    | 1,945,019 |
| BRBKK52   | AERCAP IRELAND CAP 5.75% DUE 06-06-2028                  | 3,328,000  | (1,830,000) | (1,095,291)  | 1,705,993 |
| 00774MBF1 | AERCAP IRELAND CAP DESIGNATED SR NT 144A6.45% 04-15-2027 | 717,216    | (3,129,000) | (3,285,539)  | 3,104,973 |
| BP2DYM1   | AERCAP IRELAND CAP/GLOBA 1.65% DUE 10-29-2024 BEO        | 2,300,000  | (216)       | 741,636      | 216       |
| BR82H94   | AERCAP IRELAND CAP/GLOBA 6.15% 09-30-2030                | 3,825,000  | (795,000)   | (2,161,172)  | 45,713    |
| B164FY1   | AEROPORTS DE PARIS EUR3                                  | 29         | (3,230,000) | (3,800,941)  | 3,135,455 |
| BNRQY76   | AES CORP 5.45% 06-01-2028                                | 11,431,000 | (11)        | (3,752)      | 1,642     |
| 2002479   | AES CORP COM                                             | 950        | (7,975,000) | (11,398,317) | 7,749,696 |
| BDFOM43   | AETNA INC NEW 3.875% DUE 08-15-2047                      | 931,000    | (1,300)     | (16,979)     | 26,050    |
| BK1KRP2   | AETNA INC NEW 4.75% DUE 03-15-2044                       | 63,000     | (923,000)   | (707,781)    | 676,346   |
| BBJNFJ0   | AETNA INC NEW 6.75% DUE 12-15-2037                       | 1,042,000  | (349,000)   | (54,421)     | 315,932   |
|           |                                                          |            | (448,000)   | (1,144,616)  | 486,096   |

|           |                                                      |           |             |             |           |
|-----------|------------------------------------------------------|-----------|-------------|-------------|-----------|
| 2127899   | AFFILIATED MANAGERS GROUP INC COM STK                | 50        |             | (7,455)     | 12,030    |
| BMF9NM8   | AFFIRM HLDGS INC CL A CL A                           | 750       | (80)        | (21,543)    | 36,850    |
| 2026361   | AFLAC INC COM                                        | 750       | (2,620)     | (60,540)    | 93,767    |
| 6041122   | AFRICAN RAINBOW LTD ZAR0.05                          | 1,803     | (1,350)     | (20,983)    | 9,762     |
| 6055208   | AGC INC NPV                                          | 100       | (864)       | (3,698)     | 3,505     |
| 2010278   | AGCO CORP COM                                        | 100       | (100)       | (12,012)    | 12,925    |
| B8652N0   | AGEAS NPV                                            | 81        | (56)        | (3,523)     | 2,398     |
| 2520153   | AGILENT TECHNOLOGIES INC COM                         | 400       | (3,470)     | (55,270)    | 418,104   |
| BLR4TK4   | AGILON HEALTH INC COM                                | 720       | (100)       | (10,480)    | 1,769     |
| BYYHJL8   | AGNC INVT CORP COM                                   | 1,800     | (1,190)     | (18,204)    | 12,035    |
| 2009823   | AGNICO EAGLE MINES LTD COM NPV                       | 3,106     | (3,206)     | (166,411)   | 167,134   |
| 2062161   | AGREE RLTY CORP COM                                  | 820       | (210)       | (52,047)    | 13,564    |
| B4TX8S1   | AIA GROUP LTD NPV                                    | 69,200    | (18,200)    | (629,906)   | 184,920   |
| BF0L353   | AIB GROUP PLC ORD EURO0.625                          | 1,747     | (409)       | (7,324)     | 1,756     |
| BSDHYK1   | AIR CANADA VAR VTG SHS NPV                           | 3,362     | (3,999)     | (46,429)    | 64,084    |
| 00911QAA8 | AIR CDA PASS THRU 4.75% DUE 11-15-2026               | 1,512,280 | (18,480)    | (1,396,969) | 18,480    |
| BMH30W7   | AIR LEASE CORP 3.125% DUE 11-20-2030 BEO             | 995,000   | (995,000)   | (864,151)   | 832,706   |
| B3XS562   | AIR LEASE CORP CL A CL A                             | 200       | (210)       | (8,109)     | 8,631     |
| BPLKVX3   | AIR LEASE CORP MED 5.85% DUE 12-15-2027              | 6,330,000 | (654,000)   | (6,352,176) | 644,942   |
| BQCZSX3   | AIR LEASE CORP MED FIXED 5.3% DUE 02-01-2028         | 1,707,000 | (617,000)   | (1,687,626) | 593,424   |
| B1YXBJ7   | AIR LIQUIDE(L) EUR5.50                               | 595       | (408)       | (115,886)   | 73,659    |
| 2011602   | AIR PROD & CHEM INC COM                              | 340       | (430)       | (91,734)    | 126,777   |
| 6441465   | AIR WATER INC NPV                                    | 5,000     | (3,300)     | (64,031)    | 44,072    |
| BMGYHY4   | AIRBNB INC CL A COM USD0.0001 CL A                   | 2,920     | (3,420)     | (356,764)   | 390,332   |
| 4012250   | AIRBUS SE EUR1                                       | 939       | (5,819)     | (143,636)   | 821,733   |
| 6010702   | AISIN CORPORATION NPV                                | 100       | (100)       | (3,485)     | 3,336     |
| 6010906   | AIINOMOTO CO INC NPV                                 | 300       | (300)       | (10,843)    | 11,515    |
| B1TNRD8   | AISEN(CHINA)HLDGS HKD0.10                            | 10,000    | (5,000)     | (1,207)     | 573       |
| 2507457   | AKAMAI TECHNOLOGIES INC COM STK                      | 3,570     | (435)       | (357,357)   | 39,674    |
| B1L9SG3   | AKER BP ASA NOK1                                     | 790       | (512)       | (22,590)    | 13,379    |
| BJ2KSG2   | AKZO NOBEL NV EUR0.50(POST REV SPLIT)                | 108       | (126)       | (8,870)     | 10,370    |
| BMV9VD9   | ALABAMA POWER CO SR NT 3% 03-15-2052                 | 336,000   | (700,000)   | (207,153)   | 492,800   |
| BYZSH95   | ALABAMA PWR CO 3.75% DUE 03-01-2045                  | 250,000   | (794,000)   | (197,688)   | 605,996   |
| BQHN2N0   | ALABAMA PWR CO 5.85% 11-15-2033                      | 1,410,000 | (870,000)   | (1,408,928) | 874,515   |
| 2012605   | ALASKA AIR GROUP INC COM                             | 6,940     | (6,970)     | (334,413)   | 311,111   |
| 2046853   | ALBEMARLE CORP COM                                   | 220       | (250)       | (33,265)    | 53,729    |
| BQ3S6Q0   | ALBEMARLE CORP FIXED 5.05% DUE 06-01-2032            | 71,000    | (71,000)    | (70,132)    | 69,633    |
| BYNQ369   | ALBERTSONS COS INC CL A CL A                         | 11,240    | (9,770)     | (238,290)   | 203,802   |
| BJT1GR5   | ALCON INC                                            | 5,010     | (4,971)     | (369,449)   | 371,330   |
| BN452F0   | ALEXANDRIA REAL ESTATE E 4.75% 04-15-2035            | 1,585,000 | (1,585,000) | (1,580,895) | 1,571,446 |
| BP2TQZ6   | ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052     | 1,205,000 | (1,794,000) | (840,513)   | 1,229,856 |
| BN452W7   | ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 | 9,252,000 | (7,480,000) | (8,945,932) | 6,517,150 |
| 2009210   | ALEXANDRIA REAL ESTATE EQUITIES INC COM              | 1,175     | (790)       | (147,544)   | 80,666    |
| 7332687   | ALFA LAVAL AB NPV                                    | 5,577     | (457)       | (217,369)   | 16,219    |
| B51BMR7   | ALGONQUIN PWR&UTIL COM NPV                           | 3,066     | (4,785)     | (20,010)    | 39,343    |
| BNKTZ77   | ALIBABA GROUP HLDG 2.7% 09/02/2041                   | 610,000   | (200,000)   | (407,315)   | 119,050   |
| BLH23L7   | ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051          | 895,000   | (1,157,000) | (602,111)   | 722,586   |
| 2679204   | ALIGN TECHNOLOGY INC COM                             | 400       | (864)       | (116,820)   | 203,573   |
| BL56KN2   | ALIMENTATION COM NPV                                 | 5,579     | (7,830)     | (310,785)   | 399,474   |
| BQCCCP0   | ALLEGHANY CORP DEL 4.9% DUE 09-15-2044               | 180,000   | (150,000)   | (174,974)   | 140,064   |
| BFRT3W7   | ALLEGION PLC COMMON STOCK                            | 2,080     | (3,035)     | (232,353)   | 345,138   |
| BN4LSB6   | ALLEGRO MICROSYSTEMS INC DEL COM                     | 100       | (180)       | (2,982)     | 7,826     |
| B11V7W9   | ALLIANCE TRUST ORD GBP0.025                          | 21,504    | (3,504)     | (262,375)   | 43,804    |
| 2973821   | ALLIANT ENERGY CORP COM                              | 450       | (1,483)     | (23,009)    | 74,725    |
| 5231485   | ALLIANZ SE NPV(REGD)(VINKULIERT)                     | 1,255     | (1,629)     | (323,907)   | 370,654   |
| BNG2M15   | ALLIANZ TECH TR ORD GBP0.025                         | 109,503   | (26,846)    | (400,049)   | 81,860    |
| B4P2892   | ALLISON TRANSMISSION HOLDING                         | 3,600     | (3,455)     | (169,562)   | 189,268   |
| BDSFRM8   | ALLSTATE CORP 4.2% DUE 12-15-2046                    | 315,000   | (315,000)   | (243,259)   | 249,990   |
| BNXHZD6   | ALLSTATE CORP 5.25% DUE 03-30-2033                   | 720,000   | (720,000)   | (718,783)   | 713,448   |
| 2019952   | ALLSTATE CORP COM                                    | 350       | (1,030)     | (47,467)    | 111,650   |
| B72XK05   | ALLY FINL INC COM                                    | 4,600     |             | (140,708)   |           |



|           |                                                                                 |            |              |              |            |
|-----------|---------------------------------------------------------------------------------|------------|--------------|--------------|------------|
|           |                                                                                 |            | (5,060)      |              | 134,449    |
| 02005NB76 | ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029                              | 2,725,000  |              | (2,714,077)  |            |
| B00FWN1   | ALNYLAM PHARMACEUTICALS INC COM                                                 | 200        | (2,425,000)  | (35,810)     | 2,410,439  |
| 02079KAE7 | ALPHABET INC 1.9% DUE 08-15-2040                                                | 395,000    | (430)        | (263,991)    | 83,277     |
| 02079KAF4 | ALPHABET INC 2.05% 08-15-2050                                                   | 1,548,000  | (1,657,000)  | (964,648)    | 1,096,555  |
| 02079KAG2 | ALPHABET INC 2.25% DUE 08-15-2060                                               | 345,000    | (1,482,000)  | (206,693)    | 877,407    |
| BYV8BY7   | ALPHABET INC CAP STK USD0.001 CL C                                              | 12,405     | (715,000)    | (1,701,215)  | 426,158    |
| BYVY8G0   | ALPHABET INC CAPITAL STOCK USD0.001 CL A                                        | 15,415     | (15,820)     | (2,081,798)  | 1,954,891  |
| B86SZR5   | ALS LIMITED NPV                                                                 | 3,249      | (16,480)     | (26,085)     | 2,024,803  |
| B0DJ8Q5   | ALSTOM EUR7.0                                                                   | 208        | (1,177)      | (2,877)      | 9,375      |
| B43WJC5   | ALTAGAS INCOME LTD COMMON STOCK                                                 | 1,328      | (267)        | (26,843)     | 7,123      |
| 5608915   | ALTEN NPV1.05                                                                   | 229        | (1,587)      | (33,951)     | 28,117     |
| BKPSXY3   | ALTRIA GROUP INC 3.4% DUE 02-04-2041                                            | 2,074,000  | (376)        | (1,422,994)  | 62,127     |
| BKPSY06   | ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG                             | 140,000    | (1,715,000)  | (86,411)     | 1,108,926  |
| BKPIWH2   | ALTRIA GROUP INC 4.0% DUE 02-04-2061                                            | 50,000     | (808,000)    | (30,947)     | 524,766    |
| 022095BK8 | ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG                            | 2,129,000  | (24,000)     | (1,565,509)  | 18,048     |
| BFZ57Z8   | ALTRIA GROUP INC 5.8% DUE 02-14-2039                                            | 379,000    | (674,000)    | (386,190)    | 484,523    |
| BFZ5800   | ALTRIA GROUP INC 5.95% DUE 02-14-2049                                           | 672,000    | (4,397,000)  | (635,118)    | 4,197,253  |
| BRJX0P3   | ALTRIA GROUP INC 6.2% 11-01-2028                                                | 524,000    | (8,604,000)  | (522,957)    | 8,043,722  |
| 2692632   | ALTRIA GROUP INC COM                                                            | 2,500      | (524,000)    | (101,003)    | 540,883    |
| B3MSM28   | AMADEUS IT GROUP EUR0.01                                                        | 2,566      | (12,750)     | (183,870)    | 570,606    |
| BNXM188   | AMAZON COM INC 1.0% DUE 05-12-2026 BEO                                          | 1,750,000  | (6,476)      | (1,554,000)  | 403,975    |
| 023135BY1 | AMAZON COM INC 1.65% 05-12-2028                                                 | 1,930,000  | (1,750,000)  | (1,677,614)  | 1,597,225  |
| 023135BT2 | AMAZON COM INC 2.5% DUE 06-03-2050                                              | 1,091,000  | (1,930,000)  | (713,291)    | 1,674,179  |
| 023135BU9 | AMAZON COM INC 2.7% DUE 06-03-2060                                              | 580,000    | (2,431,000)  | (366,476)    | 1,486,967  |
| 2000019   | AMAZON COM INC COM                                                              | 24,206     | (1,355,000)  | (3,573,207)  | 796,281    |
| 023135BF2 | AMAZON COM INC FIXED 3.875% DUE 08-22-2037                                      | 8,636,000  | (26,165)     | (7,232,400)  | 3,380,442  |
| 023135BM7 | AMAZON COM INC FIXED 4.25% DUE 08-22-2057                                       | 100,000    | (3,072,000)  | (89,564)     | 2,784,048  |
| BPCPYM7   | AMAZON COM INC FIXED 4.55% DUE 12-01-2027                                       | 2,340,000  | (1,329,000)  | (2,349,337)  | 1,175,097  |
| 023135CB0 | AMAZON COM INC NT 3.1% 05-12-2051                                               | 1,071,000  | (10,373,000) | (750,218)    | 10,263,484 |
| BNVX8J3   | AMAZON COM INC NT 3.25% 05-12-2061                                              | 577,000    | (1,698,000)  | (374,510)    | 1,210,525  |
| BLPP103   | AMAZON COM INC 3.95% 04-13-2052                                                 | 434,000    | (1,088,000)  | (381,137)    | 755,646    |
| BN4G703   | AMC ENTMT HLDGS INC CL A NEW                                                    | 1,050      | (2,530,000)  | (6,777)      | 2,090,936  |
| BJ1F307   | AMCOR PLC ORD USD0.01                                                           | 1,850      | (150)        | (17,722)     | 1,878      |
| 2256908   | AMDOCS ORD GBP0.01                                                              | 150        | (2,980)      | (12,956)     | 29,418     |
| 2024332   | AMEDISYS INC COM                                                                | 50         | (720)        | (4,764)      | 62,229     |
| 2026242   | AMER ELEC PWR CO INC COM                                                        | 975        | (50)         | (79,015)     | 4,686      |
| 2134532   | AMER FINL GROUP INC OH COM STK                                                  | 100        | (2,205)      | (11,864)     | 193,550    |
| 2050832   | AMEREN CORP COM                                                                 | 400        | (440)        | (29,465)     | 52,785     |
| BL59FN6   | AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051                                        | 190,000    | (470)        | (114,707)    | 37,977     |
| 02361DAR1 | AMEREN ILL CO 3.7% 12-01-2047                                                   | 265,000    | (236,000)    | (222,173)    | 141,973    |
| BR1XV47   | AMEREN ILL CO 4.95% 06-01-2033                                                  | 4,504,000  | (365,000)    | (4,492,327)  | 294,561    |
| BCV7KT2   | AMERICAN AIRLINES INC COM USD1                                                  | 6,010      | (4,504,000)  | (107,978)    | 4,467,713  |
| BPY54C4   | AMERICAN ELEC PWR 5.699% 08-15-2025                                             | 4,025,000  | (6,220)      | (4,006,968)  | 94,319     |
| BLHOM14   | AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG                    | 175,000    | (987,000)    | (110,579)    | 979,538    |
| BQMS241   | AMERICAN ELECTRIC POWER CO INC 5.625% DUE 03-01-2033                            | 6,201,000  | (680,000)    | (6,199,279)  | 462,142    |
| 2026082   | AMERICAN EXPRESS CO                                                             | 800        | (4,916,000)  | (144,154)    | 4,953,995  |
| BN457W2   | AMERICAN EXPRESS CO 4.9% DUE 02-13-2026                                         | 4,987,000  | (4,775)      | (4,983,060)  | 773,311    |
| BS2K9F1   | AMERICAN EXPRESS CO 5.282% 07-27-2029                                           | 6,536,000  | (4,987,000)  | (6,535,014)  | 4,946,462  |
| BLPP653   | AMERICAN EXPRESS CO 5.625% 07-28-2034                                           | 1,100,000  | (2,146,000)  | (1,093,585)  | 2,102,093  |
| BQ3QPR8   | AMERICAN EXPRESS CO 5.85% 11-05-2027                                            | 1,025,000  | (190,000)    | (1,075,610)  | 190,008    |
| BMHLTH9   | AMERICAN EXPRESS CO 6.338% DUE 10-30-2026                                       | 6,985,000  | (2,720,000)  | (6,985,000)  | 2,809,542  |
| BMHLTD5   | AMERICAN EXPRESS CO 6.489% DUE 10-30-2031                                       | 5,283,000  | (1,540,000)  | (5,281,654)  | 1,555,435  |
| 02589BAC4 | AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030          | 1,200,000  | (2,164,000)  | (1,199,515)  | 2,198,605  |
| 02582JJZ4 | AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST SER 23-1 CL A 4.87% DUE 05-15-2026 | 1,019,000  | (1,200,000)  | (1,018,910)  | 1,180,341  |
| 02582JKB5 | AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST SER 23-2 CL A 4.8% DUE 05-15-2036  | 111,000    | (639,000)    | (110,968)    | 631,861    |
| BCFSRR9   | AMERICAN HOMES 4 RENT COMMON STOCK                                              | 600        | (111,000)    | (21,137)     | 111,468    |
| BRF69M6   | AMERICAN HONDA FIN CORP MED TERM NTS BOO5.125% 07-07-2028                       | 6,887,000  | (500)        | (6,886,237)  | 17,712     |
| BRF69L5   | AMERICAN HONDA FIN CORP MED TERM NTS BOO5.25% 07-07-2026                        | 10,822,000 | (6,887,000)  | (10,808,689) | 6,856,719  |
| BQWS4N4   | AMERICAN HONDA FINANCE 4.7% DUE 01-12-2028                                      | 1,063,000  | (10,822,000) | (1,060,895)  | 10,870,001 |
| BRF4ML0   | AMERICAN INTERNATIONAL 5.125% 03-27-2033                                        | 11,163,000 | (1,063,000)  | (10,813,896) | 1,070,313  |
|           |                                                                                 |            | (5,182,000)  |              | 5,084,252  |

|           |                                                                              |            |             |              |           |
|-----------|------------------------------------------------------------------------------|------------|-------------|--------------|-----------|
| 2027342   | AMERICAN INTERNATIONAL GROUP INC COM                                         | 1,825      |             | (121,269)    | 202,731   |
| B7FBFL2   | AMERICAN TOWER CORP                                                          | 3,610      | (3,320)     | (758,317)    | 181,377   |
| BULV1Q7   | AMERICAN TOWER CORP 3.65% DUE 03-15-2027                                     | 775,000    | (950)       | (736,374)    | 3,012,391 |
| BRJVG6    | AMERICAN TOWER CORP 5.55% 07-15-2033                                         | 478,000    | (3,147,000) | (476,327)    | 481,634   |
| BQ0L639   | AMERICAN TOWER CORP NEW 5.5% 03-15-2028                                      | 6,623,000  | (478,000)   | (6,633,412)  | 876,089   |
| BRF1QR5   | AMERICAN TOWER CORP NEW 5.8% 11-15-2028                                      | 3,584,000  | (865,000)   | (3,586,338)  | 3,643,313 |
| B2R3PV1   | AMERICAN WTR WKS CO INC NEW COM                                              | 350        | (3,584,000) | (46,836)     | 308,076   |
| B3SKZK7   | AMERICOLD RLTY TR INC COM                                                    | 350        | (2,130)     | (10,312)     | 14,481    |
| 03067BAD1 | AMERICREDIT AUTOMOBILE RECEIVABLES AUTO RECEIVABLES BACKED NT 5.62% 11-18-20 | 581,000    | (450)       | (580,955)    | 388,245   |
| BNKD979   | AMERIPRISE FINANCIAL INC 5.15% DUE 05-15-2033                                | 3,838,000  | (389,000)   | (3,828,674)  | 2,247,206 |
| B0J7D57   | AMERIPRISE FINL INC COM                                                      | 150        | (230)       | (55,917)     | 76,563    |
| BYW8LB7   | AMERN AIRLINES INC 4.1% DUE 07-15-2029                                       | 253,404    | (24,704)    | (228,444)    | 24,704    |
| BRJQT79   | AMERN EXPRESS CO FLTGT RT 5.043% DUE 05-01-2034                              | 4,285,000  | (4,190,000) | (4,284,551)  | 4,041,678 |
| B53BCG5   | AMERN EXPRESS CO FLTGT RT 5.389% DUE 07-28-2027                              | 5,930,000  | (5,356,000) | (5,930,000)  | 5,332,640 |
| BMCTM02   | AMERN INTL GROUP 4.375% DUE 06-30-2050                                       | 2,522,000  | (2,315,000) | (2,069,368)  | 1,928,909 |
| BFXCMM3   | AMERN INTL GROUP 4.75% DUE 04-01-2048                                        | 630,000    | (1,318,000) | (568,594)    | 1,175,951 |
| BMWC4X8   | AMERN TOWER CORP 2.95% DUE 01-15-2051                                        | 325,000    | (629,000)   | (204,587)    | 372,970   |
| BMBKJ72   | AMERN TOWER CORP 3.1% DUE 06-15-2050                                         | 1,215,000  | (1,951,000) | (820,745)    | 1,160,586 |
| BK21TM5   | AMERN TOWER CORP 3.7% DUE 10-15-2049                                         | 140,000    | (1,210,000) | (103,452)    | 779,155   |
| 2089212   | AMETEK INC NEW COM                                                           | 350        | (800)       | (55,606)     | 127,008   |
| BN0THC8   | AMGEN INC 2.77% 09-01-2053                                                   | 1,185,000  | (2,490,000) | (715,888)    | 1,552,279 |
| 031162DA5 | AMGEN INC 2.8% DUE 08-15-2041 BEO                                            | 800,000    | (900,000)   | (550,265)    | 612,484   |
| 031162CS7 | AMGEN INC 3.375% 02-21-2050                                                  | 360,000    | (290,000)   | (264,856)    | 201,750   |
| 031162DI6 | AMGEN INC 4.2% 03-01-2033                                                    | 464,000    | (464,000)   | (447,653)    | 434,643   |
| BPYOTJ2   | AMGEN INC 4.4% DUE 02-22-2062 BEO                                            | 705,000    | (3,551,000) | (580,638)    | 2,831,268 |
| BDR5CM4   | AMGEN INC 4.563% DUE 06-15-2048                                              | 170,000    | (170,000)   | (129,018)    | 142,705   |
| BDRVZ12   | AMGEN INC 4.663% DUE 06-15-2051                                              | 440,000    | (1,068,000) | (397,648)    | 970,834   |
| 031162DK3 | AMGEN INC 4.875% 03-01-2053                                                  | 2,765,000  | (8,143,000) | (2,450,572)  | 7,562,385 |
| BMTY697   | AMGEN INC 5.25% 03-02-2030                                                   | 17,431,000 | (4,566,000) | (17,513,847) | 4,502,721 |
| BMTY608   | AMGEN INC 5.25% DUE 03-01-2033                                               | 6,624,000  | (2,874,000) | (6,625,910)  | 2,890,359 |
| BMTY642   | AMGEN INC 5.507% 03-02-2026                                                  | 2,410,000  | (2,410,000) | (2,410,000)  | 2,401,806 |
| BMTYSV2   | AMGEN INC 5.6% DUE 03-01-2043                                                | 17,034,000 | (6,303,000) | (16,632,825) | 5,973,606 |
| BMTYSX4   | AMGEN INC 5.65% 03-02-2053                                                   | 24,010,000 | (9,197,000) | (23,998,625) | 8,987,515 |
| 031162BH2 | AMGEN INC 5.65% DUE 06-15-2042                                               | 170,000    | (95,000)    | (170,879)    | 95,617    |
| BMTY631   | AMGEN INC 5.711% 03-01-2025                                                  | 962,000    | (384,000)   | (961,365)    | 381,208   |
| BMTY619   | AMGEN INC 5.75% DUE 03-02-2063                                               | 13,733,000 | (8,021,000) | (13,590,025) | 7,925,871 |
| 2023607   | AMGEN INC COM                                                                | 1,725      | (1,544)     | (475,130)    | 351,578   |
| 031162CR9 | AMGEN INC FIXED 3.15% 02-21-2040                                             | 1,195,000  | (3,241,000) | (898,105)    | 2,440,843 |
| 031162DP2 | AMGEN INC FIXED 5.15% 03-02-2028                                             | 7,089,000  | (2,529,000) | (7,113,597)  | 2,552,561 |
| BN7KZX1   | AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052                                     | 1,439,000  | (656,000)   | (1,156,853)  | 547,786   |
| 031162DC1 | AMGEN INC SR NT 3% 01-15-2052                                                | 560,000    | (290,000)   | (382,307)    | 185,742   |
| 6709958   | AMP LIMITED NPV                                                              | 5,998      | (32,553)    | (4,258)      | 23,685    |
| BP4ZCZ4   | AMPHENOL CORP NEW 4.75% DUE 03-30-2026                                       | 135,000    | (135,000)   | (134,538)    | 134,962   |
| 2145084   | AMPHENOL CORP NEW CL A                                                       | 900        | (1,200)     | (86,068)     | 101,118   |
| B14NJ71   | AMPLIFON EURO.02                                                             | 3,748      | (1,750)     | (120,511)    | 63,981    |
| BM91201   | AMPOL LTD NPV                                                                | 140        | (94)        | (3,386)      | 1,986     |
| BYZR014   | AMUNDI EUR2.5                                                                | 39         | (25)        | (2,639)      | 1,576     |
| 6014908   | ANA HOLDINGS INC NPV                                                         | 11,400     | (4,600)     | (254,537)    | 101,634   |
| BPBK6K5   | ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO                        | 367,000    | (846,000)   | (272,682)    | 644,129   |
| BPBK6M7   | ANALOG DEVICES INC 2.95% 10-01-2051                                          | 195,000    | (886,000)   | (139,675)    | 554,124   |
| 2032067   | ANALOG DEVICES INC COM                                                       | 650        | (2,568)     | (125,086)    | 470,254   |
| B1WVF68   | ANDRITZ AG NPV (BR)                                                          | 3,900      | (287)       | (234,973)    | 15,395    |
| 03465JAA8 | ANGEL OAK MTG TR 2021-6 1.458% 09-25-2066                                    | 560,485    | (41,997)    | (462,486)    | 41,997    |
| B1XZS82   | ANGLO AMERICAN ORD USD0.54945                                                | 6,636      | (3,462)     | (210,681)    | 107,404   |
| BJ555P2   | ANHEUSER BUSCH 5.8% DUE 01-23-2059                                           | 6,503,000  | (876,000)   | (6,572,304)  | 862,879   |
| BJM21V3   | ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG                        | 120,000    | (342,000)   | (113,168)    | 315,946   |
| BJ555R4   | ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049                                    | 1,140,000  | (3,797,000) | (1,193,824)  | 3,938,964 |
| BJ55555   | ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039                          | 725,000    | (1,005,000) | (741,124)    | 1,025,358 |
| BF7MH35   | ANHEUSER BUSCH INC 4.439% DUE 10-06-2048                                     | 112,000    | (1,082,000) | (98,617)     | 974,396   |
| BM8GDL5   | ANHEUSER-BUSCH 3.5% DUE 06-01-2030                                           | 6,138,000  | (7,673,000) | (5,668,309)  | 7,024,646 |
| BDZ7GD1   | ANHEUSER-BUSCH 4.375% DUE 04-15-2038                                         | 335,000    |             | (279,882)    |           |

|           |                                                                  |            |              |              |            |
|-----------|------------------------------------------------------------------|------------|--------------|--------------|------------|
|           |                                                                  |            | (605,000)    |              | 550,914    |
| BDZ78X5   | ANHEUSER-BUSCH 4.6% DUE 04-15-2048                               | 492,000    |              | (450,461)    |            |
| BYMLCL3   | ANHEUSER-BUSCH 4.7% DUE 02-01-2036                               | 345,000    | (6,440,000)  | (340,047)    | 5,631,406  |
| BYMLGZ5   | ANHEUSER-BUSCH 4.9% DUE 02-01-2046                               | 2,260,000  | (130,000)    | (1,940,484)  | 124,244    |
| BK9VNF9   | ANHEUSER-BUSCH COS LLC CORP 3.65% 02-01-2026                     | 11,918,000 | (345,000)    | (11,569,352) | 324,252    |
| BK5XW52   | ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036                      | 15,358,000 | (11,918,000) | (14,702,168) | 11,652,081 |
| BJSX2M9   | ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046                      | 17,491,000 | (27,405,000) | (16,881,484) | 26,218,902 |
| BM8MLZ3   | ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050                         | 155,000    | (40,517,000) | (139,821)    | 37,990,777 |
| BYYHL23   | ANHEUSER-BUSCH INB NPV                                           | 539        | (155,000)    | (34,334)     | 139,229    |
| B46LC31   | ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039                      | 290,000    | (2,956)      | (361,546)    | 187,808    |
| BJ88GM2   | ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029              | 1,165,000  | (2,516,000)  | (1,187,985)  | 3,086,530  |
| BPMQ7X2   | ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT) | 3,800      | (5,480,000)  | (83,724)     | 5,470,812  |
| 2045623   | ANSYS INC COM                                                    | 160        | (3,620)      | (47,882)     | 72,983     |
| BJ8TOQ4   | ANTERO MIDSTREAM CORPORATION COM USD1.00                         | 15,145     | (210)        | (185,789)    | 68,109     |
| BFD2WR8   | ANTERO RES CORP COM                                              | 4,340      | (11,880)     | (116,436)    | 135,377    |
| BLF8T19   | ANTHEM INC 3.6% DUE 03-15-2051                                   | 940,000    | (4,877)      | (716,739)    | 131,966    |
| BGB6FT2   | ANTHEM INC 4.375% 2-01-2047                                      | 205,000    | (426,000)    | (176,839)    | 319,283    |
| BP4C341   | ANTHEM INC 4.55% 05-15-2052                                      | 2,443,000  | (480,000)    | (2,183,627)  | 410,235    |
| BLSP6D8   | ANTHEM INC 4.65% DUE 01-15-2043                                  | 454,000    | (4,395,000)  | (384,711)    | 3,955,344  |
| BLF8SX4   | ANTHEM INC NT 1.5% 03-15-2026                                    | 1,880,000  | (719,000)    | (1,710,017)  | 628,519    |
| 45614     | ANTOFAGASTA PLC ORD GBP0.05                                      | 295        | (1,880,000)  | (6,421)      | 1,707,481  |
| 6065586   | ANZ GROUP HOLDINGS LTD NPV                                       | 26,590     | (225)        | 445,986      | 4,114      |
| 00182EBU2 | ANZ NEW ZEALAND 5.355% DUE 08-14-2028                            | 1,580,000  | (18,188)     |              | 290,923    |
| BQQT7H94  | AON CORP/AON GLOBAL HLDGS PLC 5.35% DUE 02-28-2033               | 1,131,000  | (1,580,000)  | (1,580,000)  | 1,530,056  |
| BNR46Q3   | AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052                     | 245,000    | (231,000)    | (1,130,740)  | 234,426    |
| BLP1HW5   | AON PLC                                                          | 410        | (5,082,000)  | (183,498)    | 4,071,116  |
| 00203QAF4 | AP MOLLER MAERSK 5.875% DUE 09-14-2033                           | 2,889,000  | (124,392)    | (590)        | 196,172    |
| BNNF1C1   | APA CORP COM                                                     | 4,130      | (1,159,000)  | (2,879,923)  | 1,154,268  |
| 6247306   | APA GROUP NPV (STAPLED UNITS)                                    | 933        | (710)        | (168,911)    | 24,576     |
| B58CQJ3   | APACHE CORP 5.1% DUE 09-01-2040                                  | 4,919,000  | (453)        | (5,756)      | 3,048      |
| B434WV1   | APACHE CORP 5.25% DUE 02-01-2042                                 | 490,000    | (695,000)    | (4,044,044)  | 547,879    |
| BYTQ6X1   | APELLIS PHARMACEUTICALS INC COM                                  | 830        | (260,000)    | (395,325)    | 213,741    |
| BN44IF6   | APOLLO GLOBAL MANAGEMENT INC COM USD0.00001                      | 8,170      | (210)        | (66,242)     | 16,366     |
| BJR20Z6   | APPALACHIAN PWR CO FIXED 4.5% 03-01-2049                         | 260,000    | (1,455)      | (638,005)    | 112,448    |
| 037833DX5 | APPLE INC .55% DUE 08-20-2025                                    | 1,550,000  | (245,000)    | (218,390)    | 206,155    |
| BNNRCS0   | APPLE INC .7% DUE 02-08-2026                                     | 4,245,000  | (2,810,000)  | (1,400,659)  | 2,572,222  |
| 037833EH9 | APPLE INC 1.4% DUE 08-05-2028 BEO                                | 2,250,000  | (8,685,000)  | (3,805,099)  | 7,823,230  |
| BNNRD54   | APPLE INC 2.375% DUE 02-08-2041                                  | 620,000    | (2,897,000)  | (1,940,040)  | 2,526,995  |
| 037833BZ2 | APPLE INC 2.45% DUE 08-04-2026                                   | 1,340,000  | (895,000)    | (441,377)    | 636,612    |
| BLN8MV2   | APPLE INC 2.55% DUE 08-20-2060 REG                               | 14,000     | (1,885,000)  | (1,274,568)  | 1,795,986  |
| BKP9GX6   | APPLE INC 2.65% 02-08-2051                                       | 4,918,000  | (14,000)     | (7,669)      | 8,887      |
| 037833DW7 | APPLE INC 2.65% DUE 05-11-2050 REG                               | 3,396,000  | (4,018,000)  | (3,408,461)  | 2,528,688  |
| BL6LYZ6   | APPLE INC 2.7% 08-05-2051                                        | 485,000    | (5,461,000)  | (2,362,686)  | 3,536,972  |
| BL6LZ19   | APPLE INC 2.85% DUE 08-05-2061 BEO                               | 14,000     | (205,000)    | (334,105)    | 138,324    |
| 037833BA7 | APPLE INC 3.45% DUE 02-09-2045                                   | 1,565,000  | (3,320,000)  | (7,781)      | 2,193,847  |
| BF58H35   | APPLE INC 3.75% DUE 09-12-2047                                   | 430,000    | (1,059,000)  | (1,231,279)  | 836,318    |
| 037833AL4 | APPLE INC 3.85% DUE 05-04-2043                                   | 590,000    | (767,000)    | (366,919)    | 652,310    |
| 037833CD0 | APPLE INC 3.85% DUE 08-04-2046                                   | 2,864,000  | (5,584,000)  | (517,348)    | 4,806,834  |
| BNYNTH5   | APPLE INC 3.95% 08-08-2052                                       | 7,747,000  | (2,461,000)  | (2,354,555)  | 2,108,399  |
| BQB93Q4   | APPLE INC 4.0% 05-10-2028                                        | 577,000    | (10,607,000) | (6,849,011)  | 9,239,472  |
| BNYNTK8   | APPLE INC 4.1% DUE 08-08-2062 BEO                                | 3,491,000  | (577,000)    | (575,886)    | 557,728    |
| BQB7DY6   | APPLE INC 4.15% 05-10-2030                                       | 4,672,000  | (8,891,000)  | (3,081,994)  | 7,620,159  |
| BQB7DZ7   | APPLE INC 4.3% 05-10-2033                                        | 2,885,000  | (4,672,000)  | (4,659,339)  | 4,702,601  |
| BXC5WP2   | APPLE INC 4.375% DUE 05-13-2045                                  | 540,000    | (2,885,000)  | (2,882,432)  | 2,857,488  |
| 037833BX7 | APPLE INC 4.65% DUE 02-23-2046                                   | 3,336,000  | (720,000)    | (493,489)    | 611,897    |
| BQB7DX5   | APPLE INC 4.85% 05-10-2053                                       | 1,699,000  | (7,839,000)  | (3,301,862)  | 7,551,710  |
| 2046251   | APPLE INC COM STK                                                | 35,666     | (161,000)    | (1,689,386)  | 158,826    |
| 2046552   | APPLIED MATERIALS INC COM                                        | 3,461      | (39,379)     | (6,884,917)  | 7,461,994  |
| BMV3LG4   | APLOVIN CORP COM CL A COM CL A                                   | 1,990      | (1,895)      | (543,124)    | 271,802    |
| 2045247   | APTARGROUP INC COM                                               | 645        | (370)        | (85,787)     | 10,341     |
| B783TY6   | APTIV PLC COM USD                                                | 350        | (100)        | (78,422)     | 11,478     |
|           |                                                                  |            | (1,220)      | (30,324)     | 117,323    |

|           |                                                    |            |              |             |            |
|-----------|----------------------------------------------------|------------|--------------|-------------|------------|
| BLRSN72   | APTIV PLC SR NT 3.1% 12-01-2051                    | 60,000     |              | (35,813)    | 1,240,510  |
| BNYF3L3   | APTIV PLC/APTIV CORP 4.15% 05-01-2052              | 300,000    | (2,147,000)  | (216,780)   | 615,262    |
| BH3XG17   | ARAMARK COM                                        | 2,650      | (820,000)    | (68,810)    | 20,640     |
| B6463M8   | ARC RESOURCES LTD COM NPV                          | 2,576      | (490)        | (37,526)    | 57,880     |
| BPCPXG4   | ARCELORMITTAL 6.8% DUE 11-29-2032                  | 3,390,000  | (4,526)      | (3,542,000) | 6,952,744  |
| BYPB567   | ARCELORMITTAL NPV                                  | 15,069     | (6,874,000)  | (444,338)   | 324,890    |
| 03939AA5  | ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050     | 465,000    | (11,861)     | (348,461)   | 333,442    |
| 2740542   | ARCH CAPITAL GROUP COM STK                         | 500        | (465,000)    | (36,805)    | 770,571    |
| BNXHZC5   | ARCHER DANIELS MIDLAND COMPANY 4.5% DUE 08-15-2033 | 290,000    | (11,035)     | (287,315)   | 288,322    |
| 2047317   | ARCHER-DANIELS-MIDLAND CO COM                      | 700        | (290,000)    | (49,476)    | 148,561    |
| BMVZBL5   | ARES CAP CORP 2.875% 06-15-2028                    | 1,340,000  | (1,970)      | (1,132,090) | 911,328    |
| BNXH25    | ARES CAP CORP 7.0% 01-15-2027                      | 2,785,000  | (1,100,000)  | (2,764,307) | 2,771,009  |
| BF14BT1   | ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER      | 250        | (2,785,000)  | (28,553)    | 22,383     |
| BNHKYX4   | ARGEN X SE                                         | 313        | (230)        | (111,300)   | 5,758      |
| BN33VM5   | ARISTA NETWORKS INC COM                            | 2,419      | (15)         | (358,417)   | 335,490    |
| 6253983   | ARISTOCRAT LEISURE NPV                             | 2,353      | (2,140)      | (63,439)    | 24,923     |
| BYZJZ7    | ARIZONA PUB SVC CO 3.75% DUE 05-15-2046            | 315,000    | (982)        | (242,528)   | 241,885    |
| BLD1L58   | ARIZONA PUB SVC CO 5.55% 08-01-2033                | 1,570,000  | (315,000)    | (1,560,943) | 223,841    |
| B0Z5Y2Z   | ARKEMA SA EUR10                                    | 51         | (225,000)    | (5,450)     | 3,804      |
| B1FT462   | ARMSTRONG WORLD INDS INC NEW COM STK               | 50         | (38)         | (4,869)     | 110,303    |
| 2051404   | ARROW ELECTR INC COM                               | 680        | (1,700)      | (83,653)    | 19,814     |
| BRJX6P5   | ARTHUR J GALLAGHER & CO 6.75% 02-15-2054           | 3,735,000  | (140)        | (3,721,400) | 2,046,841  |
| BM92G57   | ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052     | 32,000     | (1,977,000)  | (20,249)    | 139,791    |
| BQQ6RB3   | ARTHUR J GALLAGHER 5.75% DUE 03-02-2053            | 1,770,000  | (229,000)    | (1,733,427) | 825,131    |
| 6054409   | ASAH GROUP HOLDINGS LTD NPV                        | 1,300      | (860,000)    | (48,293)    | 42,387     |
| B019MQ5   | ASAH INTECC CO LT NPV                              | 100        | (1,100)      | (1,982)     | 1,822      |
| 6054603   | ASAH KASEI CORP NPV                                | 800        | (100)        | (5,692)     | 5,506      |
| BYND5N1   | ASHLAND INC COM USD0.01                            | 50         | (800)        | (4,271)     | 257,299    |
| 53673     | ASHTED GROUP ORD GBP0.10                           | 274        | (2,460)      | (19,243)    | 117,438    |
| 294502    | ASIA DRAGON TRUST ORD GBP0.20                      | 40,000     | (1,751)      | (175,747)   | 115,013    |
| 5165294   | ASM INTL NV EUR0.04                                | 2,440      | (24,000)     | (959,118)   | 626,865    |
| B929F46   | ASML HOLDING NV EUR0.09                            | 2,055      | (1,726)      | (1,493,363) | 628,145    |
| 6002453   | ASMPT LTD HKD0.10                                  | 900        | (926)        | (8,066)     | 19,145     |
| BP2V812   | ASPEN TECHNOLOGY INC COM USD0.10                   | 50         | (2,100)      | (10,585)    | 6,605      |
| BYPC1T4   | ASSA ABLOY SER'B'NPV (POST SPLIT)                  | 30,527     | (40)         | (775,644)   | 484,455    |
| 673123    | ASSOCD BRIT FOODS ORD GBP0.0568                    | 234        | (20,483)     | (6,729)     | 4,995      |
| 2331430   | ASSURANT INC COM                                   | 50         | (221)        | (8,204)     | 26,100     |
| BQC4S03   | ASSURED GTY US HLDGS INC 6.125% 09-15-2028         | 3,312,000  | (2,512,000)  | (3,294,181) | 2,518,285  |
| B00V7H8   | ASSURED GUARANTY LTD COMMON STK                    | 50         | (120)        | (3,637)     | 6,667      |
| 6985383   | ASTELLAS PHARMA NPV                                | 1,100      | (3,500)      | (12,791)    | 52,571     |
| BQT68K6   | ASTRAZENECA FIN LLC 4.875% 03-03-2033              | 3,260,000  | (3,260,000)  | (3,286,658) | 3,265,838  |
| BQXHYW9   | ASTRAZENECA FINANCE LLC. 4.875% DUE 03-03-2028     | 5,712,000  | (5,712,000)  | (5,735,791) | 5,882,347  |
| BQT5657   | ASTRAZENECA FINANCE LLC. 4.9% DUE 03-03-2030       | 577,000    | (577,000)    | (574,634)   | 555,170    |
| 989529    | ASTRAZENECA ORD USD0.25                            | 7,664      | (1,671)      | (264,046)   | 238,443    |
| B8C0348   | ASTRAZENECA PLC 4% DUE 09-18-2042                  | 500,000    | (259,000)    | (452,070)   | 221,669    |
| BDTYM18   | ASTRAZENECA PLC 4.375% 08-17-2048                  | 215,000    | (615,000)    | (187,381)   | 500,704    |
| BYQNQH9   | ASTRAZENECA PLC 4.375% DUE 11-16-2045              | 125,000    | (330,000)    | (113,609)   | 285,527    |
| B7FFL50   | ASTRAZENECA PLC 6.45% DUE 09-15-2037               | 155,000    | (1,725,000)  | (178,151)   | 1,976,357  |
| 046353AZ1 | ASTRAZENECA PLC NT 3% 05-28-2051                   | 93,000     | (493,000)    | (57,382)    | 370,452    |
| 6129222   | ASX LTD NPV                                        | 141        | (107)        | (6,170)     | 4,530      |
| BMW32G0   | AT&T INC 1.7% DUE 03-25-2026 BEO                   | 1,500,000  | (863,000)    | (1,380,195) | 795,482    |
| 00206RMM1 | AT&T INC 2.55% DUE 12-01-2033                      | 4,257,000  | (4,014,000)  | (3,327,101) | 3,009,719  |
| BMHWTV6   | AT&T INC 3.5% DUE 06-01-2041                       | 2,045,000  | (1,974,000)  | (1,536,485) | 1,474,244  |
| 00206RKJ0 | AT&T INC 3.5% DUE 09-15-2053 REG                   | 13,212,000 | (22,554,000) | (8,745,642) | 15,070,778 |
| BNSLYT2   | AT&T INC 3.55% DUE 09-15-2055                      | 4,304,000  | (9,759,000)  | (2,965,830) | 6,352,606  |
| BMHWV76   | AT&T INC 3.65% DUE 06-01-2051                      | 646,000    | (2,136,000)  | (468,201)   | 1,411,804  |
| 00206RLV2 | AT&T INC 3.65% DUE 09-15-2059                      | 656,000    | (2,859,000)  | (449,765)   | 1,906,957  |
| 00206RMN9 | AT&T INC 3.8% 12-01-2057                           | 3,490,000  | (5,662,000)  | (2,550,743) | 3,865,570  |
| BMHWTR2   | AT&T INC 3.85% DUE 06-01-2060                      | 57,000     | (15,000)     | (35,705)    | 11,226     |
| BD3HCY6   | AT&T INC 4.5% DUE 03-09-2048                       | 45,000     | (242,000)    | (33,623)    | 177,136    |
| BX2KBF0   | AT&T INC 4.5% DUE 05-15-2035                       | 1,520,000  |              | (1,416,274) |            |

|           |                                                                      |            |  |              |              |            |
|-----------|----------------------------------------------------------------------|------------|--|--------------|--------------|------------|
|           |                                                                      |            |  | (1,474,000)  |              | 1,378,004  |
| BX2H2X6   | AT&T INC 4.75% DUE 05-15-2046                                        | 305,000    |  | (248,304)    |              |            |
| BQ0MLH1   | AT&T INC 5.4% 02-15-2034                                             | 13,221,000 |  | (2,033,000)  | (12,921,339) | 1,743,108  |
| BDCL4K9   | AT&T INC 5.45% DUE 03-01-2047                                        | 115,000    |  | (235,000)    | (107,518)    | 215,634    |
| BYMLXL0   | AT&T INC 5.65% DUE 02-15-2047                                        | 120,000    |  | (120,000)    | (115,342)    | 113,720    |
| 2831811   | AT&T INC COM                                                         | 22,930     |  | (15,095)     | (392,443)    | 238,658    |
| BG6F4D1   | AT&T INC FIXED 4.3% 02-15-2030                                       | 6,545,000  |  | (13,004,000) | (6,263,493)  | 12,379,240 |
| BM9MD23   | ATHENE GLOBAL FDG MEDIUM TERM SR TRANCHE# TR 00797 2.646% 10-04-2031 | 755,000    |  | (1,327,000)  | (584,301)    | 996,936    |
| BRF2GD4   | ATLANTA BRAVES HLDGS INC COM SER C                                   | 54         |  | (54)         | 2,145        | 2,062      |
| BLDBN41   | ATLAS COPCO AB SER'ANPV                                              | 1,683      |  | (31,374)     | (28,493)     | 425,532    |
| BLDBN52   | ATLAS COPCO AB SER'BNPV                                              | 17,651     |  | (26,597)     | (262,797)    | 319,415    |
| BQ1PC76   | ATLASSIAN CORP CL A                                                  | 1,369      |  | (330)        | (280,106)    | 55,460     |
| BS85VW1   | ATMOS ENERGY CORP 6.2% 11-15-2053                                    | 4,906,000  |  | (378,000)    | (4,894,177)  | 368,271    |
| 2315359   | ATMOS ENERGY CORP COM                                                | 300        |  | (270)        | (34,025)     | 31,249     |
| BKX3XG2   | AUCKLAND INTL NPV                                                    | 724        |  | (320)        | (3,858)      | 1,696      |
| B87CVM3   | AURIZON HOLDINGS NPV                                                 | 1,123      |  | (133,819)    | (2,856)      | 304,971    |
| 05254JAA8 | AUSTRALIA & NEW ZEALAND BANK GROUP 5.088% DUE 12-08-2025 BEO         | 4,488,000  |  | (4,488,000)  | (4,532,301)  | 4,488,027  |
| BVYVFW2   | AUTO TRADER GROUP ORD GBP0.01                                        | 12,034     |  | (4,436)      | (110,446)    | 34,516     |
| 2065159   | AUTODESK INC COM                                                     | 3,190      |  | (430)        | (699,196)    | 89,442     |
| 2065308   | AUTOMATIC DATA PROCESSING INC COM                                    | 863        |  | (2,454)      | (199,207)    | 538,033    |
| 2732635   | AUTONATION INC COM                                                   | 1,216      |  | (170)        | (171,327)    | 27,900     |
| BMTQVB0   | AUTOZONE INC 6.25% 11-01-2028                                        | 1,765,000  |  | (1,295,000)  | (1,763,323)  | 1,306,357  |
| 2065955   | AUTOZONE INC COM                                                     | 40         |  | (42)         | (104,294)    | 103,284    |
| 2131179   | AVALONBAY CMNTYS REIT                                                | 300        |  | (310)        | (54,465)     | 58,079     |
| BKDKCC2   | AVANGRID INC 3.8% DUE 06-01-2029                                     | 175,000    |  | (855,000)    | (165,060)    | 809,411    |
| BYPOCD9   | AVANGRID INC COM                                                     | 150        |  | (150)        | (4,852)      | 5,170      |
| BULT387   | AVANTOR INC COM                                                      | 950        |  | (880)        | (21,439)     | 18,046     |
| 2066408   | AVERY DENNISON CORP COM                                              | 150        |  | (460)        | (29,303)     | 83,670     |
| B1CL8J2   | AVIS BUDGET GROUP INC COM STK                                        | 50         |  | (100)        | (8,925)      | 22,560     |
| BQYM3V5   | AVIS BUDGET RENT 5.2% DUE 10-20-2027                                 | 480,000    |  | (480,000)    | (479,964)    | 470,198    |
| BQYM3L5   | AVIS BUDGET RENT 5.25% DUE 04-20-2029                                | 960,000    |  | (960,000)    | (959,823)    | 933,803    |
| 05377RHG2 | AVIS BUDGET RENT 5.81% DUE 12-20-2029                                | 779,000    |  | (779,000)    | (778,646)    | 770,172    |
| BPQV8M8   | AVIVA ORD GBP0.328947368                                             | 1,794      |  | (1,775)      | (9,915)      | 8,894      |
| 2066505   | AVNET INC COM                                                        | 4,735      |  | (3,480)      | (232,084)    | 142,260    |
| 05401AAH4 | AVOLON HLDGS FDG 2.875% DUE 02-15-2025                               | 420,000    |  | (769,000)    | (391,255)    | 728,266    |
| 05401AAL5 | AVOLON HLDGS FDG 4.25% DUE 04-15-2026                                | 1,220,000  |  | (1,055,000)  | (1,142,750)  | 1,001,244  |
| B0R80X9   | AVOLTA AG                                                            | 272        |  | (15)         | (12,067)     | 673        |
| 054561AM7 | AXA EQUITABLE HLDGS INC FIXED 5% 04-20-2048 BEO                      | 535,000    |  | (2,144,000)  | (442,939)    | 1,796,455  |
| 7088429   | AXA SA EUR2.29                                                       | 1,182      |  | (15,122)     | (38,107)     | 473,895    |
| BSFWCF5   | AXALTA COATING SYSTEMS LTD COM USD1.00                               | 300        |  | (390)        | (10,051)     | 12,479     |
| 2677606   | AXIS CAPITAL HOLDINGS LTD COM USD0.0125                              | 4,365      |  | (2,020)      | (243,247)    | 108,491    |
| BDTS535   | AXON ENTERPRISE INC COM                                              | 100        |  | (100)        | (25,277)     | 19,583     |
| 6985543   | AZBIL CORP NPV                                                       | 100        |  | (100)        | (3,274)      | 3,332      |
| BKPVG43   | AZEK CO INC CL A CL A                                                | 250        |  | (150)        | (8,457)      | 5,097      |
| 2145460   | AZENTA INC COM USD0.01                                               | 1,720      |  | (1,860)      | (98,993)     | 83,348     |
| BLR9BY7   | B A T CAP CORP 4.54% 08-15-2047                                      | 590,000    |  | (315,000)    | (439,325)    | 228,470    |
| BJ5FM28   | B A T CAP CORP 4.758% DUE 09-06-2049                                 | 2,316,000  |  | (1,601,000)  | (1,763,005)  | 1,183,024  |
| BM63653   | B A T CAP CORP 5.282% DUE 04-02-2050                                 | 802,000    |  | (493,000)    | (649,508)    | 402,173    |
| BLR99M1   | B A T CAP CORP FIXED 3.557% DUE 08-15-2027                           | 4,200,000  |  | (9,848,000)  | (3,901,531)  | 9,207,106  |
| BM9DV66   | B A T CAP CORP FIXED 3.984% DUE 09-25-2050                           | 316,000    |  | (405,000)    | (213,952)    | 273,301    |
| BNNMNV5   | B A T CAP CORP NT 5.65% 03-16-2052                                   | 1,030,000  |  | (1,765,000)  | (850,059)    | 1,526,339  |
| 05531NSK3 | B A T INTL FIN PLC DISC COML PAPER 4/2 YRS 3&4 05-19-2023            | 2,100,000  |  | (2,100,000)  | (2,080,400)  | 2,100,000  |
| 05522RDG0 | BA CREDIT CARD TRUST SR 23-A1 CL A1 4.79% 05-15-2028                 | 1,217,000  |  | (951,000)    | (1,216,022)  | 938,774    |
| 05635JAC4 | BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043            | 735,000    |  | (300,000)    | (733,761)    | 272,397    |
| 263494    | BAE SYSTEMS ORD GBP0.025                                             | 77,622     |  | (5,880)      | (1,035,733)  | 70,437     |
| 48583     | BAILLIE GIFF JAP TR ORD GBP0.05                                      | 52,867     |  | (6,000)      | (484,928)    | 58,424     |
| BGDLVQ4   | BAKER HUGHES A GE CO LLC/BAKER HUGHES 3.337% 12-15-2027              | 390,000    |  | (161,000)    | (366,756)    | 153,573    |
| BDHLTQ5   | BAKER HUGHES CO                                                      | 11,530     |  | (2,545)      | (369,010)    | 81,146     |
| 2073022   | BALL CORP COM                                                        | 450        |  | (600)        | (25,065)     | 34,295     |
| 7124594   | BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)                       | 29         |  | (20)         | (4,545)      | 3,298      |
| BQ87F28   | BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053                      | 4,882,000  |  | (3,129,000)  | (4,873,621)  | 3,051,089  |

|           |                                                                  |            |              |              |            |
|-----------|------------------------------------------------------------------|------------|--------------|--------------|------------|
| 5501906   | BANCO BILBAO VIZCA EURO.49                                       | 4,397      |              | (37,877)     |            |
| BSB7ZW2   | BANCO BILBAO VIZCAYA ARGENTARIA S A 9.375% 12-29-2049            | 3,000,000  | (49,799)     | (3,000,000)  | 360,963    |
| 5705946   | BANCO SANTANDER EURO.50(REGD)                                    | 9,990      | (860,000)    | (41,593)     | 873,825    |
| BNKB906   | BANCO SANTANDER S A 9.625% 12-31-2049                            | 5,400,000  | (53,755)     | (5,400,000)  | 197,526    |
| BRF3T61   | BANCO SANTANDER SA 5.588% 08-08-2028                             | 2,800,000  | (800,000)    | (2,767,704)  | 852,750    |
| BRJXSY7   | BANCO SANTANDER SA 6.607% 11-07-2028                             | 4,200,000  | (2,800,000)  | (4,202,340)  | 2,702,392  |
| BP92CK5   | BANCO SANTANDER SA FORMERLY BANCO SANTA 3.496% 03-24-2025        | 600,000    | (200,000)    | (576,042)    | 200,354    |
| BQ1P3X9   | BANCO SANTANDER SA FORMERLY BANCO SANTA 6.921% DUE 08-08-2033    | 7,000,000  | (600,000)    | (7,000,000)  | 579,762    |
| BOJDQD4   | BANDAI NAMCO HOLDINGS INC                                        | 1,362      | (1,521,000)  | (7,874)      | 1,507,447  |
| BN4J4R8   | BANK AMER CORP 2.482% 09-21-2036                                 | 3,070,000  | (300)        | (2,396,613)  | 6,931      |
| BLPLD49   | BANK AMER CORP 2.496% 02-13-2031                                 | 8,100,000  | (2,980,000)  | (6,415,119)  | 2,245,372  |
| BMGDBJ2   | BANK AMER CORP 2.572% DUE 10-20-2032 BEO                         | 3,765,000  | (2,615,000)  | (3,108,775)  | 2,159,864  |
| 06051GKB4 | BANK AMER CORP 2.972% DUE 07-21-2052 BEO                         | 713,000    | (1,002,000)  | (490,470)    | 796,023    |
| 06051GHV4 | BANK AMER CORP 3.194% 07-23-2030                                 | 3,575,000  | (95,000)     | (3,077,915)  | 66,538     |
| 06051GJW0 | BANK AMER CORP 3.311% DUE 04-22-2042                             | 1,095,000  | (2,950,000)  | (810,622)    | 2,622,639  |
| 06051GGZ6 | BANK AMER CORP 3.366% 01-23-2026                                 | 8,480,000  | (5,345,000)  | (8,148,071)  | 4,046,611  |
| BLPLDG1   | BANK AMER CORP 3.419% 12-20-2028                                 | 1,936,000  | (4,950,000)  | (1,778,309)  | 4,764,573  |
| BN6J9V5   | BANK AMER CORP 3.483% 03-13-2052                                 | 435,000    | (1,255,000)  | (334,859)    | 1,161,909  |
| 06051GHQ5 | BANK AMER CORP 3.974% 02-07-2030                                 | 5,510,000  | (835,000)    | (5,150,494)  | 610,449    |
| 06051GJA8 | BANK AMER CORP 4.083% 03-20-2051                                 | 2,280,000  | (3,640,000)  | (1,861,858)  | 3,379,752  |
| 06051GKY4 | BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO              | 2,182,000  | (3,736,000)  | (2,113,809)  | 2,908,725  |
| BNNJDC1   | BANK AMER CORP 5.819% 09-15-2029                                 | 9,947,000  | (1,369,000)  | (9,923,962)  | 1,348,112  |
| BNNJDV6   | BANK AMER CORP FLTG RT 5.933% DUE 09-15-2027                     | 2,801,000  | (783,000)    | (2,799,567)  | 760,998    |
| 06051GKK4 | BANK AMER CORP SR NT 2.972% 02-04-2033                           | 1,160,000  | (567,000)    | (975,640)    | 559,794    |
| 6075808   | BANK HAPOLIM B.M. ILS1                                           | 614        | (1,180,000)  | (5,489)      | 968,523    |
| 06368LWU6 | BANK MONTREAL QUE 5.717% 09-25-2028                              | 958,000    | (10,609)     | (958,000)    | 95,130     |
| 06368LG2  | BANK MONTREAL QUE FIXED 5.203% DUE 02-01-2028                    | 2,095,000  | (958,000)    | (2,094,916)  | 943,772    |
| 06368LAP1 | BANK MONTREAL QUE SR MEDIUM TERM NT SER H 4.25% DUE 09-14-2024   | 1,470,000  | (2,095,000)  | (1,457,887)  | 2,092,000  |
| BMDLQM7   | BANK NEW YORK MELLON CORP 4.947% DUE 04-26-2027                  | 7,200,000  | (1,470,000)  | (7,200,000)  | 1,443,819  |
| B1Z77F6   | BANK NEW YORK MELLON CORP COM STK                                | 3,610      | (3,920,000)  | (166,386)    | 3,882,020  |
| 06418GAD9 | BANK NOVA SCOTIA B C 5.25% 06-12-2028                            | 4,506,000  | (4,630)      | (4,496,978)  | 206,720    |
| 06418GAC1 | BANK NOVA SCOTIA B C 5.45% 06-12-2025                            | 9,047,000  | (2,761,000)  | (9,044,507)  | 2,771,873  |
| BM958B5   | BANK NOVA SCOTIA B C 5.65% 02-01-2034                            | 1,740,000  | (2,684,000)  | (1,738,277)  | 2,684,319  |
| 2295677   | BANK OF AMERICA CORP                                             | 9,850      | (110,000)    | (322,636)    | 109,732    |
| BMGDBT2   | BANK OF AMERICA CORP 1.734% 07-22-2027                           | 739,000    | (36,141)     | (649,287)    | 1,033,955  |
| BMGDBK3   | BANK OF AMERICA CORP 2.299% 07-21-2032                           | 790,000    | (664,000)    | (633,864)    | 594,034    |
| BM96HP6   | BANK OF AMERICA CORPORATION 1.843% 02-04-2025                    | 2,660,000  | (4,553,000)  | (2,580,945)  | 3,656,699  |
| BL0PQL4   | BANK OF AMERICA CORPORATION 2.456% 10-22-2025                    | 1,500,000  | (1,860,000)  | (1,432,920)  | 1,801,949  |
| 06051GKJ7 | BANK OF AMERICA CORPORATION 2.551% DUE 02-04-2028 BEO            | 1,295,000  | (1,500,000)  | (1,154,246)  | 1,440,015  |
| BMYYXT8   | BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG | 2,715,000  | (1,110,000)  | (1,918,851)  | 995,603    |
| 06051GHU6 | BANK OF AMERICA CORPORATION 4.078% 04-23-2040                    | 564,000    | (11,554,000) | (464,606)    | 7,896,130  |
| 06051GGM5 | BANK OF AMERICA CORPORATION 4.244% 04-24-2038                    | 360,000    | (1,371,000)  | (311,101)    | 1,154,880  |
| BYMX8C2   | BANK OF AMERICA CORPORATION 4.443%01-20-2048                     | 615,000    | (1,646,000)  | (548,715)    | 1,435,633  |
| BLONRK4   | BANK OF AMERICA CORPORATION 5.08% DUE 01-20-2027                 | 5,744,000  | (1,160,000)  | (5,744,000)  | 950,181    |
| 06051GLG2 | BANK OF AMERICA CORPORATION 5.202% DUE 04-25-2029                | 12,862,000 | (4,184,000)  | (12,856,746) | 4,153,642  |
| 06051GLH0 | BANK OF AMERICA CORPORATION 5.288% 04-25-2034                    | 20,833,000 | (3,254,000)  | (20,753,242) | 3,166,108  |
| BNNJDR2   | BANK OF AMERICA CORPORATION 5.872% 09-15-2034                    | 17,901,000 | (15,165,000) | (17,811,105) | 14,689,297 |
| 06428CAA2 | BANK OF AMERICA NA 5.526% 08-18-2026                             | 1,050,000  | (6,193,000)  | (1,050,000)  | 6,171,120  |
| BD1RP61   | BANK OF IRELAND GR ORD EUR1.00                                   | 11,133     | (1,050,000)  | (103,232)    | 1,053,661  |
| 06368LGJ4 | BANK OF MONTREAL 5.2% DUE 12-12-2024                             | 1,000,000  | (13,943)     | (1,001,330)  | 136,988    |
| 2076009   | BANK OF MONTREAL COM NPV                                         | 4,350      | (1,000,000)  | (406,288)    | 994,190    |
| 06406RBR7 | BANK OF NEW YORK MELLON CORP 4.967% 04-26-2034                   | 1,059,000  | (4,801)      | (1,059,288)  | 431,878    |
| 06417XAH4 | BANK OF NOVA SCOTIA 3.45% 04-11-2025                             | 1,000,000  | (1,059,000)  | (969,110)    | 1,000,548  |
| 06417XAN1 | BANK OF NOVA SCOTIA 4.75% DUE 02-02-2026                         | 8,005,000  | (1,000,000)  | (7,996,538)  | 963,615    |
| 06417XAP6 | BANK OF NOVA SCOTIA 4.85% DUE 02-01-2030                         | 1,771,000  | (8,005,000)  | (1,769,760)  | 7,933,662  |
| BZ56Q65   | BANK OZX COM                                                     | 150        | (1,771,000)  | (7,478)      | 1,769,896  |
| 06541BBK3 | BANK SER 23-BNK45 CL A5 FLTG DUE 02-15-2056                      | 205,000    | (470)        | (211,148)    | 18,946     |
| 06675FBB2 | BANQUE FEDERATIVE 5.79% DUE 07-13-2028                           | 2,154,000  | (205,000)    | (2,154,000)  | 205,088    |
| BR0ZK13   | BARCLAYS DRYROCK ISSUANCE TRUST SER 23-1 CL A 4.72% 02-15-2029   | 480,000    | (2,154,000)  | (479,952)    | 2,137,657  |
| BP6NKL8   | BARCLAYS PLC 2.894% DUE 11-24-2032 BEO                           | 725,000    | (480,000)    | (549,550)    | 475,704    |
| BD0SY79   | BARCLAYS PLC 4.375% DUE 01-12-2026                               | 2,655,000  | (226,000)    | (2,587,383)  | 187,668    |

|           |                                                                              |            |             |              |  |            |
|-----------|------------------------------------------------------------------------------|------------|-------------|--------------|--|------------|
|           |                                                                              |            |             | (3,205,000)  |  | 3,093,370  |
| BD72538   | BARCLAYS PLC 4.95% DUE 01-10-2047                                            | 95,000     |             | (83,581)     |  |            |
| BDCL220   | BARCLAYS PLC 4.972% 05-16-2029                                               | 1,465,000  | (95,000)    | (1,419,072)  |  | 86,584     |
| BYWR2D3   | BARCLAYS PLC 5.25% DUE 08-17-2045                                            | 220,000    | (1,465,000) | (191,853)    |  | 1,402,591  |
| BRCF971   | BARCLAYS PLC 6.692% 09-13-2034                                               | 3,444,000  | (220,000)   | (3,445,152)  |  | 194,830    |
| BRJTTN2   | BARCLAYS PLC 7.119% 06-27-2034                                               | 5,280,000  | (1,543,000) | (5,279,546)  |  | 1,486,918  |
| BQPF9J3   | BARCLAYS PLC 7.325% DUE 11-02-2026 BEO                                       | 475,000    | (4,510,000) | (492,889)    |  | 4,367,889  |
| BQXQCS8   | BARCLAYS PLC DUE 11-02-2028/05-02-2023 BEO                                   | 3,065,000  | (2,710,000) | (3,266,709)  |  | 2,792,595  |
| BQYL792   | BARCLAYS PLC FIXED 5.829% 05-09-2027                                         | 3,271,000  | (8,619,000) | (3,271,000)  |  | 9,252,019  |
| BQYLTG9   | BARCLAYS PLC FIXED 6.224% 05-09-2033                                         | 13,347,000 | (1,538,000) | (13,336,068) |  | 1,531,903  |
| BQXQCP5   | BARCLAYS PLC FIXED 7.437% DUE 11-02-2033                                     | 3,496,000  | (5,519,000) | (3,900,280)  |  | 5,493,369  |
| BHWTW96   | BARCLAYS PLC FLTG RT 5.088% DUE 06-20-2030                                   | 1,107,000  | (9,918,000) | (1,033,155)  |  | 10,627,429 |
| 3134865   | BARCLAYS PLC ORD GBP0.25                                                     | 134,920    | (2,190,000) | (262,050)    |  | 2,007,563  |
| BP6NKN0   | BARCLAYS PLC RESETTING SR NT CALL NT FXD3.33% 11-24-2042                     | 885,000    | (85,812)    | (634,726)    |  | 161,897    |
| 81180     | BARRATT DEVELOPMENTS ORD GBP0.10                                             | 24,218     | (2,998,000) | (155,904)    |  | 2,169,919  |
| 2024644   | BARRICK GOLD CORP COM NPV                                                    | 13,382     | (2,235)     | (238,899)    |  | 12,194     |
| 5476929   | BARRY CALLEBAUT AG CHF62.2000 (REGD)                                         | 274        | (16,939)    | (565,712)    |  | 296,941    |
| 5086577   | BASF - ORD SHS COMSTK                                                        | 1,049      | (274)       | (55,270)     |  | 531,779    |
| BRJ50W6   | BAT CAPITAL CORPORATION 6.343% DUE 08-02-2030                                | 4,833,000  | (8,070)     | (4,837,047)  |  | 413,840    |
| BRJ5K60   | BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO                            | 7,218,000  | (1,588,000) | (7,216,037)  |  | 1,584,139  |
| BRJ50F9   | BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043                                | 3,347,000  | (2,474,000) | (3,354,092)  |  | 2,478,643  |
| BRJ50G0   | BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053                                | 7,593,000  | (1,016,000) | (7,563,132)  |  | 1,004,826  |
| BRJ5082   | BAT INTL FINANCE PLC 5.931% 02-02-2029                                       | 2,996,000  | (4,480,000) | (2,996,000)  |  | 4,376,167  |
| BNNTGJ5   | BATH & BODY WORKS INC COM USD0.5 WI                                          | 4,565      | (1,196,000) | (168,167)    |  | 1,176,475  |
| BPNTJ90   | BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO                                | 5,568,000  | (6,200)     | (4,321,536)  |  | 227,818    |
| 2085102   | BAXTER INTL INC COM                                                          | 1,960      | (1,215,000) | (82,899)     |  | 985,207    |
| BYP20B9   | BAYCURRENT INC NPV                                                           | 7,200      | (2,160)     | (283,387)    |  | 94,204     |
| 5069211   | BAYER AG NPV (REGD)                                                          | 656        | (6,900)     | (24,965)     |  | 233,466    |
| 5756030   | BAYER MOTOREN WERK NON VTG PRF EUR1                                          | 51         | (572)       | (5,069)      |  | 34,561     |
| 5756029   | BAYERISCHE MOTOREN WERKE A G COM                                             | 5,290      | (661)       | (590,082)    |  | 71,785     |
| 05553RAC4 | BBCMS MTG TR 5.451% DUE 04-15-2056                                           | 265,000    | (939)       | (272,946)    |  | 108,498    |
| B188TH2   | BCE INC COM NPV                                                              | 1,040      | (265,000)   | (40,134)     |  | 275,768    |
| 5932409   | BECHTLE AG NPV                                                               | 6,058      | (1,256)     | (291,594)    |  | 56,807     |
| BP6L090   | BECTON DICKINSON & CO 4.298% 08-22-2032                                      | 2,235,000  | (30)        | (2,130,090)  |  | 1,419      |
| BNHTNL2   | BECTON DICKINSON & CO 4.693% 02-13-2028                                      | 4,776,000  | (3,080,000) | (4,789,695)  |  | 2,916,577  |
| 2087807   | BECTON DICKINSON & CO COM                                                    | 530        | (4,776,000) | (126,833)    |  | 4,768,428  |
| BMDFM32   | BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050                               | 288,000    | (1,280)     | (199,431)    |  | 324,919    |
| BDZRDG3   | BEFESA SA NPV                                                                | 1,855      | (2,112,000) | (72,145)     |  | 1,578,941  |
| 5107401   | BEIERSDORF AG EUR1                                                           | 514        | (253)       | (65,289)     |  | 9,296      |
| BP38R48   | BELL CDA 3.65% 08-15-2052                                                    | 30,000     | (508)       | (22,247)     |  | 67,289     |
| BMCIWH9   | BELL CDA 5.1% DUE 05-11-2033                                                 | 7,233,000  | (280,000)   | (7,191,405)  |  | 218,974    |
| 08162DAE8 | BENCHMARK 2019-B13 FLTG RT 2.952% DUE 08-15-2057                             | 212,000    | (7,233,000) | (186,701)    |  | 7,095,020  |
| 081916AE8 | BENCHMARK 2023-B38 MTG TR MTG PASS THRU CTF CL A-4 5.52460002899% 04-15-2056 | 490,000    | (212,000)   | (504,698)    |  | 185,011    |
| BMC1PR6   | BENTLEY SYS INC CL B CL B                                                    | 300        | (490,000)   | (15,156)     |  | 512,528    |
| BLJNLX8   | BERKELEY GP HLDGS ORD GBP0.054141                                            | 64         | (190)       | (3,940)      |  | 9,934      |
| 2093644   | BERKLEY W R CORP COM                                                         | 4,440      | (56)        | (301,191)    |  | 3,006      |
| 084659BC4 | BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051                                | 270,000    | (630)       | (184,494)    |  | 37,466     |
| BNC3DJ7   | BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053                           | 1,517,000  | (270,000)   | (1,294,247)  |  | 175,830    |
| BMVCBT1   | BERKSHIRE HATHAWAY FIN CORP 2.5% DUE 01-15-2051 REG                          | 364,000    | (409,000)   | (235,348)    |  | 305,443    |
| BN0XP59   | BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050                             | 1,175,000  | (654,000)   | (756,884)    |  | 402,830    |
| BYW5431   | BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG                          | 120,000    | (431,000)   | (109,290)    |  | 278,186    |
| BKP9NP7   | BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052                             | 3,445,000  | (1,062,000) | (2,734,569)  |  | 968,003    |
| 2073390   | BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'                                | 4,171      | (6,436,000) | (1,463,949)  |  | 5,188,206  |
| B8BR3H3   | BERRY GLOBAL GROUP INC COM USD0.01                                           | 200        | (5,438)     | (13,467)     |  | 1,850,375  |
| 2094670   | BEST BUY INC COM STK                                                         | 880        | (290)       | (71,660)     |  | 18,598     |
| BFD3PFO   | BHP BILLITON FIN 5% DUE 09-30-2043                                           | 335,000    | (3,640)     | (287,906)    |  | 268,785    |
| B5NNJ47   | BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG                            | 195,000    | (706,000)   | (173,544)    |  | 690,021    |
| BQQ7HC7   | BHP BILLITON FIN USA LTD 4.75% 02-28-2028                                    | 6,031,000  | (335,000)   | (6,036,088)  |  | 300,902    |
| BQQ7HB6   | BHP BILLITON FIN USA LTD 4.875% 02-27-2026                                   | 7,860,000  | (771,000)   | (7,861,763)  |  | 782,464    |
| BQQ7HD8   | BHP BILLITON FIN USA LTD 4.9% 02-28-2033                                     | 1,302,000  | (6,488,000) | (1,299,448)  |  | 6,416,658  |
| BRJRL96   | BHP BILLITON FIN USA LTD 5.1% DUE 09-08-2028                                 | 6,109,000  | (1,302,000) | (6,076,317)  |  | 1,300,439  |
|           |                                                                              |            | (3,281,000) |              |  | 3,264,572  |

|           |                                                                          |            |            |              |             |            |
|-----------|--------------------------------------------------------------------------|------------|------------|--------------|-------------|------------|
| BRJRL85   | BHP BILLITON FIN USA LTD 5.25%                                           | 09-08-2026 | 3,298,000  |              | (3,292,657) | 1,084,007  |
| BRJRLC9   | BHP BILLITON FIN USA LTD 5.25%                                           | 09-08-2033 | 1,015,000  | (1,095,000)  | (1,006,444) | 954,629    |
| BRJRLD0   | BHP BILLITON FIN USA LTD 5.5%                                            | 09-08-2053 | 2,397,000  | (1,015,000)  | (2,346,257) | 1,072,301  |
| 6144690   | BHP GROUP LIMITED                                                        |            | 30,630     | (1,066,000)  | (1,034,644) | 371,214    |
| BZBFTK7   | BID CORP LTD NPV                                                         |            | 655        | (643)        | (14,850)    | 14,323     |
| BKDS4H5   | BILL HOLDINGS INC COM USD0.00001                                         |            | 150        | (680)        | (12,149)    | 68,392     |
| 2098508   | BIO RAD LABORATORIES INC CL A CL A                                       |            | 900        | (890)        | (421,970)   | 335,028    |
| BSHZ3Q0   | BIO-TECHNE CORP COM                                                      |            | 250        | (290)        | (18,966)    | 22,962     |
| BMDWPJ0   | BIOGEN INC 2.25% DUE 05-01-2030                                          |            | 3,462,000  | (300,000)    | (2,823,516) | 251,613    |
| 2455965   | BIOGEN INC COMMON STOCK                                                  |            | 200        | (880)        | (49,632)    | 246,723    |
| 09062XAG8 | BIOGEN INC CORP 3.15% 05-01-2050                                         |            | 190,000    | (125,000)    | (119,035)   | 71,869     |
| 2437071   | BIOMARIN PHARMACEUTICAL INC ISIN CH0008107010                            |            | 2,005      | (1,570)      | (174,477)   | 134,871    |
| BF0LBX7   | BIOMERIEUX NPV                                                           |            | 24         | (17)         | (2,673)     | 1,776      |
| BFZNFZ8   | BJS WHSL CLUB HLDGS INC COM                                              |            | 150        | (220)        | (9,965)     | 13,760     |
| B01C1P6   | BK CENTRAL ASIA IDR12.50                                                 |            | 73,200     | (56,000)     | (43,920)    | 33,512     |
| 6076425   | BK LEUMI LE ISRAEL ILS1                                                  |            | 729        | (7,942)      | (5,828)     | 58,877     |
| BPGLC94   | BK NEW YORK MELLON 4.596% DUE 07-26-2030                                 |            | 3,755,000  | (5,490,000)  | (3,692,024) | 5,203,751  |
| BM9WJ70   | BK NEW YORK MELLON 5.802% DUE 10-25-2028                                 |            | 2,060,000  | (3,205,000)  | (2,089,994) | 3,210,211  |
| BM9WJ81   | BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 |            | 525,000    | (3,860,000)  | (558,348)   | 3,993,975  |
| BP9N2W0   | BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00038 4.706% 02-01-2034 |            | 2,040,000  | (1,860,000)  | (2,034,856) | 1,829,611  |
| BMWJNF4   | BK NEW YORK MELLON VAR RT 6.474% DUE 10-25-2034                          |            | 9,820,000  | (190,000)    | (9,831,921) | 190,690    |
| 2076281   | BK OF NOVA SCOTIA COM NPV                                                |            | 7,549      | (9,164)      | (352,476)   | 450,963    |
| B76D410   | BKW AG CHF2.50                                                           |            | 9          | (9)          | (1,591)     | 1,535      |
| BRJVG65   | BLACKROCK INC 4.75% 05-25-2033                                           |            | 2,301,000  | (2,301,000)  | (2,277,317) | 2,143,497  |
| 2494504   | BLACKROCK INC COM STK                                                    |            | 200        | (290)        | (157,846)   | 199,948    |
| BMYSGV6   | BLACKSTONE HLDGS FIN CO L L C SR NT 144A2% 01-30-2032                    |            | 720,000    | (720,000)    | (548,892)   | 542,417    |
| BKFZ5L7   | BLACKSTONE INC COM USD0.00001                                            |            | 1,260      | (1,480)      | (150,721)   | 140,064    |
| 2105505   | BLOCK H & R INC COM                                                      |            | 2,370      | (8,710)      | (85,292)    | 282,960    |
| BYNZGK1   | BLOCK INC                                                                |            | 5,445      | (3,440)      | (376,014)   | 227,438    |
| BN7CQ59   | BLUE OWL CAP INC COM CL A                                                |            | 700        | (700)        | (10,220)    | 8,114      |
| BRDV357   | BLUE OWL CR INCOME CORP NT 144A 7.95% 06-13-2028                         |            | 2,517,000  | (287,000)    | (2,507,245) | 286,958    |
| 6533232   | BLUESCOPE STEEL NPV                                                      |            | 1,823      | (4,224)      | (27,462)    | 56,924     |
| 055985AE5 | BMO MORTGAGE TRUST SER 23-C6 CL A5 5.9562% 09-15-2056                    |            | 502,000    | (502,000)    | (517,059)   | 507,686    |
| BN4DGH4   | BMW VECHICLE LEASE TRUST SER 23-1 CL A-3 5.16% DUE 11-25-2025            |            | 345,000    | (345,000)    | (344,992)   | 344,921    |
| 05592XAD2 | BMW VEH OWNER TR 5.47% DUE 02-25-2028                                    |            | 1,116,000  | (161,000)    | (1,116,054) | 160,126    |
| 7309681   | BNP PARIBAS EUR2                                                         |            | 1,234      | (6,931)      | (81,594)    | 443,582    |
| BYZJV17   | BOC AVIATION LTD NPV                                                     |            | 2,300      | (1,200)      | (17,538)    | 9,515      |
| 6536112   | BOC HONG KONG HLDG NPV                                                   |            | 9,500      | (42,000)     | (26,648)    | 134,989    |
| BJBC2J0   | BOEING CO 3.2% DUE 03-01-2029                                            |            | 3,454,000  | (645,000)    | (3,057,460) | 559,222    |
| BJGV2H0   | BOEING CO 3.75% DUE 02-01-2050                                           |            | 4,895,000  | (1,074,000)  | (3,600,175) | 721,374    |
| BGYTGR3   | BOEING CO 3.85% DUE 11-01-2048                                           |            | 960,000    | (180,000)    | (715,924)   | 129,505    |
| BK1WFI8   | BOEING CO 3.9% 05-01-2049                                                |            | 795,000    | (183,000)    | (604,484)   | 135,409    |
| BM8R6Q4   | BOEING CO 5.93% DUE 05-01-2060                                           |            | 1,682,000  | (1,299,000)  | (1,626,794) | 1,266,132  |
| 2108601   | BOEING CO COM                                                            |            | 3,728      | (1,070)      | (891,374)   | 228,479    |
| BKPHQD0   | BOEING CO FIXED 3.95% DUE 08-01-2059                                     |            | 463,000    | (1,310,000)  | (344,400)   | 901,588    |
| BM8XFQ5   | BOEING CO FIXED 5.705% DUE 05-01-2040                                    |            | 3,473,000  | (5,131,000)  | (3,477,786) | 5,055,322  |
| BM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                                    |            | 10,006,000 | (13,183,000) | (9,613,818) | 12,847,430 |
| 2109091   | BOK FINL CORP COM NEW                                                    |            | 50         | (50)         | (4,214)     | 4,154      |
| BPYTZ57   | BOLIDEN AB NPV                                                           |            | 758        | (51)         | 10,115      | 1,374      |
| BPKE507   | BOLIDEN AB NPV (RED SHS 02/06/2023)                                      |            | 602        | (602)        | 479         | 642        |
| 4572709   | BOLLORE SE                                                               |            | 414        | (619)        | (2,571)     | 3,844      |
| BDRXDB4   | BOOKING HLDGS INC COM                                                    |            | 95         | (94)         | (329,576)   | 257,699    |
| B536777   | BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK                               |            | 200        | (371)        | (24,961)    | 38,759     |
| BRT3NQ5   | BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033                                 |            | 1,710,000  | (1,510,000)  | (1,694,450) | 1,503,764  |
| 2111955   | BORG WARNER INC COM                                                      |            | 300        | (1,820)      | (10,473)    | 76,765     |
| BMXP3L7   | BOSTON PPTY5 LTD PARTNERSHIP 6.5% 01-15-2034                             |            | 3,007,000  | (3,007,000)  | (2,977,174) | 3,038,505  |
| 2113434   | BOSTON SCIENTIFIC CORP COM                                               |            | 2,460      | (6,048)      | (133,530)   | 317,960    |
| 4002121   | BOUYGUES EUR1                                                            |            | 510        | (184)        | (18,511)    | 6,512      |
| 2117232   | BOYD GAMING CORP COM                                                     |            | 2,140      | (2,200)      | (130,764)   | 146,643    |
| BMF3XC0   | BP CAP MKTS AMER 2.772% DUE 11-10-2050                                   |            | 710,000    | (140,000)    | (459,974)   | 81,852     |
| BM9GT05   | BP CAP MKTS AMER 2.939% DUE 06-04-2051                                   |            | 708,000    |              | (436,119)   |            |



|           |                                                                |            |             |              |           |
|-----------|----------------------------------------------------------------|------------|-------------|--------------|-----------|
| BH4K3R2   | BP CAP MKTS AMER FIXED 3.588% DUE 04-14-2027                   | 1,120,000  | (1,337,000) | (1,078,000)  | 905,940   |
| BLGM4V5   | BP CAP MKTS AMER INC 3.0% DUE 02-24-2050                       | 480,000    | (1,120,000) | (295,664)    | 1,097,746 |
| BP2CRG3   | BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO                 | 973,000    | (1,360,000) | (643,570)    | 897,857   |
| BMD2N30   | BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO                  | 140,000    | (2,427,000) | (102,974)    | 1,501,082 |
| BM25L44   | BP CAP MKTS AMER INC 3.379% 02-08-2061                         | 148,000    | (1,803,000) | (91,483)     | 1,291,872 |
| BM2MHX6   | BP CAP MKTS AMER INC 4.812% DUE 02-13-2033                     | 13,516,000 | (228,000)   | (13,528,203) | 170,633   |
| BMCIWJ1   | BP CAP MKTS AMER INC 4.893% 09-11-2033                         | 12,211,000 | (8,180,000) | (12,163,185) | 8,164,898 |
| BZ6CXN8   | BP CAP MKTS P L C 3.723% DUE 11-28-2028                        | 2,775,000  | (9,916,000) | (2,658,129)  | 9,717,242 |
| 798059    | BP ORD USD0.25                                                 | 56,911     | (1,043,000) | (340,086)    | 1,007,767 |
| 05578AA4  | BPCE S A MEDIUM 5.125% DUE 01-18-2028                          | 2,510,000  | (193,258)   | (2,502,501)  | 1,179,448 |
| BMFY8R3   | BQE CANT VAUDOISE CHF1 (REGD)                                  | 16         | (2,510,000) | (1,984)      | 2,414,394 |
| B1FJOC0   | BRAMBLES LTD NPV                                               | 4,668      | (15)        | (41,645)     | 1,579     |
| BMXHQJ2   | BRASKEM NETH FIN 7.25% GTD SNR 13/02/33 USD                    | 920,000    | (1,784)     | (914,280)    | 16,867    |
| 10554TAH8 | BRASKEM NETH FIN B 8.5% DUE 01-12-2031                         | 620,000    | (920,000)   | (611,859)    | 885,040   |
| 10569UAC9 | BRAVO RESDNTL FDG FLTG RT 7.012% DUE 06-25-2063                | 840,000    | (620,000)   | (839,996)    | 615,157   |
| B4YVF56   | BRENNTAG SE NPV                                                | 2,436      | (38,774)    | (214,605)    | 38,774    |
| 6132101   | BRIDGESTONE CORP NPV                                           | 2,900      | (763)       | (118,589)    | 60,174    |
| B7MJWP2   | BRIGHT HORIZONS FA COM USD0.001                                | 50         | (2,100)     | (4,577)      | 85,081    |
| BF429K9   | BRIGHTHOUSE FINL INC COM                                       | 100        | (100)       | (5,315)      | 9,072     |
| BMXF715   | BRISTOL MYERS 2.55% DUE 11-13-2050                             | 1,574,000  | (160)       | (1,037,288)  | 7,491     |
| BMW2G98   | BRISTOL MYERS FIXED 4.25% DUE 10-26-2049                       | 446,000    | (832,000)   | (389,195)    | 509,126   |
| BMXWR94   | BRISTOL MYERS FIXED 4.35% DUE 11-15-2047                       | 100,000    | (1,544,000) | (81,869)     | 1,260,323 |
| BMYBXL4   | BRISTOL MYERS FIXED 4.55% DUE 02-20-2048                       | 1,761,000  | (225,000)   | (1,531,723)  | 204,912   |
| BMCWGX2   | BRISTOL MYERS SQUIBB CO 1.45% DUE 11-13-2030                   | 415,000    | (774,000)   | (325,522)    | 678,906   |
| BMCWH17   | BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040                   | 320,000    | (415,000)   | (212,198)    | 319,596   |
| BNDS035   | BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063                        | 3,585,000  | (1,742,000) | (3,623,843)  | 1,227,964 |
| 2126335   | BRISTOL MYERS SQUIBB CO COM                                    | 5,075      | (330,000)   | (261,389)    | 363,861   |
| BP96188   | BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042                       | 280,000    | (6,660)     | (215,163)    | 429,128   |
| BP96199   | BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052                        | 1,764,000  | (3,841,000) | (1,359,013)  | 3,110,911 |
| BP96181   | BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062                        | 337,000    | (4,045,000) | (234,875)    | 3,162,299 |
| BNDS024   | BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053                   | 6,210,000  | (1,027,000) | (6,203,338)  | 779,348   |
| 287580    | BRITISH AMERICAN TOBACCO ORD GBP0.25                           | 4,575      | (670,000)   | (136,015)    | 720,675   |
| BLDBLH0   | BRIXMOR OPER 2.5% DUE 08-16-2031                               | 1,183,000  | (3,646)     | (944,816)    | 127,675   |
| BFTDJL8   | BRIXMOR PPTY GROUP INC COM                                     | 400        | (3,485,000) | (9,301)      | 2,616,577 |
| BDZ78H9   | BROADCOM INC COM                                               | 1,214      | (510)       | (1,071,848)  | 11,207    |
| BKPVKP2   | BROADCOM INC FIXED 4.15% DUE 11-15-2030                        | 1,120,000  | (2,292)     | (1,032,158)  | 1,978,271 |
| B1VP7R6   | BROADRIDGE FINL SOLUTIONS INC COM STK                          | 150        | (1,615,000) | (29,454)     | 1,495,464 |
| BPCPYH2   | BROOKFIELD ASSET.M CLASS A LTD VOTING SHS                      | 2,626      | (180)       | (100,116)    | 29,393    |
| BRXGXF9   | BROOKFIELD CAP FIN LLC 6.087% 06-14-2033                       | 878,000    | (3,197)     | (878,000)    | 105,283   |
| BPCPYT4   | BROOKFIELD CORP CLASS A LTD VOTING SHS                         | 10,326     | (478,000)   | (396,914)    | 483,688   |
| BMXWR83   | BROOKFIELD RENEWA. CLASS A SUB VOTING SHARES                   | 651        | (13,024)    | (18,742)     | 428,510   |
| BMW8YT2   | BROOKFIELD RENEWABLE CORP CLASS A SUBORDINATE VOTING SHARES WI | 1,930      | (713)       | (53,788)     | 23,007    |
| 6146500   | BROTHER INDUSTRIES NPV                                         | 100        | (8,750)     | (1,639)      | 260,949   |
| 2692687   | BROWN & BROWN INC COM                                          | 1,300      | (100)       | (91,700)     | 1,583     |
| 346340    | BROWN ADVISORY US ORD GBP0.25                                  | 1,850      | (510)       | (30,228)     | 34,839    |
| BYX0316   | BROWN FORMAN CORP 4.5% DUE 07-15-2045                          | 315,000    | (24,175)    | (281,660)    | 362,977   |
| BRRFZK1   | BROWN FORMAN CORP 4.75% 04-15-2033                             | 2,539,000  | (315,000)   | (2,532,905)  | 288,616   |
| 2146816   | BROWN FORMAN CORP CL A CL A                                    | 50         | (2,539,000) | (2,995)      | 2,540,927 |
| 2146838   | BROWN-FORMAN INC CL B NON-VTG COM                              | 250        | (4,340)     | (14,250)     | 286,769   |
| B9B3FG1   | BRP INC SUB VTG NPV                                            | 100        | (8,560)     | (6,613)      | 561,610   |
| 2616137   | BRUKER CORP                                                    | 200        | (207)       | (14,553)     | 16,551    |
| 2149309   | BRUNSWICK CORP COM                                             | 50         | (230)       | (4,725)      | 16,421    |
| 3091357   | BT GROUP ORD GBP0.05                                           | 4,331      | (140)       | (6,991)      | 11,866    |
| BKDXJH5   | BUDWEISER BREWING COM                                          | 900        | (5,234)     | (1,643)      | 8,844     |
| BOBV2M7   | BUILDERS FIRSTSOURCE INC COM STK                               | 150        | (500)       | (24,216)     | 1,366     |
| BNNFPP2   | BUNGE LTD FIN CORP FIXED 2.75% 05-14-2031                      | 41,000     | (540)       | (34,396)     | 64,522    |
| B074483   | BUNZL PLC ORD GBP0.32142857                                    | 6,207      | (41,000)    | (248,579)    | 32,761    |
| 3174300   | BURBERRY GROUP ORD GBP0.0005                                   | 209        | (3,145)     | (3,992)      | 122,517   |
| B28DTJ6   | BUREAU VERITAS EURO.12                                         | 2,629      | (223)       | (67,220)     | 6,679     |
| BIQV485   | BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050                   | 125,000    | (306)       | (85,840)     | 8,619     |
|           |                                                                |            | (662,000)   |              | 495,309   |

|           |                                                                  |            |              |              |            |
|-----------|------------------------------------------------------------------|------------|--------------|--------------|------------|
| BNW2JM9   | BURLINGTON NORTH SANTA FE LLC 2.875% 06-15-2052                  | 105,000    | (679,000)    | (71,005)     | 463,879    |
| BN7GF39   | BURLINGTON NORTH SANTA FE LLC 3.3% 09-15-2051                    | 600,000    | (708,000)    | (435,365)    | 509,367    |
| BN7L4K4   | BURLINGTON NORTH SANTA FE LLC 4.45% DUE01-15-2053 BEO            | 77,000     | (2,152,000)  | (69,298)     | 1,893,646  |
| BKH0LR6   | BURLINGTON NORTH SANTA FE LLC 4.9 DUE 04-01-2044 REG             | 320,000    | (185,000)    | (270,150)    | 172,374    |
| BRBD980   | BURLINGTON NORTH SANTA FE LLC 5.2% 04-15-2054                    | 11,850,000 | (3,164,000)  | (11,765,445) | 2,881,807  |
| BF311Y5   | BURLINGTON STORES INC COM                                        | 1,222      | (100)        | (221,789)    | 15,360     |
| 77799JAN1 | BUY TO OPEN REPO W/BNP PARIB 4.24% FROM 01-04-2023 TO 01-05-2023 | 96,700,000 | (96,700,000) | (96,700,000) | 96,700,000 |
| 77799APR5 | BUY TO OPEN REPO W/BNP PARIB 4.83% FROM 04-28-2023 TO 05-01-2023 | 32,000,000 | (32,000,000) | (32,000,000) | 32,000,000 |
| 77799MAR5 | BUY TO OPEN REPO W/BNP PARIB 4.86% FROM 03-31-2023 TO 04-03-2023 | 98,600,000 | (98,600,000) | (98,600,000) | 98,600,000 |
| 77799JUL3 | BUY TO OPEN REPO W/BNP PARIB 5.1% FROM 07-17-2023 TO 07-18-2023  | 10,200,000 | (10,200,000) | (10,200,000) | 10,200,000 |
| 77799MAY0 | BUY TO OPEN REPO W/BNP PARIB 5.12% FROM 05-31-2023 TO 06-01-2023 | 48,700,000 | (48,700,000) | (48,700,000) | 48,700,000 |
| 77799AUG3 | BUY TO OPEN REPO W/BNP PARIB 5.28% FROM 08-04-2023 TO 08-07-2023 | 31,800,000 | (31,800,000) | (31,800,000) | 31,800,000 |
| 77799OCT5 | BUY TO OPEN REPO W/BNP PARIB 5.34% FROM 10-02-2023 TO 10-03-2023 | 26,600,000 | (26,600,000) | (26,600,000) | 26,600,000 |
| 77799FEB1 | BUY TO OPEN REPO W/CITIGROUP 4.52% FROM 02-28-2023 TO 03-01-2023 | 5,100,000  | (5,100,000)  | (5,100,000)  | 5,100,000  |
| 77799JUN9 | BUY TO OPEN REPO W/CITIGROUP 5.03% FROM 06-07-2023 TO 06-08-2023 | 70,900,000 | (70,900,000) | (70,900,000) | 70,900,000 |
| 77799SEP2 | BUY TO OPEN REPO W/CITIGROUP 5.29% FROM 09-05-2023 TO 09-06-2023 | 12,600,000 | (12,600,000) | (12,600,000) | 12,600,000 |
| 77799NOV9 | BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 11-17-2023 TO 11-20-2023 | 10,500,000 | (10,500,000) | (10,500,000) | 10,500,000 |
| 77799DEC4 | BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 12-15-2023 TO 12-18-2023 | 23,500,000 | (23,500,000) | (23,500,000) | 23,500,000 |
| BZ0W624   | BWX TECHNOLOGIES INC COM                                         | 100        | (7,616)      |              | 9,993      |
| 2019479   | BXP INC                                                          | 250        | (290)        | (17,683)     | 17,041     |
| 2116228   | C H ROBINSON WORLDWIDE INC COM NEW COM NEW                       | 200        | (290)        | (17,049)     | 27,146     |
| 2159267   | CACI INTL INC CL A CL A                                          | 50         | (40)         | (15,791)     | 13,536     |
| 2302232   | CADENCE DESIGN SYS INC COM                                       | 626        | (583)        | (169,517)    | 134,266    |
| 2162760   | CAE INC COM NPV                                                  | 1,575      | (1,832)      | (33,263)     | 41,006     |
| BMWVWGB0  | CAESARS ENTMT INC NEW COM                                        | 300        | (2,690)      | (13,908)     | 124,150    |
| B283W97   | CAIXABANK SA EUR1                                                | 123,320    | (15,325)     | (532,266)    | 61,804     |
| 163992    | CALEDONIA INVEST ORD GBP0.05                                     | 5,361      | (8,796)      | (233,334)    | 370,919    |
| BN7KS21   | CALIFORNIA ST 5.2% 03-01-2043 BEO TAXABLE                        | 195,000    | (195,000)    | (195,770)    | 190,767    |
| BN7KR27   | CALIFORNIA ST 6% 03-01-2033 BEO TAXABLE                          | 510,000    | (510,000)    | (551,907)    | 558,997    |
| BRXCL31   | CAMDEN PPTY TR 5.85% 11-03-2026                                  | 2,072,000  | (2,072,000)  | (2,071,938)  | 2,086,321  |
| 2166320   | CAMDEN PPTY TR SH BEN INT                                        | 275        | (160)        | (26,619)     | 17,377     |
| 2166160   | CAMECO CORP COM NPV                                              | 2,198      | (2,640)      | (90,488)     | 79,160     |
| BLFFMF5   | CAMPBELL SOUP CO 2.375% DUE 04-24-2030/04-24-2020 REG            | 150,000    | (855,000)    | (129,164)    | 727,843    |
| BFXCMX4   | CAMPBELL SOUP CO 4.15% 03-15-2028                                | 3,899,000  | (3,899,000)  | (3,860,712)  | 3,718,934  |
| 2162845   | CAMPBELL SOUP CO COM                                             | 350        | (1,370)      | (16,147)     | 62,470     |
| 2170525   | CANADIAN IMP BANK COM NPV                                        | 4,882      | (6,273)      | (224,130)    | 262,716    |
| 13607LNF6 | CANADIAN IMPERIAL BANK OF COMMERCE 5.144% DUE 04-28-2025         | 2,635,000  | (1,375,000)  | (2,635,088)  | 1,366,131  |
| 13607LWT6 | CANADIAN IMPERIAL BK COMM TORONTO BRH 5.926% 10-02-2026          | 1,342,000  | (1,342,000)  | (1,342,000)  | 1,340,429  |
| 13648TAH0 | CANADIAN PAC RY CO 4.2% 11-15-2069                               | 425,000    | (125,000)    | (338,831)    | 87,484     |
| BP8KQ19   | CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO                   | 480,000    | (3,695,000)  | (380,287)    | 3,053,062  |
| BP8KQ20   | CANADIAN PAC RY CO NEW 3.1% 12-02-2051                           | 605,000    | (4,402,000)  | (421,565)    | 3,137,579  |
| 2793115   | CANADIAN PAC RY LT COM NPV                                       | 332        | (24,535)     | (25,524)     | 5,811      |
| BLK24D3   | CANADIAN PACIFIC RAILWAY COMPANY 2.05% DUE 03-05-2030            | 191,000    | (191,000)    | 187,434      | 161,242    |
| 2172286   | CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV                    | 207        | (330)        | (21,958)     | 43,809     |
| 6172323   | CANON INC NPV                                                    | 26,100     | (11,600)     | (657,027)    | 295,855    |
| BQ7ZPP9   | CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027                 | 425,000    | (1,135,000)  | (402,798)    | 1,065,084  |
| BFXCN64   | CAP 1 FINL CORP 3.8% DUE 01-31-2028                              | 1,040,000  | (750,000)    | (971,142)    | 683,085    |
| BMX4FH4   | CAP 1 FINL CORP FIXED 4.985% DUE 07-24-2026                      | 1,470,000  | (4,605,000)  | (1,416,597)  | 4,493,304  |
| BP6PMZ2   | CAP 1 FINL CORP FLTG RT 5.247% DUE 07-26-2030                    | 350,000    | (350,000)    | (341,425)    | 330,320    |
| BNKC3D0   | CAP 1 PRIME AUTO 4.76% DUE 08-15-2028                            | 399,000    | (399,000)    | (398,980)    | 394,792    |
| 14044EAE8 | CAP 1 PRIME AUTO 5.74% DUE 11-15-2028                            | 184,000    | (184,000)    | (183,995)    | 183,497    |
| 6173694   | CAPCOM CO LTD NPV                                                | 100        | (100)        | (3,196)      | 4,211      |
| 4163437   | CAPGEMINI EUR8                                                   | 491        | (267)        | (103,199)    | 49,289     |
| BNHQ253   | CAPITAL ONE FINANCIAL CORP 2.359% DUE 07-29-2032 BEO             | 2,480,000  | (140,000)    | (1,653,515)  | 102,585    |
| BPQV3L3   | CAPITAL ONE FINANCIAL CORP 5.468% DUE 02-01-2029                 | 5,606,000  | (5,425,000)  | (5,609,520)  | 5,369,903  |
| BPQT8D4   | CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034                 | 13,734,000 | (9,554,000)  | (13,668,541) | 9,098,538  |
| 14040HCZ6 | CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029                     | 10,395,000 | (8,765,000)  | (10,351,195) | 8,739,067  |
| 14040HDA0 | CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034                     | 5,943,000  | (2,156,000)  | (5,867,363)  | 2,085,279  |
| 14040HCN3 | CAPITAL ONE FINL CORP 3.273% DUE 03-01-2030 BEO                  | 385,000    | (895,000)    | (319,635)    | 761,731    |
| BPNZ6Q4   | CAPITAL ONE FINL CORP 7.624% 10-30-2031                          | 9,287,000  | (1,760,000)  | (9,445,412)  | 1,890,487  |
| 2654461   | CAPITAL ONE FINL CORP COM                                        | 4,660      |              | (595,263)    |            |

|           |                                                                        |           |  |             |             |           |
|-----------|------------------------------------------------------------------------|-----------|--|-------------|-------------|-----------|
|           |                                                                        |           |  | (740)       |             | 80,160    |
| 14041NGD7 | CAPITAL ONE MULTI-ASSET EXECUTION TR SR 23-A1CLS A 4.42% 05-15-2028    | 1,430,000 |  | (1,429,672) |             | 1,048,478 |
| 14043KAH8 | CAPITAL ONE PRIME AUTO RECEIVABLES SER 23-1 CL A3 4.87% DUE 02-15-2028 | 1,198,000 |  | (500,000)   |             | 496,328   |
| 6563875   | CAPITALAND ASCENDA NPV (REIT)                                          | 61,000    |  | (1,500)     | (140,180)   | 3,207     |
| BG0RZ29   | CAPITALAND ASCOTT NPV STAPLES UNITS (REIT)                             | 391       |  | (391)       | 200         | 271       |
| 6420129   | CAPITALAND INTEGRATED COMMERCIAL TRUST                                 | 3,100     |  | (2,100)     | (4,724)     | 3,166     |
| BNHXFJ6   | CAPITALAND INVESTMENT LTD NPV                                          | 2,000     |  | (1,500)     | (4,809)     | 4,056     |
| 6440859   | CAPITEC BANK HLDGS ZAR0.01                                             | 260       |  | (125)       | (26,682)    | 10,620    |
| BJ1N1M9   | CAPRI HOLDINGS LTD COM NPV                                             | 100       |  | (340)       | (4,965)     | 12,215    |
| BW0BGZ3   | CAR GROUP LIMITED NPV                                                  | 1,488     |  | (1,290)     | (23,732)    | 20,374    |
| 2175672   | CARDINAL HLTH INC                                                      | 250       |  | (530)       | (24,780)    | 49,445    |
| 5922961   | CARL ZEISS MEDITEC NPV                                                 | 23        |  | (15)        | (2,540)     | 1,808     |
| 2176318   | CARLISLE COMPANIES INC COM                                             | 50        |  | (400)       | (15,473)    | 107,202   |
| 4169219   | CARLSBERG SER'B'DKK20                                                  | 2,451     |  | (1,169)     | (328,563)   | 163,613   |
| BKRTG56   | CARLYLE GROUP INC COM                                                  | 300       |  | (350)       | (12,087)    | 11,125    |
| 14319BAC6 | CARMAX AUTO OWNER TRUST SER 23-3 CL A3 6% 05-15-2028                   | 470,000   |  | (470,000)   | (469,995)   | 466,402   |
| BQ97LN3   | CARMAX AUTO OWNER TRUST SER 23-1 CL A3 4.75% 10-15-2027                | 250,000   |  | (250,000)   | (249,979)   | 247,949   |
| 2983563   | CARMAX INC COM                                                         | 4,980     |  | (5,040)     | (410,729)   | 356,648   |
| 2523044   | CARNIVAL CORP COM PAIRED                                               | 9,290     |  | (9,380)     | (153,559)   | 131,654   |
| LX2145931 | CARNIVAL CORPORATION TERM LOAN B TERM LOAN SENIOR SECURED 08-02-2027   | 300,000   |  | (1,500)     | (298,500)   | 1,500     |
| B2Q8K59   | CAROLINA PWR & LT 6.3% DUE 04-01-2038                                  | 35,000    |  | (311,000)   | (37,434)    | 335,613   |
| 5641567   | CARREFOUR SA EUR2.50                                                   | 417       |  | (385)       | (7,829)     | 7,764     |
| BNG23C3   | CARRIER GLOBAL CORP 2.722% 02-15-2030                                  | 500,000   |  | (695,000)   | (428,930)   | 599,529   |
| BMT6MR3   | CARRIER GLOBAL CORP 3.37% DUE 04-05-2040                               | 55,000    |  | (275,000)   | (42,660)    | 205,266   |
| BNG21Z2   | CARRIER GLOBAL CORP 3.577% DUE 04-05-2050                              | 640,000   |  | (40,000)    | (477,423)   | 29,603    |
| BK4N0D7   | CARRIER GLOBAL CORPORATION COM USD0.01 WI                              | 9,750     |  | (10,200)    | (440,235)   | 451,714   |
| BMFQKK6   | CARSales.COM LTD NPV DVP INSTL ENTITLEMENT                             | 162       |  | (162)       | (2,143)     | -         |
| BMGK7K6   | CARSales.COM LTD NPV RIGHTS 30/03/2023                                 | 161       |  | (161)       | 175         | -         |
| 2980939   | CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM                 | 50        |  | (100)       | (3,760)     | 7,154     |
| 2179414   | CASEYS GEN STORES INC COM                                              | 1,230     |  | (2,040)     | (272,330)   | 460,311   |
| 9KY598U   | CASH COLLATERAL RECEIVABLE FROM BANK OF MONTREAL                       | 270,000   |  | (270,000)   | (270,000)   | 270,000   |
| BP96PQ4   | CATALENT INC COM                                                       | 2,090     |  | (370)       | (86,483)    | 16,269    |
| BMXP3N9   | CATERPILLAR FINANCIAL SERVICES LTD 4.35%DUE 05-15-2026                 | 1,842,000 |  | (1,842,000) | (1,841,134) | 1,827,897 |
| BNNMP64   | CATERPILLAR FINL FIXED 4.8% DUE 01-06-2026                             | 2,608,000 |  | (2,608,000) | (2,607,348) | 2,640,291 |
| BLGYRQ7   | CATERPILLAR INC 3.25% DUE 04-09-2050 REG                               | 67,000    |  | (67,000)    | (43,932)    | 53,707    |
| 2180201   | CATERPILLAR INC COM                                                    | 2,853     |  | (1,107)     | (767,615)   | 276,000   |
| BMJIM94   | CATERPILLAR INS 4.3% DUE 05-15-2044                                    | 235,000   |  | (135,000)   | (207,228)   | 120,528   |
| BMM1RV4   | CATERPILLAR INS 4.75% DUE 05-15-2064                                   | 19,000    |  | (19,000)    | (15,269)    | 18,562    |
| B5834C5   | CBOE GLOBAL MARKETS INC                                                | 1,179     |  | (478)       | (207,854)   | 63,548    |
| B6WVMH3   | CBRE GROUP INC CL A CL A                                               | 350       |  | (710)       | (31,409)    | 57,247    |
| BRV2JQ2   | CBRE SVCS INC 5.95% 08-15-2034                                         | 5,878,000 |  | (5,128,000) | (5,807,558) | 5,068,100 |
| BY7R5M8   | CBS CORP 4% DUE 01-15-2026                                             | 2,413,000 |  | (2,413,000) | (2,266,724) | 2,322,592 |
| BDFWR33   | CBS CORP NEW 2.9% DUE 01-15-2027                                       | 270,000   |  | (270,000)   | (238,356)   | 236,809   |
| BILT343   | CBS CORP NEW FIXED 4.2% DUE 06-01-2029                                 | 717,000   |  | (717,000)   | (635,705)   | 639,256   |
| BP4CXL8   | CCC INTELLIGENT SOLUTIONS HLDGS INC COM                                | 100       |  | (150)       | (1,239)     | 1,600     |
| 2159795   | CCL INDUSTRIES INC CLASS'B'NON VTG COM NPV                             | 741       |  | (938)       | (32,627)    | 44,844    |
| 9B8BM3U   | CCP DUE FROM CITIGROUP GLOBAL MARKETS INC                              | 7,851,000 |  | (6,713,000) | (7,851,000) | 6,713,000 |
| 9B7P13U   | CCP DUE FROM MORGAN STANLEY CO LL C                                    | 3,782,000 |  | (3,542,000) | (3,782,000) | 3,542,000 |
| 9AZUZ5U   | CCP DUE RECEIVABLE FROM CITIBANK                                       | 1,217,000 |  | (2,302,000) | (1,217,000) | 2,302,000 |
| 9B8BM3L   | CCP DUE TO CITIGROUP GLOBAL MARKETS INC                                | 950,000   |  | (950,000)   | (950,000)   | 950,000   |
| 9B33NML   | CCP DUE TO UBS                                                         | 6,810,000 |  | (6,810,000) | (6,810,000) | 6,810,000 |
| 9L8LSFL   | CCP DUE TO USD BOFAUS3N 31 DEC 2050                                    | 5,059,820 |  | (5,059,820) | (5,059,820) | 5,059,820 |
| 9AYQMLL   | CCP DUE TO/FROM MORGAN STANLEY                                         | 117,000   |  | (117,000)   | (117,000)   | 117,000   |
| 9D5E99U   | CCP RECEIVABLE FROM BANK OF AMERICA                                    | 897,000   |  | (1,441,000) | (897,000)   | 1,441,000 |
| 9E9NAZU   | CCPC RECEIVABLE FROM MERRIL LYNCH, P, F SMITH INC NEW YORK             | 518,000   |  | (695,000)   | (518,000)   | 695,000   |
| 2117599   | CDN APARTMENT PROP TRUST UNITS                                         | 300       |  | (442)       | (10,887)    | 16,630    |
| 13607HR61 | CDN IMPERIAL BK 3.45% DUE 04-07-2027                                   | 1,500,000 |  | (1,500,000) | (1,427,055) | 1,434,115 |
| 13607LWV1 | CDN IMPERIAL BK COMM TORONTO BRH 5.986% 10-03-2028                     | 2,937,000 |  | (1,342,000) | (2,933,076) | 1,331,997 |
| 13607LWW9 | CDN IMPERIAL BK COMM TORONTO BRH SR NT 6.092% 10-03-2033               | 6,187,000 |  | (192,000)   | (6,205,075) | 192,206   |
| 2180632   | CDN NATL RAILWAYS COM NPV                                              | 2,583     |  | (3,893)     | (315,239)   | 462,861   |
| BL6KR43   | CDN NATL RY CO 2.45% DUE 05-01-2050                                    | 393,000   |  | (265,000)   | (249,227)   | 159,043   |

|           |                                                                            |             |               |               |           |
|-----------|----------------------------------------------------------------------------|-------------|---------------|---------------|-----------|
| 136375CK6 | CDN NATL RY CO 3.2% DUE 08-02-2046                                         | 140,000     |               | (109,847)     |           |
| 2171573   | CDN NATURAL RESOURCES COMMON STOCK                                         | 7,106       | (141,000)     | (451,642)     | 104,618   |
| BMBQR09   | CDN PAC KANS CY COM NPV                                                    | 29,965      | (11,263)      | 729,888       | 669,978   |
| B1X9JN6   | CDN PAC RY CO NEW 5.95% DUE 05-15-2037                                     | 292,000     | (7,277)       | (313,260)     | 575,623   |
| 2172639   | CDN UTILITIES CLASS'A'COM NON-VTG NPV                                      | 608         | (265,000)     | (14,636)      | 264,361   |
| BBM5MD6   | CDW CORP COM                                                               | 500         | (737)         | (100,362)     | 19,929    |
| B05MZT4   | CELANESE CORP DEL COM STK                                                  | 150         | (560)         | (22,785)      | 105,653   |
| BPLG5B7   | CELANESE US HLDGS 6.05% DUE 03-15-2025                                     | 805,000     | (220)         | (810,144)     | 25,106    |
| BP9RBL4   | CELANESE US HLDGS LLC 6.33% 07-15-2029                                     | 405,000     | (2,504,000)   | (412,395)     | 2,511,048 |
| BMZ6BF8   | CELANESE US HLDGS LLC 6.35% 11-15-2028                                     | 3,225,000   | (1,270,000)   | (3,224,549)   | 1,267,170 |
| BP9RBH0   | CELANESE US HLDGS LLC 6.379% 07-15-2032                                    | 690,000     | (1,705,000)   | (678,663)     | 1,702,408 |
| BMZ6BG9   | CELANESE US HLDGS LLC 6.55% 11-15-2030                                     | 7,610,000   | (3,444,000)   | (7,594,888)   | 3,409,912 |
| BRBDWD3   | CELANESE US HLDGS LLC 6.7% 11-15-2033                                      | 5,377,000   | (3,785,000)   | (5,342,273)   | 3,755,242 |
| BX90C05   | CELLNEX TELECOM SA EURO.25                                                 | 350         | (2,482,000)   | (13,708)      | 2,506,938 |
| B19HX21   | CELSIUS HLDGS INC COM NEW COM NEW                                          | 3,305       | (232)         | (163,572)     | 9,437     |
| 2795393   | CENCORA INC                                                                | 270         | (100)         | (53,368)      | 14,883    |
| BNTFN84   | CENOVUS ENERGY INC 2.65% 01-15-2032                                        | 585,000     | (330)         | (471,482)     | 62,142    |
| BFNL6J5   | CENOVUS ENERGY INC 5.4% 06-15-2047                                         | 437,000     | (585,000)     | (403,171)     | 481,957   |
| B57FG04   | CENOVUS ENERGY INC COM NPV                                                 | 7,953       | (6,585,000)   | (134,824)     | 5,848,336 |
| BNTFNT6   | CENOVUS ENERGY INC NT 3.75% 02-15-2052                                     | 350,000     | (9,208)       | (253,956)     | 156,423   |
| BKP8G66   | CENTENE CORP DEL 2.5% 03-01-2031                                           | 1,696,000   | (1,623,000)   | (1,385,335)   | 1,133,034 |
| BMVX1F3   | CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG                      | 210,000     | (734,000)     | (187,706)     | 580,224   |
| 2807061   | CENTENE CORP DEL COM                                                       | 1,300       | (150,000)     | (93,665)      | 129,167   |
| BP2Q6N5   | CENTENE CORP DEL SR NT 2.45% 07-15-2028                                    | 5,135,000   | (1,460)       | (4,361,091)   | 96,129    |
| BN7T2Q0   | CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053                               | 2,209,000   | (2,718,000)   | (2,211,324)   | 2,327,217 |
| BNDLY42   | CENTERPOINT ENERGY 5.4% DUE 03-01-2033                                     | 3,527,000   | (1,235,000)   | (3,526,118)   | 1,221,360 |
| BRQNXB3   | CENTERPOINT ENERGY HOUSTON ELEC LLC 4.95% 04-01-2033                       | 1,845,000   | (3,527,000)   | (1,840,498)   | 3,547,454 |
| BN92ZW4   | CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051 | 120,000     | (625,000)     | (76,027)      | 628,378   |
| B599Y01   | CENTERPOINT ENERGY HOUSTON ELEC LLC 5.2%10-01-2028                         | 383,000     | (1,155,000)   | (382,571)     | 775,178   |
| 2440637   | CENTERPOINT ENERGY INC COM                                                 | 850         | (95,000)      | (24,055)      | 94,181    |
| 6183552   | CENTRAL JAPAN RLWY NPV                                                     | 3,488       | (1,190)       | (32,462)      | 34,046    |
| B033F22   | CENTRICA ORD GBP0.061728395                                                | 27,246      | (200)         | (44,969)      | 25,367    |
| BM9GT61   | CERTARA INC COM                                                            | 100         | (1,714)       | (1,388)       | 3,309     |
| B0G4K50   | CF IND5 HLDGS INC COM                                                      | 2,910       | (200)         | (243,037)     | 3,225     |
| BKLS6K5   | CF IND5 INC 5.15% DUE 03-15-2034                                           | 1,540,000   | (3,090)       | (1,461,181)   | 222,682   |
| 308999929 | CF OTHER MISCELLANEOUS FUND APL                                            | 976,672,227 | (925,000)     | (312,078,458) | 849,807   |
| BJ2L575   | CGI INC                                                                    | 1,031       | (983,659,573) | (108,853)     | -         |
| B58J158   | CHAILEASE HOLDING TWD10                                                    | 1,000       | (1,381)       | (5,915)       | 142,834   |
| BMC9R22   | CHARGEPOINT HOLDINGS INC COM USD0.0001 CL A                                | 300         | (6,000)       | (1,032)       | 35,997    |
| 2604336   | CHARLES RIV LABORATORIES INTL INC COM                                      | 50          | (400)         | (11,581)      | 2,851     |
| BP4YB57   | CHARLES SCHWAB CORP 5.853% 05-19-2034                                      | 2,776,000   | (80)          | (2,778,049)   | 16,734    |
| 161175B26 | CHARTER 3.5% DUE 06-01-2041                                                | 360,000     | (876,000)     | (239,048)     | 880,019   |
| BFF9P78   | CHARTER 5.375% 05-01-2047                                                  | 2,880,000   | (1,058,000)   | (2,280,230)   | 715,710   |
| BYQ7R23   | CHARTER 6.484% DUE 10-23-2045                                              | 1,680,000   | (1,757,000)   | (1,540,286)   | 1,405,095 |
| BD3JMW0   | CHARTER 6.834% DUE 10-23-2055                                              | 150,000     | (4,333,000)   | (142,475)     | 3,853,758 |
| 161175CA0 | CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG                           | 3,116,000   | (870,000)     | (1,935,111)   | 801,376   |
| BN7G7R7   | CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042                         | 462,000     | (1,188,000)   | (310,016)     | 736,117   |
| B26VT82   | CHARTER COMMUNICATIONS INC NEW CL A CL A                                   | 640         | (1,877,000)   | (242,890)     | 1,247,105 |
| BH42DW2   | CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029                         | 623,000     | (870)         | (587,149)     | 337,193   |
| 161175CG7 | CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062              | 2,315,000   | (3,234,000)   | (1,428,265)   | 3,003,679 |
| BPCTJ50   | CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053              | 644,000     | (1,000,000)   | (461,706)     | 616,507   |
| BMBP1C6   | CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO                     | 330,000     | (2,083,000)   | (229,603)     | 1,664,688 |
| BMCJ8R1   | CHARTER COMMUNICATIONS OPER LLC/CHARTE 2.8% DUE 04-01-2031/04-17-2020 REG  | 480,000     | (405,000)     | (387,360)     | 281,115   |
| BMCJ8Q0   | CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG  | 3,522,000   | (1,380,000)   | (2,176,525)   | 1,089,938 |
| BKSVY27   | CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050                 | 3,789,000   | (1,710,000)   | (2,797,253)   | 1,012,306 |
| 161175CD4 | CHARTER FIXED 2.25% DUE 01-15-2029                                         | 6,190,000   | (3,593,000)   | (5,173,434)   | 2,599,529 |
| 161175BY9 | CHARTER FIXED 3.85% DUE 04-01-2061                                         | 2,109,000   | (4,857,000)   | (1,267,365)   | 3,968,211 |
| 161175BN3 | CHARTER FIXED 5.75% DUE 04-01-2048                                         | 196,000     | (2,630,000)   | (166,278)     | 1,556,871 |
| 2181334   | CHECK PT SOFTWARE TECHNOLOGIES ORDLIS.01                                   | 100         | (4,462,000)   | (14,961)      | 3,640,583 |
| BZ0CTP8   | CHEMOURS CO COM                                                            | 250         | (132)         | (7,576)       | 17,471    |
| BNM26W8   | CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039                                | 469,000     | (310)         | (358,995)     | 11,030    |

|           |                                              |            |  |              |              |            |
|-----------|----------------------------------------------|------------|--|--------------|--------------|------------|
|           |                                              |            |  | (38,000)     |              | 27,428     |
| BMZ3RL7   | CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032   | 1,000,000  |  | (831,610)    |              | 1,352,367  |
| BMVQHT8   | CHENIERE ENERGY FIXED 4.5% DUE 10-01-2029    | 7,243,000  |  | (500,000)    | (6,653,887)  | 454,065    |
| 2654364   | CHENIERE ENERGY INC COM NEW                  | 2,235      |  | (1,671)      | (348,498)    | 277,769    |
| BMZ5LZ5   | CHESAPEAKE ENERGY CORP COM NEW 01/2021       | 1,520      |  | (1,570)      | (129,708)    | 133,693    |
| 2838555   | CHEVRON CORP COM                             | 4,201      |  | (6,588)      | (632,327)    | 1,027,835  |
| BLB4160   | CHEVRON CORP NEW 1.554% DUE 05-11-2025       | 1,910,000  |  | (1,910,000)  | (1,777,068)  | 1,808,159  |
| BYP8M25   | CHEVRON CORP NEW 2.954% DUE 05-16-2026       | 5,540,000  |  | (5,540,000)  | (5,322,188)  | 5,322,669  |
| BLB4PD5   | CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 | 562,000    |  | (377,000)    | (379,813)    | 265,422    |
| 166756AU0 | CHEVRON U S A INC 5.25% 11-15-2043           | 180,000    |  | (110,000)    | (190,024)    | 112,572    |
| 6190563   | CHIBA BANK NPV                               | 400        |  | (300)        | (2,799)      | 2,142      |
| BOX7DZ3   | CHIPOTLE MEXICAN GRILL INC COM STK           | 37         |  | (120)        | (85,613)     | 238,552    |
| 2106780   | CHOICE HOTELS INTL INC COM                   | 50         |  | (760)        | (5,579)      | 89,379     |
| B573M11   | CHR. HANSEN HLDG DKX10                       | 54         |  | (35)         | (4,429)      | 2,565      |
| B3BQMF6   | CHUBB LTD ORD CHF24.15                       | 1,479      |  | (1,828)      | (323,086)    | 366,491    |
| 6195609   | CHUBU ELECTRIC POWER CO INC NPV              | 33,700     |  | (2,300)      | (421,192)    | 28,087     |
| 6196408   | CHUGAI PHARMACY CO. LTD NPV                  | 5,200      |  | (1,800)      | (148,898)    | 50,022     |
| 2195841   | CHURCH & DWIGHT INC COM                      | 350        |  | (450)        | (31,699)     | 44,424     |
| 2194105   | CHURCHILL DOWNS INC COM                      | 342        |  | (120)        | (13,047)     | 16,308     |
| BNWOTL2   | CI FINANCIAL CO 4.1% 06-15-2051              | 810,000    |  | (1,531,000)  | (506,088)    | 894,351    |
| 7380482   | CIE DE ST-GOBAIN EUR4                        | 5,668      |  | (1,015)      | (387,583)    | 60,925     |
| B1FLZ21   | CIENA CORP COM NEW                           | 5,020      |  | (5,110)      | (255,220)    | 223,145    |
| BKPHS12   | CIGNA CORP NEW CORP 4.375% 10-15-2028        | 675,000    |  | (438,000)    | (666,144)    | 417,686    |
| BKPHS23   | CIGNA CORP NEW CORP 4.8% 08-15-2038          | 340,000    |  | (4,915,000)  | (306,364)    | 4,444,501  |
| BKPHS34   | CIGNA CORP NEW CORP 4.9% 12-15-2048          | 517,000    |  | (2,063,000)  | (479,423)    | 1,903,971  |
| BL68BV1   | CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050     | 1,963,000  |  | (2,099,000)  | (1,450,709)  | 1,448,870  |
| BQT56R6   | CIGNA GROUP 5.4% DUE 03-15-2033              | 3,367,000  |  | (3,367,000)  | (3,363,835)  | 3,455,921  |
| BQYKPW4   | CIGNA GROUP/THE 5.685% 03-15-2026            | 2,430,000  |  | (2,150,000)  | (2,429,965)  | 2,148,548  |
| 2196888   | CIN FNCL CORP COM                            | 4,000      |  | (435)        | (447,804)    | 42,577     |
| 2197137   | CINTAS CORP COM                              | 263        |  | (197)        | (143,996)    | 96,795     |
| 2197308   | CIRRUS LOGIC INC COM                         | 3,780      |  | (1,440)      | (298,657)    | 112,706    |
| 17275RAD4 | CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG   | 135,000    |  | (330,000)    | (150,710)    | 367,648    |
| 2198163   | CISCO SYSTEMS INC                            | 28,715     |  | (17,570)     | (1,440,517)  | 887,532    |
| BPCTMM5   | CITI USD 11NC10 NEW ISSUE 4.91% 05-24-2032   | 378,000    |  | (7,688,000)  | (367,866)    | 7,359,614  |
| BRRD6V6   | CITIBANK N A 5.803% 09-29-2028               | 5,005,000  |  | (756,000)    | (5,005,000)  | 753,218    |
| 172967MY4 | CITIGROUP INC 2.561% DUE 05-01-2032 BEO      | 9,565,000  |  | (5,060,000)  | (7,500,408)  | 4,115,705  |
| BNHX050   | CITIGROUP INC 2.904% 11-03-2042              | 570,000    |  | (709,000)    | (398,709)    | 482,996    |
| 172967MQ1 | CITIGROUP INC 3.106% DUE 04-08-2026          | 1,310,000  |  | (1,310,000)  | (1,254,797)  | 1,260,168  |
| BMZQ1F8   | CITIGROUP INC 3.29% 03-17-2026               | 2,260,000  |  | (1,300,000)  | (2,166,739)  | 1,247,142  |
| 172967LU3 | CITIGROUP INC 3.878% DUE 01-24-2039          | 420,000    |  | (625,000)    | (349,481)    | 476,610    |
| BM9GMM8   | CITIGROUP INC 4.0% DUE 12-31-2049 BEO        | 1,484,000  |  | (223,000)    | (1,335,390)  | 189,873    |
| BZ57VQ3   | CITIGROUP INC 4.6% DUE 03-09-2026            | 1,920,000  |  | (1,920,000)  | (1,859,808)  | 1,848,192  |
| BD366H4   | CITIGROUP INC 4.65% DUE 07-23-2048           | 355,000    |  | (1,240,000)  | (303,620)    | 1,068,121  |
| BPMP6V3   | CITIGROUP INC 4.658% DUE 05-24-2028 BEO      | 4,675,000  |  | (3,153,000)  | (4,558,755)  | 3,095,567  |
| BLCBFR9   | CITIGROUP INC 5.316% 09-26-2020 REG          | 1,070,000  |  | (3,329,000)  | (1,049,606)  | 3,245,017  |
| BQ3SHW3   | CITIGROUP INC 5.61% 09-29-2026               | 1,500,000  |  | (4,978,000)  | (1,513,335)  | 4,963,325  |
| BMJ0DB6   | CITIGROUP INC 6.174% DUE 05-25-2034          | 17,504,000 |  | (6,323,000)  | (17,483,166) | 6,199,681  |
| BJN59J6   | CITIGROUP INC 6.27% 11-17-2033               | 5,266,000  |  | (10,785,000) | (5,503,816)  | 11,424,561 |
| BDC7485   | CITIGROUP INC 6.675% DUE 09-13-2043          | 100,000    |  | (756,000)    | (103,733)    | 830,626    |
| BQT56G5   | CITIGROUP INC 7.375% 12-31-2040              | 1,700,000  |  | (1,700,000)  | (1,700,000)  | 1,681,250  |
| 2297907   | CITIGROUP INC COM NEW COM NEW                | 2,550      |  | (9,160)      | (126,608)    | 416,592    |
| BKMH5R0   | CITIGROUP INC FIXED 2.666% DUE 01-29-2031    | 2,030,000  |  | (185,000)    | (1,622,763)  | 158,915    |
| BR55Z58   | CITIGROUP INC FIXED 7.625% 12-31-2049        | 3,185,000  |  | (2,735,000)  | (3,185,000)  | 2,746,646  |
| 17308CC53 | CITIGROUP INC NEW 2.976% 11-05-2030          | 4,345,000  |  | (7,121,000)  | (3,753,993)  | 6,072,078  |
| BL5K3Z7   | CITIZENS FINL 2.5% DUE 02-06-2030            | 193,000    |  | (193,000)    | (152,142)    | 149,147    |
| BQRX1X3   | CITIZENS FINL GROUP INC COM                  | 550        |  | (980)        | (17,809)     | 25,626     |
| BYZQ077   | CK ASSET HOLDINGS LTD                        | 1,500      |  | (1,500)      | (7,935)      | 8,643      |
| BW9P816   | CK HUTCHISON HLDGS HKD1                      | 11,000     |  | (3,000)      | (62,243)     | 18,678     |
| 7113990   | CLARIANT AG CHF1.76 (REGD)                   | 115        |  | (67)         | (1,690)      | 1,113      |
| BJJN444   | CLARIVATE PLC                                | 10,510     |  | (10,690)     | (80,730)     | 80,062     |
| 2202473   | CLEAN HBRS INC COM                           | 50         |  | (80)         | (8,845)      | 12,963     |

|           |                                                                              |           |              |             |           |
|-----------|------------------------------------------------------------------------------|-----------|--------------|-------------|-----------|
| BYQBKW7   | CLEANAWAY WASTE MGMT LTD                                                     | 8,324     |              | (14,924)    |           |
| BKX9XN7   | CLEARWAY ENERGY 4.75% DUE 03-15-2028                                         | 539,000   | (9,790)      | (504,256)   | 15,706    |
| BGJRH35   | CLEARWAY ENERGY INC CL A CL A                                                | 340       | (539,000)    | (8,637)     | 498,575   |
| BGJRH57   | CLEARWAY ENERGY INC CL C CL C                                                | 710       | (100)        | (20,010)    | 2,341     |
| BDFFY19   | CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026                                  | 480,000   | (150)        | (457,814)   | 3,711     |
| BYVZ186   | CLEVELAND CLIFFS USDO.125                                                    | 4,690     | (480,000)    | (94,341)    | 459,662   |
| 6105578   | CLICKS GROUP LTD ZARO.01                                                     | 454       | (4,980)      | (7,053)     | 87,424    |
| Z204026   | CLOROX CO COMMON STOCK USD 1 PAR                                             | 220       | (2,291)      | (31,510)    | 29,228    |
| 766807    | CLOSE BROS GROUP ORD GBP0.25                                                 | 7,548     | (250)        | (78,159)    | 39,402    |
| BJXC5M2   | CLOUDFLARE INC COM                                                           | 1,245     | (722)        | (97,602)    | 7,830     |
| 6097017   | CLP HOLDINGS LTD NPV                                                         | 3,500     | (1,630)      | (26,621)    | 93,434    |
| Z965839   | CME GROUP INC COM STK                                                        | 1,526     | (3,000)      | (316,237)   | 22,928    |
| 06211EAf8 | CMO BANKS SER 23-SYR3 CL A3 FLTG RT 09-15-2056                               | 138,242   | (795)        | (142,387)   | 147,845   |
| 06644EAG3 | CMO BANKS SR 23-SYR1 CL A3 6.26% 03-15-2056                                  | 1,348,000 | (138,242)    | (1,388,413) | 139,776   |
| 05554FAD7 | CMO BARCLAYS COMMERCIAL MORTGAGE SEC SER 23-C22 CL A5 VAR RT 11-15-2056      | 485,000   | (963,000)    | (499,537)   | 980,636   |
| 07336DAW1 | CMO BBGMS MTG TR 2023-C20 SER 23-C20 CL A5 VAR RT 07-15-2056                 | 378,000   | (190,000)    | (389,316)   | 200,777   |
| BD0D311   | CMO BEAR STEARNS STRUCTURED PRODS INC TR200 DUE 12-25-2046 REG               | 349       | (378,000)    | -           | 373,750   |
| BD0D300   | CMO BEAR STEARNS STRUCTURED PRODS INC TR200 MTG PASSTHRU CTF CL I-A-1 VAR DI | 5         | (22,609)     | -           | 19,509    |
| BKQR4G8   | CMO BENCHMARK 2020-B16 MTG TR MTG PASS THRU CTF CL A-5 .00029% DUE 12-01-205 | 374,000   | (41,598)     | (326,454)   | 41,497    |
| BPG9GL8   | CMO BENCHMARK 2021-B31 SR 21-B31 CL A-5 2.5745% 12-15-2054                   | 92,000    | (114,000)    | (75,091)    | 96,428    |
| 081925AD1 | CMO BENCHMARK 2023-B39 MTG TR SER 23-B39CL A5 5.74004% 07-15-2055            | 624,000   | (92,000)     | (642,720)   | 75,904    |
| 05610CAE4 | CMO BMO MORTGAGE TRUST SER 23-C4 CL A5 5.12365% 02-15-2056                   | 202,000   | (624,000)    | (208,060)   | 641,944   |
| 05598BAD1 | CMO BMO MORTGAGE TRUST SER 23-C5 CL A5 5.7653% 06-15-2056                    | 470,000   | (202,000)    | (484,100)   | 210,648   |
| Z2541NLG2 | CMO CREDIT SUISSE FIRST BOSTON MTG SECS CORPSE 02-26 CL 4A1 7.0% 12-25-2033  | 11,240    | (470,000)    | (11,240)    | 480,587   |
| 337964AC4 | CMO FIVE 2023-V1 MORTGAGE TRUST SER 23-V1 CL A3 5.6679% DUE 02-10-2056       | 904,000   | (993)        | (931,118)   | 710       |
| B7M7XY2   | CMO GREENPOINT MTG FDG TR SER 2006-AR8 MTG PSTHRU CTF CL 1-A1A 01-25-47 REG  | 1,000,000 | (999,992)    | -           | -         |
| 45669EAL0 | CMO INDYMAC INDX MTG LN TR 2007-ARS DUE 05-25-2037 REG                       | 253       | (253)        | -           | 253       |
| Z219224   | CMS ENERGY CORP COM                                                          | 500       | (590)        | (29,057)    | 34,348    |
| BPK4GD1   | CNH INDL CAP LLC 4.55% 04-10-2028                                            | 1,699,000 | (1,699,000)  | (1,682,690) | 1,676,841 |
| BDSV2V0   | CNH INDUSTRIAL NV COM EURO.01                                                | 8,288     | (35,068)     | (89,317)    | 424,964   |
| BDX85Z1   | CNH INDUSTRIAL NV COM STK                                                    | 8,120     | (1,910)      | (108,634)   | 26,892    |
| BK93JD5   | COCA COLA CO 2.5% 03-15-2051                                                 | 379,000   | (544,000)    | (237,112)   | 367,410   |
| Z206657   | COCA COLA CO COM                                                             | 16,000    | (19,215)     | (948,544)   | 1,154,099 |
| BLB7Z01   | COCA COLA CO FIXED 2.5% DUE 06-01-2040                                       | 1,435,000 | (2,447,000)  | (1,058,625) | 1,757,032 |
| BYQQ3P5   | COCA-COLA EUROPACIFIC PARTNERS                                               | 1,131     | (589)        | (72,389)    | 37,746    |
| B9895B7   | COCA-COLA HBC AG ORD (CDI)                                                   | 5,567     | (2,848)      | (163,905)   | 85,426    |
| 6211798   | COCHLEAR LTD NPV                                                             | 1,947     | (645)        | (341,663)   | 107,704   |
| Z208288   | COGNEX CORP COM                                                              | 250       | (310)        | (10,218)    | 16,790    |
| Z257019   | COGNIZANT TECH SOLUTIONS CORP CL A                                           | 750       | (6,240)      | (55,527)    | 374,816   |
| BNG8ZB1   | COHERENT CORP COM                                                            | 250       | (310)        | (10,693)    | 14,466    |
| BMC9P69   | COINBASE GLOBAL INC COM CL A                                                 | 390       | (330)        | (51,627)    | 24,258    |
| BYWROT5   | COLES GROUP LTD                                                              | 718       | (18,231)     | (7,796)     | 209,050   |
| BYRKBQ3   | COLGATE-PALMOLIVE CO 4% DUE 08-15-2045                                       | 115,000   | (115,000)    | (104,202)   | 98,633    |
| BQXJDK6   | COLGATE-PALMOLIVE CO 4.6% DUE 03-01-2033                                     | 577,000   | (577,000)    | (575,904)   | 576,298   |
| Z209106   | COLGATE-PALMOLIVE CO COM                                                     | 1,300     | (1,690)      | (100,359)   | 128,601   |
| B8FMRX8   | COLOPLAST SER'B'DKK1                                                         | 1,664     | (544)        | (188,790)   | 67,808    |
| Z176608   | COLUMBIA BKG SYS INC COM                                                     | 900       | (3,168)      | (20,927)    | 64,739    |
| Z229126   | COLUMBIA SPORTSWEAR CO COM                                                   | 50        | (50)         | (4,100)     | 3,665     |
| BYNF418   | COM ALCOA CORPORATION COM USDO.01                                            | 2,910     | (3,030)      | (113,175)   | 110,543   |
| BQPF807   | COMCAST CORP 4.55% 01-15-2029                                                | 1,585,000 | (1,585,000)  | (1,581,576) | 1,500,963 |
| Z0030NEE7 | COMCAST CORP 4.8% 05-15-2033                                                 | 2,830,000 | (2,830,000)  | (2,824,095) | 2,720,142 |
| BQPF818   | COMCAST CORP 5.35% 05-15-2053                                                | 7,704,000 | (4,380,000)  | (7,664,186) | 4,092,608 |
| BQPF829   | COMCAST CORP 5.5% DUE 05-15-2064                                             | 6,139,000 | (2,635,000)  | (5,972,529) | 2,453,089 |
| Z0030NDA6 | COMCAST CORP NEW 2.65% DUE 02-01-2030                                        | 4,807,000 | (1,385,000)  | (3,992,561) | 1,215,168 |
| BL6D441   | COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG                          | 250,000   | (20,000)     | (155,248)   | 13,465    |
| BQ7XHB3   | COMCAST CORP NEW 2.887% 11-01-2051 BEO                                       | 4,669,000 | (11,099,000) | (2,984,785) | 7,121,791 |
| Z0030NBT7 | COMCAST CORP NEW 3.2% DUE 07-15-2036                                         | 440,000   | (140,000)    | (370,268)   | 114,211   |
| BFY1MY1   | COMCAST CORP NEW 3.55% DUE 05-01-2028                                        | 3,050,000 | (3,050,000)  | (2,914,323) | 2,871,680 |
| BFY1N04   | COMCAST CORP NEW 3.9% DUE 03-01-2038                                         | 155,000   | (225,000)    | (132,937)   | 194,312   |
| Z0030NCS8 | COMCAST CORP NEW 3.95% 10-15-2025                                            | 1,050,000 | (3,075,000)  | (1,039,584) | 3,043,205 |
| Z0030NCL3 | COMCAST CORP NEW 4.6% 10-15-2038                                             | 295,000   |              | (274,554)   |           |

|           |                                                              |  |           |             |             |           |
|-----------|--------------------------------------------------------------|--|-----------|-------------|-------------|-----------|
|           |                                                              |  |           | (453,000)   |             | 377,498   |
| B0B7ZQ0   | COMCAST CORP NEW 5.65% DUE 06-15-2035                        |  | 90,000    |             | (87,035)    |           |
| BQ7XJ28   | COMCAST CORP NEW FIXED 2.937% DUE 11-01-2056                 |  | 1,537,000 | (47,000)    |             | 51,188    |
| BFWQ3V2   | COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047                 |  | 550,000   | (8,281,000) | (887,398)   | 5,276,261 |
| 20030NEB3 | COMCAST CORP NEW FIXED 5.5% DUE 11-15-2032                   |  | 724,000   | (2,509,000) | (405,218)   | 1,932,620 |
| BMX7HN3   | COMCAST CORP NEW ISSUE GREEN 10YR 4.65%02-15-2033            |  | 508,000   | (2,301,000) | (754,470)   | 2,439,140 |
| 2044545   | COMCAST CORP NEW-CL A                                        |  | 9,930     | (508,000)   | (506,355)   | 505,685   |
| BK9FGQ3   | COMERICA BK 2.5% DUE 07-23-2024 BEO                          |  | 250,000   | (11,695)    | (415,230)   | 492,498   |
| BYX6N81   | COMERICA INC 3.7% DUE 07-31-2023                             |  | 2,140,000 | (861,000)   | (228,750)   | 824,934   |
| 2212870   | COMERICA INC COM                                             |  | 200       | (2,140,000) | (2,034,175) | 2,140,000 |
| 2213204   | COMM BANCSHARES INC COM                                      |  | 263       | (250)       | (10,737)    | 10,973    |
| B90LKT4   | COMMERZBANK AG NPV                                           |  | 624       | (231)       | (7,316)     | 11,122    |
| BKMD3V8   | COMMONSPIRIT HLTH 4.187% DUE 10-01-2049                      |  | 1,040,000 | (603)       | (845,603)   | 6,683     |
| 6215035   | COMMONWEALTH BANK OF AUSTRALIA NPV                           |  | 1,035     | (483,000)   | (77,491)    | 390,650   |
| 20271RAQ3 | COMMONWEALTH BK AUSTRALIA NY 5.079% 01-10-2025               |  | 3,892,000 | (951)       | (3,892,000) | 62,806    |
| 20271RAR1 | COMMONWEALTH BK AUSTRALIA NY BRH MEDIUM 5.316% 03-13-2026    |  | 3,439,000 | (3,892,000) | (3,439,000) | 3,919,139 |
| BDTSL92   | COMMONWEALTH EDISON CO 3.75% 08-15-2047                      |  | 160,000   | (3,439,000) | (132,822)   | 3,498,883 |
| BPQG0Y0   | COMMONWEALTH EDISON CO 3.85% 03-15-2052                      |  | 415,000   | (425,000)   | (344,406)   | 336,536   |
| BHZ7X72   | COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044                    |  | 100,000   | (345,000)   | (88,829)    | 291,633   |
| BMTX122   | COMMONWEALTH EDISON CO 5.3% 02-01-2053                       |  | 1,447,000 | (2,340,000) | (1,471,838) | 1,908,779 |
| BRQNV64   | COMP.FIN.RICHEMONT CALL WTS 22/11/23(CIEFINRIC               |  | 2,626     | (775,000)   | -           | 731,057   |
| BCRWZ18   | COMP.FIN.RICHEMONT CHF1 (REGD)                               |  | 3,711     | (2,626)     | (552,267)   | 551       |
| BMF7JR9   | COMP.FIN.RICHEMONT CHF1 (REGD)                               |  | 681       | (1,910)     | (9,306)     | 283,645   |
| BD6K457   | COMPASS GROUP ORD GBP0.1105                                  |  | 31,880    | (131)       | (828,527)   | 22,066    |
| 6180412   | COMPUTERSHARE LTD NPV                                        |  | 49,022    | (8,577)     | (729,831)   | 230,758   |
| BCZYK44   | COMWLTH EDISON CO 4.6% DUE 08-15-2043                        |  | 260,000   | (15,982)    | (235,700)   | 244,264   |
| BKMGBX5   | COMWLTH EDISON CO FIXED 3% DUE 03-01-2050                    |  | 31,000    | (1,010,000) | (20,638)    | 905,528   |
| BRF3RJ0   | CONAGRA BRANDS INC 5.3% 10-01-2026                           |  | 2,300,000 | (933,000)   | (2,296,665) | 617,320   |
| BF2SVR0   | CONAGRA BRANDS INC 5.4% 11-01-2048                           |  | 3,460,000 | (2,300,000) | (3,063,215) | 2,260,969 |
| 2215460   | CONAGRA BRANDS INC COM USD5                                  |  | 700       | (961,000)   | (19,794)    | 843,360   |
| BF25VM5   | CONAGRA BRANDS INC FIXED 5.3% 11-01-2038                     |  | 440,000   | (930)       | (402,380)   | 30,457    |
| BNKVYY4   | CONCENTRIX CORP COM USD0.0001                                |  | 100       | (170,000)   | (9,607)     | 164,643   |
| BNTDWP9   | CONCENTRIX CORP 6.6% 08-02-2028                              |  | 382,000   | (100)       | (381,920)   | 7,980     |
| BNTDW60   | CONCENTRIX CORP 6.65% 08-02-2026                             |  | 382,000   | (382,000)   | (381,633)   | 376,771   |
| BD97JW7   | CONCORDIA FINL GROUP LT                                      |  | 700       | (382,000)   | (3,101)     | 380,693   |
| BNXH324   | CONFLUENT INC CL A CL A                                      |  | 760       | (600)       | (22,324)    | 2,477     |
| BLFB372   | CONNECTICUT AVE SECS TR 2023-R08 6.84884% 10-25-2043         |  | 1,180,000 | (2,620)     | (1,180,000) | 60,757    |
| BMTX181   | CONNECTICUT LIGHT & POWER CO 5.25% 01-15-2053                |  | 870,000   | (48,395)    | (860,149)   | 48,395    |
| BMH3RH1   | CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO                     |  | 505,000   | (740,000)   | (444,456)   | 729,337   |
| BMTYC44   | CONOCOPHILLIPS 5.3% 05-15-2053                               |  | 8,878,000 | (240,000)   | (8,853,941) | 214,865   |
| BPLD6W6   | CONOCOPHILLIPS CO 3.99% 03-15-2052                           |  | 326,000   | (5,468,000) | (237,398)   | 5,370,283 |
| BNHT969   | CONOCOPHILLIPS CO 4.3% DUE 11-15-2044                        |  | 245,000   | (1,125,000) | (206,699)   | 827,496   |
| BQD1V97   | CONOCOPHILLIPS CO 5.05% 09-15-2033                           |  | 5,780,000 | (140,000)   | (5,768,845) | 124,036   |
| BQD1VB9   | CONOCOPHILLIPS CO 5.55% 03-15-2054                           |  | 6,100,000 | (3,184,000) | (6,079,121) | 3,048,113 |
| BQD1VC0   | CONOCOPHILLIPS CO 5.7% 09-15-2063                            |  | 4,266,000 | (586,000)   | (4,247,935) | 567,909   |
| BPG4CH1   | CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062                |  | 762,000   | (3,001,000) | (562,103)   | 2,962,101 |
| 2685717   | CONOCOPHILLIPS COM                                           |  | 2,750     | (169,000)   | (320,904)   | 129,965   |
| B4T4431   | CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG                  |  | 3,212,000 | (2,970)     | (3,688,821) | 310,086   |
| BN4QF24   | CONS EDISON CO N Y 3.2% DUE 12-01-2051                       |  | 139,000   | (181,000)   | (89,732)    | 187,073   |
| B5M23K9   | CONS EDISON CO N Y 5.7% DUE 06-15-2040                       |  | 868,000   | (655,000)   | (872,920)   | 479,617   |
| BQXC32    | CONS EDISON CO N Y FIXED 5.2% 03-01-2033                     |  | 539,000   | (1,470,000) | (539,538)   | 1,387,202 |
| 2216850   | CONS EDISON INC COM                                          |  | 500       | (437,000)   | (44,675)    | 420,298   |
| BKTGB50   | CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059           |  | 2,595,000 | (720)       | (1,909,182) | 64,424    |
| BLGLX73   | CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO         |  | 700,000   | (1,156,000) | (760,914)   | 815,812   |
| BGHWB74   | CONSTELLATION 5.25% DUE 11-15-2048                           |  | 590,000   | (635,000)   | (547,877)   | 650,349   |
| BK96N10   | CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO                |  | 704,000   | (998,000)   | (629,003)   | 939,237   |
| BMYS5V0   | CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG |  | 625,000   | (704,000)   | (468,357)   | 640,235   |
| BMV9MT2   | CONSTELLATION BRANDS INC 4.75% 05-09-2032                    |  | 146,000   | (625,000)   | (141,997)   | 489,309   |
| BQYLSJ5   | CONSTELLATION BRANDS INC 4.9% 05-01-2033                     |  | 3,930,000 | (816,000)   | (3,902,845) | 783,326   |
| BQB3P60   | CONSTELLATION BRANDS INC 5.0% DUE 02-02-2026                 |  | 1,020,000 | (3,930,000) | (1,018,256) | 3,882,903 |
| 2170473   | CONSTELLATION BRANDS INC CL A CL A                           |  | 2,320     | (1,020,000) | (554,207)   | 1,005,598 |
|           |                                                              |  |           | (3,030)     |             | 737,966   |

|           |                                                                           |            |             |             |           |
|-----------|---------------------------------------------------------------------------|------------|-------------|-------------|-----------|
| BMH4FS1   | CONSTELLATION ENERGY CORPORATION COM NPV WI                               | 2,190      |             | (206,355)   | 224,560   |
| BRRD754   | CONSTELLATION ENERGY GENERATION LLC 6.125% 01-15-2034                     | 6,121,000  | (2,380)     | (6,115,675) | 1,276,272 |
| 210385A86 | CONSTELLATION ENERGY GENERATION LLC 5.6% DUE 03-01-2028                   | 1,130,000  | (1,277,000) | (1,129,842) | 1,135,017 |
| 210385AC4 | CONSTELLATION ENERGY GENERATION LLC 5.8% DUE 03-01-2033                   | 2,650,000  | (990,000)   | (2,683,714) | 963,270   |
| BRRD709   | CONSTELLATION ENERGY GENERATION LLC 6.5% 10-01-2053                       | 4,863,000  | (1,445,000) | (4,857,861) | 1,448,244 |
| 21038QPP3 | CONSTELLATION ENERGY GENERATION LLC DISCCOML PAPER 4/2 YRS 3&4 02-23-2023 | 1,600,000  | (1,600,000) | (1,596,260) | 1,600,000 |
| B15CAL6   | CONSTELLATION SOFT COM STK NPV                                            | 153        | (194)       | (360,462)   | 396,316   |
| BR85384   | CONSTELLATION SOFTWARE INC RT                                             | 516        | (211)       | (81)        | 35        |
| BLR95V2   | CONSUMERS ENERGY 3.5% DUE 08-01-2051                                      | 373,000    | (670,000)   | (248,593)   | 522,928   |
| BKPD531   | CONSUMERS ENERGY CO 2.5% DUE 05-01-2060 REG                               | 71,000     | (1,294,000) | (39,967)    | 737,638   |
| BPSNP99   | CONSUMERS ENERGY CO 4.9% 02-15-2029                                       | 3,082,000  | (3,082,000) | (3,080,459) | 3,069,845 |
| 4598589   | CONTINENTAL AG ORD NPV                                                    | 97         | (78)        | (7,749)     | 5,605     |
| BD3VFW7   | CONVATEC GROUP PLC ORD GBP0.1 (WI)                                        | 27,292     | (15,357)    | (84,319)    | 40,754    |
| 21688AAV4 | COOPERATIVEVE 5% DUE 01-13-2025                                           | 5,866,000  | (5,866,000) | (5,865,120) | 5,889,503 |
| BOTNIH9   | COPA HOLDINGS SA COM STK                                                  | 1,795      | (1,874)     | (165,783)   | 205,987   |
| 2208073   | COPART INC COM                                                            | 4,822      | (970)       | (122,670)   | 76,184    |
| BNXKS92   | CORE & MAIN INC COM CL A COM CL A                                         | 410        | (2,830)     | (15,391)    | 92,753    |
| BMTX0G9   | COREBRIDGE FINL INC COM                                                   | 980        | (100)       | (20,459)    | 1,780     |
| BMCM8V5   | COREBRIDGE FINL INC SR NT 144A 3.65% 04-05-2027                           | 250,000    | (455,000)   | (234,765)   | 425,970   |
| BMCM8W6   | COREBRIDGE FINL INC SR NT 144A 3.9% 04-05-2032                            | 1,320,000  | (740,000)   | (1,165,892) | 661,367   |
| 2224701   | CORNING INC COM                                                           | 1,050      | (1,400)     | (31,238)    | 48,208    |
| BK73B42   | CORTEVA INC COM USD0.01 WI                                                | 1,000      | (1,400)     | (46,590)    | 79,332    |
| 2262864   | COSTAR GROUP INC COM                                                      | 550        | (760)       | (47,575)    | 67,674    |
| 2701271   | COSTCO WHOLESALE CORP NEW COM                                             | 1,770      | (1,558)     | (1,056,942) | 803,270   |
| 2162340   | COTERRA ENERGY INC COM                                                    | 1,100      | (1,700)     | (27,792)    | 43,322    |
| BBBSMJ2   | COTY INC COM CL A COM CL A                                                | 650        | (14,100)    | (7,732)     | 160,431   |
| BNYHDF3   | COUPANG INC                                                               | 12,925     | (2,160)     | (216,924)   | 37,788    |
| BJPOMF6   | COUSINS PPTY INC                                                          | 250        | (250)       | (5,976)     | 5,867     |
| BYTBWY9   | COVESTRO AG NPV                                                           | 126        | (93)        | (7,064)     | 4,309     |
| 7745638   | COVIVIO                                                                   | 4,264      | (21)        | (221,711)   | 1,034     |
| 224927AA1 | CR ACCEP AUTO LN 6.48% DUE 03-15-2033                                     | 250,000    | (250,000)   | (249,984)   | 249,492   |
| 22534PAC7 | CR AGRICOLE S A 5.301% DUE 07-12-2028                                     | 8,865,000  | (8,105,000) | (8,889,332) | 8,192,429 |
| BMBT195   | CR SUISSE AG NEW 1% DUE 05-05-2023                                        | 3,450,000  | (4,220,000) | (3,399,998) | 4,220,000 |
| BN7T3Q7   | CR SUISSE AG NEW 3.7% DUE 02-21-2025                                      | 2,300,000  | (410,000)   | (2,172,205) | 392,149   |
| BNNMPD1   | CR SUISSE AG NEW 7.95% DUE 01-09-2025                                     | 690,000    | (690,000)   | (692,160)   | 695,949   |
| BNYD4F8   | CRANE CO NEW COM                                                          | 413        | (100)       | 6,231       | 9,109     |
| BQ7W2W6   | CRANE NXT CO COM USD1.00                                                  | 100        | (570)       | (5,710)     | 58,545    |
| 7262610   | CREDIT AGRICOLE SA EUR3                                                   | 1,759      | (765)       | (24,536)    | 9,548     |
| BP2P4Y9   | CREDIT SUISSE AG NEW YORK BRANCH 0.52% 08-09-2023                         | 2,610,000  | (2,610,000) | (2,543,045) | 2,610,000 |
| BL69K85   | CREDIT SUISSE AG NEW YORK BRH MEDIUM TER 7.5% DUE 02-15-2028              | 3,787,000  | (492,000)   | (3,891,789) | 498,750   |
| BCW3H43   | CREDIT SUISSE GROUP AG 6.5% 08/08/2023                                    | 2,000,000  | (3,500,000) | (1,902,500) | 3,500,000 |
| 4182249   | CRH ORD EUR 0.32                                                          | 1,193      | (4,217)     | (38,060)    | 41,828    |
| 182704    | CRH PLC EQUITY                                                            | 3,844      | (2,030)     | 91,522      | 112,581   |
| B0T7262   | CROCS INC COM                                                             | 470        | (100)       | (49,569)    | 10,821    |
| BJFFLV0   | CRODA INTL ORD GBP0.10609756                                              | 91         | (82)        | (5,938)     | 6,498     |
| BJJP138   | CROWDSTRIKE HLDGS INC CL A CL A                                           | 1,392      | (925)       | (341,412)   | 113,488   |
| BN0WR49   | CROWN CASTLE INC 4.8% 09-01-2028                                          | 870,000    | (870,000)   | (862,905)   | 815,857   |
| BQ3PVZ5   | CROWN CASTLE INC 5.0% 01-11-2028                                          | 8,123,000  | (1,318,000) | (7,990,811) | 1,327,445 |
| BN0WR16   | CROWN CASTLE INC 5.1% DUE 05-01-2033                                      | 835,000    | (553,000)   | (765,589)   | 528,148   |
| BSBH2X2   | CROWN CASTLE INC 5.6% 06-01-2029                                          | 3,187,000  | (1,305,000) | (3,176,432) | 1,305,026 |
| BTGQCX1   | CROWN CASTLE INC COM                                                      | 650        | (840)       | (75,159)    | 94,467    |
| BP7ML44   | CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027                           | 1,475,000  | (2,227,000) | (1,367,632) | 2,025,897 |
| BF28NQ3   | CROWN CASTLE INTL 3.65% DUE 09-01-2027                                    | 3,408,000  | (268,000)   | (3,194,403) | 251,046   |
| BFWK3V4   | CROWN CASTLE INTL 3.8% DUE 02-15-2028                                     | 318,000    | (318,000)   | (294,570)   | 297,273   |
| BKPR168   | CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031                                | 1,450,000  | (1,983,000) | (1,163,201) | 1,557,666 |
| BKPR157   | CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG                        | 560,000    | (1,165,000) | (391,420)   | 806,647   |
| BJ686C4   | CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049                                | 65,000     | (908,000)   | (59,295)    | 739,006   |
| BMGFFV8   | CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051                              | 500,000    | (1,038,000) | (328,356)   | 647,403   |
| 2427986   | CROWN HLDGS INC COM                                                       | 150        | (290)       | (13,694)    | 25,429    |
| 6185495   | CSL LTD NPV                                                               | 963        | (509)       | (183,929)   | 96,513    |
| 12651PAC5 | CSMC TR 2017-LSTK 0% 04-05-2033                                           | 18,838,999 |             | -           |           |



|           |                                                  |            |              |              |           |
|-----------|--------------------------------------------------|------------|--------------|--------------|-----------|
|           |                                                  |            | (18,839,000) |              | -         |
| BD9NGT1   | CSX CORP 4.25% DUE 11-01-2066                    | 215,000    |              | (173,649)    |           |
| BNDW393   | CSX CORP 4.5% 11-15-2052                         | 890,000    | (484,000)    | (749,743)    | 388,670   |
| 2160753   | CSX CORP COM STK                                 | 2,500      | (11,270)     | (85,843)     |           |
| 126408HK2 | CSX CORP FIXED 4.3% DUE 03-01-2048               | 110,000    | (547,000)    | (96,536)     | 356,663   |
| 126408HL0 | CSX CORP FIXED 4.65% DUE 03-01-2068              | 225,000    | (215,000)    | (184,496)    | 463,509   |
| B65W913   | CUBESMART                                        | 400        | (490)        | (18,223)     | 178,095   |
| 2239556   | CULLEN / FROST BANKERS INC COM                   | 50         | (2,920)      | (5,271)      | 21,812    |
| 2240202   | CUMMINS INC                                      | 270        | (880)        | (65,071)     | 316,058   |
| 2241205   | CURTISS WRIGHT CORP COM                          | 1,000      | (60)         | (199,478)    | 215,867   |
| BH45814   | CVS CAREMARK CORP 5.3 DUE 12-05-2043             | 200,000    | (485,000)    | (184,400)    | 10,926    |
| BMXRPP1   | CVS HEALTH CORP 2.7% DUE 08-21-2040              | 515,000    | (330,000)    | (348,097)    | 442,766   |
| BK5R458   | CVS HEALTH CORP 3% DUE 08-15-2026                | 1,540,000  | (447,000)    | (1,435,642)  | 228,752   |
| BM6CF53   | CVS HEALTH CORP 4.125% DUE 04-01-2040 REG        | 1,845,000  | (1,135,000)  | (1,594,081)  | 421,049   |
| BF4JK96   | CVS HEALTH CORP 4.78% DUE 03-25-2038             | 815,000    | (10,100,000) | (729,243)    | 951,352   |
| BQ0MKX0   | CVS HEALTH CORP 5.0% 01-30-2029                  | 6,061,000  | (4,661,000)  | (6,047,598)  | 9,105,204 |
| BF4JKH4   | CVS HEALTH CORP 5.05% DUE 03-25-2048             | 9,261,000  | (10,409,000) | (8,376,115)  | 4,565,005 |
| BNHV258   | CVS HEALTH CORP 5.125% 02-21-2030                | 15,989,000 | (7,409,000)  | (15,968,045) | 9,522,840 |
| BNGF9C4   | CVS HEALTH CORP 5.25% 02-21-2033                 | 2,910,000  | (2,910,000)  | (2,904,849)  | 7,331,004 |
| BQ0MK22   | CVS HEALTH CORP 5.25% 01-30-2031                 | 8,143,000  | (2,238,000)  | (8,115,053)  | 2,843,412 |
| BQ0ML48   | CVS HEALTH CORP 5.3% 06-01-2033                  | 1,710,000  | (1,710,000)  | (1,704,750)  | 2,187,626 |
| BNGF9D5   | CVS HEALTH CORP 5.625% 02-21-2053                | 8,719,000  | (7,490,000)  | (8,693,729)  | 1,631,556 |
| BQ0MLB5   | CVS HEALTH CORP 5.875% 06-01-2053                | 11,000,000 | (4,781,000)  | (10,988,373) | 7,304,303 |
| B9B9X32   | CVS HEALTH CORP 6.125% DUE 09-15-2039            | 255,000    | (115,000)    | (258,348)    | 4,607,237 |
| 2577609   | CVS HEALTH CORP COM                              | 3,625      | (6,020)      | (279,383)    | 119,503   |
| BQ0MLF9   | CVS HEALTH CORP SR NT 6% 06-01-2063              | 1,722,000  | (845,000)    | (1,700,755)  | 402,118   |
| BNGF9B3   | CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026        | 5,050,000  | (2,250,000)  | (5,043,962)  | 792,658   |
| 2250687   | D R HORTON INC COM                               | 2,481      | (640)        | (343,180)    | 2,243,307 |
| 6250906   | DAI NIPPON PRINTNG NPV                           | 100        | (100)        | (2,970)      | 76,880    |
| B601QS4   | DAI-ICHI LIFE HOLD NPV                           | 5,400      | (7,500)      | (110,927)    | 2,802     |
| BLGVJD9   | DAIEI KANKYO CO LT NPV                           | 3,700      | (600)        | (54,518)     | 143,687   |
| 6250025   | DAIFUKU CO LTD NPV                               | 8,688      | (5,200)      | (51,667)     | 9,857     |
| B017D91   | DAIICHI SANKYO COM NPV                           | 2,400      | (6,700)      | (67,085)     | 97,437    |
| 6250724   | DAIKIN INDUSTRIES NPV                            | 200        | (100)        | (31,895)     | 196,875   |
| BP6VLQ4   | DAIMLER TRUCK HOLD NPV                           | 467        | (228)        | (16,800)     | 17,292    |
| 6251363   | DAIWA HOUSE INDS NPV                             | 3,700      | (3,200)      | (105,822)    | 7,747     |
| B0Z6WY0   | DAIWA HOUSE REIT INVESTMENT CO                   | 2          | (2)          | (3,515)      | 84,021    |
| 6251448   | DAIWA SECS GROUP INC                             | 800        | (54,200)     | (5,379)      | 4,053     |
| 2250870   | DANAHER CORP COM                                 | 950        | (1,627)      | (216,277)    | 257,413   |
| B1Y9TB3   | DANONE EURO.25                                   | 406        | (2,505)      | (26,008)     | 388,354   |
| 4588825   | DANSKE BANK A/S DKK10                            | 346        | (5,740)      | (9,061)      | 152,451   |
| 23636ABF7 | DANSKE BK A/S 6.466% DUE 01-09-2026              | 6,972,000  | (990,000)    | (6,983,780)  | 120,214   |
| 23636ABE0 | DANSKE BK A/S VAR RT 6.259% DUE 09-22-2026       | 4,769,000  | (2,294,000)  | (4,769,000)  | 992,926   |
| BRWHW56   | DARDEN RESTAURANTS INC 6.3% 10-10-2033           | 5,681,000  | (222,000)    | (5,641,713)  | 2,297,223 |
| 2289874   | DARDEN RESTAURANTS INC COM                       | 200        | (250)        | (32,428)     | 216,366   |
| 2250289   | DARLING INGREDIENTS INC COMSTK                   | 4,360      | (6,740)      | (269,859)    | 40,833    |
| BMT9L19   | DASSAULT AVIATION EURO.80                        | 2,050      | (199)        | (380,300)    | 422,756   |
| BM8HSY5   | DASSAULT SYSTEMES EURO.10                        | 2,950      | (11,550)     | (144,943)    | 39,178    |
| BKT9Y49   | DATADOG INC COM USD0.00001 CL A                  | 1,790      | (2,610)      | (210,716)    | 439,029   |
| BMQ5W17   | DAVIDE CAMPARI MIL EURO.01                       | 20,435     | (2,568)      | (244,986)    | 246,711   |
| 2898087   | DAVITA INC COM                                   | 100        | (120)        | (10,387)     | 34,645    |
| BFX1V56   | DAYFORCE INC                                     | 250        | (210)        | (16,645)     | 11,859    |
| 6175203   | DBS GROUP HLDGS NPV                              | 23,600     | (20,800)     | (577,322)    | 14,158    |
| 242493    | DCC ORD EURO.25 (CDI)                            | 2,034      | (472)        | (143,446)    | 509,172   |
| BKR3FX9   | DCP MIDSTREAM OPER 5.6% DUE 04-01-2044           | 1,013,000  | (3,883,000)  | (941,992)    | 26,276    |
| BK77J84   | DCP MIDSTREAM OPER FIXED 5.125% 05-15-2029       | 1,426,000  | (461,000)    | (1,346,030)  | 3,641,930 |
| BP6MDL6   | DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 | 1,180,000  | (1,230,000)  | (979,680)    | 452,221   |
| 2267278   | DECKERS OUTDOOR CORP COM                         | 25         | (40)         | (17,520)     | 1,026,052 |
| 2261203   | DEERE & CO COM                                   | 1,860      | (2,080)      | (773,480)    | 20,559    |
| BMQ5M40   | DEERE & CO FIXED 3.75% DUE 04-15-2050            | 81,000     | (81,000)     | (59,935)     | 842,707   |
| BQQL695   | DEERE JOHN CAP 4.9% DUE 03-03-2028               | 2,671,000  | (2,671,000)  | (2,709,931)  | 71,520    |
|           |                                                  |            |              |              | 2,661,557 |

|           |                                                                           |             |             |             |           |
|-----------|---------------------------------------------------------------------------|-------------|-------------|-------------|-----------|
| BRXH3W9   | DEERE JOHN CAP CORP 4.75% 06-08-2026                                      | 1,865,000   |             | (1,865,918) | 1,865,160 |
| BMTPCQ3   | DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.15% DUE 09-15-2027              | 1,970,000   | (2,495,000) | (1,937,731) | 2,423,012 |
| BRXH288   | DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.7% 06-10-2030                   | 1,184,000   | (1,184,000) | (1,182,321) | 1,155,470 |
| BQMQGP4   | DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028                  | 3,936,000   | (3,783,000) | (3,931,295) | 3,806,367 |
| BPJK3B7   | DEERE JOHN CAP FIXED 5.15% 09-08-2033                                     | 2,920,000   | (2,920,000) | (2,919,562) | 2,949,403 |
| BZCNB42   | DELIVERY HERO SE NPV                                                      | 127         | (93)        | (4,427)     | 3,567     |
| BRBW810   | DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051                         | 178,000     | (2,807,000) | (108,439)   | 2,039,850 |
| BQ3PVK0   | DELL INTL L L C/EMC CORP 5.75% 02-01-2033                                 | 3,979,000   | (3,279,000) | (3,975,199) | 3,243,914 |
| BQ3PT17   | DELL INTL L L C/FIXED 5.25% DUE 02-01-2028                                | 3,705,000   | (3,705,000) | (3,710,195) | 3,703,217 |
| BK8V5F5   | DELTA AIR LINES INC DEL 2.9% DUE 10-28-2024                               | 2,420,000   | (2,420,000) | (2,314,125) | 2,335,542 |
| B1W9D46   | DELTA AIR LINES INC DEL COM NEW COM NEW                                   | 6,050       | (6,360)     | (223,146)   | 237,979   |
| 6260734   | DELTA ELECTRONIC TWD10                                                    | 2,000       | (2,000)     | (19,534)    | 20,873    |
| BZ01RF1   | DEMANT A/S DKX0.20                                                        | 3,208       | (2,034)     | (137,603)   | 84,932    |
| 6640381   | DENSO CORP NPV                                                            | 3,632       | (200)       | (16,341)    | 12,903    |
| BYNPPC6   | DENTSPLY SIRONA INC COM                                                   | 3,220       | (3,310)     | (117,897)   | 127,139   |
| 6416281   | DENTSU GROUP INC NPV                                                      | 100         | (100)       | (2,562)     | 3,634     |
| 2141941   | DESCARTES SYSTEMS COM NPV                                                 | 352         | (466)       | (29,073)    | 37,083    |
| 5750355   | DEUTSCHE BANK AG NPV(REGD)                                                | 1,110       | (1,203)     | (14,988)    | 13,188    |
| 251526CS6 | DEUTSCHE BANK NY 6.72% DUE 01-18-2029                                     | 8,370,000   | (3,045,000) | (8,416,566) | 2,973,298 |
| 251526CP2 | DEUTSCHE BK AG N Y BRANCH 2.311% 11-16-2027                               | 775,000     | (3,695,000) | (643,607)   | 3,203,288 |
| BM9YRS3   | DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG            | 213,000     | (200,000)   | (178,394)   | 148,992   |
| 251526CT4 | DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034                               | 3,601,000   | (2,210,000) | (3,596,703) | 2,016,201 |
| BNYJYB2   | DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO                          | 1,835,000   | (945,000)   | (1,343,907) | 678,325   |
| 7021963   | DEUTSCHE BOERSE AG NPV(REGD)                                              | 127         | (113)       | (25,338)    | 20,815    |
| 5287488   | DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)                                   | 34,632      | (34,515)    | (363,992)   | 274,834   |
| 4617859   | DEUTSCHE POST AG NPV(REGD)                                                | 686         | (3,989)     | (33,471)    | 190,696   |
| 5842359   | DEUTSCHE TELEKOM NPV(REGD)                                                | 2,002       | (7,438)     | (47,565)    | 176,177   |
| BFN08Q3   | DEVON ENERGY CORP 4.75% DUE 05-15-2042                                    | 240,000     | (896,000)   | (200,811)   | 718,889   |
| B3Q7W10   | DEVON ENERGY CORP 5.6 DUE 07-15-2041                                      | 3,205,000   | (2,054,000) | (2,997,752) | 1,896,407 |
| BYNCYY2   | DEVON ENERGY CORP FIXED 5% DUE 06-15-2045                                 | 58,000      | (350,000)   | (51,255)    | 294,837   |
| BNXF553   | DEVON ENERGY CORP NEW 5.875% 06-15-2028 BEO                               | 230,000     | (178,000)   | (235,463)   | 180,468   |
| 2480677   | DEVON ENERGY CORP NEW COM                                                 | 950         | (1,340)     | (43,377)    | 65,384    |
| B0796X4   | DEXCOM INC COM                                                            | 2,040       | (3,930)     | (245,772)   | 456,005   |
| B033YN6   | DEXUS PROPERTY GROUP NPV                                                  | 3,053       | (2,847)     | (16,422)    | 14,701    |
| BG0WND1   | DH EUROPE FIN II S FIXED 3.25% 11-15-2039                                 | 420,000     | (430,000)   | (349,138)   | 338,930   |
| BMDWR05   | DIAGEO CAP PLC 2.0% DUE 04-29-2030/04-29-2020 REG                         | 750,000     | (955,000)   | (619,193)   | 780,779   |
| BQT6FH2   | DIAGEO CAP PLC 5.2% DUE 10-24-2025                                        | 550,000     | (1,760,000) | (557,915)   | 1,776,386 |
| BRBS443   | DIAGEO CAP PLC 5.625% 10-05-2033                                          | 450,000     | (450,000)   | (448,335)   | 447,404   |
| 237400    | DIAGEO PLC ORD GBP0.28 101/108                                            | 14,349      | (21,015)    | (546,778)   | 901,053   |
| BPJNMG4   | DIAMOND SPORTS GROUP LLC TERM LN (SECOND LIEN) SR SECD TERM LN 08-24-2026 | (1,170,067) | 1,167,135   | 1,170,067   | (227,534) |
| BPG3Z35   | DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053                             | 2,865,000   | (2,581,000) | (2,887,003) | 2,524,657 |
| 25278XARO | DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO                          | 1,370,000   | (2,064,000) | (1,169,683) | 1,720,419 |
| BQ1KVT6   | DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO                           | 2,220,000   | (4,761,000) | (1,688,758) | 3,356,166 |
| BQWR7X2   | DIAMONDBACK ENERGY INC 6.25% 03-15-2033                                   | 5,468,000   | (7,710,000) | (5,702,806) | 8,064,790 |
| B7Y8YR3   | DIAMONDBACK ENERGY INC COM                                                | 300         | (350)       | (45,114)    | 46,589    |
| 25278XAQ2 | DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051                              | 615,000     | (2,431,000) | (492,469)   | 1,937,765 |
| B234WN9   | DIASORIN ITALIA SPA                                                       | 16          | (17)        | (1,610)     | 1,812     |
| BP2CXW1   | DICKS SPORTING GOODS INC 4.1% 01-15-2052                                  | 955,000     | (2,314,000) | (611,137)   | 1,497,565 |
| 2969637   | DICKS SPORTING GOODS INC OC-COM OC-COM                                    | 1,185       | (60)        | (172,642)   | 7,988     |
| 4247494   | DIETEREN GROUP                                                            | 11          | (15)        | (2,119)     | 2,609     |
| B03GQS4   | DIGITAL RLTY TR INC COM                                                   | 450         | (510)       | (59,858)    | 58,049    |
| 25466AAP6 | DISCOVER BANK 4.65% 09-13-2028                                            | 870,000     | (4,100,000) | (829,815)   | 3,767,080 |
| 254683CX1 | DISCOVER CARD EXECUTION NT TR SER 22-A4 CL A 4.612% DUE 10-15-2027 REG    | 836,000     | (836,000)   | (840,376)   | 839,891   |
| 254683CY9 | DISCOVER CARD EXECUTION NT TR SER 23-A1 CL A 4.31% 03-15-2028             | 962,000     | (218,000)   | (961,944)   | 211,409   |
| 254683CZ6 | DISCOVER CARD EXECUTION NT TR SER 23-A2 CL A 4.93% 06-15-2028             | 2,317,000   | (115,000)   | (2,316,687) | 113,279   |
| BP7LTN6   | DISCOVER FINANCIAL SERVICES 6.7% DUE 11-29-2032 BEO                       | 400,000     | (3,395,000) | (420,431)   | 3,546,510 |
| B1YLC43   | DISCOVER FINL SVCS COM STK                                                | 6,475       | (670)       | (696,901)   | 77,152    |
| 25470DBI7 | DISCOVERY 3.625% DUE 05-15-2030                                           | 550,000     | (495,000)   | (490,039)   | 421,418   |
| 25470DBF5 | DISCOVERY 4.125% DUE 05-15-2029                                           | 4,435,000   | (2,140,000) | (4,089,394) | 1,950,353 |
| BMDNBL7   | DISCOVERY FIXED 4.65% DUE 05-15-2050                                      | 125,000     | (1,323,000) | (102,430)   | 933,181   |
| BJJITB4   | DISNEY WALT CO 2.75% DUE 09-01-2049                                       | 860,000     |             | (530,958)   |           |

|         |                                                             |            |  |              |              |            |
|---------|-------------------------------------------------------------|------------|--|--------------|--------------|------------|
|         |                                                             |            |  | (260,000)    |              | 167,496    |
| BMDHPZ1 | DISNEY WALT CO 3.6% DUE 01-13-2051 REG                      | 2,030,000  |  | (1,537,276)  |              |            |
| BMDWGW0 | DISNEY WALT CO 3.8% DUE 05-13-2060 REG                      | 51,000     |  | (554,000)    | (34,257)     | 403,317    |
| BMF33Q4 | DISNEY WALT CO 4.7% DUE 03-23-2050                          | 37,000     |  | (27,000)     | (30,745)     | 22,128     |
| BJQY8R1 | DISNEY WALT CO SR NT 4.75% 11-15-2046                       | 230,000    |  | (18,000)     | (206,293)    | 17,666     |
| BJQX544 | DISNEY WALT CO SR NT 5.4% 10-01-2043                        | 145,000    |  | (120,000)    | (129,705)    | 113,574    |
| BNG7113 | DNB ASA NOK                                                 | 26,941     |  | (930,000)    | (531,791)    | 852,332    |
| BFYT7B7 | DOCUSIGN INC COM                                            | 6,695      |  | (10,523)     | (370,080)    | 194,423    |
| B04NJM9 | DOLBY LABORATORIES INC CL A COM STK                         | 50         |  | (1,250)      | (4,288)      | 69,441     |
| B5B1513 | DOLLAR GEN CORP NEW COM                                     | 300        |  | (120)        | (38,673)     | 9,900      |
| BRBKHP1 | DOLLAR GENERAL CORP 5.45% 07-05-2033                        | 1,735,000  |  | (1,004)      | (1,728,099)  | 190,417    |
| 2272476 | DOLLAR TREE INC COM STK                                     | 350        |  | (1,735,000)  | (47,403)     | 1,709,091  |
| B4TP9G2 | DOLLARAMA INC COM STK NPV                                   | 1,679      |  | (450)        | (113,021)    | 63,559     |
| 9A3XW7L | DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS      | 1,663,000  |  | (1,842)      | (1,663,000)  | 119,568    |
| 9A41GUL | DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS           | 8,989,000  |  | (2,853,000)  | (8,989,000)  | 2,853,000  |
| 9A3XW7U | DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS | 924,000    |  | (11,998,000) | (924,000)    | 11,998,000 |
| 9A41GUU | DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS      | 20,512,000 |  | (2,163,000)  | (20,512,000) | 2,163,000  |
| 9B7GP6U | DOMESTIC MASTER RECEIVABLE FROM TD                          | 340,000    |  | (20,512,000) | (340,000)    | 20,512,000 |
| BMYM588 | DOMINION ENERGY 3.3% DUE 03-15-2025                         | 115,000    |  | (340,000)    | (110,538)    | 340,000    |
| BJ5JG73 | DOMINION ENERGY 4.6% DUE 03-15-2049                         | 365,000    |  | (115,000)    | (308,162)    | 110,824    |
| BPQXMZ6 | DOMINION ENERGY 4.85% DUE 08-15-2052                        | 810,000    |  | (135,000)    | (701,798)    | 115,583    |
| BM6KKK7 | DOMINION ENERGY INC 3.375% DUE 04-01-2030 REG               | 1,268,000  |  | (1,831,000)  | (1,135,342)  | 1,563,230  |
| BP4Y553 | DOMINION ENERGY INC 5.375% DUE 11-15-2032 BEO               | 2,913,000  |  | (193,000)    | (2,976,216)  | 173,009    |
| 2542049 | DOMINION ENERGY INC COM STK NPV                             | 4,145      |  | (9,179,000)  | (194,496)    | 9,174,658  |
| BRX92H3 | DOMINION ENERGY SOUTH 6.25% 10-15-2053                      | 3,319,000  |  | (1,815)      | (3,301,737)  | 93,218     |
| B01SD70 | DOMINOS PIZZA INC COM                                       | 1,625      |  | (2,692,000)  | (555,493)    | 2,703,180  |
| 2276467 | DONALDSON INC COM                                           | 2,960      |  | (536)        | (188,569)    | 189,147    |
| BN13P03 | DOORDASH INC CL A COM USD0.00001 CLASS A                    | 5,695      |  | (3,010)      | (526,236)    | 183,227    |
| BMDX9Z7 | DOUBLEVERIFY HLDGS INC COM                                  | 350        |  | (3,650)      | (11,935)     | 255,692    |
| 2278407 | DOVER CORP COM USD1.00                                      | 200        |  | (3,360)      | (30,196)     | 104,842    |
| BFZDDH6 | DOW CHEMICAL CO 4.375% DUE 11-15-2042                       | 106,000    |  | (290)        | (88,718)     | 42,128     |
| BQ72LX0 | DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO                     | 571,000    |  | (125,000)    | (628,677)    | 106,641    |
| BK8ZCK0 | DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048                  | 790,000    |  | (2,981,000)  | (783,839)    | 3,346,029  |
| BHXC84  | DOW INC COM USD0.01 WI                                      | 1,860      |  | (625,000)    | (98,181)     | 607,645    |
| 6278306 | DOWA HOLDINGS CO LTD                                        | 1,300      |  | (2,320)      | (44,369)     | 122,100    |
| BGL9DP3 | DOWDUPONT INC 5.319% DUE 11-15-2038                         | 21,000     |  | (500)        | (20,840)     | 15,918     |
| BMWRZ07 | DOWLAIS GROUP PLC ORD                                       | 11,252     |  | (972,000)    |              | 943,077    |
| BMD22Y4 | DOXIMITY INC COM USD0.001 CL A                              | 250        |  | (7,677)      | (6,332)      | 11,283     |
| BNZF528 | DPL INC 4.125% 07-01-2025                                   | 1,055,000  |  | (5,630)      | (995,554)    | 178,534    |
| BK6LFM3 | DPL INC 4.35% 04-15-2029                                    | 1,708,000  |  | (2,617,000)  | (1,488,333)  | 2,500,576  |
| BJNS9B8 | DR. ING. H.C. F. NON-VTG PRF NPV                            | 522        |  | (2,888,000)  | (61,100)     | 2,503,029  |
| BLDDH12 | DRAFTKINGS INC NEW CL A                                     | 5,025      |  | (515)        | (179,762)    | 57,525     |
| BL0P090 | DRIVEN BRANDS HLDGS INC COM                                 | 100        |  | (460)        | (1,168)      | 12,418     |
| BG0T321 | DROPBOX INC CL A CL A                                       | 350        |  | (100)        | (10,427)     | 1,502      |
| BPCPSD6 | DSM FIRMENICH AG EURO.01                                    | 531        |  | (570)        | 34,950       | 15,281     |
| B1WT5G2 | DSV A S DKK1                                                | 423        |  | (53)         | (75,245)     | 6,891      |
| BN7L880 | DT MIDSTREAM INC COM USD0.01 WI                             | 150        |  | (404)        | (8,024)      | 78,343     |
| BPYT0D0 | DTE ELEC CO 5.4% DUE 04-01-2053                             | 1,916,000  |  | (5,690)      | (1,913,356)  | 268,561    |
| BLP5322 | DTE ELEC CO 2.95% DUE 03-01-2050                            | 157,000    |  | (936,000)    | (104,155)    | 937,624    |
| BPYT0C9 | DTE ELEC CO 5.2% DUE 04-01-2033                             | 1,385,000  |  | (1,205,000)  | (1,382,119)  | 814,368    |
| BMWGRX1 | DTE ENERGY CO 4.875% 06-01-2028                             | 5,845,000  |  | (385,000)    | (5,825,362)  | 394,679    |
| 2280220 | DTE ENERGY CO COM                                           | 350        |  | (5,145,000)  | (38,154)     | 4,914,119  |
| BMD7L75 | DTE ENERGY CO FIXED 1.05% DUE 06-01-2025                    | 1,690,000  |  | (330)        | (1,560,090)  | 35,756     |
| BN4FC20 | DUKE ENERGY 3.4% DUE 04-01-2032                             | 1,350,000  |  | (2,975,000)  | (1,216,189)  | 2,729,143  |
| BYV3C76 | DUKE ENERGY 3.75% DUE 06-01-2045                            | 201,000    |  | (250,000)    | (155,922)    | 221,450    |
| B8GF9H4 | DUKE ENERGY 4 DUE 09-30-2042                                | 866,000    |  | (165,000)    | (652,631)    | 123,001    |
| BLCHDN9 | DUKE ENERGY 4% DUE 04-01-2052                               | 275,000    |  | (407,000)    | (210,536)    | 320,344    |
| B5PCBB4 | DUKE ENERGY 4.15% DUE 12-01-2044                            | 121,000    |  | (275,000)    | (89,765)     | 201,101    |
| B799H27 | DUKE ENERGY 4.25% DUE 12-15-2041                            | 32,000     |  | (1,146,000)  | (26,633)     | 937,060    |
| B87JR82 | DUKE ENERGY 6% DUE 01-15-2038                               | 335,000    |  | (1,460,000)  | (352,706)    | 1,262,162  |
| BQ0N1H4 | DUKE ENERGY CAROLINAS LLC 4.95% 01-15-2033                  | 1,293,000  |  | (941,000)    | (1,278,958)  | 975,813    |
|         |                                                             |            |  | (696,000)    |              | 662,055    |

|           |                                                              |           |             |             |           |
|-----------|--------------------------------------------------------------|-----------|-------------|-------------|-----------|
| BQON1I6   | DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053               | 2,685,000 |             | (2,709,731) | 2,269,119 |
| BPW7P75   | DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054                | 3,765,000 | (2,299,000) | (3,744,217) | 1,408,654 |
| BD381P3   | DUKE ENERGY CORP 3.75% DUE 09-01-2046                        | 270,000   | (848,000)   | (191,991)   | 631,285   |
| BF46ZJ2   | DUKE ENERGY CORP 3.95% DUE 08-15-2047                        | 1,050,000 | (1,069,000) | (789,850)   | 808,394   |
| BNG9CH2   | DUKE ENERGY CORP 4.5% DUE 08-15-2032                         | 1,100,000 | (2,380,000) | (1,056,660) | 2,134,003 |
| BNG9CI4   | DUKE ENERGY CORP 5% DUE 08-15-2052                           | 530,000   | (4,015,000) | (449,710)   | 3,481,810 |
| 26244JSA8 | DUKE ENERGY CORP DISC COML PAPER 4/2 YRS3&4 05-10-2023       | 1,200,000 | (1,200,000) | (1,196,451) | 1,200,000 |
| BR87B08   | DUKE ENERGY CORP NEW 5.75% 09-15-2033                        | 344,000   | (191,000)   | (343,735)   | 188,135   |
| BRDX0K4   | DUKE ENERGY CORP NEW 6.1% 09-15-2053                         | 1,070,000 | (860,000)   | (1,064,973) | 878,299   |
| B7VD3F2   | DUKE ENERGY CORP NEW COM NEW COM NEW                         | 2,590     | (3,435)     | (250,093)   | 328,530   |
| BNR5LG1   | DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041                   | 4,738,000 | (811,000)   | (3,387,765) | 585,876   |
| BP8KQ42   | DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051                 | 170,000   | (1,028,000) | (113,300)   | 663,266   |
| BN12KF0   | DUKE ENERGY FLA LLC 5.875% 11-15-2033                        | 4,185,000 | (2,315,000) | (4,177,425) | 2,414,013 |
| BN12KG1   | DUKE ENERGY FLA LLC 6.2% 11-15-2053                          | 4,278,000 | (1,048,000) | (4,251,990) | 1,088,452 |
| B4NTXW4   | DUKE ENERGY IND 6.45% DUE 04-01-2039                         | 95,000    | (790,000)   | (107,854)   | 789,028   |
| BRRFZJ0   | DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053                  | 3,662,000 | (2,787,000) | (3,662,365) | 2,841,761 |
| BMF9R85   | DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033                    | 3,545,000 | (1,450,000) | (3,595,464) | 1,448,633 |
| BMF9RC6   | DUKE ENERGY OHIO INC 5.65% 04-01-2053                        | 2,260,000 | (1,815,000) | (2,263,220) | 1,882,244 |
| BNKD9B3   | DUKE ENERGY PROGRESS LLC 5.25% 03-15-2033                    | 2,135,000 | (79,000)    | (2,134,578) | 80,683    |
| BNKD9L3   | DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023         | 2,407,000 | (1,018,000) | (2,391,771) | 955,490   |
| BZ4DLN9   | DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047                      | 190,000   | (410,000)   | (163,658)   | 341,686   |
| BLF9ZT2   | DUN & BRADSTREET HLDGS INC COM                               | 450       | (350)       | (5,043)     | 3,804     |
| BK0VN47   | DUPONT DE NEMOURS INC COMMON STOCK                           | 600       | (1,180)     | (43,962)    | 83,218    |
| BYXD7B3   | DXC TECHNOLOGY CO COM                                        | 200       | (510)       | (4,526)     | 13,100    |
| BJV2RD9   | DYNATRACE INC COM                                            | 600       | (4,700)     | (29,985)    | 200,379   |
| 4942904   | E.ON SE NPV                                                  | 1,649     | (8,501)     | (21,845)    | 109,313   |
| 2191399   | EAGLE MATLS INC COM                                          | 461       | (437)       | (92,919)    | 82,008    |
| 6298542   | EAST JAPAN RAILWAY CO NPV                                    | 400       | (2,100)     | (21,548)    | 115,045   |
| 2487407   | EAST WEST BANCORP INC COM                                    | 200       | (2,340)     | (14,149)    | 134,496   |
| 2455761   | EASTGROUP PPTY INC REIT                                      | 50        | (40)        | (9,046)     | 6,888     |
| 2298386   | EASTMAN CHEM CO COM                                          | 200       | (1,170)     | (17,601)    | 101,799   |
| B7KR2P8   | EASJET ORD GBPO.27285714                                     | 22,902    | (3,068)     | (141,892)   | 18,724    |
| BN8XQY4   | EATON CORP 4.35% 05-18-2028                                  | 1,815,000 | (1,815,000) | (1,813,621) | 1,779,482 |
| B8KQN82   | EATON CORP PLC COM USD0.50                                   | 2,811     | (927)       | (539,330)   | 187,766   |
| 2293819   | EBAY INC COM USD0.001                                        | 1,675     | (1,380)     | (72,001)    | 61,587    |
| 6160038   | EBOS GROUP LIMITED NPV                                       | 479       | (76)        | (12,724)    | 1,893     |
| BPKC1L8   | ECOLAB INC 2.7% DUE 12-15-2051                               | 180,000   | (435,000)   | (121,108)   | 264,111   |
| 2304227   | ECOLAB INC COM STK USD1                                      | 1,064     | (470)       | (199,809)   | 86,417    |
| BKP3779   | ECOPETROL S A 6.875% DUE 04-29-2030 REG                      | 745,000   | (745,000)   | (677,488)   | 664,987   |
| B62G1B5   | EDENRED EUR2                                                 | 10,871    | (1,535)     | (675,895)   | 101,169   |
| BHSRZC8   | EDINBURGH WORLDWID                                           | 20,536    | (239,294)   | (39,863)    | 438,310   |
| BM9B9D3   | EDISON INTL 6.95% DUE 11-15-2029                             | 6,011,000 | (3,976,000) | (6,345,081) | 4,123,404 |
| 2829515   | EDISON INTL COM                                              | 500       | (700)       | (34,385)    | 48,022    |
| BQB99T9   | EDP RENOVAVEIS SA                                            | 7         | (7)         | -           | -         |
| B39GNW2   | EDP RENOVAVEIS SA EURS                                       | 245       | (141)       | (4,683)     | 3,129     |
| 2567116   | EDWARDS LIFESCIENCES CORP COM                                | 950       | (3,715)     | (71,116)    | 274,360   |
| BMCJYR3   | EIDP INC 4.5% 05-15-2026                                     | 3,332,000 | (1,472,000) | (3,328,793) | 1,469,910 |
| B13X013   | EIFFAGE EUR4                                                 | 960       | (61)        | (100,985)   | 6,656     |
| 6307200   | EISAI CO LTD NPV                                             | 200       | (200)       | (11,042)    | 12,163    |
| BF5L3T2   | ELANCO ANIMAL HEALTH INC COM                                 | 6,240     | (6,090)     | (61,472)    | 72,640    |
| BFXCCL6   | ELASTIC N V COM USD0.01                                      | 2,049     | (120)       | (173,839)   | 7,690     |
| 6308913   | ELBIT SYSTEMS LTD ILS1                                       | 11        | (6)         | (2,352)     | 1,091     |
| 2310194   | ELECTR ARTS COM                                              | 350       | (510)       | (47,807)    | 66,003    |
| 28504HSK1 | ELECTRICITE DE FRANCE DISC COML PAPER 4/2 YRS 3&4 05-19-2023 | 500,000   | (500,000)   | (497,746)   | 500,000   |
| 28504HTM6 | ELECTRICITE DE FRANCE DISC COML PAPER 4/2 YRS 3&4 06-21-2023 | 400,000   | (400,000)   | (397,983)   | 400,000   |
| 28504DAC7 | ELECTRICITE DE FRANCE SA SR NT 144A 6.25% 05-23-2033         | 5,299,000 | (4,999,000) | (5,293,542) | 5,008,345 |
| B7FNMQ2   | ELEMENT FLEET MGMT COM NPV                                   | 1,600     | (2,293)     | (25,257)    | 32,855    |
| BJ1C2K1   | ELEMENT SOLUTION INC COM                                     | 350       | (450)       | (7,935)     | 8,628     |
| BSPHGL4   | ELEVANCE HEALTH INC                                          | 484       | (518)       | (222,269)   | 228,469   |
| BQB3Q78   | ELEVANCE HEALTH INC 4.75% 02-15-2033                         | 2,835,000 | (235,000)   | (2,834,920) | 224,991   |
| BQB3QT0   | ELEVANCE HEALTH INC 5.125% DUE 02-15-2053                    | 5,442,000 |             | (5,382,501) |           |

|           |                                                                         |            |              |              |            |
|-----------|-------------------------------------------------------------------------|------------|--------------|--------------|------------|
|           |                                                                         |            | (4,242,000)  |              | 4,063,486  |
| BQB3QP6   | ELEVANCE HEALTH INC NT 4.9% 02-08-2026                                  | 425,000    | (425,000)    | (425,394)    |            |
| BNTB0H1   | ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052                             | 1,284,000  | (2,695,000)  | (1,400,015)  | 419,307    |
| BQMR Y20  | ELI LILLY & CO 4.95% 02-27-2063                                         | 6,937,000  | (6,002,000)  | (6,919,173)  | 2,882,624  |
| 2516152   | ELI LILLY & CO COM                                                      | 3,912      | (3,169)      | (1,726,772)  | 5,899,305  |
| BQMRX26   | ELI LILLY AND CO 4.7% DUE 02-27-2033                                    | 1,584,000  | (1,584,000)  | (1,580,626)  | 1,570,469  |
| BQMR Y08  | ELI LILLY AND CO 4.875% DUE 02-27-2053                                  | 12,885,000 | (11,165,000) | (12,916,758) | 1,598,197  |
| B09M9F4   | ELIA GROUP NPV                                                          | 14         | (17)         | (1,729)      | 11,217,434 |
| BV5S790   | ELIS SA EUR1.00                                                         | 5,598      | (649)        | (110,974)    | 2,143      |
| 5701513   | ELISA OYJ NPV                                                           | 388        | (87)         | (18,395)     | 12,283     |
| 31573CAA3 | ELLINGTON FINL MTG TR 2022-1 MTG PASS THRU CTF CL A-1 2.206% 01-25-2067 | 1,957,718  | (102,383)    | (1,661,001)  | 5,055      |
| BMDTR73   | EMBRACER GROUP AB SER'B'NPV                                             | 443        | (2,058)      | (1,085)      | 102,383    |
| 2474164   | EMCOR GROUP INC COM                                                     | 3,753      | (275)        | (668,381)    | 5,161      |
| 2650050   | EMERA INC COM NPV                                                       | 1,434      | (1,589)      | (53,219)     | 50,705     |
| BDRHY79   | EMERA US FIN LP 3.55% DUE 06-15-2026                                    | 975,000    | (1,290,000)  | (925,166)    | 65,746     |
| BYMVD32   | EMERA US FIN LP 4.75% DUE 06-15-2046                                    | 95,000     | (425,000)    | (73,007)     | 1,220,964  |
| 2313405   | EMERSON ELECTRIC CO COM                                                 | 800        | (1,190)      | (75,728)     | 307,094    |
| 2314000   | EMPIRE CO CLASS'A'N/VTG COM NPV                                         | 600        | (1,169)      | (15,296)     | 107,520    |
| 7635610   | EMS-CHEMIE HLDG AG CHF0.01 (REGD)                                       | 3          | (2)          | (2,391)      | 31,880     |
| 7383072   | ENAGAS SA EUR1.50                                                       | 23,046     | (110)        | (396,261)    | 1,631      |
| B22ZMT0   | ENBRIDGE ENERGY 7.375% DUE 10-15-2045                                   | 295,000    | (115,000)    | (345,601)    | 2,051      |
| B3D2051   | ENBRIDGE ENERGY 7.5% DUE 04-15-2038                                     | 877,000    | (1,008,000)  | (945,151)    | 133,857    |
| BL0MH26   | ENBRIDGE INC 4.0% DUE 11-15-2049 BEO                                    | 141,000    | (613,000)    | (105,904)    | 1,043,289  |
| BZ6CXF0   | ENBRIDGE INC 5.5% DUE 12-01-2046                                        | 359,000    | (22,000)     | (304,479)    | 458,228    |
| 29250NBR5 | ENBRIDGE INC 5.7% 03-08-2033                                            | 21,890,000 | (18,530,000) | (22,083,424) | 21,012     |
| BN12KH2   | ENBRIDGE INC 5.9% 11-15-2026                                            | 873,000    | (873,000)    | (872,799)    | 18,396,782 |
| BMGQN95   | ENBRIDGE INC 5.969% 03-08-2026                                          | 250,000    | (250,000)    | (250,000)    | 873,943    |
| BN12KL6   | ENBRIDGE INC 6.0% 11-15-2028                                            | 2,435,000  | (2,146,000)  | (2,432,370)  | 250,251    |
| BN12KM7   | ENBRIDGE INC 6.2% 11-15-2030                                            | 3,273,000  | (1,309,000)  | (3,267,436)  | 2,184,842  |
| BN12KN8   | ENBRIDGE INC 6.7% 11-15-2053                                            | 5,047,000  | (985,000)    | (5,054,164)  | 1,320,454  |
| 29250NBT1 | ENBRIDGE INC 8.5% 01-15-2084                                            | 1,170,000  | (1,170,000)  | (1,170,000)  | 1,083,023  |
| 2466149   | ENBRIDGE INC COM NPV                                                    | 12,060     | (12,711)     | (429,547)    | 1,114,425  |
| 29250NBS3 | ENBRIDGE INC FIXED 8.25% DUE 01-15-2084                                 | 3,110,000  | (820,000)    | (3,110,000)  | 483,054    |
| BLR8ML8   | ENBRIDGE INC SR NT 3.4% 08-01-2051                                      | 347,000    | (104,000)    | (216,587)    | 813,850    |
| BYXZYJ7   | ENCOMPASS HEALTH CORP COM USD0.01                                       | 150        | (990)        | (9,872)      | 75,962     |
| BNVS144   | ENDEAVOUR GROUP LT NPV                                                  | 44,665     | (44,167)     | (201,234)    | 61,529     |
| BL6K5J4   | ENDEAVOUR MINING P ORD USD0.01                                          | 541        | (58)         | (14,025)     | 172,346    |
| 5271782   | ENDESA SA EUR1.2                                                        | 167        | (108)        | (3,561)      | 1,190      |
| 7144569   | ENEL SPA EUR1                                                           | 9,622      | (5,100)      | (66,682)     | 2,363      |
| B627LW9   | ENEOS HOLDINGS INC                                                      | 40,900     | (2,200)      | (160,098)    | 34,680     |
| 92212WAE0 | ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022                    | 1,175,000  | (1,395,000)  | (1,259,732)  | 8,087      |
| 4103596   | ENERGIAS DE PORTUGAL SA EUR1(REGD)                                      | 1,607      | (2,477)      | (7,941)      | 1,483,638  |
| BNR46T6   | ENERGY TRANSFER 4.95% DUE 06-15-2028                                    | 980,000    | (1,250,000)  | (948,248)    | 13,102     |
| BXVMC65   | ENERGY TRANSFER 5.15% DUE 03-15-2045                                    | 395,000    | (580,000)    | (314,673)    | 1,190,487  |
| BJCYMH3   | ENERGY TRANSFER 5.25% DUE 04-15-2029                                    | 675,000    | (675,000)    | (657,477)    | 504,989    |
| BFXCN75   | ENERGY TRANSFER 6% DUE 06-15-2048                                       | 870,000    | (110,000)    | (825,275)    | 646,407    |
| BJCYMJ5   | ENERGY TRANSFER 6.25% DUE 04-15-2049                                    | 1,151,000  | (1,913,000)  | (1,082,897)  | 101,921    |
| BDHTRM1   | ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047                               | 580,000    | (720,000)    | (491,143)    | 1,856,539  |
| BHHMZ02   | ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027                               | 1,290,000  | (1,550,000)  | (1,282,605)  | 594,774    |
| BYQ2401   | ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045                             | 765,000    | (605,000)    | (732,219)    | 1,527,076  |
| BR3TGW6   | ENERGY TRANSFER L P 6.05% 12-01-2026                                    | 555,000    | (480,000)    | (554,673)    | 576,453    |
| BQGG542   | ENERGY TRANSFER L P 6.1% 12-01-2028                                     | 1,223,000  | (287,000)    | (1,216,984)  | 477,144    |
| BR3TGY8   | ENERGY TRANSFER L P 6.4% 12-01-2030                                     | 8,138,000  | (1,550,000)  | (8,155,231)  | 288,805    |
| BR3TG29   | ENERGY TRANSFER L P 6.55% 12-01-2033                                    | 3,302,000  | (2,025,000)  | (3,298,236)  | 1,638,017  |
| BPLKW30   | ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO                             | 1,964,000  | (10,024,000) | (1,987,321)  | 2,039,169  |
| BL3BQC0   | ENERGY TRANSFER OPER L P 5.0% 05-15-2050                                | 10,964,000 | (8,265,000)  | (9,333,044)  | 10,264,323 |
| BDHTRN2   | ENERGY TRANSFER PARTNERS L P 4.2% 04-15-2027                            | 1,669,000  | (1,669,000)  | (1,622,719)  | 6,758,764  |
| B0C2CQ3   | ENGIE COMSTK                                                            | 3,591      | (4,948)      | (63,494)     | 1,591,048  |
| 7145056   | ENI SPA EUR1                                                            | 1,422      | (50,335)     | (23,781)     | 82,957     |
| BJLTMX5   | ENOVIS CORPORATION COM USD0.001                                         | 100        | (100)        | (5,496)      | 737,245    |
| B65SQW4   | ENPHASE ENERGY INC COM                                                  | 200        | (600)        | (25,600)     | 5,601      |
|           |                                                                         |            |              |              | 120,610    |

|           |                                                           |           |             |             |           |
|-----------|-----------------------------------------------------------|-----------|-------------|-------------|-----------|
| B5VQMV6   | ENTAIN PLC EURO.01                                        | 14,749    |             | (185,877)   | 47,923    |
| 2599700   | ENTEGRIS INC COM                                          | 250       | (3,075)     | (29,087)    | 29,034    |
| BNNMM07   | ENERGY ARK LLC 5.15% DUE 01-15-2033                       | 3,245,000 | (270)       | (3,270,347) | 1,408,775 |
| 2317087   | ENERGY CORP NEW COM                                       | 350       | (370)       | (35,118)    | 35,393    |
| BJ2NY41   | ENERGY TEX INC 4.5% 03-30-2039                            | 155,000   | (200,000)   | (136,908)   | 180,812   |
| B8D1HN7   | ENTERPRISE PRODS 4.45 DUE 02-15-2043                      | 2,307,000 | (845,000)   | (2,055,175) | 717,051   |
| BJT1608   | ENTERPRISE PRODS 5.1% DUE 02-15-2045                      | 157,000   | (4,431,000) | (141,046)   | 4,097,007 |
| BL39936   | ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060               | 25,000    | (1,017,000) | (16,774)    | 730,076   |
| BNNMLW2   | ENTERPRISE PRODS FIXED 5.05% DUE 01-10-2026               | 1,340,000 | (1,340,000) | (1,338,566) | 1,335,224 |
| BFY1ZL9   | ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048                | 31,000    | (906,000)   | (23,268)    | 751,792   |
| BF39VN8   | ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049                 | 500,000   | (808,000)   | (438,600)   | 721,318   |
| BQD01K5   | ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023 | 6,178,000 | (6,178,000) | (6,206,799) | 6,367,760 |
| BMHBC36   | ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053              | 3,001,000 | (2,167,000) | (1,940,349) | 1,495,246 |
| BK635F3   | ENVISTA HLDGS CORP COM                                    | 250       | (290)       | (5,926)     | 9,691     |
| 2318024   | EOG RESOURCES INC COM                                     | 850       | (2,010)     | (102,797)   | 226,645   |
| B44Z3T8   | EPAM SYS INC COM STK                                      | 50        | (80)        | (14,530)    | 17,975    |
| BMD58R8   | EPIROC AB SER'A'NPV                                       | 354       | (316)       | (7,053)     | 6,235     |
| BMD58W3   | EPIROC AB SER'B'NPV                                       | 297       | (226)       | (5,083)     | 3,838     |
| B8XXZP1   | EPR PPTYS COM SH BEN INT COM SH BEN INT                   | 1,000     | (400)       | (47,839)    | 18,409    |
| BJ7W9K4   | EQT AB NPV                                                | 456       | (255)       | (11,140)    | 5,280     |
| 2319414   | EQT CORP COM                                              | 3,900     | (5,880)     | (168,552)   | 221,157   |
| 2563125   | EQTY LIFESTYLE PPTYS INC REIT                             | 1,560     | (1,620)     | (105,304)   | 108,584   |
| 2319157   | EQTY RESDNTL EFF 5/15/02                                  | 550       | (3,004)     | (33,396)    | 187,080   |
| 2319146   | EQUIFAX INC COM                                           | 200       | (240)       | (45,712)    | 56,265    |
| 29444UBJ4 | EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG            | 2,043,000 | (1,314,000) | (1,366,823) | 848,869   |
| BVLZX12   | EQUINIX INC COM PAR \$0.001                               | 369       | (314)       | (284,796)   | 244,827   |
| 29444UBM7 | EQUINIX INC FIXED 2.95% 09-15-2051                        | 326,000   | (99,000)    | (206,155)   | 59,561    |
| BMFR6Q7   | EQUINIX INC SR NT 2% 05-15-2028                           | 731,000   | (301,000)   | (622,155)   | 256,052   |
| BJV9CD5   | EQUINOR ASA 3.25% DUE 11-18-2049                          | 150,000   | (220,000)   | (113,495)   | 163,738   |
| 7133608   | EQUINOR ASA NOK2.50                                       | 3,119     | (13,064)    | (98,988)    | 384,357   |
| BQ2HTS1   | EQUITABLE HLDGS INC 5.594% 01-11-2023                     | 1,740,000 | (1,740,000) | (1,735,747) | 1,686,784 |
| BKRMR96   | EQUITABLE HLDGS INC COM                                   | 450       | (820)       | (14,532)    | 22,279    |
| 26899AYE0 | ERGON PERU SAC BDS 4.87% 06-30-2034 IBM ONLY              | (1)       | (178,906)   | -           | 102,247   |
| 5959378   | ERICSSON(LM)TEL SER'B'NPV                                 | 1,880     | (3,911)     | (11,505)    | 21,863    |
| BF4G280   | ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047                  | 210,000   | (380,000)   | (169,636)   | 291,128   |
| 5289837   | ERSTE GROUP BANK AG NPV                                   | 4,170     | (272)       | (164,067)   | 10,225    |
| BULTMN5   | ESAB CORPORATION COM USD0.001 W1                          | 2,910     | (315)       | (184,715)   | 20,905    |
| BHNCRK0   | ESR GROUP LIMITED USD0.001                                | 1,400     | (400)       | (1,851)     | 599       |
| BLF9912   | ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020               | 385,000   | (140,000)   | (264,110)   | 91,794    |
| BLCF3J9   | ESSENTIAL UTILS INC COM                                   | 350       | (350)       | (12,835)    | 13,684    |
| BMBVXG2   | ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052                 | 185,000   | (279,000)   | (165,496)   | 274,000   |
| BMF2NC7   | ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028               | 1,015,000 | (435,000)   | (865,125)   | 377,188   |
| 2316619   | ESSEX PPTY TR REIT                                        | 50        | (100)       | (12,022)    | 23,307    |
| 7212477   | ESSILORLUXOTTICA EUR 0.18                                 | 624       | (1,293)     | (123,412)   | 251,540   |
| BF1K7P7   | ESSITY AB SER'B'NPV                                       | 329       | (287)       | (8,133)     | 7,951     |
| BMWGS16   | ESTEE LAUDER COMPANIES INC 5.15% 05-15-2053               | 1,875,000 | (965,000)   | (1,828,014) | 875,214   |
| 2320524   | ESTEE LAUDER COMPANIES INC CL A USD0.01                   | 300       | (430)       | (43,083)    | 81,185    |
| BWTNSN1   | ETSY INC COM                                              | 150       | (220)       | (12,539)    | 18,860    |
| 7042395   | EURAZEO SE NPV                                            | 1,740     | (65)        | (114,550)   | 4,431     |
| BNDPYV1   | EUROFINS SCIENTIFI EURO.01                                | 1,933     | (726)       | (121,388)   | 47,385    |
| 2320148   | EURONET WORLDWIDE INC COM                                 | 1,340     | (550)       | (138,994)   | 50,253    |
| BNBNSG0   | EURONEXT EUR1.60                                          | 64        | (48)        | (5,330)     | 3,757     |
| BHJVQ59   | EUROPEAN ASSETS TRUST PLC                                 | 122,186   | (206,723)   | (133,255)   | 237,413   |
| 19772     | EUROPEAN OPP TST ORD GBP0.01                              | 10,933    | (66,463)    | (110,827)   | 637,748   |
| B1BHXZ2   | EVERCORE INC                                              | 50        | (870)       | (8,287)     | 112,335   |
| 2556868   | EVEREST GROUP LTD                                         | 70        | (640)       | (24,976)    | 237,315   |
| BM9XD71   | EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052  | 245,000   | (465,000)   | (156,379)   | 295,790   |
| BK5W958   | EVERGY INC 2.9% DUE 09-15-2029                            | 250,000   | (1,500,000) | (225,633)   | 1,349,415 |
| BFMXGR0   | EVERGY INC COM NPV                                        | 400       | (490)       | (21,461)    | 28,072    |
| BMXMYK4   | EVERGY KANS CENT INC 5.7% 03-15-2053                      | 560,000   | (120,000)   | (559,497)   | 116,628   |
| BP68ZG3   | EVERGY METRO INC 4.95% 04-15-2033                         | 840,000   |             | (838,933)   |           |

|           |                                                           |            |             |              |           |
|-----------|-----------------------------------------------------------|------------|-------------|--------------|-----------|
| BQB7D91   | EVERSOURCE ENERGY 4.75% 05-15-2026                        | 3,290,000  | (840,000)   | (3,288,059)  | 826,426   |
| BQXJF33   | EVERSOURCE ENERGY 5.45% 03-01-2028                        | 11,871,000 | (1,064,000) | (12,044,119) | 1,048,753 |
| BVVN4Q8   | EVERSOURCE ENERGY COM                                     | 975        | (835)       | (59,521)     | 4,565,390 |
| BL9BW66   | EVERSOURCE ENERGY FIXED 3.45% DUE 01-15-2050              | 1,409,000  | (850,000)   | (923,563)    | 57,473    |
| BJX5CH4   | EVOLUTION AB NPV                                          | 113        | (91)        | (13,630)     | 523,045   |
| B3XOF91   | EVOLUTION MINING NPV                                      | 17,754     | (6,871)     | (42,614)     | 11,341    |
| B5ZQ9D3   | EVONIK INDUSTRIES NPV                                     | 189        | (86)        | (3,835)      | 14,917    |
| 2719951   | EXACT SCIENCES CORP COM                                   | 970        | (1,010)     | (65,841)     | 1,779     |
| 2576941   | EXELIXIS INC COM STK                                      | 450        | (8,410)     | (10,268)     | 74,741    |
| BD073L3   | EXELON CORP 3.4% DUE 04-15-2026                           | 130,000    | (130,000)   | (123,768)    | 156,925   |
| BKQN9J4   | EXELON CORP 4.1% DUE 03-15-2052                           | 200,000    | (2,131,000) | (137,896)    | 123,039   |
| BD073T1   | EXELON CORP 4.45% DUE 04-15-2046                          | 540,000    | (524,000)   | (444,716)    | 1,683,293 |
| 30161NAY7 | EXELON CORP 4.7% DUE 04-15-2050                           | 325,000    | (418,000)   | (289,000)    | 451,417   |
| BN45Q03   | EXELON CORP 5.15% 03-15-2028                              | 6,761,000  | (5,096,000) | (6,749,642)  | 373,852   |
| BN45Q14   | EXELON CORP 5.3% DUE 03-15-2033                           | 3,603,000  | (2,403,000) | (3,614,685)  | 5,074,525 |
| BN45Q25   | EXELON CORP 5.6% DUE 03-15-2053                           | 6,937,000  | (1,944,000) | (6,879,403)  | 2,319,641 |
| 2670519   | EXELON CORP COM                                           | 4,190      | (3,100)     | (160,429)    | 1,893,725 |
| BMJ1825   | EXOR NV EURO.01                                           | 72         | (91)        | (6,949)      | 124,640   |
| B748CK2   | EXPEDIA GROUP INC COM USD0.001                            | 2,276      | (2,295)     | (259,097)    | 8,187     |
| 2325507   | EXPEDITORS INTL WASH INC COM                              | 200        | (370)       | (25,086)     | 230,765   |
| B19NVL4   | EXPERIAN ORD USD0.10                                      | 3,911      | (5,287)     | (157,387)    | 44,278    |
| BMD89M8   | EXTRA SPACE FIXED 5.7% 04-01-2028                         | 3,141,000  | (3,141,000) | (3,150,800)  | 190,416   |
| B02HWR9   | EXTRA SPACE STORAGE INC COM                               | 300        | (251)       | (45,663)     | 3,147,533 |
| BRRH961   | EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030                | 2,401,000  | (864,000)   | (2,374,061)  | 36,107    |
| BJP4010   | EXXON MOBIL CORP 3.095% DUE 08-16-2049                    | 145,000    | (145,000)   | (107,548)    | 855,300   |
| BMD5C31   | EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG                | 1,347,000  | (7,391,000) | (1,045,229)  | 107,267   |
| BL68H58   | EXXON MOBIL CORP 4.227% DUE 03-19-2040                    | 6,902,000  | (6,324,000) | (6,148,434)  | 5,447,271 |
| 2326618   | EXXON MOBIL CORP COM                                      | 8,475      | (13,830)    | (860,331)    | 5,694,800 |
| BL68H70   | EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050              | 966,000    | (2,824,000) | (815,911)    | 1,516,407 |
| 2041308   | F N B CORP PA COM                                         | 20,355     | (600)       | (239,437)    | 2,423,341 |
| 346607    | F&C INVESTMENT TST ORD GBP0.25                            | 41,256     | (5,377)     | (461,796)    | 6,958     |
| 2427599   | F5 INC COM STK NPV                                        | 50         | (100)       | (8,844)      | 58,718    |
| 2329770   | FACTSET RESH SYS INC COM STK                              | 50         | (60)        | (22,616)     | 14,577    |
| 2330299   | FAIR ISAAC CORPORATION COM                                | 53         | (300)       | (61,223)     | 23,733    |
| 2566351   | FAIRFAX FINL HLDGS SUB-VTG COM NPV                        | 374        | (491)       | (330,225)    | 238,620   |
| 6356934   | FANUC CORP NPV                                            | 2,348      | (400)       | (14,560)     | 371,038   |
| 6332439   | FAST RETAILING CO LTD NPV                                 | 5,082      | (2,300)     | (848,990)    | 12,535    |
| 2332262   | FASTENAL CO COM                                           | 12,130     | (7,435)     | (661,009)    | 536,878   |
| BPMRNZ9   | FASTIGHETS AB BALD SER'B'NPV                              | 379        | (197)       | (2,582)      | 429,958   |
| BNLZN20   | FED RLTY INVT TR FIXED 5.375% 05-01-2028                  | 1,876,000  | (1,876,000) | (1,868,308)  | 956       |
| BN7P9B2   | FEDERAL RLTY INVT TR COM USD0.01                          | 150        | (150)       | (15,486)     | 1,875,050 |
| BMDN853   | FEDERAL RLTY INVT TR 3.5% DUE 06-01-2030                  | 525,000    | (525,000)   | (470,663)    | 14,530    |
| BF42ZD4   | FEDEX CORP 4.05% DUE 02-15-2048                           | 345,000    | (986,000)   | (247,341)    | 460,709   |
| BV9HFG9   | FEDEX CORP 4.1% DUE 02-01-2045                            | 590,000    | (650,000)   | (486,980)    | 780,013   |
| BYYP5G0   | FEDEX CORP 4.4% DUE 01-15-2047                            | 590,000    | (186,000)   | (481,899)    | 530,193   |
| BD9Y0B4   | FEDEX CORP 4.55% DUE 04-01-2046                           | 676,000    | (1,954,000) | (545,121)    | 152,797   |
| BYPYG3    | FEDEX CORP 4.75% DUE 11-15-2045                           | 120,000    | (200,000)   | (93,162)     | 1,628,646 |
| BKQNBH6   | FEDEX CORP 5.25% DUE 05-15-2050                           | 1,155,000  | (354,000)   | (1,074,321)  | 155,178   |
| BHZFZM5   | FEDEX CORP BOND 5.1 DUE 01-15-2044                        | 140,000    | (110,000)   | (123,367)    | 315,108   |
| 2142784   | FEDEX CORP COM                                            | 2,084      | (490)       | (530,411)    | 99,196    |
| BD6G507   | FERRARI NV COM EURO.01                                    | 3,295      | (563)       | (953,615)    | 121,980   |
| BR57CF0   | FERROVIAL SE EURO.01                                      | 1,332      | (13)        | 12,304       | 168,994   |
| 6123815   | FIBI BANK                                                 | 126        | (126)       | (4,454)      | 415       |
| BNSQ4P3   | FID NATL 5.625% DUE 07-15-2052                            | 339,000    | (2,534,000) | (306,097)    | 4,757     |
| BK1PKQ9   | FIDELITY EUROPEAN TRUST PLC                               | 27,222     | (300,742)   | (106,837)    | 2,539,044 |
| 332855    | FIDELITY JAPAN TRUST PLC ORD GBP0.25                      | 76,884     | (65,000)    | (168,499)    | 1,324,403 |
| BNBRDD4   | FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK | 350        | (6,220)     | (17,220)     | 139,548   |
| 2769796   | FIDELITY NATL INFORMATION SVCS INC COM STK                | 1,945      | (1,335)     | (111,742)    | 228,596   |
| BMWF2M2   | FIFTH 3RD BANCORP FIXED 4.772% DUE 07-28-2030             | 310,000    | (310,000)   | (287,021)    | 71,303    |
| BQ6C3H9   | FIFTH THIRD BANCORP 4.337% 04-25-2033                     | 183,000    | (1,170,000) | (168,080)    | 280,761   |
|           |                                                           |            |             |              | 967,873   |

|           |                                                                  |            |           |             |             |           |
|-----------|------------------------------------------------------------------|------------|-----------|-------------|-------------|-----------|
| 316773DK3 | FIFTH THIRD BANCORP 6.339%                                       | 07-27-2029 | 9,780,000 |             | (9,780,000) | 8,865,198 |
| BKMDLU8   | FIFTH THIRD BANK 2.25% DUE 02-01-2027                            |            | 1,235,000 | (8,770,000) | (1,087,630) | 1,090,653 |
| BNGN9Z1   | FINCOBANK SPA EURO.33                                            |            | 398       | (363)       | (5,916)     | 5,277     |
| 2339177   | FINNING INTL INC COM NPV                                         |            | 1,709     | (2,044)     | (48,763)    | 57,516    |
| B4NFPK4   | FIRST AMERN FINL CORP COM STK                                    |            | 100       | (180)       | (6,416)     | 10,245    |
| BDC6HG1   | FIRST HAWAIIAN INC COM                                           |            | 100       | (250)       | (1,839)     | 4,719     |
| 2341484   | FIRST HORIZON CORPORATION COM                                    |            | 13,165    | (5,775)     | (153,446)   | 64,702    |
| 2347608   | FIRST QUANTUM MINERALS LTD COM NPV                               |            | 3,637     | (3,930)     | (37,235)    | 94,019    |
| B4WHY15   | FIRST REP BK SAN FRANCISCO CALIF NEW COM                         |            | 360       | (1,596)     | (50,498)    | 12,848    |
| B1HMF22   | FIRST SOLAR INC COM                                              |            | 220       | (1,010)     | (37,205)    | 177,714   |
| BL5H0D5   | FIRSTENERGY CORP 3.4% DUE 03-01-2050                             |            | 136,000   | (386,000)   | (90,168)    | 256,873   |
| BDC3P80   | FIRSTENERGY CORP 4.85% 07-15-2047                                |            | 710,000   | (1,947,000) | (640,163)   | 1,681,485 |
| 2819486   | FIRSTENERGY CORP 7.375% DUE 11-15-2031                           |            | 238,000   | (238,000)   | (272,819)   | 279,055   |
| 2100920   | FIRSTENERGY CORP COM                                             |            | 800       | (3,100)     | (28,934)    | 124,777   |
| BH3W5T5   | FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049         |            | 117,000   | (282,000)   | (98,415)    | 231,459   |
| BUMKSJ5   | FIRSTSERVICE CORP COM NPV                                        |            | 178       | (226)       | (28,148)    | 34,408    |
| BGBN0F4   | FISERV INC 4.4% DUE 07-01-2049                                   |            | 207,000   | (503,000)   | (156,828)   | 413,540   |
| B50FL41   | FISERV INC 5.375% 08-21-2028                                     |            | 2,183,000 | (1,610,000) | (2,177,324) | 1,573,469 |
| BQMS1Z5   | FISERV INC 5.45% DUE 03-02-2028                                  |            | 3,374,000 | (3,374,000) | (3,369,697) | 3,426,898 |
| BRXYZ46   | FISERV INC 5.6% DUE 03-02-2033                                   |            | 4,284,000 | (3,285,000) | (4,270,346) | 3,342,810 |
| 2342034   | FISERV INC COM                                                   |            | 2,585     | (1,190)     | (327,650)   | 147,212   |
| 6340250   | FISHER & PAYKEL ORD DEFQ DELIVERY                                |            | 2,025     | (1,948)     | (32,657)    | 28,966    |
| B8SKFY9   | FIVE BELOW INC COM USDD.01                                       |            | 50        | (80)        | (9,752)     | 15,748    |
| BKY7X18   | FIVE9 INC COM                                                    |            | 100       | (100)       | (7,713)     | 8,034     |
| BF3RG04   | FL PWR & LT CO 3.7% 12-01-2047                                   |            | 505,000   | (6,044,000) | (382,807)   | 5,017,967 |
| BG1V081   | FL PWR & LT CO 3.95% 03-01-2048                                  |            | 765,000   | (302,000)   | (658,250)   | 255,091   |
| 337955AC2 | FLAGSHIP CR AUTO 5.38% DUE 12-15-2026                            |            | 124,000   | (41,194)    | (123,993)   | 41,194    |
| 6341606   | FLETCHER BUILDING NPV                                            |            | 7,168     | (2,748)     | (20,801)    | 8,317     |
| BYQHP96   | FLOOR & DECOR HLDGS INC CL A CL A                                |            | 150       | (160)       | (16,668)    | 16,249    |
| BPG96F2   | FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051                  |            | 687,000   | (198,000)   | (452,327)   | 112,357   |
| BQ3RM58   | FLORIDA POWER & LIGHT COMPANY 4.625% 05-15-2030                  |            | 1,125,000 | (1,125,000) | (1,120,293) | 1,097,461 |
| BQ3RM69   | FLORIDA POWER & LIGHT COMPANY 4.8% 05-15-2033                    |            | 1,930,000 | (330,000)   | (1,929,402) | 327,542   |
| BPYT0L8   | FLORIDA POWER & LIGHT COMPANY 5.05% DUE 04-01-2028               |            | 2,706,000 | (2,706,000) | (2,733,637) | 2,704,517 |
| BPYT0M9   | FLORIDA POWER & LIGHT COMPANY 5.1% DUE 04-01-2033                |            | 765,000   | (765,000)   | (763,761)   | 746,708   |
| BPYT0N0   | FLORIDA POWER & LIGHT COMPANY 5.3% DUE 04-01-2053                |            | 1,981,000 | (1,570,000) | (1,985,774) | 1,560,294 |
| BQ3RM47   | FLORIDA PWR & LT CO 4.4% 05-15-2028                              |            | 3,715,000 | (3,715,000) | (3,712,548) | 3,586,385 |
| BGC1MZ1   | FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049                       |            | 400,000   | (165,000)   | (332,728)   | 121,169   |
| B8HN579   | FLORIDA PWR CORP 3.85% DUE 11-15-2042                            |            | 145,000   | (325,000)   | (103,952)   | 257,054   |
| B27YLI2   | FLORIDA PWR CORP 6.35% DUE 09-15-2037                            |            | 495,000   | (365,000)   | (559,854)   | 394,377   |
| B39XY20   | FLORIDA PWR CORP 6.4% DUE 06-15-2038                             |            | 310,000   | (310,000)   | (339,710)   | 342,680   |
| 2744243   | FLOWERS FOODS INC COM                                            |            | 300       | (330)       | (6,634)     | 8,148     |
| 2288406   | FLOWSERVE CORP COM                                               |            | 6,545     | (375)       | (245,053)   | 13,995    |
| B28V440   | FLUIDRA SA EUR1                                                  |            | 5,975     | (345)       | (120,825)   | 6,621     |
| BWT6H89   | FLUTTER ENTERTAINMENT PLC ORD EURO.09                            |            | 1,265     | (584)       | (233,100)   | 114,555   |
| BNDT811   | FMC CORP 6.375% 05-18-2053                                       |            | 2,210,000 | (2,095,000) | (2,190,536) | 1,850,192 |
| 2328603   | FMC CORP COM (NEW)                                               |            | 200       | (250)       | (11,946)    | 25,215    |
| BPP4LY2   | FORD CR AUTO LEASE 4.83% DUE 05-15-2026                          |            | 307,000   | (307,000)   | (306,949)   | 303,151   |
| 344930AE2 | FORD CR AUTO OWNER 5.06% DUE 02-15-2029                          |            | 282,000   | (282,000)   | (281,943)   | 281,703   |
| 344930AD4 | FORD CR AUTO OWNER 5.23% DUE 05-15-2028                          |            | 892,000   | (711,000)   | (891,988)   | 710,718   |
| 34528QHV9 | FORD CR FLOORPLAN 4.92% DUE 05-15-2028                           |            | 1,516,000 | (1,516,000) | (1,515,988) | 1,498,825 |
| BPP4JY8   | FORD CREDIT AUTO LEASE TRUST SER 23-A CL A3 4.94% 03-15-2026     |            | 938,000   | (938,000)   | (937,988)   | 936,827   |
| 34535QAA3 | FORD CREDIT AUTO OWNER TRUST 4.85% 23-1 CL A 08-15-2035          |            | 2,778,000 | (2,074,000) | (2,756,347) | 2,031,215 |
| 344928AD8 | FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028 |            | 3,982,000 | (512,000)   | (3,981,585) | 507,800   |
| BP2P6R6   | FORD MOTOR CREDIT CO LLC 2.7% 08-10-2026                         |            | 200,000   | (521,000)   | (178,670)   | 462,993   |
| BQHPH42   | FORD MOTOR CREDIT CO LLC 6.798% DUE 11-07-2028                   |            | 5,804,000 | (3,311,000) | (5,815,886) | 3,381,905 |
| BNQN9H3   | FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028                     |            | 4,050,000 | (2,800,000) | (4,049,474) | 2,786,986 |
| BYPL1V3   | FORD MTR CO DEL 5.291% DUE 12-08-2046                            |            | 1,735,000 | (199,000)   | (1,295,721) | 156,326   |
| BNDY3J9   | FORD MTR CO DEL 6.1% 08-19-2032A                                 |            | 307,000   | (389,000)   | (308,682)   | 373,263   |
| 2615468   | FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01                    |            | 10,710    | (12,690)    | (137,405)   | 172,674   |
| B94Q0Z1   | FORD MTR CO DEL NT 4.75 01-15-2043                               |            | 937,000   | (377,000)   | (709,614)   | 298,246   |
| BRBD9D2   | FORD MTR CR CO LLC 0.0% 06-10-2030                               |            | 5,389,000 |             | (5,396,593) |           |



|           |                                                                |           |             |                  |           |
|-----------|----------------------------------------------------------------|-----------|-------------|------------------|-----------|
|           |                                                                |           | (5,389,000) |                  | 5,442,963 |
| BMWS436   | FORD MTR CR CO LLC 3.375% DUE 11-13-20258EO                    | 1,100,000 | (537,000)   | (1,020,250)      | 498,068   |
| BQ0N1K7   | FORD MTR CR CO LLC 6.95% DUE 03-06-2026                        | 3,524,000 | (2,064,000) | (3,525,596)      | 2,078,188 |
| BQ0N1L8   | FORD MTR CR CO LLC FIXED 7.35% DUE 03-06-2030                  | 1,939,000 | (449,000)   | (2,039,562)      | 463,545   |
| 6086253   | FORTESCUE LTD NPV                                              | 12,991    | (7,375)     | (219,906)        | 97,723    |
| B5B2106   | FORTINET INC COM                                               | 12,700    | (7,790)     | (799,901)        | 482,714   |
| 2347200   | FORTIS INC COM NPV                                             | 2,207     | (3,153)     | (89,248)         | 135,568   |
| BYT3MK1   | FORTIVE CORP COM MON STOCK                                     | 500       | (2,960)     | (35,800)         | 205,946   |
| BRXYZ57   | FORTREA HLDGS INC COM                                          | 610       | (50)        | 10,932           | 1,376     |
| 5579550   | FORTUM OYJ EUR3.40                                             | 2,334     | (347)       | (33,858)         | 4,978     |
| B3MC7D6   | FORTUNE BRANDS INNOVATIONS INC USD0.01                         | 200       | (270)       | (15,440)         | 19,256    |
| 9E3RHS1   | FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ      | 4,300,000 | (3,900,000) | (4,300,000)      | 3,900,000 |
| 9E3RHSU   | FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ | 7,120,000 | (7,120,000) | (7,120,000)      | 7,120,000 |
| BLB3TF2   | FOUNDRY JV HOLDCO LLC. SR SECD NT 144A 3C7 5.875% 01-25-2034   | 1,223,000 | (1,223,000) | (1,207,871)      | 1,173,126 |
| BM63802   | FOX CORP 5.576% DUE 01-25-2049                                 | 270,000   | (585,000)   | (248,908)        | 533,434   |
| BPSQ9N0   | FOX CORP 6.5% 10-13-2033                                       | 4,045,000 | (1,065,000) | (4,015,640)      | 1,065,954 |
| BJJMG12   | FOX CORP CL A CL A                                             | 150       | (2,050)     | (4,411)          | 69,298    |
| BJJMGY5   | FOX CORP CL B CL B                                             | 200       | (2,850)     | (5,493)          | 88,366    |
| B29NF31   | FRANCO NEVADA CORP COM NPV                                     | 1,363     | (1,733)     | (151,504)        | 248,363   |
| BFPC451   | FREEPORT-MCMORAN 5.45% DUE 03-15-2043                          | 650,000   | (1,202,000) | (621,478)        | 1,036,527 |
| BLCHCW1   | FREEPORT-MCMORAN FIXED 4.125% DUE 03-01-2028                   | 1,914,000 | (2,452,000) | (1,785,089)      | 2,308,581 |
| 2352118   | FREEPORT-MCMORAN INC                                           | 2,050     | (2,810)     | (84,324)         | 110,804   |
| BLCHCY3   | FREEPORT-MCMORAN INC 4.25% DUE 03-01-2030                      | 1,055,000 | (1,055,000) | (1,000,731)      | 972,710   |
| 5129074   | FRESENIUS MEDICAL CARE AG                                      | 4,716     | (1,666)     | (196,017)        | 74,005    |
| 4352097   | FRESENIUS SE&KGAA NPV                                          | 3,676     | (176)       | (116,601)        | 5,299     |
| B57K7M9   | FRESHPET INC COM                                               | 50        | (260)       | (4,189)          | 16,333    |
| 2350684   | FRKLN RES INC COM                                              | 400       | (490)       | (11,689)         | 13,126    |
| BP0V999   | FRONTIER COMMUNICATIONS PARENT INC COM NPV                     | 350       | (430)       | (8,222)          | 7,646     |
| 2351449   | FTI CONSULTING INC COM                                         | 50        | (60)        | (9,903)          | 11,334    |
| 6356365   | FUJII ELECTRIC HOLINDGS CO Y50                                 | 100       | (4,700)     | (4,260)          | 185,509   |
| 6036582   | FUJII MEDIA HOLDINGS INC NPV                                   | 3,600     | (3,200)     | (41,441)         | 31,867    |
| 6356525   | FUJIFILM HOLDINGS CORP NPV                                     | 300       | (200)       | (18,213)         | 11,168    |
| 6356945   | FUJITSU NPV                                                    | 100       | (100)       | (14,382)         | 12,672    |
| B1TK1Y8   | FUKUOKA FINANCIAL NPV                                          | 2,600     | (800)       | (59,940)         | 15,867    |
| 999599GH0 | FUT 07 DEC 23 EURX EUR-BUND                                    | 233,240   | (233,240)   | (30,270,305,879) | -         |
| 999999OA8 | FUT CALL APR 23 T-NOTE OPTION 1160                             | 472       | (472)       | (2,163)          | 235,322   |
| BYZN904   | FUTURE PLC PLC                                                 | 4,378     | (1,036)     | (45,849)         | 8,821     |
| 9A3XTDU   | FX COLLATERAL RECEIVABLE FROM: BANK OF AMERICA                 | 400,000   | (400,000)   | (400,000)        | 400,000   |
| 9A3XVTU   | FX COLLATERAL RECEIVABLE FROM: UBS                             | 1,240,000 | (1,240,000) | (1,240,000)      | 1,240,000 |
| 9A3XTZL   | FX DUE TO USD BNP BNPAFRPP 31 DEC 2050                         | 62        | (62)        | (62)             | -         |
| B78K6L3   | GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042                   | 790,000   | (1,415,000) | (658,500)        | 1,102,836 |
| 6465874   | GALAXY ENTERTAINME NPV                                         | 33,000    | (26,000)    | (220,538)        | 172,453   |
| 2359506   | GALLAGHER ARTHUR J & CO COM                                    | 350       | (390)       | (75,212)         | 84,509    |
| 363576AB5 | GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051                  | 155,000   | (241,000)   | (108,392)        | 159,368   |
| B1FW751   | GALP ENERGIA SGPS EUR1                                         | 150       | (796)       | (2,229)          | 8,980     |
| B0LLFT5   | GAMESTOP CORP NEW CL A                                         | 400       | (470)       | (6,773)          | 11,383    |
| BFPK455   | GAMING & LEISURE PPTYS INC COM                                 | 350       | (430)       | (16,874)         | 20,821    |
| 2360326   | GAP INC COM                                                    | 10,235    | (400)       | (212,669)        | 4,619     |
| B3Z5T14   | GARMIN LTD COMMON STOCK                                        | 250       | (290)       | (31,513)         | 30,163    |
| 2372763   | GARTNER INC COM                                                | 660       | (150)       | (289,756)        | 51,594    |
| BL59CR9   | GE AEROSPACE                                                   | 4,210     | (2,210)     | (492,116)        | 240,439   |
| BMXTBC6   | GE CAP FDG LLC 4.55% 05-15-2032                                | 3,128,000 | (1,018,000) | (2,851,930)      | 969,837   |
| 36267VAD5 | GE HEALTHCARE HLDG LLC GTD SR NT 5.6% 11-15-2025               | 800,000   | (390,000)   | (800,968)        | 391,800   |
| BQLPVD5   | GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052             | 1,110,000 | (1,140,000) | (1,196,346)      | 1,174,901 |
| BL6JPG8   | GE HEALTHCARE TECHNOLOGIES INC COM                             | 3,227     | (760)       | 58,171           | 58,993    |
| 4557104   | GEA GROUP AG NPV                                               | 4,185     | (372)       | (163,641)        | 15,766    |
| B11WGG93  | GEBERIT AG CHF0.10 (REGD)                                      | 435       | (220)       | (263,718)        | 122,176   |
| 7742468   | GECCINA SA EUR7.50                                             | 22        | (13)        | (2,696)          | 1,438     |
| BJN4XN5   | GEN DIGITAL INC COM USD0.01                                    | 800       | (1,190)     | (17,698)         | 22,197    |
| BMFFMZ2   | GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040                   | 325,000   | (241,000)   | (303,817)        | 212,822   |
| B665KZ5   | GEN MTRS CO COM                                                | 1,800     | (2,990)     | (63,846)         | 111,953   |

|           |                                                                         |           |             |             |           |
|-----------|-------------------------------------------------------------------------|-----------|-------------|-------------|-----------|
| BD31B07   | GEN MTRS FINL CO 5.25% DUE 03-01-2026                                   | 735,000   |             | (725,438)   | 724,982   |
| BQ3PV77   | GEN MTRS FINL CO FIXED 6% DUE 01-09-2028                                | 1,385,000 |             | (1,395,796) | 1,418,891 |
| B6197Q2   | GENERAC HLDGS INC COM STK                                               | 50        | (100)       | (6,355)     | 14,740    |
| BMFFN04   | GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG                          | 80,000    | (80,000)    | (62,493)    | 74,651    |
| 2365161   | GENERAL DYNAMICS CORP COM                                               | 652       | (810)       | (161,146)   | 172,680   |
| BG48W16   | GENERAL ELEC CAP CORP TRANCHE # TR 005286.75% DUE 03-15-2032/03-20-2002 | 780,000   | (265,000)   | (854,986)   | 292,465   |
| BNVTWX3   | GENERAL MILLS INC 4.95% DUE 03-29-2033                                  | 4,271,000 | (3,306,000) | (4,264,450) | 3,335,806 |
| 2367026   | GENERAL MILLS INC COM                                                   | 850       | (7,263)     | (55,154)    | 564,203   |
| BMDM3F2   | GENERAL MLS INC 3.0% 02-01-2051                                         | 852,000   | (887,000)   | (554,960)   | 602,652   |
| BNQN9J5   | GENERAL MOTORS FINANCIAL CO INC 5.4% DUE04-06-2026                      | 3,155,000 | (3,155,000) | (3,150,962) | 3,132,917 |
| BS54QP9   | GENERAL MOTORS FINANCIAL CO INC 5.8% 01-07-2029                         | 4,437,000 | (2,635,000) | (4,433,362) | 2,679,897 |
| BNQN9K6   | GENERAL MOTORS FINANCIAL CO INC 5.85% DUE 04-06-2030                    | 4,440,000 | (4,440,000) | (4,442,682) | 4,396,552 |
| BS4CSD6   | GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034                         | 597,000   | (115,000)   | (596,057)   | 114,885   |
| BV54K36   | GENERAL MTRS CO 5.2% DUE 04-01-2045                                     | 355,000   | (1,538,000) | (308,248)   | 1,282,465 |
| BD93Q91   | GENERAL MTRS CO 5.4% 04-01-2048                                         | 776,000   | (1,164,000) | (657,834)   | 907,462   |
| BQHM3X4   | GENERAL MTRS CO 5.4% DUE 10-15-2029                                     | 2,080,000 | (3,619,000) | (2,039,889) | 3,517,057 |
| BGLRQ81   | GENERAL MTRS CO 5.95% DUE 04-01-2049                                    | 4,690,000 | (4,744,000) | (4,179,886) | 4,294,218 |
| BP8Y7Q3   | GENERAL MTRS CO 6.25% DUE 10-02-2043                                    | 380,000   | (3,224,000) | (356,280)   | 3,145,677 |
| BYXX0X1   | GENERAL MTRS CO 6.75% DUE 04-01-2046                                    | 996,000   | (1,377,000) | (1,005,273) | 1,353,296 |
| BLB39H4   | GENERAL MTRS FINL CO INC 1.25% DUE 01-08-2026 REG                       | 195,000   | (195,000)   | (170,461)   | 174,283   |
| BDFKQ41   | GENERAL MTRS FINL CO INC 3.85% 01-05-2028                               | 1,640,000 | (1,640,000) | (1,539,159) | 1,522,464 |
| BRV2JT5   | GENERAL MTRS FINL CO INC 5.8% 06-23-2028                                | 5,819,000 | (3,354,000) | (5,815,779) | 3,290,530 |
| BPKSWJ2   | GENERAL MTRS FINL CO INC 6.05% 10-10-2025                               | 1,450,000 | (5,362,000) | (1,449,029) | 5,427,282 |
| BQ3PV99   | GENERAL MTRS FINL CO INC 6.4% 01-09-2033                                | 1,701,000 | (1,701,000) | (1,739,273) | 1,714,277 |
| 4056719   | GENERALI NPV                                                            | 756       | (21,099)    | (15,992)    | 426,492   |
| 4595739   | GENMAB AS DKK1                                                          | 1,936     | (1,043)     | (602,053)   | 425,201   |
| B23DBK6   | GENPACT LIMITED COM STK USD0.01                                         | 250       | (330)       | (8,546)     | 12,448    |
| 2366799   | GENTEX CORP COM                                                         | 350       | (410)       | (11,194)    | 12,139    |
| BDRTVP2   | GENTING SING LTD NPV                                                    | 43,300    | (91,400)    | (32,835)    | 65,973    |
| 2367480   | GENUINE PARTS CO COM                                                    | 740       | (800)       | (118,038)   | 126,182   |
| 2956662   | GEORGE WESTON COM NPV                                                   | 344       | (619)       | (40,979)    | 74,722    |
| BRJQLC6   | GEORGETOWN UNIV 2023 TAXABLE FIXED RATE BD 5.115% 04-01-2053            | 670,000   | (670,000)   | (670,000)   | 677,578   |
| BL2FY6    | GEORGIA PWR CO 3.7% 01-30-2050                                          | 435,000   | (160,000)   | (338,363)   | 116,674   |
| BQPF7T9   | GEORGIA PWR CO 4.65% 05-16-2028                                         | 4,249,000 | (2,079,000) | (4,217,215) | 2,034,266 |
| BQPF758   | GEORGIA PWR CO 4.95% 05-17-2033                                         | 5,176,000 | (4,711,000) | (5,166,144) | 4,503,185 |
| BMW7ZC9   | GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO                                | 170,000   | (2,029,000) | (143,329)   | 1,871,400 |
| B1Y47Y7   | GERRESHEIMER AG NPV (BR)                                                | 1,124     | (140)       | (119,038)   | 15,168    |
| 7698356   | GETINGE AB SER'B'NPV                                                    | 137       | (3,552)     | (2,987)     | 79,867    |
| B292JQ9   | GETLINK SE                                                              | 308       | (4,836)     | (5,508)     | 87,917    |
| BKDT649   | GFL ENVIRON INC COM NPV SUB VTG SHS                                     | 2,050     | (1,261)     | (70,340)    | 47,275    |
| 2254645   | GILDAN ACTIVEWEAR COM NPV                                               | 5,576     | (2,592)     | (172,897)   | 84,794    |
| 375558B8  | GILEAD SCIENCES 1.65% DUE 10-01-2030                                    | 173,000   | (173,000)   | (141,571)   | 141,033   |
| 375558BG7 | GILEAD SCIENCES 4.6% DUE 09-01-2035                                     | 219,000   | (634,000)   | (210,518)   | 616,709   |
| 375558BD4 | GILEAD SCIENCES 4.75% DUE 03-01-2046                                    | 424,000   | (1,825,000) | (391,732)   | 1,748,763 |
| BKHDRD3   | GILEAD SCIENCES 4.8% DUE 04-01-2044                                     | 120,000   | (170,000)   | (98,515)    | 154,736   |
| 2369174   | GILEAD SCIENCES INC                                                     | 6,255     | (6,470)     | (490,246)   | 521,785   |
| BMDWCG6   | GILEAD SCIENCES INC 2.6% DUE 10-01-2040                                 | 4,548,000 | (4,560,000) | (3,289,625) | 3,311,420 |
| BMDWBN6   | GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG                  | 2,455,000 | (2,470,000) | (1,675,298) | 1,591,902 |
| BQBBGP0   | GILEAD SCIENCES INC 5.25% 10-15-2033                                    | 5,802,000 | (2,217,000) | (5,792,601) | 2,210,115 |
| BQBBGR2   | GILEAD SCIENCES INC 5.55% 10-15-2053                                    | 7,440,000 | (3,322,000) | (7,387,617) | 3,152,808 |
| BMTVT22   | GITLAB INC CL A COM                                                     | 640       | (100)       | (32,482)    | 4,734     |
| 5980613   | GIVAUDAN SA CHF10                                                       | 8         | (7)         | (31,322)    | 23,884    |
| B4PHOC5   | GJENSIDIGE FORSIKR NOK2                                                 | 2,108     | (417)       | (33,777)    | 6,191     |
| BS29HY3   | GLENCORE FDG LLC NT 144A 6.5% 10-06-2033                                | 2,120,000 | (466,000)   | (2,111,859) | 464,674   |
| B4T3BW6   | GLENCORE PLC ORD USD0.01                                                | 78,102    | (45,214)    | (465,502)   | 254,342   |
| BP6LOG7   | GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO                             | 821,000   | (4,712,000) | (772,048)   | 4,370,840 |
| BJXV303   | GLOBAL PMTS INC 4.15% DUE 08-15-2049                                    | 105,000   | (458,000)   | (71,785)    | 344,951   |
| 2712013   | GLOBAL PMTS INC COM                                                     | 350       | (570)       | (43,561)    | 56,756    |
| BMW7F63   | GLOBALFOUNDRIES INC                                                     | 150       | (50)        | (8,706)     | 2,761     |
| BP40HF4   | GLOBANT SA USD1.20                                                      | 50        | (60)        | (11,655)    | 10,587    |
| BK6YKG1   | GLOBE LIFE INC COM                                                      | 655       |             | (74,815)    |           |

|           |                                                                              |            |              |              |           |
|-----------|------------------------------------------------------------------------------|------------|--------------|--------------|-----------|
|           |                                                                              |            | (2,180)      |              | 236,008   |
| B7D65M0   | GLOBUS MED INC CL A NEW COM STK                                              | 4,500      |              | (235,851)    |           |
| BL57VT8   | GLP CAP L P / GLP 4% DUE 01-15-2031                                          | 285,000    | (4,270)      | (253,716)    | 213,069   |
| 361841AL3 | GLP CAP L P / GLP FING II INC 5.3% 01-15-2029                                | 173,000    |              | (170,083)    |           |
| B8RBZV7   | GLP J-REIT REIT                                                              | 3          | (673,000)    | (2,860)      | 636,463   |
| BNDTJ34   | GM FINANCIAL AUTOMOBILE LEASING TRU SER 23-1 CL A3 5.16% DUE 04-20-2026      | 306,000    | (2)          | (305,949)    | 2,100     |
| 379929AD4 | GM FINANCIAL AUTOMOBILE LEASING TRU SER 23-3 CL A3 5.38% DUE 11-20-2026      | 646,000    | (306,000)    | (645,923)    | 307,327   |
| BQYM3X7   | GM FINANCIAL SECURITIZED TERM SER 23-1 CL A2A 5.19% 03-16-2026               | 78,000     | (504,000)    | (77,994)     | 498,369   |
| 38013JAD5 | GM FINANCIAL SECURITIZED TERM SER 23-1 CL A3 4.66% DUE 02-16-2028            | 717,000    | (78,000)     | (716,891)    | 77,704    |
| 36267KAD9 | GM FINANCIAL SECURITIZED TERM SER 23-3 CL A3 5.45% DUE 06-16-2028            | 175,000    | (717,000)    | (174,993)    | 714,526   |
| 362548AD1 | GM FINL AUTOMOBILE 5.05% DUE 07-20-2026                                      | 1,061,000  | (175,000)    | (1,060,889)  | 174,193   |
| BNDT3F0   | GM FINL AUTOMOBILE 5.16% DUE 01-20-2027                                      | 431,000    | (1,061,000)  | (430,960)    | 1,052,405 |
| 362548AB5 | GM FINL AUTOMOBILE LEASING TR 2023-2 SER23-2 CLS A2A 5.44% 10-20-2025        | 40,000     | (431,000)    | (39,998)     | 427,666   |
| 38013JAE3 | GM FINL CONSUMER AUTOMOBILE RECEIVABLES SR - 23-1 CL A4 4.59% DUE 07-17-2028 | 126,000    | (40,000)     | (125,959)    | 39,859    |
| 38012RAA4 | GM FINL REVOLVING 5.12% DUE 04-11-2035                                       | 760,000    | (126,000)    | (759,864)    | 126,684   |
| 361886CR3 | GMF FLOORPLAN 5.34% DUE 06-15-2028                                           | 1,320,000  | (760,000)    | (1,319,677)  | 749,621   |
| B06CMQ9   | GMO PAYMENT GATEWA NPV                                                       | 900        | (1,320,000)  | (46,263)     | 1,311,178 |
| 4501093   | GN STORE NORD DKK4                                                           | 998        | (2,701)      |              | 189,040   |
| BWFRFC6   | GODADDY INC CL A CL A                                                        | 7,185      | (1,263)      | (684,644)    | 32,285    |
| BP4W4X7   | GOLDMAN SACHS 4.8% DUE 07-08-2044                                            | 225,000    | (330)        | (222,615)    | 24,385    |
| B920YP3   | GOLDMAN SACHS 6.25% DUE 02-01-2041                                           | 680,000    | (705,000)    | (720,450)    | 651,899   |
| B9CMD63   | GOLDMAN SACHS 6.75% DUE 10-01-2037                                           | 1,754,000  | (866,000)    | (1,857,728)  | 907,627   |
| BG48W61   | GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO                                 | 1,530,000  | (3,550,000)  | (1,529,266)  | 3,712,651 |
| BPK6RS9   | GOLDMAN SACHS FIXED 7.5% 12-31-2049                                          | 6,490,000  | (3,344,000)  | (6,491,256)  | 3,389,222 |
| BNG4S11   | GOLDMAN SACHS GROUP INC 3.436% 02-24-2043                                    | 444,000    | (5,710,000)  | (322,752)    | 5,681,227 |
| BMCWLGO   | GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG                            | 1,675,000  | (4,086,000)  | (1,499,466)  | 3,018,010 |
| BNW0354   | GOLDMAN SACHS GROUP INC 2.383% 07-21-2032                                    | 3,440,000  | (1,675,000)  | (2,751,461)  | 1,492,425 |
| BN95VC5   | GOLDMAN SACHS GROUP INC 3.102% 02-24-2033                                    | 1,550,000  | (2,629,000)  | (1,321,737)  | 2,080,899 |
| BMCY329   | GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO                             | 1,889,000  | (4,495,000)  | (1,355,084)  | 3,767,395 |
| BF0KZ43   | GOLDMAN SACHS GROUP INC 3.272% 09-29-2025 REG                                | 1,950,000  | (3,556,000)  | (1,889,549)  | 2,631,845 |
| 38141GWV2 | GOLDMAN SACHS GROUP INC 3.814% 04-23-2029                                    | 8,415,000  | (1,515,000)  | (7,697,056)  | 1,467,020 |
| 38148YAA6 | GOLDMAN SACHS GROUP INC 4.017% 10-31-2038                                    | 1,025,000  | (5,650,000)  | (876,207)    | 5,174,412 |
| BMY62C3   | GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029                                | 16,659,000 | (2,519,000)  | (16,670,092) | 2,139,419 |
| BMX7GN6   | GOLDMAN SACHS GROUP INC 6.561% 10-24-2034                                    | 4,425,000  | (275,000)    | (4,424,358)  | 278,996   |
| 2407966   | GOLDMAN SACHS GROUP INC COM                                                  | 600        | (2,275,000)  |              | 2,383,177 |
| B03FYZ4   | GOODMAN GROUP NPV                                                            | 1,160      | (810)        | (220,886)    | 262,694   |
| 7097328   | GPE BRUXELLES LAM NPV                                                        | 20         | (925)        | (19,089)     | 12,834    |
| B0ZV104   | GPO AERO PACIFICO COM NPV SER'B'                                             | 1,177      | (32)         | (1,582)      | 2,773     |
| 6365866   | GPT GROUP NPV (STAPLED SECURITIES)                                           | 1,006      | (751)        | (19,253)     | 13,258    |
| BP6NH40   | GRAB HLDGS LTD                                                               | 48,975     | (644)        | (3,137)      | 1,837     |
| 2380443   | GRACO INC COM                                                                | 250        | (47,975)     | (145,668)    | 151,279   |
| 6AYHFU    | GRAHAM ABSOLUTE ACCRUAL                                                      | 40,000,000 | (310)        | (21,238)     | 26,234    |
| 2380863   | GRAINGER W W INC COM                                                         | 890        | (40,000,000) | -            | -         |
| B3F1XM1   | GRAND CANYON ED INC COM STK                                                  | 2,540      | (520)        | (577,341)    | 400,847   |
| B2QB249   | GRAPHIC PACKAGING HLDG CO COM STK                                            | 8,685      | (860)        | (302,663)    | 88,689    |
| 2384951   | GREAT WEST LIFECO COM NPV                                                    | 1,419      | (7,900)      | (212,959)    | 191,472   |
| 39541EAA1 | GREENSAIF PLINE NT 144A 6.129% 02-23-2038                                    | 2,360,000  | (1,802)      | (44,375)     | 51,688    |
| 39541EAC7 | GREENSAIF PLINE NT 144A 6.51% 02-23-2042                                     | 1,440,000  | (1,760,000)  | (2,348,750)  | 1,776,633 |
| BY3DX6    | GRIFOLS SA                                                                   | 2,842      | (685,000)    | (1,452,850)  | 678,888   |
| BK1KWF7   | GROCERY OUTLET HLDG CORP COM                                                 | 3,515      | (6,770)      | (48,688)     | 83,476    |
| 2421041   | GRUPO FINANCIERO BANORTE S A B DE C V                                        | 3,500      | (1,730)      | (97,139)     | 48,718    |
| BN75WP6   | GSK PLC ORD GBP0.3125                                                        | 2,817      | (2,200)      | (32,798)     | 18,182    |
| BFXC911   | GUARDANT HEALTH INC COM                                                      | 2,080      | (35,461)     | (51,663)     | 624,171   |
| B7JYSG3   | GUIDEWIRE SOFTWARE INC COM USD0.0001                                         | 750        | (2,728)      | (48,756)     | 99,832    |
| BNNTGF1   | GXO LOGISTICS INC COM                                                        | 200        | (790)        | (60,845)     | 57,902    |
| B05LZ02   | HAKUHODO DY HLDGS NPV                                                        | 1,500      | (150)        | (12,177)     | 9,471     |
| BMX86B7   | HALEON PLC ORD GBP0.01                                                       | 19,491     | (19,860)     | (11,143)     | 216,893   |
| BPO5VV6   | HALEON US CAPITAL LLC 4.0% 03-24-2052                                        | 85,000     | (16,307)     | (9,651)      | 66,539    |
| B5TFVQ3   | HALLIBURTON CO 4.5 DUE 11-15-2041                                            | 590,000    | (380,000)    | (66,408)     | 307,473   |
| BCRSXW4   | HALLIBURTON CO 4.75% DUE 08-01-2043                                          | 303,000    | (310,000)    | (494,257)    | 261,783   |
| BYNR4N6   | HALLIBURTON CO 5% DUE 11-15-2045                                             | 199,000    | (862,000)    | (276,012)    | 716,557   |
|           |                                                                              |            | (779,000)    | (193,126)    | 711,294   |

|         |                                                        |           |             |             |           |
|---------|--------------------------------------------------------|-----------|-------------|-------------|-----------|
| 2405302 | HALLIBURTON CO COM                                     | 1,400     |             | (51,491)    |           |
| 405207  | HALMA ORD GBP0.10                                      | 236       | (1,860)     | (7,026)     | 63,348    |
| 6405870 | HAMAMATSU PHOTONIC NPV                                 | 100       | (217)       | (4,064)     | 6,106     |
| B0RNR5  | HANA FINANCIAL GRP KRW5000                             | 735       | (7,900)     | (23,726)    | 389,965   |
| 6030506 | HANG LUNG PROP NPV                                     | 1,000     | (367)       | (1,863)     | 11,133    |
| 6408374 | HANG SENG BANK NPV                                     | 16,900    | (2,000)     | (215,908)   | 3,155     |
| B775KQ0 | HANKOOK TIRE & TECHNOLOGY CO LTD                       | 846       | (3,600)     | (26,008)    | 51,821    |
| 6408664 | HANKYU HANSHIN HOLDINGS INC NPV                        | 100       | (238)       | (3,098)     | 6,038     |
| 4511809 | HANNOVER RUECK SE ORD NPV(REGD)                        | 1,004     | (100)       | (230,496)   | 3,233     |
| 2020415 | HANOVER INS GROUP INC COM                              | 50        | (133)       | (6,045)     | 27,870    |
| B1VZ0M2 | HARGREAVES LANSDOW ORD GBP0.004                        | 18,045    | (60)        | (170,003)   | 6,719     |
| 2411053 | HARLEY DAVIDSON COM USD0.01                            | 2,170     | (176)       | (70,705)    | 1,732     |
| BX1DF8  | HARRIS CORP DEL 5.054% DUE 04-27-2045                  | 200,000   | (6,540)     | (189,672)   | 222,380   |
| 2476193 | HARTFORD FINL SVCS GROUP INC COM                       | 400       | (394,000)   | (31,804)    | 354,628   |
| BM9SW79 | HARTFORD FINL SVCS GROUP INC DEL SR NT 2.9% 09-15-2051 | 480,000   | (720)       | (315,696)   | 51,401    |
| 2414580 | HASBRO INC COM                                         | 200       | (637,000)   | (10,001)    | 414,723   |
| BP0PQT0 | HASHICORP INC COM USD0.000015 CL A                     | 740       | (250)       | (19,005)    | 16,364    |
| B4MGBG6 | HCA HEALTHCARE INC COM                                 | 503       | (200)       | (132,528)   | 5,825     |
| BND8H25 | HCA INC 3.5% DUE 07-15-2051 BEO                        | 384,000   | (837)       | (248,871)   | 237,195   |
| BLF2KK7 | HCA INC 3.5% DUE 09-01-2030                            | 2,505,000 | (2,284,000) | (2,180,483) | 1,419,596 |
| BQV4M28 | HCA INC 4.375% 03-15-2042                              | 813,000   | (749,000)   | (645,167)   | 657,097   |
| BQPF7Z5 | HCA INC 5.2% 06-01-2028                                | 4,792,000 | (311,000)   | (4,680,036) | 238,746   |
| BJD6M6  | HCA INC 5.25% DUE 06-15-2049                           | 60,000    | (2,867,000) | (55,846)    | 2,814,675 |
| BVF8628 | HCA INC 5.375% DUE 02-01-2025                          | 1,530,000 | (1,645,000) | (1,517,916) | 1,477,198 |
| BYZLW87 | HCA INC 5.375% DUE 09-01-2026                          | 1,175,000 | (1,115,000) | (1,158,550) | 1,103,359 |
| BQPF7W2 | HCA INC 5.5% DUE 06-01-2033                            | 8,493,000 | (1,175,000) | (8,459,927) | 1,173,343 |
| BF2XW86 | HCA INC 5.5% DUE 06-15-2047                            | 336,000   | (4,344,000) | (310,370)   | 4,256,915 |
| BYZLW98 | HCA INC 5.625% DUE 09-01-2028                          | 4,284,000 | (1,560,000) | (4,266,018) | 1,440,950 |
| BQPF7Y4 | HCA INC 5.9% 06-01-2053                                | 5,068,000 | (3,124,000) | (4,889,951) | 3,111,023 |
| BPLIR21 | HCA INC SR SEC2 NT 4.625% 03-15-2052                   | 1,583,000 | (1,642,000) | (4,889,951) | 1,589,369 |
| BPQWHP8 | HEALTHCARE REALTY TRUST INC COM USD0.01 CL A           | 4,450     | (2,592,000) | (1,207,738) | 2,009,252 |
| BJBLRK3 | HEALTHPEAK OP LLC                                      | 14,300    | (20,080)    | (75,969)    | 378,257   |
| BL0L9G8 | HEALTHPEAK PPTYS FIXED 3% DUE 01-15-2030               | 950,000   | (20,080)    | (284,975)   | 83,669    |
| BMWFKQ2 | HEALTHPEAK PPTYS INC 2.875% DUE 01-15-2031 REG         | 490,000   | (4,590)     | (832,036)   | 624,377   |
| BQCZQY0 | HEALTHPEAK PPTYS INC 5.25% DUE 12-15-2032              | 2,251,000 | (720,000)   | (419,930)   | 417,289   |
| BNTYJ06 | HEICO CORP NEW 5.25% 08-01-2028                        | 5,850,000 | (490,000)   | (2,224,986) | 1,399,994 |
| BNXJG40 | HEICO CORP NEW 5.35% 08-01-2033                        | 1,312,000 | (1,416,000) | (5,836,947) | 3,707,219 |
| 2237561 | HEICO CORP NEW CL A CL A                               | 100       | (3,750,000) | (1,306,760) | 1,267,320 |
| 2419217 | HEICO CORP NEW COM                                     | 50        | (1,312,000) | (13,838)    | 74,180    |
| 5120679 | HEIDELBERG MATERIALS AG                                | 77        | (550)       | (8,698)     | 10,559    |
| B0CCH46 | HEINEKEN HOLDING EUR1.6 A                              | 119       | (60)        | (6,462)     | 5,072     |
| 7792559 | HEINEKEN NV EUR1.60                                    | 749       | (66)        | (10,071)    | 48,428    |
| BYWH850 | HELLOFRESH SE NPV                                      | 4,571     | (600)       | (79,696)    | 593,835   |
| BK6QWF0 | HELVETIA HOLDING AG                                    | 97        | (5,966)     | (73,417)    | 63,254    |
| BL5NG80 | HENDERSON EUROPEAN TRUST PLC ORD GBP0.05               | 55,507    | (2,434)     | (13,788)    | 51,879    |
| BP6QR38 | HENDERSON EUOTRST ORD GBP0.005                         | 58,918    | (357)       | (109,025)   | 299,278   |
| 6420538 | HENDERSON LAND DEVELOPMENT HKD2                        | 1,000     | (150,000)   | (99,576)    | 331,846   |
| 5076705 | HENKEL AG & CO KGAA NON-VTG PRF NPV                    | 86        | (194,131)   | (2,953)     | 2,742     |
| 5002465 | HENKEL AG & CO KGAA NPV(BR)                            | 78        | (1,000)     | (6,851)     | 7,758     |
| 5687431 | HENNES & MAURITZ SER'B'NPV                             | 8,436     | (98)        | (5,624)     | 4,298     |
| 2416962 | HENRY SCHEIN INC COMMON STOCK                          | 200       | (59)        | (109,272)   | 137,812   |
| 5253973 | HERMES INTL NPV                                        | 21        | (8,530)     | (14,681)    | 23,241    |
| BK7G3Y5 | HERSHEY CO 3.125% DUE 11-15-2049                       | 45,000    | (290)       | (45,998)    | 40,249    |
| BQPF8J6 | HERSHEY COMPANY 4.25% DUE 05-04-2028                   | 858,000   | (19)        | (32,367)    | 79,394    |
| BQPF8F2 | HERSHEY COMPANY 4.5% DUE 05-04-2033                    | 2,232,000 | (120,000)   | (856,773)   | 865,391   |
| 2422806 | HERSHEY COMPANY COM STK USD1                           | 720       | (858,000)   | (2,227,829) | 2,237,004 |
| BNM5672 | HERTZ GLOBAL HLDGS INC NEW COM NEW                     | 100       | (2,232,000) | (164,833)   | 635,498   |
| BD7XTG1 | HESS CORP 4.3% DUE 04-01-2027                          | 8,135,000 | (2,938)     | (1,128)     | 15,893    |
| B4TV238 | HESS CORP 5.6% DUE 02-15-2041                          | 235,000   | (920)       | (7,892,366) | 2,271,113 |
| BD7XTT4 | HESS CORP 5.8% DUE 04-01-2047                          | 201,000   | (2,347,000) | (219,243)   | 4,355,667 |
| B55GWZ6 | HESS CORP 6% DUE 01-15-2040                            | 20,000    | (4,549,000) | (208,014)   | 959,104   |

|           |                                                                     |            |              |              |            |
|-----------|---------------------------------------------------------------------|------------|--------------|--------------|------------|
|           |                                                                     |            | (1,790,000)  |              | 1,758,366  |
| 2023748   | HESS CORP COM STK                                                   | 450        | (550)        | (65,086)     | 74,652     |
| BYVYWS0   | HEWLETT PACKARD ENTERPRISE CO COM                                   | 1,750      | (2,530)      | (29,333)     | 42,226     |
| BNZFH1    | HEXAGON AB SER'B'NPV                                                | 1,585      | (1,027)      | (18,663)     | 10,615     |
| 2416779   | HEXCEL CORP NEW COM                                                 | 150        | (170)        | (10,800)     | 12,545     |
| BMZQ9C1   | HF SINCLAIR CORPORATION COM USD0.01                                 | 1,580      | (983)        | (90,323)     | 46,020     |
| 2420640   | HIGHWOODS PPTY'S INC COM                                            | 200        | (200)        | (4,635)      | 4,759      |
| BR05230   | HIGHWOODS RLTY LTD PARTNERSHIP 7.65% 02-01-2034                     | 1,828,000  | (485,000)    | (1,826,032)  | 485,058    |
| BOLCW08   | HIKMA PHARMACEUTIC ORD GBP0.10                                      | 84         | (49)         | (1,944)      | 1,159      |
| 432917AC6 | HILTON GRAND 6.94% DUE 01-25-2038                                   | 370,000    | (36,941)     | (369,940)    | 36,941     |
| BYVMW06   | HILTON WORLDWIDE HLDGS INC COM NEW COM NEW                          | 300        | (550)        | (53,301)     | 79,390     |
| BVZHXQ9   | HISCOX ORD GBP0.065 (DI)                                            | 12,594     | (1,410)      | (171,521)    | 19,310     |
| 6429104   | HITACHI NPV                                                         | 1,900      | (4,200)      | (131,258)    | 254,058    |
| B4TXD23   | HKT TRUST AND HKT HKD0.0005 SHARE STAPLED                           | 2,000      | (1,000)      | (2,319)      | 1,310      |
| BBORD53   | HLTH CARE REIT INC 6.5% DUE 03-15-2041                              | 100,000    | (200,000)    | (106,247)    | 192,669    |
| 7110753   | HOLCIM LTD CHF2 (REGD)                                              | 1,633      | (2,461)      | (122,862)    | 165,217    |
| 2433530   | HOLOGIC INC COM                                                     | 300        | (6,300)      | (21,096)     | 478,405    |
| BPOTWW7   | HOME DEPOT INC 1.875% 09-15-2031                                    | 1,440,000  | (1,440,000)  | (1,147,579)  | 1,201,478  |
| BNRQN46   | HOME DEPOT INC 2.375% 03-15-2051                                    | 1,820,000  | (893,000)    | (1,149,133)  | 493,141    |
| BKDX1Q8   | HOME DEPOT INC 3.125% DUE 12-15-2049                                | 85,000     | (1,797,000)  | (60,837)     | 1,286,219  |
| BDGLXQ4   | HOME DEPOT INC 3.9% DUE 06-15-2047                                  | 852,000    | (96,000)     | (681,293)    | 68,739     |
| B9N1B94   | HOME DEPOT INC 4.2% DUE 04-01-2043                                  | 170,000    | (1,354,000)  | (155,392)    | 1,133,718  |
| BR30BC4   | HOME DEPOT INC 4.4 DUE 03-15-2045 REG                               | 380,000    | (840,000)    | (310,749)    | 726,880    |
| BPL2008   | HOME DEPOT INC 4.95% DUE 09-15-2052 BEO                             | 38,000     | (617,000)    | (32,052)     | 610,343    |
| 2434209   | HOME DEPOT INC COM                                                  | 2,921      | (3,902)      | (963,448)    | 1,188,391  |
| BPOTWX8   | HOME DEPOT INC SR NT 2.75% 09-15-2051                               | 154,000    | (215,000)    | (101,444)    | 146,073    |
| BQP9C22   | HONDA AUTO 4.97% DUE 06-21-2029                                     | 500,000    | (500,000)    | (499,953)    | 496,992    |
| BQP9D04   | HONDA AUTO RECEIVABLES 2023-1 OWNER 5.04% SER 23-1 CL A3 04-21-2027 | 1,139,000  | (1,139,000)  | (1,138,788)  | 1,125,584  |
| 437927AD8 | HONDA AUTO RECEIVABLES 2023-2 SR5 23-2 CLS A4 4.91% 09-17-2029      | 148,000    | (148,000)    | (147,967)    | 148,260    |
| 6435145   | HONDA MOTOR CO NPV                                                  | 83,858     | (6,800)      | (351,089)    | 190,944    |
| BMFS1P4   | HONEYWELL INTERNATIONAL 5% 02-15-2033 BEO                           | 515,000    | (2,086,000)  | (531,454)    | 2,164,234  |
| BMWGT11   | HONEYWELL INTERNATIONAL INC 4.25% 01-15-2029                        | 4,579,000  | (3,234,000)  | (4,564,399)  | 3,175,421  |
| BMWGT57   | HONEYWELL INTERNATIONAL INC 4.5% 01-15-2034                         | 5,485,000  | (5,485,000)  | (5,434,513)  | 5,372,670  |
| BLBCW16   | HONEYWELL INTL INC 2.8% DUE 06-01-2050                              | 90,000     | (90,000)     | (56,089)     | 63,524     |
| 2020459   | HONEYWELL INTL INC COM STK                                          | 1,246      | (2,242)      | (251,410)    | 450,219    |
| 6436557   | HONG KONG & CHINA GAS HKD0.25                                       | 5,000      | (4,000)      | (3,685)      | 3,390      |
| 6267359   | HONG KONG EXCHANGES & CLEAR                                         | 4,800      | (5,800)      | (173,829)    | 228,514    |
| 6434915   | HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)                        | 700        | (500)        | (2,339)      | 2,038      |
| 2437264   | HORMEL FOODS CORP COM                                               | 550        | (620)        | (18,228)     | 24,581     |
| BKPG1M1   | HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051                        | 230,000    | (2,351,000)  | (163,105)    | 1,709,472  |
| B3FF8W8   | HOSHIZAKI CORP                                                      | 100        | (100)        | (3,511)      | 3,835      |
| 2567503   | HOST HOTELS & RESORTS INC REIT                                      | 22,510     | (12,455)     | (403,047)    | 205,247    |
| BYQ3PM7   | HOULIHAN LOKEY INC CL A CL A                                        | 390        | (80)         | (37,835)     | 7,910      |
| BKLBV2    | HOWMET AEROSPACE INC COM USD1.00 WI                                 | 6,045      | (740)        | (313,852)    | 36,149     |
| 6441506   | HOYA CORP NPV                                                       | 200        | (200)        | (24,001)     | 21,667     |
| BKPB20    | HP INC 4.2% DUE 04-15-2032                                          | 740,000    | (740,000)    | (648,351)    | 638,494    |
| BYX4D52   | HP INC COM                                                          | 1,200      | (2,880)      | (35,748)     | 86,335     |
| BG48WF0   | HSBC BK USA N A GLOBAL MEDIUM TERM SUB BNT 5.625 DUE 08-15-2035     | 250,000    | (95,000)     | (247,330)    | 93,936     |
| 540528    | HSBC HLDGS ORD USD0.50(UK REG)                                      | 52,325     | (75,742)     | (423,546)    | 563,934    |
| BK81093   | HSBC HLDGS PLC 6.254% 03-09-2034                                    | 6,069,000  | (4,909,000)  | (6,076,169)  | 4,941,718  |
| BPXXDF6   | HSBC HLDGS PLC 6.547% 06-20-2034                                    | 9,210,000  | (4,175,000)  | (9,089,784)  | 3,977,191  |
| BQHN2P2   | HSBC HLDGS PLC 7.399% 11-13-2034                                    | 11,002,000 | (2,640,000)  | (11,004,139) | 2,706,714  |
| 404280DT3 | HSBC HLDGS PLC 8.0% 12-31-2049                                      | 2,905,000  | (2,905,000)  | (2,905,000)  | 2,896,645  |
| BMVH4K8   | HSBC HLDGS PLC FLTG RT 2.206% DUE 08-17-2029                        | 1,530,000  | (1,530,000)  | (1,291,877)  | 1,264,899  |
| BM9VWS9   | HSBC HLDGS PLC FLTG RT 2.251% DUE 11-22-2027                        | 1,355,000  | (2,225,000)  | (1,182,725)  | 1,971,973  |
| BP4X3C2   | HSBC HLDGS PLC FLTG RT 8.113% DUE 11-03-2033                        | 5,946,000  | (15,420,000) | (6,620,027)  | 16,656,043 |
| BD36V02   | HSBC HOLDINGS PLC 4.583% 06-19-2029                                 | 4,950,000  | (4,075,000)  | (4,760,547)  | 3,733,898  |
| BPH14M0   | HSBC HOLDINGS PLC 6.161% 03-09-2029                                 | 7,410,000  | (6,740,000)  | (7,471,943)  | 6,777,129  |
| BPH14Q4   | HSBC HOLDINGS PLC 6.332% 03-09-2044                                 | 13,620,000 | (5,880,000)  | (13,673,397) | 5,899,859  |
| 6158163   | HSBC HOLDINGS PLC ORD USD0.50(HONGKONG REG)                         | 6,400      | (1,200)      | (49,063)     | 9,078      |
| BNYLD33   | HSBC USA INC NEW 5.625% 03-17-2025                                  | 4,794,000  | (4,794,000)  | (4,783,494)  | 4,798,882  |

|           |                                                                               |           |             |           |
|-----------|-------------------------------------------------------------------------------|-----------|-------------|-----------|
| BDFG653   | HUBBELL INC COM                                                               | 50        | (16,056)    | 26,176    |
| BR4T3B3   | HUBSPOT INC COM                                                               | 114       | (80)        | 200,697   |
| 6805317   | HULIC COMPANY LTD                                                             | 400       | (393)       | 2,690     |
| BQMS288   | HUMANA INC 5.5% 03-15-2053                                                    | 2,640,000 | (300)       | 1,582,361 |
| BP8JTQ2   | HUMANA INC 5.875% DUE 03-01-2033                                              | 355,000   | (1,625,000) | 771,858   |
| 2445063   | HUMANA INC COM                                                                | 413       | (745,000)   | 171,684   |
| 2445416   | HUNT J B TRANS SVCS INC COM                                                   | 100       | (375)       | 25,545    |
| BKDMLG5   | HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030                                | 760,000   | (140)       | 615,471   |
| BPJP4P3   | HUNTINGTON BANCSHARES INC 6.208% 08-21-2029                                   | 2,386,000 | (760,000)   | 499,820   |
| 2445966   | HUNTINGTON BANCSHARES INC COM                                                 | 2,050     | (500,000)   | 29,881    |
| BLD1803   | HUNTINGTON FLTG RT 5.023% DUE 05-17-2033                                      | 202,000   | (2,760)     | 50,907    |
| B40SSC9   | HUNTINGTON INGALLS INDS INC COM                                               | 50        | (58,000)    | 13,617    |
| BLD59B2   | HUNTINGTON NATL BK MD 4.008% DUE 05-16-2025 BEO                               | 1,185,000 | (60)        | 800,640   |
| B0650B9   | HUNTSMAN CORP COM STK                                                         | 250       | (818,000)   | 13,315    |
| B24FD53   | HUSKY ENERGY INC 6.8% DUE 09-15-2037                                          | 195,000   | (6,308)     | 203,180   |
| B12PJ24   | HUSQVARNA AB SER'B'NPV                                                        | 193       | (195,000)   | 2,462     |
| B5B82X4   | HYATT HOTELS CORP COM CL A COM CL A                                           | 50        | (282)       | 11,231    |
| BYYXJY9   | HYDRO ONE LTD COM NPV                                                         | 1,616     | (100)       | 55,940    |
| 44933XAD9 | HYUNDAI AUTO RECEIVABLES TR SER 23-B CL A3 5.7% 04-17-2028                    | 382,000   | (1,941)     | 80,166    |
| BQ6C261   | HYUNDAI CAP AMER 6.5% DUE 01-16-2029                                          | 2,212,000 | (80,000)    | 1,074,885 |
| BN7K4X4   | HYUNDAI CAP AMER MEDIUM TERM NTS TRANCHE# TR 00052 5.6% 03-30-2028            | 2,792,000 | (1,059,000) | 2,192,389 |
| BMCMR51   | HYUNDAI CAP AMER MEDIUM TERM NTS TRANCHE# TR 00062 6.2% 09-21-2030            | 748,000   | (2,190,000) | 734,373   |
| 6451055   | HYUNDAI MOTOR CO KRW5000 005380                                               | 79        | (748,000)   | 4,142     |
| BJ2ZH37   | IA FINANCIAL CORP COM NPV                                                     | 456       | (27)        | 46,478    |
| BNDYF48   | IAC INC COM NEW                                                               | 150       | (695)       | 10,374    |
| BKJPJ40   | IBERDROLA SA -INTERIM                                                         | 352       | (170)       | -         |
| B288C92   | IBERDROLA SA EURO.75                                                          | 10,278    | (352)       | 492,075   |
| BQH84B7   | IBERDROLA SA EURO.75 RFD JANUARY 2023                                         | 249       | (41,676)    | -         |
| 6456102   | IBIDEN CO LTD NPV                                                             | 100       | (249)       | -         |
| 9L29WHU   | ICE_CDX S8SIUS33 06/20/2028 BUY CDX.NA.HY.40 OWS076885-0W207688               | 5,010,000 | (2,500)     | 98,034    |
| 6455530   | ICL GROUP LTD                                                                 | 613       | (3,296,000) | -         |
| B94G471   | ICON PLC COM                                                                  | 1,696     | (3,261)     | 1,778     |
| 2451918   | ICU MED INC COM                                                               | 50        | (293)       | 38,972    |
| 2296937   | IDACORP INC COM                                                               | 175       | (160)       | 7,078     |
| BNYLD66   | IDAHO PWR CO SECD MEDIUM TERM NTS 5.5% 03-15-2053                             | 1,300,000 | (40)        | 27,286    |
| B1FF8P7   | IDEMITSU KOSAN CO NPV                                                         | 3,108     | (264)       | 129,975   |
| 2456612   | IDEX CORP COM                                                                 | 100       | (125,000)   | 70,854    |
| 2459202   | IDEXX LABS INC COM                                                            | 420       | (3,300)     | 25,623    |
| BDB6DD1   | IDP EDUCATION LTD NPV                                                         | 21,026    | (120)       | 266,569   |
| B06QF87   | IG GROUP HLDGS ORD GBP0.00005                                                 | 1,419     | (527)       | 913       |
| 2469375   | IGM FINANCIAL INC COM NPV                                                     | 339       | (49)        | 52,677    |
| 6439567   | IGO LTD                                                                       | 393       | (5,954)     | 13,747    |
| BFDTB53   | IIDA GROUP LTD                                                                | 100       | (451)       | 2,805     |
| 452151LF8 | IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C | 1,440,000 | (309)       | 3,402     |
| 2457552   | ILL TOOL WKS INC COM                                                          | 400       | (200)       | 4,415,298 |
| BPCTXL9   | ILLUMINA INC 5.8% DUE 12-12-2025                                              | 400,000   | (4,470,000) | 620,205   |
| 2613990   | ILLUMINA INC COM                                                              | 1,150     | (2,532)     | 1,509,802 |
| BNCBD46   | IMCD NV EURO.16                                                               | 28        | (1,490,000) | 60,195    |
| 454492    | IMPERIAL BRANDS PLC GBP0.10                                                   | 8,383     | (330)       | 3,833     |
| 452766AA6 | IMPERIAL FD MTG TR FLTG RT 2.493% DUE 02-25-2067                              | 2,295,900 | (26)        | 61,804    |
| 2454241   | IMPERIAL OIL COM NPV                                                          | 872       | (2,630)     | 17,548    |
| BDRM6Q7   | IN MICH PWR CO 3.75% DUE 07-01-2047                                           | 90,000    | (17,548)    | 85,621    |
| BYPJ106   | IN MICH PWR CO 4.55% DUE 03-15-2046                                           | 280,000   | (1,678)     | 70,053    |
| B61TVQ0   | INCHCAPE ORD GBP0.10                                                          | 6,339     | (90,000)    | 427,790   |
| 2471950   | INCYTE CORP COM                                                               | 10,401    | (510,000)   | 83,056    |
| BMDB9N9   | INDIANA MICHIGAN POWER CO 5.625% 04-01-2053                                   | 2,594,000 | (9,686)     | 103,707   |
| BP9DL90   | INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)                         | 21,398    | (1,600)     | 2,441,141 |
| B1VSK10   | INDUSTRIVARDEN AB SER'A'NPV                                                   | 75        | (2,404,000) | 186,469   |
| B1VSK54   | INDUSTRIVARDEN AB SER'C'NPV                                                   | 46        | (5,116)     | 1,355     |
| BOLD8X7   | INDUTRADE AB NPV                                                              | 9,209     | (49)        | 1,020     |
| 5889505   | INFINEON TECHNOLOG ORD NPV (REGD)                                             | 10,281    | (36)        | 2,247     |
|           |                                                                               |           | (102)       |           |
|           |                                                                               |           | (401,401)   |           |

|           |                                                                         |            |             |              |           |
|-----------|-------------------------------------------------------------------------|------------|-------------|--------------|-----------|
|           |                                                                         |            | (10,389)    |              | 339,244   |
| BMJ6DW5   | INFORMA PLC (GB) ORD GBP0.001                                           | 819        | (8,168)     |              |           |
| 2398822   | INFOSYS LIMITED ADR                                                     | 1,597      | (18,403)    | (29,177)     | 162,753   |
| BZ0P4R4   | INFRASTRUTTURE WIRELESS ITALIA SPA NPV 144A                             | 172        | (1,187)     | (2,167)      | 18,498    |
| BLGYFQ3   | INFRONEER HLDGS INC NPV                                                 | 4,700      | (103)       | (45,554)     | 1,393     |
| BNSP5D5   | ING GROEP N V 6.083% 09-11-2027                                         | 5,919,000  | (3,400)     | (5,919,000)  | 30,027    |
| BNSP5F7   | ING GROEP N V 6.114% 09-11-2034                                         | 3,930,000  | (2,626,000) | (3,901,749)  | 2,616,282 |
| BZ57390   | ING GROEP N.V. EURO.01                                                  | 56,619     | (1,083,000) | (811,710)    | 1,048,165 |
| BRF5C02   | INGERSOLL RAND INC 5.4% DUE 08-14-2028                                  | 4,722,000  | (13,147)    | (4,702,650)  | 157,761   |
| BRF5C24   | INGERSOLL RAND INC 5.7% DUE 08-14-2033                                  | 3,687,000  | (2,412,000) | (3,676,660)  | 2,405,241 |
| BL5GZ82   | INGERSOLL RAND INC COM                                                  | 650        | (1,667,000) |              | 1,652,890 |
| B7K24P7   | INGREDION INC COM                                                       | 100        | (820)       | (46,651)     | 53,325    |
| B10RB15   | INPEX CORPORATION NPV                                                   | 15,300     | (100)       | (10,662)     | 10,475    |
| B0T5KT5   | INSPIRE MED SYS INC COM                                                 | 1,450      | (4,200)     | (208,126)    | 47,318    |
| LX2133523 | INSTANT BRANDS HOLDINGS INC TERM LOAN DIP TERM LOAN 12-12-2023          | 351,003    | (1,260)     | (432,951)    | 282,830   |
| 45783DAC3 | INSTANT BRANDS HOLDINGS INC. AMENDMENT NO. 3 LOAN SR SECD TL 12-12-2023 | 72,562     | (355,900)   | (305,416)    | 361,250   |
| B1XGNW4   | INSULET CORP COM STK                                                    | 530        | (73,283)    | (69,142)     | 74,075    |
| 6271026   | INSURANCE AUSTRALIA GROUP LTD                                           | 18,485     | (143)       | (147,588)    | 41,549    |
| B04YJV1   | INTACT FINL CORP COM NPV                                                | 894        | (2,178)     | (66,297)     | 7,804     |
| 2248693   | INTEGRA LIFESCIENCES HLDG CORP COM DESP                                 | 1,110      | (1,098)     | (133,383)    | 166,246   |
| BM8PSB7   | INTEL CORP 4.0% 08-05-2029 BEO                                          | 225,000    | (1,160)     | (55,108)     | 47,351    |
| BMX7H99   | INTEL CORP 4.875% 02-10-2028                                            | 7,768,000  | (2,430,000) | (219,965)    | 2,306,392 |
| BMXHQ81   | INTEL CORP 4.875% 02-10-2026                                            | 769,000    | (7,768,000) | (7,788,793)  | 7,829,533 |
| BQHM3Q7   | INTEL CORP 4.9% 08-05-2052                                              | 188,000    | (769,000)   | (769,000)    | 772,026   |
| BQHM3T0   | INTEL CORP 5.05% DUE 08-05-2062 BEO                                     | 35,000     | (6,824,000) | (171,644)    | 6,343,543 |
| BMX7HB1   | INTEL CORP 5.125% 02-10-2030                                            | 4,444,000  | (952,000)   | (33,541)     | 878,312   |
| BMX7HG6   | INTEL CORP 5.38% 02-10-2033                                             | 4,027,000  | (4,444,000) | (4,442,711)  | 4,431,105 |
| BMX7H88   | INTEL CORP 5.625% 02-10-2043                                            | 5,792,000  | (4,027,000) | (4,027,101)  | 4,077,310 |
| BMX7HF5   | INTEL CORP 5.82% 02-10-2053                                             | 18,065,000 | (5,681,000) | (5,803,630)  | 5,693,513 |
| 458140CK4 | INTEL CORP 6.02% 02-10-2063                                             | 5,259,000  | (9,472,000) | (18,093,107) | 9,403,743 |
| 2463247   | INTEL CORP COM                                                          | 21,095     | (4,090,000) | (5,271,009)  | 4,078,552 |
| 458140BW9 | INTEL CORP SR NT 3.05% 08-12-2051                                       | 612,000    | (11,715)    | (811,771)    | 395,176   |
| B1WT4X2   | INTERACTIVE BROKERS GROUP INC CL COM                                    | 200        | (435,000)   | (405,060)    | 249,594   |
| BF4Q3X2   | INTERCONTINENTAL 4.25% DUE 09-21-2048                                   | 755,000    | (150)       | (16,293)     | 12,833    |
| BMTQL09   | INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040                          | 1,030,000  | (965,000)   | (656,842)    | 830,728   |
| BM9P538   | INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO                   | 680,000    | (135,000)   | (702,190)    | 92,896    |
| BMTWJB4   | INTERCONTINENTAL EXCHANGE INC 4.35% 06-15-2029                          | 1,991,000  | (680,000)   | (434,875)    | 432,502   |
| BMTWJB1   | INTERCONTINENTAL EXCHANGE INC 4.6% 03-15-2033                           | 350,000    | (1,241,000) | (1,927,888)  | 1,204,749 |
| BMTWJ58   | INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062                           | 470,000    | (700,000)   | (344,240)    | 645,331   |
| BF5SD59   | INTERCONTINENTAL EXCHANGE INC COM                                       | 900        | (3,239,000) | (462,774)    | 3,030,410 |
| BMTWJ25   | INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052           | 620,000    | (1,070)     | (108,473)    | 120,993   |
| BHJYC05   | INTERCONTL HOTELS ORD GBP0.208521303                                    | 4,089      | (2,781,000) | (592,554)    | 2,617,491 |
| B8JSPR3   | INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000          | 6,953,000  | (1,156)     | (351,951)    | 79,107    |
| 459200KC4 | INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG              | 954,000    | (1,077,000) | (5,874,103)  | 850,859   |
| BMW5953   | INTERNATIONAL BUSINESS MACHS CORP 5.1% 02-06-2053                       | 7,551,000  | (1,128,000) | (748,481)    | 916,608   |
| 2005973   | INTERNATIONAL BUSINESS MACHS CORP COM                                   | 2,442      | (6,023,000) | (7,444,907)  | 5,833,481 |
| BF037N5   | INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048                             | 106,000    | (1,800)     | (368,246)    | 245,124   |
| B1YKG04   | INTERNATIONAL PERSONAL FINANCE PLC ORD GBP0.10                          | 6,143      | (447,000)   | (79,429)     | 380,588   |
| 2466321   | INTERPUBLIC GROUP COMPANIES INC COM                                     | 550        | (5,296)     | (9,480)      | 7,135     |
| BF5HW37   | INTERPUBLIC GROUP COS INC 5.4% 10-01-2048                               | 300,000    | (840)       | (17,882)     | 31,444    |
| 3163836   | INTERTEK GROUP ORD GBP0.01                                              | 2,174      | (620,000)   | (290,055)    | 579,490   |
| 4076836   | INTESA SANPAOLO NPV                                                     | 226,628    | (1,117)     | (118,085)    | 60,393    |
| 46115HCB1 | INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054                         | 3,955,000  | (53,239)    | (624,259)    | 141,166   |
| 2464165   | INTL FLAVORS & FRAGRANCES INC COM                                       | 400        | (2,885,000) | (3,949,960)  | 2,810,564 |
| 2465254   | INTL PAPER CO COM                                                       | 500        | (490)       | (32,547)     | 37,756    |
| 2459020   | INTUIT COM                                                              | 511        | (3,190)     | (18,296)     | 110,580   |
| BNNJDL6   | INTUIT INC 5.125% 09-15-2028                                            | 7,032,000  | (591)       | (310,501)    | 276,273   |
| BNNQSL9   | INTUIT INC 5.2% 09-15-2033                                              | 3,115,000  | (3,395,000) | (7,017,584)  | 3,366,700 |
| BNNJDT4   | INTUIT INC 5.25% 09-15-2026                                             | 958,000    | (1,813,000) | (3,097,026)  | 1,783,175 |
| BNNJDM7   | INTUIT INC 5.5% 09-15-2053                                              | 8,838,000  | (480,000)   | (957,138)    | 481,574   |
| 2871301   | INTUITIVE SURGICAL INC COM NEW STK                                      | 2,770      | (6,970,000) | (8,727,801)  | 6,614,834 |
|           |                                                                         |            | (3,975)     | (844,350)    | 1,279,085 |

|           |                                                        |           |             |             |           |
|-----------|--------------------------------------------------------|-----------|-------------|-------------|-----------|
| B28XP76   | INVESCO LTD COM STK USD0.20                            | 500       |             | (8,541)     | 11,302    |
| BZ404X1   | INVESTMENT AB SER'B'NPV                                | 79        | (680)       | (2,039)     | 885       |
| BMV7PQ4   | INVESTOR AB SER'B'NPV                                  | 1,043     | (48)        | (23,914)    | 23,138    |
| BD81GW9   | INVITATION HOMES INC COM                               | 850       | (1,134)     | (28,875)    | 39,921    |
| BDJOL56   | IONIS PHARMACEUTICALS INC COM                          | 250       | (1,170)     | (12,083)    | 11,055    |
| 2698782   | IPG PHOTONICS CORP COM                                 | 1,690     | (270)       | (196,463)   | 206,933   |
| BS7K5S1   | IPH LTD NPV                                            | 1,088     | (1,720)     | (4,807)     | 5,140     |
| B0R7JF1   | IPSEN SA EUR1                                          | 21        | (970)       | (2,472)     | 103,462   |
| BDR73G1   | IQVIA HLDGS INC COM USD0.01                            | 510       | (855)       | (114,753)   | 92,838    |
| B2QH310   | IRIDIUM COMMUNICATIONS INC COM STK                     | 1,060     | (418)       | (60,976)    | 16,013    |
| BLP5857   | IRISH CONTL GROUP UTS(1 ORD EUR0.065&UP TO 10          | 4,916     | (270)       | (24,689)    | 15,812    |
| BVFTF03   | IRON MTN INC NEW COM                                   | 550       | (3,141)     | (35,697)    | 36,675    |
| 6451271   | ISRAEL DISCOUNT BK ILS0.10                             | 29,756    | (640)       | (149,551)   | 196,857   |
| 6467104   | ISUZU MOTORS NPV                                       | 4,700     | (42,487)    | (60,533)    | 328,903   |
| BMDHQ70   | ITC HLDGS CORP 2.95% DUE 05-14-2030                    | 500,000   | (26,300)    | (442,529)   | 375,543   |
| BPLXQ60   | ITC HLDGS CORP SR NT 144A 4.95% 09-22-2027             | 1,735,000 | (425,000)   | (1,732,719) | 2,278,569 |
| BP4YBW1   | ITC HLDGS CORP SR NT 144A 5.4% 06-01-2033              | 2,800,000 | (2,315,000) | (2,793,726) | 656,356   |
| 6467803   | ITOCHU CORP NPV                                        | 2,100     | (690,000)   | (84,280)    | 58,628    |
| BZBV209   | ITT INC COM                                            | 2,895     | (1,600)     | (252,206)   | 224,557   |
| 3398649   | ITV ORD GBP0.10                                        | 51,598    | (2,380)     | (44,045)    | 67,207    |
| BD73C40   | IVANHOE MINES LTD COM STK                              | 2,851     | (73,810)    | (27,230)    | 31,339    |
| BKPGF52   | IVECO GROUP NV EUR0.01                                 | 2,590     | (3,519)     | (22,547)    | 41,097    |
| 46653KAC2 | JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 | 1,175,000 | (4,962)     | (870,490)   | 1,622,415 |
| 2471789   | JABIL INC COM USD0.001                                 | 900       | (2,153,000) | (108,190)   | 592,136   |
| 2469193   | JACK HENRY & ASSOC INC COM                             | 150       | (6,965)     | (24,423)    | 24,485    |
| BQFHN01   | JACKSON FINL INC SR NT 4% 11-23-2051                   | 1,060,000 | (150)       | (731,973)   | 524,956   |
| BNKB542   | JACOBS ENGR GROUP INC 5.9% 03-01-2033                  | 1,190,000 | (860,000)   | (1,188,798) | 1,191,476 |
| BQ1P4R0   | JACOBS ENGR GROUP INC 6.35% 08-18-2028                 | 1,104,000 | (1,190,000) | (1,103,796) | 1,108,784 |
| BNGC003   | JACOBS SOLUTIONS INC COM                               | 200       | (1,104,000) | (25,228)    | 30,391    |
| B60QWJ2   | JAMES HARDIE INDUSTRIES PLC                            | 20,867    | (250)       | (656,824)   | 177,887   |
| BYPZJQ6   | JANUS HENDERSON GROUP PLC ORD USD1.50                  | 200       | (6,038)     | (5,991)     | 6,547     |
| B8BRV46   | JAPAN AIRLINES CO NPV                                  | 7,300     | (240)       | (142,167)   | 148,270   |
| 6743882   | JAPAN EXCHANGE GROUP INC NPV                           | 300       | (7,400)     | (6,245)     | 3,383     |
| 6513342   | JAPAN METROPOLITAN FUND INVEST                         | 82        | (200)       | (55,497)    | 2,154     |
| BYT8165   | JAPAN POST BANK CO NPV                                 | 13,500    | (3)         | (133,293)   | 85,049    |
| BYT8143   | JAPAN POST HOLD CO NPV                                 | 21,300    | (10,600)    | (186,270)   | 335,310   |
| BYT8154   | JAPAN POST INSURAN NPV                                 | 100       | (41,200)    | (1,695)     | 1,609     |
| 6397580   | JAPAN REAL ESTATE INVESTMENT CO                        | 1         | (100)       | (4,006)     | 4,147     |
| 6474535   | JAPAN TOBACCO INC NPV                                  | 8,900     | (1)         | (230,307)   | 106,798   |
| 6242260   | JARDINE CYCLE & CARRIAGE SGD1                          | 8,600     | (4,900)     | (204,085)   | 110,157   |
| 6472119   | JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG)          | 5,500     | (4,300)     | (278,405)   | 575,521   |
| B4Q5ZN4   | JAZZ PHARMACEUTICALS PLC COM USD0.0001                 | 1,760     | (12,200)    | (218,756)   | 140,768   |
| BMGC2X0   | JBS USA LUX S A 6.5% DUE 12-01-2052                    | 100,000   | (1,130)     | (89,524)    | 1,166,555 |
| BMQ7H29   | JBS USA LUX S A SR NT 144A 6.5% 12-01-2052             | 870,000   | (1,380,000) | (847,288)   | 1,962,673 |
| BM8Q5M0   | JD SPORTS FASHION ORD GBP0.0005                        | 101,554   | (2,085,000) | (188,057)   | 187,806   |
| BG0Q4Z2   | JEFFERIES FINL GROUP INC COM                           | 150       | (101,031)   | (5,757)     | 13,795    |
| B1Y15Q7   | JERONIMO MARTINS EUR1                                  | 2,476     | (410)       | (60,056)    | 187,739   |
| BKDJA4V2  | JETBLUE AWYS CORP FIXED 2.75% DUE 11-15-2033           | 589,045   | (7,859)     | (503,168)   | 30,482    |
| 6543792   | JFE HOLDINGS INC NPV                                   | 6,700     | (30,482)    | (106,559)   | 35,009    |
| BPTJT94   | JOBSOHIO BEVERAGE SYS 4.433% DUE 01-01-2033            | 355,000   | (2,900)     | (355,000)   | 356,054   |
| BQ3PV55   | JOHN DEERE CAPITAL CORP 4.75% DUE 01-20-2028           | 2,911,000 | (355,000)   | (2,927,124) | 2,955,448 |
| BNNMQQ1   | JOHN DEERE CAPITAL CORP 4.8% DUE 01-09-2026            | 3,526,000 | (2,911,000) | (3,524,343) | 3,551,555 |
| BP09J37   | JOHN DEERE CAPITAL CORP 4.85% 10-11-2029               | 218,000   | (3,526,000) | (218,946)   | 548,086   |
| BQMS2R4   | JOHN DEERE CAPITAL CORP 5.05% DUE 03-03-2026           | 5,099,000 | (536,000)   | (5,098,439) | 5,188,749 |
| B5N0P84   | JOHN WOOD GROUP PL ORD GBP0.0428571                    | 28,225    | (5,099,000) | (55,389)    | 9,600     |
| BMGYM28   | JOHNSON & JOHNSON 2.45% DUE 09-01-2060 REG             | 30,000    | (4,515)     | (15,462)    | 408,357   |
| BD31B74   | JOHNSON & JOHNSON 3.55% DUE 03-01-2036                 | 445,000   | (730,000)   | (398,068)   | 1,283,840 |
| BD319Y7   | JOHNSON & JOHNSON 3.7% DUE 03-01-2046                  | 701,000   | (1,480,000) | (570,980)   | 171,581   |
| 2475833   | JOHNSON & JOHNSON COM USD1                             | 4,634     | (211,000)   | (711,122)   | 1,460,685 |
| BY7QL61   | JOHNSON CTLS INTL PLC COM USD0.01                      | 950       | (9,177)     | (51,975)    | 88,549    |
| BP4IH17   | JOHNSON ELEC HLDGS HKD0.05                             | 3,424     | (1,340)     | (5,243)     |           |



|           |                                                          |            |             |           |
|-----------|----------------------------------------------------------|------------|-------------|-----------|
|           |                                                          |            | (1,000)     | 1,123     |
| 2040640   | JONES LANG LASALLE INC COM STK                           | 50         | (9,008)     |           |
| BLGSH92   | JPM CHASE 2.963% 01-25-2033                              | 3,195,000  | (80)        | 12,425    |
| 998349070 | JPM GLOBAL EMERGING MARKETS DISCOVERY FUND               | 495,295    | (889,000)   | 733,752   |
| 174002    | JPMORG JAPANESE INV TRUST ORD GBP0.25                    | 153,512    | (152,284)   | 3,000,000 |
| B6QKFT9   | JPMORGAN CHASE & 5.6% DUE 07-15-2041                     | 440,000    | (97,570)    | 575,158   |
| BLB0WM1   | JPMORGAN CHASE & 6.087% DUE 10-23-2029                   | 4,322,000  | (245,000)   | 250,100   |
| BPP3755   | JPMORGAN CHASE & CO 2.947% 02-24-2028                    | 1,765,000  | (4,322,000) | 4,404,192 |
| BMF0547   | JPMORGAN CHASE & CO 3.109% DUE 04-22-2051                | 505,000    | (1,765,000) | 1,595,595 |
| BKVKPW5   | JPMORGAN CHASE & CO 3.157% 04-22-2042                    | 200,000    | (3,262,000) | 2,235,517 |
| 46647PC4  | JPMORGAN CHASE & CO 3.328% 04-22-2052                    | 1,805,000  | (4,980,000) | 3,583,440 |
| BDRJGF7   | JPMORGAN CHASE & CO 3.897% 01-23-2049                    | 490,000    | (5,844,000) | 4,166,263 |
| 46647PCZ7 | JPMORGAN CHASE & CO 4.08% 04-26-2026                     | 3,501,000  | (1,305,000) | 1,021,004 |
| 46647PA44 | JPMORGAN CHASE & CO 4.26% 02-22-2048                     | 550,000    | (3,501,000) | 3,424,706 |
| BPQCMV9   | JPMORGAN CHASE & CO 4.565% 06-14-2030                    | 1,000,000  | (270,000)   | 225,356   |
| 46647PDC7 | JPMORGAN CHASE & CO 4.586% 04-26-2033                    | 2,325,000  | (438,000)   | 427,396   |
| BN101H3   | JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO | 3,105,000  | (3,070,000) | 2,922,967 |
| BR1W7Z7   | JPMORGAN CHASE & CO 5.299% 07-24-2029                    | 14,324,000 | (9,320,000) | 9,041,249 |
| B7FRRL4   | JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000   | 330,000    | (7,791,000) | 7,539,106 |
| B9L4NM6   | JPMORGAN CHASE & CO 5.5 DUE 10-15-2040                   | 250,000    | (936,000)   | 926,400   |
| BD035K4   | JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG             | 236,000    | (1,055,000) | 1,080,384 |
| 2190385   | JPMORGAN CHASE & CO COM                                  | 6,427      | (444,000)   | 443,045   |
| BMV5T55   | JPMORGAN CHASE & CO. 2.956% 05-13-2031                   | 875,000    | (6,320)     | 910,459   |
| BRBH8L5   | JPMORGAN CHASE & CO. 5.35% 06-01-2034                    | 14,615,000 | (1,130,000) | 950,500   |
| BNG8Z25   | JPMORGAN CHASE & CO. 5.717% DUE 09-14-2033 BEO           | 3,675,000  | (5,118,000) | 4,984,463 |
| BM9BPB3   | JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026           | 2,570,000  | (3,900,000) | 3,942,165 |
| BNDQ298   | JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041           | 610,000    | (538,000)   | 481,473   |
| BLB0WL0   | JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034           | 17,705,000 | (99,000)    | 68,083    |
| BPR9Y24   | JPMORGAN EUROPEAN GTH & INCOME PLC ORD GBP0.005          | 55,178     | (6,086,000) | 6,238,295 |
| 316581    | JPMORGAN JAPAN SMALL CAP GROWTH & INCOME PLC GBP0.10     | 7,248      | (662,126)   | 778,612   |
| 6470986   | JSR CORP NPV                                             | 200        | (40,000)    | 159,033   |
| B4R2R50   | JULIUS BAER GRUPPE CHF0.02 (REGD)                        | 4,102      | (200)       | 5,269     |
| 2431846   | JUNIPER NETWORKS INC COM                                 | 600        | (131)       | 9,238     |
| B53P200   | JUPITER FUND MGT ORD GBP0.02                             | 8,682      | (2,790)     | 81,811    |
| BMF0DM1   | KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG              | 130,000    | (7,499)     | 11,024    |
| BK57M84   | KAISER FNDTN HOSPS 3.266% DUE 11-01-2049                 | 175,000    | (88,875)    | 745,326   |
| 6481320   | KAJIMA CORP NPV                                          | 1,400      | (1,116,000) | 110,870   |
| 6483489   | KANSAI ELECTRIC POWER CO NPV                             | 400        | (175,000)   | 23,356    |
| BDVLN03   | KANSAS CITY POWER & LIGHT CO 4.2% 03-15-2048             | 175,000    | (1,600)     | 3,616     |
| 6483809   | KA0 CORP NPV                                             | 300        | (300)       | 323,463   |
| 6484686   | KAWASAKI KISEN KAISHA LTD NPV                            | 500        | (390,000)   | 7,969     |
| 4497749   | KBC GROEP NV NPV                                         | 126        | (200)       | 59,243    |
| B1HHB18   | KBR INC COM                                              | 200        | (2,400)     | 7,592     |
| 6248990   | KDDI CORP NPV                                            | 3,000      | (109)       | 17,213    |
| 6487425   | KEISEI ELEC RY CO NPV                                    | 100        | (270)       | 92,637    |
| BD31888   | KELLANOVA 4.5% DUE 04-01-2046                            | 190,000    | (3,000)     | 3,824     |
| 2486813   | KELLANOVA COM USD0.25                                    | 1,210      | (100)       | 447,573   |
| BQXJC54   | KELLOGG CO 5.25% DUE 03-01-2033                          | 610,000    | (542,000)   | 83,665    |
| B52KRV2   | KEMPER CORP DEL COM                                      | 2,430      | (1,250)     | 607,017   |
| B6QFC52   | KENTUCKY UTILITIES 5.125 11-1-2040                       | 175,000    | (610,000)   | 114,529   |
| BNYD5P5   | KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033               | 2,945,000  | (2,450)     | 171,098   |
| BMCLF32   | KENVUE INC 5.05% 03-22-2053                              | 750,000    | (169,845)   | 1,680,673 |
| BMFOFJ2   | KENVUE INC 5.1% 03-22-2043                               | 10,996,000 | (175,000)   | 986,484   |
| BMFOFM5   | KENVUE INC 5.2% 03-22-2063                               | 5,671,000  | (1,068,000) | 4,960,100 |
| BQS8YG1   | KENVUE INC 5.2% 03-22-2063                               | 1,873,000  | (5,051,000) | 2,765,731 |
| BQ8AZQ6   | KENVUE INC COM                                           | 3,400      | (2,706,000) | 732,352   |
| BMFOFL4   | KENVUE INC SR NT 144A 5% 03-22-2030                      | 270,000    | (794,000)   | 1,166     |
| B1VQ5C0   | KEPPEL LTD NPV                                           | 900        | (51)        | 277,115   |
| B12RQH4   | KEPPEL REIT                                              | 622        | (271,752)   | 2,820     |
| 5505072   | KERING                                                   | 52         | (600)       | 404       |
| 4519579   | KERRY GROUP 'A'ORD EURO.125                              | 79         | (622)       | 683,888   |
|           |                                                          |            | (1,282)     | 6,925     |
|           |                                                          |            | (68)        |           |

|           |                                                                |            |              |            |
|-----------|----------------------------------------------------------------|------------|--------------|------------|
| 4490005   | KESKO OYJ SER'B'EUR2                                           | 152        | (2,953)      | 372,005    |
| BLOMLQ5   | KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO                    | 70,000     | (17,288)     | 119,413    |
| BD3W133   | KEURIG DR PEPPER INC COM                                       | 2,060      | (160,000)    | 57,620     |
| BNCSVR7   | KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051                    | 1,091,000  | (1,850)      | 89,656     |
| BNTX326   | KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052                     | 537,000    | (149,000)    | 957,233    |
| BP92HK0   | KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 4.7% 01-26-2026        | 877,000    | (1,143,000)  | 877,465    |
| BPX27P1   | KEYBANK NATL ASSN CLEVELAND OHIO GLOBAL 5.0% 01-26-2033        | 6,027,000  | (877,000)    | 4,869,868  |
| BMGRFV4   | KEYBANK NATL ASSN VAR RT 0% DUE 01-03-2024                     | 315,000    | (5,384,000)  | 1,344,032  |
| 2490911   | KEYCORP NEW COM                                                | 1,350      | (1,345,000)  | 17,002     |
| 6490995   | KEYENCE CORP NPV                                               | 900        | (1,770)      | 128,478    |
| B35GMV5   | KEYERA CORP COM                                                | 1,463      | (300)        | 34,595     |
| BQZJQ09   | KEYSIGHT TECHNOLOGIES INC COM                                  | 250        | (1,484)      | 56,264     |
| 6490809   | KIKKOMAN CORP NPV                                              | 100        | (350)        | 5,728      |
| 2495529   | KILROY RLTY CORP COM                                           | 150        | (100)        | 7,383      |
| BMGWDJ3   | KIMBERLY CLARK CORP 3.1% DUE 03-26-2030 REG                    | 430,000    | (6,138)      | 391,605    |
| 2491839   | KIMBERLY-CLARK CORP COM                                        | 500        | (200)        | 89,691     |
| 2491594   | KIMCO REALTY CORPORATION                                       | 9,695      | (660)        | 33,278     |
| BJLVK60   | KIMCO RLTY CORP 4.6% DUE 02-01-2033                            | 97,000     | (1,695)      | 347,508    |
| BJZXT76   | KINDER MORGAN 5.5 DUE 03-01-2044                               | 365,000    | (370,000)    | 1,130,849  |
| BPRB4Q4   | KINDER MORGAN INC 5.2% 06-01-2033                              | 4,985,000  | (1,247,000)  | 4,810,021  |
| BMZNPX5   | KINDER MORGAN INC 5.45% DUE 08-01-2052                         | 171,000    | (4,985,000)  | 4,456,614  |
| BSXNP73   | KINDER MORGAN INC 5.55% DUE 06-01-2045                         | 1,195,000  | (4,916,000)  | 1,366,775  |
| B3NQ4P8   | KINDER MORGAN INC DEL COM                                      | 2,900      | (1,480,000)  | 271,310    |
| 49456BAT8 | KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051                    | 120,000    | (50,921)     | 80,099     |
| BN2YL29   | KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050                   | 470,000    | (14,830)     | 274,374    |
| 3319521   | KINGFISHER ORD GBP0.157142857                                  | 1,262      | (120,000)    | 3,720      |
| 4491235   | KINGSPAN GROUP ORD EURO.13                                     | 102        | (4,001)      | 5,534      |
| B03Z841   | KINROSS GOLD CORP COM NPV                                      | 5,322      | (8,371)      | 39,633     |
| BD1MGQ3   | KINSALE CAP GROUP INC COM                                      | 360        | (75)         | 86,859     |
| 6492968   | KINTETSU GROUP HOLDINGS CO LTD NPV                             | 200        | (8,243)      | 3,160      |
| 2493534   | KIRBY CORP COM                                                 | 3,410      | (240)        | 195,429    |
| 6493745   | KIRIN HOLDINGS CO NPV                                          | 17,100     | (100)        | 153,890    |
| BG1FRR1   | KKR & CO INC CL A CL A                                         | 1,610      | (2,550)      | 72,981     |
| BL1LXW1   | KLA CORP 3.3% 03-01-2050                                       | 395,000    | (9,900)      | 271,995    |
| BQ5J5X1   | KLA CORP 4.95% 07-15-2052                                      | 295,000    | (1,280)      | 1,401,949  |
| 482480AH3 | KLA CORP 5% DUE 03-15-2049                                     | 165,000    | (377,000)    | 95,490     |
| BQ5J0D6   | KLA CORP 5.25% 07-15-2062                                      | 512,000    | (100,000)    | 783,504    |
| 2480138   | KLA CORPORATION COM USDD.001                                   | 2,051      | (787,000)    | 876,764    |
| 7582556   | KLEPIERRE EUR1.40                                              | 15,497     | (1,766)      | 1,666      |
| BP1L4V5   | KNIFE RIV HLDG CO COM                                          | 336        | (65)         | 15,322     |
| BF0LKD0   | KNIGHT-SWIFT TRANSR HLDGS INC CL A CLASSA COMMON STOCK USDD.01 | 250        | (336)        | 17,231     |
| BD2P9X9   | KNORR BREMSE AG                                                | 6,106      | (310)        | 1,739      |
| B14RJB7   | KOBE BUSSAN CO LTD NPV                                         | 100        | (25)         | 2,484      |
| B60DR09   | KOEI TECMO HOLDINGS CO LTD                                     | 100        | (100)        | 1,551      |
| 2496113   | KOHL'S CORP COM                                                | 4,740      | (1,161)      | 6,926      |
| 6496324   | KOITO MFG CO LTD NPV                                           | 100        | (117,121)    | 1,949      |
| 6496584   | KOMATSU NPV                                                    | 3,600      | (300)        | 21,229     |
| BDOQ398   | KON AHOLD DELHAIZE EURO.01                                     | 5,995      | (100)        | 363,084    |
| B09M9D2   | KONE CORPORATION NPV ORD 'B'                                   | 1,550      | (89,775)     | 12,975     |
| 5208241   | KONGSBERG GRUPPEN NOK1.25                                      | 1,324      | (11,188)     | 6,377      |
| B0HZL93   | KONINKLIJKE DSM NV EUR1.50                                     | 10         | (245)        | -          |
| 5956078   | KONINKLIJKE KPN                                                | 68,526     | (155)        | 42,486     |
| 5986622   | KONINKLIJKE PHILIP EURO.20                                     | 4,732      | (439)        | 151,597    |
| 50076QAR7 | KRAFT FOODS GROUP 6.875% DUE 01-26-2039                        | 160,000    | (11,905)     | 245,510    |
| BYRY499   | KRAFT HEINZ CO COM                                             | 1,860      | (7,304)      | 54,939     |
| 50077LAB2 | KRAFT HEINZ FOODS 4.375% DUE 06-01-2046                        | 11,501,000 | (232,000)    | 12,857,304 |
| 50077LAM8 | KRAFT HEINZ FOODS 5.2% DUE 07-15-2045                          | 1,010,000  | (15,341,000) | 416,190    |
| BKSYG16   | KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039               | 405,000    | (471,000)    | 670,522    |
| BKSYG05   | KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049               | 2,763,000  | (732,000)    | 2,146,059  |
| BNG49V0   | KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050                 | 829,000    | (2,437,972)  | 692,891    |
| BCFOW80   | KROGER CO 5.15% DUE 08-01-2043                                 | 535,000    | (811,199)    |            |
|           |                                                                |            | (792,000)    |            |
|           |                                                                |            | (496,694)    |            |

|           |                                                      |           |             |             |           |
|-----------|------------------------------------------------------|-----------|-------------|-------------|-----------|
|           |                                                      |           | (135,000)   |             | 124,825   |
| 2497406   | KROGER CO COM                                        | 1,000     | (45,177)    |             |           |
| 6497509   | KUBOTA CORP NPV                                      | 1,900     | (6,330)     | (28,088)    | 290,476   |
| B142560   | KUEHNE&NAGEL INTL CHF1 (REGD)                        | 34        | (1,800)     | (11,322)    | 27,205    |
| BQP9KH0   | KYNDRYL HLDGS INC 4.1% 10-15-2041                    | 1,410,000 | (31)        | (920,316)   | 9,245     |
| BP6JW21   | KYNDRYL HLDGS INC COM                                | 450       | (1,450,000) | (7,989)     | 989,160   |
| BQP9KF8   | KYNDRYL HLDGS INC GTD SR NT 3.15% 10-15-2031         | 660,000   | (400)       | (481,602)   | 6,739     |
| 6499260   | KYOCERA CORP NPV                                     | 9,019     | (660,000)   | (56,163)    | 496,241   |
| 6499550   | KYOWA KIRIN CO LTD NPV                               | 200       | (600)       | (3,316)     | 32,029    |
| 4538002   | L E LUNDBERGFORETA SER'B'NPV                         | 50        | (100)       | (2,714)     | 2,251     |
| 4057808   | L'OREAL EURO.20                                      | 331       | (34)        | (163,889)   | 1,516     |
| BMBM688   | L3HARRIS TECHNOLOGIES INC 4.4% DUE 06-15-2028        | 3,240,000 | (209)       | (3,114,774) | 96,779    |
| BNXJH36   | L3HARRIS TECHNOLOGIES INC 5.4% 01-15-2027            | 9,813,000 | (2,765,000) | (9,800,245) | 2,675,055 |
| BNXJUF2   | L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033            | 6,939,000 | (2,658,000) | (6,934,437) | 2,641,427 |
| BNXJUR4   | L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053            | 5,133,000 | (4,944,000) | (4,914,492) | 4,819,170 |
| BK90TN5   | L3HARRIS TECHNOLOGIES INC COM                        | 250       | (4,050,000) | (51,645)    | 4,035,706 |
| BG05C10   | LA FRANCAISE DES EURO.40                             | 53        | (370)       | (1,932)     | 71,459    |
| BYNDSJ7   | LAFARGEHOLCIM FIN 3.5% DUE 09-22-2026                | 1,070,000 | (31)        | (1,010,112) | 1,279     |
| BKY6M63   | LAM RESH CORP 2.875% DUE 06-15-2050                  | 230,000   | (1,070,000) | (133,563)   | 1,012,691 |
| 512807AT5 | LAM RESH CORP 4.875% DUE 03-15-2049                  | 195,000   | (1,301,000) | (182,261)   | 887,475   |
| 2502247   | LAM RESH CORP COM                                    | 663       | (755,000)   | (453,019)   | 697,178   |
| BSPHGN6   | LAMAR ADVERTISING CO NEW CL A CL A                   | 150       | (390)       | (15,926)    | 239,629   |
| BDQZFJ3   | LAMB WESTON HLDGS INC COM USDS                       | 250       | (170)       | (25,853)    | 16,416    |
| BYWOPQ6   | LAND SECURITIES GP ORD GBP0.106666666                | 3,245     | (2,440)     | (26,446)    | 279,342   |
| 2503994   | LANDSTAR SYS INC COM                                 | 50        | (254)       | (9,693)     | 2,062     |
| B02T2J7   | LAS VEGAS SANDS CORP COM STK                         | 2,820     | (1,355)     | (138,531)   | 235,040   |
| 2506658   | LATTICE SEMICONDUCTOR CORP COM                       | 200       | (2,680)     | (13,584)    | 128,169   |
| B570P91   | LEAR CORP COM NEW COM NEW                            | 50        | (3,050)     | (6,866)     | 272,783   |
| B9G6L89   | LEG IMMOBILIEN SE                                    | 5,227     | (100)       | (445,621)   | 14,244    |
| 560399    | LEGAL & GENERAL GP ORD GBP0.025                      | 4,474     | (56)        | (14,235)    | 3,743     |
| 2510682   | LEGGETT & PLATT INC COM                              | 250       | (201,267)   | (6,505)     | 580,038   |
| B112RK9   | LEGRAND SA EUR4                                      | 776       | (270)       | (80,934)    | 7,979     |
| BDV82B8   | LEIDOS HLDGS INC COM                                 | 200       | (2,300)     | (21,176)    | 221,309   |
| BL82PL7   | LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD           | 1,370,000 | (250)       | (1,068,823) | 22,429    |
| BQQ7HF0   | LEIDOS INC 5.75% 03-15-2033                          | 4,831,000 | (1,065,000) | (4,819,476) | 841,467   |
| 6512004   | LENDLEASE CORP LTD NPV (STAPLED)                     | 59,090    | (3,161,000) | (321,023)   | 3,137,326 |
| 2511920   | LENNAR CORP CL A CL A                                | 3,964     | (40,029)    | (574,005)   | 193,574   |
| 2578293   | LENNAR CORP CL B CL B                                | 250       | (470)       | (33,039)    | 57,939    |
| 2442053   | LENNOX INTL INC COM                                  | 46        | (225)       | (17,709)    | 25,330    |
| B01ICK9   | LI NING CO LTD HKD0.1                                | 6,500     | (60)        | (17,030)    | 19,379    |
| BRTLCO6   | LIBERTY BROADBAND CORP COM SER C COM SERC            | 1,560     | (1,500)     | (138,328)   | 8,579     |
| BPLYVM4   | LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER A | 764       | (1,670)     | 38,141      | 127,095   |
| BPLYVN5   | LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C | 1,301     | (614)       | 39,018      | 37,230    |
| BPLYVQ8   | LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER A        | 155       | (50)        | 11,192      | 3,438     |
| BPLYVR9   | LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER C        | 241       | (72)        | 8,515       | 2,395     |
| BL6K7K9   | LIFCO AB SER'B'NPV                                   | 1,888     | (1)         | (43,382)    | 20        |
| 2516851   | LINCOLN ELEC HLDGS INC COM                           | 50        | (73)        | (10,720)    | 1,571     |
| 2516378   | LINCOLN NATL CORP COM                                | 250       | (1,370)     | (6,756)     | 223,892   |
| BMYRVW9   | LINCOLN NATL CORP IND SR NT 3.4% 03-01-2032          | 375,000   | (330)       | (303,108)   | 8,418     |
| BNZH881   | LINDE PLC                                            | 851       | (555,000)   | (342,021)   | 447,848   |
| BN4F7P5   | LINK REAL ESTATE I UNITS SUBS RTS 21/03/23           | 1,057     | (1,179)     | 1,444       | 448,592   |
| B0PB4M7   | LINK REAL ESTATE INVESTMENT TRUST UNITS              | 2,457     | (1,057)     | (15,050)    | -         |
| 2515030   | LITHIA MTRS INC COM CL A                             | 20        | (1,100)     |             | 6,694     |
| 2531832   | LITTELFUSE INC COM                                   | 50        | (60)        | (6,094)     | 18,168    |
| B077YX2   | LIVE NATION ENTERTAINMENT INC                        | 5,910     | (40)        | (13,078)    | 11,427    |
| 2971029   | LKQ CORP COM LKQ CORP                                | 350       | (40)        | (511,497)   | 240,503   |
| 870612    | LLOYDS BANKING GP ORD GBP0.1                         | 97,971    | (2,705)     | (16,608)    | 25,708    |
| BNYD4R0   | LLOYDS BANKING GROUP PLC 5.871% 03-06-2029           | 3,411,000 | (450)       | (59,676)    | 488,403   |
| BRBDWF5   | LLOYDS BANKING GROUP PLC 5.985% 08-07-2027           | 1,554,000 | (856,930)   | (3,411,953) | 3,394,965 |
| BFMYF65   | LLOYDS BKG GROUP 4.344% DUE 01-09-2048               | 319,000   | (3,411,000) | (1,554,000) | 759,600   |
| BP6WW19   | LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033         | 1,575,000 | (764,000)   | (241,984)   | 130,640   |
|           |                                                      |           | (200,000)   | (1,705,939) | 2,099,231 |
|           |                                                      |           | (1,920,000) |             |           |

|           |                                                                         |                       |           |              |             |            |
|-----------|-------------------------------------------------------------------------|-----------------------|-----------|--------------|-------------|------------|
| BJR90P7   | LLOYDS BKG GROUP PLC 3.9%                                               | 03-12-2024            | 1,500,000 |              | (1,470,855) | 1,476,090  |
| 53944YAU7 | LLOYDS BKG GROUP PLC 4.976%                                             | 08-11-2033            | 570,000   | (1,500,000)  | (520,228)   | 2,054,331  |
| 53944YAV5 | LLOYDS BKG GROUP PLC 8.0% 12-31-2099                                    |                       | 2,560,000 | (2,190,000)  | (2,560,000) | 1,168,269  |
| 2521800   | LOBLAWS COS LTD COM NPV                                                 |                       | 1,877     | (1,260,000)  | (174,376)   | 223,730    |
| B3PG229   | LOCCITANE INTERNATIONAL SA                                              |                       | 4,250     | (2,452)      | (11,284)    | 6,848      |
| BBDG692   | LOCKHEED MARTIN 4.07% DUE 12-15-2042                                    |                       | 190,000   | (2,750)      | (147,913)   | 835,692    |
| BQXQQT7   | LOCKHEED MARTIN 5.9% DUE 11-15-2063                                     |                       | 34,000    | (998,000)    | (33,409)    | 3,778,438  |
| BRJVGf9   | LOCKHEED MARTIN CORP 4.45%                                              | 05-15-2028            | 6,963,000 | (3,342,000)  | (6,934,683) | 6,834,990  |
| BRJVG60   | LOCKHEED MARTIN CORP 4.75%                                              | 02-15-2034            | 4,354,000 | (6,963,000)  | (4,341,189) | 4,232,079  |
| BRJVGH1   | LOCKHEED MARTIN CORP 5.2%                                               | 02-15-2055            | 8,190,000 | (4,354,000)  | (8,137,128) | 4,807,504  |
| BQXQQR5   | LOCKHEED MARTIN CORP 5.25%                                              | 01-15-2033            | 365,000   | (4,865,000)  | (393,174)   | 1,806,242  |
| BQXQQ56   | LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054                                |                       | 159,000   | (1,701,000)  | (157,125)   | 9,481,775  |
| 2522096   | LOCKHEED MARTIN CORP COM                                                |                       | 1,297     | (8,436,000)  | (575,039)   | 237,557    |
| 2523022   | LOEWS CORP COM                                                          |                       | 250       | (520)        | (17,028)    | 125,687    |
| B18ZRK2   | LOGITECH INTL CHF0.25 (REGD)                                            |                       | 8,333     | (2,210)      | (714,706)   | 131,658    |
| B05WJX3   | LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604                           |                       | 495       | (1,804)      | (55,041)    | 25,592     |
| 7333378   | LONZA GROUP AG CHF1 (REGD)                                              |                       | 57        | (246)        | (25,587)    | 157,764    |
| BNRQW72   | LOTTERY CORPORATIO NPV                                                  |                       | 3,880     | (277)        | (13,321)    | 3,688      |
| 2535243   | LOUISIANA-PACIFIC CORP COM                                              |                       | 100       | (1,109)      | (6,958)     | 16,506     |
| BNYD5Q6   | LOUISVILLE GAS & ELEC CO 5.45% DUE 04-15-2033                           |                       | 920,000   | (220)        | (921,550)   | 236,741    |
| BNNPR34   | LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO                          |                       | 9,098,000 | (230,000)    | (8,573,460) | 15,453,048 |
| BN7HF21   | LOWE'S COMPANIES INC 5.75%                                              | 07-01-2053            | 982,000   | (16,012,000) | (985,199)   | 674,490    |
| BD05CD1   | LOWES COS INC 3.7% DUE 04-15-2046                                       |                       | 105,000   | (662,000)    | (77,303)    | 437,283    |
| BYWC120   | LOWES COS INC 4.05% DUE 05-03-2047                                      |                       | 173,000   | (660,000)    | (138,095)   | 112,301    |
| BJN46V4   | LOWES COS INC 4.25%                                                     | 04-01-2052            | 7,002,000 | (140,000)    | (5,388,840) | 2,237,960  |
| BN7B1F8   | LOWES COS INC 4.8% DUE 04-01-2026                                       |                       | 4,364,000 | (3,031,000)  | (4,364,922) | 3,578,909  |
| BMDQFV4   | LOWES COS INC 5.0%                                                      | 04-15-2033            | 500,000   | (3,614,000)  | (495,200)   | 508,310    |
| BN7B1K3   | LOWES COS INC 5.15% DUE 07-01-2033                                      |                       | 531,000   | (500,000)    | (531,000)   | 527,291    |
| BN7JPV6   | LOWES COS INC 5.85% 04-01-2063                                          |                       | 5,482,000 | (531,000)    | (5,466,820) | 5,045,309  |
| 2536763   | LOWES COS INC COM                                                       |                       | 1,129     | (5,342,000)  | (250,679)   | 705,454    |
| BPMQ8K6   | LOWES COS INC FIXED 5.8% DUE 09-15-2062                                 |                       | 355,000   | (3,344)      | (339,275)   | 3,825,954  |
| B75JX34   | LPL FINL HLDGS INC COM                                                  |                       | 730       | (3,871,000)  | (163,366)   | 177,972    |
| BMG3783   | LPL HLDGS INC 6.75% 11-17-2028                                          |                       | 1,480,000 | (800)        | (1,480,573) | 726,766    |
| BPOTR77   | LUCID GROUP INC COM                                                     |                       | 1,750     | (730,000)    | (9,789)     | 2,811      |
| B23FN39   | LULULEMON ATHLETICA INC COM                                             |                       | 354       | (450)        | (158,406)   | 283,202    |
| BYM9ZP2   | LUMENTUM HLDGS INC COM                                                  |                       | 100       | (856)        | (5,083)     | 6,830      |
| BNKCF01   | LUMINE GROUP INC                                                        |                       | 2,260     | (120)        | (4,347)     | 16,369     |
| 2866857   | LUNDIN MINING CORP COM NPV                                              |                       | 2,851     | (1,409)      | (22,757)    | 28,549     |
| 4061412   | LVMH MOET HENNESSY EURO.30                                              |                       | 557       | (3,694)      | (456,149)   | 558,908    |
| 6084848   | LY CORP NPV                                                             |                       | 26,900    | (666)        | (77,519)    | 198,762    |
| BK5BH81   | LYB INTL FIN III 2.25% DUE 10-01-2030                                   |                       | 705,000   | (72,000)     | (576,034)   | 577,663    |
| BK54437   | LYB INTL FIN III 3.625% DUE 04-01-2051                                  |                       | 306,000   | (705,000)    | (202,017)   | 68,147     |
| BK59YF1   | LYB INTL FIN III 3.8% DUE 10-01-2060                                    |                       | 13,000    | (93,000)     | (7,547)     | 9,258      |
| BMG2XG0   | LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG                             |                       | 1,134,000 | (13,000)     | (865,586)   | 2,320,611  |
| BKTSH36   | LYB INTL FIN III LLC 4.2% DUE 10-15-2049                                |                       | 2,139,000 | (3,020,000)  | (1,669,879) | 3,507,906  |
| BP489R4   | LYB INTL FIN III LLC 5.625% 05-15-2033                                  |                       | 2,685,000 | (4,849,000)  | (2,682,181) | 2,669,867  |
| BJT1RW7   | LYFT INC CL A CL A                                                      |                       | 700       | (2,685,000)  | (9,611)     | 6,461      |
| BXVMC87   | LYONDELLBASELL 4.625% DUE 02-26-2055                                    |                       | 24,000    | (550)        | (20,466)    | 246,243    |
| B3SPXZ3   | LYONDELLBASELL IND N V COM USD0.01 CL 'A'                               |                       | 450       | (304,000)    | (43,068)    | 47,950     |
| 2340168   | M & T BK CORP COM                                                       |                       | 2,095     | (520)        | (279,540)   | 48,481     |
| BKFB1C6   | M&G PLC ORD GBP0.05                                                     |                       | 1,433     | (390)        | (4,083)     | 4,556      |
| BPQFYM3   | M&T BANK CORPORATION 5.053%                                             | 01-27-2034            | 5,331,000 | (1,806)      | (5,082,608) | 1,889,388  |
| B02K2M3   | M3 INC NPV                                                              |                       | 400       | (2,066,000)  | (7,471)     | 6,940      |
| BK291M0   | MA INST TECH FIXED 2.989% DUE 07-01-2050                                |                       | 494,000   | (300)        | (375,964)   | 1,189,536  |
| B28YTC2   | MACQUARIE GP LTD NPV                                                    |                       | 220       | (1,608,000)  | (27,238)    | 117,806    |
| 55608JBN7 | MACQUARIE GROUP LTD SR MEDIUM TERM TRANCHE # TR 00037 5.887% 06-15-2034 |                       | 766,000   | (1,067)      | (766,000)   | 743,160    |
| 2345022   | MACYS INC COM STK                                                       |                       | 8,590     | (766,000)    | (143,744)   | 8,944      |
| BYQCZ35   | MADISON SQUARE GARDEN SPORTS CORP                                       |                       | 381       | (570)        | (74,418)    | 75,414     |
| BNDJXQ1   | MAGNA INTL INC 5.98%                                                    | 03-21-2026/03-21-2023 | 120,000   | (371)        | (120,000)   | 121,072    |
| 2554475   | MAGNA INTL INC COM NPV                                                  |                       | 1,771     | (120,000)    | (101,686)   | 124,537    |
| 6555805   | MAKITA CORP NPV                                                         |                       | 15,600    | (2,293)      | (439,919)   |            |

|           |                                                                     |            |  |              |             |           |
|-----------|---------------------------------------------------------------------|------------|--|--------------|-------------|-----------|
|           |                                                                     |            |  | (2,000)      |             | 51,884    |
| 225847    | MANCHESTER&LONDON ORD GBP0.25                                       | 15,000     |  | (105,188)    |             |           |
| BRX9C06   | MANDATUM OYJ NPV                                                    | 6,381      |  | (40,265)     | 11,066      | 216,608   |
| 2239471   | MANHATTAN ASSOCS INC COM                                            | 1,400      |  | (4,082)      | (242,556)   |           |
| 2562490   | MANPOWERGROUP INC                                                   | 50         |  | (623)        | (3,902)     | 120,075   |
| 2492519   | MANULIFE FINL CORP COM NPV                                          | 8,185      |  | (100)        | (175,443)   | 7,983     |
| B0D6P43   | MAPLETREE LOGISTIC NPV (REIT)                                       | 2,700      |  | (12,440)     | (3,437)     | 238,283   |
| B5143W8   | MAPLETREE PAN ASIA COMMERCIAL TRUST                                 | 14,700     |  | (1,500)      | (16,216)    | 1,951     |
| BYZSGJ7   | MARATHON OIL CORP 5.2% DUE 06-01-2045                               | 367,000    |  | (300)        | (317,762)   | 338       |
| B27ZDL3   | MARATHON OIL CORP 6.6% DUE 10-01-2037                               | 455,000    |  | (616,000)    | (453,016)   | 536,154   |
| 2910970   | MARATHON OIL CORP COM                                               | 2,600      |  | (746,000)    | (66,662)    | 756,927   |
| BQQCCJ4   | MARATHON PETE CORP 4.75% DUE 09-15-2044                             | 2,645,000  |  | (3,500)      |             | 84,703    |
| BQSC311   | MARATHON PETE CORP 5% DUE 09-15-2054                                | 250,000    |  | (4,895,000)  | (2,325,683) | 4,128,112 |
| B6W1ZC9   | MARATHON PETE CORP 6.5% DUE 03-01-2041                              | 29,000     |  | (130,000)    | (193,388)   | 101,559   |
| B3K3L40   | MARATHON PETE CORP COM                                              | 1,070      |  | (449,000)    | (30,528)    | 458,214   |
| BMCWKZ2   | MARAVAI LIFESCIENCES HLDGS INC CL A CL A                            | 3,920      |  | (2,720)      | (164,390)   | 338,262   |
| 2566436   | MARKEL GROUP INC                                                    | 14         |  | (4,120)      | (48,947)    | 22,200    |
| B03Q9D0   | MARKETAXESS HLDGS INC COM STK                                       | 1,706      |  | (229)        | (19,394)    | 285,941   |
| BNBYGT2   | MARRIOTT INTL INC NEW 2.75% DUE 10-15-2033 BEO                      | 307,000    |  | (870)        | (572,026)   | 262,811   |
| BMXNHJ7   | MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG                     | 2,024,000  |  | (307,000)    | (237,050)   | 251,126   |
| BRF4MM1   | MARRIOTT INTL INC NEW 4.9% 04-15-2029                               | 386,000    |  | (2,849,000)  | (1,959,822) | 2,691,251 |
| B599Y78   | MARRIOTT INTL INC NEW 5.55% 10-15-2028                              | 1,749,000  |  | (386,000)    | (381,106)   | 380,644   |
| 2210614   | MARRIOTT INTL INC NEW COM STK CL A                                  | 1,920      |  | (479,000)    | (1,739,101) | 478,924   |
| B45K9N8   | MARRIOTT VACATIONS WORLDWIDE CORP COM                               | 50         |  | (2,230)      | (343,855)   | 438,479   |
| BJ2NYF2   | MARSH & MCLENNAN 4.9% DUE 03-15-2049                                | 160,000    |  | (80)         | (4,227)     | 9,877     |
| 2567741   | MARSH & MCLENNAN CO'S INC COM                                       | 1,080      |  | (136,000)    | (158,347)   | 120,453   |
| BNKD9Y6   | MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053                     | 774,000    |  | (1,090)      | (200,765)   | 204,228   |
| 571748BD3 | MARSH & MCLENNAN COS INC 4.2% 03-01-2048                            | 175,000    |  | (684,000)    | (769,952)   | 684,760   |
| BJ2NYM9   | MARSH & MCLENNAN COS INC 4.75% 03-15-2039                           | 200,000    |  | (167,000)    | (145,002)   | 143,471   |
| BMHGNF0   | MARSH & MCLENNAN COS INC 5.7% 09-15-2053                            | 420,000    |  | (275,000)    | (182,110)   | 234,146   |
| BMG7990   | MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051                      | 130,000    |  | (230,000)    | (418,740)   | 227,640   |
| BMWHTT4   | MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052                         | 135,000    |  | (200,000)    | (86,559)    | 136,562   |
| 7AYFHGU   | MARSHALL WACE EUREKA ACCRUAL                                        | 50,000,000 |  | (230,000)    | (149,689)   | 251,253   |
| 2572079   | MARTIN MARIETTA MATLS INC COM                                       | 250        |  | (50,000,000) | -           | -         |
| 6569464   | MARUBENI CORP NPV                                                   | 25,500     |  | (120)        | (120,278)   | 54,939    |
| 6569527   | MARUI GROUP CO LTD                                                  | 3,900      |  | (8,400)      | (334,404)   | 133,533   |
| BLB5691   | MARVELL TECH INC FIXED 2.45% DUE 04-15-2028                         | 1,265,000  |  | (1,300)      | (63,571)    | 21,539    |
| BN4JMV8   | MARVELL TECHNOLOGY INC 5.75% 02-15-2029                             | 4,353,000  |  | (900,000)    | (1,097,386) | 793,575   |
| BN4JMW9   | MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033                         | 2,502,000  |  | (1,409,000)  | (4,342,308) | 1,406,633 |
| BNKJ5M5   | MARVELL TECHNOLOGY INC COM                                          | 2,970      |  | (959,000)    | (2,485,687) | 947,465   |
| 2570200   | MASCO CORP COM                                                      | 300        |  | (6,190)      | (172,587)   | 306,237   |
| 2155306   | MASTEC INC COM                                                      | 100        |  | (470)        | (20,112)    | 27,030    |
| BMV3M61   | MASTERCARD INC 2.95% DUE 03-15-2051                                 | 93,000     |  | (80)         | (7,053)     | 9,339     |
| BNK94L6   | MASTERCARD INC 4.85% DUE 03-09-2033                                 | 2,550,000  |  | (488,000)    | (57,007)    | 373,001   |
| BNHN7M3   | MASTERCARD INC 4.875% 03-09-2028/03-09-2023                         | 2,605,000  |  | (2,550,000)  | (2,568,023) | 2,595,716 |
| B121557   | MASTERCARD INC CL A                                                 | 1,907      |  | (2,605,000)  | (2,602,473) | 2,669,149 |
| BK80XH9   | MATCH GROUP INC NEW COM                                             | 1,850      |  | (3,936)      | (796,501)   | 1,530,295 |
| B249GC0   | MATSUKIYOCOCOKARA & CO                                              | 3,400      |  | (2,010)      | (81,946)    | 74,017    |
| 2572303   | MATTEL INC COM STOCK 1.00 PAR                                       | 550        |  | (1,000)      | (32,822)    | 46,128    |
| 6900308   | MAZDA MOTOR CORP NPV                                                | 14,800     |  | (640)        | (10,508)    | 12,579    |
| 2550161   | MC CORMICK & CO INC COM NON-VTG                                     | 450        |  | (12,300)     | (160,215)   | 114,380   |
| 2550707   | MC DONALDS CORP COM                                                 | 2,509      |  | (530)        | (32,047)    | 45,755    |
| BP5WFP5   | MCCORMICK & CO INC 4.95% 04-15-2033                                 | 891,000    |  | (1,668)      | (720,965)   | 488,794   |
| BRF5C57   | MCDONALD'S CORP 5.45% 08-14-2053                                    | 7,472,000  |  | (891,000)    | (890,430)   | 899,135   |
| BLCCBX0   | MCDONALD'S CORPORATION 3.6% DUE 07-01-2030                          | 265,000    |  | (2,655,000)  | (7,501,790) | 2,558,878 |
| BKSG571   | MCDONALDS CORP 4.2% 04-01-2050                                      | 3,301,000  |  | (265,000)    | (245,811)   | 249,071   |
| BYWKWC1   | MCDONALDS CORP 4.7% DUE 12-09-2035                                  | 134,000    |  | (733,000)    | (2,636,855) | 588,462   |
| BRF5C35   | MCDONALDS CORP 4.8% 08-14-2028                                      | 5,773,000  |  | (30,000)     | (127,742)   | 28,438    |
| BMTWYS6   | MCDONALDS CORP 5.15% DUE 09-09-2052 BEO                             | 5,553,000  |  | (5,390,000)  | (5,699,753) | 5,217,817 |
| B2Q1JQ9   | MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038 | 415,000    |  | (5,685,000)  | (5,716,079) | 5,596,394 |
| BRF5C46   | MCDONALDS CORP MEDIUM TERM NTS BOOK ENTR4.95% 08-14-2033            | 825,000    |  | (225,000)    | (460,936)   | 249,248   |
|           |                                                                     |            |  | (825,000)    | (822,814)   | 803,616   |

|           |                                                                    |                |            |              |              |            |
|-----------|--------------------------------------------------------------------|----------------|------------|--------------|--------------|------------|
| 2378534   | MCKESSON CORP                                                      |                | 220        |              | (97,535)     |            |
| BPX2G32   | MCKESSON CORP NEW 5.1%                                             | 07-15-2033     | 1,840,000  | (340)        | (1,828,150)  | 138,591    |
| BNHV2J9   | MCKESSON CORP NEW 5.25%                                            | 02-15-2026     | 1,730,000  | (1,840,000)  | (1,726,710)  | 1,849,991  |
| BPX2G10   | MCKESSON CORP NEW SR NT 4.9% 07-15-2028                            |                | 1,850,000  | (1,525,000)  | (1,846,189)  | 1,514,294  |
| 2547323   | MDU RES GROUP INC COM                                              |                | 300        | (800,000)    | (5,896)      | 779,296    |
| BRTNNQ5   | MEDIBANK PRIVATE L NPV                                             |                | 218,997    | (370)        | (497,753)    | 7,739      |
| 5AYPCHU   | MEDICAL CARD EQUITY RECEIVABLE                                     | 06/28/2028     | 4,658      | (51,223)     | (36,226)     | 118,590    |
| B0JLSL9   | MEDICAL PPTYS TR INC COM REIT                                      |                | 20,290     | (4,089)      | (247,228)    | 235,644    |
| 4574813   | MEDIOBANCA SPA EURO.5                                              |                | 290        | (20,360)     | (3,573)      | 164,119    |
| 6782090   | MEDIPAL HOLDINGS CORP                                              |                | 1,900      | (317)        | (29,369)     | 3,789      |
| BDCBC61   | MEDPACE HLDGS INC COM                                              |                | 2,939      | (2,000)      | (636,444)    | 32,181     |
| BP4ZD06   | MEDTRONIC GLOBAL HLDGS 4.25%                                       | 03-30-2028     | 8,661,000  | (1,651)      | (8,602,484)  | 396,107    |
| BP6V8C9   | MEDTRONIC GLOBAL HLDGS S C A SR NT 4.5% 03-30-2033                 |                | 6,807,000  | (7,391,000)  | (6,768,891)  | 7,320,712  |
| BYMLDL0   | MEDTRONIC INC 4.625% DUE 03-15-2045                                |                | 175,000    | (6,807,000)  | (146,008)    | 6,672,076  |
| BTN1Y11   | MEDTRONIC PLC COMMON STOCK                                         | STOCK          | 2,080      | (102,000)    | (168,257)    | 93,468     |
| B3ZC078   | MEGMILK SNOW BRAND NPV                                             |                | 1,100      | (5,143)      | (15,891)     | 438,127    |
| B60DQV3   | MEIJI HOLDINGS CO NPV                                              |                | 468        | (1,000)      | (4,601)      | 13,888     |
| BNGDN82   | MELROSE INDUST PLC ORD GBP0.001                                    |                | 3,478      | (100)        | (23,219)     | 2,504      |
| BF4JDH5   | MERCANTILE INVESTM ORD GBP0.025                                    |                | 54,592     | (10,315)     | (127,600)    | 61,688     |
| BPRCW85   | MERCEDES-BENZ AUTO FIXED 4.51% DUE                                 | 11-15-2027     | 420,000    | (128,522)    | (419,950)    | 325,032    |
| 58768RAC4 | MERCEDES-BENZ AUTO LEASE TRUST SER 23-A CL A3 4.74% DUE 01-15-2027 |                | 574,000    | (420,000)    | (573,980)    | 418,983    |
| 5529027   | MERCEDES-BENZ GROUP AG                                             |                | 3,533      | (574,000)    | (256,508)    | 563,021    |
| BLHM7R1   | MERCK & CO INC 2.9% DUE                                            | 12-10-2061     | 1,600,000  | (11,537)     | (1,097,326)  | 811,494    |
| BMG72N5   | MERCK & CO INC 2.15% DUE                                           | 12-10-2031 BE0 | 1,000,000  | (2,573,000)  | (848,090)    | 1,690,656  |
| BLHM7Q0   | MERCK & CO INC 2.75% DUE 12-10-2051 BE0                            |                | 1,568,000  | (1,872,000)  | (1,050,737)  | 1,472,664  |
| BP487G9   | MERCK & CO INC 4.3% 05-17-2030                                     |                | 265,000    | (3,376,000)  | (264,682)    | 2,233,059  |
| BP487N6   | MERCK & CO INC 5.15% 05-17-2063                                    |                | 4,301,000  | (265,000)    | (4,270,845)  | 257,395    |
| BVG78V9   | MERCK & CO INC NEW 3.7% DUE                                        | 02-10-2045     | 6,196,000  | (2,750,000)  | (4,976,859)  | 2,660,814  |
| BP487J2   | MERCK & CO INC NEW 4.5% 05-17-2033                                 |                | 775,000    | (977,000)    | (774,318)    | 759,532    |
| BP487M5   | MERCK & CO INC NEW 5.0%                                            | 05-17-2053     | 14,890,000 | (775,000)    | (14,753,588) | 760,206    |
| 2778844   | MERCK & CO INC NEW COM                                             |                | 5,080      | (5,939,000)  | (533,577)    | 5,724,908  |
| BMBJQJ28  | MERCK & CO INC NEW FIXED 2.45% DUE                                 | 06-24-2050     | 531,000    | (7,885)      | (338,911)    | 885,304    |
| 4741844   | MERCK KGAA NPV                                                     |                | 86         | (230,000)    | (13,825)     | 148,907    |
| 2144047   | MERCURY SYSTEMS INC                                                |                | 150        | (71)         | (5,540)      | 12,783     |
| BWFD052   | MERIDIAN ENERGY LT NPV                                             |                | 610        | (150)        | (2,061)      | 5,883      |
| BQPF8D0   | META PLATFORMS INC 4.6%                                            | 05-03-2028     | 12,476,000 | (337)        | (12,470,281) | 1,122      |
| BMGS952   | META PLATFORMS INC 4.65%                                           | 08-15-2062     | 1,284,000  | (12,476,000) | (1,097,146)  | 12,405,262 |
| BQPF8G3   | META PLATFORMS INC 4.8% 05-15-2030                                 |                | 830,000    | (3,629,000)  | (828,124)    | 3,111,594  |
| BQPF8C9   | META PLATFORMS INC 4.95% 05-15-2033                                |                | 7,205,000  | (830,000)    | (7,201,909)  | 835,133    |
| 30303M8Q8 | META PLATFORMS INC 5.6% DUE                                        | 05-15-2053     | 12,714,000 | (4,700,000)  | (12,729,755) | 4,587,413  |
| BQPF885   | META PLATFORMS INC 5.75%                                           | 05-15-2063     | 10,243,000 | (9,487,000)  | (9,826,104)  | 9,045,697  |
| B7TL820   | META PLATFORMS INC COM USD0.000006 CL 'A'                          |                | 5,665      | (3,616,000)  | (1,866,047)  | 3,567,109  |
| BMGK052   | META PLATFORMS INC FIXED 3.85% DUE                                 | 08-15-2032     | 810,000    | (6,432)      | (760,039)    | 1,849,298  |
| BMGK096   | META PLATFORMS INC FIXED 4.45% DUE                                 | 08-15-2052     | 1,382,000  | (2,465,000)  | (1,086,752)  | 2,278,164  |
| B0744W4   | METCASH LIMITED NPV                                                |                | 539        | (2,476,000)  | (1,280)      | 2,027,000  |
| BQ0N1M9   | METLIFE INC 5.25% DUE                                              | 01-15-2054     | 3,065,000  | (8,385)      | (3,063,843)  | 20,337     |
| BMV3KX4   | METLIFE INC 5.375%                                                 | 07-15-2033     | 5,194,000  | (2,800,000)  | (5,145,680)  | 2,686,516  |
| B019VJ1   | METLIFE INC 6.375% DUE 06-15-2034                                  |                | 195,000    | (3,319,000)  | (207,560)    | 3,254,832  |
| 2573209   | METLIFE INC COM STK USD0.01                                        |                | 9,080      | (611,000)    | (597,708)    | 658,164    |
| 2583952   | METRO INC COM NPV                                                  |                | 1,128      | (1,480)      | (57,532)     | 83,998     |
| B1FN8X9   | METSO OYJ                                                          |                | 16,494     | (1,601)      | (188,377)    | 89,732     |
| 2126249   | METTLER-TOLEDO INTL INC COM                                        |                | 47         | (14,774)     | (55,787)     | 168,665    |
| BM9CG57   | MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100                     |                | 27,200     | (80)         | (1,006,772)  | 107,013    |
| BPQFN04   | MFRS & TRADERS TR CO BK NT PROGRAM 4.7% 01-27-2028                 |                | 1,293,000  | (3,000)      | (1,205,354)  | 107,842    |
| 2548616   | MGIC INVT CORP WIS COM                                             |                | 3,950      | (443,000)    | (75,916)     | 413,775    |
| 2547419   | MGM RESORTS INTERNATIONAL COM                                      |                | 350        | (6,325)      | (15,222)     | 85,676     |
| BPBPJ01   | MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)                         |                | 2,316      | (920)        | (83,239)     | 39,139     |
| 2592174   | MICROCHIP TECHNOLOGY INC COM                                       |                | 2,765      | (1,227)      | (237,177)    | 38,174     |
| 2588184   | MICRON TECH INC COM                                                |                | 1,530      | (4,470)      | (120,614)    | 373,053    |
| BN6QD03   | MICRON TECHNOLOGY INC 5.375%                                       | 04-15-2028     | 2,637,000  | (12,140)     | (2,633,888)  | 751,277    |
| BMX3Q59   | MICRON TECHNOLOGY INC 5.875%                                       | 02-09-2033     | 1,627,000  | (1,671,000)  | (1,626,637)  | 1,665,770  |

|           |                                                    |                       |           |             |             |           |
|-----------|----------------------------------------------------|-----------------------|-----------|-------------|-------------|-----------|
| BN6QCG2   | MICRON TECHNOLOGY INC 5.875%                       | 09-15-2033            | 3,170,000 | (1,514,000) |             | 1,481,245 |
| 594918BR4 | MICROSOFT CORP 2.4% DUE 08-08-2026                 |                       | 2,630,000 | (3,170,000) | (3,154,309) | 3,143,391 |
| BM9DJ73   | MICROSOFT CORP 2.525% DUE 06-01-2050 BEO           |                       | 755,000   | (6,800,000) | (506,044)   | 4,537,088 |
| BM9GFY1   | MICROSOFT CORP 2.675% DUE 06-01-2060 BEO           |                       | 413,000   | (2,487,000) | (271,900)   | 1,577,897 |
| BMFPJG2   | MICROSOFT CORP 2.921% 03-17-2052 USD               |                       | 2,377,000 | (3,343,000) | (1,743,832) | 2,272,040 |
| BMFPF53   | MICROSOFT CORP 3.041%                              | 03-17-2062            | 283,000   | (1,001,000) | (203,543)   | 704,171   |
| 594918BS2 | MICROSOFT CORP 3.45% DUE 08-08-2036                |                       | 220,000   | (310,000)   | (204,274)   | 276,215   |
| 594918BT0 | MICROSOFT CORP 3.7% DUE 08-08-2046                 |                       | 85,000    | (1,690,000) | (69,734)    | 1,446,316 |
| 594918BE3 | MICROSOFT CORP 4% DUE 02-12-2055                   |                       | 110,000   | (110,000)   | (87,506)    | 98,137    |
| 594918BK9 | MICROSOFT CORP 4.2% DUE 11-03-2035                 |                       | 105,000   | (105,000)   | (97,402)    | 93,600    |
| 594918BL7 | MICROSOFT CORP 4.45% DUE 11-03-2045                |                       | 410,000   | (255,000)   | (368,373)   | 231,925   |
| B4LFXK4   | MICROSOFT CORP 5.2% DUE 06-01-2039                 |                       | 345,000   | (345,000)   | (345,966)   | 330,220   |
| 594918AM6 | MICROSOFT CORP 5.3% DUE 02-08-2041                 |                       | 170,000   | (170,000)   | (172,132)   | 170,084   |
| 2588173   | MICROSOFT CORP COM                                 |                       | 18,337    | (20,623)    | (6,633,357) | 6,763,140 |
| 594918CA0 | MICROSOFT CORP FIXED 4.25% DUE                     | 02-06-2047            | 194,000   | (293,000)   | (174,630)   | 278,944   |
| BLDB073   | MICROSOFT CORP SR NT 144A 2.5%                     | 09-15-2050            | 5,711,000 | (2,405,000) | 4,601,456   | 1,531,825 |
| BLGZ1C4   | MICROSOFT CORP SR NT 144A 3.4%                     | 09-15-2026            | 4,469,000 | (1,491,000) | 4,482,933   | 1,429,004 |
| 2589132   | MID-AMER APT CMNTYS INC COM                        |                       | 200       | (1,410)     | (26,426)    | 177,131   |
| BJK6BS5   | MID-AMERICA APTS FIXED 2.875% DUE                  | 09-15-2051            | 36,000    | (326,000)   | (23,474)    | 216,768   |
| BL9FK80   | MIDAMERICAN ENERGY 4.4% DUE 10-15-2044             |                       | 140,000   | (175,000)   | (122,328)   | 146,416   |
| BNSPSG8   | MIDAMERICAN ENERGY 5.858% 09-15-2054               |                       | 5,929,000 | (945,000)   | (5,931,595) | 919,768   |
| BJ1ST56   | MIDAMERICAN ENERGY CO 4.25%                        | 07-15-2049            | 900,000   | (3,092,000) | (830,205)   | 2,627,346 |
| BNT9DY3   | MIDAMERICAN ENERGY CO 5.35%                        | DUE 01-15-2034        | 229,000   | (229,000)   | (228,693)   | 224,844   |
| 2590930   | MIDDLEBY CORP COM                                  |                       | 50        | (80)        | (7,185)     | 11,799    |
| 6642406   | MINEBEA MITSUMI INC                                |                       | 300       | (200)       | (6,091)     | 3,561     |
| B17ZL56   | MINERAL RES LTD NPV                                |                       | 97        | (74)        | (4,482)     | 3,568     |
| BF2CVV6   | MIPS MIPS                                          |                       | 199       | (542)       | (8,034)     | 25,211    |
| 6161978   | MIRVAC GROUP STAPLED SECURITIES                    |                       | 1,941     | (1,177)     | (2,810)     | 1,869     |
| BG493G1   | MISSISSIPPI PWR CO 4.25 DUE 03-15-2042             |                       | 13,000    | (313,000)   | (10,101)    | 261,677   |
| BNRRP65   | MISTER CAR WASH INC COM                            |                       | 100       | (400)       | (574)       | 2,883     |
| 6595179   | MISUMI GROUP INC NPV                               |                       | 200       | (100)       | (3,010)     | 2,542     |
| B0JQTJ0   | MITSUBISHI CHEMICAL GROUP CORP NPV                 |                       | 800       | (600)       | (5,222)     | 3,567     |
| 6596785   | MITSUBISHI CORP NPV                                |                       | 30,786    | (13,800)    | (535,598)   | 632,799   |
| 6597045   | MITSUBISHI ELEC CP NPV                             |                       | 11,700    | (9,000)     | (157,375)   | 115,731   |
| 6596729   | MITSUBISHI ESTATE CO LTD                           |                       | 700       | (800)       | (9,659)     | 10,062    |
| 6268976   | MITSUBISHI HC CAP. NPV                             |                       | 900       | (400)       | (5,425)     | 2,596     |
| 6597067   | MITSUBISHI HVY IND NPV                             |                       | 7,000     | (4,000)     | (307,813)   | 200,976   |
| 6596848   | MITSUBISHI LOGISTI NPV                             |                       | 1,100     | (800)       | (32,074)    | 19,781    |
| 606822CH5 | MITSUBISHI UFJ 4.788% DUE 07-18-2025               |                       | 2,355,000 | (2,433,000) | (2,325,139) | 2,403,220 |
| 6335171   | MITSUBISHI UFJ FIN NPV                             |                       | 64,100    | (19,000)    | (505,570)   | 130,755   |
| 606822CY8 | MITSUBISHI UFJ FINANCIAL GROUP INC                 | 5.242% DUE 04-19-2029 | 3,169,000 | (3,169,000) | (3,169,000) | 3,117,103 |
| 606822DC5 | MITSUBISHI UFJ FINANCIAL GROUP INC                 | 5.406% DUE 04-19-2034 | 3,581,000 | (3,581,000) | (3,586,593) | 3,535,135 |
| 606822CS1 | MITSUBISHI UFJ FINL GROUP INC 5.422%               | 02-22-2029            | 3,522,000 | (3,522,000) | (3,522,000) | 3,483,807 |
| 606822CK0 | MITSUBISHI UFJ FINL GROUP INC 5.441%               | 02-22-2034            | 1,943,000 | (433,000)   | (1,943,000) | 433,645   |
| 606822CT9 | MITSUBISHI UFJ FINL GROUP INC 5.475%               | 02-22-2031            | 242,000   | (242,000)   | (242,000)   | 242,315   |
| 606822DA9 | MITSUBISHI UFJ FINL GROUP INC 5.541% DUE04-17-2026 |                       | 4,436,000 | (4,436,000) | (4,440,512) | 4,413,324 |
| 606822CV4 | MITSUBISHI UFJ FINL GROUP INC 5.719%               | 02-20-2026            | 7,519,000 | (2,449,000) | (7,543,885) | 2,459,770 |
| 606822DD3 | MITSUBISHI UFJ FINL GROUP INC 8.2%                 | 12-31-2049            | 1,891,000 | (1,891,000) | (1,891,000) | 1,906,233 |
| 6597302   | MITSUMI & CO LTD NPV                               |                       | 13,100    | (10,000)    | (413,819)   | 363,265   |
| 6597368   | MITSUMI CHEMICALS NPV                              |                       | 100       | (100)       | (2,998)     | 2,839     |
| 6597603   | MITSUMI FUDOSAN CO LTD NPV                         |                       | 500       | (500)       | (12,140)    | 10,394    |
| 6597584   | MITSUMI O.S.K.LINES NPV                            |                       | 400       | (300)       | (11,818)    | 7,776     |
| 6597777   | MIURA CO LTD NPV                                   |                       | 2,200     | (600)       | (44,681)    | 15,900    |
| 6916703   | MIZRAHI TEFAHOT BANK LTD ILS0.01                   |                       | 534       | (503)       | (17,408)    | 16,339    |
| 60687YCR8 | MIZUHO FINANCIAL GROUP 5.739% DUE                  | 05-27-2031            | 395,000   | (395,000)   | (395,000)   | 397,627   |
| 60687YCT4 | MIZUHO FINANCIAL GROUP 5.754% DUE                  | 05-27-2034            | 1,246,000 | (1,246,000) | (1,241,188) | 1,264,537 |
| 6591014   | MIZUHO FINANCIAL GROUP NPV                         |                       | 13,200    | (7,500)     | (224,931)   | 112,625   |
| 60687YBP3 | MIZUHO FINL GROUP 1.234% DUE 05-22-2027            |                       | 2,000,000 | (3,964,000) | (1,770,300) | 3,502,749 |
| 60687YCP2 | MIZUHO FINL GROUP INC 5.667%                       | 05-27-2029/05-27-2028 | 578,000   | (578,000)   | (578,000)   | 583,914   |
| 60687YDB2 | MIZUHO FINL GROUP INC 5.748%                       | 07-06-2034            | 9,778,000 | (8,046,000) | (9,771,567) | 7,935,119 |

|           |                                                                           |            |            |  |             |  |           |
|-----------|---------------------------------------------------------------------------|------------|------------|--|-------------|--|-----------|
| 60687YC20 | MIZUHO FINL GROUP INC 5.778%                                              | 07-06-2029 | 7,422,000  |  | (7,422,000) |  | 7,426,777 |
| 2404871   | MKS INSTRS INC COM                                                        |            | 100        |  | (9,502)     |  | 5,010     |
| 621520    | MOBICO GROUP PLC                                                          |            | 26,431     |  | (41,958)    |  | 41,645    |
| BGSXTS3   | MODERNA INC COM                                                           |            | 450        |  | (1,543)     |  | 206,863   |
| 2598699   | MOHAWK INDS INC COM                                                       |            | 2,260      |  | (2,290)     |  | 228,400   |
| 2212706   | MOLINA HEALTHCARE INC COM                                                 |            | 249        |  | (132)       |  | 39,245    |
| BYT4Q46   | MOLSON COORS 4.2% DUE 07-15-2046                                          |            | 2,170,000  |  | (1,735,000) |  | 1,444,675 |
| B067BM3   | MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B                         |            | 250        |  | (310)       |  | 20,233    |
| BGLP232   | MONCLER SPA NPV                                                           |            | 4,871      |  | (3,218)     |  | 195,376   |
| BMHRYX8   | MONDAY COM LTD COM NPV                                                    |            | 90         |  | (15,510)    |  | 7,352     |
| B8CKK03   | MONDELEZ INTL INC COM                                                     |            | 3,215      |  | (5,925)     |  | 425,010   |
| 60920WSG6 | MONDELEZ INTL INC DISC COML PAPER 4/2 YRS 3&4 05-16-2023                  |            | 1,300,000  |  | (1,294,060) |  | 1,300,000 |
| B1CRLC4   | MONDI PLC GBP                                                             |            | 383        |  | (7,505)     |  | 4,818     |
| BF2FJ99   | MONGODB INC CL A CL A                                                     |            | 120        |  | (45,513)    |  | 48,358    |
| B012711   | MONOLITHIC PWR SYS INC COM                                                |            | 70         |  | (1,431)     |  | 607,779   |
| B1GHR88   | MONOTARO CO.LTD NPV                                                       |            | 200        |  | (100)       |  | 1,527     |
| BZ07BW4   | MONSTER BEVERAGE CORP NEW COM                                             |            | 9,294      |  | (1,820)     |  | 104,493   |
| BM8H3X0   | MONTANARO EURO SML ORD GBP0.05                                            |            | 183,516    |  | (21,760)    |  | 38,130    |
| 2252058   | MOODYS CORP COM                                                           |            | 786        |  | (367)       |  | 126,213   |
| 61747YEF8 | MORGAN STANLEY 2.484%                                                     | 09-16-2036 | 2,915,000  |  | (2,177,835) |  | 2,143,524 |
| BNKDZF9   | MORGAN STANLEY 2.511% 10-20-2032                                          |            | 1,600,000  |  | (2,555,000) |  | 2,090,378 |
| BH3TSQ3   | MORGAN STANLEY 2.699% DUE                                                 | 01-22-2031 | 5,340,000  |  | (4,612,336) |  | 1,756,583 |
| BKLRH64   | MORGAN STANLEY 2.72% DUE 07-22-2025                                       |            | 4,000,000  |  | (71,000)    |  | 68,287    |
| BMZZXH2   | MORGAN STANLEY 2.802%                                                     | 01-25-2052 | 246,000    |  | (3,682,000) |  | 2,296,970 |
| BZ9P947   | MORGAN STANLEY 3.971% 07-22-2038                                          |            | 270,000    |  | (2,493,000) |  | 2,115,941 |
| BYM4WR8   | MORGAN STANLEY 4.375% DUE 01-22-2047                                      |            | 335,000    |  | (536,000)   |  | 457,783   |
| BMGNM11   | MORGAN STANLEY 4.889% 07-20-2033                                          |            | 400,000    |  | (490,000)   |  | 466,950   |
| BL0NRS2   | MORGAN STANLEY 5.05% DUE 01-28-2027                                       |            | 1,720,000  |  | (1,450,000) |  | 1,452,799 |
| BL0NSL2   | MORGAN STANLEY 5.123% DUE 02-01-2029                                      |            | 19,159,000 |  | (7,487,000) |  | 7,409,642 |
| 61747YFE0 | MORGAN STANLEY 5.25%                                                      | 04-21-2034 | 23,397,000 |  | (4,822,000) |  | 4,697,105 |
| BP4X0Z4   | MORGAN STANLEY 5.297% 04-20-2037                                          |            | 1,830,000  |  | (2,910,000) |  | 2,738,982 |
| BNTDV76   | MORGAN STANLEY 5.424% 07-21-2034                                          |            | 12,803,000 |  | (6,505,000) |  | 6,265,001 |
| BL0NRR1   | MORGAN STANLEY 5.948% 01-19-2038                                          |            | 11,330,000 |  | (5,660,000) |  | 5,531,162 |
| 61747YFY7 | MORGAN STANLEY 6.342% 10-18-2033                                          |            | 850,000    |  | (3,124,000) |  | 3,424,217 |
| B98G652   | MORGAN STANLEY 6.375% DUE 07-24-2042                                      |            | 655,000    |  | (1,253,000) |  | 1,406,185 |
| BMC7WK6   | MORGAN STANLEY BK N A SALT LAKE CY GLOBAL NT SER A 3/AZ 4.754% 04-21-2026 |            | 4,026,000  |  | (3,356,000) |  | 3,319,249 |
| 2262314   | MORGAN STANLEY COM STK USD0.01                                            |            | 1,700      |  | (4,456)     |  | 375,157   |
| 61772BAB9 | MORGAN STANLEY FIXED 1.593% DUE                                           | 05-04-2027 | 1,065,000  |  | (3,028,000) |  | 2,705,473 |
| 61772BAC7 | MORGAN STANLEY FIXED 3.217% DUE                                           | 04-22-2042 | 2,323,000  |  | (1,564,000) |  | 1,164,235 |
| 61747YFD2 | MORGAN STANLEY FLTG RT 5.164% DUE                                         | 04-20-2029 | 4,057,000  |  | (3,311,000) |  | 3,323,536 |
| BNTDVP2   | MORGAN STANLEY FLTG RT 5.449% DUE                                         | 07-20-2029 | 9,847,000  |  | (1,373,000) |  | 1,364,854 |
| BQ6C302   | MORGAN STANLEY FLTG RT 6.627% DUE                                         | 11-01-2034 | 8,489,000  |  | (4,058,000) |  | 4,217,263 |
| BZ9P8W8   | MORGAN STANLEY VAR RT 07-22-2028                                          |            | 800,000    |  | (5,740,000) |  | 5,402,488 |
| B081VR8   | MORNINGSTAR INC COM STK                                                   |            | 50         |  | (40)        |  | 7,710     |
| B3NPHP6   | MOSAIC CO/THE                                                             |            | 500        |  | (800)       |  | 28,226    |
| BQ3FXB5   | MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044                                    |            | 351,000    |  | (75,000)    |  | 65,479    |
| B5BKPK4   | MOTOROLA SOLUTIONS INC                                                    |            | 270        |  | (780)       |  | 223,006   |
| B02L486   | MOWI ASA                                                                  |            | 379        |  | (172)       |  | 3,212     |
| BN1SY35   | MP MATERIALS CORP COM USD0.0001 CL A                                      |            | 2,600      |  | (2,500)     |  | 62,167    |
| BKPBMY6   | MPLX LP 2.65% DUE 08-15-2030                                              |            | 375,000    |  | (2,476,000) |  | 2,080,415 |
| BMXY8XS2  | MPLX LP 4.25% DUE 12-01-2027 BEQ                                          |            | 2,010,000  |  | (320,000)   |  | 314,003   |
| BYZGIY7   | MPLX LP 4.7% 04-15-2048                                                   |            | 40,000     |  | (200,000)   |  | 170,926   |
| BMZR5W6   | MPLX LP 5.0%                                                              | 03-01-2033 | 7,950,000  |  | (5,560,000) |  | 5,264,402 |
| BF5M0J4   | MPLX LP 5.5% DUE 02-15-2049                                               |            | 286,000    |  | (2,360,000) |  | 2,067,736 |
| BMVKWX9   | MPLX LP 5.65% 03-01-2053                                                  |            | 1,358,000  |  | (1,255,000) |  | 1,145,208 |
| 55336VAP5 | MPLX LP FIXED 4.9% DUE 04-15-2058                                         |            | 135,000    |  | (980,000)   |  | 737,255   |
| BYXT874   | MPLX LP FIXED 5.2% DUE 03-01-2047                                         |            | 1,150,000  |  | (318,000)   |  | 277,908   |
| BPJHGG4   | MPLX LP SR NT 4.95% 03-14-2052                                            |            | 1,786,000  |  | (3,516,000) |  | 2,894,302 |
| BZQ4CS1   | MS&AD INS GP HLDGS NPV                                                    |            | 2,500      |  | (900)       |  | 30,029    |
| BKM4S16   | MSA SAFETY INC COM                                                        |            | 50         |  | (60)        |  | 10,380    |
| 2567655   | MSC INDL DIRECT INC CL A COM                                              |            | 605        |  | (60,346)    |  |           |



|           |                                                                               |            |              |              |            |
|-----------|-------------------------------------------------------------------------------|------------|--------------|--------------|------------|
| B2972D2   | MSCI INC COM USD0.01                                                          | 1,643      | (80)         | (851,225)    | 7,543      |
| BP0V944   | MSCI INC SR NT 144A 3.625% 11-01-2031                                         | 630,000    | (980)        | (540,765)    | 461,787    |
| 6290054   | MTR CORP HKD1                                                                 | 1,079      | (630,000)    | (4,681)      | 540,952    |
| B09DHL9   | MTU AERO ENGINES A NPV (REGD)                                                 | 1,071      | (1,000)      | (254,968)    | 4,979      |
| 5294121   | MUENCHENER RUECKVE NPV(REGD)                                                  | 585        | (71)         | (243,630)    | 18,311     |
| 6610403   | MURATA MANUFACTURING CO. NPV                                                  | 3,568      | (294)        | (34,700)     | 110,813    |
| BCZWJ63   | MURPHY USA INC COM                                                            | 492        | (500)        | (165,902)    | 28,796     |
| 993848803 | MW EUREKA FUND CLASS B2 USD SHARES                                            | 1,480      | (40)         | (425,710)    | 12,209     |
| BJ00Z30   | N AMERN INC TST ORD GBP0.05                                                   | 25,000     | (87,965)     | (91,613)     | 25,000,426 |
| 2965107   | NASDAQ INC                                                                    | 600        | (228,141)    | (33,527)     | 777,947    |
| 63111XAE1 | NASDAQ INC 2.5% DUE 12-21-2040                                                | 278,000    | (740)        | (184,714)    | 37,147     |
| BQZDPN3   | NASDAQ INC 5.55% 02-15-2034                                                   | 4,425,000  | (320,000)    | (4,420,153)  | 210,152    |
| BQZDPH7   | NASDAQ INC 5.65% 06-28-2025                                                   | 2,066,000  | (2,835,000)  | (2,064,347)  | 2,810,274  |
| BRT75P0   | NASDAQ INC 5.95% 08-15-2053                                                   | 4,175,000  | (1,106,000)  | (4,168,287)  | 1,108,637  |
| BRT75N8   | NASDAQ INC 6.1% 06-28-2063                                                    | 3,864,000  | (1,758,000)  | (3,740,844)  | 1,772,430  |
| BP961C2   | NASDAQ INC SR NT 3.95% 03-07-2052                                             | 549,000    | (1,240,000)  | (384,213)    | 1,159,030  |
| BNOVX82   | NASPERS NPV (POST REV SPLIT)                                                  | 467        | (500,000)    | 42,566       | 338,613    |
| BYQRG48   | NATERA INC COM                                                                | 300        | (49)         | (15,665)     | 7,673      |
| 63253QAE4 | NATIONAL AUSTRALIA BK LTD NEW YORK BRH 4.9% 06-13-2028                        | 4,527,000  | (190)        | (4,519,259)  | 9,799      |
| BDR05C0   | NATIONAL GRID ORD GBP0.12431289                                               | 2,416      | (3,481)      | (32,777)     | 4,517,943  |
| BQWSL11   | NATIONAL GRID PLC 5.602% 06-12-2028                                           | 2,493,000  | (3,481)      | (2,493,000)  | 47,428     |
| BQWSLD3   | NATIONAL GRID PLC 5.809% 06-12-2033                                           | 695,000    | (1,783,000)  | (695,000)    | 1,796,987  |
| BKMGCO9   | NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030                                 | 1,935,000  | (295,000)    | (1,642,099)  | 290,675    |
| BYR4QD7   | NATIONAL RURAL UTILS COOP FIN CORP COLL TR BD 3.25% DUE 11-01-2025/10-27-2015 | 425,000    | (915,000)    | (405,692)    | 752,194    |
| BPDXN60   | NATIONAL SECS CLEARING CORP 5.1% 11-21-2027                                   | 550,000    | (590,000)    | (551,843)    | 566,896    |
| BWWCK85   | NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT                | 1,330      | (550,000)    | (56,735)     | 545,210    |
| 63861VAH0 | NATIONWIDE BLDG 4.85% DUE 07-27-2027                                          | 665,000    | (1,380)      | (648,614)    | 43,150     |
| 63861VAJ6 | NATIONWIDE BLDG VAR RT 6.557% DUE 10-18-2027                                  | 2,335,000  | (665,000)    | (2,335,000)  | 631,158    |
| 6624608   | NATL AUSTRALIA BK NPV                                                         | 1,838      | (1,000,000)  | (37,985)     | 1,029,350  |
| 2077303   | NATL BK OF CANADA COM NPV                                                     | 1,681      | (12,179)     | (125,605)    | 234,441    |
| 2626103   | NATL FUEL GAS CO COM                                                          | 100        | (2,023)      | (4,991)      | 150,100    |
| BNSMMS0   | NATL RURAL UTILS FIXED 4.8% DUE 03-15-2028                                    | 350,000    | (976)        | (354,120)    | 56,893     |
| 5650422   | NATURGY ENERGY GROUP SA                                                       | 66         | (2,407,000)  | (1,968)      | 2,372,426  |
| BR04L41   | NATWEST GROUP PLC 5.516% DUE 09-30-2028                                       | 810,000    | (86)         | (802,702)    | 2,576      |
| BPXXL41   | NATWEST GROUP PLC 5.847% DUE 03-02-2027                                       | 15,586,000 | (810,000)    | (15,572,730) | 772,222    |
| 780097BQ3 | NATWEST GROUP PLC 6% DUE 12-31-2049 REG                                       | 1,095,000  | (12,846,000) | (1,012,875)  | 12,683,142 |
| BQMS2W9   | NATWEST GROUP PLC 6.016% DUE 03-02-2034                                       | 1,890,000  | (1,318,000)  | (1,890,000)  | 1,224,126  |
| BMZMFP4   | NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035                                 | 1,350,000  | (985,000)    | (1,037,097)  | 978,989    |
| BP4TLQ0   | NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026                                 | 6,097,000  | (1,706,000)  | (6,298,469)  | 1,328,416  |
| BM8PJY7   | NATWEST GROUP PLC ORD GBP1.0769                                               | 5,266      | (4,488,000)  | (15,471)     | 4,667,719  |
| BMC8TD1   | NCINO INC NEW COM                                                             | 150        | (99,083)     | (4,878)      | 276,592    |
| 2632650   | NCR VOYIX CORP COM STK USD0.01                                                | 100        | (150)        | (2,696)      | 4,926      |
| 6640400   | NEC CORP NPV                                                                  | 7,800      | (250)        | (399,659)    | 7,682      |
| 64031QBK6 | NELNET STUDENT LN TR 2004-4 ASSET BKD NTCL A-5 FLTG 01-25-2037 REG            | 22,889     | (6,900)      | (22,397)     | 322,958    |
| 5633962   | NEMETSCHEK SE ORD NPV                                                         | 493        | (152,868)    | (34,337)     | 152,868    |
| B06YV46   | NESTE OYJ NPV                                                                 | 261        | (650)        | (9,992)      | 50,453     |
| 7123870   | NESTLE SA CHF0.10(REGD)                                                       | 4,864      | (3,259)      | (562,285)    | 156,800    |
| 6036548   | NET ONE SYSTEMS CO NPV                                                        | 4,300      | (9,942)      | (75,951)     | 1,210,091  |
| 2630643   | NETAPP INC COM STK                                                            | 4,615      | (1,500)      | (395,821)    | 33,900     |
| 2857817   | NETFLIX INC COM STK                                                           | 1,804      | (555)        | (755,450)    | 42,318     |
| 2623911   | NEUROCRINE BIOSCIENCES INC COM                                                | 3,655      | (2,057)      | (412,085)    | 839,600    |
| BS99X04   | NEVADA PWR CO 6.0% 03-15-2054                                                 | 1,575,000  | (265)        | (1,554,814)  | 25,014     |
| BH3Z4P3   | NEW FORTRESS INC CL A SHS REPSTG LTD LIABILITY                                | 100        | (155,000)    | (3,652)      | 156,705    |
| BLFG827   | NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052                               | 4,391,000  | (100)        | (3,488,555)  | 3,101      |
| BM94GQ4   | NEW WORLD DEVEL CO NPV POST CON                                               | 2,000      | (7,241,000)  | (4,199)      | 5,784,700  |
| 2632003   | NEW YORK TIMES CO CL A ISIN #US6501111073                                     | 5,575      | (2,000)      | (236,689)    | 4,771      |
| 6637101   | NEWCREST MINING LTD NPV                                                       | 5,747      | (310)        | (89,535)     | 12,523     |
| BD3JBG1   | NEWELL BRANDS INC 5.625% DUE 04-01-2036/03-30-2016 REG                        | 630,000    | (12,063)     | (556,917)    | 100,181    |
| 2635701   | NEWELL BRANDS INC COM                                                         | 650        | (630,000)    | (5,430)      | 535,500    |
| B01CGF1   | NEWMARKET CORP COM                                                            | 52         | (700)        | (28,546)     | 7,383      |
|           |                                                                               |            | (110)        |              | 50,308     |

|           |                                                                         |            |              |              |            |
|-----------|-------------------------------------------------------------------------|------------|--------------|--------------|------------|
| BRDVM83   | NEWMONT CDI 1:1                                                         | 2,668      |              | 83,379       |            |
| 2636607   | NEWMONT CORPORATION                                                     | 12,360     | (1,845)      | (554,596)    | 69,976     |
| B7J8X60   | NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG                               | 82,000     | (4,790)      | (77,538)     | 184,471    |
| BBGV740   | NEWS CORP COM CL A                                                      | 550        | (632,000)    | (12,695)     | 582,805    |
| BBGV751   | NEWS CORP COM CL B                                                      | 100        | (720)        | (2,235)      | 14,253     |
| B1JF880   | NEXI SPA NPV                                                            | 335        | (2,550)      | (2,731)      | 41,910     |
| B63QM77   | NEXON CO LTD NPV                                                        | 19,700     | (277)        | (383,442)    | 2,204      |
| 2949758   | NEXSTAR MEDIA GROUP INC COMMON STOCK                                    | 597        | (8,600)      | (87,688)     | 198,245    |
| 3208986   | NEXT ORD GBP0.10                                                        | 3,697      | (80)         | (341,448)    | 13,533     |
| BKPC9F8   | NEXTERA ENERGY CAP 1.9% DUE 06-15-2028                                  | 3,185,000  | (105)        | (2,722,365)  | 9,046      |
| BN6KV01   | NEXTERA ENERGY CAP 5.38% 02-28-2053                                     | 7,714,000  | (745,000)    | (7,454,147)  | 640,968    |
| BQH6109   | NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025                           | 12,693,000 | (2,660,000)  | (12,690,557) | 2,366,462  |
| BMDX623   | NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG        | 3,549,000  | (2,461,000)  | (2,938,853)  | 2,461,561  |
| BN259Y9   | NEXTERA ENERGY CAP HLDGS INC 4.9% 02-28-2028                            | 9,998,000  | (3,195,000)  | (9,988,266)  | 2,553,891  |
| BN4J0D6   | NEXTERA ENERGY CAP HLDGS INC 5.05% 02-28-2033                           | 14,043,000 | (9,998,000)  | (13,899,450) | 9,867,991  |
| 65339NS88 | NEXTERA ENERGY CAP HLDGS INC DISC COML PAPER 4/2 YRS 05-08-2023         | 1,900,000  | (12,468,000) | (1,887,882)  | 12,315,182 |
| BQKRHH8   | NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% DUE 03-01-2025               | 8,899,000  | (1,900,000)  | (8,938,733)  | 1,900,000  |
| 2328915   | NEXTERA ENERGY INC COM                                                  | 13,530     | (3,064,000)  | (829,679)    | 3,080,213  |
| 6640767   | NH FOODS LTD NPV                                                        | 1,900      | (4,855)      | (59,037)     | 351,997    |
| BN7BZM3   | NIBE INDUSTRIER AB SER'B'NPV                                            | 8,057      | (800)        | (86,342)     | 22,365     |
| 6647133   | NICE LTD ILS1                                                           | 31         | (7,951)      | (6,310)      | 59,995     |
| 6640682   | NIDEC CORPORATION NPV                                                   | 300        | (28)         | (11,740)     | 5,625      |
| 2640147   | NIKE INC CL B                                                           | 10,140     | (300)        | (1,191,311)  | 15,772     |
| 6639550   | NINTENDO CO LTD NPV                                                     | 600        | (3,855)      | (29,064)     | 439,356    |
| 6396800   | NIPPON BUILDING FD REIT                                                 | 2          | (6,800)      | (8,276)      | 275,114    |
| BK5HP63   | NIPPON EXPRESS HLD NPV                                                  | 1,400      | (2)          | (79,475)     | 8,547      |
| 6640507   | NIPPON PAINT HLDGS NPV                                                  | 900        | (500)        | (6,935)      | 28,918     |
| 6640541   | NIPPON SANSO HOLDINGS CORP                                              | 100        | (400)        | (2,639)      | 3,367      |
| 6642569   | NIPPON STEEL CORP                                                       | 2,300      | (200)        | (52,337)     | 3,638      |
| 6641373   | NIPPON TELEGRAPH & TELEPHONE CORP NPV                                   | 678,620    | (14,000)     | (274,772)    | 299,307    |
| 6644060   | NIPPON TV HLDGS IN NPV                                                  | 3,300      | (13,400)     | (34,641)     | 108,627    |
| 6643960   | NIPPON YUSEN KABUSHIKI KAISHA NPV                                       | 300        | (2,200)      | (9,041)      | 20,529     |
| BD20RG3   | NISOURCE FIN CORP 4.375% 05-15-2047                                     | 805,000    | (300)        | (652,429)    | 7,439      |
| BFGCNJ4   | NISOURCE FIN CORP 5.65% DUE 02-01-2045                                  | 55,000     | (595,000)    | (49,996)     | 506,634    |
| B3NS358   | NISOURCE FIN CORP 5.95% DUE 06-15-2041                                  | 3,188,000  | (193,000)    | (3,373,711)  | 199,875    |
| BM8NG62   | NISOURCE INC 5.25% DUE 03-30-2028                                       | 6,961,000  | (1,128,000)  | (6,971,341)  | 1,132,767  |
| BRJVJ83   | NISOURCE INC 5.4% 06-30-2033                                            | 2,617,000  | (3,906,000)  | (2,610,319)  | 3,915,040  |
| 2645409   | NISOURCE INC COM                                                        | 1,900      | (2,617,000)  | (49,767)     | 2,586,820  |
| BQ97L88   | NISSAN AUTO LEASE 4.91% DUE 01-15-2026                                  | 953,000    | (1,105)      | (952,933)    | 30,032     |
| 65473FAD9 | NISSAN AUTO LEASE 5.69% DUE 07-15-2026                                  | 1,137,000  | (953,000)    | (1,136,908)  | 948,085    |
| 65473FAB3 | NISSAN AUTO LEASE 5.74% DUE 08-15-2025                                  | 35,000     | (1,137,000)  | (35,000)     | 1,130,843  |
| BQ97LB1   | NISSAN AUTO LEASE TRUST 4.8% SER 23-A CL A4 07-15-2027                  | 307,000    | (143)        | (306,958)    | 143        |
| 65480WAE1 | NISSAN AUTO RECEIVABLES 2023-A NT CL A-44.85% 06-17-2030                | 200,000    | (307,000)    | (199,996)    | 303,306    |
| 65480WAD3 | NISSAN AUTO RECEIVABLES OWNER TRUST SER 23-A CL A3 4.91% DUE 11-15-2027 | 102,000    | (200,000)    | (101,982)    | 195,344    |
| 6641588   | NISSAN CHEMICAL CORPORATION                                             | 2,200      | (102,000)    | (88,875)     | 101,482    |
| 6642860   | NISSAN MOTOR CO NPV                                                     | 51,300     | (600)        | (204,043)    | 26,079     |
| 6642923   | NISSINBO HOLDINGS INC NPV                                               | 3,600      | (1,300)      | (28,227)     | 5,063      |
| 6641760   | NISSIN FOODS HOLDINGS CO LTD NPV                                        | 302        | (2,400)      | -            | 19,302     |
| 6641801   | NITTO DENKO CORP NPV                                                    | 100        | (2,000)      | (7,380)      | 155,107    |
| BNG8PQ9   | NN GROUP N.V. EURO.12                                                   | 8,552      | (100)        | (333,858)    | 6,820      |
| 2211811   | NNN REIT INC                                                            | 350        | (209)        | (14,897)     | 7,976      |
| 5902941   | NOKIA OYJ EURO.06                                                       | 3,188      | (2,722)      | (11,091)     | 112,518    |
| BN46725   | NOMURA HLDGS INC 2.172% DUE 07-14-2028                                  | 1,325,000  | (2,543)      | (1,117,240)  | 10,562     |
| 65535HBK4 | NOMURA HLDGS INC 6.181% DUE 01-18-2033                                  | 1,600,000  | (1,325,000)  | (1,600,000)  | 1,087,991  |
| 6643108   | NOMURA HOLDINGS NPV                                                     | 27,300     | (400,000)    | (117,420)    | 424,724    |
| BY5JF4    | NOMURA REAL ESTATE MASTER FU                                            | 2          | (10,800)     | (2,266)      | 40,410     |
| 6390921   | NOMURA RESEARCH INSTITUTE NPV                                           | 300        | (2)          | (8,488)      | 2,372      |
| B1CWJMS   | NOMURA RL EST INC NPV                                                   | 100        | (300)        | (2,552)      | 8,265      |
| 2641838   | NORDSON CORP COM                                                        | 100        | (100)        | (25,686)     | 2,433      |
| BQ8BGJ4   | NORDSON CORP SR NT 5.6% 09-15-2028                                      | 3,940,000  | (100)        | (3,939,133)  | 24,675     |
| 2641827   | NORDSTROM INC COM                                                       | 5,520      | (3,940,000)  | (91,986)     | 3,940,905  |

|           |                                                                            |            |              |              |  |            |
|-----------|----------------------------------------------------------------------------|------------|--------------|--------------|--|------------|
|           |                                                                            |            |              | (200)        |  | 3,237      |
| BR1H3Y3   | NORFOLK SOUTHERN CORP 4.45% DUE 03-01-2033                                 | 292,000    |              | (277,485)    |  |            |
|           |                                                                            |            | (292,000)    |              |  | 284,659    |
| BNNXR6    | NORFOLK SOUTHERN CORP 4.55% 06-01-2053                                     | 1,100,000  |              | (938,213)    |  |            |
|           |                                                                            |            | (3,485,000)  |              |  | 3,047,148  |
| BRZW957   | NORFOLK SOUTHERN CORP 5.35% 08-01-2054                                     | 7,284,000  |              | (7,170,026)  |  |            |
|           |                                                                            |            | (3,418,000)  |              |  | 3,198,010  |
| BN79088   | NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055                                  | 190,000    |              | (119,290)    |  |            |
|           |                                                                            |            | (780,000)    |              |  | 485,524    |
| BNQSG1    | NORFOLK SOUTHN CORP 3.7% 03-15-2053                                        | 185,000    |              | (140,907)    |  |            |
|           |                                                                            |            | (185,000)    |              |  | 142,278    |
| 655844BY3 | NORFOLK SOUTHN CORP 4.15% 02-28-2048                                       | 130,000    |              | (98,458)     |  |            |
|           |                                                                            |            | (434,000)    |              |  | 343,118    |
| BNTZTQ5   | NORFOLK SOUTHN CORP 5.95% 03-15-2064                                       | 2,643,000  |              | (2,732,903)  |  |            |
|           |                                                                            |            | (310,000)    |              |  | 317,607    |
| 2641894   | NORFOLK SOUTHN CORP COM                                                    | 300        |              | (68,934)     |  |            |
|           |                                                                            |            | (470)        |              |  | 105,159    |
| BM8VPW2   | NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121                                  | 190,000    |              | (133,882)    |  |            |
|           |                                                                            |            | (599,000)    |              |  | 415,202    |
| B11HK39   | NORSK HYDRO ASA NOK1.098                                                   | 717        |              | (4,703)      |  |            |
|           |                                                                            |            | (691)        |              |  | 4,641      |
| 6717456   | NORTHERN STAR RESOURCES LTD                                                | 23,170     |              | (196,376)    |  |            |
|           |                                                                            |            | (72,684)     |              |  | 601,841    |
| BQPF863   | NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053                         | 4,238,000  |              | (4,207,094)  |  |            |
|           |                                                                            |            | (2,685,000)  |              |  | 2,525,979  |
| BMV87C7   | NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO                           | 870,000    |              | (791,987)    |  |            |
|           |                                                                            |            | (960,000)    |              |  | 810,698    |
| 2648668   | NORTHERN TR CORP COM                                                       | 300        |              | (24,927)     |  |            |
|           |                                                                            |            | (370)        |              |  | 27,273     |
| B68XHC3   | NORTHLAND PWR INC COM                                                      | 1,600      |              | (31,005)     |  |            |
|           |                                                                            |            | (1,584)      |              |  | 35,137     |
| BF15KD1   | NORTHROP GRUMMAN 4.03% DUE 10-15-2047                                      | 3,194,000  |              | (2,468,644)  |  |            |
|           |                                                                            |            | (1,713,000)  |              |  | 1,366,083  |
| BB9ZSW0   | NORTHROP GRUMMAN 4.75% DUE 06-01-2043                                      | 200,000    |              | (192,352)    |  |            |
|           |                                                                            |            | (259,000)    |              |  | 247,967    |
| BNC3911   | NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033                                  | 3,639,000  |              | (3,600,302)  |  |            |
|           |                                                                            |            | (2,639,000)  |              |  | 2,583,984  |
| BN6LRM8   | NORTHROP GRUMMAN CORP 4.95% 03-15-2053                                     | 20,047,000 |              | (19,073,225) |  |            |
|           |                                                                            |            | (14,917,000) |              |  | 13,788,875 |
| 2648806   | NORTHROP GRUMMAN CORP COM                                                  | 217        |              | (98,801)     |  |            |
|           |                                                                            |            | (310)        |              |  | 138,968    |
| B9CGTC3   | NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001                               | 600        |              | (11,924)     |  |            |
|           |                                                                            |            | (700)        |              |  | 14,192     |
| BN2RYW9   | NOV INC COM                                                                | 600        |              | (12,194)     |  |            |
|           |                                                                            |            | (800)        |              |  | 13,280     |
| 7103065   | NOVARTIS AG CHF0.49 (REGD)                                                 | 6,404      |              | (645,390)    |  |            |
|           |                                                                            |            | (3,547)      |              |  | 358,241    |
| BK1PN26   | NOVARTIS CAP CORP 4.4% DUE 05-06-2044                                      | 540,000    |              | (474,959)    |  |            |
|           |                                                                            |            | (135,000)    |              |  | 121,082    |
| BP6KMI1   | NOVO NORDISK A/S SER'B'DKK0.1                                              | 48,145     |              | (517,727)    |  |            |
|           |                                                                            |            | (972)        |              |  | 93,945     |
| BHC8X90   | NOVO-NORDISK AS DKK0.2 SERIES'B'                                           | 295        |              | (45,352)     |  |            |
|           |                                                                            |            | (22,361)     |              |  | 908,256    |
| BY554X4   | NOVOCLURE LTD COM USD0.00                                                  | 4,885      |              | (63,163)     |  |            |
|           |                                                                            |            | (160)        |              |  | 6,446      |
| B798FW0   | NOVONESIS (NOVOZYMES) B                                                    | 109        |              | (5,857)      |  |            |
|           |                                                                            |            | (98)         |              |  | 4,825      |
| 2212922   | NRG ENERGY INC COM NEW                                                     | 2,190      |              | (81,869)     |  |            |
|           |                                                                            |            | (2,320)      |              |  | 75,584     |
| 6544687   | NS SOLUTIONS CORP NPV                                                      | 900        |              | (27,519)     |  |            |
|           |                                                                            |            | (700)        |              |  | 19,290     |
| 6641544   | NSK LTD NPV                                                                | 3,400      |              | (18,664)     |  |            |
|           |                                                                            |            | (1,700)      |              |  | 10,258     |
| 643900    | NTH ATLANTIC SMLLR ORD GBP0.05                                             | 133        |              | (6,728)      |  |            |
|           |                                                                            |            | (2,340)      |              |  | 105,414    |
| 6125639   | NTT DATA GROUP CORPORATION                                                 | 400        |              | (5,390)      |  |            |
|           |                                                                            |            | (4,500)      |              |  | 61,817     |
| BN6NP19   | NU HOLDINGS LTD                                                            | 19,330     |              | (147,984)    |  |            |
|           |                                                                            |            | (4,540)      |              |  | 34,783     |
| 2651086   | NUCOR CORP COM                                                             | 3,704      |              | (620,771)    |  |            |
|           |                                                                            |            | (848)        |              |  | 136,746    |
| BLH42V6   | NUCOR CORP FIXED 2.979% DUE 12-15-2055                                     | 200,000    |              | (132,560)    |  |            |
|           |                                                                            |            | (222,000)    |              |  | 142,316    |
| B29QQD7   | NUCOR CORP FIXED 6.4% DUE 12-01-2037                                       | 185,000    |              | (202,797)    |  |            |
|           |                                                                            |            | (185,000)    |              |  | 198,270    |
| F6628DAN4 | NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM LOAN 08-15-2028 | 576,000    |              | 561,600      |  |            |
|           |                                                                            |            | (1,436)      |              |  | 1,436      |
| BYQBFT8   | NUTANIX INC CL A CL A                                                      | 5,345      |              | (172,409)    |  |            |
|           |                                                                            |            | (670)        |              |  | 18,630     |
| BRF4MN2   | NUTRIEN LTD 4.9% DUE 03-27-2028                                            | 2,834,000  |              | (2,828,899)  |  |            |
|           |                                                                            |            | (2,459,000)  |              |  | 2,457,437  |
| BRJGL2    | NUTRIEN LTD 5.8% DUE 03-27-2053                                            | 6,298,000  |              | (6,257,596)  |  |            |
|           |                                                                            |            | (5,557,000)  |              |  | 5,462,843  |
| BQ697K1   | NUTRIEN LTD 5.95% DUE 11-07-2025 BEO                                       | 300,000    |              | (308,643)    |  |            |
|           |                                                                            |            | (686,000)    |              |  | 695,426    |
| BDRJLN0   | NUTRIEN LTD COM NPV                                                        | 2,328      |              | (131,774)    |  |            |
|           |                                                                            |            | (3,913)      |              |  | 249,359    |
| BMFNFH5   | NUVEI CORPORATION SUB VOTING SHARES (CAD)                                  | 43         |              | (1,760)      |  |            |
|           |                                                                            |            | (1,343)      |              |  | 32,828     |
| B0VJQ5    | NVENT ELECTRIC PLC COM USD0.01 WI                                          | 3,972      |              | (176,634)    |  |            |
|           |                                                                            |            | (8,902)      |              |  | 475,687    |
| 67066GAN4 | NVIDIA CORP 2.0% DUE 06-15-2031 BEO                                        | 193,000    |              | (160,830)    |  |            |
|           |                                                                            |            | (193,000)    |              |  | 155,747    |
| 67066GAG9 | NVIDIA CORP 3.5% DUE 04-01-2040                                            | 1,155,000  |              | (914,446)    |  |            |
|           |                                                                            |            | (699,000)    |              |  | 546,005    |
| 67066GAH7 | NVIDIA CORP 3.5% DUE 04-01-2050                                            | 500,000    |              | (373,354)    |  |            |
|           |                                                                            |            | (1,579,000)  |              |  | 1,210,781  |
| 2379504   | NVIDIA CORP COM                                                            | 8,246      |              | (3,456,035)  |  |            |
|           |                                                                            |            | (6,541)      |              |  | 2,711,374  |
| 67066GAF1 | NVIDIA CORP FIXED 2.85% DUE 04-01-2030                                     | 733,000    |              | (663,768)    |  |            |
|           |                                                                            |            | (1,533,000)  |              |  | 1,372,690  |
| 2637785   | NVR INC COM STK USD0.01                                                    | 4          |              | (27,389)     |  |            |
|           |                                                                            |            | (5)          |              |  | 31,478     |
| 62954HAJ7 | NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.65% 02-15-2032                 | 5,340,000  |              | (4,156,169)  |  |            |
|           |                                                                            |            | (4,116,000)  |              |  | 3,371,791  |
| 62954HAU2 | NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041                 | 665,000    |              | (464,762)    |  |            |
|           |                                                                            |            | (6,887,000)  |              |  | 4,929,693  |
| 62954HAN8 | NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051                 | 944,000    |              | (597,065)    |  |            |
|           |                                                                            |            | (626,000)    |              |  | 368,409    |
| B570LX8   | O REILLY AUTOMOTIVE INC NEW 5.75% 11-20-2026                               | 1,703,000  |              | (1,702,217)  |  |            |
|           |                                                                            |            | (1,559,000)  |              |  | 1,571,773  |
| B65LWX6   | O REILLY AUTOMOTIVE INC NEW COM USD0.01                                    | 169        |              | (161,639)    |  |            |
|           |                                                                            |            | (140)        |              |  | 131,029    |
| 6656407   | OBAYASHI CORP NPV                                                          | 9,200      |              | (74,738)     |  |            |
|           |                                                                            |            | (6,500)      |              |  | 55,329     |
| 67117XAA4 | OBX 2023-NQM7 TR MTG BKD NTS CL A-1 144A6.84399986267% 04-25-2063          | 1,460,000  |              | (1,459,978)  |  |            |
|           |                                                                            |            | (43,280)     |              |  | 43,280     |
| B3MB574   | OCADO GROUP PLC ORD GBP0.02                                                | 381        |              | (3,849)      |  |            |
|           |                                                                            |            | (265)        |              |  | 2,277      |
| BFMZD75   | OCCIDENTAL PETE 4.2% DUE 03-15-2048                                        | 805,000    |              | (599,848)    |  |            |
|           |                                                                            |            | (155,000)    |              |  | 114,553    |

|         |                                                |            |             |              |           |
|---------|------------------------------------------------|------------|-------------|--------------|-----------|
| BDBFN16 | OCCIDENTAL PETE 4.4% DUE 04-15-2046            | 2,125,000  |             | (1,629,783)  | 180,753   |
| BICRNM4 | OCCIDENTAL PETE 6.2% DUE 03-15-2040            | 6,949,000  | (231,000)   | (6,874,082)  | 728,767   |
| BMVDNL3 | OCCIDENTAL PETE 8.5% DUE 07-15-2027            | 2,809,000  | (761,000)   | (3,063,921)  | 1,125,850 |
| BN15XB6 | OCCIDENTAL PETE CORP 6.625% DUE 09-01-2030 REG | 1,907,000  | (1,047,000) | (2,003,220)  | 7,258,333 |
| BK8VN94 | OCCIDENTAL PETE CORP SR NT 5.55% 03-15-2026    | 1,029,000  | (6,961,000) | (1,024,443)  | 1,034,145 |
| BK8VN61 | OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036    | 3,125,000  | (1,029,000) | (3,181,268)  | 1,766,323 |
| BKVKRK7 | OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046     | 2,601,000  | (1,818,000) | (2,678,940)  | 498,670   |
| 2655408 | OCCIDENTAL PETROLEUM CORP                      | 2,982      | (485,000)   | (192,428)    | 241,075   |
| BD4TZK8 | OCI N.V. EURO.02                               | 62         | (4,152)     | (1,766)      | 944       |
| 6656106 | ODAKYU ELEC RLWY NPV                           | 200        | (37)        | (3,002)      | 1,415     |
| B1577G7 | OESTERREICHISCHE POST NPV                      | 93         | (100)       | (3,376)      | 63,258    |
| 2657802 | OGE ENERGY CORP COM                            | 300        | (1,807)     | (10,447)     | 12,368    |
| BNVXB50 | OHIO POWER CO SR NT 2.9% 10-01-2051            | 55,000     | (350)       | (35,951)     | 1,157,282 |
| BQB7DR9 | OHIO PWR CO 5.0% 06-01-2033                    | 380,000    | (1,753,000) | (378,206)    | 372,434   |
| 6657701 | OJI HOLDINGS CORP                              | 7,500      | (380,000)   | (28,167)     | 73,634    |
| BQ0GB28 | OKLAHOMA GAS & ELEC CO 5.4% 01-15-2033         | 915,000    | (19,100)    | (912,182)    | 944,207   |
| BDFZSP1 | OKTA INC CL A CL A                             | 250        | (915,000)   | (21,318)     | 22,157    |
| 2656423 | OLD DOMINION FREIGHT LINE INC COM              | 190        | (310)       | (75,498)     | 89,001    |
| 2659109 | OLD REPUBLIC INTERNATIONAL CORP COM STK USD1   | 10,895     | (230)       | (303,378)    | 14,798    |
| 2658526 | OLIN CORP COM                                  | 1,315      | (580)       | (66,562)     | 14,528    |
| BZ22B38 | OLLIES BARGAIN OUTLET HLDGS INC COM            | 100        | (280)       | (7,114)      | 5,775     |
| 6658801 | OLYMPUS CORP NPV                               | 600        | (100)       | (8,853)      | 9,761     |
| 2043274 | OMEGA HEALTHCARE INVS INC REIT                 | 400        | (600)       | (12,305)     | 12,608    |
| 2279303 | OMNICOM GROUP INC COM                          | 300        | (410)       | (25,719)     | 36,052    |
| 6659428 | OMRON CORP NPV                                 | 100        | (390)       | (4,446)      | 51,333    |
| 4651459 | OMV AG NPV                                     | 1,768      | (1,000)     | (82,542)     | 70,460    |
| 2583576 | ON SEMICONDUCTOR CORP COM                      | 600        | (1,641)     | (48,702)     | 76,138    |
| B7ZBFD4 | ONCOR ELEC 5.3 DUE 06-01-2042                  | 110,000    | (820)       | (111,321)    | 292,170   |
| BK6FDG5 | ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049     | 130,000    | (322,000)   | (98,068)     | 119,261   |
| BP4FTD1 | ONCOR ELEC FIXED 2.7% DUE 11-15-2051           | 290,000    | (180,000)   | (180,223)    | 294,425   |
| BPX1TR4 | ONCOR ELEC FIXED 4.6% DUE 06-01-2052           | 435,000    | (469,000)   | (389,350)    | 98,338    |
| BYSZB89 | ONEMAIN HLDGS INC COM                          | 200        | (115,000)   | (9,723)      | 10,823    |
| BMZ6BW5 | ONEOK INC 6.625% DUE 09-01-2053                | 13,887,000 | (250)       | (13,880,062) | 3,983,672 |
| 2130109 | ONEOK INC COM STK                              | 2,030      | (4,091,000) | (138,608)    | 168,746   |
| BLHLV32 | ONEOK INC NEW 3.1% 03-15-2030                  | 650,000    | (2,755)     | (553,885)    | 243,284   |
| BKfV9H7 | ONEOK INC NEW 4.45% DUE 09-01-2049             | 375,000    | (290,000)   | (295,619)    | 104,032   |
| BDDR183 | ONEOK INC NEW 4.55% DUE 07-15-2028             | 2,065,000  | (135,000)   | (1,989,090)  | 2,750,504 |
| BF0NYC3 | ONEOK INC NEW 4.95% DUE 07-13-2047             | 475,000    | (2,830,000) | (363,152)    | 96,118    |
| BDDR194 | ONEOK INC NEW 5.2% DUE 07-15-2048              | 233,000    | (114,000)   | (192,373)    | 641,416   |
| BMZ6BN6 | ONEOK INC NEW 6.05% 09-01-2033                 | 2,230,000  | (755,000)   | (2,229,465)  | 38,737    |
| 2659518 | ONEX CORP SUB-VTG NPV                          | 236        | (40,000)    | (16,087)     | 21,951    |
| 6660107 | ONO PHARMACEUTICAL NPV                         | 14,700     | (427)       | (257,599)    | 426,319   |
| BD3D170 | OPEN HOUSE GROUP CO LTD NPV                    | 100        | (21,600)    | (2,906)      | 3,377     |
| 2260824 | OPEN TEXT CO COM NPV                           | 1,363      | (100)       | (55,320)     | 68,033    |
| BMSM628 | ORACLE CORP 3.6% DUE 04-01-2040 REG            | 3,392,000  | (1,706)     | (2,513,076)  | 4,303,446 |
| BMSJB02 | ORACLE CORP 3.6% DUE 04-01-2050 REG            | 6,702,000  | (5,772,000) | (4,728,123)  | 5,392,429 |
| BMYLXC5 | ORACLE CORP 3.95% DUE 03-25-2051               | 2,632,000  | (7,995,000) | (1,912,438)  | 1,582,972 |
| BD390R1 | ORACLE CORP 4% 11-15-2047                      | 474,000    | (2,250,000) | (343,335)    | 1,811,952 |
| BY7RD02 | ORACLE CORP 4% DUE 07-15-2046                  | 1,390,000  | (2,403,000) | (1,026,712)  | 3,079,254 |
| BWTM334 | ORACLE CORP 4.125% DUE 05-15-2045              | 1,168,000  | (4,311,000) | (930,582)    | 590,514   |
| BWTM356 | ORACLE CORP 4.375% DUE 05-15-2055              | 205,000    | (777,000)   | (154,830)    | 151,659   |
| BMWS964 | ORACLE CORP 4.5% 05-06-2028                    | 1,145,000  | (205,000)   | (1,142,779)  | 1,111,329 |
| BMWS986 | ORACLE CORP 4.65% 05-06-2030                   | 3,905,000  | (1,145,000) | (3,881,747)  | 2,238,655 |
| BMWS997 | ORACLE CORP 4.9% 02-06-2033                    | 4,814,000  | (2,319,000) | (4,754,149)  | 3,331,769 |
| B7FNML7 | ORACLE CORP 5.375 DUE 07-15-2040               | 235,000    | (3,494,000) | (207,791)    | 3,539,665 |
| BMWS989 | ORACLE CORP 5.55% 02-06-2053                   | 8,981,000  | (3,881,000) | (8,848,704)  | 3,076,318 |
| BQ69734 | ORACLE CORP 6.15% DUE 11-09-2029               | 2,065,000  | (3,385,000) | (2,175,011)  | 1,131,461 |
| BZQR213 | ORACLE CORP 6.5% DUE 04-15-2038                | 400,000    | (1,050,000) | (435,096)    | 427,084   |
| 2661568 | ORACLE CORP COM                                | 4,335      | (400,000)   | (478,741)    | 835,075   |
| BMSJB13 | ORACLE CORP FIXED 2.95% DUE 04-01-2030         | 4,045,000  | (8,335)     | (3,542,647)  | 1,594,419 |
| BMYLXB4 | ORACLE CORP FIXED 3.65% DUE 03-25-2041         | 2,710,000  | (1,847,000) | (1,970,783)  |           |

|           |                                                                            |            |              |              |            |
|-----------|----------------------------------------------------------------------------|------------|--------------|--------------|------------|
|           |                                                                            |            | (4,079,000)  |              | 3,040,491  |
| BMSM639   | ORACLE CORP FIXED 3.85% DUE 04-01-2060                                     | 1,203,000  |              | (824,306)    |            |
| BMYLXD6   | ORACLE CORP FIXED 4.1% DUE 03-25-2061                                      | 691,000    | (1,609,000)  | (513,656)    | 1,097,307  |
| BQ69756   | ORACLE CORP FIXED 6.9% DUE 11-09-2052                                      | 823,000    | (1,580,000)  | (917,984)    | 1,112,583  |
| 6141680   | ORACLE CORP JAPAN NPV                                                      | 300        | (745,000)    | (24,059)     | 811,053    |
| 5176177   | ORANGE EUR4                                                                | 1,365      | (500)        | (15,737)     | 38,524     |
| BLDC8J4   | ORGANON & CO COM                                                           | 6,590      | (1,478)      | (104,853)    | 17,891     |
| 6458001   | ORICA LIMITED NPV                                                          | 6,246      | (4,660)      | (68,332)     | 55,524     |
| 6648891   | ORIENTAL LAND CO LTD NPV                                                   | 2,728      | (481)        | (29,633)     | 4,837      |
| 6214861   | ORIGIN ENERGY LTD NPV                                                      | 893        | (400)        | (5,087)      | 14,351     |
| B17NY40   | ORION CORPORATION SER'B'NPV                                                | 66         | (685)        |              | 3,811      |
| 6661144   | ORIX CORP NPV                                                              | 700        | (42)         | (13,037)     | 1,863      |
| B1VQF42   | ORKLA ASA NOK1.25                                                          | 235        | (700)        |              | 12,602     |
| BYT16L4   | ORSTED A/S                                                                 | 126        | (220)        | (1,773)      | 1,607      |
| 6661768   | OSAKA GAS CO LTD NPV                                                       | 300        | (1,873)      | (7,994)      | 121,293    |
| 2663520   | OSHKOSH CORPORATION                                                        | 3,685      | (200)        | (6,094)      | 3,277      |
| 9E8XP4U   | OTC CASH COLL RECEIVABLE USD MLPFUS31 31 DEC 2050 CCBOSHUS6                | 347,000    | (100)        | (370,080)    | 8,462      |
| 9K3CUPL   | OTC CASH COLLATERAL PAYABLE TO MIZUHO CAPITAL MARKETS LLC                  | 120,000    | (174,000)    | (347,000)    | 174,000    |
| 9F4M44L   | OTC CASH COLLATERAL PAYABLE TO STATE STREET BANK                           | 530,000    | (120,000)    | (120,000)    | 120,000    |
| 9F4M44U   | OTC CASH COLLATERAL RECEIVABLE FROM STATE STREET BANK                      | 260,000    | (780,000)    | (530,000)    | 780,000    |
| 9J6EP8U   | OTC CASH COLLATERAL RECEIVABLE FROM USD BOFAFRP3 31/12/2050                | 2,630,000  | (260,000)    | (260,000)    | 260,000    |
| 9A32GFL   | OTC DER CASH COLL PAY TO BARCLAYS                                          | 490,000    | (260,000)    | (2,630,000)  | 519,820    |
| 9A32GRL   | OTC DER CASH COLL PAY TO DEUTSCHE                                          | 290,000    | (519,820)    | (490,000)    | 490,000    |
| 9B3XGBL   | OTC DER CASH COLL PAY TO SOCIETE GENERALE                                  | 590,000    | (490,000)    | (290,000)    | 290,000    |
| ABA999US3 | OTC DER CASH COLL PAY TO UBSSEC                                            | 1,210,000  | (290,000)    | (590,000)    | 590,000    |
| 9A32GFU   | OTC DER CASH COLL REC FROM BARCLAYS                                        | 888,000    | (590,000)    | (1,210,000)  | 1,080,000  |
| 9B3XGBU   | OTC DER CASH COLL REC FROM SOCIETE GENERALE                                | 2,250,000  | (1,080,000)  | (888,000)    | 860,000    |
| 9A32HNU   | OTC DER CASH COLL RECEIVABLE FROM UBSSEC                                   | 11,750,000 | (860,000)    | (2,250,000)  | 1,920,000  |
| 9D85KJL   | OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US                     | 240,000    | (1,920,000)  | (11,750,000) | 11,560,000 |
| 9D85KJU   | OTC DER CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US                | 590,000    | (11,560,000) | (240,000)    | 240,000    |
| 9A5HKFL   | OTC DERIVATIVE CASH COLL PAY FROM GOLDMAN SACHS INTERNATIONAL              | 30,000     | (590,000)    | (590,000)    | 590,000    |
| 9A32FGL   | OTC DERIVATIVE CASH COLL PAY TO BK OF AMER                                 | 3,000,000  | (20,000)     | (30,000)     | 20,000     |
| 9A32GLL   | OTC DERIVATIVE CASH COLL PAY TO CITIBANK                                   | 370,000    | (3,000,000)  | (5,950,000)  | 5,950,000  |
| 9A32GTL   | OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS                              | 12,550,000 | (830,000)    | (370,000)    | 830,000    |
| 9A32HGL   | OTC DERIVATIVE CASH COLL PAY TO HSBC                                       | 920,000    | (18,520,000) | (12,550,000) | 18,520,000 |
| 9A32HLL   | OTC DERIVATIVE CASH COLL PAY TO RBC                                        | 10,900,000 | (1,180,000)  | (920,000)    | 1,180,000  |
| 9E9XZ2L   | OTC DERIVATIVE CASH COLL PAYABLE TO MORGAN STANLEY.                        | 269,000    | (16,090,000) | (10,900,000) | 16,090,000 |
| 9A32FLU   | OTC DERIVATIVE CASH COLL RECEIVABLE FROMBK OF NY                           | 420,000    | (269,000)    | (269,000)    | 269,000    |
| 9A32GLU   | OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK                           | 2,438,005  | (420,000)    | (420,000)    | 420,000    |
| 9A32HGU   | OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC                               | 1,340,000  | (2,500,000)  | (2,438,005)  | 2,500,000  |
| 9A32HLU   | OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBC                                | 5,620,000  | (1,340,000)  | (1,340,000)  | 1,430,000  |
| 9A32GKL   | OTC DERIVATIVE CASH COLLATERAL                                             | 640,000    | (1,430,000)  | (5,620,000)  | 1,570,000  |
| 9A32GKU   | OTC DERIVATIVE CASH COLLATERAL                                             | 850,000    | (640,000)    | (640,000)    | 640,000    |
| 9A32HHU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA     | 1,180,000  | (850,000)    | (850,000)    | 850,000    |
| 9B8RP6U   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM STANDARD CHARTERED          | 190,000    | (1,180,000)  | (1,180,000)  | 1,285,000  |
| 9A32GTU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33                | 17,780,000 | (250,000)    | (190,000)    | 250,000    |
| 9BXPZFU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK N.A        | 211,146    | (14,030,000) | (17,780,000) | 14,030,000 |
| 9C15FRL   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO                                  | 6,080,000  | (211,146)    | (211,146)    | 211,146    |
| 9A32HHL   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA          | 430,000    | (8,770,000)  | (6,080,000)  | 8,770,000  |
| 9B8RP6L   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED               | 40,000     | (490,000)    | (430,000)    | 490,000    |
| 9A49XAL   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO USD SBOSUS3B 31/12/2050          | 280,000    | 500,000      | (40,000)     | (500,000)  |
| 9C35AAL   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO BANK OF NOVASCOTIA               | 7,660,000  | (280,000)    | (280,000)    | 280,000    |
| 9A32HKL   | OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY                   | 24,610,000 | (7,660,000)  | (7,660,000)  | 7,660,000  |
| 9CXRZAU   | OTC DERIVATIVE CASH COLLATERAL REC FROM NOMURA GLOBAL INC CCONGFUS2 12-31- | 75,000     | (24,610,000) | (24,610,000) | 24,610,000 |
| 9A32FGU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA BOFAUS65    | 4,457,313  | (75,000)     | (75,000)     | 75,000     |
| 9C35AAW   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF NOVASCOTIA          | 1,830,000  | (4,587,313)  | (4,457,313)  | 4,587,313  |
| 9A32HKU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSDO                | 18,470,000 | (1,830,000)  | (1,830,000)  | 1,830,000  |
| 9A8BZAU   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM NOMURA INTERNATIONAL        | 235,000    | (18,470,000) | (18,470,000) | 17,299,712 |
| 9C15FRW   | OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM TORONTO DOMINION BANK       | 5,510,000  | (235,000)    | (235,000)    | 235,000    |
| BQ2LLS7   | OTIS WORLDWIDE CORP 5.25% 08-16-2028                                       | 3,853,000  | (4,520,000)  | (5,510,000)  | 4,520,000  |
| BK531S8   | OTIS WORLDWIDE CORP COM USD0.01 WI                                         | 2,150      | (2,653,000)  | (3,839,386)  | 2,649,757  |
|           |                                                                            |            | (1,265)      | (189,797)    | 111,945    |

|           |                                                   |  |            |             |              |           |
|-----------|---------------------------------------------------|--|------------|-------------|--------------|-----------|
| 6267058   | OTSUKA CORP NPV                                   |  | 1,100      |             | (40,591)     |           |
| BSLTM93   | OTSUKA HOLDINGS CO LTD                            |  | 300        | (200)       | (11,195)     | 8,130     |
| B0F9V20   | OVERSEA-CHINESE BANKING CORPORATION SGD0.5        |  | 21,200     | (200)       | (203,767)    | 7,232     |
| BNRR145   | OVINTIV INC 5.65% 05-15-2028                      |  | 6,230,000  | (35,900)    | (6,213,264)  | 330,039   |
| BNSP137   | OVINTIV INC 5.65% 05-15-2025                      |  | 1,650,000  | (3,443,000) | (1,649,901)  | 3,418,653 |
| BNRR156   | OVINTIV INC 6.25% 07-15-2033                      |  | 2,715,000  | (1,650,000) | (2,702,097)  | 1,652,409 |
| BNSP148   | OVINTIV INC 7.1% 07-15-2053                       |  | 6,769,000  | (1,460,000) | (6,760,238)  | 1,444,537 |
| BJ01KB6   | OVINTIV INC COM USD0.01                           |  | 450        | (1,610,000) | (20,193)     | 1,617,494 |
| B1FW7Q2   | OWENS CORNING NEW COM STK                         |  | 1,515      | (3,600)     | (223,461)    | 134,507   |
| BF58H13   | PA ELEC CO 3.25% DUE 03-15-2028                   |  | 1,025,000  | (2,510)     | (947,271)    | 256,667   |
| BMYXXQ5   | PAC GAS & ELEC CO 3.3% DUE 08-01-2040             |  | 145,000    | (2,510)     | (97,160)     | 1,568,475 |
| BMYR011   | PAC GAS & ELEC CO 3.5% DUE 08-01-2050             |  | 3,682,000  | (145,000)   | (2,327,839)  | 106,114   |
| BMYQX42   | PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027       |  | 3,560,000  | (1,994,000) | (3,123,779)  | 1,157,201 |
| BD6R3M8   | PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026      |  | 300,000    | (4,470,000) | (279,600)    | 3,884,392 |
| BMV68B    | PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026      |  | 1,600,000  | (116,000)   | (1,495,728)  | 106,574   |
| BMV6C9    | PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040       |  | 3,479,000  | (600,000)   | (2,750,456)  | 558,042   |
| BMT61     | PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030      |  | 2,245,000  | (3,726,000) | (2,042,062)  | 2,929,550 |
| BMT6G8    | PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050      |  | 995,000    | (2,488,000) | (774,835)    | 2,260,413 |
| BN12KR2   | PACCAR FINL CORP 5.2% DUE 11-09-2026              |  | 1,012,000  | (6,186,000) | (1,011,221)  | 4,867,993 |
| 2665861   | PACCAR INC COM                                    |  | 7,002      | (1,012,000) | (376,791)    | 1,009,895 |
| BN0WW03   | PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028    |  | 780,000    | (4,165)     | (672,071)    | 315,338   |
| BD24Y23   | PACIFIC GAS & ELEC CO 3.95% 12-01-2047            |  | 468,000    | (400,000)   | (300,621)    | 363,488   |
| BYWFCM6   | PACIFIC GAS & ELEC CO 4.0% 12-01-2046             |  | 70,000     | (475,000)   | (48,635)     | 322,044   |
| BBK3XJ5   | PACIFIC GAS & ELEC CO 4.6% 06-15-2043             |  | 29,000     | (1,401,000) | (23,972)     | 920,362   |
| BJZ7ZRO   | PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044        |  | 645,000    | (391,000)   | (516,837)    | 291,226   |
| BPYS4T1   | PACIFIC GAS & ELEC CO 6.1% 01-15-2029             |  | 10,202,000 | (1,095,000) | (10,113,564) | 861,610   |
| BNNMQX8   | PACIFIC GAS & ELEC CO 6.15% DUE 01-15-2033        |  | 5,855,000  | (3,387,000) | (5,949,597)  | 3,358,399 |
| BN7B2Q6   | PACIFIC GAS & ELEC CO 6.7% 04-01-2053             |  | 4,047,000  | (2,450,000) | (4,035,917)  | 2,435,920 |
| BNNMQV6   | PACIFIC GAS & ELEC CO 6.75% 01-15-2053            |  | 7,725,000  | (1,652,000) | (7,568,375)  | 1,599,649 |
| B7MTCC9   | PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042        |  | 170,000    | (5,056,000) | (107,098)    | 4,784,542 |
| BPYS4V3   | PACIFIC GAS & ELECTRIC CO 6.4% 06-15-2033         |  | 2,480,000  | (165,000)   | (2,474,093)  | 112,870   |
| BNVRF08   | PACIFIC LIFE CORP SR NT 144A 5.4% 09-15-2052      |  | 310,000    | (2,480,000) | (291,412)    | 2,399,578 |
| BL96VC4   | PACIFICORP 2.7% DUE 09-15-2030                    |  | 1,000,000  | (890,000)   | (870,628)    | 856,024   |
| BPCP291   | PACIFICORP 5.35% DUE 12-01-2053                   |  | 120,000    | (1,456,000) | (108,935)    | 1,233,682 |
| BNBXR85   | PACIFICORP 5.5% 05-15-2054                        |  | 6,096,000  | (5,268,000) | (6,094,103)  | 5,382,904 |
| 2504566   | PACKAGING CORP AMER COM ISIN US6951561090         |  | 100        | (4,039,000) | (16,254)     | 3,805,586 |
| BKMKKT6   | PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049    |  | 76,000     | (560)       | (59,681)     | 74,161    |
| 3023231   | PAGEGROUP PLC ORD GBP0.01                         |  | 32,774     | (126,000)   | (188,378)    | 97,013    |
| BN7BDQ4   | PALANTIR TECHNOLOGIES INC CL A CL A               |  | 12,280     | (1,967)     | (155,692)    | 10,133    |
| B87ZMX0   | PALO ALTO NETWORKS INC COM USD0.0001              |  | 2,597      | (9,690)     | (583,434)    | 103,665   |
| 2669272   | PAN AMER SILVER COM NPV                           |  | 4,924      | (1,388)     | (86,678)     | 364,154   |
| 6269861   | PAN PACIFIC INTERNATIONAL HOLDINGS CORP           |  | 300        | (2,301)     | (7,002)      | 36,977    |
| 6572707   | PANASONIC HOLDINGS CORP NPV                       |  | 1,300      | (200)       | (12,572)     | 3,880     |
| B44XTX8   | PANDORA A/S DKK0.01                               |  | 1,447      | (1,000)     | (116,334)    | 10,503    |
| BKTNTR9   | PARAMOUNT GLOBAL OM USD0.001 CL B                 |  | 950        | (1,448)     | (15,065)     | 129,805   |
| BYVMVV0   | PARK HOTELS & RESORTS INC COM                     |  | 12,175     | (1,130)     | (169,895)    | 17,926    |
| BJTDRM3   | PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049          |  | 89,000     | (500)       | (63,952)     | 6,399     |
| 2671501   | PARKER-HANNIFIN CORP COM                          |  | 1,233      | (89,000)    | (469,593)    | 77,882    |
| BMQ7GZ5   | PARKER-HANNIFIN FIXED 4.25% DUE 09-15-2027        |  | 525,000    | (517)       | (513,380)    | 207,226   |
| BLFHPV8   | PARKLAND CORP. COM NPV                            |  | 648        | (766,000)   | (20,716)     | 751,490   |
| B119QG0   | PARTNERS GROUP HLG CHF0.01 (REGD)                 |  | 128        | (1,091)     | (184,101)    | 25,924    |
| BK8T213   | PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060 |  | 348,000    | (54)        | (236,155)    | 52,853    |
| BN4JN82   | PATTERSON-UTI ENERGY INC 7.15% 10-01-2033         |  | 4,700,000  | (580,000)   | (4,701,077)  | 373,426   |
| 2674458   | PAYCHEX INC COM                                   |  | 1,125      | (3,505,000) | (142,613)    | 3,545,859 |
| BL95MY0   | PAYCOM SOFTWARE INC COM                           |  | 50         | (3,480)     | (10,202)     | 395,580   |
| BNLYJ59   | PAYCOR HCM INC COM                                |  | 200        | (1,140)     | (4,349)      | 362,899   |
| BKM4N88   | PAYLOCITY HLDG CORP COM                           |  | 50         | (250)       | (8,161)      | 5,859     |
| 70450YAN3 | PAYPAL HLDGS INC 5.25% 06-01-2062                 |  | 280,000    | (40)        | (259,500)    | 7,136     |
| BYW36M8   | PAYPAL HLDGS INC COM                              |  | 9,509      | (414,000)   | (643,466)    | 399,113   |
| 70450YAJ2 | PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050       |  | 300,000    | (6,120)     | (192,045)    | 407,870   |
| 677608    | PEARSON ORD GBP0.25                               |  | 402        | (1,101,000) | (4,894)      | 781,383   |

|           |                                           |            |            |              |              |            |
|-----------|-------------------------------------------|------------|------------|--------------|--------------|------------|
|           |                                           |            |            | (362)        |              | 3,940      |
| BPBRR70   | PECO ENERGY CO FIXED 4.375% DUE           | 08-15-2052 | 423,000    |              | (387,257)    |            |
| 2675860   | PEGASYSYSTEMS INC COM                     |            | 2,568      | (100,000)    | (115,534)    | 92,291     |
| BJ7WJS2   | PELOTON INTERACTIVE INC                   |            | 750        | (500)        | (4,412)      | 70,449     |
| B4PT2P8   | PEMBINA PIPELINE CORPORATION COMMON STOCK |            | 2,597      | (3,475)      | (87,339)     | 3,174      |
| 2682105   | PENN ENTERTAINMENT INC                    |            | 200        | (370)        | (4,989)      | 110,941    |
| 2943523   | PENSKE AUTOMOTIVE GROUP INC COM STK       |            | 410        | (440)        | (63,515)     | 8,801      |
| 6680804   | PENTA OCEAN CONST NPV                     |            | 4,300      | (8,200)      | (22,927)     | 68,351     |
| BL509M3   | PENTAIR PLC COM USD0.01                   |            | 250        | (310)        | (17,645)     | 43,471     |
| BZ0V201   | PENUMBRA INC COM                          |            | 70         | (60)         | (19,041)     | 20,067     |
| 713448EU8 | PEPSICO INC 3.625% DUE                    | 03-19-2050 | 125,000    |              | (107,281)    | 20,422     |
| BP5JXK7   | PEPSICO INC 4.2% DUE 07-18-2052           |            | 285,000    | (125,000)    | (267,904)    | 106,621    |
| 713448FS2 | PEPSICO INC 4.45% 02-15-2033              |            | 770,000    | (205,000)    | (768,953)    | 179,868    |
| 713448FR4 | PEPSICO INC 4.45% 05-15-2028              |            | 770,000    | (770,000)    | (768,968)    | 763,531    |
| 713448FQ6 | PEPSICO INC 4.55% DUE 02-13-2026          |            | 770,000    | (770,000)    | (769,553)    | 766,321    |
| BNK9W34   | PEPSICO INC 4.65% 02-15-2053              |            | 682,000    | (682,000)    | (670,059)    | 768,447    |
| BMG3954   | PEPSICO INC 5.125% 11-10-2026             |            | 1,994,000  |              | (1,993,462)  | 676,898    |
| BMG3976   | PEPSICO INC 5.25% 11-10-2025              |            | 3,007,000  | (1,242,000)  | (3,004,985)  | 1,245,721  |
| 2681511   | PEPSICO INC COM                           |            | 4,360      | (3,007,000)  | (748,442)    | 3,012,979  |
| 713448FG8 | PEPSICO INC SR NT 2.75% 10-21-2051        |            | 135,000    | (3,932)      | (88,866)     | 722,271    |
| BYVVD43   | PERFORMANCE FOOD GROUP CO COM             |            | 250        | (688,000)    | (17,058)     | 452,928    |
| BP5JP78   | PERMIAN RES OPER LLC SR NT 144A 7%        | 01-15-2032 | 940,000    | (270)        | (935,300)    | 16,315     |
| 4682329   | PERNOD RICARD NPV EUR 1.55                |            | 139        | (940,000)    | (25,168)     | 942,750    |
| BGH1M56   | PERRIGO COMPANY LIMITED COM EURO.001      |            | 2,360      | (2,488)      | (72,923)     | 515,964    |
| 682538    | PERSIMMON ORD GBP0.10                     |            | 217        | (3,500)      | (3,849)      | 125,085    |
| B3CY709   | PERSOL HOLDINGS CO NPV                    |            | 65,952     | (155)        | (72,539)     | 2,305      |
| BJ62K68   | PETS AT HOME GROUP ORD GBP0.01            |            | 11,488     | (21,080)     | (47,052)     | 50,147     |
| BM9ZYF2   | PFIZER INC 2.55% DUE 05-28-2040           |            | 1,765,000  | (3,027)      | (1,202,255)  | 14,264     |
| BMXGNZ4   | PFIZER INC 2.7% DUE 05-28-2050            |            | 252,000    | (1,117,000)  | (180,467)    | 816,127    |
| BCLYQM8   | PFIZER INC 4.3% DUE 06-15-2043            |            | 2,177,000  | (788,000)    | (1,943,908)  | 528,023    |
| BQ66T40   | PFIZER INC 4.45%                          | 05-19-2028 | 13,252,000 | (796,000)    | (13,184,332) | 732,464    |
| 2684703   | PFIZER INC COM                            |            | 8,400      | (8,614,000)  | (238,958)    | 8,406,256  |
| BQ66T39   | PFIZER INVESTMENT ENTER 4.45%             | 05-19-2026 | 3,623,000  | (24,452)     | (3,618,761)  | 935,885    |
| BQ66T28   | PFIZER INVESTMENT ENTER 4.65%             | 05-19-2025 | 6,182,000  | (963,000)    | (6,178,476)  | 956,009    |
| BQ66T51   | PFIZER INVESTMENT ENTER 4.65%             | 05-19-2030 | 2,853,000  | (6,182,000)  | (2,850,616)  | 6,149,359  |
| BQ66T62   | PFIZER INVESTMENT ENTER 4.75%             | 05-19-2033 | 12,090,000 | (2,803,000)  | (12,066,046) | 2,749,111  |
| BQ66T73   | PFIZER INVESTMENT ENTER 5.11%             | 05-19-2043 | 15,380,000 | (6,154,000)  | (15,039,659) | 6,099,518  |
| BQ66T84   | PFIZER INVESTMENT ENTER 5.3%              | 05-19-2053 | 31,253,000 | (8,173,000)  | (31,166,994) | 7,817,642  |
| BQ66T87   | PFIZER INVESTMENT ENTER 5.34%             | 05-19-2063 | 16,434,000 | (8,617,000)  | (16,084,866) | 8,578,419  |
| 2689560   | PG& E CORP COM                            |            | 5,120      | (7,177,000)  | (88,211)     | 6,719,698  |
| B83KB65   | PHILIP MORRIS INTL 4.125% DUE 03-04-2043  |            | 160,000    | (3,510)      | (126,714)    | 59,546     |
| BSMTK33   | PHILIP MORRIS INTL 4.25% DUE 11-10-2044   |            | 150,000    | (400,000)    | (127,217)    | 293,040    |
| B2PKRQ3   | PHILIP MORRIS INTL COM STK NPV            |            | 2,350      | (240,000)    | (216,932)    | 193,911    |
| BN457P5   | PHILIP MORRIS INTL INC 4.875%             | 02-15-2028 | 20,524,000 | (11,705)     | (20,488,873) | 1,136,767  |
| BN457H7   | PHILIP MORRIS INTL INC 4.875% 02-13-2026  |            | 7,970,000  | (12,478,000) | (7,983,225)  | 12,297,994 |
| BN457L1   | PHILIP MORRIS INTL INC 5.125%             | 02-15-2030 | 7,860,000  | (7,970,000)  | (7,819,549)  | 7,913,469  |
| BN457J9   | PHILIP MORRIS INTL INC 5.375%             | 02-15-2033 | 7,787,000  | (940,000)    | (7,795,255)  | 907,715    |
| BN5P5R9   | PHILIP MORRIS INTL INC 5.5%               | 09-07-2030 | 7,736,000  | (3,450,000)  | (7,644,758)  | 3,387,349  |
| BN5P5T1   | PHILIP MORRIS INTL INC 5.625%             | 09-07-2033 | 2,503,000  | (3,843,000)  | (2,456,369)  | 3,797,653  |
| BNM6J09   | PHILLIPS 66 3.3% DUE 03-15-2052           |            | 502,000    | (1,099,000)  | (341,831)    | 1,071,249  |
| BNVXIG7   | PHILLIPS 66 4.95% 12-01-2027              |            | 4,631,000  | (1,115,000)  | (4,621,968)  | 741,296    |
| BNVVBC1   | PHILLIPS 66 5.3% DUE                      | 06-30-2033 | 7,991,000  | (3,691,000)  | (8,003,678)  | 3,657,013  |
| B78C4Y8   | PHILLIPS 66 COM                           |            | 800        | (7,991,000)  | (107,283)    | 7,945,597  |
| BPW7PC0   | PHINIA INC COM USD0.01 WI                 |            | 496        | (1,655)      | 11,343       | 158,414    |
| BGXQNP2   | PHOENIX GP HDGS PL ORD GBP0.10            |            | 503        | (254)        | (3,409)      | 7,194      |
| BRBD9M1   | PIEDMONT NATURAL GAS CO INC 5.4% DE       | 06-15-2033 | 600,000    | (353)        | (599,994)    | 2,465      |
| B2368L5   | PILBARA MINERALS NPV                      |            | 12,626     | (600,000)    | (35,105)     | 600,588    |
| B01FLR7   | PING AN INSURANCE GROUP H CNY1            |            | 1,500      | (1,924)      | (6,395)      | 5,807      |
| 2675097   | PINNACLE FINL PARTNERS INC COM            |            | 4,456      | (1,000)      | (338,159)    | 6,817      |
| 2048804   | PINNACLE W. CAP CORP COM                  |            | 150        | (780)        | (10,610)     | 50,761     |
| BJ220H2   | PINTEREST INC CL A CL A                   |            | 8,150      | (210)        | (272,572)    | 16,778     |
|           |                                           |            |            | (5,374)      |              | 123,091    |

|           |                                                                 |            |             |              |           |
|-----------|-----------------------------------------------------------------|------------|-------------|--------------|-----------|
| BM9PJ83   | PIONEER NAT RES CO 2.15% DUE 01-15-2031                         | 1,299,000  |             | (1,035,309)  | 351,299   |
| BN7B2M2   | PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026                   | 2,200,000  | (427,000)   | (2,198,922)  | 559,904   |
| B92Y2L7   | PLAINS ALL AMERN 4.3% DUE 01-31-2043                            | 23,000     | (321,000)   | (18,393)     | 235,450   |
| BDBGH39   | PLAINS ALL AMERN 4.5% DUE 12-15-2026                            | 1,059,000  | (1,059,000) | (1,018,737)  | 1,009,757 |
| BK7Z5P8   | PLAINS ALL AMERN 4.7 DUE 06-15-2044                             | 3,294,000  | (332,000)   | (2,674,514)  | 253,022   |
| B6Y16K2   | PLAINS ALL AMERN PIPELINE L P / PAA FIN 5.15 DUE 06-01-2042 REG | 1,680,000  | (418,000)   | (1,428,244)  | 332,483   |
| BMC8W21   | PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG   | 1,365,000  | (3,305,000) | (1,225,577)  | 2,920,504 |
| BYM9466   | PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045                 | 290,000    | (1,655,000) | (229,953)    | 1,314,524 |
| BYSFJVB   | PLANET FITNESS INC CL A CL A                                    | 1,470      | (1,490)     | (111,202)    | 100,769   |
| B759G98   | PLAYTECH PLC ORD NPV                                            | 12,053     | (1,334)     | (75,057)     | 9,919     |
| BNRQKQ7   | PLAYTIKA HLDG CORP COM                                          | 1,800      | (985)       | (15,926)     | 11,308    |
| Z508386   | PLUG PWR INC COM NEW                                            | 950        | (970)       | (4,735)      | 9,462     |
| 693475B53 | PNC FINANCIAL SERVICES 5.939% 08-18-2034                        | 1,353,000  | (1,190,000) | (1,359,559)  | 1,118,967 |
| 2692665   | PNC FINANCIAL SERVICES GROUP COM STK                            | 550        | (1,650)     | (82,319)     | 210,500   |
| BPCVH93   | PNC FINL SERVICES FIXED 5.354% DUE 12-02-2028                   | 800,000    | (3,150,000) | (807,067)    | 3,111,733 |
| 693475BR5 | PNC FINL SVCS FLTG RT 5.582% DUE 06-12-2029                     | 12,641,000 | (7,387,000) | (12,631,991) | 7,189,347 |
| 693475BQ7 | PNC FINL SVCS FLTG RT 5.812% DUE 06-12-2026                     | 1,230,000  | (410,000)   | (1,230,000)  | 407,196   |
| BPTJT16   | PNC FINL SVCS GROUP INC 4.758% 01-26-2027                       | 2,352,000  | (2,352,000) | (2,352,000)  | 2,323,344 |
| BPTJT38   | PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034                   | 10,265,000 | (9,295,000) | (10,309,269) | 9,012,980 |
| BQH7XX9   | PNC FINL SVCS GROUP INC 5.671% 10-28-2025                       | 1,501,000  | (1,295,000) | (1,503,635)  | 1,308,442 |
| BNNJRI2   | PNC FINL SVCS GROUP INC 6.037% 10-28-2033                       | 550,000    | (2,145,000) | (574,943)    | 2,230,264 |
| BN30MP6   | PNC FINL SVCS GROUP INC 6.25% 12-31-2049                        | 3,548,000  | (2,389,000) | (3,548,000)  | 2,140,015 |
| BMCLD16   | PNC FINL SVCS GROUP INC 6.875% 10-20-2034                       | 9,113,000  | (3,550,000) | (9,151,546)  | 3,632,945 |
| B6832P1   | POLAR CAP GBL HEAL ORD GBP0.25                                  | 60,220     | (241,354)   | (245,709)    | 1,000,643 |
| 422002    | POLAR CAP TECH TST GBP0.25                                      | 103,883    | (16,952)    | (3,315,984)  | 470,374   |
| 2692933   | POLARIS INC                                                     | 50         | (100)       | (4,573)      | 11,960    |
| 2781585   | POOL CORP COM STK                                               | 50         | (60)        | (19,532)     | 22,237    |
| B86QM90   | POPULAR INC COM NEW COM USD6 (POST REV SPLIT)                   | 3,990      | (2,450)     | (274,672)    | 164,374   |
| 7101069   | PORSCHE AUTO HL SE NON VTG PRF NPV                              | 135        | (108)       | (7,348)      | 5,925     |
| BPXYP86   | PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053                  | 1,185,000  | (1,185,000) | (1,185,000)  | 1,185,095 |
| 73730EAD5 | POSCO 5.75% 01-17-2028                                          | 5,233,000  | (5,233,000) | (5,210,558)  | 5,345,066 |
| B6T0518   | POST HLDGS INC COM STK                                          | 600        | (650)       | (53,771)     | 56,484    |
| BYYN701   | POSTE ITALIANE SPA NPV                                          | 278        | (179)       | (3,142)      | 1,909     |
| 6435327   | POWER ASSETS HLDGS NPV                                          | 1,500      | (1,500)     | (8,479)      | 8,157     |
| 2697701   | POWER CORP CANADA SUB-VTG NPV                                   | 3,163      | (3,544)     | (87,387)     | 94,902    |
| 2698470   | PPG IND INC COM                                                 | 350        | (450)       | (50,222)     | 65,234    |
| 2680905   | PPL CORP COM ISIN US69351T1060                                  | 5,725      | (8,885)     | (151,244)    | 233,280   |
| BRBNHW7   | PPL ELEC UTILS CORP 5% 05-15-2033                               | 969,000    | (969,000)   | (959,068)    | 971,171   |
| BRBNHY9   | PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053                    | 2,205,000  | (1,140,000) | (2,203,428)  | 1,145,173 |
| BN320L4   | PRAIRIESKY ROYALTY COM NPV                                      | 3,978      | (4,765)     | (69,952)     | 80,405    |
| BDZDRC5   | PREMIER INC CL A CL A                                           | 200        | (6,160)     | (4,452)      | 195,677   |
| B50K3X8   | PRIMERICA INC COM                                               | 1,628      | (167)       | (286,680)    | 33,048    |
| BNHNCH9   | PRINCIPAL FINANCIAL GRP 5.375% 03-15-2033                       | 1,905,000  | (1,905,000) | (1,907,650)  | 1,789,843 |
| 2803014   | PRINCIPAL FINL GROUP INC COM STK                                | 350        | (470)       | (27,426)     | 35,639    |
| BLH11J8   | PROCORE TECHNOLOGIES INC COM                                    | 150        | (100)       | (10,001)     | 6,752     |
| BMFVFG2   | PROCTER & GAMBLE CO 3.6% DUE 03-25-2050 REG                     | 171,000    | (171,000)   | (138,676)    | 135,489   |
| BPX2030   | PROCTER & GAMBLE CO 4.05% DUE 01-26-2033                        | 1,572,000  | (1,572,000) | (1,571,874)  | 1,531,610 |
| Z704407   | PROCTER & GAMBLE COM NPV                                        | 5,105      | (7,570)     | (735,508)    | 1,146,603 |
| B5L3ZK7   | PROGRESS ENERGY 6.5% DUE 02-01-2042                             | 127,000    | (222,000)   | (135,014)    | 231,153   |
| BJK15J9   | PROGRESSIVE CORP 3.95% DUE 03-26-2050                           | 155,000    | (310,000)   | (128,058)    | 248,322   |
| BRJVGJ3   | PROGRESSIVE CORP 4.95% 06-15-2033                               | 3,290,000  | (3,290,000) | (3,275,334)  | 3,199,019 |
| BP96081   | PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO                     | 163,000    | (3,258,000) | (129,898)    | 2,521,427 |
| BDR0683   | PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG                   | 24,000     | (320,000)   | (20,480)     | 263,588   |
| Z705024   | PROGRESSIVE CORP OH COM                                         | 3,624      | (5,650)     | (569,120)    | 745,299   |
| B44WZD7   | PROLOGIS INC COM                                                | 1,400      | (3,540)     | (180,620)    | 432,972   |
| 74340XBJ9 | PROLOGIS L P 4.375% DUE 09-15-2048                              | 121,000    | (100,000)   | (104,332)    | 84,589    |
| BP6VB80   | PROLOGIS L P 4.75% 06-15-2033                                   | 2,895,000  | (405,000)   | (2,884,868)  | 392,810   |
| BMV63I9   | PROLOGIS L P 4.875% 06-15-2028                                  | 3,897,000  | (3,897,000) | (3,878,088)  | 3,828,871 |
| BMV63P3   | PROLOGIS L P 5.125% 01-15-2034                                  | 2,130,000  | (580,000)   | (2,120,188)  | 546,101   |
| BP6VB82   | PROLOGIS L P 5.25% 06-15-2053                                   | 6,424,000  | (4,458,000) | (6,305,993)  | 4,262,600 |
| BHNC1G4   | PROLOGIS LP 3.0% DUE 04-15-2050                                 | 315,000    |             | (214,560)    |           |



|           |                                                                              |           |             |             |           |
|-----------|------------------------------------------------------------------------------|-----------|-------------|-------------|-----------|
|           |                                                                              |           | (205,000)   |             | 144,847   |
| 2310257   | PROSPERITY BANCSHARES INC COM                                                | 1,955     |             | (114,055)   |           |
| BUD57L3   | PROSUS N.V. EURO.05 (N SHARES)                                               | 13,017    | (980)       | (343,453)   | 69,136    |
| 69380RAA3 | PRPM 2023-RCF2 LLC 4% 11-25-2053                                             | 601,377   | (678)       | (557,359)   | 48,466    |
| BLHLTN8   | PRUDENTIAL FINL 3% DUE 03-10-2040                                            | 1,310,000 | (15,655)    | (1,022,979) | 15,655    |
| BGOKDC4   | PRUDENTIAL FINL 3.905% DUE 12-07-2047                                        | 250,000   | (120,000)   | (189,648)   | 89,762    |
| BMFDH84   | PRUDENTIAL FINL FIXED 4.35% DUE 02-25-2050                                   | 190,000   | (485,000)   | (160,529)   | 376,005   |
| BKVIXR3   | PRUDENTIAL FINL INC 3.7% DUE 03-13-2051 REG                                  | 340,000   | (190,000)   | (262,564)   | 161,732   |
| BFZCSL2   | PRUDENTIAL FINL INC 3.935% DUE 12-07-2049                                    | 640,000   | (340,000)   | (475,133)   | 253,528   |
| BMNQZ70   | PRUDENTIAL FINL INC 4.6 DUE 05-15-2044 REG                                   | 130,000   | (460,000)   | (114,521)   | 354,574   |
| BNZGRY6   | PRUDENTIAL FINL INC 6.75% 03-01-2053                                         | 840,000   | (1,471,000) | (840,000)   | 1,324,155 |
| 2819118   | PRUDENTIAL FINL INC COM                                                      | 500       | (740,000)   | (51,255)    | 742,556   |
| 709954    | PRUDENTIAL PLC GBP0.05                                                       | 21,379    | (760)       | (255,879)   | 67,436    |
| B3Q15X5   | PRUDENTIAL PLC GBP0.05                                                       | 250       | (3,286)     | (2,743)     | 45,220    |
| B1W4V69   | PRYSMIAN SPA EURO.10                                                         | 136       | (100)       | (6,074)     | 1,384     |
| B95N910   | PTC INC COM                                                                  | 150       | (104)       | (25,376)    | 4,253     |
| 2707677   | PUB SERVICE ENTERPRISE GROUP INC COM                                         | 2,260     | (140)       | (135,677)   | 19,968    |
| 2852533   | PUB STORAGE COM                                                              | 220       | (1,175)     | (64,399)    | 72,635    |
| BMFN2N4   | PUB SVC ELEC GAS 1.9% DUE 08-15-2031                                         | 97,000    | (346)       | (76,854)    | 99,221    |
| BMDNW58   | PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050                                  | 43,000    | (2,000)     | (21,194)    | 1,651     |
| BNVTVM5   | PUBLIC SERVICE CO OF COLORADO 5.25% 04-01-2053                               | 3,044,000 | (130,000)   | (3,022,631) | 76,378    |
| BNNMLD3   | PUBLIC SERVICE CO OF OKLAHOMA 5.25% 01-15-2033                               | 417,000   | (2,304,000) | (415,707)   | 2,287,141 |
| BPSKBT2   | PUBLIC SERVICE ELECTRIC & GAS CO 5.2% 08-01-2033                             | 477,000   | (417,000)   | (476,380)   | 424,777   |
| BLNMF37   | PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053                                | 475,000   | (477,000)   | (474,720)   | 461,618   |
| BNHVC88   | PUBLIC SERVICE ENTERPRISE GROUP INC 5.85% DUE 11-15-2027 BEO                 | 1,200,000 | (295,000)   | (1,227,337) | 292,434   |
| BLNMSK4   | PUBLIC STORAGE 5.1% 08-01-2033                                               | 2,710,000 | (238,000)   | (2,706,992) | 249,331   |
| BM8K191   | PUBLIC STORAGE 5.125% 01-15-2029                                             | 5,201,000 | (660,000)   | (5,197,306) | 641,924   |
| BM8K157   | PUBLIC STORAGE 5.35% 08-01-2053                                              | 5,296,000 | (1,221,000) | (5,304,995) | 1,208,692 |
| BJBZSV3   | PUBLIC SVC CO N H 3.6% DUE 07-01-2049                                        | 215,000   | (4,696,000) | (170,766)   | 4,548,680 |
| BPSKCJ9   | PUBLIC SVC ELEC GAS CO SEC2 MEDIUM TERM 5.45% 08-01-2053                     | 933,000   | (390,000)   | (930,686)   | 309,754   |
| 4380429   | PUBLICIS GROUPE SA EURO.40                                                   | 4,149     | (933,000)   | (335,656)   | 936,027   |
| 745332CL8 | PUGET SOUND ENERGY INC 5.448% 06-01-2053                                     | 540,000   | (685)       | (540,591)   | 54,916    |
| 2708841   | PULTE GROUP INC                                                              | 4,977     | (80,000)    | (319,613)   | 75,852    |
| 5064722   | PUMA SE NPV                                                                  | 85        | (2,310)     | (5,043)     | 195,299   |
| BYZ62T3   | PURE STORAGE INC CL A CL A                                                   | 3,930     | (65)        | (146,426)   | 3,921     |
| B3V9F12   | PVH CORP COM USD1                                                            | 1,350     | (4,000)     | (119,212)   | 148,879   |
| 46115HBV8 | PVTL INTESA SANPAOLO S P A 8.248% 11-21-2033                                 | 280,000   | (1,420)     | (293,387)   | 115,957   |
| BPP3CM4   | PVTPL DAIMLER TRUCKS 2.375% 12-14-2028                                       | 550,000   | (810,000)   | (478,765)   | 825,170   |
| 29299AXL5 | PVTPL &&& NEW COLONIES HLDGS LLC PROM NOTE A-7 IBM ONLY 0% DUE 01-01-2059 B  | (321,064) | (2,822,000) | (99,989)    | 2,459,333 |
| 7849973F3 | PVTPL &&& SRA WARM SPRINGS ASSOC LP PROMNT A-5 IBM ONLY 0% DUE 01-01-2059 BI | 48,516    | (5,880,898) | (48,516)    | 5,880,898 |
| BMG4K43   | PVTPL 7-ELEVEN INC 1.8% DUE 02-10-2031 BEO                                   | 750,000   | (2,000,000) | (592,613)   | 2,000,000 |
| 009089AA1 | PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE 11-15-2026 BEO                      | 235,169   | (750,000)   | (222,528)   | 579,570   |
| 00973RAI2 | PVTPL AKER BP ASA 4.0% DUE 01-15-2031                                        | 450,000   | (10,254)    | (380,774)   | 10,254    |
| 00973RAL7 | PVTPL AKER BP ASA 5.6% DUE 06-13-2028                                        | 3,068,000 | (233,000)   | (3,065,239) | 212,545   |
| 00973RAM5 | PVTPL AKER BP ASA 6.0% 06-13-2033                                            | 5,292,000 | (1,840,000) | (5,264,953) | 1,799,363 |
| BLGZ0J4   | PVTPL ALLIANT ENERGY FIN LLC 5.95% 03-30-2029                                | 2,575,000 | (579,000)   | (2,571,086) | 558,253   |
| 034863BD1 | PVTPL ANGLO AMERICAN CAPITAL 5.5% 05-02-2033                                 | 3,365,000 | (760,000)   | (3,351,472) | 759,886   |
| 034863BA7 | PVTPL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO                          | 225,000   | (2,420,000) | (187,047)   | 2,349,338 |
| 034863BB5 | PVTPL ANGLO AMERN CAP PLC 3.875% DUE 03-16-2029 BEO                          | 1,670,000 | (1,305,000) | (1,515,190) | 1,111,078 |
| 034863BC3 | PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052                                   | 642,000   | (446,000)   | (529,567)   | 409,705   |
| BM8K146   | PVTPL ASHTEAD CAP INC 5.95% 10-15-2033                                       | 4,210,000 | (1,016,000) | (4,206,595) | 790,461   |
| BMVTKW8   | PVTPL ATHENE GLOBAL FDG 1.716% 01-07-2025                                    | 425,000   | (3,645,000) | (395,650)   | 3,512,510 |
| BMDVX04   | PVTPL ATHENE GLOBAL FDG 1.985% 08-19-2028                                    | 70,000    | (425,000)   | (57,325)    | 393,741   |
| 05377RGY4 | PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP SER 23-4A CL A 5.34% DUE 06-20-2029  | 1,015,000 | (70,000)    | (1,014,568) | 56,456    |
| 05401AA50 | PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028                             | 4,250,000 | (1,015,000) | (4,240,949) | 996,435   |
| 067316AH2 | PVTPL BACARDI LTD 5.3% 05-15-2048                                            | 399,000   | (1,685,000) | (356,989)   | 1,675,025 |
| 06675FAZ0 | PVTPL BANQUE FEDERATIVE DU CR MUTUEL 4.935% DUE 01-26-2026                   | 6,236,000 | (1,040,000) | (6,236,000) | 873,304   |
| 06675FBA4 | PVTPL BANQUE FEDERATIVE DU CR MUTUEL 5.896% 07-13-2026                       | 7,276,000 | (6,236,000) | (7,271,828) | 6,147,719 |
| BLFDKP5   | PVTPL BAYER US FIN LLC 6.875% 11-21-2053                                     | 3,215,000 | (1,500,000) | (3,201,135) | 1,485,345 |
| BLFB349   | PVTPL BAYER US FINANCE LLC 6.25% 01-21-2029                                  | 2,860,000 | (455,000)   | (2,857,798) | 453,475   |
| BLFDKD3   | PVTPL BAYER US FINANCE LLC 6.375% 11-21-2030                                 | 5,155,000 | (2,860,000) | (5,132,627) | 2,855,081 |
|           |                                                                              |           | (1,710,000) |             | 1,692,729 |

|           |                                                                                 |                           |            |  |              |           |
|-----------|---------------------------------------------------------------------------------|---------------------------|------------|--|--------------|-----------|
| BMJ0DF0   | PVTPL BGC PARTNERS INC 8.0%                                                     | 05-25-2028                | 600,000    |  | (600,000)    | 600       |
| BQVWM33   | PVTPL BMW US CAP LLC SR NT 5.05%                                                | 08-11-2028                | 6,803,000  |  | (6,803,000)  | 6,673,338 |
| BQVWM66   | PVTPL BMW US CAP LLC SR NT 5.15%                                                | 08-11-2033                | 3,901,000  |  | (3,901,000)  | 3,683,493 |
| 09659W2T0 | PVTPL BNP PARIBAS 2.591% DUE 01-20-2028 REG                                     |                           | 1,595,000  |  | (1,595,000)  | 1,448,930 |
| 09659W2U7 | PVTPL BNP PARIBAS 3.132%                                                        | 01-20-2033                | 285,000    |  | (231,258)    | 898,049   |
| 09659W2V5 | PVTPL BNP PARIBAS 5.125% DUE                                                    | 01-13-2029                | 7,391,000  |  | (7,391,472)  | 6,410,500 |
| 05581KAF8 | PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% 06-12-2029                  |                           | 10,861,000 |  | (10,830,869) | 9,094,485 |
| 05571AAR6 | PVTPL BPCE SA 6.714%                                                            | 10-19-2029                | 5,135,000  |  | (5,135,000)  | 3,159,407 |
| 05571AAS4 | PVTPL BPCE SA 7.003%                                                            | 10-19-2034                | 6,700,000  |  | (6,697,172)  | 243,473   |
| 10569UAA3 | PVTPL BRAVO RESIDENTIAL FDG TR SR 23-NQMS CL A1 STEP 06-25-2063                 |                           | 500,000    |  | (499,992)    | 23,080    |
| BLD4CY3   | PVTPL BRITISH AWYS PASS THRU CTF SER 2020-1A CTF CL A 4.25% 05-15-2034          |                           | 1,317,519  |  | (1,221,999)  | 194,735   |
| 11043XA89 | PVTPL BRITISH AWYS PASS THRU CTF3 3.35%                                         | 12-15-2030 BEO            | 362,737    |  | (30,228)     | 30,228    |
| BMCGSY9   | PVTPL BROADCAST INC 2.6% DUE                                                    | 02-15-2033/01-19-2021 BEO | 7,245,000  |  | (5,529,605)  | 5,002,657 |
| BMCP6P3   | PVTPL BROADCAST INC 3.137% DUE 11-15-2035 BEO                                   |                           | 3,414,000  |  | (2,619,196)  | 5,497,449 |
| BKMQWT8   | PVTPL BROADCAST INC 3.419% DUE 04-15-2033BEO                                    |                           | 2,390,000  |  | (1,955,134)  | 1,588,312 |
| BKMQWR6   | PVTPL BROADCAST INC 3.469% DUE 04-15-2034BEO                                    |                           | 5,180,000  |  | (4,288,928)  | 5,786,454 |
| BMCGST4   | PVTPL BROADCAST INC 3.75% DUE                                                   | 02-15-2051                | 451,000    |  | (320,214)    | 2,005,838 |
| BMCP656   | PVTPL BROADCAST INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO    |                           | 1,730,000  |  | (1,301,652)  | 687,804   |
| BPCTV84   | PVTPL BROADCAST INC NT 4.926%                                                   | 05-15-2037                | 370,000    |  | (331,013)    | 1,140,026 |
| BMCGS20   | PVTPL BROADCAST INC SR NT 3.5%                                                  | 02-15-2041/01-19-2021     | 5,396,000  |  | (3,871,120)  | 2,594,873 |
| BPX27Q2   | PVTPL CAESARS ENTERTAINMENT INC 7.0% DUE02-15-2030                              |                           | 1,470,000  |  | (1,470,000)  | 977,513   |
| BJJRMJ7   | PVTPL CARGILL INC 4.5% DUE                                                      | 06-24-2026                | 995,000    |  | (993,020)    | 986,622   |
| BJJRM56   | PVTPL CARGILL INC 4.75%                                                         | 04-24-2033                | 500,000    |  | (498,545)    | 491,210   |
| BP0VPF7   | PVTPL CARRIER GLOBAL CORPORATION 5.8% 11-30-2025                                |                           | 2,960,000  |  | (2,958,994)  | 1,582,189 |
| BP0VPQ8   | PVTPL CARRIER GLOBAL CORPORATION 5.9% 03-15-2034                                |                           | 2,435,000  |  | (65,000)     | 68,047    |
| BP0VPR9   | PVTPL CARRIER GLOBAL CORPORATION 6.2% 03-15-2054                                |                           | 5,656,000  |  | (5,759,159)  | 2,036,853 |
| 14688FAB2 | PVTPL CARVANA AUTO RECEIVABLES TR SER 23-N1 CL A 6.36% 04-12-2027               |                           | 159,000    |  | (158,994)    | 159,000   |
| BRDV310   | PVTPL CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033                              |                           | 2,675,000  |  | (2,665,303)  | 365,116   |
| 17295FAE4 | PVTPL CITIZENS AUTO RECEIVABLES TR 2023-2 5.74% 10-15-2030                      |                           | 165,000    |  | (163,408)    | 167,501   |
| 17331KAE9 | PVTPL CITIZENS AUTO RECEIVABLES TR SR 23-1 CL A4 5.78% 10-15-2030               |                           | 665,000    |  | (664,965)    | 669,728   |
| 12570FAA9 | PVTPL CK HUTCHISON INTL 23 LTD 4.75% 04-21-2028                                 |                           | 3,368,000  |  | (3,361,197)  | 3,383,842 |
| 08163TAC6 | PVTPL CMO BENCHMARK MORTGAGE TRUST SER 23-V2 CL A3 5.81579% DUE 06-15-205       |                           | 533,865    |  | (549,880)    | 213,650   |
| 22946DAA0 | PVTPL CMO CSMC 2021-NQMS TR SR 21-NQMS CL A-1 VAR RT 05-25-2066                 |                           | 981,864    |  | (738,239)    | 11,241    |
| 81744KAD8 | PVTPL CMO SEQUOIA MTG TR 2023-2 VAR RT SER 23-2 CL A4 03-25-2053                |                           | 490,000    |  | (56,821)     | 56,821    |
| 92538WAA5 | PVTPL CMO VERUS SECURITIZATION TR 2022-1MTG BKD NT CL A-1 144A 01-25-2067       |                           | 1,879,860  |  | (79,443)     | 79,443    |
| 92539BAA0 | PVTPL CMO VERUS SECURITIZATION TR 2023-1SR 23-1 CL A1 VAR RT DUE 12-25-2067 BEO |                           | 260,000    |  | (33,127)     | 33,127    |
| BRYQ9L6   | PVTPL COLUMBIA PIPELINES HLDG CO LLC 6.055% 08-15-2026                          |                           | 745,000    |  | (580,000)    | 582,440   |
| BRZWG26   | PVTPL COLUMBIA PIPELINES HLDG CO LLC SR NT 6.042% 08-15-2028                    |                           | 6,851,000  |  | (4,531,000)  | 4,556,346 |
| BRYQ9K5   | PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043                      |                           | 4,391,000  |  | (2,206,000)  | 2,277,168 |
| BRYQ9S3   | PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063                          |                           | 1,645,000  |  | (1,637,633)  | 1,202,684 |
| BRYQ9Q1   | PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053                          |                           | 5,446,000  |  | (3,116,000)  | 3,085,926 |
| 202712BL8 | PVTPL COMMONWEALTH BK AUSTRALIA SR NT 144A 3.743% DUE 09-12-2039 BEO            |                           | 620,000    |  | (489,831)    | 886,459   |
| BM9HL24   | PVTPL CONTINENTAL RESOURCES 2.268%                                              | 11-15-2026                | 2,835,000  |  | (338,000)    | 305,961   |
| 74977RDS0 | PVTPL COOPERATIVE RABOBANK UA 5.564% 02-28-2029                                 |                           | 5,487,000  |  | (5,486,725)  | 4,040,833 |
| BM8TGR1   | PVTPL COX COMMUNICATIONS INC NEW GTD NT 1.8% 10-01-2030                         |                           | 3,245,000  |  | (1,085,000)  | 853,222   |
| BTXHK51   | PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO                     |                           | 825,000    |  | (735,232)    | 208,809   |
| 22537EAA3 | PVTPL CREDIT ACCEP AUTO LN TR 2023-2 SER 23-2A CL A 5.92% 05-16-2033            |                           | 757,000    |  | (757,000)    | 745,645   |
| 22535WAI6 | PVTPL CREDIT AGRICOLE S A 6.316%                                                | 10-03-2029                | 9,871,000  |  | (9,855,978)  | 6,680,417 |
| 22534PAE3 | PVTPL CREDIT AGRICOLE S.A.(LONDON BRANCH) 5.589% 07-05-2026                     |                           | 9,277,000  |  | (9,276,741)  | 5,398,320 |
| 22534PAG8 | PVTPL CREDIT AGRICOLE SA 5.514%                                                 | 07-05-2033                | 4,445,000  |  | (2,345,000)  | 2,344,393 |
| BQFMBZ4   | PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.125% DUE 01-19-2028 BEO                |                           | 1,470,000  |  | (1,467,281)  | 1,475,763 |
| BQKWLH1   | PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.15% 01-16-2026                         |                           | 2,742,000  |  | (2,749,410)  | 2,738,463 |
| B4K4RG4   | PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO               |                           | 866,000    |  | (230,000)    | 226,798   |
| BN16CX4   | PVTPL DELL INTL L L C / EMC CORP 3.375% 12-15-2041                              |                           | 4,141,000  |  | (5,718,000)  | 3,983,992 |
| BP0XG50   | PVTPL DELL INTL L L C/EMC CORP 3.45% 12-15-2051                                 |                           | 195,000    |  | (1,726,000)  | 1,119,398 |
| 23346KAA8 | PVTPL DT AUTO OWNER TRUST SER 23-1A CL A 5.48% 04-15-2027                       |                           | 265,000    |  | (264,983)    | 264,289   |
| 23345WAA3 | PVTPL DT AUTO OWNER TRUST SER 23-3A CL A6.57% 08-16-2027                        |                           | 107,000    |  | (27,819)     | 27,819    |
| BLN9LF2   | PVTPL DT MIDSTREAM INC 4.125% DUE 06-15-2029 BEO                                |                           | 980,000    |  | (863,515)    | 866,075   |
| 26835PAH3 | PVTPL EDP FIN B V AMSTERDAM 1.71% DUE 01-24-2028 BEO                            |                           | 1,470,000  |  | (1,234,153)  | 1,410,437 |
| 26835PAJ9 | PVTPL EDP FIN B V AMSTERDAM 6.3% DUE 10-11-2027 BEO                             |                           | 1,000,000  |  | (1,055,350)  | 2,676,647 |
| 28249NAB7 | PVTPL EIG PEARL HLDGS S RL SR SECD BD TRANCHE B 4.387% 11-30-2046               |                           | 1,260,000  |  | (914,840)    |           |

|           |                                                                                  |           |             |             |           |
|-----------|----------------------------------------------------------------------------------|-----------|-------------|-------------|-----------|
|           |                                                                                  |           | (460,000)   |             | 342,625   |
| 268317AT1 | PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048                           | 700,000   |             | (604,121)   |           |
| BQB8RN5   | PVTPL ENEL FINANCE AMERICA LLC 7.1% DUE 10-14-2027 BEO                           | 974,000   | (700,000)   | (1,023,995) | 577,325   |
| 29278GB83 | PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO                              | 528,000   | (1,839,000) | (588,715)   | 1,922,514 |
| 29375CAB5 | PVTPL ENTERPRISE FLEET FIN 2021-1 5.51% SER 23-1 CL A2 01-22-2029                | 575,000   | (1,779,000) | (574,905)   | 1,876,947 |
| 29375CAC3 | PVTPL ENTERPRISE FLEET FINANCING LLC SER 23-1 CL A3 5.42% DUE 10-22-2029         | 355,000   | (575,000)   | (354,903)   | 570,126   |
| BRJTQ64   | PVTPL ERAC USA FINANCE LLC 4.6% 05-01-2028                                       | 7,354,000 | (355,000)   | (7,252,758) | 349,204   |
| BYMAZC4   | PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046                                       | 480,000   | (5,955,000) | (370,571)   | 5,784,855 |
| BRITQ75   | PVTPL ERAC USA FINANCE LLC 4.9% DUE 05-01-2033                                   | 1,816,000 | (225,000)   | (1,810,752) | 190,449   |
| BRJRD23   | PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053                                       | 4,778,000 | (1,816,000) | (4,739,066) | 1,809,283 |
| 31429KAG8 | PVTPL FEDERATION CAISSES DESJARDINS 4.4%DUE 08-23-2025 BEO                       | 3,150,000 | (1,719,000) | (3,061,727) | 1,661,270 |
| 31429KAK9 | PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE 0% 03-14-2028                     | 685,000   | (2,325,000) | (684,822)   | 2,287,126 |
| 31429KAJ2 | PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE 5.278% DUE 01-23-2026             | 1,500,000 | (685,000)   | (1,498,995) | 681,548   |
| 335934AU9 | PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031                               | 3,675,000 | (1,500,000) | (3,635,300) | 1,480,545 |
| BMFNV04   | PVTPL FIRSTENERGY TRANSMISSION LLC 2.866% DUE 09-15-2028 BEO                     | 515,000   | (850,000)   | (456,316)   | 696,150   |
| 34535CAA4 | PVTPL FORD CR AUTO OWNER TR 2023-REV2 SER 23-2 CL A 5.28% 02-15-2036             | 951,000   | (562,000)   | (950,687)   | 499,021   |
| 36321PAE0 | PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040                      | 1,534,008 | (951,000)   | (1,205,730) | 935,472   |
| BL56GL2   | PVTPL GE HEALTHCARE HOLDING 6.377% 11-22-2052                                    | 710,000   | (980,126)   | (801,691)   | 795,947   |
| 37255JAA0 | PVTPL GENTING NEW YORK LLC/GENNY CAP 3.3% 02-15-2026                             | 490,000   | (1,955,000) | (438,550)   | 2,172,385 |
| 378272BC1 | PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO                                 | 109,000   | (4,240,000) | (83,124)    | 3,805,400 |
| BR841N2   | PVTPL GLENCORE FDG LLC 5.4% 05-08-2028                                           | 6,505,000 | (109,000)   | (6,501,743) | 84,771    |
| BQYLTL4   | PVTPL GLENCORE FDG LLC 5.7% DUE 05-08-2033/05-08-2023 BEO                        | 2,927,000 | (2,805,000) | (2,922,705) | 2,798,381 |
| BS29L96   | PVTPL GLENCORE FDG LLC 6.125% 10-06-2028                                         | 1,450,000 | (2,537,000) | (1,443,794) | 2,519,841 |
| BPBILG3   | PVTPL GLENCORE FUNDING LLC 2.626% 09-23-2031                                     | 1,425,000 | (1,450,000) | (1,175,830) | 1,456,743 |
| BPBJK11   | PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051                                     | 151,000   | (1,633,000) | (105,069)   | 1,268,421 |
| BL6CM66   | PVTPL GTCR W-2 MERGER SUB LLC 7.5% 01-15-2031                                    | 500,000   | (395,000)   | (500,000)   | 257,274   |
| BMF9CT8   | PVTPL HARLEY-DAVIDSON FINL SVCS INC 6.5%03-10-2028/03-10-2023                    | 3,468,000 | (500,000)   | (3,456,937) | 502,000   |
| BP960Y7   | PVTPL HCA INC NEW ISSUE 30YR 4.625% 03-15-2052                                   | 4,499,000 | (3,179,000) | (3,739,779) | 3,157,900 |
| B3VJFD4   | PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO                     | 160,000   | (2,850,000) | (175,350)   | 2,342,598 |
| 42806MBW8 | PVTPL HERTZ VEH FING III LLC 5.57% SER 23-2A CL A 144A 09-25-2029                | 959,000   | (1,290,000) | (958,874)   | 1,329,224 |
| 42806MCE7 | PVTPL HERTZ VEH FING III LLC SR 23-4A CL A 6.15% 03-25-2030                      | 570,000   | (959,000)   | (569,907)   | 954,371   |
| 44933VAE1 | PVTPL HYUNDAI AUTO LEASE SECURITIZATION 4.94% SER 23-A CL A4 11-16-2026          | 251,000   | (570,000)   | (250,955)   | 576,227   |
| 448980AB8 | PVTPL HYUNDAI AUTO LEASE SECURITIZATION T SER 23-B CL A2A 5.47% 09-15-2025       | 100,000   | (251,000)   | (99,994)    | 252,343   |
| 448980AD4 | PVTPL HYUNDAI AUTO LEASE SECURITIZATION T SER 23-B CL A3 5.15% 06-15-2026        | 225,000   | (100,000)   | (224,995)   | 99,664    |
| 44933VAD3 | PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 202 SER 23-A 5.05% DUE 01-15-2026     | 425,000   | (225,000)   | (424,941)   | 223,603   |
| BNXKZK2   | PVTPL HYUNDAI CAP AMER 1.65% 09-17-2026                                          | 3,000,000 | (425,000)   | (2,652,010) | 425,930   |
| BN7B2N3   | PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.5% 03-30-2026                   | 8,657,000 | (3,000,000) | (8,630,521) | 2,656,947 |
| BKPJSC9   | PVTPL HYUNDAI CAPITAL AMERICA 6.1% 09-21-2028                                    | 3,247,000 | (5,095,000) | (3,244,922) | 5,100,077 |
| BQXV119   | PVTPL HYUNDAI CAPITAL AMERICA 5.68% 06-26-2028                                   | 3,816,000 | (841,000)   | (3,802,520) | 868,642   |
| BQYLWY8   | PVTPL HYUNDAI CAPITAL AMERICA 5.7% 06-26-2030                                    | 382,000   | (2,797,000) | (381,454)   | 2,764,496 |
| BKPIJH4   | PVTPL HYUNDAI CAPITAL AMERICA 5.95% 08-21-2026                                   | 1,150,000 | (190,000)   | (1,148,724) | 189,637   |
| 45262BAF0 | PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO | 1,000,000 | (613,000)   | (1,003,740) | 611,805   |
| BLPK766   | PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040                | 261,000   | (1,503,000) | (185,112)   | 1,486,632 |
| 46115HCD7 | PVTPL INTESA SANPAOLO S P A 7.2% 11-28-2033                                      | 2,860,000 | (375,000)   | (2,857,169) | 282,810   |
| 46115HCF2 | PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053                                      | 3,030,000 | (1,410,000) | (3,023,031) | 1,413,940 |
| 46115HBJ5 | PVTPL INTESA SANPAOLO S.P.A. 3.25% DUE 09-23-2024 BEO                            | 2,500,000 | (520,000)   | (2,401,250) | 520,985   |
| 47214BAB4 | PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053                                      | 7,605,000 | (2,500,000) | (7,631,026) | 2,414,000 |
| BQ2H851   | PVTPL JBS USA LUX S A/JBS USA FOOD CO/JBS 3.625% DUE 01-15-2032 BEO              | 7,460,000 | (1,436,000) | (6,178,937) | 1,385,684 |
| BNSP5K2   | PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 6.75% 03-15-2034                       | 6,398,000 | (640,000)   | (6,392,635) | 536,576   |
| 46617TAA2 | PVTPL JGWPT XXXI LLC 2014-1 AST BACKED NT CL A 3.96 DUE 03-15-2063 BEO           | 497,419   | (5,251,000) | (462,911)   | 5,275,547 |
| 48241FAB0 | PVTPL KBC GROUP NV 5.796% 01-19-2029                                             | 1,766,000 | (42,527)    | (1,766,000) | 42,527    |
| BMFOFK3   | PVTPL KENVUE INC 4.9% 03-22-2033                                                 | 3,916,000 | (1,766,000) | (3,935,923) | 1,775,051 |
| BMFOFD6   | PVTPL KENVUE INC 5.05% 03-22-2028                                                | 980,000   | (3,516,000) | (978,501)   | 3,484,300 |
| BMFOFG9   | PVTPL KENVUE INC 5.05% 03-22-2053                                                | 9,461,000 | (595,000)   | (9,426,581) | 603,348   |
| BMFOFP8   | PVTPL KENVUE INC 5.35% DUE 03-22-2026                                            | 1,965,000 | (7,078,000) | (1,963,880) | 7,178,736 |
| BMFOFB4   | PVTPL KENVUE INC 5.5% 03-22-2025                                                 | 1,710,000 | (1,965,000) | (1,709,367) | 1,983,836 |
| 496902AR8 | PVTPL KINROSS GOLD CORP 6.25% DUE 07-15-2033 BEO                                 | 3,420,000 | (1,710,000) | (3,371,355) | 1,723,885 |
| BMFZ713   | PVTPL LIBERTY MUT GROUP INC 4.3% 02-01-2061                                      | 440,000   | (2,450,000) | (275,550)   | 2,370,631 |
| 55037AA6  | PVTPL LUNDIN ENERGY AB 2.0% DUE 06-15-2026 BEO                                   | 600,000   | (100,000)   | (544,134)   | 52,470    |
| 556079AF8 | PVTPL MACQUARIE BANK LTD 6.798% 01-18-2033                                       | 870,000   | (1,870,000) | (870,000)   | 1,686,337 |
| BNW0GH7   | PVTPL MAGALLANES INC 5.05% 03-15-2042 BEO                                        | 1,155,000 | (870,000)   | (977,632)   | 906,427   |
|           |                                                                                  |           | (1,390,000) |             | 1,146,915 |

|           |                                                                   |                           |           |             |             |           |
|-----------|-------------------------------------------------------------------|---------------------------|-----------|-------------|-------------|-----------|
| BNW0GK0   | PVTPL MAGALLANES INC 3.755%                                       | 03-15-2027                | 1,000,000 |             | (942,910)   | 192,837   |
| BNW0GJ9   | PVTPL MAGALLANES INC 4.279%                                       | 03-15-2032 BEO            | 3,866,000 | (207,000)   | (3,427,853) | 808,404   |
| BNW0GL1   | PVTPL MAGALLANES INC 5.141%                                       | 03-15-2052                | 930,000   | (916,000)   | (751,121)   | 5,132,041 |
| BJJRMQ4   | PVTPL MARS INC 4.75% DUE                                          | 04-20-2033                | 7,567,000 | (6,366,000) | (7,566,724) | 7,513,104 |
| BJJRM00   | PVTPL MARS INC DEL 4.55% DUE                                      | 04-20-2028                | 2,648,000 | (2,648,000) | (2,646,120) | 2,648,548 |
| BYXK3K5   | PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE                 | 04-01-2077                | 410,000   | (140,000)   | (317,500)   | 110,362   |
| BLB4M78   | PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375%             | 04-15-2050                | 165,000   | (1,130,000) | (117,135)   | 791,146   |
| BNLZRH0   | PVTPL MASSMUTUAL GLOBAL FUNDING 4.5%                              | 04-10-2026                | 1,000,000 | (1,000,000) | (999,310)   | 987,010   |
| BRXGX37   | PVTPL MASSMUTUAL GLOBAL FUNDING 5.05%                             | DUE 06-14-2028            | 4,829,000 | (4,829,000) | (4,823,109) | 4,735,812 |
| BNW1357   | PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% DUE                   | 03-30-2028                | 6,867,000 | (6,867,000) | (6,878,561) | 6,839,940 |
| BNVTVR0   | PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.95% DUE                  | 03-30-2025                | 1,448,000 | (1,448,000) | (1,447,624) | 1,448,579 |
| BRF3SV9   | PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.05% DUE                  | 08-03-2033                | 335,000   | (335,000)   | (333,519)   | 318,410   |
| BRBFL10   | PVTPL MET LIFE GLOBAL FUNDING I 5.15%                             | 03-28-2033                | 6,598,000 | (6,598,000) | (6,601,418) | 6,408,122 |
| BN7B2P5   | PVTPL METROPOLITAN EDISON CO 5.2%                                 | 04-01-2028                | 6,750,000 | (6,756,746) |             | 3,457,807 |
| BYWJVC1   | PVTPL METROPOLITAN LIFE GLOBAL FDG I MEDIUM TE 3.0% DUE           | 09-19-2027                | 175,000   | (395,000)   | (162,762)   | 362,752   |
| BLDB062   | PVTPL MICROSOFT CORP 1.35%                                        | 09-15-2030                | 1,661,000 | (1,661,000) | 1,520,758   | 1,331,275 |
| BMGHHT6   | PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE             | 06-20-2027                | 510,000   | (332,615)   | (508,725)   | 332,615   |
| BF35NP2   | PVTPL MONONGAHELA PWR CO 3.55% DUE                                | 05-15-2027 BEO            | 6,030,000 | (3,398,000) | (5,672,950) | 3,165,871 |
| BM9PSB6   | PVTPL MSCI INC SR NT 144A 3.875% DUE                              | 02-15-2031/05-26-2020 BEO | 685,000   | (485,000)   | (597,255)   | 428,633   |
| BMYY625   | PVTPL MVW OWNER TRUST SER 21-1WA CL-C 1.94%01-22-2041 BEO         |                           | 781,738   | (94,807)    | (707,473)   | 94,807    |
| 632525BF7 | PVTPL NATIONAL AUSTRALIA BANK FLTGT RT                            | 05-13-2025                | 2,415,000 | (2,415,000) | (2,415,000) | 2,422,607 |
| 632525BC4 | PVTPL NATIONAL AUSTRALIA BK LTD 6.429%                            | 01-12-2033                | 2,100,000 | (2,100,000) | (2,100,000) | 2,149,821 |
| BMJ0DK5   | PVTPL NATIONAL SECS CLEARING CORP 5.0%                            | 05-30-2028                | 3,661,000 | (3,661,000) | (3,650,154) | 3,629,923 |
| BR1ZBH6   | PVTPL NATIONAL SECS CLEARING CORP 5.15%                           | 05-30-2025                | 450,000   | (450,000)   | (449,829)   | 447,102   |
| BG0QJ50   | PVTPL NESTLE HLDGS INC 3.9%                                       | 09-24-2038                | 245,000   | (200,000)   | (216,053)   | 174,936   |
| BMF9D39   | PVTPL NESTLE HOLDINGS INC 4.85%                                   | 03-14-2033                | 2,153,000 | (2,153,000) | (2,141,543) | 2,155,541 |
| BMF9D06   | PVTPL NESTLE HOLDINGS INC 4.95%                                   | 03-14-2030                | 390,000   | (390,000)   | (389,680)   | 400,519   |
| BMGQM57   | PVTPL NESTLE HOLDINGS INC 5.0%                                    | 03-14-2028                | 8,405,000 | (8,405,000) | (8,435,809) | 8,696,810 |
| BMF9CZ4   | PVTPL NESTLE HOLDINGS INC 5.25%                                   | 03-13-2026                | 577,000   | (577,000)   | (576,810)   | 578,065   |
| BK0RZV6   | PVTPL NETFLIX INC FIXED 5.375%                                    | 11-15-2029 BEO            | 875,000   | (1,224,000) | (888,904)   | 1,224,214 |
| BPP33D2   | PVTPL NEW YORK LIFE GLOBAL FDG 4.55%                              | 01-28-2033                | 1,361,000 | (691,000)   | (1,358,509) | 669,873   |
| BPXYFJ7   | PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 4.85% DUE          | 01-09-2028                | 4,591,000 | (4,591,000) | (4,588,383) | 4,666,381 |
| BRDXP87   | PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS TRANCHE 06-13-2028 |                           | 2,275,000 | (1,650,000) | (2,272,907) | 1,614,162 |
| BLGYKF7   | PVTPL NEW YORK LIFE INS CO 3.75% DUE                              | 05-15-2050                | 390,000   | (165,000)   | (300,437)   | 111,211   |
| BSOFMX7   | PVTPL NEW YORK ST ELEC & GAS CORP 5.85% DUE                       | 08-15-2033                | 345,000   | (345,000)   | (344,451)   | 344,886   |
| 65120FAD6 | PVTPL NEWCREST FIN PTY LTD 3.25% DUE                              | 05-13-2030                | 3,195,000 | (3,888,000) | (2,731,863) | 928,932   |
| BMF4DX4   | PVTPL NGPL PIPECO LLC 3.25% DUE                                   | 07-15-2031 BEO            | 600,000   | (420,000)   | (507,606)   | 347,054   |
| BL656M9   | PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.75%03-09-2028                |                           | 3,781,000 | (2,351,000) | (3,123,092) | 1,995,381 |
| BNQQSR5   | PVTPL NISSAN MTR ACCEP CO LLC 6.95%                               | 09-15-2026                | 1,373,000 | (603,000)   | (1,371,682) | 605,967   |
| BNQQSJ7   | PVTPL NISSAN MTR ACCEP CO LLC 7.05%                               | 09-15-2028                | 5,481,000 | (2,581,000) | (5,475,519) | 2,585,377 |
| BP37SV9   | PVTPL NISSAN MTR ACCEP CO LLC NT 1.85%                            | 09-16-2026                | 4,156,000 | (2,940,000) | (3,527,528) | 2,524,469 |
| BLFF932   | PVTPL NISSAN MTR ACCEP CORP 2% DUE                                | 03-09-2026 BEO            | 4,258,000 | (1,355,000) | (3,759,579) | 1,205,182 |
| 654744AD3 | PVTPL NISSAN MTR LTD 4.81% DUE                                    | 09-17-2030 BEO            | 932,000   | (2,695,000) | (838,918)   | 2,370,073 |
| BRBKJH5   | PVTPL NORTHWESTERN MUTUAL LIFE 4.9% DUE                           | 06-12-2028                | 2,081,000 | (2,081,000) | (2,080,355) | 2,040,941 |
| BMXV7T1   | PVTPL OGLETHORPE PWR CORP 6.2%                                    | 12-01-2053                | 1,256,000 | (155,000)   | (1,238,883) | 154,718   |
| BMG3998   | PVTPL ONCOR ELEC DELIVERY CO LLC 5.65%                            | 11-15-2033                | 4,380,000 | (395,000)   | (4,372,379) | 419,628   |
| BQB7F17   | PVTPL ONCOR ELEC DELIVERY CO LLC SR SEC DNT 144A 4.3% DUE         | 05-15-2028                | 1,399,000 | (1,399,000) | (1,396,118) | 1,351,362 |
| BMXG280   | PVTPL ONCOR ELEC DELIVERY CO LLC SR SEC DNT 4.95% DUE             | 09-15-2052                | 525,000   | (390,000)   | (501,267)   | 376,319   |
| 683715AF3 | PVTPL OPEN TEXT CORP 6.9% DUE                                     | 12-01-2027/12-01-2022 BEO | 2,905,000 | (3,510,000) | (2,988,707) | 3,577,252 |
| BMGC2D0   | PVTPL PACIFIC LIFE GLOBAL FDG II 5.5%                             | 08-28-2026                | 1,125,000 | (1,125,000) | (1,124,606) | 1,125,934 |
| B8KL7G3   | PVTPL PACIFIC LIFE CORP 5.125%                                    | 01-30-2043                | 185,000   | (185,000)   | (179,282)   | 164,874   |
| BN7B0V7   | PVTPL PENNSYLVANIA ELEC CO 5.15%                                  | 03-30-2026                | 1,594,000 | (986,000)   | (1,590,190) | 991,600   |
| BNVTWZ5   | PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 5.55%            | 05-01-2028                | 2,762,000 | (2,762,000) | (2,749,350) | 2,755,959 |
| BMJ0DH2   | PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 6.2%             | 06-15-2030                | 1,075,000 | (1,075,000) | (1,074,479) | 1,051,178 |
| BNYGL12   | PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4%                 | 07-01-2027                | 325,000   | (455,000)   | (307,632)   | 424,119   |
| BQ0MXL9   | PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.7 DUE              | 02-01-2028/01-12-2023 BEO | 2,050,000 | (2,050,000) | (2,045,736) | 2,069,434 |
| BNXJJP2   | PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 6.05%                | 08-01-2028                | 3,103,000 | (3,103,000) | (3,091,153) | 3,089,150 |
| BF0KZ32   | PVTPL PILGRIMS PRIDE CORP NEW SR NT 5.875%                        | 09-30-2027                | 230,000   | (230,000)   | (228,850)   | 233,724   |
| 73730EAC7 | PVTPL POSCO 5.625% DUE                                            | 01-17-2026                | 2,033,000 | (2,033,000) | (2,020,802) | 2,033,112 |
| 73730EAE3 | PVTPL POSCO 5.875% DUE                                            | 01-17-2033 BEO            | 1,054,000 | (1,054,000) | (1,044,359) | 1,059,375 |
| BM8J3K3   | PVTPL PRIN LIFE GLOBAL FDG II GLOBAL 1.5 DUE                      | 11-17-2026                | 1,800,000 |             | (1,578,942) |           |

|           |                                                                              |            |              |              |            |
|-----------|------------------------------------------------------------------------------|------------|--------------|--------------|------------|
|           |                                                                              |            | (2,875,000)  |              | 2,552,708  |
| BNLYV42   | PVTPL PROTECTIVE LIFE GLOBAL FDG 5.209% 04-14-2026                           | 1,455,000  | (1,455,000)  | (1,455,000)  | 1,427,850  |
| BMG5DW5   | PVTPL QORVO INC 3.375% DUE 04-01-2031 BEO                                    | 1,355,000  | (335,000)    | (1,116,119)  | 273,863    |
| 74977RDP6 | PVTPL RABOBANK NEDERLAND GLOBAL MEDIUM TERM NT 3.758% 04-06-2033             | 590,000    | (5,228,000)  | (528,233)    | 4,485,366  |
| 76025LAB0 | PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080             | 55,000     | (1,118,000)  | (47,231)     | 966,589    |
| BQ3PVV1   | PVTPL REGAL REXNORD CORP 6.05% DUE 02-15-2026 BEO                            | 11,144,000 | (2,019,000)  | (11,190,218) | 2,040,495  |
| BQ3PVW2   | PVTPL REGAL REXNORD CORP 6.05% DUE 04-15-2028/01-24-2023 BEO                 | 4,329,000  | (684,000)    | (4,226,926)  | 701,305    |
| BQ3PVT9   | PVTPL REGAL REXNORD CORP 6.4% DUE 04-15-2033                                 | 2,590,000  | (2,101,000)  | (2,558,873)  | 2,172,854  |
| 75806CAA9 | PVTPL REMIC FUNDING TRUST 98-1 SR 23-1 CL A 7.5% 07-25-2059                  | 1,310,000  | (17,469)     | (1,286,666)  | 17,469     |
| 75973HAA5 | PVTPL RENEW 2023-1 LTD SER 23-1A CL A 5.9% 11-20-2058                        | 1,719,017  | (39,867)     | (1,639,649)  | 39,867     |
| 76716XAA0 | PVTPL RIO OIL FIN TR SER 2014-1 144A 6.25 DUE 07-06-2024                     | 20         | (1,781,017)  | -            | 1,780,997  |
| 771196CF7 | PVTPL ROCHE HLDGS INC 5.338% 11-13-2028                                      | 1,483,000  | (1,483,000)  | (1,483,000)  | 1,484,864  |
| 771196CH3 | PVTPL ROCHE HLDGS INC 5.593% 11-13-2033                                      | 6,608,000  | (1,960,000)  | (6,608,054)  | 2,051,183  |
| BLDBF01   | PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051                                   | 220,000    | (6,439,000)  | (138,230)    | 4,059,614  |
| BPK3222   | PVTPL ROCHE HOLDINGS INC 2.076% DUE 12-13-2031 BEO                           | 618,000    | (1,197,000)  | (524,843)    | 994,302    |
| 775109CD1 | PVTPL ROGERS COMMUNICATIONS INC 4.55% 03-15-2052                             | 498,000    | (2,613,000)  | (418,052)    | 2,155,349  |
| 775109CB5 | PVTPL ROGERS COMMUNICATIONS INC 3.2% DUE03-15-2027 BEO                       | 2,150,000  | (835,000)    | (2,014,350)  | 778,548    |
| 775109CC3 | PVTPL ROGERS COMMUNICATIONS INC 3.8% DUE03-15-2032 BEO                       | 1,495,000  | (970,000)    | (1,298,302)  | 862,417    |
| BQ8BFR5   | PVTPL S&P GLOBAL INC SR NT 5.25% 09-15-2033                                  | 1,647,000  | (287,000)    | (1,645,221)  | 282,181    |
| 803014AB5 | PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033                                   | 4,565,000  | (1,620,000)  | (4,546,466)  | 1,582,767  |
| BL58D28   | PVTPL SCENTRE MANAGEMENT LTD 4.375% DUE 05-28-2030 BEO                       | 635,000    | (635,000)    | (582,079)    | 597,630    |
| BPBJK22   | PVTPL SEALED AIR CORP 1.573% 10-15-2026                                      | 3,550,000  | (2,970,000)  | (3,107,335)  | 2,623,609  |
| BS99XZ9   | PVTPL SIERRA PAC PWR CO 5.9% 03-15-2054                                      | 975,000    | (310,000)    | (973,418)    | 305,747    |
| 78392BAD9 | PVTPL SK HYNIX INC 6.25% DUE 01-17-2026                                      | 2,753,000  | (2,753,000)  | (2,742,401)  | 2,763,702  |
| 78392BAE7 | PVTPL SK HYNIX INC 6.375% DUE 01-17-2028/07-17-2027 BEO                      | 606,000    | (606,000)    | (603,388)    | 608,401    |
| 78392BAF4 | PVTPL SK HYNIX INC 6.5% DUE 01-17-2033                                       | 1,260,000  | (1,260,000)  | (1,239,966)  | 1,271,941  |
| 83051GAT5 | PVTPL SKANDINAVISKA ENSKILDA BANKEN 1.2% 09-09-2026                          | 1,570,000  | (1,570,000)  | (1,379,527)  | 1,370,139  |
| 78449HAB3 | PVTPL SMB PRIVATE ED LN TR 2014-A SER 23-B CL A18 FLT RT 10-16-2056          | 494,000    | (494,000)    | (494,000)    | 497,017    |
| 83207DA66 | PVTPL SMB PRIVATE EDUCATION LN TR 2023-C NT CL A-1A 5.67% 11-15-2052         | 589,000    | (589,000)    | (588,846)    | 583,922    |
| 83371GAA9 | PVTPL SOCIETE GENERALE 10.0% 12-31-2049                                      | 930,000    | (400,000)    | (930,000)    | 415,250    |
| 83368RBR2 | PVTPL SOCIETE GENERALE 6.446% 01-10-2029                                     | 13,793,000 | (11,933,000) | (14,076,701) | 12,126,870 |
| 83368RBQ4 | PVTPL SOCIETE GENERALE 6.447% 01-12-2027                                     | 5,088,000  | (5,088,000)  | (5,117,325)  | 5,148,508  |
| 83368RBT8 | PVTPL SOCIETE GENERALE 7.367% 01-10-2053                                     | 8,747,000  | (4,619,000)  | (8,906,785)  | 4,526,218  |
| 83368RBS0 | PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN DUE 01-10-2034/01-10-2023 BEO | 6,336,000  | (5,436,000)  | (6,511,158)  | 5,574,314  |
| 83438LAA9 | PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRA SR 21-1 CL A 2.636% 10-15-2046  | 1,076,662  | (7,125)      | (929,336)    | 7,125      |
| BYVRZR9   | PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028                              | 2,190,000  | (642,750)    | (2,182,889)  | 642,750    |
| 853254CQ1 | PVTPL STANDARD CHARTERED PLC 6.17% DUE 01-09-2027                            | 357,000    | (357,000)    | (357,000)    | 361,423    |
| 853254CU2 | PVTPL STANDARD CHARTERED PLC 6.296% 07-06-2034                               | 1,340,000  | (1,340,000)  | (1,340,000)  | 1,346,067  |
| 853254CS7 | PVTPL STANDARD CHARTERED PLC 6.301% DUE 01-09-2029                           | 500,000    | (200,000)    | (500,000)    | 208,410    |
| 853254CT5 | PVTPL STANDARD CHARTERED PLC NT FIXED RESET 6.187% 07-06-2027                | 3,396,000  | (3,396,000)  | (3,396,000)  | 3,397,374  |
| 86563VBG3 | PVTPL SUMITOMO MITSUI TRUST BANK LTD 5.65% DUE 03-09-2026                    | 1,180,000  | (1,180,000)  | (1,178,655)  | 1,180,035  |
| 86959LAP8 | PVTPL SVENSKA HANDELSBANKEN AB 5.5% DUE 06-15-2028 REG                       | 6,982,000  | (4,877,000)  | (6,930,236)  | 4,781,090  |
| 87020PAV9 | PVTPL SWEDBANK AB 5.472% 06-15-2026                                          | 4,952,000  | (4,952,000)  | (4,938,474)  | 4,944,128  |
| 87020PAX5 | PVTPL SWEDBANK AB MEDIUM TERM NTS BOOK ENTRY 1 6.136% 09-12-2026             | 3,680,000  | (870,000)    | (3,680,000)  | 869,052    |
| BP6T4Q9   | PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021                                | 464,000    | (528,000)    | (411,314)    | 494,934    |
| 87266GAA8 | PVTPL TMS ISSUER S A R L 5.78% 08-23-2032                                    | 1,345,000  | (1,345,000)  | (1,345,000)  | 1,366,520  |
| BS70LW7   | PVTPL TTX CO 5.75% 11-22-2033                                                | 886,000    | (886,000)    | (879,763)    | 884,737    |
| 902613AE8 | PVTPL UBS GROUP AG 11/02/2032 2.095% DUE02-11-2032/02-11-2031 BEO            | 655,000    | (242,000)    | (505,201)    | 187,211    |
| 902613AK4 | PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO                                  | 1,100,000  | (1,596,000)  | (873,466)    | 1,273,986  |
| 225401AF5 | PVTPL UBS GROUP AG 3.869% 01-12-2018                                         | 4,430,000  | (1,710,000)  | (3,973,178)  | 1,081,000  |
| 225401AC2 | PVTPL UBS GROUP AG 4.282% 01-09-2017                                         | 2,457,000  | (260,000)    | (2,247,657)  | 241,267    |
| 902613AV0 | PVTPL UBS GROUP AG 5.959% 01-12-2034                                         | 9,069,000  | (2,969,000)  | (8,993,535)  | 2,945,464  |
| BKPIJQ3   | PVTPL UBS GROUP AG 6.246% 09-22-2029                                         | 9,427,000  | (3,682,000)  | (9,394,216)  | 3,648,622  |
| 225401BG2 | PVTPL UBS GROUP AG 6.301% 09-22-2034                                         | 3,818,000  | (2,000,000)  | (3,818,000)  | 2,000,649  |
| BKPLVP9   | PVTPL UBS GROUP AG 6.327% 12-22-2027                                         | 3,119,000  | (844,000)    | (3,119,000)  | 844,440    |
| 225401AZ1 | PVTPL UBS GROUP AG 6.537% 08-12-2033                                         | 1,150,000  | (1,190,000)  | (1,189,836)  | 1,159,207  |
| 225401BB3 | PVTPL UBS GROUP AG 9.016% 11-15-2033                                         | 4,115,000  | (4,491,000)  | (4,896,863)  | 5,036,080  |
| 902613BF4 | PVTPL UBS GROUP AG 9.25% 12-31-2049                                          | 3,110,000  | (1,520,000)  | (3,110,000)  | 1,541,545  |
| 902613BE7 | PVTPL UBS GROUP AG 9.25% 12-31-2049                                          | 4,195,000  | (1,910,000)  | (4,195,000)  | 1,994,708  |
| 225401AU2 | PVTPL UBS GROUP AG VAR RT 05-14-2032                                         | 450,000    | (5,105,000)  | (363,375)    | 4,023,014  |
| 904678AS8 | PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO                     | 210,000    | (210,000)    | (184,147)    | 180,510    |

|           |                                                                  |           |  |             |           |
|-----------|------------------------------------------------------------------|-----------|--|-------------|-----------|
| 904678AF6 | PVTPL UNICREDIT SPA 5.861% 06-19-2032                            | 545,000   |  | (506,610)   | 505,264   |
| 92212WAD2 | PVTPL VAR ENERGI ASA 7.5% DUE 01-15-2028/11-15-2022 BEO          | 540,000   |  | (563,447)   | 658,165   |
| BN4IN93   | PVTPL VERALTO CORP SR NT 5.45% 09-18-2033                        | 2,022,000 |  | (1,962,373) | 278,313   |
| BN4IND7   | PVTPL VERALTO CORP SR NT 5.5% 09-18-2026                         | 861,000   |  | (860,862)   | 678,479   |
| 92348VAA7 | PVTPL VERIZON MASTER TR SER 2023-6 SR 23-6 CL A 5.35% 09-22-2031 | 877,000   |  | (876,924)   | 860,826   |
| BLDBDD0   | PVTPL VISTRA OPERATIONS CO LLC 4.875% DUE 05-13-2024 BEO         | 3,265,000 |  | (3,228,057) | 983,280   |
| BNTB231   | PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.65% 09-12-2028             | 2,222,000 |  | (2,219,334) | 2,241,430 |
| BNT9FV4   | PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.9% 09-12-2033              | 2,054,000 |  | (2,050,940) | 216,732   |
| BLGZ061   | PVTPL VOLKSWAGEN GROUP AMER FIN LLC 6.2%11-16-2028               | 2,098,000 |  | (2,093,825) | 2,153,666 |
| BMZMH51   | PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031        | 300,000   |  | (300,000)   | 301,125   |
| 98417EAR1 | PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO           | 87,000    |  | (81,970)    | 689,452   |
| BMYRCL5   | PVTPLNESTLE HLDGS INC GTD NT 2.625% 09-14-2051                   | 225,000   |  | (154,681)   | 154,148   |
| BZ6CT29   | PVTPLNEXTERA ENERGY OPER PARTNERS LP SR NT 4.5% 09-15-2027       | 250,000   |  | (229,650)   | 237,425   |
| 6710347   | QANTAS AIRWAYS NPV                                               | 18,721    |  | (64,674)    | 75,530    |
| 6715740   | QBE INS GROUP NPV                                                | 14,882    |  | (149,707)   | 409,800   |
| BYXS699   | QIAGEN NV EURO.01                                                | 133       |  | (5,704)     | 5,329     |
| BR9YYP4   | QORVO INC COM                                                    | 150       |  | (16,283)    | 25,635    |
| BF3KVD1   | QUALCOMM INC 4.3% DUE 05-20-2047                                 | 345,000   |  | (274,343)   | 41,420    |
| BNG8GG6   | QUALCOMM INC 4.5% 05-20-2052                                     | 779,000   |  | (669,208)   | 349,840   |
| 747525AK9 | QUALCOMM INC 4.8% DUE 05-20-2045                                 | 235,000   |  | (198,925)   | 660,553   |
| 747525BT9 | QUALCOMM INC 6% 05-20-2053                                       | 2,667,000 |  | (2,870,835) | 7,699,385 |
| 2714923   | QUALCOMM INC COM                                                 | 8,415     |  | (1,154,079) | 624,277   |
| 2150204   | QUANTA SVCS INC COM                                              | 250       |  | (50,335)    | 61,152    |
| 74767HS43 | QUANTA SVCS INC DISC COML PAPER 4/A2 YRS3&4 05-04-2023           | 1,400,000 |  | (1,396,453) | 1,400,000 |
| BMC7328   | QUANTUMSCAPE CORP COM USD0.0001 CL A                             | 750       |  | (5,282)     | 1,421     |
| 2715777   | QUEBECOR INC CLASS'B'SUB-VTG NPV                                 | 800       |  | (18,570)    | 27,541    |
| 2702791   | QUEST DIAGNOSTICS INC COM                                        | 200       |  | (26,954)    | 93,855    |
| BM9VY27   | QUIDELORTHO CORPORATION COM USD0.001                             | 50        |  | (3,638)     | 110,800   |
| BRGCND2   | QVC INC 4.85% DUE 04-01-2024                                     | 1,300,000 |  | (1,262,575) | 2,987,825 |
| BP25437   | R1 RCM INC NEW                                                   | 1,160     |  | (19,800)    | 6,023     |
| 6229597   | RAKUTEN GROUP INC NPV                                            | 2,000     |  | (7,981)     | 1,006     |
| B4V9661   | RALPH LAUREN CORP CL A CL A                                      | 50        |  | (7,278)     | 12,311    |
| 6041995   | RAMSAY HEALTH CARE NPV                                           | 133       |  | (4,964)     | 4,021     |
| 5228658   | RANDSTAD N.V. EURO.10                                            | 3,327     |  | (190,730)   | 21,339    |
| 2523334   | RANGE RES CORP COM                                               | 350       |  | (10,378)    | 208,781   |
| 214834    | RATHBONES GROUP ORD GBP0.05                                      | 3,299     |  | (74,949)    | 8,653     |
| 5910609   | RATIONAL AG NPV                                                  | 133       |  | (91,235)    | 69,507    |
| 2718992   | RAYMOND JAMES FNCL INC COM STK                                   | 250       |  | (28,018)    | 34,252    |
| 2473138   | RAYONIER INC REIT                                                | 250       |  | (8,136)     | 8,339     |
| BMWGSD8   | RB GLOBAL INC COM NPV                                            | 1,497     |  | (36,416)    | 20,853    |
| BMWGTH9   | RB GLOBAL INC COM NPV                                            | 8,535     |  | 252,315     | 323,246   |
| B0GLYB5   | RBC BEARINGS INC COM                                             | 1,066     |  | (237,969)   | 66,138    |
| 6198578   | REA GROUP LIMITED NPV                                            | 27        |  | (3,223)     | 1,655     |
| BN459R1   | REALTY INCOME CORP 1.8% DUE 03-15-2033                           | 250,000   |  | (181,931)   | 174,349   |
| 2724193   | REALTY INCOME CORP COM                                           | 1,600     |  | (90,968)    | 78,648    |
| BQD01Y9   | REALTY INCOME CORP FIXED 4.85% DUE 03-15-2030                    | 2,647,000 |  | (2,614,444) | 1,743,210 |
| BQQ91I0   | REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032                   | 991,000   |  | (1,011,001) | 528,316   |
| B24CGK7   | RECKITT BENCK GRP ORD GBP0.10                                    | 4,105     |  | (295,731)   | 153,067   |
| B07DRZ5   | RECORDATI EURO.125                                               | 1,183     |  | (64,130)    | 1,761     |
| BQRRZ00   | RECRUIT HLDGS CO L NPV                                           | 10,100    |  | (370,486)   | 120,489   |
| BD6FXN3   | REDEIA CORPORACION SA                                            | 1,238     |  | (20,513)    | 47,713    |
| 6728801   | REECE LTD                                                        | 133       |  | (1,978)     | 1,113     |
| 2730082   | REGAL REKNORD CORPORATION COM STK USD0.01                        | 100       |  | (14,507)    | 15,143    |
| 2726177   | REGENCY CTRS CORP COM                                            | 250       |  | (16,386)    | 16,036    |
| 75886FAF4 | REGENERON FIXED 2.8% DUE 09-15-2050                              | 1,155,000 |  | (761,515)   | 112,093   |
| 2730190   | REGENERON PHARMACEUTICALS INC COM                                | 289       |  | (243,279)   | 210,447   |
| B01R311   | REGIONS FINL CORP NEW COM                                        | 1,350     |  | (25,358)    | 31,462    |
| 2731193   | REINSURANCE GROUP AMER INC COM NEW STK                           | 100       |  | (16,079)    | 130,993   |
| 2729068   | RELIANCE INC COM NPV                                             | 50        |  | (13,691)    | 27,081    |
| B2B0DG9   | RELX PLC                                                         | 10,930    |  | (409,359)   | 114,684   |
| 4741714   | REMY COINTREAU EUR1.60                                           | 23        |  | (3,423)     |           |

|           |                                               |  |           |             |             |
|-----------|-----------------------------------------------|--|-----------|-------------|-------------|
|           |                                               |  |           | (17)        | 2,869       |
| 2728429   | RENAISSANCE RE HLDGS LTD COM                  |  | 1,390     |             |             |
| BRBKK63   | RENAISSANCERE 5.75% DUE 06-05-2033            |  | 1,050,000 | (1,380)     | (300,575)   |
| 4712798   | RENAULT SA EUR3.81                            |  |           | (710,000)   | 266,815     |
| 6635677   | RENESAS ELECTRONICS CORPORATION NPV           |  | 174       | (140)       | (7,307)     |
| B082RF1   | RENTOKIL INITIAL ORD GBP0.01                  |  | 24,400    | (5,600)     | (435,748)   |
| BJXKF82   | REP SERVICES INC FIXED 2.5% DUE 08-15-2024    |  | 1,862     | (1,535)     | (11,030)    |
| 2731654   | REPLUGEN CORP COM STK USD0.01                 |  | 425,000   | (1,305,000) | (412,080)   |
| 5669354   | REPSOL SA EUR1                                |  | 50        | (289)       | (8,991)     |
| BN7K9H3   | REPUBLIC SERVICES INC 4.875% 04-01-2029       |  | 672       | (884)       | (10,129)    |
| BN7K9J5   | REPUBLIC SERVICES INC 5.0% DUE 04-01-2034     |  | 1,315,000 | (480,000)   | (1,299,976) |
| B53WC78   | REPUBLIC SVCS INC 6.2% DUE 03-01-2040         |  | 1,884,000 | (1,377,000) | (1,876,648) |
| 2262530   | REPUBLIC SVCS INC COM                         |  | 110,000   | (150,000)   | (120,611)   |
| BKMGBY6   | REPUBLIC SVCS INC FIXED 3.05% 03-01-2050      |  | 535       | (459)       | (85,123)    |
| 2732903   | RESMED INC COM                                |  | 96,000    | (96,000)    | (58,019)    |
| 6421553   | RESONA HOLDINGS NPV                           |  | 1,480     | (1,540)     | (331,807)   |
| BT8CF0    | RESTAURANT BRANDS INTERN-W/I COMMON STOCK     |  | 25,700    | (20,300)    | (126,494)   |
| 2305844   | REVVITY INC                                   |  | 1,468     | (1,952)     | (108,441)   |
| B1VP0K0   | REXEL EUR5                                    |  | 150       | (200)       | (15,608)    |
| BC9ZHL9   | REXFORD INDL RLTY INC COM                     |  | 4,300     | (527)       | (107,446)   |
| BZ0W055   | REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035  |  | 7,970     | (7,830)     | (447,652)   |
| BZ0HGQ3   | REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 |  | 1,794,000 | (1,182,000) | (1,687,242) |
| 5334588   | RHEINMETALL AG NPV                            |  | 508,000   | (2,375,000) | (431,741)   |
| 2736273   | RICHELIEU HARDWARE COM NPV                    |  | 21        | (19)        | (6,563)     |
| 6738220   | RICOH CO LTD NPV                              |  | 6,876     | (465)       | (216,386)   |
| BGDT3G2   | RIGHTMOVE COM STCK                            |  | 400       | (6,800)     | (2,975)     |
| BDZCRX3   | RINGCENTRAL INC CL A CL A                     |  | 10,026    | (21,936)    | (72,392)    |
| BNKDB06   | RIO TINTO FIN USA 5% DUE 03-09-2033           |  | 150       | (150)       | (4,944)     |
| BNKDB17   | RIO TINTO FIN USA 5.125% DUE 03-09-2053       |  | 1,060,000 | (1,060,000) | (1,084,062) |
| B5T2B18   | RIO TINTO FIN USA 5.2 DUE 11-02-2040          |  | 5,589,000 | (1,970,000) | (5,512,810) |
| BNRLYY8   | RIO TINTO FIN USA LTD 2.75% 11-02-2051        |  | 400,000   | (860,000)   | (408,780)   |
| 6220103   | RIO TINTO LIMITED NPV                         |  | 495,000   | (991,000)   | (331,871)   |
| 718875    | RIO TINTO ORD GBP0.10                         |  | 351       | (308)       | (31,675)    |
| 2229610   | RIOCAN REAL ESTATE UNIT                       |  | 1,187     | (5,093)     | (87,890)    |
| 736639    | RIT CAP PARTNERS ORD GBP1                     |  | 600       | (795)       | (8,275)     |
| 2345390   | RITCHIE BROS AUCTI COM NPV                    |  | 1,523     | (15,696)    | (35,570)    |
| BRJ9GW0   | RITHM CAPITAL CORP                            |  | 1,538     | (8,722)     | (82,679)    |
| BL98841   | RIVIAN AUTOMOTIVE INC                         |  | 11,255    | (500)       | (115,882)   |
| 2719070   | RLI CORP COM                                  |  | 1,650     | (2,220)     | (39,000)    |
| 2110703   | ROBERT HALF INC COM USD0.001                  |  | 2,009     | (80)        | (263,927)   |
| BPOTQN6   | ROBINHOOD MKTS INC COM CL A COM CL A          |  | 100       | (180)       | (8,614)     |
| BMWBC20   | ROBLOX CORP COM USD0.0001 CL A                |  | 1,350     | (780)       | (15,929)    |
| 7108918   | ROCHE HLDGS AG CHF1 (BR)                      |  | 700       | (3,820)     | (29,327)    |
| 7110388   | ROCHE HLDGS AG GENUSSSCHEINE NPV              |  | 370       | (354)       | (113,276)   |
| BMTMKJ9   | ROCKEFELLER FNDTN 2.492% DUE 10-01-2050       |  | 1,504     | (4,111)     | (443,662)   |
| 2754060   | ROCKWELL AUTOMATION                           |  | 270,000   | (456,000)   | (175,800)   |
| 4713490   | ROCKWOOL A/S SER'B'DKK10                      |  | 170       | (230)       | (51,622)    |
| 2169051   | ROGERS COMMS INC CLASS'B'COM CAD1.62478       |  | 852       | (13)        | (250,926)   |
| BYZGJZ8   | ROGERS COMMUNICATIONS INC 4.3% 02-15-2048     |  | 2,459     | (2,937)     | (113,671)   |
| 775109CJ8 | ROGERS COMMUNICATIONS INC 4.5% 03-15-2042     |  | 507,000   | (155,000)   | (413,302)   |
| 775109CK5 | ROGERS COMMUNICATIONS INC 4.55% 03-15-2052    |  | 129,000   | (292,000)   | (96,941)    |
| 6747204   | ROHM CO LTD NPV                               |  | 86,000    | (263,000)   | (62,586)    |
| BMW4NZ9   | ROIVANT SCIENCES LTD COM 0.0000000341740141   |  | 833       | (1,600)     | (3,901)     |
| BZ1LFG7   | ROKU INC COM CL A COM CL A                    |  | 2,780     | (500)       | (28,156)    |
| 2747305   | ROLLINS INC COM                               |  | 2,290     | (335)       | (176,068)   |
| B63H849   | ROLLS ROYCE HLDGS ORD GBP0.20                 |  | 500       | (450)       | (20,109)    |
| 2749602   | ROPER TECHNOLOGIES INC                        |  | 180,809   | (75,662)    | (568,428)   |
| 2746711   | ROSS STORES INC COM                           |  | 1,237     | (1,363)     | (561,723)   |
| BVFNZH2   | ROTORC ORD GBP0.005                           |  | 5,005     | (2,010)     | (629,092)   |
| BQWS4Q7   | ROYAL BANK OF CANADA 4.9% DUE 01-12-2028      |  | 34,322    | (2,478)     | (137,824)   |
| BQWS4R8   | ROYAL BANK OF CANADA 5.0% DUE 02-01-2033      |  | 1,070,000 | (1,070,000) | (1,069,433) |
|           |                                               |  | 6,638,000 | (6,638,000) | (6,692,285) |
|           |                                               |  |           |             | 6,719,614   |

|           |                                                                   |            |              |              |            |
|-----------|-------------------------------------------------------------------|------------|--------------|--------------|------------|
| 78016HZ52 | ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS.2% 08-01-2028           | 7,750,000  |              | (7,742,022)  | 5,955,679  |
| BQWS4P6   | ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTMTN 4.875% DUE 01-12-2026 | 3,420,000  | (6,045,000)  | (3,421,434)  | 3,380,012  |
| 2754383   | ROYAL BK OF CANADA COM NPV                                        | 6,698      | (8,869)      | (661,617)    | 853,971    |
| 2754907   | ROYAL CARIBBEAN GROUP COM STK                                     | 3,020      | (2,980)      | (240,375)    | 280,794    |
| 2755706   | ROYAL GOLD INC COM STK USD0.01                                    | 100        | (100)        | (12,020)     | 11,300     |
| 78081BAL7 | ROYALTY PHARMA PLC 3.3% 09-02-2040                                | 1,735,000  | (3,885,000)  | (1,216,409)  | 2,746,778  |
| BMVP7Y0   | ROYALTY PHARMA PLC COM USD0.0001 CLASS A                          | 650        | (740)        | (18,747)     | 22,550     |
| 78081BAJ2 | ROYALTY PHARMA PLC SR NT 1.75% 09-02-2027                         | 4,490,000  | (2,450,000)  | (3,888,194)  | 2,131,065  |
| 78081BAK9 | ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030                          | 1,185,000  | (1,185,000)  | (944,522)    | 967,836    |
| 78081BAM5 | ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050                         | 440,000    | (2,645,000)  | (298,777)    | 1,713,531  |
| 2756174   | RPM INTL INC                                                      | 200        | (250)        | (22,186)     | 22,545     |
| BNDVXM3   | RTX CORP 4.875% 10-15-2040                                        | 540,000    | (275,000)    | (512,528)    | 241,921    |
| BQHN229   | RTX CORP 5.75% 01-15-2029                                         | 1,534,000  | (398,000)    | (1,555,594)  | 408,893    |
| BQHN230   | RTX CORP 5.75% 11-08-2026                                         | 5,440,000  | (3,275,000)  | (5,435,104)  | 3,283,474  |
| BQHN1V1   | RTX CORP 6.0% 03-15-2031                                          | 3,612,000  | (1,692,000)  | (3,609,580)  | 1,760,040  |
| 78109GWK2 | RTX CORP DISC COML PAPER 09-19-2023                               | 700,000    | (700,000)    | (697,865)    | 700,000    |
| 78109GX47 | RTX CORP DISC COML PAPER 4/A2 YRS 3&4 10-04-2023                  | 640,000    | (640,000)    | (638,539)    | 640,000    |
| 78109GWL0 | RTX CORP Z/CPN CP 09-20-2023                                      | 300,000    | (300,000)    | (299,041)    | 300,000    |
| BQKRG6    | RTX CORPORATION 5.0% 02-27-2026                                   | 3,224,000  | (2,144,000)  | (3,223,097)  | 2,177,416  |
| BMYT802   | RTX CORPORATION 2.375% 03-15-2032                                 | 260,000    | (260,000)    | (216,705)    | 216,731    |
| BP2BTQ4   | RTX CORPORATION 2.82% 09-01-2051                                  | 854,000    | (6,316,000)  | (509,868)    | 4,122,016  |
| 78109GX21 | RTX CORPORATION 0% CP 10-02-2023                                  | 360,000    | (360,000)    | (359,286)    | 360,000    |
| BMYT813   | RTX CORPORATION 3.03% 03-15-2052                                  | 1,976,000  | (771,000)    | (1,314,592)  | 465,774    |
| BLBCYC1   | RTX CORPORATION 3.125% 07-01-2050                                 | 290,000    | (290,000)    | (194,862)    | 189,457    |
| BZ1JMC6   | RTX CORPORATION 3.75% 11-01-2046                                  | 655,000    | (490,000)    | (509,452)    | 394,249    |
| BD8Z3T7   | RTX CORPORATION 4.05% 05-04-2047                                  | 130,000    | (600,000)    | (96,526)     | 463,327    |
| BWTZ6W3   | RTX CORPORATION 4.15% 05-15-2045                                  | 210,000    | (540,000)    | (163,367)    | 460,496    |
| BYVN9N1   | RTX CORPORATION 4.45% 11-16-2038                                  | 285,000    | (330,000)    | (247,705)    | 295,565    |
| B8JGDZ0   | RTX CORPORATION 4.5% 06-01-2042                                   | 575,000    | (2,560,000)  | (517,564)    | 2,205,037  |
| BYVN9P3   | RTX CORPORATION 4.625% 11-16-2048                                 | 165,000    | (285,000)    | (150,888)    | 218,857    |
| BQS6Q47   | RTX CORPORATION 5.15% DUE 02-27-2033                              | 6,536,000  | (5,601,000)  | (6,496,613)  | 5,657,156  |
| BQS6QG9   | RTX CORPORATION 5.375% 02-27-2053                                 | 23,204,000 | (18,554,000) | (23,448,020) | 17,938,155 |
| BQHP8M7   | RTX CORPORATION 6.4% 03-15-2054                                   | 12,477,000 | (830,000)    | (12,669,135) | 911,876    |
| BM5MSY3   | RTX CORPORATION COMSTK                                            | 2,210      | (5,540)      | (180,785)    | 507,603    |
| 4768962   | RWE AG NPV                                                        | 2,767      | (361)        | (126,095)    | 15,940     |
| BVFCZV3   | RWS HOLDINGS PLC ORD GBP0.01                                      | 3,071      | (6,459)      | (13,606)     | 19,773     |
| BNXKSK3   | RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A                | 150        | (100)        | (6,278)      | 4,872      |
| 2760669   | RYDER SYS INC COM                                                 | 50         | (2,490)      | (5,746)      | 211,746    |
| BLB3TN0   | RYDER SYSTEM INC 5.25% 06-01-2028                                 | 2,323,000  | (2,323,000)  | (2,320,003)  | 2,324,530  |
| BKY44R2   | S&P GLOBAL INC 2.3% 08-15-2060                                    | 38,000     | (38,000)     | (17,707)     | 22,904     |
| BKM1DP6   | S&P GLOBAL INC 3.25% DUE 12-01-2049                               | 1,604,000  | (1,595,000)  | (1,209,158)  | 1,171,011  |
| BQZC712   | S&P GLOBAL INC 3.7% 03-01-2052                                    | 55,000     | (1,650,000)  | (37,307)     | 1,338,284  |
| BYV2325   | S&P GLOBAL INC COM                                                | 470        | (660)        | (201,239)    | 260,640    |
| 2831543   | S.W. AIRL CO COM                                                  | 4,630      | (4,910)      | (168,843)    | 159,373    |
| 5469554   | SAAB AB SER'B'NPV                                                 | 1,019      | (7)          | (60,986)     | 374        |
| BSPPCF5   | SABINE PASS 5.75% DUE 05-15-2024                                  | 2,135,000  | (5,070,000)  | (2,140,359)  | 5,086,850  |
| BM8JPB8   | SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG              | 1,500,000  | (722,000)    | (1,426,995)  | 662,511    |
| BZ4FB57   | SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027                      | 3,355,000  | (2,510,000)  | (3,335,670)  | 2,479,545  |
| B058TZ6   | SAFRAN SA EURO.20                                                 | 221        | (194)        | (38,174)     | 30,715     |
| B9M3PK4   | SAGAX AB SER'B'NPV                                                | 108        | (53)         | (2,940)      | 1,261      |
| B8C3BL0   | SAGE GROUP GBP0.01051948                                          | 3,668      | (565)        | (53,641)     | 6,262      |
| 2982399   | SAIA INC COM STK                                                  | 230        | (40)         | (78,126)     | 13,872     |
| B019KW7   | SAINSBURY(J) ORD GBP0.28571428                                    | 52,214     | (884)        | (177,573)    | 3,041      |
| 2310525   | SALESFORCE INC COM USD0.001                                       | 6,003      | (3,102)      | (1,343,426)  | 605,867    |
| BN466T5   | SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO                        | 305,000    | (676,000)    | (217,435)    | 480,551    |
| BN466W8   | SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO                        | 639,000    | (3,953,000)  | (442,046)    | 2,682,858  |
| BN466Y0   | SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO                       | 110,000    | (1,440,000)  | (74,295)     | 957,857    |
| B1W5NW2   | SALMAR ASA NOK0.25                                                | 71         | (52)         | (3,478)      | 2,413      |
| 5226038   | SAMPO PLC SER'A'NPV                                               | 26         | (9,292)      | (1,369)      | 138,164    |
| B4Q1532   | SAMSONITE INTL SA USD0.01                                         | 13,800     | (3,000)      | (44,604)     | 8,713      |
| 6771720   | SAMSUNG ELECTRONIC KRW100                                         | 1,538      |              | (84,160)     |            |



|           |                                                                    |                       |           |             |             |           |
|-----------|--------------------------------------------------------------------|-----------------------|-----------|-------------|-------------|-----------|
|           |                                                                    |                       |           | (473)       |             | 26,076    |
| BNSNRL1   | SAN DIEGO G & E FIXED 2.95% DUE                                    | 08-15-2051            | 216,000   |             | (125,781)   |           |
| BNZI110   | SAN DIEGO GAS & ELEC CO 5.35%                                      | 04-01-2053/03-10-2023 | 1,525,000 | (368,000)   | (1,521,016) | 247,527   |
| BM75RR6   | SAN DIEGO GAS & FIXED 3.32% DUE                                    | 04-15-2050            | 144,000   | (354,000)   | (103,802)   | 302,537   |
| BLPLD38   | SANDOZ GROUP AG CHF0.05                                            |                       | 3,062     | (2,007)     | 57,904      | 249,499   |
| 80007RAE5 | SANDS CHINA LTD FIXED 5.4% DUE                                     | 08-08-2028            | 600,000   | (2,007)     | (555,750)   | 63,941    |
| 80007RAS4 | SANDS CHINA LTD SR NT 3.75% 08-08-2031                             |                       | 660,000   | (860,000)   | (546,150)   | 842,950   |
| B5B23W2   | SANDS CHINA LTD USD0.01                                            |                       | 1,600     | (500,000)   | (4,945)     | 399,500   |
| B1VQ252   | SANDVIK AB NPV                                                     |                       | 6,056     | (1,200)     |             | 4,186     |
| 5671735   | SANOFI EUR2                                                        |                       | 788       | (4,151)     | (126,544)   | 82,554    |
| 80287JAC8 | SANTANDER DR AUTO 5.21% DUE 07-15-2027                             |                       | 98,000    | (8,168)     | (77,188)    | 816,841   |
| BNKBFD1   | SANTANDER DR AUTO FIXED 3.44% DUE                                  | 09-15-2027            | 1,140,000 | (98,000)    |             | 97,054    |
| BQWPDY9   | SANTANDER HLDGS USA INC 6.565%                                     | 06-12-2029            | 1,768,000 | (586,000)   | (1,106,423) | 567,550   |
| BMGBMF9   | SANTANDER HLDGS USA INC 7.66% 11-09-2031                           |                       | 3,312,000 | (1,768,000) | (1,764,020) | 1,767,018 |
| 80282KBF2 | SANTANDER HOLDINGS USA INC 6.499%                                  | 03-09-2029            | 1,907,000 | (2,830,000) | (3,312,000) | 2,963,152 |
| BMZ3K96   | SANTANDER UK GROUP FLTG RT 1.089% DUE                              | 03-15-2025            | 1,500,000 | (1,707,000) | (1,905,945) | 1,696,325 |
| BQD01L6   | SANTANDER UK GROUP HOLDINGS PLC 6.534% DUE 01-10-2029              |                       | 2,715,000 | (1,500,000) | (1,418,220) | 1,452,945 |
| 6776703   | SANTOS LIMITED NPV                                                 |                       | 11,723    | (2,715,000) | (2,720,589) | 2,703,032 |
| 4846288   | SAP SE                                                             |                       | 7,650     | (7,305)     | (59,520)    | 35,236    |
| 2112226   | SAPUTO INC COM NPV                                                 |                       | 1,446     | (2,468)     | (1,104,878) | 291,730   |
| B8DPDT7   | SAREPTA THERAPEUTICS INC COM                                       |                       | 100       | (1,623)     | (30,002)    | 38,560    |
| 5843329   | SARTORIUS AG NON VTG PRF NPV                                       |                       | 27        | (100)       | (9,029)     | 11,224    |
| BY22QP5   | SARTORIUS STEDIM B EURO.20                                         |                       | 22        | (18)        | (10,120)    | 7,219     |
| BZ6TS23   | SBA COMMUNICATIONS CORP                                            | COM USD0.01 CL A      | 548       | (17)        | (6,171)     | 4,635     |
| 6309466   | SBI HLDGS INC NPV                                                  |                       | 200       | (317)       | (133,530)   | 72,729    |
| BMWGF82   | SCE RECOVERY FDG LLC 4.697%                                        | 06-15-2040            | 1,380,000 | (100)       | (4,265)     | 1,973     |
| BLFB156   | SCE TR VII 7.5% 12-31-2049                                         |                       | 47,000    | (50,012)    | (1,379,876) | 50,012    |
| BLZH027   | SCENTRE GROUP                                                      |                       | 2,652     | (47,000)    | (1,175,000) | 1,180,379 |
| B11TCY0   | SCHINDLER-HLDG AG CHF0.10 (PTG CERT)                               |                       | 2,952     | (2,370)     | (5,310)     | 4,434     |
| B11WWH2   | SCHINDLER-HLDG AG CHF0.10 (REGD)                                   |                       | 1,991     | (137)       | (707,280)   | 30,869    |
| 806854AL9 | SCHLUMBERGER INVT SA 4.85%                                         | 05-15-2033            | 1,510,000 | (6)         | (469,181)   | 1,270     |
| 2779201   | SCHLUMBERGER LTD COM COM                                           |                       | 4,775     | (1,510,000) | (1,508,701) | 1,467,755 |
| 4834108   | SCHNEIDER ELECTRIC EUR4.00                                         |                       | 2,417     | (2,960)     | (255,254)   | 148,266   |
| 802284    | SCHRODER JAPAN GWT ORD GBP0.10                                     |                       | 20,442    | (755)       | (461,576)   | 132,015   |
| BP9LHF2   | SCHRODERS PLC ORD GBP0.20                                          |                       | 924       | (153,564)   | (51,450)    | 440,157   |
| 2779397   | SCHWAB CHARLES CORP COM NEW                                        |                       | 12,130    | (584)       | (5,359)     | 3,218     |
| 808513CD5 | SCHWAB CHARLES CORP NEW SR NT FIXED TO FLTG RATE 5.643% 05-19-2029 |                       | 4,415,000 | (4,205)     | (766,646)   | 238,237   |
| BMDWQR5   | SCHWAB CHARLES FLTG RT 5.375% DUE                                  | 12-31-2049            | 160,000   | (1,045,000) | (4,413,996) | 1,047,126 |
| B0TZZG7   | SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001                   |                       | 2,305     | (350,000)   | (158,200)   | 331,825   |
| BLDYK61   | SCOT MORT INV TST ORD GBP0.05                                      |                       | 3,161     | (100)       | (270,849)   | 11,214    |
| 2781518   | SCOTTS MIRACLE-GRO CLASS'A'COM NPV                                 |                       | 50        | (3,161)     | (28,550)    | 28,191    |
| BYT9340   | SCOUT24 SE NPV                                                     |                       | 41        | (50)        | (3,117)     | 2,831     |
| 6858474   | SCSK CORP NPV                                                      |                       | 15,600    | (39)        | (2,777)     | 2,579     |
| 2232793   | SEALED AIR CORP NEW COM STK                                        |                       | 250       | (1,900)     | (281,675)   | 29,630    |
| 6205133   | SEATRIUM LTD NPV                                                   |                       | 151,305   | (2,125)     | (8,858)     | 91,618    |
| 4792132   | SEB SA EUR1.00                                                     |                       | 2,441     | (35,000)    | (1,292)     | 3,370     |
| 6791591   | SECOM CO NPV                                                       |                       | 400       | (721)       | (263,795)   | 77,845    |
| 5554041   | SECURITAS SER'B'NPV                                                |                       | 278       | (400)       | (28,350)    | 27,067    |
| B0767Y3   | SEEK LIMITED NPV                                                   |                       | 190       | (181)       | (2,690)     | 1,568     |
| B02RK08   | SEGA SAMMY HLDGS I NPV                                             |                       | 3,700     | (75)        | (3,355)     | 1,209     |
| B5ZNI18   | SEGRO PLC ORD GBP0.10                                              |                       | 791       | (2,000)     | (54,620)    | 41,228    |
| 2793610   | SEI INVTs CO COM                                                   |                       | 100       | (834)       | (9,024)     | 8,291     |
| 6616508   | SEIKO EPSON CORP NPV                                               |                       | 200       | (180)       | (6,359)     | 10,666    |
| 6793821   | SEKISUI CHEMICAL CO LTD NPV                                        |                       | 1,100     | (100)       | (2,882)     | 1,544     |
| 6793906   | SEKISUI HOUSE NPV                                                  |                       | 10,100    | (12,000)    | (15,489)    | 168,252   |
| BFWJFR1   | SEMPRA 4% DUE 02-01-2048                                           |                       | 684,000   | (15,800)    | (199,848)   | 313,349   |
| B4T9B57   | SEMPRA 6% DUE 10-15-2039                                           |                       | 208,000   | (2,088,000) | (535,527)   | 1,669,280 |
| 2138158   | SEMPRA COM                                                         |                       | 3,408     | (1,155,000) | (213,056)   | 1,162,533 |
| BRV2JW8   | SEMPRA ENERGY 5.5% 08-01-2033                                      |                       | 1,326,000 | (738)       | (129,660)   | 95,616    |
| 6795203   | SENKO GROUP HOLDIN NPV                                             |                       | 4,700     | (1,326,000) | (1,321,097) | 1,261,437 |
| BFMBMT8   | SENSATA TECHNOLOGIES B V HOLDING                                   |                       | 1,230     | (1,800)     | (35,064)    | 12,617    |
|           |                                                                    |                       |           | (1,290)     | (59,978)    | 59,562    |

|           |                                                              |           |             |             |           |
|-----------|--------------------------------------------------------------|-----------|-------------|-------------|-----------|
| BP7L1B8   | SENTINELONE INC CL A COM CL A COM                            | 600       |             | (13,477)    | 5,809     |
| 797379    | SERCO GROUP PLC GBP0.02                                      | 42,865    | (350)       | (86,753)    | 38,637    |
| 2797560   | SERVICE CORP INTL COM                                        | 200       | (20,333)    | (13,567)    | 19,998    |
| B80NXX8   | SERVICENOW INC COM USD0.001                                  | 477       | (310)       | (315,704)   | 441,942   |
| B0F55D6   | SEVEN & I HOLDINGS NPV                                       | 2,000     | (873)       | (77,079)    | 81,901    |
| B1FH8J7   | SEVERN TRENT ORD GBP0.9789                                   | 222       | (1,900)     | (7,596)     | 5,555     |
| BFFY885   | SG HOLDINGS CO LTD NPV                                       | 200       | (165)       | (2,808)     | 1,457     |
| 78432YAA7 | SG RESDNTL MTG TR 1.737% DUE 12-25-2061                      | 422,801   | (100)       | (349,339)   | 24,843    |
| BM8QHZ4   | SGS SA CHF0.04 (REGD)                                        | 477       | (24,843)    | 30,825      | 8,251     |
| BXQ9DY6   | SHELL INTERNATIONAL FIN 4.375% DUE 05-11-2045                | 435,000   | (91)        | (369,653)   | 907,988   |
| BMZQFB2   | SHELL INTL FIN B V 3% DUE 11-26-2051                         | 1,576,000 | (1,035,000) | (1,128,090) | 3,758,970 |
| BG0WKN8   | SHELL INTL FIN B V 3.125% DUE 11-07-2049                     | 415,000   | (5,521,000) | (280,640)   | 704,701   |
| BULV8X3   | SHELL INTL FIN B V 3.25% DUE 04-06-2050                      | 4,379,000 | (1,008,000) | (3,019,000) | 1,776,460 |
| BDSNF87   | SHELL INTL FIN B V 3.75% DUE 09-12-2046                      | 105,000   | (2,581,000) | (84,909)    | 262,574   |
| BDB2XM8   | SHELL INTL FIN B V 4% DUE 05-10-2046                         | 95,000    | (330,000)   | (76,501)    | 884,400   |
| B90FLN7   | SHELL INTL FIN B V 6.375% DUE 12-15-2038                     | 480,000   | (1,125,000) | (550,910)   | 961,880   |
| BP6MXD8   | SHELL PLC ORD EURO.07                                        | 13,662    | (875,000)   | (449,874)   | 501,865   |
| B0MP1B0   | SHENZHOU INTERNATI HKD0.10                                   | 1,600     | (16,167)    | (17,218)    | 10,622    |
| BKDXGP2   | SHERWIN-WILLIAMS 2.95% DUE 08-15-2029                        | 1,295,000 | (1,100)     | (1,153,385) | 361,208   |
| B0GKT18   | SHERWIN-WILLIAMS 4.5% DUE 06-01-2047                         | 214,000   | (395,000)   | (166,105)   | 535,192   |
| BPLQR99   | SHERWIN-WILLIAMS CO 2.9% 06-15-2052                          | 815,000   | (645,000)   | (531,505)   | 479,694   |
| 2804211   | SHERWIN-WILLIAMS CO COM                                      | 856       | (747,000)   | (244,859)   | 429,380   |
| BLFOL75   | SHIFT4 PMTS INC CL A CL A                                    | 100       | (1,790)     | (7,400)     | 5,676     |
| 6804369   | SHIMADZU CORP NPV                                            | 1,000     | (100)       | (28,285)    | 86,310    |
| 6804400   | SHIMIZU CORP NPV                                             | 12,500    | (2,900)     | (85,975)    | 83,227    |
| 6804585   | SHIN-ETSU CHEMICAL NPV                                       | 50,616    | (12,500)    | (1,570,611) | 676,808   |
| 6397502   | SHINHAN FINANCIAL GROUP CO LTD KRW5000 055550                | 736       | (21,400)    | (21,984)    | 11,805    |
| 6804682   | SHIONOGI & CO LTD NPV                                        | 6,200     | (455)       | (287,147)   | 432,925   |
| B05MTR0   | SHIP HEALTHCARE HOLDINGS INC NPV                             | 1,700     | (10,200)    | (26,584)    | 8,346     |
| 6805265   | SHISEIDO CO LTD NPV                                          | 300       | (500)       | (8,498)     | 9,125     |
| BP38QJ6   | SHIZUOKA FINANCIAL NPV                                       | 400       | (200)       | (3,162)     | 1,625     |
| BX865C7   | SHOPIFY INC COM NPV CL A                                     | 6,094     | (200)       | (438,148)   | 425,282   |
| 5727973   | SIEMENS AG NPV(REGD)                                         | 2,639     | (7,367)     | (495,826)   | 249,807   |
| BMTVQK9   | SIEMENS ENERGY AG NPV                                        | 6,558     | (1,533)     | (126,870)   | 144,531   |
| BD594Y4   | SIEMENS HEALTHINEE NPV                                       | 147       | (6,260)     | (8,632)     | 7,502     |
| BD5GN60   | SIG GROUP AG                                                 | 271       | (129)       | (6,617)     | 5,711     |
| B00JQL9   | SIGNATURE BK NY N Y COM                                      | 450       | (215)       | (55,650)    | 105       |
| BF2D5G3   | SIKA AG CHF0.01 (REG)                                        | 481       | (864)       | (154,930)   | 281,988   |
| 2809324   | SILGAN HLDGS INC COM                                         | 100       | (1,082)     | (4,461)     | 75,986    |
| BN49B99   | SIMON PPTY GROUP L P 6.25% 01-15-2034                        | 1,625,000 | (1,620)     | (1,609,723) | 264,835   |
| 2812452   | SIMON PROPERTY GROUP INC COM                                 | 500       | (260,000)   | (70,878)    | 103,236   |
| BMGQP77   | SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053               | 2,460,000 | (881)       | (2,429,372) | 1,793,472 |
| 6811734   | SINGAPORE AIRLINES NPV                                       | 61,000    | (1,881,000) | (312,694)   | 111,392   |
| 6303866   | SINGAPORE EXCHANGE NPV                                       | 1,700     | (23,400)    | (12,136)    | 6,305     |
| 6043214   | SINGAPORE TECHNOLOGIES ENGINEERING                           | 700       | (900)       | (1,977)     | 1,082     |
| B02PY11   | SINGAPORE TELECOMMUNICATIONS NEW COM STK                     | 4,100     | (400)       | (7,473)     | 6,527     |
| 6810429   | SINO LAND CO NPV                                             | 2,132     | (3,500)     | (2,263)     | 2,686     |
| B61X7R5   | SITC INTERNATIONAL HKD0.10                                   | 1,000     | (2,000)     | (1,674)     | 1,860     |
| BYQ7X81   | SITEONE LANDSCAPE SUPPLY INC COM                             | 50        | (1,000)     | (8,163)     | 9,966     |
| 4813345   | SKAND ENSKILDA BKN SER'A'NPV                                 | 2,638     | (60)        | (36,428)    | 265,908   |
| 7142091   | SKANSKA AB SER'B'NPV                                         | 172       | (24,029)    | (3,059)     | 1,710     |
| 2428042   | SKECHERS U S A INC CL A CL A ISIN #US8305661055              | 200       | (108)       | (12,615)    | 11,573    |
| B1Q3J35   | SKF AB SER'B'NPV                                             | 290       | (230)       | (5,757)     | 5,687     |
| 2961053   | SKYWORKS SOLUTIONS INC COM                                   | 250       | (330)       | (27,393)    | 143,566   |
| 2101967   | SLM CORP COM                                                 | 12,570    | (1,390)     | (233,964)   | 9,932     |
| BF2ND98   | SMARTSHEET INC CL A CL A                                     | 6,110     | (610)       | (254,740)   | 65,554    |
| 78449MAA4 | SMB PRIVATE ED LN TR 2021-D NT CL A-1A 144A 1.34% 03-17-2053 | 77,089    | (1,715)     | (68,392)    | 840,727   |
| 922320    | SMITH & NEPHEW PLC ORD USD0.20                               | 2,624     | (931,218)   | (40,907)    | 60,857    |
| 2816023   | SMITH A O CORP COM                                           | 200       | (4,452)     | (16,046)    | 59,923    |
| 822011    | SMITH(DS) ORD GBP0.10                                        | 22,972    | (870)       | (89,296)    | 99,364    |
| B1WY233   | SMITHS GROUP ORD GBP0.375                                    | 219       | (25,794)    | (4,929)     |           |

|         |                                                                           |           |             |             |           |
|---------|---------------------------------------------------------------------------|-----------|-------------|-------------|-----------|
|         |                                                                           |           |             | (223)       | 4,664     |
| BYVYKM0 | SMUCKER J M CO 3.5% DUE 03-15-2025                                        | 6,520,000 |             | (6,326,095) |           |
| BMTQVG5 | SMUCKER J M CO 6.2% 11-15-2033                                            | 1,437,000 | (6,520,000) | (1,436,066) | 6,276,152 |
| BMTQVH6 | SMUCKER J M CO 6.5% 11-15-2043                                            | 5,274,000 |             | (5,227,417) | 189,791   |
| BMTQVH8 | SMUCKER J M CO 6.5% 11-15-2053                                            | 6,252,000 | (658,000)   | (6,208,607) | 669,738   |
| 2951452 | SMUCKER J M CO COM NEW                                                    | 150       | (1,611,000) | (18,350)    | 1,671,721 |
| B1RR828 | SMURFIT KAPPA GROUP PLC ORD EURO.001                                      | 202       | (210)       | (8,299)     | 30,664    |
| 7251470 | SNAM NPV                                                                  | 1,019     | (126)       | (5,230)     | 4,875     |
| 2818740 | SNAP-ON INC COM                                                           | 50        | (911)       | (14,207)    | 4,966     |
| 2763884 | SNC-LAVALIN GROUP COM NPV                                                 | 2,740     | (80)        | (85,515)    | 22,956    |
| BN13487 | SNOWFLAKE INC CL A CL A                                                   | 859       | (3,296)     | (164,937)   | 86,713    |
| 5966516 | SOCIETE GENERALE EUR1.25                                                  | 564       | (1,559)     | (15,068)    | 237,610   |
| 7062713 | SODEXHO EUR4                                                              | 200       | (648)       | (21,651)    | 16,658    |
| BM8J4C2 | SOFI TECHNOLOGIES INC COM                                                 | 1,450     | (53)        | (13,395)    | 5,684     |
| 4820301 | SOFINA SA NPV                                                             | 7         | (800)       | (1,715)     | 6,902     |
| BF5M0K5 | SOFTBANK CORP NPV                                                         | 7,900     | (4)         | (97,683)    | 907       |
| 6770620 | SOFTBANK GROUP CORP                                                       | 600       | (5,200)     | (25,342)    | 57,838    |
| BYZDVK8 | SOFTCAT PLC ORD GBP0.0005                                                 | 1,824     | (2,600)     | (26,864)    | 108,214   |
| B62G7K6 | SOMPO HOLDINGS INC                                                        | 300       | (4,003)     | (13,829)    | 66,684    |
| 6821120 | SONIC HEALTHCARE NPV                                                      | 254       | (400)       | (5,426)     | 17,545    |
| 2821395 | SONOCO PROD CO COM                                                        | 150       | (245)       | (8,316)     | 5,497     |
| 7156036 | SONOVA HOLDING AG COMMON STOCK                                            | 237       | (3,590)     | (67,953)    | 217,055   |
| 6821506 | SONY GROUP CORPORA NPV                                                    | 1,200     | (488)       | (109,343)   | 138,950   |
| BNKVRZ7 | SOTERA HEALTH CO COM                                                      | 100       | (1,100)     | (1,377)     | 100,135   |
| BWSWSD9 | SOUTH32 LTD NPV                                                           | 69,453    | (200)       | (196,764)   | 3,221     |
| BVDPXD2 | SOUTHERN CAL EDISON 3.6% 02-01-2045                                       | 81,000    | (111,268)   | (55,971)    | 243,709   |
| BK935L5 | SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052            | 1,584,000 | (1,226,000) | (1,562,220) | 817,624   |
| BN7QLH5 | SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051                             | 227,000   | (2,031,000) | (128,022)   | 1,947,660 |
| BJVNIQ9 | SOUTHERN CALIF EDISON CO 3.65% 02-01-2050                                 | 2,413,000 | (681,000)   | (1,863,839) | 420,302   |
| BFMZDC0 | SOUTHERN CALIF EDISON CO 4.125% 03-01-2048                                | 723,000   | (2,228,000) | (587,232)   | 1,689,662 |
| BJMTK74 | SOUTHERN CALIF EDISON CO 4.875% 03-01-2049                                | 225,000   | (2,619,000) | (211,198)   | 2,127,654 |
| BP4YBM1 | SOUTHERN CALIF EDISON CO 4.9% 06-01-2026                                  | 4,371,000 | (302,000)   | (4,363,828) | 268,768   |
| BQMS2D0 | SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053                             | 1,291,000 | (162,000)   | (1,281,431) | 160,109   |
| BP4ZDL7 | SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052                           | 300,000   | (648,000)   | (212,737)   | 631,807   |
| BP4Y6K4 | SOUTHERN CALIF GAS CO 5.2% 06-01-2033                                     | 595,000   | (1,084,000) | (584,201)   | 728,116   |
| BP4Y3T2 | SOUTHERN CALIF GAS CO 5.75% 06-01-2053                                    | 1,864,000 | (595,000)   | (1,862,466) | 591,376   |
| BP2TQ67 | SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022F 5.85% 11-01-2027 | 2,000,000 | (340,000)   | (2,106,000) | 331,849   |
| BYT1540 | SOUTHERN CO 4.4% DUE 07-01-2046                                           | 1,169,000 | (2,865,000) | (898,991)   | 2,936,443 |
| BNBXR96 | SOUTHERN CO 5.2% 06-15-2033                                               | 1,425,000 | (1,724,000) | (1,422,492) | 1,515,366 |
| BM9VYX8 | SOUTHERN CO 5.7% 03-15-2034                                               | 440,000   | (415,000)   | (438,684)   | 381,659   |
| 2829601 | SOUTHERN CO COM STK                                                       | 3,315     | (440,000)   | (231,632)   | 433,176   |
| BNBTSH9 | SOUTHERN CO FIXED 5.7% DUE 10-15-2032                                     | 295,000   | (3,845)     | (305,768)   | 262,145   |
| BD9BPH6 | SOUTHN CAL EDISON 4% DUE 04-01-2047                                       | 925,000   | (2,631,000) | (750,638)   | 2,757,992 |
| B7RDY97 | SOUTHN CAL EDISON 4.05% DUE 03-15-2042                                    | 3,491,000 | (302,000)   | (2,858,825) | 234,359   |
| B65ZDS0 | SOUTHN CAL EDISON 5.5% DUE 03-15-2040                                     | 1,093,000 | (849,000)   | (1,055,786) | 670,909   |
| B2NSP57 | SOUTHN CAL EDISON 5.95% DUE 02-01-2038                                    | 220,000   | (124,000)   | (234,217)   | 109,203   |
| B65HYN8 | SOUTHN CAL EDISON 6.05% DUE 03-15-2039                                    | 1,558,000 | (69,000)    | (1,549,132) | 69,716    |
| BQ3QPB2 | SOUTHN CAL GAS CO FIXED 6.35% DUE 11-15-2052                              | 230,000   | (109,000)   | (265,402)   | 101,619   |
| BD30007 | SOUTHN CO GAS CAP 3.95% DUE 10-01-2046                                    | 199,000   | (1,010,000) | (150,790)   | 1,113,397 |
| B8FM8R9 | SOUTHN COPPER CORP 5.25% DUE 11-08-2042                                   | 795,000   | (1,100,000) | (703,610)   | 746,839   |
| BWXV3J3 | SOUTHN COPPER CORP 5.875% DUE 04-23-2045                                  | 640,000   | (628,000)   | (618,660)   | 565,470   |
| 2823777 | SOUTHN COPPER CORP DEL COM                                                | 2,885     | (640,000)   | (220,514)   | 605,510   |
| BP5HOM2 | SOUTHWEST GAS CORP 4.05% DUE 03-15-2032                                   | 940,000   | (5,285)     | (865,702)   | 382,009   |
| BMDB9K6 | SOUTHWEST GAS CORP 5.45% 03-23-2028                                       | 1,870,000 | (940,000)   | (1,876,427) | 864,809   |
| BMBM677 | SOUTHWEST GAS CORP FIXED 2.2% DUE 06-15-2030                              | 435,000   | (690,000)   | (351,236)   | 677,449   |
| BPCVKK5 | SOUTHWEST GAS CORP SR NT 5.8% 12-01-2027                                  | 300,000   | (435,000)   | (303,597)   | 349,955   |
| BN7B2R7 | SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033                                  | 3,495,000 | (335,000)   | (3,491,285) | 348,628   |
| 2828619 | SOUTHWESTERN ENERGY CO COM                                                | 11,445    | (3,495,000) | (74,207)    | 3,517,418 |
| 6881436 | SPARK NEW ZEALAND LTD COM                                                 | 2,206     | (2,050)     | (7,145)     | 12,338    |
| B2NIJZ1 | SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038                             | 265,000   | (1,337)     | (273,994)   | 4,186     |
| BWC4XS2 | SPECTRA ENERGY 4.5% DUE 03-15-2045                                        | 634,000   | (700,000)   | (504,903)   | 721,665   |
|         |                                                                           |           | (317,000)   |             | 232,595   |

|           |                                                           |            |              |              |            |
|-----------|-----------------------------------------------------------|------------|--------------|--------------|------------|
| BZ03B55   | SPIN MASTER CORP SUB VTG NPV                              | 2,099      |              | (53,280)     | 68,781     |
| BWFGQN1   | SPIRAX GROUP PLC ORD GBP0.269230769                       | 567        | (2,612)      | (81,753)     | 78,929     |
| B1HMM57   | SPIRIT AEROSYSTEMS HLDGS INC CL A                         | 100        | (554)        | (1,665)      | 4,257      |
| BF21K46   | SPOTIFY TECHNOLOGY S A COM EURO.025                       | 200        | (200)        | (37,743)     | 39,549     |
| B5HYV9    | SPRINT CORP 7.125% DUE 06-15-2024                         | 1,550,000  | (250)        | (1,570,961)  | 804,240    |
| B58YSC6   | SS&C TECHNOLOGIES HLDGS INC COM                           | 300        | (800,000)    | (17,886)     | 24,635     |
| 790873    | SSE PLC ORD GBP0.50                                       | 724        | (410)        | (16,996)     | 13,684     |
| BGBN7C0   | SSP GROUP PLC ORD GBP0.01085                              | 34,373     | (623)        | (106,423)    | 21,915     |
| BF7MQ72   | SSR MNG INC COM NPV                                       | 8,080      | (6,981)      | (135,736)    | 169,067    |
| 766937    | ST JAMES'S PLACE ORD GBP0.15                              | 2,785      | (11,420)     | (24,942)     | 84,080     |
| BP2B2B0   | STABILUS SE COMMON STOCK                                  | 442        | (6,675)      | (30,068)     | 45,334     |
| B64BRQ5   | STAG INDL INC COM                                         | 3,235      | (723)        | (118,915)    | 13,262     |
| 408284    | STANDARD CHARTERED PLC SHS                                | 26,162     | (370)        | (215,034)    | 48,492     |
| BM8B8C6   | STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051 | 204,000    | (5,791)      | (131,953)    | 2,201,294  |
| BJLV1C3   | STANLEY BLACK & DECKER INC 3.4% 03-01-2026                | 275,000    | (3,253,000)  | (263,643)    | 1,062,570  |
| B3Q2FJ4   | STANLEY BLACK & DECKER INC COM                            | 250        | (1,115,000)  | (24,038)     | 25,531     |
| 855244BA6 | STARBUCKS CORP 3.5% DUE 11-15-2050                        | 96,000     | (270)        | (61,659)     | 75,312     |
| 855244BE8 | STARBUCKS CORP 4.75% 02-15-2026                           | 4,889,000  | (96,000)     | (4,883,084)  | 4,880,606  |
| 2842255   | STARBUCKS CORP COM                                        | 5,250      | (4,889,000)  | (513,689)    | 245,845    |
| 855244AZ2 | STARBUCKS CORP FIXED 2.55% DUE 11-15-2030                 | 310,000    | (2,495)      | (262,480)    | 265,345    |
| 855244AU3 | STARBUCKS CORP FIXED 4.45% 08-15-2049                     | 1,308,000  | (310,000)    | (1,133,186)  | 2,858,572  |
| B3PQ520   | STARWOOD PROPERTY TRUST INC COM REIT                      | 400        | (3,206,000)  | (8,641)      | 9,493      |
| BNM4W04   | STATE STR CORP 2.203% 02-07-2028                          | 545,000    | (490)        | (492,920)    | 2,094,434  |
| BKTLBF5   | STATE STR CORP 2.4% DUE 01-24-2030                        | 800,000    | (2,331,000)  | (698,991)    | 1,324,397  |
| 2842040   | STATE STR CORP COM                                        | 300        | (1,565,000)  | (22,815)     | 63,504     |
| BPX2063   | STATE STR CORP FLTG RT 4.821% DUE 01-26-2034              | 3,240,000  | (880)        | (3,168,789)  | 700,019    |
| BNBXR52   | STATE STR CORP FLTG RT 5.159% DUE 05-18-2034              | 2,085,000  | (705,000)    | (2,022,881)  | 299,173    |
| BLSP5D1   | STATOIL ASA 3.95 DUE 05-15-2043                           | 225,000    | (325,000)    | (179,993)    | 623,930    |
| BL68N83   | STEEL DYNAMICS INC 3.25% DUE 10-15-2050                   | 200,000    | (741,000)    | (135,694)    | 256,874    |
| 2849472   | STEEL DYNAMICS INC COM                                    | 200        | (377,000)    | (24,054)     | 44,617     |
| B126560   | STELLA INTL HLDG HKD0.1                                   | 12,000     | (410)        | (13,036)     | 28,417     |
| 2809777   | STELLA JONES INC COM NPV                                  | 4,273      | (28,237)     | (225,141)    | 17,329     |
| BMDBKX7   | STELLANTIS N.V COM EURO.01                                | 2,574      | (291)        | (23,505)     | 463,344    |
| 2860826   | STERICYCLE INC COM                                        | 100        | (27,970)     | (4,966)      | 6,347      |
| BFY8C75   | STERIS PLC ORD USD0.001                                   | 100        | (140)        | (21,495)     | 35,358     |
| 2849234   | STIFEL FINL CORP COM                                      | 150        | (160)        | (10,011)     | 12,769     |
| 5962332   | STMICROELECTRONICS EUR1.04                                | 449        | (210)        | (22,510)     | 773,926    |
| 6850856   | STOCKLAND NPV (STAPLED)                                   | 80,937     | (17,314)     | (247,160)    | 1,951      |
| 5072673   | STORA ENSO OYJ SER'N'NPV                                  | 655        | (673)        | (8,674)      | 6,079      |
| BQ7ZV06   | STRAUMANN HLDG                                            | 68         | (477)        | (10,895)     | 9,343      |
| 2853688   | STRYKER CORP                                              | 2,877      | (62)         | (796,097)    | 344,029    |
| 6356406   | SUBARU CORPORATION NPV                                    | 22,600     | (1,162)      | (399,407)    | 48,709     |
| B0M0C89   | SUMCO CORPORATION NPV                                     | 2,000      | (2,800)      | (30,065)     | 319,789    |
| 6858504   | SUMITOMO BAKELITE NPV                                     | 900        | (22,900)     | (42,640)     | 20,017     |
| 6858560   | SUMITOMO CHEMICAL CO. LTD NPV                             | 1,100      | (500)        | (2,556)      | 2,960      |
| 6858946   | SUMITOMO CORP NPV                                         | 11,000     | (1,000)      | (226,116)    | 180,165    |
| 6858708   | SUMITOMO ELECTRIC NPV                                     | 600        | (9,200)      | (7,442)      | 6,303      |
| 6858849   | SUMITOMO METAL MINING CO LTD NPV                          | 2,700      | (500)        | (84,585)     | 41,353     |
| 6563024   | SUMITOMO MITSUI FINANCIAL GROUP NPV                       | 6,500      | (1,200)      | (308,395)    | 236,710    |
| BNM9C24   | SUMITOMO MITSUI FINL GROUP INC 5.52% 01-13-2028           | 15,600,000 | (5,400)      | (15,636,293) | 11,256,790 |
| 86562MCW8 | SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030           | 2,264,000  | (11,100,000) | (2,267,960)  | 2,321,662  |
| BR3V7M9   | SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033          | 7,550,000  | (2,264,000)  | (7,599,207)  | 7,861,830  |
| BN4BQ67   | SUMITOMO MITSUI FINL GROUP INC 5.88% 07-13-2026           | 5,428,000  | (7,550,000)  | (5,441,459)  | 5,397,925  |
| BN4BQK1   | SUMITOMO MITSUI FINL GROUP INC 6.184% 07-13-2043          | 6,428,000  | (5,428,000)  | (6,413,157)  | 5,464,149  |
| BMHLCY7   | SUMITOMO MITSUI FINL GROUP INC SR NT 1.902% 09-17-2028    | 260,000    | (5,385,000)  | (221,242)    | 785,776    |
| 6431897   | SUMITOMO MITSUI TRUST HOLDINGS INC                        | 16,714     | (917,000)    | (180,797)    | 75,357     |
| 6858902   | SUMITOMO REALTY & DEVELOPMENT NPV                         | 200        | (2,100)      | (6,038)      | 4,912      |
| 2860257   | SUN COMMUNITIES INC COM                                   | 250        | (200)        | (33,621)     | 34,405     |
| 6859927   | SUN HUNG KAI PROP NPV                                     | 1,000      | (270)        | (12,014)     | 12,549     |
| 2566124   | SUN LIFE FINL INC COM NPV                                 | 3,130      | (1,000)      | (157,057)    | 193,143    |
| BBVJ660   | SUNCOR ENERGY INC 6.5% DUE 06-15-2038                     | 320,000    | (3,829)      | (325,432)    |            |

|           |                                                                             |           |             |             |           |
|-----------|-----------------------------------------------------------------------------|-----------|-------------|-------------|-----------|
|           |                                                                             |           |             | (400,000)   | 395,380   |
| B3NB1P2   | SUNCOR ENERGY INC COM NPV 'NEW'                                             | 6,143     | (9,086)     | (194,917)   | 275,628   |
| 6585084   | SUNCORP GROUP LTD NPV                                                       | 682       | (20,736)    | (6,394)     | 185,395   |
| BSN4Q84   | SUNOCO LOGISTICS 5.35% DUE 05-15-2045                                       | 95,000    | (395,000)   | (87,354)    | 342,610   |
| BD35XP8   | SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027                                    | 4,560,000 | (1,849,000) | (4,356,360) | 1,741,771 |
| BD35XM5   | SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047                                   | 2,792,000 | (1,111,000) | (2,353,791) | 989,773   |
| BYXB1Y8   | SUNRUN INC COM                                                              | 350       | (2,460)     | (6,346)     | 54,792    |
| BBD7Q84   | SUNTORY BEVERAGE & NPV                                                      | 100       | (100)       | (3,274)     | 3,232     |
| 86787EBB2 | SUNTRUST BANK BDS 4.05% 11-03-2025                                          | 720,000   | (720,000)   | (686,902)   | 691,358   |
| BQB9ZT1   | SUTTER HEALTH 5.547% DUE 08-15-2053                                         | 180,000   | (75,000)    | (180,000)   | 68,620    |
| 6865504   | SUZUKI MOTOR CORP NPV                                                       | 300       | (200)       | (12,045)    | 7,434     |
| B1VVGZ5   | SVENSKA CELLULOSA SER'B'NPV                                                 | 434       | (328)       | (6,454)     | 4,453     |
| 86959LAN3 | SVENSKA HANDELSBANKEN AB MEDIUM TRANCHE # TR 00013 VAR DTD 6.591111% 06-15- | 2,000,000 | (2,000,000) | (2,000,000) | 2,003,962 |
| BXD29Q1   | SVENSKA HANDELSBANKEN SER'A'NPV (P/S)                                       | 11,892    | (5,272)     | (118,037)   | 44,313    |
| 7184725   | SWATCH GROUP CHF2.25(BR)                                                    | 26        | (21)        | (7,561)     | 6,514     |
| 4846523   | SWEDBANK AB SER'A'NPV                                                       | 472       | (8,361)     | (9,190)     | 139,292   |
| BMHBBT5   | SWEDISH ORPHAN BIO NPV B (S/R 14/09/2023)                                   | 371       | (371)       | 365         | -         |
| BN0VYR8   | SWEDISH ORPHAN BIO NPV B BTA (27/09/2023)                                   | 53        | (53)        | (1,042)     | -         |
| B1CC9H0   | SWEDISH ORPHAN BIOVITRUM AB NPV                                             | 166       | (932)       | (1,899)     | 20,036    |
| 6867748   | SWIRE PACIFIC 'A' NPV                                                       | 6,000     | (31,000)    | (46,555)    | 228,136   |
| 7437805   | SWISS LIFE HOLDINGS AG                                                      | 25        | (25)        | (16,563)    | 16,047    |
| B083BH4   | SWISS PRIME SITE CHF18.80 (REGD)                                            | 3,450     | (56)        | (345,167)   | 5,174     |
| B545MG5   | SWISS RE AG CHF0.10                                                         | 8,734     | (1,020)     | (908,253)   | 101,920   |
| 5533976   | SWISSCOM AG CHF1(REGD)                                                      | 17        | (14)        | (10,268)    | 9,077     |
| B1JB4K8   | SYMRISE AG NPV (BR)                                                         | 70        | (61)        | (7,626)     | 7,025     |
| 87166PAK7 | SYNCHRONY CARD ISSUANCE TR SER 23-A1 CL A 5.54% 07-15-2029                  | 1,977,000 | (410,000)   | (1,976,751) | 408,158   |
| 87166PAL5 | SYNCHRONY CARD ISSUANCE TR SER 23-A2 CL A 5.74% 10-15-2029                  | 677,000   | (677,000)   | (676,877)   | 681,178   |
| BNVW1Y6   | SYNCHRONY FINANCIAL 2.875% 10-28-2031                                       | 1,780,000 | (1,585,000) | (1,332,870) | 1,192,403 |
| BR1H3B0   | SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033                                    | 3,375,000 | (2,290,000) | (3,271,412) | 2,069,759 |
| BP96PS6   | SYNCHRONY FINL COM                                                          | 14,370    | (9,190)     | (534,737)   | 294,992   |
| 2867719   | SYNOPSIS INC COM                                                            | 630       | (333)       | (294,840)   | 144,209   |
| BMXHQD6   | SYNOVUS BK COLUMBUS GA 5.625% 02-15-2028                                    | 3,380,000 | (1,160,000) | (3,373,443) | 1,083,567 |
| BMH4NJ8   | SYNOVUS FINL CORP COM NEW COM NEW                                           | 250       | (644)       | (9,311)     | 22,585    |
| BLM1PN5   | SYSCO CORP 3.3% DUE 02-15-2050                                              | 627,000   | (537,000)   | (426,480)   | 364,715   |
| BLFJP36   | SYSCO CORP 5.75% 01-17-2029                                                 | 1,660,000 | (590,000)   | (1,656,414) | 589,104   |
| BLFJP47   | SYSCO CORP 6.0% 01-17-2034                                                  | 1,140,000 | (1,140,000) | (1,129,022) | 1,130,814 |
| 2868165   | SYSCO CORP COM                                                              | 1,250     | (1,195)     | (91,610)    | 86,996    |
| BM5MSQ5   | SYSCO CORP FIXED 6.6% DUE 04-01-2050                                        | 1,587,000 | (1,476,000) | (1,770,542) | 1,632,198 |
| 6883807   | SYSTEMEX CORP NPV                                                           | 100       | (100)       | (5,516)     | 5,313     |
| BMFOF25   | SYSTEM ENERGY RES INC 6.0% 04-15-2028                                       | 3,585,000 | (3,585,000) | (3,523,728) | 3,529,490 |
| 2702337   | T ROWE PRICE GROUP INC                                                      | 300       | (410)       | (31,794)    | 45,633    |
| 6744294   | T&D HOLDINGS INC NPV                                                        | 400       | (400)       | (6,182)     | 5,638     |
| B94Q9V0   | T-MOBILE US INC COM                                                         | 1,247     | (1,430)     | (186,458)   | 194,129   |
| BM8GZ56   | T-MOBILE USA INC 2.05% DUE 02-15-2028                                       | 445,000   | (445,000)   | (394,056)   | 396,112   |
| 87264ABR5 | T-MOBILE USA INC 2.25% DUE 02-15-2026                                       | 1,870,000 | (380,000)   | (1,717,140) | 350,565   |
| BN0ZLS0   | T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO                                    | 1,860,000 | (3,028,000) | (1,350,898) | 2,160,624 |
| BKP78R8   | T-MOBILE USA INC 3.375% DUE 04-15-2029 BEO                                  | 2,780,000 | (919,000)   | (2,472,977) | 832,571   |
| 87264ACT0 | T-MOBILE USA INC 3.4% 10-15-2052                                            | 2,795,000 | (1,540,000) | (1,976,957) | 1,054,960 |
| BMW1BM3   | T-MOBILE USA INC 3.5% 04-15-2025                                            | 1,240,000 | (5,273,000) | (1,191,876) | 5,116,052 |
| BMW23T7   | T-MOBILE USA INC 3.5% DUE 04-15-2031 REG                                    | 6,775,000 | (277,000)   | (6,058,614) | 244,837   |
| 87264ABF1 | T-MOBILE USA INC 3.875% 04-15-2030                                          | 4,076,000 | (344,000)   | (3,718,900) | 314,646   |
| 87264AAZ8 | T-MOBILE USA INC 4.5% DUE 04-15-2050                                        | 3,287,000 | (2,029,000) | (2,689,637) | 1,648,988 |
| BMW5CL0   | T-MOBILE USA INC 4.95% DUE 03-15-2028                                       | 3,375,000 | (2,915,000) | (3,371,421) | 2,915,566 |
| 87264ACY9 | T-MOBILE USA INC 5.05% 07-15-2033                                           | 5,873,000 | (3,277,000) | (5,768,076) | 3,173,969 |
| BQBCIR6   | T-MOBILE USA INC 5.75% 01-15-2054                                           | 6,330,000 | (2,671,000) | (6,324,769) | 2,668,639 |
| BN4JN15   | T-MOBILE USA INC 5.75% 01-15-2034                                           | 1,148,000 | (765,000)   | (1,146,335) | 745,028   |
| BN4P554   | T-MOBILE USA INC 6.0% 06-15-2054                                            | 1,020,000 | (1,002,000) | (1,016,310) | 988,400   |
| 87264AAX3 | T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040                                | 145,000   | (145,000)   | (121,250)   | 123,063   |
| BN72M69   | T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053                                 | 1,579,000 | (3,260,000) | (1,642,786) | 3,159,525 |
| BN72M47   | T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062                                  | 170,000   | (3,343,000) | (161,438)   | 3,337,214 |
| 87264ABN4 | T-MOBILE USA INC TMUS 3.3% 02-15-2051                                       | 945,000   | (509,000)   | (663,667)   | 301,435   |

|           |                                                            |            |              |              |            |
|-----------|------------------------------------------------------------|------------|--------------|--------------|------------|
| 6660204   | TAIHEYO CEMENT NPV                                         | 3,100      |              | (57,966)     | 45,475     |
| 6870100   | TAISEI CORP NPV                                            | 3,815      | (2,400)      | (131,185)    | 290,568    |
| 6889106   | TAIWAN SEMICON MAN TWD10                                   | 4,000      | (8,439)      | (73,311)     | 34,624     |
| 2122117   | TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01          | 250        | (2,000)      | (39,490)     | 44,930     |
| BNQP6G7   | TAKE-TWO INTERACTIVE SOFTWARE INC 3.7% 04-14-2027          | 1,630,000  | (1,880,000)  | (1,581,116)  | 1,782,180  |
| BNRPRZ2   | TAKE-TWO INTERACTIVE SOFTWARE INC 4.0% 04-14-2032          | 607,000    | (761,000)    | (556,845)    | 694,527    |
| 874060AW6 | TAKEDA FIXED 5% DUE 11-26-2028                             | 800,000    | (2,670,000)  | (796,600)    | 2,658,359  |
| 874060BD7 | TAKEDA PHARMACEUTICAL CO LTD 3.375% 07-09-2060             | 130,000    | (130,000)    | (93,786)     | 74,783     |
| 874060AY2 | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040       | 1,105,000  | (6,261,000)  | (790,186)    | 4,579,706  |
| 874060AZ9 | TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050       | 720,000    | (3,289,000)  | (475,919)    | 2,288,275  |
| 6870445   | TAKEDA PHARMACEUTICAL CO NPV                               | 1,100      | (10,400)     | (31,338)     | 328,924    |
| B8FOTD6   | TALANX AG NPV                                              | 1,775      | (4)          | (114,485)    | 271        |
| 875127BE1 | TAMPA ELEC CO 4.3% DUE 06-15-2048                          | 109,000    | (535,000)    | (91,377)     | 451,529    |
| 875127BF8 | TAMPA ELEC CO 4.45% DUE 06-15-2049                         | 230,000    | (135,000)    | (190,752)    | 117,029    |
| BQ759F7   | TAPESTRY INC 7.05% 11-27-2025                              | 427,000    | (427,000)    | (426,530)    | 429,037    |
| BQ759L3   | TAPESTRY INC 7.35% 11-27-2028                              | 4,519,000  | (993,000)    | (4,506,528)  | 1,001,021  |
| BQ759M4   | TAPESTRY INC 7.7% 11-27-2030                               | 2,694,000  | (1,585,000)  | (2,689,530)  | 1,588,031  |
| BQ759N5   | TAPESTRY INC 7.85% 11-27-2033                              | 2,303,000  | (1,070,000)  | (2,291,071)  | 1,089,433  |
| BF09HX3   | TAPESTRY INC COM USD0.01                                   | 2,540      | (3,880)      | (92,911)     | 159,013    |
| BQ3PVF5   | TARGA RES CORP 6.125% 03-15-2033                           | 1,892,000  | (1,892,000)  | (1,889,313)  | 1,942,152  |
| BQ3PVG6   | TARGA RES CORP 6.5% DUE 02-15-2053                         | 2,055,000  | (825,000)    | (2,048,386)  | 829,242    |
| B55PY23   | TARGA RES CORP COM                                         | 875        | (3,610)      | (74,074)     | 297,435    |
| BPLH7L4   | TARGA RES FIXED 6.25% DUE 07-01-2052                       | 549,000    | (1,145,000)  | (563,576)    | 1,071,615  |
| BN12KT4   | TARGA RES PARTNERS FIXED 6.15% DUE 03-01-2029              | 3,687,000  | (2,932,000)  | (3,678,852)  | 3,004,193  |
| BPLF5V4   | TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO | 2,778,000  | (745,000)    | (2,418,768)  | 626,903    |
| BPRCP08   | TARGET CORP 4.4% DUE 01-15-2033                            | 1,839,000  | (1,839,000)  | (1,838,403)  | 1,792,459  |
| BPRCP19   | TARGET CORP 4.8% DUE 01-15-2053                            | 12,843,000 | (11,978,000) | (12,338,171) | 11,200,098 |
| 2259101   | TARGET CORP COM STK                                        | 7,735      | (1,560)      | (1,004,472)  | 224,088    |
| BN95W88   | TARGET CORP SR NT 2.95% 01-15-2052                         | 160,000    | (1,340,000)  | (94,701)     | 971,530    |
| 878230    | TAYLOR WIMPEY PLC ORD GBP0.01                              | 19,451     | (52,865)     | (36,648)     | 84,406     |
| 9D3WD3L   | TBA COLLATERAL PAYABLE TO NOMURA                           | 260,000    | (260,000)    | (260,000)    | 260,000    |
| 9A6FXKL   | TBA COLLATERAL PAYABLE TO BANKOFAMERICA                    | 300,000    | (1,180,000)  | (300,000)    | 1,180,000  |
| 9A6FC7L   | TBA COLLATERAL PAYABLE TO GOLDMANSACHS                     | 540,000    | (310,000)    | (270,000)    | 310,000    |
| 9A6FD8L   | TBA COLLATERAL PAYABLE TO JP MORGAN CHASE                  | 504,000    | (537,000)    | (504,000)    | 537,000    |
| 9A6FF6L   | TBA COLLATERAL PAYABLE TO MORGAN STANLEY                   | 1,379,970  | (1,637,970)  | (1,379,970)  | 1,637,970  |
| 9A6FXKU   | TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA             | 2,070,000  | (2,070,000)  | (2,070,000)  | 2,070,000  |
| 9A6FXSU   | TBA COLLATERAL RECEIVABLE FROM BARCLAYS                    | 570,000    | (570,000)    | (570,000)    | 570,000    |
| 9A6FD8U   | TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE              | 378,000    | (378,000)    | (378,000)    | 378,000    |
| 9A6FF6U   | TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY              | 855,000    | (779,000)    | (579,000)    | 779,000    |
| 6894166   | TBS HOLDINGS INC                                           | 2,000      | (1,400)      | (39,066)     | 23,545     |
| BJMY6G0   | TC ENERGY CORPORAT COM NPV                                 | 5,252      | (7,295)      | (206,591)    | 294,291    |
| 2002554   | TD SYNnex CORPORATION COM USD0.001                         | 110        | (80)         | (11,713)     | 7,522      |
| 6869302   | TDK CORP NPV                                               | 1,800      | (1,700)      | (78,880)     | 62,748     |
| BMQ57B2   | TEACHERS INS & 3.3% DUE 05-15-2050                         | 660,000    | (975,000)    | (438,116)    | 606,937    |
| BF19248   | TEACHERS INS & 4.27% DUE 05-15-2047                        | 480,000    | (1,357,000)  | (400,634)    | 1,141,977  |
| BNC0116   | TECHNIP ENERGIES EURO.01                                   | 7,357      | (531)        | (166,413)    | 11,254     |
| BDSFG98   | TECHNIPFMC PLC COM USD1                                    | 20,810     | (10,890)     | (309,440)    | 219,675    |
| B0190C7   | TECHTRONIC INDUSTR NPV                                     | 5,500      | (3,500)      | (61,349)     | 37,018     |
| B70BX35   | TECK RES LTD 5.2 DUE 03-01-2042 REG                        | 1,138,000  | (94,000)     | (1,017,739)  | 78,874     |
| B899393   | TECK RES LTD 5.4 DUE 02-01-2043                            | 65,000     | (130,000)    | (60,112)     | 115,518    |
| BG49483   | TECK RESOURCES LTD 6% DUE 08-15-2040                       | 454,000    | (109,000)    | (427,574)    | 98,330     |
| B7VFK35   | TECK RESOURCES LTD 6.25% DUE 07-15-2041                    | 142,000    | (130,000)    | (141,040)    | 131,213    |
| 2879327   | TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV                 | 2,382      | (3,287)      | (98,598)     | 141,784    |
| BYQRFY1   | TELADOC HEALTH INC                                         | 300        | (290)        | (6,047)      | 7,190      |
| B97C733   | TELE2 AB SER'B'NPV                                         | 347        | (321)        | (2,934)      | 2,725      |
| 7634394   | TELECOM ITALIA SPA NPV                                     | 5,453      | (3,222)      | (1,775)      | 1,008      |
| 2503477   | TELEDYNE TECHNOLOGIES INC COM                              | 50         | (60)         | (21,099)     | 24,436     |
| 2881407   | TELEFLEX INC COM                                           | 50         | (80)         | (12,381)     | 18,796     |
| BDF0CD2   | TELEFONICA EMISIONES S A U 4.895% 03-06-2048               | 125,000    | (125,000)    | (102,090)    | 110,155    |
| 5732524   | TELEFONICA SA EUR1                                         | 2,025      | (2,461)      | (8,203)      | 10,827     |
| 4732495   | TELENOR ASA ORD NOK6                                       | 204        |              | (2,330)      |            |

|           |                                                               |           |             |             |           |
|-----------|---------------------------------------------------------------|-----------|-------------|-------------|-----------|
|           |                                                               |           | (258)       |             | 3,031     |
| 5999330   | TELEPERFORMANCE SOCIETE EUROPEENNE                            | 1,715     | (1,538)     | (235,487)   | 283,061   |
| 5978384   | TELIA COMPANY AB NPV                                          | 2,293     | (2,570)     | (5,786)     | 6,144     |
| 6087289   | TELSTRA GROUP LTD NPV                                         | 2,297     | (20,468)    | (6,153)     | 58,558    |
| 87971MBH5 | TELUS CORP 4.6% DUE 11-16-2048                                | 38,000    | (224,000)   | (32,591)    | 191,833   |
| BK1X882   | TELUS CORP FIXED 4.3% 06-15-2049                              | 281,000   | (146,000)   | (231,605)   | 112,456   |
| 2381093   | TELUS CORPORATION COM NPV                                     | 5,471     | (5,403)     | 16,787      | 63,351    |
| B2R9BG6   | TELUS CORPORATION COM NPV(NON CANADIAN)                       | 2,220     | (3,183)     | 39,316      | -         |
| 7147892   | TEMENOS AG CHFS (REGD)                                        | 5,651     | (437)       | (448,791)   | 35,682    |
| BKPG050   | TEMPLETON EMERGING MKTS INV TRUST ORD GBP0.05                 | 31,260    | (124,997)   | (57,228)    | 229,686   |
| 2216991   | TEMPUR SEALY INTL INC COM                                     | 250       | (330)       | (12,221)    | 13,531    |
| 7538515   | TENARIS S.A. USD1                                             | 4,283     | (5,421)     | (70,860)    | 22,681    |
| B8DMK08   | TENET HEALTHCARE CORP COM NEW .                               | 150       | (230)       | (11,043)    | 18,571    |
| B247H10   | TERADATA CORP DEL COM STK                                     | 9,590     | (5,135)     | (405,184)   | 235,015   |
| 2884183   | TERADYNE INC COM                                              | 200       | (310)       | (20,722)    | 33,835    |
| B018N57   | TERNA SPA ORD EURO.22                                         | 709       | (631)       | (5,901)     | 5,400     |
| 6885074   | TERUMO CORP NPV                                               | 400       | (300)       | (13,178)    | 9,072     |
| BLGZ986   | TESCO ORD GBP0.0633333                                        | 191,769   | (64,024)    | (637,559)   | 219,738   |
| B616C79   | TESLA INC COM USD0.001                                        | 7,606     | (7,780)     | (1,853,757) | 1,965,284 |
| 2883890   | TETRA TECH INC NEW COM                                        | 381       | (481)       | (62,964)    | 80,039    |
| 88167AAR2 | TEVA PHARMACEUTICAL FIN NETH III B 8.125% DUE 09-15-2031      | 1,350,000 | (1,350,000) | (1,351,000) | 1,462,375 |
| BD3GS26   | TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000     | 460,000   | (755,000)   | (285,650)   | 494,200   |
| 88167AA50 | TEVA PHARMACEUTICALS NE 7.875% DUE 09-15-2029                 | 345,000   | (345,000)   | (345,000)   | 354,919   |
| BMF9DQ2   | TEXAS INSTRS INC FIXED 5% 03-14-2053                          | 6,733,000 | (6,239,000) | (6,715,932) | 6,155,280 |
| BMGK7R3   | TEXAS INSTRUMENTS INC 4.9% 03-14-2033                         | 2,166,000 | (2,166,000) | (2,222,481) | 2,148,030 |
| BMCJZD6   | TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063                    | 7,155,000 | (4,710,000) | (7,066,803) | 4,522,287 |
| 2885409   | TEXAS INSTRUMENTS INC COM                                     | 1,333     | (4,985)     | (219,573)   | 866,925   |
| BM99VY2   | TEXAS PAC LD CORP COM USD0.01                                 | 135       | (9)         | (230,238)   | 16,962    |
| B033TJ7   | TEXAS ROADHOUSE INC COMMON STOCK                              | 560       | (120)       | (61,882)    | 13,372    |
| BLDBBL4   | TEXTRON INC 6.1% 11-15-2033                                   | 3,045,000 | (640,000)   | (3,039,549) | 638,093   |
| 2885937   | TEXTRON INC COM                                               | 1,475     | (775)       | (116,950)   | 52,791    |
| BDRXB4    | TFI INTERNATIONAL COM NPV                                     | 377       | (458)       | (45,318)    | 51,315    |
| B15F664   | THAI BEVERAGE PLC THB1                                        | 34,400    | (22,800)    | (13,300)    | 10,275    |
| 4162791   | THALES SA EUR3                                                | 3,479     | (1,530)     | (509,549)   | 229,785   |
| BHJ0775   | THE CIGNA GROUP                                               | 940       | (670)       | (277,853)   | 185,820   |
| BD8FDD1   | THE TRADE DESK INC COM CL A COM CL A                          | 600       | (4,967)     | (45,283)    | 289,576   |
| BF2K6Q0   | THERMO FISHER 4.1% DUE 08-15-2047                             | 89,000    | (503,000)   | (66,692)    | 431,189   |
| BQH6206   | THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033 | 4,762,000 | (4,762,000) | (4,762,000) | 4,707,164 |
| BPCHD15   | THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041                  | 220,000   | (676,000)   | (160,147)   | 503,575   |
| BQV0GK2   | THERMO FISHER SCIENTIFIC INC 4.977% 08-10-2030                | 4,915,000 | (3,490,000) | (4,919,204) | 3,425,391 |
| B554VV0   | THERMO FISHER SCIENTIFIC INC 5.2% 01-31-2034                  | 3,469,000 | (1,300,000) | (3,475,652) | 1,308,164 |
| BQH6217   | THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043                | 2,034,000 | (556,000)   | (2,041,955) | 524,875   |
| 2886907   | THERMO FISHER SCIENTIFIC INC COM USD1                         | 1,178     | (1,359)     | (635,324)   | 687,074   |
| BMDYX28   | THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057                      | 140,000   | (200,000)   | (102,252)   | 138,950   |
| BPLLTY3   | THOMSON REUTERS CORPORATION                                   | 717       | (786)       | (101,168)   | 105,089   |
| BFXPTB0   | THOMSON-REUTERS CP COM NPV                                    | 56        | (393)       | (7,211)     | 51,347    |
| 2889876   | THOR IND5 INC COM STK                                         | 50        | (488)       | (5,825)     | 44,574    |
| B3B14R7   | TIME WARNER CABLE 7.3% DUE 07-01-2038                         | 240,000   | (3,724,000) | (241,534)   | 3,663,179 |
| 2727266   | TIME WARNER ENTMT 8.375% DUE 07-15-2033                       | 560,000   | (3,275,000) | (618,150)   | 3,488,930 |
| 2892807   | TIMKEN CO COM                                                 | 2,700     | (2,750)     | (210,791)   | 227,342   |
| B2Q4CR0   | TIS INC                                                       | 100       | (100)       | (2,111)     | 2,541     |
| 2989301   | TJX COS INC COM NEW                                           | 6,010     | (2,640)     | (544,449)   | 224,377   |
| BM62Z31   | TJX COS INC NEW FIXED 3.875% DUE 04-15-2030                   | 800,000   | (1,690,000) | (776,816)   | 1,592,741 |
| B8KHS67   | TMX GROUP LIMITED COM NPV                                     | 5,221     | (1,112)     | (28,401)    | 35,075    |
| BP6D7B7   | TOAST INC COM USD0.000001 CLASS A                             | 1,270     | (720)       | (25,378)    | 16,399    |
| 6895169   | TOBU RAILWAY CO Y50                                           | 100       | (100)       | (2,586)     | 2,737     |
| 6895200   | TOHO CO LTD NPV                                               | 100       | (100)       | (3,330)     | 3,808     |
| 6513126   | TOKIO MARINE HOLDINGS INC NPV                                 | 5,700     | (5,400)     | (137,086)   | 118,294   |
| 6895404   | TOKYO ELEC POWER H NPV                                        | 1,000     | (700)       | (5,048)     | 2,844     |
| 6895675   | TOKYO ELECTRON NPV                                            | 2,420     | (200)       | (302,484)   | 26,340    |
| 6895448   | TOKYO GAS CO LTD NPV                                          | 17,400    | (25,400)    | (338,945)   | 575,904   |

|           |                                                                         |  |            |  |              |  |           |
|-----------|-------------------------------------------------------------------------|--|------------|--|--------------|--|-----------|
| 6896548   | TOKYU CORP NPV                                                          |  | 300        |  | (3,505)      |  | 3,953     |
| 2896092   | TOLL BROS INC COM                                                       |  | 3,985      |  | (306,998)    |  | 105,199   |
| BZ0P3W2   | TOPBUILD CORP COM                                                       |  | 1,494      |  | (581)        |  | 152,963   |
| 6894241   | TOPCON CORPORATION NPV                                                  |  | 3,500      |  | (39,970)     |  | 7,203     |
| 6897024   | TOPPAN HOLDINGS INC NPV                                                 |  | 100        |  | (2,812)      |  | 2,148     |
| 6897143   | TORAY IND5 INC NPV                                                      |  | 1,200      |  | (6,353)      |  | 5,017     |
| 2897040   | TORO CO COM                                                             |  | 150        |  | (14,582)     |  | 20,984    |
| 2897103   | TOROMONT INDUSTRIE COM STK NPV                                          |  | 341        |  | (29,003)     |  | 36,720    |
| 89115A2M3 | TORONTO DOMINION BANK 5.156% 01-10-2028                                 |  | 10,049,000 |  | (10,064,709) |  | 8,045,377 |
| 89115A2E1 | TORONTO DOMINION BK 4.456% 06-08-2032                                   |  | 590,000    |  | (572,731)    |  | 2,454,779 |
| BND74F1   | TORONTO DOMINION BK SR MEDIUM TERM TRANCHE # TR 62.75% 01-06-2026       |  | 2,000,000  |  | (1,784,440)  |  | 1,791,340 |
| 89115A250 | TORONTO DOMINION FIXED 5.532% 07-17-2026                                |  | 8,233,000  |  | (8,236,246)  |  | 7,202,755 |
| 89117F8Z5 | TORONTO DOMINION FIXED 8.125% DUE 10-31-2082                            |  | 460,000    |  | (462,300)    |  | 812,880   |
| 2897222   | TORONTO-DOMINION COM NPV                                                |  | 8,810      |  | (548,800)    |  | 756,810   |
| 6897217   | TOSHIBA CORP NPV                                                        |  | 100        |  | (3,219)      |  | 28,278    |
| 6900289   | TOSOH CORP NPV                                                          |  | 300        |  | (3,742)      |  | 2,643     |
| BMYC5X3   | TOTAL CAP INTL 3.127% DUE 05-29-2050 REG                                |  | 1,839,000  |  | (1,274,503)  |  | 670,841   |
| 89153VAW9 | TOTAL CAP INTL 3.386% DUE 06-29-2060                                    |  | 135,000    |  | (86,947)     |  | 930,876   |
| B15C557   | TOTALENERGIES SE                                                        |  | 7,298      |  | (490,829)    |  | 1,240,438 |
| 6897466   | TOTO LTD NPV                                                            |  | 100        |  | (2,566)      |  | 3,050     |
| B3QJOH8   | TOURMALINE OIL CP COM NPV                                               |  | 1,763      |  | (78,022)     |  | 93,864    |
| 6900267   | TOYO SEIKAN GROUP HOLDINGS LTD                                          |  | 2,700      |  | (41,982)     |  | 44,498    |
| 6899967   | TOYO SUISAN KAISHA NPV                                                  |  | 1,200      |  | (58,552)     |  | 36,181    |
| 89231FAE0 | TOYOTA AUTO 5.01% DUE 02-15-2029                                        |  | 366,000    |  | (365,910)    |  | 363,956   |
| 89231FAD2 | TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 04-17-2028 |  | 1,104,000  |  | (1,103,750)  |  | 105,039   |
| 891940AC2 | TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-A CL A3 4.63% DUE 09-15-2027 |  | 470,000    |  | (470,000)    |  | 470,220   |
| 6900546   | TOYOTA INDUSTRIES NPV                                                   |  | 800        |  | (59,822)     |  | 54,325    |
| 89239MAB3 | TOYOTA LEASE OWNER 5.3% DUE 08-20-2025                                  |  | 34,000     |  | (33,999)     |  | 33,898    |
| 6900643   | TOYOTA MOTOR CORP NPV                                                   |  | 51,300     |  | (941,636)    |  | 317,166   |
| BMHGNN8   | TOYOTA MOTOR CREDIT CORP 5.25% MTN 09-11-2028                           |  | 7,243,000  |  | (7,230,397)  |  | 5,989,050 |
| BMVNP51   | TOYOTA MOTOR CREDIT CORP 5.55% 11-20-2030                               |  | 8,053,000  |  | (8,031,337)  |  | 5,282,199 |
| BQ3QR61   | TOYOTA MTR CR CORP 4.45% DUE 05-18-2026                                 |  | 5,494,000  |  | (5,490,813)  |  | 5,454,296 |
| BQ3SR12   | TOYOTA MTR CR CORP 4.55% DUE 05-17-2030                                 |  | 577,000    |  | (576,077)    |  | 564,550   |
| BQ3Q233   | TOYOTA MTR CR CORP 4.625% DUE 01-12-2028                                |  | 4,715,000  |  | (4,711,888)  |  | 4,717,199 |
| BMVNP39   | TOYOTA MTR CR CORP 5.4% 11-20-2026                                      |  | 5,913,000  |  | (5,907,678)  |  | 5,943,941 |
| 6900580   | TOYOTA TSUSHO CORP NPV                                                  |  | 3,100      |  | (167,013)    |  | 18,504    |
| BNKB855   | TPG PARTNERS LLC CL A COM                                               |  | 540        |  | (16,207)     |  | 4,213     |
| BQPF7P5   | TRACTOR SUPPLY CO 5.25% 05-15-2033                                      |  | 1,286,000  |  | (1,280,329)  |  | 1,286,694 |
| 2900335   | TRACTOR SUPPLY CO COM                                                   |  | 200        |  | (42,270)     |  | 50,058    |
| BJXMKV2   | TRADEWEB MKTS INC CL A CL A                                             |  | 1,395      |  | (112,176)    |  | 21,055    |
| BK9ZQ96   | TRANE TECHNOLOGIES PLC COM USD1                                         |  | 1,498      |  | (319,836)    |  | 82,456    |
| BLSP672   | TRANSCANADA 4.625% DUE 03-01-2034                                       |  | 520,000    |  | (476,860)    |  | 580,187   |
| BFF3376   | TRANSCANADA 5% DUE 10-16-2043                                           |  | 28,000     |  | (25,262)     |  | 476,513   |
| BD366X0   | TRANSCANADA PIPELINES 4.25% DUE 05-15-2028                              |  | 650,000    |  | (620,692)    |  | 624,384   |
| 89352HBF5 | TRANSCANADA PIPELINES LTD FLTGT RT 03-09-2026                           |  | 1,065,000  |  | (1,065,000)  |  | 1,066,299 |
| BN49122   | TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050              |  | 274,000    |  | (210,138)    |  | 35,224    |
| B96NB24   | TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG           |  | 170,000    |  | (145,965)    |  | 539,017   |
| B11FJK3   | TRANSDIGM GROUP INC COM                                                 |  | 2,090      |  | (1,563,339)  |  | 1,771,097 |
| BYMWL86   | TRANSUNION COM                                                          |  | 250        |  | (16,525)     |  | 25,761    |
| 6200882   | TRANSURBAN GROUP STAPLED UNITS NPV                                      |  | 1,895      |  | (17,742)     |  | 15,061    |
| BMXYT16   | TRAVEL + LEISURE CO COM USD0.01                                         |  | 100        |  | (3,991)      |  | 201,441   |
| BDS6RM1   | TRAVELERS COS INC 4% DUE 05-30-2047                                     |  | 630,000    |  | (506,595)    |  | 554,173   |
| BRJVGK4   | TRAVELERS COS INC 5.45% DUE 05-25-2053                                  |  | 4,066,000  |  | (4,069,734)  |  | 4,204,142 |
| 2769503   | TRAVELERS COS INC COM STK                                               |  | 385        |  | (70,779)     |  | 347,523   |
| BM8ZH54   | TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051                            |  | 2,994,000  |  | (2,083,773)  |  | 1,204,238 |
| B61JC67   | TREASURY WINE ESTA NPV                                                  |  | 606        |  | (2,223)      |  | 28,490    |
| BRBS4N2   | TREASURY WINE ESTA NPV RIGHTS 23/11/2023                                |  | 155        |  | 141          |  | -         |
| BQ71SN6   | TREASURY WINE ESTATES LTD NPV DVP INSTITUTIONAL ENTITLEMENT OFFER       |  | 155        |  | (1,075)      |  | -         |
| 6125286   | TREND MICRO INC NPV                                                     |  | 300        |  | (14,664)     |  | 4,243     |
| 2483074   | TREX CO INC COM                                                         |  | 200        |  | (16,313)     |  | 16,564    |
| 2903958   | TRIMBLE INC COM TRIMBLE INC                                             |  | 350        |  | (17,997)     |  |           |



|           |                                                           |            |             |              |           |
|-----------|-----------------------------------------------------------|------------|-------------|--------------|-----------|
|           |                                                           |            | (450)       |              | 23,845    |
| BQQ8MN6   | TRIMBLE INC FIXED 6.1% DUE 03-15-2033                     | 1,200,000  |             | (1,198,116)  |           |
| B6ZC3N6   | TRIPADVISOR INC COM USD0.001                              | 5,590      | (1,000,000) | (103,602)    | 1,014,790 |
| BLGBP64   | TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030               | 408,000    | (5,640)     | (325,641)    | 94,907    |
| BPX1ZQ5   | TRUIST FINANCIAL CORPORATION 4.873% 01-26-2029            | 2,951,000  | (220,000)   | (2,947,154)  | 166,472   |
| BRBD998   | TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034            | 9,698,000  | (2,769,000) | (9,538,724)  | 2,739,126 |
| BLB00K5   | TRUIST FINANCIAL CORPORATION 5.9% 10-28-2026              | 400,000    | (3,938,000) | (400,016)    | 3,879,252 |
| BQ83W39   | TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033            | 427,000    | (3,965,000) | (445,351)    | 3,987,466 |
| BN71NT6   | TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029            | 9,008,000  | (474,000)   | (9,013,523)  | 498,481   |
| BKP7287   | TRUIST FINL CORP COM                                      | 1,950      | (2,407,000) | (70,380)     | 2,483,579 |
| BPX1Z87   | TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034        | 7,175,000  | (8,611)     | (6,988,450)  | 278,140   |
| BRBD909   | TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 | 2,545,000  | (3,990,000) | (2,545,000)  | 3,980,844 |
| BXD2972   | TRYG A/S DKKS                                             | 5,787      | (2,115,000) | (117,185)    | 2,104,799 |
| 6906919   | TSUMURA & CO NPV                                          | 1,600      | (158)       | (29,480)     | 3,368     |
| BVXL502   | TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045              | 8,406,000  | (1,000)     | (8,374,319)  | 19,394    |
| BN91H03   | TUI AG NPV (SUB RIGHT 17/04/2023)                         | 5,166      | (5,303,000) | 65,717       | 5,059,824 |
| BNC3GJ8   | TUI AG ORD REG SHS NPV                                    | 18,942     | (5,166)     | 6,838        | -         |
| BD6P5Q0   | TWILIO INC CL A                                           | 350        | (13,047)    | (24,553)     | 89,702    |
| BN7BQ75   | TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041      | 8,647,000  | (430)       | (8,734,769)  | 27,214    |
| 2909644   | TYLER TECHNOLOGIES INC COM STK                            | 50         | (725,000)   | (20,452)     | 760,174   |
| BF0P399   | TYSON FOODS INC 4.55% DUE 06-02-2047                      | 145,000    | (60)        | (117,188)    | 24,703    |
| BFYKL18   | TYSON FOODS INC 5.1% 09-28-2048                           | 630,000    | (89,000)    | (545,199)    | 73,649    |
| 2909730   | TYSON FOODS INC CL A COM (DELAWARE)                       | 500        | (330,000)   | (26,994)     | 282,995   |
| BRXDC97   | U S BANCORP 5.775% 06-12-2029                             | 3,842,000  | (2,300)     | (3,842,420)  | 129,143   |
| 91159HJN1 | U S BANCORP 5.836% 06-12-2034                             | 4,628,000  | (3,042,000) | (4,636,704)  | 3,005,314 |
| BM9WJ58   | U S BANCORP 5.85% 10-21-2033                              | 375,000    | (4,333,000) | (384,353)    | 4,279,051 |
| 91159HJL5 | U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 | 1,959,000  | (300,000)   | (1,959,000)  | 306,954   |
| BPRB538   | U S BANCORP MEDIUM VAR RT 4.653% DUE 02-01-2029           | 13,076,000 | (1,959,000) | (13,064,650) | 1,883,613 |
| BP0VMC3   | U-HAUL HOLDING COMPANY                                    | 250        | (9,991,000) | (14,730)     | 9,638,780 |
| BK6N347   | UBER TECHNOLOGIES INC COM USD0.00001                      | 16,170     | (170)       | (701,544)    | 8,577     |
| 902674ZW3 | UBS AG LONDON BRH 5.65% 09-11-2028                        | 764,000    | (5,640)     | (763,969)    | 248,418   |
| 902613AY4 | UBS GROUP AG 4.875% 05-15-2045                            | 1,325,000  | (220,000)   | 1,171,356    | 216,579   |
| 225401AV0 | UBS GROUP AG 6.442% 08-11-2028                            | 1,620,000  | (850,000)   | (1,622,178)  | 733,601   |
| 2970208   | UBS GROUP AG 7.125% 07-15-2032                            | 625,000    | (1,620,000) | (689,462)    | 1,629,101 |
| 902613AX6 | UBS GROUP AG SR NT 3.75% 03-26-2025                       | 4,764,000  | (625,000)   | 4,514,304    | 676,310   |
| BRJL176   | UBS GROUP AG USD0.10 (REGD)                               | 2,594      | (260,000)   | (73,467)     | 251,386   |
| 5596991   | UCB NPV                                                   | 63         | (15,248)    | (5,308)      | 306,820   |
| BF1BCP5   | UDR INC 4.4% DUE 01-26-2029                               | 655,000    | (57)        | (620,121)    | 5,257     |
| BN33PY5   | UDR INC 2.1% DUE 06-15-2033 REG                           | 280,000    | (210,000)   | (210,484)    | 200,563   |
| 2727910   | UDR INC COM STK                                           | 500        | (280,000)   | (18,521)     | 194,608   |
| 2910118   | UGI CORP NEW COM                                          | 300        | (620)       | (6,829)      | 26,284    |
| BMD02L5   | UIPATH INC CL A                                           | 600        | (3,660)     | (13,971)     | 85,728    |
| B28TS42   | ULTA BEAUTY INC COM STK USD0.01                           | 1,014      | (660)       | (484,828)    | 10,906    |
| BJ62Z18   | ULTRAGENYX PHARMACEUTICAL INC COM                         | 150        | (190)       | (6,809)      | 83,187    |
| BF44466   | UMICORE NPV                                               | 113        | (100)       | (3,101)      | 3,676     |
| B0PZN11   | UNDER ARMOR INC CL A                                      | 100        | (73)        | (690)        | 2,229     |
| BDF9YM2   | UNDER ARMOUR INC CL C COM                                 | 200        | (350)       | (1,286)      | 2,663     |
| BF2PQ09   | UNIBAIL-RODAMCO- WESTFIELD                                | 73         | (550)       | (5,523)      | 3,772     |
| 6911485   | UNICHARM CORP NPV                                         | 300        | (52)        | (10,303)     | 2,805     |
| BYMXPS7   | UNICREDIT SPA NPV                                         | 17,227     | (200)       | (412,787)    | 8,066     |
| 904678AW9 | UNICREDIT SPA RCPT CL X 144A 1.982% 06-03-2027            | 745,000    | (10,734)    | (657,455)    | 250,406   |
| BM8DC53   | UNILEVER CAP CORP 2.625% DUE 08-12-2051 BEO               | 100,000    | (2,225,000) | (56,706)     | 1,943,316 |
| BMGS915   | UNILEVER CAPITAL CORP 5.0% 12-08-2033                     | 280,000    | (345,000)   | (277,631)    | 232,705   |
| B10RZP7   | UNILEVER PLC ORD GBP0.031111                              | 4,602      | (280,000)   | (226,401)    | 279,199   |
| BMHZRF5   | UNION ELEC CO 2.625% DUE 03-15-2051                       | 106,000    | (12,466)    | (57,693)     | 667,642   |
| BKPGX14   | UNION ELEC CO 3.25% DUE 10-01-2049                        | 325,000    | (583,000)   | (235,069)    | 353,551   |
| BMXMYJ3   | UNION ELEC CO 5.45% 03-15-2053                            | 1,215,000  | (300,000)   | (1,213,034)  | 215,325   |
| BMCFPB2   | UNION PAC CORP 2.891% DUE 04-06-2036                      | 120,000    | (260,000)   | (95,970)     | 236,553   |
| BKDMLD2   | UNION PAC CORP 3.25% DUE 02-05-2050                       | 135,000    | (18,000)    | (105,390)    | 13,291    |
| BNYFJ11   | UNION PAC CORP 3.5% 02-14-2053                            | 56,000     | (330,000)   | (36,363)     | 240,115   |
| BLFOCQ1   | UNION PAC CORP 3.839% DUE 03-20-2060 BEO                  | 358,000    | (2,703,000) | (286,530)    | 2,027,930 |
|           |                                                           |            | (975,000)   |              | 761,240   |

|           |                                                           |            |              |              |            |
|-----------|-----------------------------------------------------------|------------|--------------|--------------|------------|
| BD31BG3   | UNION PAC CORP 4.05% DUE 03-01-2046                       | 83,000     |              | (68,420)     | 588,529    |
| BYQGY41   | UNION PAC CORP 4.05% DUE 11-15-2045                       | 285,000    | (700,000)    | (203,900)    | 122,013    |
| 2914734   | UNION PAC CORP COM                                        | 1,143      | (155,000)    | (271,155)    | 272,638    |
| BP9PDJ9   | UNION PAC CORP FIXED 2.95% 03-10-2052                     | 2,256,000  | (1,322)      | (1,388,244)  | 116,254    |
| BNYF3F7   | UNION PACIFIC CORP 3.375% 02-14-2042                      | 275,000    | (201,000)    | (215,416)    | 1,180,849  |
| BNGF9M4   | UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053             | 1,923,000  | (1,503,000)  | (1,879,912)  | 1,722,056  |
| BRRH916   | UNITED AIR 2023-1 A PTT 5.8% DUE 07-15-2036               | 4,760,000  | (1,923,000)  | (4,760,000)  | 983,025    |
| B4QG225   | UNITED AIRLINES HOLDINGS INC COM USD0.01                  | 7,120      | (1,000,000)  | (393,745)    | 288,644    |
| 90932EAA1 | UNITED AIRLS PASS THRU TR 2016-2AA 2.875% DUE 04-07-2030  | 101,851    | (7,250)      | (89,513)     | 438,138    |
| BQMRXX4   | UNITED PARCEL SVC INC 5.05% 03-03-2053                    | 2,940,000  | (486,622)    | (2,931,639)  | 2,213,726  |
| 2517382   | UNITED PARCEL SVC INC CL B                                | 1,553      | (2,240,000)  | (244,333)    | 577,057    |
| 2134781   | UNITED RENTALS INC COM                                    | 100        | (3,279)      | (55,827)     | 409,033    |
| BF05HC9   | UNITED STATES OF AMER BDS INDX LNKD 0.875% 02-15-2047     | 13,800,000 | (1,020)      | (14,203,583) | 13,536,299 |
| BLLCYX2   | UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050    | 28,800,000 | (13,200,000) | (22,798,989) | 22,757,745 |
| BMXHQN6   | UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053         | 12,534,000 | (28,800,000) | (11,152,753) | 8,202,160  |
| BDVLC40   | UNITED STATES TREAS BONDS 1.0% 02-15-2049                 | 41,600,000 | (9,517,000)  | (41,425,684) | 41,364,683 |
| 2824770   | UNITED STS STL CORP NEW COM                               | 2,290      | (41,600,000) | (66,236)     | 168,748    |
| 2430412   | UNITED THERAPEUTICS CORP DEL COM STK                      | 807        | (5,510)      | (181,994)    | 161,050    |
| B39J2M4   | UNITED UTILITIES GROUP ORD GBPO.05                        | 572        | (718)        | (7,993)      | 5,803      |
| BHKDL04   | UNITEDHEALTH GROUP 3.7% DUE 08-15-2049                    | 635,000    | (453)        | (500,905)    | 451,323    |
| BBNBGG4   | UNITEDHEALTH GROUP 3.95 DUE 10-15-2042                    | 95,000     | (573,000)    | (81,265)     | 125,895    |
| BZ0X5W0   | UNITEDHEALTH GROUP 4.2% DUE 01-15-2047                    | 445,000    | (150,000)    | (380,279)    | 315,636    |
| B76MDD2   | UNITEDHEALTH GROUP 4.625% DUE 11-15-2041                  | 52,000     | (360,000)    | (48,829)     | 226,042    |
| BLBRZK1   | UNITEDHEALTH GROUP 5.35% DUE 02-15-2033                   | 278,000    | (240,000)    | (290,474)    | 793,442    |
| BLBRZR8   | UNITEDHEALTH GROUP 5.875% DUE 02-15-2053                  | 135,000    | (761,000)    | (140,819)    | 12,283,102 |
| BLBRZ59   | UNITEDHEALTH GROUP 6.05% DUE 02-15-2063                   | 220,000    | (11,083,000) | (248,750)    | 3,302,502  |
| BG49587   | UNITEDHEALTH GROUP 6.5% DUE 06-15-2037                    | 360,000    | (3,020,000)  | (421,834)    | 500,739    |
| BG49598   | UNITEDHEALTH GROUP 6.875% DUE 02-15-2038                  | 200,000    | (447,000)    | (246,090)    | 141,188    |
| BG08PD3   | UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048             | 135,000    | (115,000)    | (116,428)    | 129,494    |
| BLBRZH8   | UNITEDHEALTH GROUP FIXED 5.3% DUE 02-15-2030              | 500,000    | (150,000)    | (527,839)    | 5,107,031  |
| BM95BD9   | UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG | 695,000    | (4,848,000)  | (486,760)    | 291,089    |
| BLPK6R0   | UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO           | 360,000    | (415,000)    | (285,314)    | 3,674,013  |
| BLPK651   | UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO           | 265,000    | (4,833,000)  | (193,813)    | 504,504    |
| BNKBTY0   | UNITEDHEALTH GROUP INC 4.0% 05-15-2029                    | 680,000    | (701,000)    | (665,673)    | 344,914    |
| B7CL656   | UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG           | 145,000    | (367,000)    | (137,048)    | 238,521    |
| BN7K9K6   | UNITEDHEALTH GROUP INC 4.5% 04-15-2033                    | 623,000    | (300,000)    | (619,056)    | 613,149    |
| BNK8V00   | UNITEDHEALTH GROUP INC 4.75% 05-15-2052                   | 600,000    | (623,000)    | (563,508)    | 568,205    |
| BN7K9M8   | UNITEDHEALTH GROUP INC 5.05% 04-15-2053                   | 11,798,000 | (605,000)    | (11,631,622) | 2,507,800  |
| BN7K9P1   | UNITEDHEALTH GROUP INC 5.2% 04-15-2063                    | 11,240,000 | (2,615,000)  | (11,169,392) | 9,412,291  |
| 2917766   | UNITEDHEALTH GROUP INC COM                                | 2,080      | (9,576,000)  | (1,070,586)  | 1,126,151  |
| BLFDXH8   | UNITY SOFTWARE INC COM                                    | 450        | (2,353)      | (16,317)     | 82,821     |
| 2277880   | UNIVERSAL DISPLAY CORP COM                                | 454        | (2,600)      | (76,591)     | 8,126      |
| BLFGZY8   | UNIVERSITY MICH UNIV REVS 3.599% 04-01-2047               | 295,000    | (50)         | (260,582)    | 256,432    |
| BMTTKH8   | UNIVERSITY SOUTHN CALIF 4.976% 10-01-2053                 | 1,515,000  | (295,000)    | (1,515,000)  | 385,406    |
| 2433842   | UNUM GROUP                                                | 300        | (405,000)    | (13,345)     | 254,099    |
| 2923785   | UNVL HEALTH SERVICES INC CL B COM                         | 50         | (6,520)      | (7,404)      | 18,781     |
| BNZGVV1   | UNVL MUSIC GROUP EUR10.00                                 | 738        | (120)        | (19,085)     | 10,521     |
| 5051252   | UPM-KYMMENE CORP NPV                                      | 333        | (448)        | (12,250)     | 8,885      |
| B9581H5   | US AIRWAYS GROUP FIXED 4.625% DUE 12-03-2026              | 883,131    | (272)        | (853,283)    | 390,185    |
| B94MBG7   | US AWYS 2013-1 3.95 DUE 05-15-2027                        | 455,034    | (390,185)    | (430,860)    | 154,488    |
| 2736035   | US BANCORP                                                | 3,800      | (154,488)    | (146,914)    | 247,837    |
| BPQV530   | US BANCORP 4.548% 07-22-2028                              | 875,000    | (7,080)      | (854,097)    | 3,187,510  |
| BYVFC94   | US FOODS HLDG CORP COM                                    | 300        | (3,305,000)  | (13,345)     | 15,969     |
| 6171494   | USS CO LTD NPV                                            | 2,500      | (370)        | (46,897)     | 20,441     |
| 6916781   | UTD O/S BANK NPV                                          | 5,700      | (1,200)      | (125,327)    | 215,985    |
| BM0J3B9   | UWM HLDGS CORP COM USD0.0001 CL A                         | 200        | (10,300)     | (1,042)      | 4,446      |
| 2928683   | V F CORP COM                                              | 500        | (750)        | (8,768)      | 12,339     |
| BLKH1C6   | VA ELEC & PWR CO 2.45% DUE 12-15-2050                     | 304,000    | (640)        | (177,228)    | 104,893    |
| BXPB5G9   | VA ELEC & PWR CO 4.2% DUE 05-15-2045                      | 200,000    | (209,000)    | (172,304)    | 163,250    |
| B0WGM57   | VA ELEC & PWR CO 6% DUE 01-15-2036                        | 215,000    | (200,000)    | (225,418)    | 470,633    |
| 2954194   | VAIL RESORTS INC COM                                      | 50         | (449,000)    | (11,068)     |            |

|           |                                                      |            |              |              |            |
|-----------|------------------------------------------------------|------------|--------------|--------------|------------|
|           |                                                      |            | (620)        |              | 152,703    |
| BPLW4X0   | VALE OVERSEAS LTD 6.125% DUE 06-12-2033              | 7,878,000  |              | (7,842,099)  |            |
| BMVPRC8   | VALE OVERSEAS LTD FIXED 3.75% DUE 07-08-2030         | 1,940,000  | (5,147,000)  | (1,746,911)  | 5,058,197  |
| B1YLTG4   | VALERO ENERGY CORP 6.625% DUE 06-15-2037             | 135,000    | (1,603,000)  | (141,350)    | 1,407,229  |
| 2041364   | VALERO ENERGY CORP COM STK NEW                       | 2,030      | (235,000)    | (272,155)    | 249,147    |
| BLGTT55   | VALERO ENERGY CORP NEW 3.65% 12-01-2051              | 456,000    | (1,715)      | (316,343)    | 205,731    |
| 2926825   | VALMONT INDS INC COM                                 | 50         | (325,000)    | (11,348)     | 220,769    |
| B1Z4ST8   | VANQUIS BANKING GROUP PLC                            | 4,213      | (40)         | (6,690)      | 11,669     |
| BYZWMR9   | VAT GROUP AG CHF0.10 (REGD)                          | 22         | (4,486)      | (9,730)      | 11,460     |
| BFH3N85   | VEEVA SYS INC CL A COM CL A COM                      | 3,572      | (17)         | (672,310)    | 6,321      |
| 2927925   | VENTAS INC REIT                                      | 8,850      | (1,007)      | (404,870)    | 206,271    |
| BYWJDB4   | VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028          | 1,300,000  | (13,450)     | (1,233,361)  | 594,037    |
| 4031879   | VEOLIA ENVIRONNEME EURS                              | 467        | (1,300,000)  | (15,013)     | 1,214,200  |
| 4661607   | VERBUND AG CLASS'A NPV                               | 52         | (357)        | (4,656)      | 11,267     |
| 2142922   | VERISIGN INC COM                                     | 100        | (39)         | (20,428)     | 3,318      |
| B4P9W92   | VERISK ANALYTICS INC COM USD0.001                    | 1,069      | (1,000)      | (232,022)    | 211,596    |
| BPH14H5   | VERISK ANALYTICS INC SR NT 5.75% 04-01-2033          | 450,000    | (437)        | (445,676)    | 98,751     |
| BMWB8K1   | VERIZON 2.65% DUE 11-20-2040                         | 1,998,000  | (450,000)    | (1,389,268)  | 451,022    |
| B8HCRP8   | VERIZON 3.85% DUE 11-01-2042                         | 2,231,000  | (2,579,000)  | (1,813,178)  | 1,742,081  |
| BLNP354   | VERIZON 4% DUE 03-22-2050                            | 135,000    | (2,239,000)  | (96,447)     | 1,761,996  |
| BY7RR99   | VERIZON 4.125% DUE 08-15-2046                        | 290,000    | (490,000)    | (225,420)    | 380,132    |
| BYRLRK2   | VERIZON 4.272% DUE 01-15-2036                        | 430,000    | (880,000)    | (387,784)    | 743,152    |
| BF22PM5   | VERIZON 4.5% DUE 08-10-2033                          | 485,000    | (13,607,000) | (454,644)    | 12,548,129 |
| BDFLJN4   | VERIZON 4.812% DUE 03-15-2039                        | 840,000    | (485,000)    | (776,657)    | 449,952    |
| BXVMD62   | VERIZON 4.862% DUE 08-21-2046                        | 35,000     | (1,451,000)  | (28,629)     | 1,320,224  |
| BKYSH21   | VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO       | 3,297,000  | (9,975,000)  | (2,553,726)  | 8,521,484  |
| BKYSH09   | VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO      | 624,000    | (4,985,000)  | (412,968)    | 3,850,528  |
| BKYS6Z7   | VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO       | 56,000     | (5,882,000)  | (35,052)     | 3,934,115  |
| BSBNSN1   | VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG       | 840,000    | (2,400,000)  | (786,669)    | 1,697,095  |
| BR592H8   | VERIZON COMMUNICATIONS 5.05% 05-09-2033              | 5,225,000  | (2,380,000)  | (5,209,894)  | 2,170,601  |
| BYZKXZ8   | VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG | 395,000    | (5,225,000)  | (392,601)    | 5,081,233  |
| 2090571   | VERIZON COMMUNICATIONS COM                           | 18,000     | (2,868,000)  | (655,211)    | 2,863,995  |
| BMG8DB3   | VERIZON COMMUNICATIONS INC 2.85% 09-03-2041          | 1,330,000  | (19,238)     | (928,106)    | 718,791    |
| BMWB8L2   | VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO | 758,000    | (1,600,000)  | (499,476)    | 1,131,020  |
| BMXT869   | VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD     | 2,330,000  | (1,310,000)  | (1,552,915)  | 812,562    |
| BMWB8M3   | VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG   | 865,000    | (6,080,000)  | (519,140)    | 3,610,233  |
| BLNNZ29   | VERIZON COMMUNICATIONS INC 3.15% DUE 03-22-2030      | 2,125,000  | (725,000)    | (1,937,799)  | 444,203    |
| BPP3C79   | VERIZON COMMUNICATIONS INC 3.875% 03-01-2052         | 224,000    | (4,555,000)  | (173,529)    | 4,056,067  |
| BGDQ891   | VERIZON COMMUNICATIONS INC 4.329% 09-21-2028         | 3,545,000  | (764,000)    | (3,407,292)  | 581,291    |
| BMVBVC5   | VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032      | 2,347,000  | (914,000)    | (1,882,507)  | 875,461    |
| BKYSH54   | VERIZON FIXED 2.1% DUE 03-22-2028                    | 1,175,000  | (4,056,000)  | (1,025,564)  | 3,302,028  |
| BKYSH43   | VERIZON FIXED 2.55% DUE 03-21-2031                   | 16,115,000 | (593,000)    | (13,546,774) | 519,889    |
| 92348KBG7 | VERIZON MASTER TR SER 23-1 CL A1A STEP UP 01-22-2029 | 1,223,000  | (7,159,000)  | (1,222,741)  | 5,949,841  |
| 92348KCD3 | VERIZON MASTER TR SER 23-7 CL A1A 0.0567% 11-20-2029 | 336,000    | (336,000)    | (335,958)    | 328,394    |
| 2931034   | VERTEX PHARMACEUTICALS INC COM                       | 665        | (336,000)    | (260,945)    | 342,812    |
| BL3LW58   | VERTIV HOLDINGS LLC COM USD0.0001                    | 4,360      | (559)        | (81,364)     | 194,893    |
| 92538NAAS | VERUS FLTG RT 4.474% DUE 04-25-2067                  | 495,062    | (4,200)      | (482,685)    | 99,010     |
| BN4MYF5   | VESTAS WIND SYSTEM DKK0.20                           | 8,625      | (45,010)     | (245,609)    | 45,010     |
| 925524AX8 | VIACOM INC 6.875% DUE 04-30-2036                     | 235,000    | (4,979)      | (218,733)    | 132,721    |
| BCHWWF1   | VIACOM INC NEW 4.375% DUE 03-15-2043                 | 410,000    | (95,000)     | (257,447)    | 85,458     |
| 92553PAW2 | VIACOM INC NEW 5.25% DUE 04-01-2044                  | 1,414,000  | (3,484,000)  | (1,082,898)  | 2,333,842  |
| 92553PAU6 | VIACOM INC NEW 5.85% DUE 09-01-2043                  | 190,000    | (733,000)    | (156,476)    | 508,180    |
| BMF6F90   | VIACOMCBS INC 4.2% DUE 05-19-2032 REG                | 2,415,000  | (2,310,000)  | (2,061,615)  | 1,883,648  |
| BMF32K1   | VIACOMCBS INC FIXED 4.95% DUE 05-19-2050             | 394,000    | (5,515,000)  | (291,199)    | 4,585,106  |
| BHWV258   | VIAPLAY GROUP AB SER'B'NPV                           | 1,332      | (1,070,000)  | (31,275)     | 777,722    |
| 2946243   | VIASAT INC COM                                       | 450        | (4,189)      | (11,122)     | 5,622      |
| BMW53X9   | VIATRIS INC                                          | 1,700      | (150)        | (17,667)     | 4,156      |
| BYWH073   | VICI PPTY'S INC COM                                  | 1,990      | (2,420)      | (62,005)     | 24,219     |
| BP5JTP4   | VICI PPTY'S LP SR NT 5.625% 05-15-2052               | 825,000    | (1,990)      | (783,217)    | 62,303     |
| BY7QX57   | VICINITY CENTRES NPV                                 | 1,878      | (993,000)    | (2,579)      | 863,950    |
| BNNTGH3   | VICTORIAS SECRET & CO COM                            | 100        | (1,130)      | (1,631)      | 1,524      |
|           |                                                      |            | (200)        |              | 3,829      |

|           |                                                                |                           |            |  |              |  |           |
|-----------|----------------------------------------------------------------|---------------------------|------------|--|--------------|--|-----------|
| B1XH026   | VINCI EUR2.50                                                  |                           | 352        |  | (43,915)     |  | 41,273    |
| B7597N9   | VIRGINIA ELEC & PWR CO 4 DUE                                   | 01-15-2043                | 506,000    |  | (408,861)    |  | 1,679,295 |
| BN7K3X7   | VIRGINIA ELEC & PWR CO 5.45%                                   | 04-01-2053                | 13,032,000 |  | (12,934,530) |  | 5,498,874 |
| BRBDVV4   | VIRGINIA ELECTRIC & POWER CO 5.7%                              | 08-15-2053                | 545,000    |  | (540,609)    |  | 516,419   |
| BWTVWD4   | VIRTU FINL INC CL A CL A                                       |                           | 100        |  | (1,843)      |  | 4,677     |
| BYPHFN1   | VISA INC 4.3% DUE 12-14-2045                                   |                           | 212,000    |  | (183,096)    |  | 4,342,233 |
| B2PZN04   | VISA INC COM CL A STK                                          |                           | 7,490      |  | (1,772,811)  |  | 1,557,408 |
| BMPS110   | VISA INC FIXED 2% DUE 08-15-2050                               |                           | 53,000     |  | (27,194)     |  | 30,990    |
| 5638280   | VISCOFAN SA EURO.30                                            |                           | 435        |  | (25,819)     |  | 51,401    |
| BZ8VJQ8   | VISTRA CORP COM USD0.01                                        |                           | 2,180      |  | (65,892)     |  | 128,123   |
| BMBX3P7   | VITESSE ENERGY INC COM                                         |                           | 164        |  | 1,729        |  | 3,450     |
| 4834777   | VIVENDI SE                                                     | EUR5.50                   | 555        |  | (5,791)      |  | 5,681     |
| BKQNBMI   | VMWARE INC 4.7% DUE 05-15-2030 BEO                             |                           | 1,300,000  |  | (1,244,867)  |  | 2,531,725 |
| BH4HKS3   | VODAFONE GROUP ORD USD0.2095238                                |                           | 213,412    |  | (198,971)    |  | 22,208    |
| BBORG21   | VODAFONE GROUP PLC 4.375% DUE 02-19-2043                       |                           | 403,000    |  | (333,909)    |  | 154,839   |
| BNHTNS9   | VODAFONE GROUP PLC 5.625% DUE                                  | 02-10-2053                | 2,255,000  |  | (2,230,798)  |  | 1,009,938 |
| BNHTNW3   | VODAFONE GROUP PLC 5.75% 02-10-2063                            |                           | 2,626,000  |  | (2,589,691)  |  | 1,613,982 |
| BIQ2JX8   | VODAFONE GROUP PLC NEW 4.875% DUE                              | 06-19-2049 REG            | 224,000    |  | (190,248)    |  | 197,082   |
| 4943402   | VOESTALPINE AG NPV                                             |                           | 5,551      |  | (165,852)    |  | 160,432   |
| 5497168   | VOLKSWAGEN AG NON VTG PRF NPV                                  |                           | 2,134      |  | (289,157)    |  | 467,113   |
| 5497102   | VOLKSWAGEN AG ORD NPV                                          |                           | 17         |  | (2,285)      |  | 4,393     |
| B1QH7Y4   | VOLVO AB SER'A'NPV                                             |                           | 10,486     |  | (250,219)    |  | 32,284    |
| B1QH830   | VOLVO AB SER'B'NPV                                             |                           | 21,624     |  | (484,314)    |  | 16,678    |
| BMXC0X9   | VOLVO CAR AB SER'B'NPV                                         |                           | 2,483      |  | (12,213)     |  | 10,993    |
| BBJPFY1   | VONOVIA SE NPV                                                 |                           | 20,051     |  | (614,291)    |  | 8,673     |
| BH4GV32   | VONTIER CORP COM USD0.0001 WI                                  |                           | 5,590      |  | (149,647)    |  | 180,606   |
| 2933632   | VORNADO RLTY TR COM                                            |                           | 250        |  | (7,448)      |  | 7,196     |
| BKWWQ2N2  | VOYA FINL INC COM                                              |                           | 3,830      |  | (287,433)    |  | 329,863   |
| 2931205   | VULCAN MATERIALS CO COM                                        |                           | 537        |  | (113,648)    |  | 64,872    |
| 91842KQF6 | VW CR INC DISC COML PAPER 4/2 YRS 2&4                          | 03-15-2023                | 250,000    |  | (248,824)    |  | 250,000   |
| B826YT8   | W P CAREY INC COM                                              |                           | 300        |  | (19,275)     |  | 24,866    |
| 2955733   | WABTEC CORP COM                                                |                           | 250        |  | (31,228)     |  | 35,866    |
| B11Y568   | WACKER CHEMIE AG NPV(BR)                                       |                           | 41         |  | (5,465)      |  | 595       |
| 93142XQP9 | WALGREENS BOOTS ALLIANCE DISC COML PAPER4/2 YRS 3&4 03-23-2023 |                           | 1,900,000  |  | (1,888,473)  |  | 1,900,000 |
| 93142XRA1 | WALGREENS BOOTS ALLIANCE DISC COML PAPER4/2 YRS 3&4 04-10-2023 |                           | 650,000    |  | (648,686)    |  | 650,000   |
| 93142XS36 | WALGREENS BOOTS ALLIANCE DISC COML PAPER4/2 YRS 3&4 05-03-2023 |                           | 1,200,000  |  | (1,194,200)  |  | 1,200,000 |
| BTN1Y44   | WALGREENS BOOTS ALLIANCE INC COM                               |                           | 1,100      |  | (28,729)     |  | 40,231    |
| BMDP7X7   | WALMART INC 1.05% DUE 09-17-2026 BEO                           |                           | 600,000    |  | (544,134)    |  | 2,460,110 |
| BMHVMP8   | WALMART INC 3.9%                                               | DUE 04-15-2028            | 1,338,000  |  | (1,335,538)  |  | 1,340,389 |
| BPMQB84   | WALMART INC 3.9% DUE 09-09-2025 BEO                            |                           | 2,710,000  |  | (2,654,547)  |  | 2,695,258 |
| BP6LMP0   | WALMART INC 4.1%                                               | DUE 04-15-2033            | 2,033,000  |  | (2,033,000)  |  | 1,507,913 |
| BP6LN24   | WALMART INC 4.5%                                               | DUE 04-15-2053            | 9,236,000  |  | (9,122,191)  |  | 6,661,313 |
| BPMQ8D9   | WALMART INC 4.5% DUE                                           | 09-09-2052 BEO            | 1,949,000  |  | (1,921,128)  |  | 3,475,286 |
| BG49714   | WALMART INC 5.625% DUE 04-01-2040                              |                           | 455,000    |  | (494,048)    |  | 131,750   |
| 2936921   | WALMART INC COM                                                |                           | 4,002      |  | (626,968)    |  | 567,435   |
| 2270726   | WALT DISNEY CO                                                 |                           | 8,870      |  | (803,776)    |  | 617,347   |
| BK8VQD9   | WAREHOUSES DE PAUW NPV                                         |                           | 103        |  | (3,200)      |  | 1,610     |
| BM8JYX3   | WARNER BROS DISCOVERY INC                                      |                           | 11,545     |  | (139,498)    |  | 73,460    |
| 55903VBE2 | WARNERMEDIA HLDGS INC 5.141%                                   | 03-15-2052                | 3,025,000  |  | (2,293,463)  |  | 4,520,658 |
| 55903VBC6 | WARNERMEDIA HLDGS INC SR NT 4.279%                             | 03-15-2032                | 2,365,000  |  | (2,096,557)  |  | 2,485,412 |
| BNQQCY0   | WARNERMEDIA HLDGS INC SR NT 5.391%                             | 03-15-2062                | 369,000    |  | (276,127)    |  | 3,335,791 |
| BQPF8K7   | WARNERMEDIA HOLDINGS INC. 5.05%                                | 03-15-2042                | 830,000    |  | (667,890)    |  | 4,558,480 |
| BNHN5W9   | WARNERMEDIA HOLDINGS INC. 6.412%                               | 03-15-2026                | 2,145,000  |  | (2,145,044)  |  | 2,015,729 |
| 4525189   | WARTSILA                                                       | EUR3.50                   | 26,964     |  | (350,202)    |  | 33,054    |
| 6821807   | WASHINGTON H SOUL NPV                                          |                           | 139        |  | (3,147)      |  | 1,040     |
| BMWPCX0   | WASTE CONNECTIONS FIXED 2.95% DUE                              | 01-15-2052                | 190,000    |  | (125,231)    |  | 184,861   |
| BN45302   | WASTE MANAGEMENT INC 4.625% DUE                                | 02-15-2030                | 3,543,000  |  | (3,537,969)  |  | 3,529,615 |
| BNXJ55    | WASTE MANAGEMENT INC 4.875% 02-15-2029                         |                           | 574,000    |  | (570,062)    |  | 558,700   |
| BN45324   | WASTE MGMT INC SR NT 4.625%                                    | 02-15-2033                | 1,300,000  |  | (1,297,738)  |  | 1,275,403 |
| BMW98B6   | WASTE MGMT INC DEL 2.5% DUE                                    | 11-15-2050/11-17-2020 REG | 38,000     |  | (20,748)     |  | 169,588   |
| BNXJUN0   | WASTE MGMT INC DEL 4.875% 02-15-2034                           |                           | 1,524,000  |  | (1,501,170)  |  |           |

|           |                                                                           |            |              |           |              |            |
|-----------|---------------------------------------------------------------------------|------------|--------------|-----------|--------------|------------|
|           |                                                                           |            |              | (193,000) |              | 183,919    |
| 2937667   | WASTE MGMT INC DEL COM STK                                                |            | 1,279        |           | (220,319)    |            |
| BK0Y5Y0   | WASTE MGMT INC DEL FIXED 4.15% 07-15-2049                                 | 85,000     | (3,686)      |           | (63,827)     | 575,075    |
| 2937689   | WATERS CORP COM                                                           | 50         | (656)        |           | (16,163)     |            |
| 2943039   | WATSCO INC COM                                                            | 310        | (300)        |           | (98,777)     | 173,804    |
| BQXZP64   | WAYFAIR INC CL A CL A                                                     | 100        | (100)        |           | (6,470)      | 110,508    |
| 2945143   | WEBSTER FNCL CORP WATERBURY CONN COM                                      | 250        | (350)        |           | (12,581)     | 6,289      |
| BQD0213   | WEC ENERGY GROUP INC 4.75% DUE 01-09-2026                                 | 2,540,000  | (965,000)    |           | (2,547,188)  | 13,524     |
| BQ3PV58   | WEC ENERGY GROUP INC 4.75% DUE 01-15-2028                                 | 3,891,000  | (3,891,000)  |           | (3,885,825)  | 951,210    |
| BYY8XK8   | WEC ENERGY GROUP INC COM                                                  | 450        | (620)        |           | (36,806)     | 3,815,316  |
| 6743956   | WEICHAI POWER CO H CNY1                                                   | 1,000      | (21,000)     |           | (1,489)      | 53,777     |
| B3CF1G6   | WELCIA HOLDINGS CO LTD                                                    | 200        | (500)        |           | (3,410)      | 31,786     |
| BCSCZN9   | WELLPOINT INC 5.1% DUE 01-15-2044                                         | 115,000    | (585,000)    |           | (115,693)    | 9,115      |
| BMGDBG9   | WELLS FARGO & CO 2.393% 06-02-2028                                        | 100,000    | (1,311,000)  |           | (87,734)     | 571,334    |
| BLPLD61   | WELLS FARGO & CO 2.406% 10-30-2025                                        | 2,000,000  | (2,000,000)  |           | (1,903,660)  | 1,187,884  |
| BJ84B25   | WELLS FARGO & CO 3.196% 06-17-2027                                        | 4,710,000  | (4,950,000)  |           | (4,444,317)  | 1,916,520  |
| BJ60RD8   | WELLS FARGO & CO 4.15% DUE 01-24-2029                                     | 730,000    | (730,000)    |           | (666,913)    | 4,580,087  |
| BDSFRX9   | WELLS FARGO & CO 4.75% DUE 12-07-2046                                     | 515,000    | (2,525,000)  |           | (407,397)    | 683,755    |
| 95000U3A9 | WELLS FARGO & CO 4.808% 07-25-2028                                        | 621,000    | (970,000)    |           | (608,099)    | 2,062,433  |
| BYQ29R7   | WELLS FARGO & CO 4.9% DUE 11-17-2045                                      | 170,000    | (2,951,000)  |           | (128,141)    | 952,800    |
| BJTGHH7   | WELLS FARGO & CO 5.606% DUE 01-15-2044                                    | 300,000    | (200,000)    |           | (277,170)    | 2,487,396  |
| BL6FQ18   | WELLS FARGO & CO MEDIUM TERM 3.068% 04-30-2041                            | 2,670,000  | (6,147,000)  |           | (1,995,734)  | 179,152    |
| 95000U2M4 | WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051                            | 2,690,000  | (3,935,000)  |           | (2,530,777)  | 4,506,583  |
| BLB0XT5   | WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034                     | 18,546,000 | (3,751,000)  |           | (18,510,422) | 3,522,779  |
| 95000U2V4 | WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028                 | 386,000    | (2,196,000)  |           | (358,740)    | 3,839,026  |
| BLD7GV7   | WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033            | 6,085,000  | (3,285,000)  |           | (5,308,487)  | 2,068,172  |
| BR1W898   | WELLS FARGO & CO NEW 7.625% 12-31-2049                                    | 2,840,000  | (2,340,000)  |           | (2,840,000)  | 2,845,666  |
| 2649100   | WELLS FARGO & CO NEW COM STK                                              | 6,600      | (14,760)     |           | (318,940)    | 2,377,035  |
| BLRV750   | WELLS FARGO & CO NEW FLTG RT 12-31-2049                                   | 1,390,000  | (900,000)    |           | (1,370,978)  | 608,846    |
| BS9FPF1   | WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044                      | 390,000    | (2,081,000)  |           | (320,439)    | 854,250    |
| BP6P605   | WELLS FARGO & CO VAR RT 4.611% DUE 04-25-2053                             | 2,183,000  | (7,954,000)  |           | (1,846,414)  | 1,730,533  |
| 95000U3B7 | WELLS FARGO & COMPANY 4.897% 07-25-2033                                   | 4,705,000  | (5,030,000)  |           | (4,560,401)  | 6,735,512  |
| 95000U3D3 | WELLS FARGO & COMPANY 5.389% 04-24-2034                                   | 16,011,000 | (7,101,000)  |           | (15,928,900) | 4,858,543  |
| BNFZXQ7   | WELLS FARGO & COMPANY 5.557% 07-25-2034                                   | 26,950,000 | (12,370,000) |           | (26,849,420) | 7,028,693  |
| BNFZXP6   | WELLS FARGO & COMPANY 5.574% 07-25-2029                                   | 20,091,000 | (4,963,000)  |           | (20,104,730) | 11,711,757 |
| BRYQ9V6   | WELLS FARGO BK N A 5.45% DUE 08-07-2026                                   | 1,486,000  | (1,206,000)  |           | (1,485,881)  | 4,871,758  |
| 949746TD3 | WELLS FARGO CO 3.9% 12-31-2049                                            | 765,000    | (1,295,000)  |           | (675,113)    | 1,207,241  |
| BL3STR7   | WELLTOWER INC 2.7% DUE 02-15-2027                                         | 2,865,000  | (2,865,000)  |           | (2,622,191)  | 1,131,228  |
| BMHYK20   | WELLTOWER INC 2.75% 01-15-2032                                            | 1,720,000  | (1,315,000)  |           | (1,406,391)  | 2,606,452  |
| BK5R492   | WELLTOWER INC 3.1% DUE 01-15-2030                                         | 1,090,000  | (799,000)    |           | (948,988)    | 1,057,562  |
| BPGBNT1   | WELLTOWER INC 3.85% DUE 06-15-2032                                        | 1,830,000  | (2,076,000)  |           | (1,613,095)  | 691,111    |
| BYVYHH4   | WELLTOWER INC COM REIT                                                    | 13,995     | (995)        |           | (1,190,726)  | 1,834,515  |
| BFY3CZ8   | WELLTOWER INC FIXED 4.25% DUE 04-15-2028                                  | 1,110,000  | (1,110,000)  |           | (1,062,600)  | 80,418     |
| B3NXMJ9   | WENDYS CO COM                                                             | 8,105      | (7,320)      |           | (179,214)    | 1,061,568  |
| 2416973   | WESCO INTL INC COM                                                        | 420        | (430)        |           | (59,375)     | 156,483    |
| 6948836   | WESFARMERS LTD NPV                                                        | 13,483     | (1,112)      |           | (484,506)    | 67,851     |
| 2951098   | WEST FRASER TIMBER COM NPV                                                | 219        | (335)        |           | (18,407)     | 38,045     |
| 6957995   | WEST JAPAN RAILWAY NPV                                                    | 100        | (100)        |           | (3,996)      | 26,856     |
| 2950482   | WEST PHARMACEUTICAL SVCS INC COM                                          | 790        | (820)        |           | (261,897)    | 4,110      |
| BOCCGJ4   | WESTERN ALLIANCE BANCORPORATION COM                                       | 150        | (160)        |           | (9,512)      | 316,512    |
| BKRMRD0   | WESTERN MIDSTREAM OPER LP 3.1% DUE 02-01-2025                             | 3,487,000  | (1,617,000)  |           | (3,337,073)  | 5,916      |
| BKRMR85   | WESTERN MIDSTREAM OPER LP 4.05% DUE 02-01-2030/01-13-2020 REG             | 2,257,000  | (1,329,000)  |           | (2,032,052)  | 1,548,278  |
| BRCCQR1   | WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033                           | 4,412,000  | (2,232,000)  |           | (4,449,702)  | 1,210,720  |
| B1F76F9   | WESTERN UNION CO                                                          | 21,925     | (12,120)     |           | (255,393)    | 2,259,998  |
| 96042XAB1 | WESTLAKE 5.51% DUE 06-15-2026                                             | 230,000    | (76,381)     |           | (229,978)    | 140,590    |
| 96042XAE5 | WESTLAKE AUTOMOBILE RECEIVABLES TR AUTOMOBILE RECEIVABLES 5.41% 01-18-202 | 57,000     | (57,000)     |           | (56,997)     | 76,381     |
| B012P20   | WESTLAKE CORPORATION COM USD0.01                                          | 50         | (60)         |           | (7,022)      | 56,546     |
| 2954699   | WESTN DIGITAL CORP COM                                                    | 600        | (640)        |           | (28,972)     | 7,131      |
| 958254AJ3 | WESTN GAS PARTNERS 5.3% 03-01-2048                                        | 1,225,000  | (220,000)    |           | (1,041,090)  | 24,799     |
| BKRV265   | WESTN GAS PARTNERS 5.45% DUE 04-01-2044                                   | 2,389,000  | (453,000)    |           | (2,092,856)  | 181,894    |
| BFX84M5   | WESTN GAS PARTNERS 5.5% DUE 08-15-2048                                    | 140,000    | (130,000)    |           | (115,150)    | 377,216    |
|           |                                                                           |            |              |           |              | 109,548    |

|           |                                                                              |           |             |             |           |
|-----------|------------------------------------------------------------------------------|-----------|-------------|-------------|-----------|
| BKMRM88   | WESTN MIDSTREAM STEP CPN 5.75% DUE 02-01-2050                                | 5,843,000 |             | (4,795,213) | 2,187,955 |
| 961214EY5 | WESTPAC BANKING CORPORATION 3.133% 11-18-2041                                | 222,000   | (2,649,000) | (136,045)   | 767,497   |
| 961214FL2 | WESTPAC BKG CORP 5.512% 11-17-2025                                           | 3,349,000 | (1,229,000) | (3,349,000) | 3,365,514 |
| 6076146   | WESTPAC BKG CORP NPV                                                         | 2,180     | (3,349,000) | (33,715)    | 81,267    |
| 88383P2   | WEX INC COM                                                                  | 524       | (5,519)     | (93,760)    | 19,334    |
| BP4FCLO   | WEYERHAEUSER CO 4.75% 05-15-2026                                             | 4,041,000 | (107)       | (4,027,746) | 2,727,228 |
| 2958936   | WEYERHAEUSER CO COM                                                          | 1,050     | (2,741,000) | (35,805)    | 49,202    |
| BLLHK21   | WH GROUP LTD USD0.0001                                                       | 4,000     | (1,480)     | (2,537)     | 1,366     |
| B2PDGW1   | WH SMITH PLC ORD GBP0.220895                                                 | 2,089     | (2,500)     | (36,638)    | 59,622    |
| BFOGW54   | WHARF REAL ESTATE HKD0.1                                                     | 1,000     | (3,013)     | (3,069)     | 4,160     |
| BF13KN5   | WHEATON PRECIOUS M COM NPV                                                   | 2,257     | (1,000)     | (109,533)   | 127,898   |
| 2960384   | WHIRLPOOL CORP COM                                                           | 50        | (2,800)     | (5,833)     | 14,946    |
| B1KIJ40   | WHITBREAD ORD GBP0.76797385                                                  | 148       | (100)       | (6,427)     | 5,612     |
| 2339252   | WHITE MOUNTAINS INSURANCE GROUP COM STOCK                                    | 60        | (135)       | (89,297)    | 11,121    |
| 5699373   | WIENERBERGER AG NPV                                                          | 5,503     | (7)         | (172,462)   | 19,532    |
| 2967181   | WILLIAMS CO INC COM                                                          | 1,950     | (654)       | (66,704)    | 396,536   |
| BMTVQ21   | WILLIAMS COMPANIES INC 3.5% 10-15-2051                                       | 280,000   | (12,230)    | (190,123)   | 429,585   |
| BQMS229   | WILLIAMS COMPANIES INC 5.4% DUE 03-02-2026                                   | 5,448,000 | (642,000)   | (5,461,450) | 5,469,656 |
| BMBR285   | WILLIAMS COS INC 5.3% DUE 08-15-2052                                         | 425,000   | (5,448,000) | (368,101)   | 4,375,863 |
| BQMS2Q3   | WILLIAMS COS INC 5.65% 03-15-2033                                            | 2,850,000 | (4,888,000) | (2,846,894) | 2,957,252 |
| BF6Q7G1   | WILLIAMS PARTNERS 3.75% DUE 06-15-2027                                       | 924,000   | (2,850,000) | (866,965)   | 5,102,011 |
| BW3SWW0   | WILLIAMS PARTNERS 5.1% DUE 09-15-2045                                        | 400,000   | (5,390,000) | (331,682)   | 202,561   |
| 2967589   | WILLIAMS SONOMA INC COM                                                      | 100       | (230,000)   | (20,148)    | 251,863   |
| BLB3KC6   | WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033                              | 1,400,000 | (2,090)     | (1,396,262) | 1,369,747 |
| BD86Q21   | WILLIS TOWERS WATSON PLC COM USD0.000115                                     | 150       | (1,400,000) | (35,328)    | 52,194    |
| BMHL024   | WILLSCOT HOLDINGS CORPORATION COM                                            | 2,270     | (230)       | (107,321)   | 106,527   |
| B17KC69   | WILMAR INTERNATIONAL LTD NPV                                                 | 800       | (2,510)     | (2,085)     | 1,175     |
| BYXXHN4   | WINGSTOP INC COM                                                             | 250       | (400)       | (50,104)    | 7,873     |
| 2425258   | WINTRUST FINL CORP COM                                                       | 100       | (40)        | (9,191)     | 113,734   |
| BL9YR75   | WISE PLC CLS A ORD GBP0.01                                                   | 42,213    | (1,480)     | (422,715)   | 831       |
| BZ8GX83   | WISETECH GLOBAL LT NPV                                                       | 137       | (102)       | (6,763)     | 516,766   |
| BJTRSD3   | WITAN INV TRUST                                                              | 67,715    | (11,199)    | (175,501)   | 306,527   |
| BFZCHN7   | WIX.COM LTD COM ILS0.01                                                      | 4,030     | (107,121)   | (377,274)   | 172,318   |
| BNNJC42   | WK KELLOGG CO COM                                                            | 325       | (2,086)     | 5,418       | 5         |
| BMBVND9   | WOLFSPEED INC COM USD0.00125                                                 | 200       | (1)         | (8,383)     | 14,526    |
| 5671519   | WOLTERS KLUWER EURO.12                                                       | 974       | (270)       | (138,053)   | 63,825    |
| BMG167    | WOODSIDE ENERGY NPV                                                          | 4,550     | (494)       | (99,434)    | 294,902   |
| 2948089   | WOODWARD INC COM                                                             | 2,280     | (12,844)    | (262,137)   | 24,291    |
| 6981239   | WOOLWORTHS GRP LTD NPV                                                       | 4,781     | (205)       | (121,590)   | 190,075   |
| B8K6ZD1   | WORKDAY INC CL A COM USD0.001                                                | 2,101     | (7,572)     | (486,425)   | 108,668   |
| 981464HL7 | WORLD FINL NETWORK CR CARD MASTER SER 2023-A AST BACKED NT CL 5.02% 03-15-20 | 501,000   | (475)       | (500,907)   | 497,947   |
| BN4DGL8   | WORLD OMNI AUTO RECEIVABLES TR SER 23-A CL A3 4.83% DUE 05-15-2028           | 161,000   | (501,000)   | (160,973)   | 157,679   |
| 98164QAD0 | WORLD OMNI AUTO RECEIVABLES TRUST SER 23-B CL A3 4.66% DUE 05-15-2028        | 106,000   | (161,000)   | (105,976)   | 103,868   |
| 981944AD3 | WORLD OMNI AUTOMOBILE LEASE SECURITIZATISR 23-A CL A-3 5.07% DUE 09-15-2026  | 124,000   | (106,000)   | (123,995)   | 122,494   |
| 98163UAB6 | WORLD OMNI SELECT 5.92% DUE 03-15-2027                                       | 484,000   | (124,000)   | (483,981)   | 116,399   |
| BNFWR44   | WORLDLINE EURO.68                                                            | 170       | (116,399)   | (2,967)     | 5,659     |
| B8KF9B4   | WPP PLC ORD GBP0.10                                                          | 3,020     | (147)       | (29,549)    | 73,706    |
| BHR3R21   | WSP GLOBAL INC COM NPV                                                       | 653       | (7,183)     | (88,076)    | 107,930   |
| BCDPC98   | WYETH 6.5% DUE 02-01-2034                                                    | 90,000    | (813)       | (101,374)   | 350,356   |
| BF108P4   | WYNDHAM HOTELS & RESORTS INC COM                                             | 100       | (325,000)   | (7,906)     | 201,134   |
| 2963811   | WYNN RESORTS LTD COM                                                         | 150       | (2,890)     | (13,283)    | 18,809    |
| 98389BAX8 | XCEL ENERGY INC 3.5% DUE 12-01-2049                                          | 340,000   | (180)       | (228,848)   | 109,349   |
| BRF35N1   | XCEL ENERGY INC 5.45% 08-15-2033                                             | 8,069,000 | (150,000)   | (8,022,617) | 7,927,221 |
| 2614807   | XCEL ENERGY INC COM                                                          | 1,075     | (8,069,000) | (66,791)    | 73,944    |
| B8P4LP4   | XERO LIMITED NPV                                                             | 3,174     | (1,215)     | (233,787)   | 310,876   |
| B05NXN7   | XINYI GLASS HLDGS HKD0.1                                                     | 116,190   | (4,538)     | (128,974)   | 3,292     |
| BK4Y052   | XP INC COM USD0.00001 CLASS A                                                | 2,730     | (2,000)     | (64,686)    | 15,887    |
| B6Z1355   | XPO INC COM                                                                  | 150       | (680)       | (13,004)    | 5,925     |
| B3P2CN8   | XYLEM INC COM                                                                | 6,389     | (100)       | (667,922)   | 86,309    |
| 6985112   | YAKULT HONSHA CO NPV                                                         | 409       | (775)       | (4,369)     | 113,985   |
| BMB1CC1   | YALE UNIV 2.402% DUE 04-15-2050                                              | 1,503,000 | (1,700)     | (994,430)   |           |

|         |                                              |         |             |           |         |
|---------|----------------------------------------------|---------|-------------|-----------|---------|
|         |                                              |         | (1,023,000) |           | 659,299 |
| 6642387 | YAMAHA CORP NPV                              | 100     |             | (2,268)   |         |
|         |                                              |         | (100)       |           | 3,084   |
| 6985264 | YAMAHA MOTOR CO NPV                          | 1,834   |             | (5,433)   |         |
|         |                                              |         | (100)       |           | 2,609   |
| 6985565 | YAMATO HOLDINGS NPV                          | 200     |             | (3,685)   |         |
|         |                                              |         | (200)       |           | 3,616   |
| 7751259 | YARA INTERNATIONAL NOK1.7                    | 96      |             | (3,400)   |         |
|         |                                              |         | (65)        |           | 2,516   |
| 6986041 | YASKAWA ELEC CORP NPV                        | 100     |             | (4,075)   |         |
|         |                                              |         | (100)       |           | 4,369   |
| BGR7KH2 | YETI HLDGS INC COM                           | 100     |             | (5,271)   |         |
|         |                                              |         | (150)       |           | 7,488   |
| 6986427 | YOKOGAWA ELECTRIC NPV                        | 20,100  |             | (373,593) |         |
|         |                                              |         | (14,900)    |           | 288,895 |
| 2098876 | YUM BRANDS INC COM                           | 2,080   |             | (270,239) |         |
|         |                                              |         | (1,395)     |           | 186,540 |
| BYW4289 | YUM CHINA HLDGS INC COM                      | 552     |             | (22,481)  |         |
|         |                                              |         | (613)       |           | 36,016  |
| BQV0SV7 | ZALANDO SE NPV                               | 181     |             | (5,542)   |         |
|         |                                              |         | (2,927)     |           | 75,632  |
| 2989356 | ZEBRA TECHNOLOGIES CORP CL A                 | 50      |             | (13,081)  |         |
|         |                                              |         | (80)        |           | 23,094  |
| B633D97 | ZHONGSHENG GROUP H HKD0.0001                 | 9,000   |             | (29,284)  |         |
|         |                                              |         | (3,000)     |           | 11,776  |
| BVYJBR3 | ZILLOW GROUP INC COM USD0.0001               | 100     |             | (5,754)   |         |
|         |                                              |         | (100)       |           | 5,089   |
| BYXJF62 | ZILLOW GROUP INC COM USD0.0001 CLASS C       | 250     |             | (14,215)  |         |
|         |                                              |         | (350)       |           | 17,657  |
| BLC90J0 | ZIM INTEGRATED SHIPPING SERVICES LTD COM NPV | 670     |             | (12,014)  |         |
|         |                                              |         | (873)       |           | 20,087  |
| 2783815 | ZIMMER BIOMET HLDGS INC COM                  | 350     |             | (42,118)  |         |
|         |                                              |         | (410)       |           | 58,208  |
| 2989828 | ZIONS BANCORPORATION N A                     | 5,590   |             | (177,443) |         |
|         |                                              |         | (6,730)     |           | 209,174 |
| B95WG16 | ZOETIS INC COM USD0.01 CL 'A'                | 1,149   |             | (222,139) |         |
|         |                                              |         | (1,078)     |           | 186,892 |
| BDTYMK7 | ZOETIS INC FIXED 4.45% DUE 08-20-2048        | 175,000 |             | (159,667) |         |
|         |                                              |         | (634,000)   |           | 556,368 |
| BGSP7M9 | ZOOM VIDEO COMMUNICATIONS INC CL A CL A      | 2,860   |             | (198,636) |         |
|         |                                              |         | (575)       |           | 39,074  |
| BMWF095 | ZOOMINFO TECHNOLOGIES INC COM USD0.01        | 400     |             | (7,219)   |         |
|         |                                              |         | (5,259)     |           | 139,131 |
| B292RC1 | ZOZO INC                                     | 8,100   |             | (172,281) |         |
|         |                                              |         | (1,600)     |           | 34,174  |
| BZ00V34 | ZSCALER INC COM                              | 150     |             | (31,307)  |         |
|         |                                              |         | (430)       |           | 63,245  |
| 5983816 | ZURICH INSURANCE GROUP AG CHF0.10            | 100     |             | (50,657)  |         |
|         |                                              |         | (1,228)     |           | 570,639 |

# **SCHEDULE SB ATTACHMENTS**

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## **Schedule SB, Line 24 Change in Actuarial Assumptions**

The cash balance interest crediting rate was updated from 3.50% to 4.70%.

Plan Name: IBM Personal Pension Plan  
EIN / PN: 13-0871985/001  
Plan Sponsor: IBM Corporation  
Valuation Date: January 1,2023