

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☒ a single-employer plan ☐ a DFE (specify) _____ ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☒ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information	
1a	Name of plan IBM PERSONAL PENSION PLAN	1b Three-digit plan number (PN) ▶ 001
		1c Effective date of plan 09/01/1945
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) INTERNATIONAL BUSINESS MACHINES CORPORATION ONE NEW ORCHARD ROAD, MD 261 ARMONK, NY 10504	2b Employer Identification Number (EIN) 13-0871985 2c Plan Sponsor's telephone number 800-796-9876 2d Business code (see instructions) 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.	09/26/2025	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

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5 140566
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	6a(1) 48014 6a(2) 43052 6b 46821 6c 48815 6d 138688 6e 5978 6f 144666 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

9a Plan funding arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☒ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☒ Trust (4) ☐ General assets of the sponsor
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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 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan IBM PERSONAL PENSION PLAN	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 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.
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1 Coverage Information:

(a) Name of insurance carrier PRUDENTIAL INSURANCE COMPANY OF AMERICA
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(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		01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	
5 Current value of plan's interest under this contract in separate accounts at year end.....	5	590499435

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:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

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

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

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information 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). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
▶ 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 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 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I	Basic Information			
1	Enter the valuation date: Month 01 Day 01 Year 2024			
2	Assets:			
a	Market value	2a	24437082617	
b	Actuarial value	2b	24437082617	
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	76728	14140367782	14140367782
b	For terminated vested participants	50461	2899435307	2899435307
c	For active participants	48014	1619962732	1619962732
d	Total	175203	18659765821	18659765821
4	If the plan is in at-risk status, check the box and complete lines (a) and (b). ☐			
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	5.07 %	
6	Target normal cost			
a	Present value of current plan year accruals	6a	367035704	
b	Expected plan-related expenses	6b	77362251	
c	Target normal cost	6c	444397955	

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.

SIGN HERE	Signature of actuary ALYSON SCHWARTZ Type or print name of actuary WILLIS TOWERS WATSON US LLC Firm name 200 LIBERTY STREET NEW YORK, NY 10281 Address of the firm	09/05/2025 Date 23-08379 Most recent enrollment number 212-309-3400 Telephone number (including area code)
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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)	11046218939	0
8 Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	118831106	0
9 Amount remaining (line 7 minus line 8)	10927387833	0
10 Interest on line 9 using prior year's actual return of 4.25 %	464413983	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 5.13 %		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	369667739	0
13 Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	11022134077	0

Part III Funding Percentages

14 Funding target attainment percentage	14	71.89 %
15 Adjusted funding target attainment percentage	15	116.33 %
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	128.83 %
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 (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by 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? ☒ Yes ☐ No
- b** If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ 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	(3) 3rd	(4) 4th
0	0	0	0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost
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21 Discount rate:			
a Segment rates:	1st segment: 4.75 %	2nd segment: 4.96 %	3rd segment: 5.59 %
			☐ N/A, full yield curve used
b Applicable month (enter code)			21b 0
22 Weighted average retirement age			22 64
23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute			

Part VI	Miscellaneous Items
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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

Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years
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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

Part VIII	Minimum Required Contribution For Current Year
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31 Target normal cost and excess assets (see instructions):			
a Target normal cost (line 6c)		31a	444397955
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	444397955
	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	444397955	0	444397955
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

Part IX	Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)
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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
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SCHEDULE C (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Service Provider Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

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

X

YesNo
- 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

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

APOLLO GLOBAL MANAGEMENT, LLC

9 WEST 57TH STREET
NEW YORK, NY 10019

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

AQR CAPITAL MANAGEMENT, LLC

13-3987414

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

ARDIAN

13-4067855

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

ARROWSTREET CAPITAL

04-3472863

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

AXON CAPITAL, LP

26-3295563

(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

(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

(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

(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

(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

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

BROOKFIELD ASSET MANAGEMENT

83-0564148

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

CAXTON ASSOCIATES LP

22-3430173

(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

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

CLARION PARTNERS LLC

13-3379970

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

DAVIDSON KEMPNER ADVISERS LLC

88-4315699

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

DAVIDSON KEMPNER CAPITAL MGMT LP

13-3863161

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

EUROPEAN SECONDARY DEV. FUND V

36-4758658

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

FARALLON CAPITAL MANAGEMENT, LLC

98-0467285

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

FREEMAN SPOGLI MANAGEMENT

26-4764285

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

GOLDMAN SACHS

13-3501777

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

GRAHAM CAPITAL MANAGEMENT LP

06-1398337

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

HARBOURVEST PARTNERS LLC

74-3130888

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

HELLMAN & FRIEDMAN LLC

38-3708132

(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

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

LGT CAPITAL PARTNERS INC.

75-3151184

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

LONE STAR GLOBAL ACQUISITIONS, LTD.

75-2787141

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

MARSHALL WACE LLP

98-0430284

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

PANTHEON VENTURES INC.

94-3047085

(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

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

PRUDENTIAL

22-2540245

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

ROCKPOINT

45-2763279

(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

(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

(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

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

SUN LIFE CAPITAL MANAGEMENT

68-0635051

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

THE NORTHERN TRUST COMPANY

36-1561860

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

TUDOR INVESTMENT CORPORATION

22-2514825

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

TWO SIGMA ADVISERS, LP

35-2191456

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

VANBARTON GROUP LLC

47-3887041

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

WARBURG PINCUS LLC

13-3536050

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

WCAS MANAGEMENT CORPORATION

13-4120907

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

WINDJAMMER MANAGEMENT PARTNERS, LP

37-1652215

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) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
37 64 65 71	RECORDKEEPER	11108495	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TOWERS WATSON DELAWARE INC.

53-0181291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 51	PARTY-IN INTEREST	10305311	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

IBM

13-0871985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 56 50 51	PARTY-IN INTEREST	5948231	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN INTEREST	3992785	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN INTEREST	3566930	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JP MORGAN INVESTMENT MGMT

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 51	PARTY-IN INTEREST	2557406	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

VOYA INVESTMENT MANAGEMENT CO

02-0488491

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
13	PARTY-IN-INTEREST	2077521	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

IFM INVESTORS (US), LLC

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 40 52	PARTY-IN-INTEREST	0	Yes ☒ No ☐	Yes ☐ No ☒	1782608	Yes ☐ No ☒

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

ALLSPRING GLOBAL INVESTMENTS, LLC

95-3692822

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	PARTY-IN-INTEREST	1640745	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

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

METLIFE INVESTMENT MGMT HOLDINGS, L

82-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	1531336	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK FINANCIAL MANAGEMENT, INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	PARTY-IN-INTEREST	1040277	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOOMIS, SAYLES & CO.

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	976124	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 99	PARTY-IN-INTEREST	974505	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

P/E GLOBAL LLC

13-4161463

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	PARTY-IN-INTEREST	974435	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON MANAGEMENT

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	971257	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

WESTERN ASSET MANAGEMENT

52-1200960

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-ININTEREST	899962	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CIBC ASSET MANAGEMENT

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

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	NONE	823082	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DODGE & COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52 68	PARTY-ININTEREST	619278	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

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

LOS ANGELES CAPITAL MGMT

02-0541198

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 68	PARTY-ININTEREST	578350	Yes ☒ No ☐	Yes ☐ No ☒	15097	Yes ☐ No ☒

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

MARATHON ASSET MANAGEMENT LLP

98-1669899

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 28	PARTY-ININTEREST	368706	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PUGH CAPITAL

91-1522082

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-ININTEREST	340210	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

SSGA

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51 52	PARTY-IN-INTEREST	315494	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☒ No ☐

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

ANDERSEN TAX LLC

33-1197384

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10	PARTY-IN-INTEREST	313453	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COVINGTON & BURLING LLP

53-0188441

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29	PARTY-IN-INTEREST	288804	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MERCER INVESTMENT CONSULTING INC.

36-2668272

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	PARTY-IN-INTEREST	271655	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FACTSET

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 16 50	PARTY-IN-INTEREST	271375	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLOOMBERG

06-1818168

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15	PARTY-IN-INTEREST	269396	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

AON CONSULTING

22-2232264

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50 64	PARTY-IN-INTEREST	251263	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON TRUST

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	225694	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GARCIA HAMILTON & ASSOCIATES, L.P.

76-0589652

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	PARTY-IN-INTEREST	221950	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PORTFOLIO ADVISORS

06-1487853

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28	PARTY-IN-INTEREST	210400	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EARNEST PARTNERS

58-2386669

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
51	PARTY-IN-INTEREST	190410	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEGAL & GENERAL INV. MGMT. AMERICA

20-8058531

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	106855	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

TAMALE

94-2901952

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	105896	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MSCI

13-4038723

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
49	PARTY-IN-INTEREST	103682	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SYSTEMATICA

29 ESPLANADE
ST HELIER, JERSEY JE2 3QA CI

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	102445	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

NINETY ONE NORTH AMERICA INC.

90-0948553

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	101534	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

K&L GATES, LLP

25-0921018

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	PARTY-IN-INTEREST	100000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

EVESTMENT ALLIANCE LLC

58-2540972

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTERST	88907	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

PAUL HASTINGS

95-2209675

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	PARTY-IN-INTEREST	71466	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

JEFFERIES LLC

13-2615557

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	PARTY-IN-INTEREST	61453	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CHIOMENTI

VIA GIUSEPPE VERDI, 4
MILANO, MILAN 20121 IT

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	PARTY-IN-INTEREST	53378	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

DAVID G. STIEBER, P.C.

75-2799856

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	PARTY-IN-INTEREST	26113	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INSTITUTIONAL SHAREHOLDER SERVICES

06-1541449

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27	PARTY-IN-INTEREST	24222	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MANPOWERGROUP

100 MANPOWER PLACE
MILWAUKEE, WI 53212

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	13592	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ALTERITY GROUP

27-0787824

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	PARTY-IN-INTEREST	12550	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PITCHBOOK DATA, INC.

20-8625316

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	12463	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CT CORPORATION SYSTEM CORP

51-0006522

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	11006	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

INSTITUTIONAL LIMITED PARTNERS ASSO

75-3028947

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	7500	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KPMG TAIWAN

68F NO. 7 SEC. 5 XINYI ROAD
TAIPEI CITY, TAIPEI 110615 TW

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
99	PARTY-IN-INTEREST	6300	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
IFM INVESTORS (US) LLC	28 40 52	1782608
(d) Enter name and EIN (address) of source of indirect compensation	(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 98-0569684	INDIRECT COMPENSATION	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2711
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
JP MORGAN 13-4110995	SOFT DOLLAR COMMISSIONS	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2281
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
INSTINET 13-2625132	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 (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2249

(d) Enter name and EIN (address) of source of indirect compensation	(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. 06-1031655	SOFT DOLLAR COMMISSIONS

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2105

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	2100

(d) Enter name and EIN (address) of source of indirect compensation	(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 13-2615557	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 (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1330

(d) Enter name and EIN (address) of source of indirect compensation	(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 13-3873456	SOFT DOLLAR COMMISSIONS

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1295

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
MORGAN STANLEY 20-8764829	SOFT DOLLAR COMMISSIONS

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
LOS ANGELES CAPITAL MGMT	68	1026

(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BERNSTEIN 13-4132953	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 (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	0
(d) Enter name and EIN (address) of source of indirect compensation	(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 6688 NORTH CENTRAL EXPRESSWAY 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 (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	0
(d) Enter name and EIN (address) of source of indirect compensation	(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 WASHINGTON MALL HAMILTON, PEMBROKE PARISH HM 11 BM	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 (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	0
(d) Enter name and EIN (address) of source of indirect compensation	(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 6688 NORTH CENTRAL EXPRESSWAY DALLAS, TX 75206	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 (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	0
(d) Enter name and EIN (address) of source of indirect compensation		(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	6688 NORTH CENTRAL EXPRESSWAY 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		(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	0
(d) Enter name and EIN (address) of source of indirect compensation		(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.	6688 NORTH CENTRAL EXPRESSWAY 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		(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	0
(d) Enter name and EIN (address) of source of indirect compensation		(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 VII	6688 NORTH CENTRAL EXPRESSWAY DALLAS, TN 75206	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 (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	0

(d) Enter name and EIN (address) of source of indirect compensation	(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 REAL ESTATE FUND 6688 NORTH CENTRAL EXPRESSWAY 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 (see instructions)	(c) Enter amount of indirect compensation
HUDSON ADVISORS LP	27 72	0

(d) Enter name and EIN (address) of source of indirect compensation	(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 REAL ESTATE FUND II 6688 NORTH CENTRAL EXPRESSWAY 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 (see instructions)	(c) Enter amount of indirect compensation
ACA ADVISORS III, LLC	52	0

(d) Enter name and EIN (address) of source of indirect compensation	(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 98-0568920	INVESTMENT MANAGEMENT FEE

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide
(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)
(complete as many entries as needed)

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

a Name:	b EIN:
c Position:	
d Address:	e Telephone:

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan IBM PERSONAL PENSION PLAN		B Three-digit plan number (PN) ▶ 001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION		D Employer Identification Number (EIN) 13-0871985
Part I Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)		
a Name of MTIA, CCT, PSA, or 103-12 IE: JPMCB MORTGAGE PRIVATE PLMT FUND		
b Name of sponsor of entity listed in (a): JP MORGAN CHASE BANK		
c EIN-PN 13-6038769-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 375934524
a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS SYSTEMATIC EQUITY		
b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA		
c EIN-PN 83-1756748-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 46948461
a Name of MTIA, CCT, PSA, or 103-12 IE: PRUDENTIAL INSURANCE COMPANY PSA		
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY		
c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 590499435
a Name of MTIA, CCT, PSA, or 103-12 IE: WESTERN ASSET MGT OPPORTUNISTIC V		
b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT		
c EIN-PN 46-4790774-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: GLOBAL EMERGING MARKETS DISCOVERY F		
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK		
c EIN-PN 82-0820670-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 34293134
a Name of MTIA, CCT, PSA, or 103-12 IE: PGIM FIXED INCOME EMERGING MARKETS		
b Name of sponsor of entity listed in (a): PGIM, INC.		
c EIN-PN 98-0546850-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 67136587
a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS ALPHA TILTS FUND		
b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 27-0793907-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 42265985
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2024 v. 240311		

a Name of MTIA, CCT, PSA, or 103-12 IE: STATE STREET RUSSELL 2000(R) INDEX**b** Name of sponsor of entity listed in (a): STATE STREET GLOBAL ADVISORS TRUST COMPANY

c EIN-PN 04-0025081-013	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 37936715
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a Name of MTIA, CCT, PSA, or 103-12 IE: TWO SIGMA INTERNATIONAL CORE FUND**b** Name of sponsor of entity listed in (a): TWO SIGMA ADVISERS, LP

c EIN-PN 80-0813293-003	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 81008733
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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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)
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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

SCHEDULE G (Form 5500) Department of Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	Financial Transaction Schedules This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A Name of plan IBM PERSONAL PENSION PLAN	B Three-digit plan number (PN) ► 001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985

Part I	Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible 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.
--------	--

(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
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESC7N4 5/9/2008 - 5/11/2038 8.0%

	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
20990000			27971332		27971332

(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
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	525ESC2P3 12/21/2006 - 12/30/2016 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
800000			938880	800000	138880

(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
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESCWH9 5/1/2007 - 5/1/2032 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
6200000			3183700		3183700

(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			
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESCR44 7/19/2007 - 7/17/2037 6.875%			
		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
1415000			1699090		1699090
(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			
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	B84J4J5 7/19/2007 - 7/19/2017 6.500%			
		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
370000			610698	370000	240698
(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			
☐	SIGMA FINANCE INC 4261 PARK ROAD ANN ARBOR, MI 48103	8265Q0XQ0 6/4/2007 - 6/4/2009 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
93840529			103077304	93840529	9236775
(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			
☐	LEHMAN BROTHERS HOLDINGS INC 1271 6TH AVENUE NEW YORK, NY 10018	524ESCUB4 10/24/2006 - 1/3/2017 5.750%			
		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
7000000			11106603	7000000	4106603
(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			
☐	HOLLINGER 100 KING ST WEST, STE 3700 TORONTO, ONTARIO M5X1C9 CA	2462192 3/10/2003 - 12/31/2040 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			350629		350629

(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			
☐	KAISA GROUP HOLDINGS LIMITED 33F JIALI CENTER RENMIN SOUTH ROAD LUOHU DISTRICT 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
500000			657202	500000	157202
(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			
☐	KAISA GROUP HOLDINGS LIMITED 33F JIALI CENTER RENMIN SOUTH ROAD LUOHU DISTRICT SHENZHEN, GUANGDONG 518005 CN	SBJV2FB3 1/19/2021 - 7/23/2023 10.875%			
		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
1500000			1908930	1500000	408930
(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			
☐	KAISA GROUP HOLDINGS LIMITED 33F JIALI CENTER RENMIN SOUTH ROAD LUOHU DISTRICT SHENZHEN, GUANGDONG 518005 CN	SBYW5T25 1/1/2020 - 6/30/2022 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
700000			848505	700000	148505
(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			
☐	VOYAGER AVIATION HOLDINGS LLC 263 TRESSER BLVD 1 STAMFORD PLAZA 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
135669			43347		43347
(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			
☐					
		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)			
☐						
(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)			
☐						
(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)			
☐						
(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)			
☐						
(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)			
☐						
(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)			
☐						
(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

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ► File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

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

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	10749249	9322671
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	480935235	296574577
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	480528549	653852978
(2) U.S. Government securities	1c(2)	9775422793	6914984567
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	210580038	65223863
(B) All other	1c(3)(B)	7708292141	3921838325
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	21032150	5231751
(B) Common	1c(4)(B)	615157612	643502077
(5) Partnership/joint venture interests	1c(5)	1715198966	1464753213
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	655995850	537378819
(10) Value of interest in pooled separate accounts	1c(10)	866929793	590499435
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	98599623	148145320
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	479617822	442583954
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	1820026866	2220955324

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	16692209	5012119
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	24955758896	17919858993
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	484502176	345546098
k Total liabilities (add all amounts in lines 1g through 1j)	1k	484502176	345546098
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	24471256720	17574312895

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	20215694	
(B) U.S. Government securities	2b(1)(B)	117673795	
(C) Corporate debt instruments	2b(1)(C)	341266206	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	11132319	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		490288014
(2) Dividends: (A) Preferred stock	2b(2)(A)	873079	
(B) Common stock	2b(2)(B)	9539361	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	27180054	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		37592494
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	22725485739	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	23500380519	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	817829617	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B)	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		152338369
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		25689568
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		10205849
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		14362019
c Other income	2c		54919283
d Total income. Add all income amounts in column (b) and enter total	2d		828330433

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	1627395651	
(2) To insurance carriers for the provision of benefits	2e(2)	6025477787	
(3) Other	2e(3)	45302	
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		7652918740
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)	2924946	
(2) Contract administrator fees	2i(2)	316	
(3) Recordkeeping fees	2i(3)	11377891	
(4) IQPA audit fees	2i(4)	313453	
(5) Investment advisory and investment management fees	2i(5)	28684531	
(6) Bank or trust company trustee/custodial fees	2i(6)	109536	
(7) Actuarial fees	2i(7)	10556574	
(8) Legal fees	2i(8)	557261	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	17831010	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		72355518
j Total expenses. Add all expense amounts in column (b) and enter total	2j		7725274258

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-6896943825
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
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)		☒	
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.)	☒		152396220
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		☒	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		☒	
e Was this plan covered by a fidelity bond?	☒		150000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?		☒	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?		☒	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	☒		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	☒		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?		☒	
l Has the plan failed to provide any benefit when due under the plan?		☒	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)		☒	
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? ☐ Yes ☒ No
If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ☒ Yes ☐ No ☐ Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 545581.

SCHEDULE R (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation		Retirement Plan Information This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan IBM PERSONAL PENSION PLAN				B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 INTERNATIONAL BUSINESS MACHINES CORPORATION				D Employer Identification Number (EIN) 13-0871985	
Part I Distributions					
All references to distributions relate only to payments of benefits during the plan year.					
1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions.....				1	0
2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits): EIN(s): 04-3275867					
Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.					
3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year				3	3138
Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)					
4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ☐ Yes ☒ No ☐ N/A If the plan is a defined benefit plan, go to line 8.					
5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. Date: Month _____ Day _____ Year _____ If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.					
6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived)				6a	
b Enter the amount contributed by the employer to the plan for this plan year				6b	
c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount).....				6c	
If you completed line 6c, skip lines 8 and 9.					
7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ☐ Yes ☐ No ☐ N/A					
8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ☐ Yes ☐ No ☒ N/A					
Part III Amendments					
9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box..... ☒ Increase ☐ Decrease ☐ Both ☐ No					
Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.					
10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ☐ Yes ☐ No					
11 a Does the ESOP hold any preferred stock? ☐ Yes ☐ No					
b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ☐ Yes ☐ No					
12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ☐ Yes ☐ No					
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.				Schedule R (Form 5500) 2024 v. 240311	

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): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment).....

14a

b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14b

c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment).....

14c

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year.....

15a

b The corresponding number for the second preceding plan year.....

15b

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year.....

16a

b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers.....

16b

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment..... ☐

19 If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:

Public Equity: 9.0 % Private Equity: 6.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 61.0 %

High-Yield Debt: 2.0 % Real Assets: 2.0 % Cash or Cash Equivalents: 4.0 % Other: 16.0 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:

☐ 0-5 years ☒ 5-10 years ☐ 10-15 years ☐ 15 years or more

20 PBGC missed contribution reporting requirements. If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation.....

Part VII IRS Compliance Questions

21a 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? ☐ Yes ☒ No

21b 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).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

22 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, 2024 and 2023**

IBM
Personal Pension Plan
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December 31, 2024 and 2023

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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, 2024 and 2023, and the related statement of changes in net assets available for benefits for the year ended December 31, 2024, 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, 2024 and 2023, and the changes in its net assets available for benefits for the year ended December 31, 2024, 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 at and for the year ended December 31, 2024, Schedule H, Line 4i – Schedule of Assets (Held at End of Year) at December 31, 2024, Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2024, and Schedule H, Line 4j – Schedule of Reportable Transactions for the year ended December 31, 2024 (“supplemental schedules”) 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, which appears to read "Priemathuss Cooper U.S.".

September 17, 2025

IBM

Personal Pension Plan

Statements of Net Assets Available for Benefits at December 31, 2024 and 2023 (dollars in millions)

	2024	2023
Assets		
Investments, at fair value	\$ 17,614	\$ 24,464
Receivables		
Amounts receivable for securities sold	223	355
Interest, dividends and other	73	126
Total receivables	297	481
Noninterest bearing cash	9	11
Total assets	17,920	24,956
Liabilities		
Amounts payable for securities purchased and other liabilities	346	485
Total liabilities	346	485
Net assets available for benefits	\$ 17,574	\$ 24,471

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, 2024 (dollars in millions)

	2024
Additions to net assets attributable to	
Investment gain	
Net appreciation in fair value of investments	\$ 300
Interest	490
Dividends	38
Total investment gain	828
Total additions	828
Deductions from net assets attributable to	
Benefits paid to participants	1,627
Purchase of annuity contract	6,025
Plan expenses	72
Total deductions	7,725
Net decrease in net assets available for benefits	(6,897)
Net assets available for benefits	
Beginning of year	24,471
End of year	\$ 17,574

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

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2024 and 2023

1. Description of the Plan

General

The IBM Personal Pension Plan (the "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.

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 the Plan called the Retirement Benefit Account ("RBA"). 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. After 2033, eligible employees will earn interest equal to the 10-year U.S. Treasury Yield, subject to a .01% minimum.

Since the RBA is a component of the Plan, it will be funded by the trust for the Plan along with all other benefits in the Plan.

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, 2024 and at December 31, 2023, there were over 82 and 85 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

In addition to the RBA, 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

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2024 and 2023

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.

All IBM U.S. regular employees who reach one year of service on or after January 1, 2024, will begin to earn the RBA upon reaching one year of service.

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

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 2024. 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

IBM

Personal Pension Plan

Notes to Financial Statements

December 31, 2024 and 2023

- 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 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

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Personal Pension Plan

Notes to Financial Statements

December 31, 2024 and 2023

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.

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 2024, trustee, investment manager and other administrative costs totaling \$72 million were incurred and paid by the Plan. During 2024, 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

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Personal Pension Plan

Notes to Financial Statements

December 31, 2024 and 2023

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.

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. Subsequent to the periods covered by the determination letters from the IRS and the Hacienda, the Plan was amended. The Plan administrator and Counsel continue to believe the Plan is designed and is being operated in compliance with the applicable requirements of the Internal Revenue Code and the Puerto Rico Internal Revenue Code (2011).

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, 2024 and as of December 31, 2023 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 2020.

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, 2024 and December 31, 2023 were:

Discount rate	5.5% for 2024, 5.0% for 2023
Interest crediting rate	5.2% for 2025 and 4.3% thereafter for the cash balance portion of the plan. 6.0% for 2025-2026 and 4.30% thereafter for the RBA portion of the plan.

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2024 and 2023

2024 Mortality Modified PRI-2012 White Collar sex-distinct tables with separate rates for retirees, contingent annuitants, and non-annuitants: adjusted by age specific factors:

<65	0.57
65-69	0.72
70-74	0.79
75-79	0.83
80-84	0.85
85-89	0.91
90-94	0.94
95+	1.00

Projected Improvement scale MP 2021.

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.

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, 2024 and 2023 were (dollars in millions):

	2024	2023
Actuarial present value of accumulated plan benefits		
Vested benefits		
Participants currently receiving payments	\$ 8,479	\$ 14,667
Other participants	4,462	5,187
	<u>12,941</u>	<u>19,854</u>
Actuarial present value of accumulated plan benefits at end of year	\$ 12,941	\$ 19,854

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2024 and 2023

Changes in accumulated plan benefits for the period January 1 through December 31, 2024 were (dollars in millions):

	2024
Actuarial present value of accumulated plan benefits at beginning of year	\$ 19,854
Increase (decrease) during the year attributable to changes in actuarial assumptions	(349)
Actuarial gains	(151)
Increase for interest due to decrease in the discount period	845
Benefits Accumulated	394
Benefits paid	(1,627)
Purchase of Annuity Contract	(6,025)
	<u>(6,913)</u>
Actuarial present value of accumulated plan benefits at end of year	<u>\$ 12,941</u>

5. Investments

The following tables set forth by level, within the fair value hierarchy, the Plan's investments at fair value at December 31, 2024 and 2023 (dollars in millions).

Investments at Fair Value as of December 31, 2024				
	Level 1	Level 2	Level 3	Total
Equity:				
Equity securities	\$ 655	\$ -	\$ 7	\$ 662
Equity mutual funds	183	-	-	183
Fixed Income:				
Government and related	-	7,005	-	7,005
Corporate bonds	-	3,668	185	3,853
Mortgage and asset-backed securities	-	141	-	141
Fixed income mutual funds	240	-	-	240
Cash and short-term investments	660	20	-	680
Derivatives	-	8	-	8
Subtotal	<u>1,738</u>	<u>10,842</u>	<u>192</u>	<u>12,772</u>
Investments measured at net asset value using the NAV practical expedient*	-	-	-	4,842
Total investments at fair value	<u>\$ 1,738</u>	<u>\$ 10,842</u>	<u>\$ 192</u>	<u>\$ 17,614</u>

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

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Personal Pension Plan
Notes to Financial Statements
December 31, 2024 and 2023

Investments at Fair Value as of December 31, 2023

	Level 1	Level 2	Level 3	Total
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.

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, 2024 (dollars in millions):

	Corporate Bonds	Other	Total
Purchases	\$ -	\$ 2	\$ 2
Transfers into Level 3	1	5	6
Total purchases and transfers into Level 3	<u>\$ 1</u>	<u>\$ 7</u>	<u>\$ 8</u>

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):

	Corporate Bonds	Other	Total
Purchases	\$ -	\$ 5	\$ 5
Transfers into Level 3	3	-	3
Total purchases and transfers into Level 3	<u>\$ 3</u>	<u>\$ 5</u>	<u>\$ 8</u>

IBM
Personal Pension Plan
Notes to Financial Statements
December 31, 2024 and 2023

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, 2024 and 2023, respectively.

As of December 31, 2024	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Equity commingled funds (a)	\$ 715	\$ -	1 - 30 days	1 - 30 days
Fixed income commingled funds (b)	1,655	-	1 - 30 days	1 - 60 days
Hedge funds (c)	1,007	-	See (c)	See (c)
Private equity (d)	1,031	371	See (d)	See (d)
Real estate partnerships (d)	434	846	See (d)	See (d)

As of December 31, 2023	Fair Value	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
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)

(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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Personal Pension Plan

Notes to Financial Statements

December 31, 2024 and 2023

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 \$19 million and \$54 million, respectively, as of December 31, 2024 (posted collateral of \$32 million and \$42 million, respectively, as of December 31, 2023). For exchange cleared and OTC transactions, the Plan has received collateral of \$0 and \$48 million, respectively, as of December 31, 2024 (received collateral of \$4 million and \$40 million, respectively, as of December 31, 2023). 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 2024 or 2023 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 an asset of \$8 million and a liability of \$6 million as of December 31, 2024 and 2023 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.

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Notes to Financial Statements

December 31, 2024 and 2023

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

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December 31, 2024 and 2023

issuer default, or more generally to manage exposure to fixed income asset classes such as 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, 2024 and 2023 is \$94 million and \$128 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, 2024 and 2023 and for the year ended December 31, 2024 (dollars in millions):

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

As of December 31, 2024	Notional/ Contractual Amount	Assets*	Liabilities*
Interest rate contracts	\$ 1,412	\$ 2	\$ 0
Foreign exchange contracts	1,127	17	12
Credit contracts	92	2	0
Equity contracts	3	-	-
Commodity contracts	3	-	-
Carrying value of derivatives on the statement of net assets available for benefits		\$ 21	\$ 12

* Reported in Investments, at fair value

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

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

* Reported in Investments, at fair value

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Notes to Financial Statements

December 31, 2024 and 2023

The Effect of Derivative Instruments on the Statement of Changes in Net Assets Available for Benefits for the year ended December 31, 2024

	2024*
Interest rate contracts	\$ (29)
Foreign exchange contracts	7
Credit contracts	1
Equity contracts	1
Total Gains/(Losses)	\$ (20)

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

7. Related Party Transactions and Party-In-Interest Transactions

At December 31, 2024, Plan investments included \$650 million of short term investment funds with Northern Trust (\$481 million at December 31, 2023). Northern Trust acts as Trustee of the Plan and is therefore a party-in-interest.

Additionally, at December 31, 2024, the Plan held 4,485 shares of IBM common stock valued at \$1 million (6,807 shares valued at \$1 million at December 31, 2023) and the Plan held \$4M of IBM debentures with a face value of \$4M at December 31, 2024 (\$16 million valued with a face value of \$17 million at December 31, 2023).

8. Commitments

At December 31, 2024 and 2023, the Plan was committed to provide \$1,217 million and \$1,033 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 IBM Pension 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 IBM Pension Plan are named as defendants. On April 4, 2024, the court dismissed the lawsuit with prejudice. On April 3, 2025 the Second Circuit vacated and remanded the district court's decision to allow for discovery on statute of limitations. 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.

10. Purchase of Annuity Contracts

In September 2024, the Plan purchased a nonparticipating single premium group annuity contract from The Prudential Insurance Company of America ("Prudential") and irrevocably transferred to the Insurer approximately \$6 billion of the Plan's obligation and related assets.

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Personal Pension Plan
Notes to Financial Statements
December 31, 2024 and 2023

11. Subsequent Events

The Plan has evaluated the events and transactions that have occurred through September 17, 2025, the date the financial statements were available to be issued and noted no items requiring additional disclosure.

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Personal Pension Plan

Schedule G, Part I – Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible at and for the year ended December 31, 2024

(a)	(b)	(c)				(d)	(e)	(f)	(g)	(h)	(i)
		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 renegotiation, and other material items					Amount received during reporting year			Amount Overdue	
	Identity and address of Obligor	Security ID	Issue date	Maturity date	Annual interest rate	Original Amount of Loan	Principal	Interest	Unpaid balance at end of year	Principal	Interest
	Hollinger 100 King St. West, Ste. 3700, Toronto, ON M5X 1C9, Canada	2462192	3/10/2003	12/31/2040	Variable	\$ 233,981			\$ 350,629		\$ 350,629
	Kaisa Group Holdings Limited - 33F Jiali Center, Renmin South Road Luohu District, Shenzhen, 518005 China	BN0YRY5	7/8/2020	9/28/2023	9.750%	\$ 500,000			\$ 657,202	\$ 500,000	\$ 157,202
	Kaisa Group Holdings Limited - 33F Jiali Center, Renmin South Road Luohu District, Shenzhen, 518005 China	SBJV2FB3	1/19/2021	7/23/2023	10.875%	\$ 1,500,000			\$ 1,908,930	\$ 1,500,000	\$ 408,930
	Kaisa Group Holdings Limited - 33F Jiali Center, Renmin South Road Luohu District, Shenzhen, 518005 China	SBYW5T25	1/1/2020	6/30/2022	8.500%	\$ 700,000			\$ 848,505	\$ 700,000	\$ 148,505
	Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESC7N4	5/9/2008	5/11/2038	8.000%	\$ 20,990,000			\$ 27,971,332		\$ 27,971,332
	Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	B84J4J5	7/19/2007	7/19/2017	6.500%	\$ 370,000			\$ 610,698	\$ 370,000	\$ 240,698
	Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCR44	7/19/2007	7/17/2037	6.875%	\$ 1,415,000			\$ 1,699,090		\$ 1,699,090
	Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCUB4	10/24/2006	1/3/2017	5.750%	\$ 7,000,000			\$ 11,106,603	\$ 7,000,000	\$ 4,106,603
	Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	524ESCWH9	5/1/2007	5/1/2032	Variable	\$ 6,200,000			\$ 3,183,700		\$ 3,183,700
	Lehman Brothers Holdings Inc. 1271 6th Ave, New York, N.Y.	525ESC2P3	12/21/2006	12/30/2016	Variable	\$ 800,000			\$ 938,880	\$ 800,000	\$ 138,880
	Sigma Finance Inc 4261 Park Road, Ann Arbor, MI	8265Q0XQ0	6/4/2007	6/4/2009	Variable	\$ 93,840,529			\$ 103,077,304	\$ 93,840,529	\$ 9,236,775
	Voyager Aviation Holdings LLC - 263 Tresser Blvd, 1 Stamford Plaza, Stamford, CT 06901	92918XAA3	3/30/2021	5/9/2026	8.500%	\$ 135,669			\$ 43,347		\$ 43,347

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.

IBM

Personal Pension Plan

**Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
at December 31, 2024**

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)
for the Year Ended December 31, 2024**

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*
for the Year Ended December 31, 2024

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 TREASURY NOTES 4.0%, 2/15/2034	713	\$ 818,246,677	575	\$ 470,795,438	\$0	\$ 818,246,677	\$ 818,246,677	
					\$0	\$ 472,029,264	\$ 470,795,438	\$ (1,233,826)

* Transaction or series of transactions in excess of 5% of the current value of the Plan's assets as of January 1, 2024 as defined in Section 2520.103-6 of the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a

Schedule of Active Participant Data as of January 1, 2024

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

Attained Age	Attained Years of Credited Service ¹										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	1,550	0	0	0	0	0	0	0	0	0	1,550
	115,566	-	-	-	-	-	-	-	-	-	115,566
25-29	4,832	0	0	0	0	0	0	0	0	0	4,832
	142,357	-	-	-	-	-	-	-	-	-	142,357
30-34	5,211	0	0	0	0	0	0	0	0	0	5,211
	160,457	-	-	-	-	-	-	-	-	-	160,457
35-39	4,864	0	0	0	0	0	0	0	0	0	4,864
	172,648	-	-	-	-	-	-	-	-	-	172,648
40-44	4,859	2	9	9	158	256	2	0	0	0	5,295
	187,961	-	-	-	230,144	220,433	-	-	-	-	190,878
45-49	3,974	9	20	43	226	1,206	335	1	0	0	5,814
	205,086	-	225,043	217,561	234,144	215,806	211,027	-	-	-	209,023
50-54	3,360	9	28	52	266	1,170	893	114	1	0	5,893
	213,295	-	249,679	212,029	224,837	217,725	204,189	205,231	-	-	213,292
55-59	2,473	15	32	50	268	1,118	792	710	572	8	6,038
	215,311	-	232,380	238,981	231,461	222,780	212,923	214,999	207,208	-	216,532
60-64	1,811	16	25	53	240	849	604	366	1,119	884	5,967
	210,104	-	228,235	215,567	208,803	204,660	204,263	211,997	201,798	198,935	205,760
65-69	652	7	14	23	83	285	162	108	207	566	2,107
	201,776	-	-	191,138	220,293	202,073	198,818	210,328	215,656	201,973	204,142
70 & over	157	1	1	2	20	55	37	17	34	119	443
	183,486	-	-	-	210,541	200,051	212,599	-	222,337	219,039	202,764
Total	33,743	59	129	232	1,261	4,939	2,825	1,316	1,933	1,577	48,014
	179,629	222,429	234,613	214,829	225,000	215,195	207,267	212,835	205,184	201,439	189,131

¹ Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: IBM Personal Pension Plan
 EIN / PN: 13-0871985/001
 Plan Sponsor: IBM Corporation
 Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a

Schedule of Active Participant Data as of January 1, 2024

Number and average account balance distributed by attained age and attained years of credited service¹

Attained Age	Attained Years of Credited Service ²										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
35-39	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
40-44	0	0	0	4	149	253	2	0	0	0	408
	-	-	-	-	16,069	28,442	-	-	-	-	24,004
45-49	0	5	9	21	179	1,175	334	1	0	0	1,724
	-	-	-	34,017	22,825	39,480	60,289	-	-	-	41,603
50-54	0	2	8	21	205	1,110	871	110	1	0	2,328
	-	-	-	31,913	27,177	48,339	71,167	101,370	-	-	57,295
55-59	0	5	4	22	205	1,037	767	679	562	8	3,289
	-	-	-	35,477	30,560	58,415	85,743	129,613	151,430	-	93,703
60-64	0	3	3	11	180	804	557	326	1,058	786	3,728
	-	-	-	-	36,216	65,783	98,849	144,981	187,929	236,216	146,777
65-69	0	1	2	10	66	263	142	80	31	65	660
	-	-	-	-	38,686	82,156	117,098	162,741	196,997	262,460	117,415
70 & over	0	0	0	0	13	52	31	13	6	8	123
	-	-	-	-	-	74,877	142,568	-	-	-	135,376
Total	0	16	26	89	997	4,694	2,704	1,209	1,658	867	12,260
	-	-	25,959	35,532	27,890	52,452	82,877	134,345	175,923	239,267	94,977

¹ Excludes participants who began accruing account-based benefits on January 1, 2024.

² Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: IBM Personal Pension Plan

EIN / PN: 13-0871985/001

Plan Sponsor: IBM Corporation

Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a

Schedule of Active Participant Data as of January 1, 2024

Number and average annual frozen benefit distributed by attained age and attained years of credited service

Attained Age	Attained Years of Credited Service ¹										Total
	Under 1	1-4	5-9	10-14	15-19	20-24	25-29	30-34	35-39	40 & Over	
Under 25	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
25-29	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
30-34	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
35-39	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
40-44	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
45-49	0	0	0	0	0	0	0	0	0	0	0
	-	-	-	-	-	-	-	-	-	-	-
50-54	0	0	0	1	1	0	0	0	0	0	2
	-	-	-	-	-	-	-	-	-	-	-
55-59	0	3	5	5	4	12	3	2	1	0	35
	-	-	-	-	-	-	-	-	-	-	67,945
60-64	0	2	6	19	18	14	10	8	35	94	206
	-	-	-	-	-	-	-	-	320,210	382,217	271,196
65-69	0	1	8	2	2	4	14	24	175	498	728
	-	-	-	-	-	-	-	347,940	384,173	434,049	405,751
70 & over	0	0	0	0	1	1	5	3	27	109	146
	-	-	-	-	-	-	-	-	491,797	581,721	542,052
Total	0	6	19	27	26	31	32	37	238	701	1,117
	-	-	-	64,210	94,432	110,503	162,151	310,614	386,085	450,060	387,635

¹ Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: IBM Personal Pension Plan

EIN / PN: 13-0871985/001

Plan Sponsor: IBM Corporation

Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V Statement of Actuarial Assumptions/Methods

Economic Assumptions

Interest rate basis

- Applicable month January
- Interest rate basis Segment Rates for the 2024 plan year.

Interest rates

	Reflecting Stabilization	Not Reflecting Stabilization
■ First segment rate	4.75%	4.37%
■ Second segment rate	4.96%	4.96%
■ Third segment rate	5.59%	4.95%
■ Effective interest rate	5.07%	4.89%

Cash Balance Interest Crediting Rate:

- RBA 6.00% for 2024-2026, 3.80% thereafter
- PPA 6.40% for 2024, 3.80% thereafter

Annuity Conversion Rates

- RBA 2024 Segment Rates 5.5150%; 5.5900%; 5.4950%
- PPA 2024 Segment Rates 5.6000%; 5.7733%; 5.7267%

Annual rates of increase

- Compensation: 5.00%
- Increases in statutory limits (CPI): 2.50%

Plan-related expenses

\$77.4 million of administrative expenses were assumed to be paid from the plan.

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Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

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.

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 rates for non-annuitants and annuitants based on Pri-2012 “Employees” and “Healthy Annuitants” (participants and beneficiaries combined) tables, respectively, without collar or amount adjustments and then projected forward with a generational projection as specified in the regulations under §1.430(h)(3)-1 using the IRS adjusted Scale MP-2021 (i.e., MP-2021 with no mortality improvement for 2020-2023 and future mortality improvement capped at 0.78% for years after 2024).

■ Disabled Same method as used for healthy lives.

Termination and Retirement (not due to disability) rates for participants hired prior to 1/1/2005 (PPA and Prior Plan) The rates at which participants are assumed to terminate employment by age are shown below.

Representative Termination Rates:

Age	%
35	7.5%
40	7.0%
45	7.5%
50	7.5%
55	7.5%
60	11%
62	15%
65	23%
66	24%
67	26%
68	28%
69	30%
70	100%

Plan Name: IBM Personal Pension Plan
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**Termination (due to all causes)
rates for participants hired or
rehired on or after 1/1/2005**

The rates at which participants are assumed to terminate employment by age and service are shown below.

Representative Termination Rates:

Service	%
1-6	21%
7-9	18%
10+	Age-based (see below)
Age	%
30	15%
35	10%
40	10%
45	11.5%
50	12%
55	12%
60	14%
62	17%
65	24%
66	26%
67	28%
68	30%
69	32%
70	100%

Disability rates (PPA and Prior Plan)

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

Benefit commencement date:

- Active participants that terminate

Formula	Timing
RBA	40% immediate upon termination, 60% deferred to age 60
PPA not eligible for enhanced annuity	40% immediate upon termination, 60% deferred to age 60
PPA eligible for enhanced annuity	75% immediate upon termination, 25% deferred to age 60
Prior Plan	100% immediate upon termination

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Plan Sponsor: IBM Corporation
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- Terminated vested participants

Formula	Commencement by age	
RBA	<u>Age</u>	<u>%</u>
	50	25%
	55	25%
	60	50%
	65	100%
PPA	<u>Age</u>	<u>Rate</u>
	50	25%
	55	25%
	60	50%
	65	100%
Prior Plan	<u>Age</u>	<u>%</u>
	<i>Less than 15 years of service at termination</i>	65 100%
	<i>15 or more years of service at termination</i>	64 100%

- Disability

The later of the disability of the active participant or the date the participant would have attained age 65. As RBA doesn't provide a separate disability benefit, benefit commencement upon disability is captured with termination from active participation.

- Preretirement death

Upon death

Form of payment

- Active participants that terminate

Formula	Single Life Annuity	Lump Sum
RBA	10%	90%
PPA not eligible for enhanced annuity	10%	90%
PPA eligible for enhanced annuity	50%	50%
Prior Plan	100%	N/A

- Terminated vested participants

Formula	Single Life Annuity	Lump Sum
RBA		
	<i>Prior to age 65:</i>	0% 100%
	<i>At age 65:</i>	50% 50%
PPA		
	<i>Prior to age 65:</i>	0% 100%
	<i>At age 65:</i>	50% 50%
Prior Plan	100%	N/A

Annuities for RBA and PPA formulas were valued using the 2024 annuity conversion rates and the 2024 417(e) applicable mortality.

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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.
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 may be the lump sum or annuity form of payment for PPA participants, depending on the annuity conversion rates in effect for the plan year.
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.
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.

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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 IV of the Data Summary provided to IBM on June 18, 2024. 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. (3) Covered pay is estimated for active participants using base pay rate and bonus information provided by IBM. Where pay data is not available, participants are assumed to earn the average base pay rate of the active population and bonus equal to 5% of base 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.

Assumptions Rationale - Significant Economic Assumptions

Discount rate

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.

Cash Balance interest crediting rate

The plan credits interest to PPA cash balance accounts using the three-month average of the August, September and October one year treasury constant maturities of the preceding year plus 1%. The applicable rates for measuring the obligation at the measurement date reflect a select and ultimate basis. The select rate is applicable for the first year after the measurement date and is the actual rate for the year. The ultimate rate is applicable from the second year onwards and is based on the discount rate used for plan accounting

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under ASC 960 for the prior year with an appropriate adjustment (less 1.20% for 2024) to account for historical relationships between high-quality corporate bond yields and one-year treasury constant maturities plus 1%. The result of this process is reviewed periodically for reasonableness given current and expected future conditions.

The plan credits interest to RBA cash balance accounts using 6.0% for 2024-2026 and the two-month average of the August and September 10-year treasury rates of the preceding year for 2027 and thereafter, subject to a minimum interest crediting rate of 3.0% through 2033, and 0.1% thereafter. The applicable rates for measuring the obligation at the measurement date reflect a select and ultimate basis. The select rate is applicable for 2024-2026 and is the actual rate for those years. The ultimate rate is applicable from 2027 onwards and is based on the discount rate used for plan accounting under ASC 960 for the prior year with an appropriate adjustment (less 1.20% for 2024) but not less than any applicable minimum interest crediting rate to account for historical relationship between high-quality corporate bond yields and 10-year treasury rates. The results of this process are reviewed periodically for reasonableness given current and expected future conditions.

Annuity conversion rate The assumed annuity conversion rates for PPA are the three-month averages of the August, September, and October spot segment rates of the preceding plan year. The assumed annuity conversion rates for RBA are the two-month averages of the August and September spot segment rates of the preceding 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.

Plan-related expenses 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).

Rates of increase in:

- Compensation Assumed increases were chosen by the plan sponsor and they represent an estimate of future experience. We relied on the plan sponsor for this assumption, as the plan sponsor has access to pertinent information related to their business and is in a better position to set this assumption. However, we believe that the assumption chosen does not significantly conflict with what would be reasonable based on the assumed future CPI and GDP growth inherent in the other economic assumptions chosen, other than the discount rate.

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Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Disabled Mortality	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination and Retirement	Termination and retirement rates were based on an experience study conducted in 2023, 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.
Benefit commencement date	Participants are assumed to begin benefits based on an experience study conducted in 2018 for PPA and Prior Plan participants, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Benefit commencement for RBA benefits is based on the same assumptions as PPA benefits since participants are believed to have reasonably similar characteristics and experience.
Form of payment	Form of payment is based on an experience study conducted in 2018 for PPA and Prior Plan participants, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Form of payment for RBA benefits is based on the same assumptions as PPA benefits since participants are believed to have reasonably similar characteristics and experience.

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Percent married

Assumptions were selected by IBM 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 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 changed from using a static projection of mortality improvement to a generational projection as required by guidance issued by IRS under IRC §430.

The PPA cash balance interest crediting rate changed from 4.90% for 2023 and 4.40% thereafter to 6.40% for 2024 and 3.80% thereafter as a result of changes to market yields since the last measurement date.

A new experience study was performed, and as a result assumed rates of termination and retirement were updated for PPA and Prior Plan participants hired prior to January 1, 2005 to better reflect actual recent and anticipated future experience.

The Applicable Interest Rate changed from the 2023 segment rates to 2024 segment rates and the Applicable Mortality changed from the 2023 417(e) applicable mortality to the 2024 417(e) applicable mortality for purposes of cash balance annuity conversions.

All initial assumptions including the interest crediting rate, annuity conversion rates, compensation increase, rates of termination and retirement, benefit commencement, and benefit form for the new RBA benefit established effective January 1, 2024 were set based upon guidance from IBM and a review of current market yields, an experience study, and existing PPA assumptions.

Additional assumptions were used to value at-risk liabilities.

Change in methods since prior valuation

None.

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Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	IBM Corporation
EIN/PN	13-0871985/001
Plan Name	IBM Personal Pension Plan
Valuation Date	January 1, 2024
Enrolled Actuary	Alyson J. Schwartz
Enrollment Number	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.

SCHEDULE SB (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Single-Employer Defined Benefit Plan Actuarial Information 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). ▶ File as an attachment to Form 5500 or 5500-SF.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

- ▶ **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 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 INTERNATIONAL BUSINESS MACHINES CORPORATION	D Employer Identification Number (EIN) 13-0871985
E Type of plan: ☒ Single ☐ Multiple-A ☐ Multiple-B	F Prior year plan size: ☐ 100 or fewer ☐ 101-500 ☒ More than 500

Part I Basic Information			
1 Enter the valuation date: Month 01 Day 01 Year 2024			
2 Assets:			
a Market value		2a	24,437,082,617
b Actuarial value		2b	24,437,082,617
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	76,728	14,140,367,782	14,140,367,782
b For terminated vested participants	50,461	2,899,435,307	2,899,435,307
c For active participants	48,014	1,619,962,732	1,619,962,732
d Total	175,203	18,659,765,821	18,659,765,821
4 If the plan is in at-risk status, check the box and complete lines (a) and (b)..... ☐			
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	5.07%
6 Target normal cost			
a Present value of current plan year accruals		6a	367,035,704
b Expected plan-related expenses		6b	77,362,251
c Target normal cost		6c	444,397,955

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.

SIGN HERE	Alyson Schwartz Signature of actuary	AJS Date 9/5/2025
Alyson Schwartz Type or print name of actuary		2308379 Most recent enrollment number
Willis Towers Watson US LLC Firm name		212-309-3400 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) 2024 v. 240311

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)	11,046,218,939	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	118,831,106	0
9	Amount remaining (line 7 minus line 8)	10,927,387,833	0
10	Interest on line 9 using prior year's actual return of <u>4.25%</u>	464,413,983	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>5.13%</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	369,667,739	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	11,022,134,077	0

Part III		Funding Percentages	
14	Funding target attainment percentage	14	71.89 %
15	Adjusted funding target attainment percentage	15	116.33 %
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	128.83 %
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 (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by 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? ☒ Yes ☐ No			
b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ 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	(3) 3rd	(4) 4th
0	0	0	0

Part V	Assumptions Used to Determine Funding Target and Target Normal Cost		
21	Discount rate:		
a	Segment rates:	1st segment: 4.75 % 2nd segment: 4.96 % 3rd segment: 5.59 %	☐ N/A, full yield curve used
b	Applicable month (enter code).....	21b	0
22	Weighted average retirement age	22	64
23	Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute		
Part VI	Miscellaneous Items		
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	
Part VII	Reconciliation of Unpaid Minimum Required Contributions For Prior Years		
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
Part VIII	Minimum Required Contribution For Current Year		
31	Target normal cost and excess assets (see instructions):		
a	Target normal cost (line 6c).....	31a	444,397,955
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	0
34	Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)....	34	444,397,955
35	Balances elected for use to offset funding requirement	Carryover balance	Prefunding balance
		444,397,955	0
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
Part IX	Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)		
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		

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2024

See Schedule SB, Part V - Statement of Actuarial Assumptions/Methods for retirement rates. The average retirement age for Line 22 was calculated by determining the average age at retirement for those current active participants expected to reach retirement, based on all current decrements assumed.

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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
2024	127,359,155	264,863,311	1,407,165,758	1,799,388,224
2025	141,564,030	228,375,771	1,366,209,167	1,736,148,968
2026	152,793,825	239,862,375	1,323,771,173	1,716,427,373
2027	156,422,870	256,209,329	1,280,085,878	1,692,718,077
2028	154,141,596	238,118,436	1,234,972,964	1,627,232,996
2029	159,488,862	216,004,971	1,188,333,380	1,563,827,213
2030	151,300,711	220,918,068	1,140,396,651	1,512,615,430
2031	138,700,241	218,100,234	1,091,248,217	1,448,048,692
2032	129,212,248	215,283,275	1,041,046,537	1,385,542,060
2033	118,786,137	200,847,176	989,975,718	1,309,609,031
2034	109,810,467	186,891,564	938,250,802	1,234,952,833
2035	102,899,451	179,373,267	886,109,694	1,168,382,412
2036	93,449,671	173,769,345	833,806,380	1,101,025,396
2037	87,374,976	168,460,143	781,601,230	1,037,436,349
2038	77,978,413	159,044,213	729,749,085	966,771,711
2039	71,887,888	151,377,665	678,488,518	901,754,071
2040	64,742,242	143,771,123	628,036,168	836,549,533
2041	58,880,058	137,245,689	578,584,345	774,710,092
2042	53,899,905	131,319,066	530,302,703	715,521,674
2043	49,135,755	123,887,758	483,344,278	656,367,791
2044	44,814,334	117,119,239	437,854,680	599,788,253
2045	40,659,115	109,685,889	393,982,351	544,327,355
2046	36,538,406	102,792,624	351,887,890	491,218,920
2047	32,897,093	95,931,170	311,749,675	440,577,938
2048	29,186,592	88,932,446	273,765,975	391,885,013
2049	25,830,221	82,151,317	238,147,568	346,129,106
2050	22,678,949	75,302,502	205,099,771	303,081,222
2051	19,761,390	68,429,802	174,799,836	262,991,028

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Plan Sponsor: IBM Corporation
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SCHEDULE SB ATTACHMENTS

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2052	17,078,432	61,611,467	147,377,979	226,067,878
2053	14,625,272	54,937,564	122,904,877	192,467,713
2054	12,404,341	48,499,072	101,380,889	162,284,302
2055	10,413,434	42,380,419	82,735,287	135,529,140
2056	8,655,598	36,654,673	66,831,390	112,141,661
2057	7,126,931	31,379,149	53,475,933	91,982,013
2058	5,816,932	26,592,653	42,434,945	74,844,530
2059	4,710,022	22,315,084	33,448,346	60,473,452
2060	3,787,044	18,548,423	26,244,373	48,579,840
2061	3,026,740	15,278,734	20,552,699	38,858,173
2062	2,407,231	12,479,400	16,115,930	31,002,561
2063	1,907,148	10,114,068	12,698,226	24,719,442
2064	1,506,528	8,139,714	10,091,436	19,737,678
2065	1,187,400	6,509,845	8,117,465	15,814,710
2066	934,121	5,177,353	6,628,570	12,740,044
2067	733,483	4,097,001	5,505,380	10,335,864
2068	574,615	3,227,113	4,654,020	8,455,748
2069	448,777	2,530,602	4,002,252	6,981,631
2070	349,053	1,975,407	3,495,614	5,820,074
2071	270,021	1,534,458	3,093,889	4,898,368
2072	207,460	1,185,394	2,767,836	4,160,690
2073	158,076	910,002	2,496,515	3,564,593

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

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 1/1/2024, the Plan was amended to provide a new benefit formula, the Retirement Benefit Account (RBA) to all eligible employees. Eligible employees who were not already plan participants became participants starting January 1, 2024.

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Summary of principal plan provisions – Retirement Benefit Account (RBA)

Plan Provisions

Covered employees

A full-time, part-time regular employee or Host Country Assignment Model (HCAM) employee who is on the U.S.-based payroll of IBM, or its subsidiaries authorized to participate in the Plan, and who is:

- Regularly assigned in the United States of America, one of its territories or possessions or the Commonwealth of Puerto Rico; and
- Employed in an active status

Supplemental, leased, co-op and intern employees are not eligible to participate in the RBA formula.

Participation date

First day following one year of service.

Definitions

Participation service

Participation service includes all service from date of employment.

Eligible earnings

Includes base pay (including salary reduction amounts under sections 125, 132 and 401(k) of the Code), RAAP – Rotational Allowance Assistance Program, holiday and vacation, parental bonding leave, overtime, military differential pay, short-term disability plan payments, shift premium and similar additional compensation payments for nonscheduled workdays, growth-driven profit-sharing payments, annual incentive program payments and sales and services incentive, and commissions.

Non-recurring compensation such as awards, deal team payments, and significant signing bonuses are not eligible earnings.

Normal retirement date (NRD)

First of month coinciding with or next following the attainment of age 65.

Accrued benefit

Starting January 1, 2024, the Account Balance determined based on the Pay Credits and Interest Credits provided each month.

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Each month, the account balance is increased with an Interest Credit based on the account value at the beginning of the month. Interest Credits are added to the RBA Balance at the end of every month. The annual interest rate for Interest Credits during a plan year is 6.0% for 2024 – 2026, the average of August and September 10-Year Treasury rates for the preceding year subject to a 3.0% minimum for 2027-2033, and the average of August and September 10-Year Treasury rates for the preceding plan year subject to a 0.01% minimum for 2034+.

Each month, the account balance is also increased with a Pay Credit equal to 5% of the participant's monthly Eligible Earnings.

Participants are 100% immediately vested in their account balance.

Preretirement survivor benefit

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.

Eligibility for Benefits

Normal retirement	Retirement on NRD.
Termination	Separation from service for reasons other than death.
Disability	None.
Preretirement survivor benefit	Separation from service due to death.

Benefits Paid Upon the Following Events

Normal or late retirement	Accrued benefit determined as of retirement date.
Termination	Accrued benefit determined as of separation from service.

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Disability	None.
Preretirement survivor benefit	Accrued benefit determined as of death date in the form of payment described in the Definitions section above.

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Other Plan Provisions

Forms of payment

The normal form of payment is a single life annuity for single participants and a 50% joint and survivor annuity, if married. The ongoing account balance is converted to an equivalent single life annuity using the applicable interest rate and mortality table. The applicable interest rate is the average of the 3-segment interest rates for August and September 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.

If elected, the benefits can be paid as a regular 50%, 75%, or 100% Joint and Survivor 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.

If elected, the benefit can be paid as a lump sum equal to the ongoing account balance.

Maximum limits on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined in the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes take effect.

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Summary of principal plan provisions – Personal Pension Account (PPA)

Plan Provisions

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

Termination

The termination benefit is either:

- (i) The ongoing account balance (or portion thereof), or
- (ii) The ongoing account balance (or portion thereof) converted to an immediate annuity, subject to the protections described under "Protected Benefits" below.

(i) Ongoing Account Balance

The ongoing account balance is the sum of (i), (ii) and (iii):

- (i) Opening Account Balance: The greater of the Basic Opening Account Balance and the Enhanced Opening Account Balance, if eligible.
- (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.
- (iii) Interest Credits

a.) Basic Opening Account Balance

- (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.
- (ii) Present value as of 6/30/1999 of the age-65 Pension Credit Formula benefit accrued as of 6/30/1999.

Present values are determined using a 6% interest rate and the mortality table described in Rev.Rul. 95-6.

b.) Enhanced Opening Account Balance

Only available to employees who meet the One Year of Active Employment requirement.

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.

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.

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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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Years from Early Retirement Date as of 6/30/1999	Age on Benefit Commencement Date									
	55 and less	56	57	58	59	60	61	62	63	64
6.000 or fewer	11.3%	11.2%	11.0%	10.9%	10.7%	10.6%	10.3%	9.9%	9.1%	8.1%
6.001 to 7.000	11.0%	10.9%	10.7%	10.6%	10.4%	10.3%	10.0%	9.6%	8.8%	7.9%
7.001 to 8.000	10.6%	10.5%	10.3%	10.2%	10.1%	10.0%	9.7%	9.3%	8.6%	7.6%
8.001 to 9.000	10.3%	10.2%	10.0%	9.9%	9.7%	9.6%	9.4%	9.0%	8.3%	7.4%
9.001 to 10.000	9.9%	9.9%	9.7%	9.6%	9.4%	9.3%	9.1%	8.7%	8.0%	7.1%
10.001 to 11.000	9.4%	9.3%	9.1%	9.0%	8.9%	8.8%	8.5%	8.2%	7.6%	6.7%
11.001 to 12.000	8.8%	8.7%	8.6%	8.5%	8.3%	8.3%	8.0%	7.7%	7.1%	6.3%
12.001 or more	8.2%	8.2%	8.0%	8.0%	7.8%	7.7%	7.5%	7.2%	6.6%	5.9%

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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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%.

Summary of principal plan provisions – Prior Plan

Plan Provisions

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.

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

- (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	

a.)

- (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:**

f 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:

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Age 12/31/2007	Conversion Factor
45	7.017
50	8.537
55	10.387
60	10.649
64	10.864

b.)

- (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.

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

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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 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

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be the first day of the month following the participant's death, if the 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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Future Plan Changes

None.

Changes in Benefits Valued Since Prior Year

The Retirement Benefit Account (RBA) benefit, established effective January 1, 2024, is included in the valuation of the 2024 target normal cost.

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IBM PERSONAL PENSION PLAN PLAN AT DECEMBER 31, 2024

Schedule H, line 4i-Schedule of Assets (Held At End of Year)

(a)	(b) Identity of issues, borrower, lessor or similar party (CUSIP)	(c) Description of Investment	Shares/Par	(d) Cost	(e) Current value
	SBYVJKJ2	#REORG/INSIGHT MERGER KKR INCOME 3A1XA8A 02-07-2025	234,120	3,997,617	4,057,300
	SBFZND98	#REORG/SMARTSHEET INC MERGER 01-22-2025	613	20,777	34,346
	SBFZND98	#REORG/SMARTSHEET INC MERGER 01-22-2025	6,935	292,482	388,568
	C90199AYZ6	&&& 215 SECOND STREET LLC PROMISSORY NT A-5 0% DUE 01-01-2059 REG IBM ONLY	3,000,000	3,000,000	2,499,330
	C88528AFY6	&&& 313 CARONDELET COMPLEX LLC PROM NT FLT IBM ONLY DUE 03-01-2025 BEO	2,952,077	2,952,077	2,952,077
	C88599AG94	&&& 360 WOLD AVE OWNER II LLC PROMISSORY NOTE 6.77% 01 APR 2029 IBM ONLY	3,100,000	3,100,000	3,210,298
	C33899AJP8	&&& 515 INVESTMENT GP LLC PROMISSORY NT IBM ONLY 0% 08-01-2026	2,150,000	2,150,000	2,150,000
	C00099BCA3	&&& AFS VALLEY LLC IBM ONLY 6.08% 07-01-2029	2,000,000	2,000,000	2,004,360
	C00299BMQ5	&&& ATLC CTR FT GREENE ASSOC LLC PROM NOTE A-11 IBM ONLY 0% 01-01-2059	7,000,000	7,000,000	7,000,000
	C12499BG62	&&& CANOPY MULTIFAMILY HLDGS LLC PROM NOTE A-3 IBM ONLY 0% 01-01-2059	1,867,608	1,867,608	1,867,608
	C35299ADJ9	&&& CARLING ON FRANKFORD 8.57% 01 AUG 2027 IBM ONLY	4,483,333	4,483,333	4,483,333
	C000914176	&&& CASH AWAITING NON-PHYSICAL ASSETS	4,948	4,948	4,948
	C12699RFK2	&&& CEAI ANDOVER PARK LLC PROMISSORY NOTE IBM ONLY DUE 06-01-2026 BEO	6,000,000	6,000,000	6,000,000
	C12699TSU2	&&& CPI PROPERTY GROUP 6.15% SER C SR NT05-05-2029 IBM ONLY	5,000,000	5,000,000	5,182,126
	C12699TS57	&&& CPI PROPERTY GROUP SA BDS 6.02% 05-05-2027 IBM ONLY	6,000,000	6,000,000	6,130,954
	C12699TS75	&&& CPI PROPERTY GROUP SA BDS 6.06% 05-05-2028 IBM ONLY	7,000,000	7,000,000	7,201,797
	C366990208	&&& GARNET BIOTHEAPEUTICS INC SER AA PREF STK IBM	28,639	45,477	45,477
	C39899AF64	&&& GRIDFLEX GENERATION LLC AMENDED SR NT 0% 12-31-2030 IBM ONLY	5,745,673	5,730,580	5,408,961
	C52499AH80	&&& LEETSDALE INDUSTRIAL PARK NOTES IBM ONLY 3.57% 06-01-2032	5,802,886	5,793,865	5,134,916
	C53299AKM7	&&& LINCOLN APARTMENTS JV LLC PROM NT IBM ONLY 6% 03-01-2029	4,954,296	4,954,296	4,952,958
	C29299AXM3	&&& LM AVALON CENTER, LLC PROMISSORY NT A8 0.0% DUE 09-01-2027 BEO - IBM ONLY	6,000,000	6,000,000	5,856,540
	C50299AMR0	&&& LM PREMIER TIC1 LLC PROM NT A-10 IBMONLY 8.73% 01-01-2059	9,197,516	9,197,516	9,197,516
	C59499BWW5	&&& MID-ATLANTIC IND PROM NT A4 IBM ONLY2.74% 02-01-2027	8,000,000	8,000,000	7,470,400
	C61999AJE3	&&& MOTIF APARTMENTS LLC FIXED 0% DUE 04-01-2027 PROM NT A-6 IBM ONLY	9,000,000	9,000,000	8,416,800
	C62499AH66	&&& MPLD CROSSROADS S5 II LLC PROMISSORYNT IBM ONLY 0% 01-01-2059	6,500,000	6,500,000	6,266,260
	C68299AVM3	&&& ONE RAIL AUSTRALIA HOLDINGS LIMITED FKA NHK PTY LTD	5,958,678	5,958,678	5,849,907
	C03799AL46	&&& PERRIS INDUSTRIAL II CORP IBM ONLY 6.93% 07-01-2030	5,250,000	5,250,000	5,510,453
	SBQOMKN0	&&& PERU(REPUBLIC OF) 7.3% 12/08/2033	100,000	28,243	28,064
	C00499AVA0	&&& SHOPPES OF ST JOHNS PARKWAY NOTE IBMONLY 8.86582% 01-01-2027	2,718,750	2,718,750	2,718,750
	C84699AEU7	&&& SPCP PARKER OWNER LLC PROM NOTE A-3 IBM ONLY 0% 01-01-2059	4,714,873	4,714,873	4,714,873
	C62799ABW1	&&& THOR IMPERIAL WAY LLC PROMISSORY NT IBM ONLY 0% 08-01-2027	4,007,459	4,007,459	4,007,459
	C2888163	&&& UNITED STATES TREAS BDS 6 DUE 02-15-2026 REG	650,000	760,122	660,588
	C91899ARK8	&&& VA7 CHANDLER LLC PROM NOTE A-4 IBM ONLY 0% 01-01-2059	2,783,725	2,783,725	2,783,725
	C97299ABX0	&&& WINRAL RLTY ASSOC LLC PROM NT IBM ONLY 6.46% 08-01-2029	1,693,755	1,693,755	1,722,548
	C92999BHQ1	&&& WP CAREY UHAUL MERCURY STORAGE LLC 1-B PROM NT 6.78% 03-01-2034 IBM ONLY	6,917,638	6,917,638	7,303,296
	SBKS3RS7	10X GENOMICS INC CL A CL A	562	23,935	8,070
	SBYS3K77	1ST CHGO NBD CAP I JR SUB DEFERRABLE INTDEB FLTG DUE 02-01-2027/12-18-2017 REG	1,375,000	1,289,548	1,353,825
	S2360757	1ST INDL RLTY TR INC COM	628	29,976	31,482
	S2360757	1ST INDL RLTY TR INC COM	2,880	159,651	144,374
	S2443982	1ST UN NATL BK N C CHARLOTTE TR SB 1 SUB6.18 BD MTN 2-15-36 BEO PUT 2-15-06 PAR	800,000	884,860	788,568
	SB1YW440	3I GROUP ORD GBPO.738636	2,260	40,591	100,876
	SB1YW440	3I GROUP ORD GBPO.738636	30,039	494,793	1,340,807
	SBK4H0D9	3M CO 3.25% DUE 08-26-2049	700,000	685,239	473,872
	SBN7D5L9	3M CO 3.875% DUE 06-15-2044	105,000	72,913	82,377
	S2595708	3M CO COM	2,690	281,829	347,252
	S2336747	5TH 3RD BANCORP COM	3,289	112,318	139,059
	S4253059	A.P. MOLLER-MAERSK SER'A'DKK1000	7	10,268	11,217
	S4253059	A.P. MOLLER-MAERSK SER'A'DKK1000	12	15,251	19,229
	S4253048	A.P. MOLLER-MAERSK SER'B'DKK1000	11	15,304	18,184
	C994J49994	A.S.F. CO-INVESTMENT PARTNERS III, L.P.	79,547	79,547	1
	S2268130	AAON INC COM PAR \$0.004 COM PAR \$0.004	320	27,917	37,658
	S7108899	ABB LTD CHF0.12 (REGD)	3,729	100,655	201,911
	S7108899	ABB LTD CHF0.12 (REGD)	17,773	822,594	962,341
	S2002305	ABBOTT LAB COM	1,245	129,738	140,822
	S2002305	ABBOTT LAB COM	8,480	892,209	959,173
	SB06NWW9	ABBOTT LABS 4.75% 04-15-2043	99,000	101,837	92,917
	SB91ZLX6	ABBOTT LABS 5.3 DUE 05-27-2040	50,000	55,500	50,154
	SBYSYSM31	ABBOTT LABS 6% DUE 04-01-2039	550,000	621,747	590,926
	SB922PX4	ABBOTT LABS 6.15% DUE 11-30-2037	125,000	138,618	135,884
	C00287YB6K	ABBVIE INC 3.2% 11-21-2029	698,000	627,665	647,744
	C00287YB6K	ABBVIE INC 3.2% 11-21-2029	914,000	848,714	848,192
	C00287YB6K	ABBVIE INC 3.2% 11-21-2029	2,175,000	2,038,102	2,018,400
	SBIDRS62	ABBVIE INC 4.05% DUE 11-21-2039 REG	198,000	214,213	169,231
	SBIDRS62	ABBVIE INC 4.05% DUE 11-21-2039 REG	975,000	984,565	833,333
	SBIDRS62	ABBVIE INC 4.05% DUE 11-21-2039 REG	1,456,000	1,354,959	1,244,443
	SBIDRS62	ABBVIE INC 4.05% DUE 11-21-2039 REG	1,644,000	1,673,819	1,405,127
	SBIDRS62	ABBVIE INC 4.05% DUE 11-21-2039 REG	2,987,000	3,033,364	2,552,989
	SBIDRS62	ABBVIE INC 4.05% DUE 11-21-2039 REG	270,000	225,073	219,156
	SBIDRS62	ABBVIE INC 4.25% DUE 11-21-2049 REG	500,000	451,641	405,845
	SBIDRS62	ABBVIE INC 4.25% DUE 11-21-2049 REG	595,000	504,892	482,956
	SBIDRS62	ABBVIE INC 4.25% DUE 11-21-2049 REG	680,000	584,161	551,949
	SBIDRS62	ABBVIE INC 4.25% DUE 11-21-2049 REG	75,000	66,533	64,894
	SBIDRS62	ABBVIE INC 4.4% DUE 11-06-2042	700,000	742,918	605,675
	SBIDRS62	ABBVIE INC 4.4% DUE 11-06-2042	1,926,000	2,256,881	1,666,472
	SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	325,000	298,552	276,809
	SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	420,000	374,808	357,722
	SBYP8MQ6	ABBVIE INC 4.45% DUE 05-14-2046	1,100,000	1,098,436	936,892
	SBMW88H7	ABBVIE INC 4.55% DUE 03-15-2035 REG	240,000	226,053	225,456
	SBMW88H7	ABBVIE INC 4.55% DUE 03-15-2035 REG	467,000	450,096	438,700
	SBML69TS8	ABBVIE INC 4.625% DUE 10-01-2042 REG	134,000	124,621	118,516
	SBML69TS8	ABBVIE INC 4.75% 03-15-2045	285,000	283,642	253,750
	SBML69TS8	ABBVIE INC 4.75% 03-15-2045	608,000	675,481	541,333
	SBNSNFG7	ABBVIE INC 4.8% 03-15-2027	474,000	473,332	476,754
	SBNSNFG7	ABBVIE INC 4.8% 03-15-2029	474,000	473,019	473,298
	SBNSNFG7	ABBVIE INC 4.8% 03-15-2029	749,000	747,450	747,891
	SBMW97K7	ABBVIE INC 4.85% DUE 06-15-2044 REG	198,000	254,243	179,075
	SBMW97K7	ABBVIE INC 4.85% DUE 06-15-2044 REG	555,000	522,039	501,953
	SBMW97K7	ABBVIE INC 4.85% DUE 06-15-2044 REG	700,000	739,959	633,094
	SBMW97K7	ABBVIE INC 4.85% DUE 06-15-2044 REG	1,300,000	1,404,156	1,175,746

SBGQW2K5	ABBVIE INC 4.875% DUE 11-14-2048	700,000	718,109	627,767
SBSNSFK1	ABBVIE INC 4.95% 03-15-2031	284,000	283,705	283,719
SBSNSFL2	ABBVIE INC 5.05% 03-15-2034	474,000	472,507	468,393
SBSNSFL2	ABBVIE INC 5.05% 03-15-2034	540,000	538,299	533,612
SBSNSFL2	ABBVIE INC 5.05% 03-15-2034	1,160,000	1,156,346	1,146,277
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	110,000	111,040	106,018
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	2,809,000	2,849,375	2,707,314
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	3,154,000	3,161,945	3,039,825
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064	380,000	384,167	363,744
SB92SR70	ABBVIE INC COM USD0.01	8,683	1,268,096	1,542,969
SB92SR70	ABBVIE INC COM USD0.01	10,400	1,589,661	1,848,080
SBXDZFY1	ABBVIE INC FIXED 4.5% DUE 05-14-2035	411,000	375,842	384,306
SBXDZFY2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	284,000	317,755	250,783
SBXDZFY2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	300,000	271,881	264,912
S6292102	ABC-MART INC NPV	9,700	165,693	196,950
S0006655	ABERFORTH SMLR COS ORD GBP0.01	69,400	1,303,567	1,277,674
SBYQP136	ABN AMRO BANK N.V. DR EACH REP SHS	1,006	19,547	15,511
C00084DBA7	ABN AMRO BK N V 6.339% DUE 09-18-2027	600,000	600,000	613,224
C00084DBA7	ABN AMRO BK N V 6.339% DUE 09-18-2027	1,800,000	1,834,956	1,839,672
S2193566	ABRDN EMERGING MARKETS EQUITY INCOME FUND, INC	42,645	281,348	221,328
SBG126Q3	ABRDN TOTAL DYNAMIC DIVIDEND FUND	109,277	864,243	919,020
S0295958	ABRDN UK SMLR COS GROWTH TRUST PLC ORD GBP0.25	18,692	125,181	117,518
C994JM4997	ABRY Partners V, L.P.	13,412	13,412	1
SB65VZ37	ACADIA HEALTHCARE CO INC COM	434	29,739	17,208
SBRXF8G2	ACCENTURE CAP INC 3.9% 10-04-2027	569,000	568,266	560,602
SBRXF8G2	ACCENTURE CAP INC 3.9% 10-04-2027	1,190,000	1,188,465	1,172,436
SBRXF8M8	ACCENTURE CAP INC 4.05% 10-04-2029	474,000	473,171	459,548
SBRXF8M8	ACCENTURE CAP INC 4.05% 10-04-2029	1,190,000	1,187,918	1,153,717
SBRXF8N9	ACCENTURE CAP INC 4.25% 10-04-2031	740,000	738,801	710,999
SBRXF8N9	ACCENTURE CAP INC 4.25% 10-04-2031	759,000	757,770	729,255
SBRXF8P1	ACCENTURE CAP INC 4.5% 10-04-2034	310,000	309,678	294,630
SBRXF8P1	ACCENTURE CAP INC 4.5% 10-04-2034	417,000	416,566	396,325
SBRXF8P1	ACCENTURE CAP INC 4.5% 10-04-2034	860,000	859,106	817,361
SBRXF8P1	ACCENTURE CAP INC 4.5% 10-04-2034	1,041,000	1,033,683	989,387
SB4BNMY3	ACCENTURE PLC CLS A	3,069	907,681	1,079,644
S5579107	ACCIONA SA EUR1	61	11,089	6,866
SBNTB3V6	ACCO BRANDS CORP SR NT 144A 4.25% 03-15-2029	72,000	71,222	65,569
S5852842	ACCOR SA EUR3	455	17,791	22,163
S2582294	ACE CAP TR II 9.7% DUE 04-01-2030	200,000	243,067	238,628
SB14VKK5	ACE INA HLDGS INC 6.7% DUE 05-15-2036	95,000	112,597	105,275
SB01ZVZ5	ACERINOX SA EURO.25	5,210	49,294	50,982
SB01FLQ6	ACS ACTIVIDADES CO EURO.5	421	11,346	21,117
SB01FLQ6	ACS ACTIVIDADES CO EURO.5	1,522	66,607	76,343
S2818461	ACUITY BRANDS INC COM	159	27,548	46,449
S2818461	ACUITY BRANDS INC COM	350	84,361	102,246
C00654CAA0	ADANI RENB ENERGY 4.625% DUE 10-15-2039	509,250	509,250	375,552
SBLN8T44	ADDTech AB SER'B'NPV	626	19,846	17,065
SBLN8T44	ADDTech AB SER'B'NPV	6,439	193,180	175,526
S7110720	ADECCO GROUP AG CHF0.1 (REGD)	401	22,116	9,894
S4031976	ADIDAS AG	378	91,900	92,688
S4031976	ADIDAS AG	1,637	282,528	401,403
SB02J639	ADMIRAL GROUP ORD GBP0.001	607	18,221	20,100
SB02J639	ADMIRAL GROUP ORD GBP0.001	3,976	100,124	131,659
SB02J639	ADMIRAL GROUP ORD GBP0.001	18,091	624,073	599,056
C00723L2C2	ADNOC MURBAN RSC LTD GLOBAL MEDIUM 5.125% 09-11-2054	400,000	393,796	360,336
C00723L2C2	ADNOC MURBAN RSC LTD GLOBAL MEDIUM 5.125% 09-11-2054	1,214,000	1,195,171	1,093,620
C00723L2C2	ADNOC MURBAN RSC LTD GLOBAL MEDIUM 5.125% 09-11-2054	1,704,000	1,677,571	1,535,031
S2008154	ADOBE INC COM	1,496	603,603	665,241
S2008154	ADOBE INC COM	2,185	906,854	971,626
S2488671	ADR CEMEX SAB DE CV	9,576	74,082	54,009
SBGK4739	ADR FUTU HLDGS LTD SPONSORED ADS	100	7,449	7,999
S2016629	ADR GAZPROM SPONSORED ADR PJSC GAZPROM	61,982	402,496	68,180
S2781648	ADR HDFC BK LTD ADR REPT3 3 SHS	3,597	239,735	229,704
SBWWC450	ADR NMC HEALTH PLC ADR	1,104	45,420	0
SBYZF386	ADR PJSC LUKOIL SPONSORED ADR	7,500	567,665	52,200
SBYWD7L4	ADR SEA LTD ADR	871	139,554	92,413
SBYWD7L4	ADR SEA LTD ADR	6,897	403,623	731,772
S2883878	ADR TEVA PHARMACEUTICAL INDS	1,936	19,809	42,669
SB3NOH17	ADR VIPSHOP HLDGS LTD SPONSORED ADR	5,792	85,612	78,018
SBFWCP81	ADT INC DEL COM	1,722	11,779	11,899
S2822019	ADVANCE AUTO PTS INC COM	328	47,378	15,511
SBP7RS59	ADVANCED DRAIN SYS INC DEL COM	329	31,386	38,032
C007903107	ADVANCED MICRO COM STK	836	9,413	100,980
C007903B61	ADVANCED MICRO DEVICES INC 4.393% DUE 06-01-2052	114,000	114,000	95,198
S2007849	ADVANCED MICRO DEVICES INC COM	420	75,446	50,732
S2007849	ADVANCED MICRO DEVICES INC COM	7,902	759,089	954,483
C994J21995	ADVANCED TECHNOLOGY VENTURES VII	1	1	55,528
C994J22993	ADVANCED TECHNOLOGY VENTURES VIII	24,216,836	24,216,836	1,910,546
S6202673	ADVANTECH CO LTD TWD10	8,399	96,825	88,769
S6870490	ADVANTEST CORP NPV	1,828	36,049	106,986
C994JN4996	Advent International GPE VIII-B Limited Partnership GPE 8B	8,057,268	8,057,268	43,578,414
SBSNV2W1	ADVENTIST HEALTH SYS/WEST 5.757% 12-01-2034	780,000	780,000	785,733
SBZ1HM42	ADYEN NV EURO.01	52	61,672	77,377
SB1VZ431	AECOM	650	46,713	69,433
SB1VZ431	AECOM	8,255	757,822	881,799
SBPHOY27	AEGON LTD	3,194	15,529	18,918
SBVRZ8L1	AENA S ME S.A. 144A EUR10	178	30,940	36,385
S6480048	AEON CO LTD NPV	1,476	26,361	34,702
SBK8FWN0	AEP TEX INC 3.45% DUE 01-15-2050	1,240,000	1,267,826	834,446
SBK8TGX0	AEP TEX INC 4.15% DUE 05-01-2049	127,000	143,614	95,955
SBRJNXM1	AEP TEX INC 5.45% 05-15-2029	2,905,000	2,904,158	2,944,392
C00108WAT7	AEP TEX INC 5.7% 05-15-2034	165,000	164,581	166,064
SBMTQP55	AEP TEX INC SR NT SER J 3.45% 05-15-2051	206,000	205,412	136,930
SBK7CR74	AEP TRANSM CO LLC 3.15% DUE 09-15-2049	176,000	176,026	115,954
SBG0ZD55	AEP TRANSM CO LLC 4.25% DUE 09-15-2048	240,000	239,961	191,254
SBG0ZD55	AEP TRANSM CO LLC 4.25% DUE 09-15-2048	700,000	699,885	557,823
SBSB7641	AEP TRANSM CO LLC 5.15% DUE 04-01-2034	120,000	119,921	118,165
SBM5JB68	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	265,000	206,492	191,857
SBM95TY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051	200,000	199,228	120,026

SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051	484,000	422,756	290,463
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051	781,000	762,086	468,702
SBM9STY5	AEP TRANSMISSION CO LLC 2.75% 08-15-2051	3,059,000	2,800,573	1,835,798
SB1HHKD3	AERCAP HOLDINGS N.V. EURO.01	475	30,527	45,458
SB1HHKD3	AERCAP HOLDINGS N.V. EURO.01	651	59,812	62,301
SBNVW1V3	AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	600,000	597,915	523,710
SBNVW1T1	AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	638,000	568,911	590,552
SBNVW1T1	AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028	4,620,000	4,276,762	4,276,411
SBDBSC18	AERCAP IRELAND CAP 3.65% DUE 07-21-2027	1,310,000	1,264,585	1,271,473
SBTFJ220	AERCAP IRELAND CAP 4.625% 09-10-2029	500,000	497,070	488,510
SBTFJ220	AERCAP IRELAND CAP 4.625% 09-10-2029	1,000,000	994,140	977,020
SBTFJ220	AERCAP IRELAND CAP 4.625% 09-10-2029	2,360,000	2,346,170	2,305,767
SBTFJ220	AERCAP IRELAND CAP 4.625% 09-10-2029	3,350,000	3,335,968	3,273,017
SBR82H83	AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027	860,000	856,044	879,969
C00774MBG9	AERCAP IRELAND CAP DESIGNATED SR NT 6.45% 04-15-2027	226,000	233,695	233,081
SBNVW1S0	AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO	1,006,000	913,353	963,205
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	1,632,000	1,652,640	1,276,697
SBTFJ242	AERCAP IRELAND CAP/GLOBA 4.95% 09-10-2034	540,000	531,560	514,652
SB164FY1	AEROPORTS DE PARIS EUR3	79	11,359	9,138
SBNRQY76	AES CORP 5.45% 06-01-2028	996,000	990,164	1,001,169
SBQH7RQ0	AES CORP 7.6% 01-15-2055	625,000	625,748	641,569
S2002479	AES CORP COM	3,411	66,732	43,900
SBP6T4P8	AES CORP SR NT 2.45% 01-15-2031	100,000	84,343	83,294
SB87F917	AETNA INC NEW 4.5% DUE 05-15-2042	80,000	60,902	64,825
SBK1KRP2	AETNA INC NEW 4.75% DUE 03-15-2044	393,000	399,016	323,683
SBG48N91	AETNA INC NEW 6.625 DUE 06-15-2036 BEO	165,000	180,228	172,687
SBBJNFJ0	AETNA INC NEW 6.75% DUE 12-15-2037	120,000	128,948	126,536
SBBJNFJ0	AETNA INC NEW 6.75% DUE 12-15-2037	504,000	634,556	531,453
C994JN5993	AETOS CAPITAL ASIA T.E. II LTD	92,459,597	92,459,597	5,642,708
C994JN6991	AETOS CAPITAL ASIA T.E. III LTD	91,244,934	91,244,934	5,781,060
C994JN7999	AEW CORE	100	100	169,367,124
S2127899	AFFILIATED MANAGERS GROUP INC COM STK	145	18,070	26,813
S2127899	AFFILIATED MANAGERS GROUP INC COM STK	1,620	260,410	299,570
SBMF9NM8	AFFIRM HLDGS INC CL A CL A	1,285	42,472	78,257
SBZCNM88	AFLAC INC 4% DUE 10-15-2046	900,000	893,779	704,412
S2026361	AFLAC INC COM	2,767	164,898	286,218
S6041122	AFRICAN RAINBOW LTD ZAR0.05	4,060	54,536	32,357
S6055208	AGC INC NPV	466	15,615	13,714
S2010278	AGCO CORP COM	294	33,202	27,483
SBQWSDY8	AGCO CORP DEL 5.45% 03-21-2027	570,000	569,550	575,284
SBQWSDY8	AGCO CORP DEL 5.45% 03-21-2027	1,850,000	1,848,539	1,867,150
SB8652N0	AGEAS NPV	371	17,298	18,018
SBK51654	AGILENT 2.75% DUE 09-15-2029	675,000	622,222	612,306
S2520153	AGILENT TECHNOLOGIES INC COM	1,418	168,819	190,494
SB71BBQ3	AGL CAP CORP 5.875% DUE 03-15-2041	1,300,000	1,298,094	1,313,858
SBK8ZYQ0	AGNC INVESTMENT CORP 6.125% CUM RED PREFSTK SERIES F	14,881	359,709	366,668
SBYYHJL8	AGNC INVT CORP COM	3,648	37,651	33,598
S2009823	AGNICO EAGLE MINES LTD COM NPV	1,177	59,781	92,002
S2009823	AGNICO EAGLE MINES LTD COM NPV	8,587	429,954	671,437
SBNOZRV5	AGREE LTD PARTNERSHIP 2.0% DUE 06-15-2028 BEO	292,000	290,028	264,161
SBM920Q5	AGREE LTD PARTNERSHIP 4.8% 10-01-2032	176,000	174,541	168,170
SBMZL1D1	AGREE LTD PARTNERSHIP NT 2.6% 06-15-2033	80,000	80,989	64,306
S2062161	AGREE RLTY CORP COM	470	29,579	33,112
SB4TX851	AIA GROUP LTD NPV	26,225	229,815	190,072
SB4TX851	AIA GROUP LTD NPV	73,000	608,313	529,084
SB4TX851	AIA GROUP LTD NPV	133,400	1,064,198	966,847
SBFOL353	AIB GROUP PLC ORD EURO.625	4,354	16,808	24,031
SBFOL353	AIB GROUP PLC ORD EURO.625	40,364	189,008	222,778
SBRS5ZG9	AIG GLOBAL FDG SR 5.9% DUE 09-19-2028	305,000	305,024	313,229
SBSDHYK1	AIR CANADA VAR VTG SHS NPV	423	12,268	6,547
SBSDHYK1	AIR CANADA VAR VTG SHS NPV	3,016	62,864	46,681
SB3XS562	AIR LEASE CORP CL A CL A	579	19,768	27,914
SBKV2695	AIR LEASE CORP FIXED 3% DUE 02-01-2030	1,675,000	1,464,292	1,508,924
SBPLKVX3	AIR LEASE CORP MED 5.85% DUE 12-15-2027	1,615,000	1,629,221	1,654,487
SBPLZ194	AIR LEASE CORP MTN 5.2% 07-15-2031	1,300,000	1,278,056	1,284,738
SB1YXB17	AIR LIQUIDE(L) EUR5.50	1,337	199,365	217,250
SB1YXB17	AIR LIQUIDE(L) EUR5.50	1,362	159,726	221,312
S2011602	AIR PROD & CHEM INC COM	1,094	272,707	317,304
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	255,000	254,475	181,387
SBRBVMJ2	AIR PRODS & CHEMS INC 4.85% 02-08-2034	270,000	269,260	263,137
S6441465	AIR WATER INC NPV	8,900	129,568	108,532
SBMGYVY4	AIRBNB INC CL A COM USD0.0001 CL A	2,118	246,144	278,326
S4012250	AIRBUS SE EUR1	1,401	166,446	224,545
S4012250	AIRBUS SE EUR1	1,780	252,267	285,289
S6010702	AISIN CORPORATION NPV	1,365	16,841	15,438
S6010906	AJINOMOTO CO INC NPV	1,100	26,639	45,159
S2507457	AKAMAI TECHNOLOGIES INC COM STK	729	70,495	69,729
SB1L95G3	AKER BP ASA NOK1	732	22,018	14,289
SBJZKS62	AKZO NOBEL NV EURO.50(POST REV SPLIT)	394	31,131	23,647
SBZ4F287	ALABAMA POWER CO 3.7% 12-01-2047	205,000	204,760	152,805
SBPH08K7	ALABAMA PWR CO 2022A SR NT 3.05% 03-15-2032	800,000	799,471	701,232
SBJYDFQ8	ALABAMA PWR CO 3.45% DUE 10-01-2049	165,000	140,324	116,728
SBJYDFQ8	ALABAMA PWR CO 3.45% DUE 10-01-2049	220,000	219,327	155,637
SBJYDFQ8	ALABAMA PWR CO 3.45% DUE 10-01-2049	642,000	468,512	454,176
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045	250,000	251,292	191,593
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045	493,000	474,222	377,820
SB905R28	ALABAMA PWR CO 3.85% DUE 12-01-2042	290,000	225,585	230,251
SBPW8005	ALABAMA PWR CO 3.94% DUE 09-01-2032	700,000	699,986	650,237
SBQ5C541	ALABAMA PWR CO 4.15% DUE 08-15-2044	1,773,000	1,663,966	1,455,190
SB0Z2Z1R7	ALABAMA PWR CO 4.3% 07-15-2048	185,000	183,733	151,942
SBDFY6J8	ALABAMA PWR CO 4.3% DUE 01-02-2046	985,000	1,095,647	815,511
S2012605	ALASKA AIR GROUP INC COM	693	28,000	44,872
S2046853	ALBEMARLE CORP COM	573	113,120	49,324
SBYNQ369	ALBERTSONS COS INC CL A CL A	1,997	47,256	39,221
SBPCPX31	ALCON FIN CORP 5.375% DUE 12-06-2032	620,000	620,719	620,180
SBJT1GR5	ALCON INC	1,160	72,626	98,432
SBKOVJ16	ALEXANDRIA REAL 2.75% DUE 12-15-2029	200,000	199,684	178,794
SBPGLSJ6	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	305,000	303,638	291,180
SBM8SR08	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	700,000	697,116	428,386

S2009210	ALEXANDRIA REAL ESTATE EQUITIES INC COM	844	110,376	82,332
S7332687	ALFA LAVAL AB NPV	682	16,826	28,553
S7332687	ALFA LAVAL AB NPV	3,605	160,290	150,931
S7332687	ALFA LAVAL AB NPV	5,815	212,111	243,457
C015857AF2	ALGONQUIN POWER & UTILITIES CORP STEP UP06-15-2026	2,085,000	2,075,497	2,095,779
SBYVHXG4	ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	394,000	462,047	313,376
SBLH23L7	ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051	195,000	118,765	126,165
SBF5BK80	ALIBABA GROUP HLDG LTD 4.0% 12-06-2037	477,000	524,784	407,582
S2679204	AIGN TECHNOLOGY INC COM	365	86,138	76,106
SBL56KN2	ALIMENTATION COM NPV	1,797	64,258	99,608
SBL56KN2	ALIMENTATION COM NPV	5,744	186,045	318,392
SBL56KN2	ALIMENTATION COM NPV	12,921	466,063	716,216
SBQQQCP0	ALLEGHANY CORP DEL 4.9% DUE 09-15-2044	20,000	19,442	18,335
SBFRT3W7	ALLEGION PLC COMMON STOCK	425	42,394	55,539
SBFRT3W7	ALLEGION PLC COMMON STOCK	560	81,674	73,181
SBN4LSB6	ALLEGRO MICROSYSTEMS INC DEL COM	629	15,538	13,750
S2973821	ALLIANT ENERGY CORP COM	1,236	66,850	73,097
S2973821	ALLIANT ENERGY CORP COM	1,510	74,620	89,301
S5231485	ALLIANZ SE NPV(REGD)(VINKULIERT)	386	97,120	118,272
S5231485	ALLIANZ SE NPV(REGD)(VINKULIERT)	923	203,749	282,811
SBNG2M15	ALLIANZ TECH TR ORD GBP0.025	47,007	176,019	246,672
SB4P2892	ALLISON TRANSMISSION HOLDING	421	17,593	45,493
SBKKDHQ3	ALLSTATE CORP 3.85% DUE 08-10-2049	134,000	94,051	100,428
SBDSFRM8	ALLSTATE CORP 4.2% DUE 12-15-2046	40,000	32,717	32,182
SBBG7530	ALLSTATE CORP 4.5% DUE 06-15-2043	125,000	103,425	106,873
SB5851K9	ALLSTATE CORP 5.05% 06-24-2029	2,215,000	2,210,349	2,225,964
SBG48NF7	ALLSTATE CORP 5.95% DUE 04-01-2036	200,000	210,132	210,022
S2019952	ALLSTATE CORP COM	1,275	159,022	245,807
S2019952	ALLSTATE CORP COM	2,613	452,846	503,760
C02007NA2C	ALLY AUTO 4.14% DUE 07-16-2029	703,000	702,927	698,204
C02007NAD0	ALLY AUTO 4.14% DUE 10-15-2030	274,000	273,999	269,444
SBMCK7F5	ALLY AUTO 5.07% DUE 10-16-2028	206,000	205,993	207,299
SBNM9J7	ALLY FINANCIAL INC 6.184% 07-26-2035	660,000	660,000	652,199
SBMZPG72	ALLY FINL INC 6.7% 02-14-2033	200,000	195,636	201,744
C02005NBU3	ALLY FINL INC 6.848% 01-03-2030	200,000	200,000	207,390
SB72XK05	ALLY FINL INC COM	1,315	43,185	47,353
SB72XK05	ALLY FINL INC COM	5,960	227,457	214,620
C02005NBT6	ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029	300,000	300,000	312,351
C02005NBT6	ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029	444,000	471,589	462,279
SB00FWN1	ALNYLAM PHARMACEUTICALS INC COM	600	158,313	141,186
SB00FWN1	ALNYLAM PHARMACEUTICALS INC COM	618	94,274	145,422
C02079KAF4	ALPHABET INC 2.05% 08-15-2050	515,000	312,939	285,243
SBYY88Y7	ALPHABET INC CAP STK USD0.001 CL C	16,365	1,204,944	3,116,551
SBYY88Y7	ALPHABET INC CAP STK USD0.001 CL C	23,790	2,819,670	4,530,568
SBYYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A	19,355	1,544,496	3,663,902
SBYYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A	28,807	3,401,265	5,453,165
C02109TAD4	ALROSA FIN S A 4.65% DUE 04-09-2024	1,000,000	-	65,210
SB865ZR5	ALS LIMITED NPV	13,783	107,682	128,689
SB0DJ8Q5	ALSTOM EUR7.0	803	22,857	17,927
S2687519	ALTA ENERGY LTD NT 8.125 DUE 09-15-2030 BEO	858,000	967,056	961,518
SB43WJCS	ALTAGAS INCOME LTD COMMON STOCK	676	12,094	15,737
SB43WJCS	ALTAGAS INCOME LTD COMMON STOCK	5,093	105,162	118,560
S5608915	ALTEN NPV1.05	2,134	204,219	174,681
C02156LAF8	ALTICE FRANCE S A 5.125% DUE 07-15-2029	200,000	134,150	149,994
C02156LAH4	ALTICE FRANCE S A 5.5% DUE 10-15-2029	280,000	189,900	213,304
SB9L6325	ALTRIA GROUP INC 10.2% DUE 02-06-2039	950,000	1,463,980	1,329,848
SBKPSXV0	ALTRIA GROUP INC 2.45% DUE 02-04-2032	1,625,000	1,423,491	1,335,848
SBKPSXV0	ALTRIA GROUP INC 2.45% DUE 02-04-2032	2,275,000	2,272,936	1,870,187
SBKPSXV3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	205,000	196,836	148,110
SBKPSXV3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	400,000	271,345	288,996
SBKPSXV3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	530,000	396,419	382,920
SBKPSXV3	ALTRIA GROUP INC 3.4% DUE 02-04-2041	1,864,000	1,242,550	1,346,721
SBKPSV06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	105,000	72,721	71,353
SB091617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	101,000	102,411	72,892
SB8K84P2	ALTRIA GROUP INC 4.25% DUE 08-09-2042	512,000	498,576	407,475
C022095BK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	177,000	155,668	136,982
C022095BK8	ALTRIA GROUP INC 4.45% DUE 05-06-2050/05-06-2020 REG	745,000	547,173	576,563
SB7ZKNH1	ALTRIA GROUP INC 4.5% DUE 05-02-2043	298,000	270,169	243,120
SBRIX0P3	ALTRIA GROUP INC 6.2% 11-01-2028	285,000	297,959	296,146
SB90J333	ALTRIA GROUP INC 9.95% DUE 11-10-2038	365,000	630,982	488,746
S2692632	ALTRIA GROUP INC COM	7,880	375,338	412,045
S2692632	ALTRIA GROUP INC COM	8,383	373,423	438,347
C022095BJ1	ALTRIA GROUP INC FIXED 3.4% DUE 05-06-2030	344,000	325,820	315,768
SB3MSM28	AMADEUS IT GROUP EURO.01	1,050	68,305	74,152
SB3MSM28	AMADEUS IT GROUP EURO.01	3,401	250,025	240,182
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	520,000	502,209	309,358
C023135BT2	AMAZON COM INC 2.5% DUE 06-03-2050	1,021,000	762,129	607,413
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060	485,000	466,987	277,051
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060	1,000,000	988,801	571,240
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	85,000	72,178	69,747
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	1,160,000	1,153,188	951,838
S2000019	AMAZON COM INC COM	26,821	3,237,257	5,884,259
S2000019	AMAZON COM INC COM	45,994	5,641,884	10,090,624
C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	1,990,000	1,685,452	1,758,822
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	53,000	65,766	43,255
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	160,000	116,122	107,430
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	1,010,000	714,191	678,154
SBLPP192	AMAZON COM INC NT 4.1% 04-13-2062	501,000	420,873	392,569
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052	1,035,000	994,819	814,017
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052	1,151,000	995,373	905,250
SB1JF307	AMCOR PLC ORD USD0.01	6,921	79,188	65,127
S2256908	AMDOCS ORD GBP0.01	558	45,445	47,508
S2024332	AMEDISYS INC COM	152	15,893	13,800
SBMZLFJ5	AMENTUM HLDGS INC COM USD0.01 WI	604	13,440	12,702
S2026242	AMER ELEC PWR CO INC COM	490	41,756	45,193
S2026242	AMER ELEC PWR CO INC COM	2,595	227,935	239,337
S2134532	AMER FINL GROUP INC OH COM STK	349	45,730	47,789
SB2R62G4	AMER MOVL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	215,000	266,670	220,820
SB2R62G4	AMER MOVL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG	349,000	373,466	358,447

SBK7K1Y3	AMER MOVIL SAB DE 3.625% DUE 04-22-2029	315,000	313,471	296,050
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	87,000	108,840	89,087
SB8C3GC6	AMER MOVIL SAB DE CV 6.125% 03-30-2040	1,821,000	2,323,991	1,864,686
SBNGTZY0	AMER SPORTS INC COM EURO.030058	680	8,548	19,013
S2888152	AMERADA HESS CORP 7.125 DUE 03-15-2033 BEO	900,000	1,022,569	996,120
S2791205	AMERADA HESS CORP 7.3% DUE 08-15-2031	2,150,000	2,743,746	2,387,403
S2517638	AMERADA HESS CORP 7.875% DUE 10-01-2029	1,164,000	1,278,305	1,293,262
SBMVR9H3	AMEREN CORP 5.7% 12-01-2026	1,241,000	1,239,399	1,261,079
SBMVR9H3	AMEREN CORP 5.7% 12-01-2026	1,855,000	1,852,607	1,885,014
S2050832	AMEREN CORP COM	1,060	78,431	94,488
S2050832	AMEREN CORP COM	1,292	103,750	115,169
SBMZ71J5	AMEREN ILL CO 1.55% DUE 11-15-2030	1,200,000	1,194,924	992,436
SBLS9FN6	AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	155,000	102,209	97,404
SBLS9FN6	AMEREN ILL CO 1ST MTG BD 2.9% 06-15-2051	190,000	114,707	119,398
C02361DAR1	AMEREN ILL CO 3.7% 12-01-2047	170,000	150,110	127,616
SBDO3C36	AMEREN ILL CO 4.15% DUE 03-15-2046	301,000	328,371	248,903
SBDO3C36	AMEREN ILL CO 4.15% DUE 03-15-2046	1,042,000	1,067,784	861,651
SBFSMOD8	AMEREN ILL CO 4.5% 03-15-2049	144,000	168,283	121,648
SBHS5GGP8	AMEREN ILL CO 4.8% DUE 12-15-2043	9,000	11,498	7,917
SBHS5GGP8	AMEREN ILL CO 4.8% DUE 12-15-2043	75,000	74,641	65,978
SBVS2290	AMEREN ILL CO 5.55% DUE 07-01-2054	515,000	514,022	507,517
SBBM3LH7	AMERICA MOVIL S A DE C V SR NT 6.375% DUE 03-01-2035 REG	180,000	253,310	190,276
SBVC7KT2	AMERICAN AIRLINES INC COM USD1	3,120	41,329	54,382
SBRRQF55	AMERICAN ASSETS TR L P 6.15% 10-01-2034	500,000	498,545	497,220
SBPYS4C4	AMERICAN ELEC PWR 5.699% 08-15-2025	825,000	821,304	828,473
SBPY54C4	AMERICAN ELEC PWR 5.699% 08-15-2025	1,914,000	1,911,162	1,922,058
SBLHM014	AMERICAN ELEC PWR CO INC 3.25% DUE 03-01-2050/03-05-2020 REG	520,000	519,182	334,402
C025537A7	AMERICAN ELEC PWR CO INC 5.2% 01-15-2029	977,000	973,629	984,054
S2026082	AMERICAN EXPRESS CO	2,757	421,320	818,250
S2026082	AMERICAN EXPRESS CO	4,140	894,637	1,228,711
SBPDY865	AMERICAN EXPRESS CO 5.043% 07-26-2028	281,000	281,000	282,124
SBNM6HB6	AMERICAN EXPRESS CO 5.098% 02-16-2028	634,000	632,806	637,170
SBNM6HB6	AMERICAN EXPRESS CO 5.098% 02-16-2028	2,635,000	2,635,000	2,648,175
SB52K9F1	AMERICAN EXPRESS CO 5.282% 07-27-2029	225,000	225,000	227,063
SBMHLTH9	AMERICAN EXPRESS CO 6.338% DUE 10-30-2026	800,000	800,000	809,888
C02589BAC4	AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030	245,000	255,910	249,387
SBRT7657	AMERICAN HOMES 4 RENT 5.5% 07-15-2034	187,000	185,981	185,373
SBND82B5	AMERICAN HOMES 4 RENT 3.625% 04-15-2032	322,000	314,005	287,646
SBND82N7	AMERICAN HOMES 4 RENT 4.3% 04-15-2052	144,000	140,021	112,310
SBFCFSR9	AMERICAN HOMES 4 RENT COMMON STOCK	1,625	54,926	60,808
SBQZ2HPL6	AMERICAN HONDA FINANCE 4.85% 10-23-2031	1,641,000	1,628,892	1,605,390
S2027342	AMERICAN INTERNATIONAL GROUP INC COM	3,259	179,736	237,255
SB7FBFL2	AMERICAN TOWER CORP	2,271	535,488	416,524
SB7FBFL2	AMERICAN TOWER CORP	2,890	610,137	530,055
SBRWLHB9	AMERICAN TOWER CORP 5.0% 01-31-2030	390,000	388,526	387,633
SBRAXY12	AMERICAN TOWER CORP 5.4% 01-31-2035	620,000	616,621	613,254
SBKVD2F6	AMERICAN TOWER CORP NEW 1.6% DUE 04-15-2026 BEO	520,000	498,372	499,476
SBQOL651	AMERICAN TOWER CORP NEW 5.65% 03-15-2033	1,700,000	1,692,248	1,722,219
SB2R3PV1	AMERICAN WTR WKS CO INC NEW COM	938	125,795	116,772
SB3SKZK7	AMERICOLD RLTY TR INC COM	1,352	37,662	28,933
C03063FAF1	AMERICREDIT 1.21% DUE 12-18-2026	590,000	562,551	579,492
C03065UA01	AMERICREDIT 5.81% DUE 05-18-2028	383,000	382,937	388,473
C03067BAD1	AMERICREDIT AUTOMOBILE RECEIVABLES AUTO RECEIVABLES BACKED NT 5.62% 11-18-2027	192,000	191,985	193,374
SBPP13T2	AMERICREDIT AUTOMOBILE RECEIVABLES TR 2022-2 AUTOMOBILE CL B 4.81% 07-18-2025	175,000	174,965	175,150
SBPP13P8	AMERICREDIT AUTOMOBILE RECEIVABLES TR 20NT CL A-3 4.38% DUE 04-18-2028 REG	192,442	192,404	192,257
SB0J7D57	AMERIPRISE FINL INC COM	495	137,321	263,553
SBVYLQH4	AMERISOURCEBERGEN 4.25% DUE 03-01-2045	1,200,000	1,197,986	975,408
SBMT8B45	AMERISOURCEBERGEN CORP SR NT 2.7% 03-15-2031	3,159,000	2,689,895	2,740,717
SBYW8LB7	AMERN AIRLINES INC 4.1% DUE 07-15-2029	431,499	433,861	429,705
C02531BAE9	AMERN CR ACCEP 6.24% DUE 04-12-2030	365,000	364,995	371,083
SBGPVD00	AMERN ELEC PWR CO 4.3% DUE 12-01-2028	700,000	687,659	683,844
SBGPVD00	AMERN ELEC PWR CO 4.3% DUE 12-01-2028	758,000	756,651	740,505
SB968SR1	AMERN EXPRESS CO 4.05% DUE 12-03-2042	320,000	268,205	268,189
C025816DW6	AMERN EXPRESS CO 5.519% DUE 07-26-2035	860,000	861,276	848,846
C025816DW6	AMERN EXPRESS CO 5.519% DUE 07-26-2035	1,673,000	1,674,097	1,651,301
SBRIQKN0	AMERN EXPRESS CO FIXED 5.532% 04-25-2030	4,575,000	4,575,000	4,654,468
C02582JKH2	AMERN EXPRESS CR 5.23% DUE 04-15-2029	469,000	473,611	476,333
C02582JKF6	AMERN EXPRESS CR 5.24% DUE 04-15-2031	647,000	652,145	661,170
SBF3BYD5	AMERN FINL GROUP 4.5% DUE 06-15-2047	300,000	274,205	247,674
SBJCYL65	AMERN HOMES 4 RENT 4.9% DUE 02-15-2029	600,000	597,789	594,966
SBMCTM02	AMERN INTL GROUP 4.375% DUE 06-30-2050	440,000	333,951	363,554
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	1,132,000	992,485	971,437
SBP8G1N4	AMERN INTL GROUP 4.5% DUE 07-16-2044	1,422,000	1,261,318	1,220,304
SBFXCNMM3	AMERN INTL GROUP 4.75% DUE 04-01-2048	215,000	242,115	190,610
SBMW4X8	AMERN TOWER CORP 2.95% DUE 01-15-2051	625,000	497,959	387,144
SBMBKJ72	AMERN TOWER CORP 3.1% DUE 06-15-2050	200,000	145,545	128,454
SBYV5WC6	AMERN TOWER CORP 3.55% DUE 07-15-2027	825,000	926,863	799,087
SBK21TMS	AMERN TOWER CORP 3.7% DUE 10-15-2049	265,000	245,436	191,031
SBJMJ814	AMERN TOWER CORP 3.8% DUE 08-15-2029	800,000	842,771	756,960
S2AZRW3U	AMERN TOWER CORP 3.9% 16/05/2030	800,000	865,516	853,873
SBPBK6X8	AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026	390,000	388,323	368,550
SBDFOM54	AMERN WTR CAP CORP 3.75% DUE 09-01-2047	311,000	314,325	231,176
SBFXV4W4	AMERN WTR CAP CORP FIXED 4.2% DUE 09-01-2048	300,000	310,673	239,199
S2089212	AMETEK INC NEW COM	1,132	139,867	204,054
SBNOHC8	AMGEN INC 2.77% 09-01-2053	185,000	110,055	107,655
SBNOHC8	AMGEN INC 2.77% 09-01-2053	2,413,000	2,271,908	1,404,173
C031162CS7	AMGEN INC 3.375% 02-21-2050	281,000	227,911	192,583
C031162B22	AMGEN INC 4.4% 05-01-2045	305,000	251,194	252,003
SBPY0TJ2	AMGEN INC 4.4% DUE 02-22-2062 BEO	5,800,000	5,781,020	4,490,882
SBDRSCM4	AMGEN INC 4.563% DUE 06-15-2048	2,028,000	1,760,868	1,683,139
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051	390,000	360,274	327,339
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051	405,000	356,957	339,929
C031162DX3	AMGEN INC 4.875% 03-01-2053	110,000	100,896	94,300
C031162B29	AMGEN INC 4.95% DUE 10-01-2041	259,000	255,528	233,473
SB76M525	AMGEN INC 5.15% DUE 11-15-2041	231,000	134,625	214,391
SBMTY697	AMGEN INC 5.25% 03-02-2030	510,000	508,822	514,570
SBMTY697	AMGEN INC 5.25% 03-02-2030	3,300,000	3,292,377	3,329,568
SBMTY697	AMGEN INC 5.25% 03-02-2030	4,120,000	4,153,542	4,156,915
SBMTYSV2	AMGEN INC 5.6% DUE 03-01-2043	105,000	104,799	102,137

SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043		273,000	274,837	265,555
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043		320,000	318,548	311,274
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043		1,205,000	1,208,781	1,172,140
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043		1,463,000	1,376,780	1,423,104
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043		2,804,000	2,722,468	2,727,535
SBMTY5X4	AMGEN INC 5.65% 03-02-2053		150,000	150,615	144,531
SBMTY5X4	AMGEN INC 5.65% 03-02-2053		350,000	357,376	337,239
SBMTY5X4	AMGEN INC 5.65% 03-02-2053		440,000	448,801	423,958
SBMTY5X4	AMGEN INC 5.65% 03-02-2053		1,902,000	1,909,757	1,832,653
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042		125,000	125,646	122,030
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063		180,000	183,382	172,652
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063		1,200,000	1,188,864	1,151,016
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039		120,000	129,570	125,724
SB3L2H37	AMGEN INC 6.4% DUE 02-01-2039		400,000	558,489	419,080
S2023607	AMGEN INC COM		2,621	648,853	683,137
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040		270,000	278,780	200,578
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040		575,000	485,115	427,156
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040		1,060,000	1,044,417	787,453
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040		3,112,000	3,142,302	2,311,843
C031162DP2	AMGEN INC FIXED 5.15% 03-02-2028		1,096,000	1,094,093	1,103,003
C031162DP2	AMGEN INC FIXED 5.15% 03-02-2028		1,410,000	1,425,596	1,419,010
SBNT7K211	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052		1,150,000	928,494	888,053
S2242929	AMKOR TECHNOLOGY INC COM		640	25,614	16,442
S2145084	AMPHENOL CORP NEW CL A		3,360	218,932	233,352
S2145084	AMPHENOL CORP NEW CL A		5,774	208,613	401,004
SB14NJ71	AMPLIFON EURO.02		295	11,554	7,591
SB14NJ71	AMPLIFON EURO.02		4,964	148,762	127,735
SBYZR014	AMUNDI EUR2.5		139	9,600	9,241
S6014908	ANA HOLDINGS INC NPV		385	11,246	7,020
SBPBK6K5	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO		245,000	182,559	172,544
SBPRBTZ8	ANALOG DEVICES INC 5.3% 04-01-2054		342,000	340,222	324,900
SBPRBTZ8	ANALOG DEVICES INC 5.3% 04-01-2054		2,168,000	2,160,520	2,059,600
SBPRBTZ8	ANALOG DEVICES INC 5.3% 04-01-2054		2,178,000	2,166,936	2,069,100
S2032067	ANALOG DEVICES INC COM		2,410	380,387	512,029
S2032067	ANALOG DEVICES INC COM		2,560	597,405	543,898
SB1WVF68	ANDRITZ AG NPV (BR)		5,009	284,557	254,050
C03465JAA8	ANGEL OAK MTG TR 2021-6 1.458% 09-25-2066		468,942	386,949	386,682
C03464PAA5	ANGEL OAK MTG TR 3.353% DUE 01-25-2067		743,907	645,919	673,909
SB1XZS82	ANGLO AMERICAN ORD USD0.54945		3,009	74,076	89,087
SB1XZS82	ANGLO AMERICAN ORD USD0.54945		3,323	84,075	98,383
SBJS55P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059		140,000	131,340	143,479
SBJS55P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059		474,000	512,475	485,779
SBJS55P2	ANHEUSER BUSCH 5.8% DUE 01-23-2059		1,019,000	1,101,712	1,044,322
SB3RQZ88	ANHEUSER BUSCH 8% DUE 11-15-2039		2,280,000	3,118,869	2,832,216
SB3D2230	ANHEUSER BUSCH COS 6.5% DUE 05-01-2042		101,000	107,012	109,371
SBJS55R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049		418,000	440,777	413,160
SBJS55R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049		1,710,000	1,803,178	1,690,198
SBJS55S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039		191,000	196,100	191,346
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048		480,000	462,318	404,846
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048		1,500,000	1,279,380	1,265,145
SBF7MH35	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048		1,600,000	1,406,334	1,349,488
SBYMLC3	ANHEUSER-BUSCH 4.7% DUE 02-01-2036		385,000	376,547	363,536
SB0Z7850	ANHEUSER-BUSCH 4.75% DUE 04-15-2058		70,000	63,654	61,074
SBYMLG25	ANHEUSER-BUSCH 4.9% DUE 02-01-2046		781,000	679,192	705,509
SBDCMR69	ANHEUSER-BUSCH 4.95% DUE 01-15-2042		500,000	488,615	463,990
SBDCMR47	ANHEUSER-BUSCH 5.875% DUE 06-15-2035		107,000	140,655	111,998
SBKSXW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036		505,000	510,791	478,669
SBKSXW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036		984,000	1,003,331	932,694
SBJSX2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046		218,000	210,333	198,341
SBJSX2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046		371,000	370,215	337,543
SBJSX2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046		834,000	835,738	758,790
SBJSX2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046		1,017,000	1,020,836	925,287
SBJSX2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046		1,822,000	1,870,665	1,657,692
SBJSX2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046		4,368,000	4,432,154	3,974,094
SBYYHL23	ANHEUSER-BUSCH INB NPV		2,121	174,775	105,971
SB46LC31	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039		555,000	764,969	696,414
SBJ88GM2	ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029		315,000	316,506	314,887
SBPMQ7X2	ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST REV SPLT)		2,767	61,239	50,636
S2045623	ANSYS INC COM		432	111,941	145,727
SBM9MCK4	ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027		400,000	396,406	378,744
SBJBT0Q4	ANTERO MIDSTREAM CORPORATION COM USD1.00		1,877	19,263	28,324
SBJBT0Q4	ANTERO MIDSTREAM CORPORATION COM USD1.00		3,985	48,856	60,134
SBFD2WR8	ANTERO RES CORP COM		1,393	41,673	48,825
SBMBLB46	ANTHEM INC 3.125% DUE 05-15-2050		520,000	343,704	331,084
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051		105,000	79,174	72,773
SBLF8T19	ANTHEM INC 3.6% DUE 03-15-2051		1,400,000	1,395,142	970,312
SBFXCM59	ANTHEM INC 3.65% 12-01-2027		1,525,000	1,519,949	1,483,276
SBGB6FT2	ANTHEM INC 4.375% 12-01-2047		356,000	369,810	285,985
SBGB6F51	ANTHEM INC 4.55% 03-01-2048		145,000	125,653	118,832
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043		455,000	416,252	394,212
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043		695,000	683,201	602,148
SBLSP6D8	ANTHEM INC 4.65% DUE 01-15-2043		740,000	655,760	641,136
SBK6V1D6	ANTHEM INC FIXED 3.7% 09-15-2049		248,000	275,792	176,199
SB87XC96	ANTHEM INC FIXED 4.625% DUE 05-15-2042		205,000	203,716	176,989
SBQ2JCY4	ANTHEM INC NT 4.1% 05-15-2032		1,100,000	1,097,537	1,015,927
S0045614	ANTOFAGASTA PLC ORD GBPO.05		920	12,571	18,320
S6065586	ANZ GROUP HOLDINGS LTD NPV		7,102	132,565	125,496
SBNAFWF0	AON CORP FIXED 2.9% DUE 08-23-2051		753,000	604,138	458,080
SBQQ7H94	AON CORP/AON GLOBAL HLDGS PLC 5.35% DUE 02-28-2033		900,000	899,793	895,419
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052		245,000	183,498	179,835
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052		399,000	390,481	292,874
SBMFF906	AON NORTH AMER INC 5.3% 03-01-2031		323,000	322,160	324,560
SBMFF917	AON NORTH AMER INC 5.45% 03-01-2034		1,850,000	1,847,188	1,848,705
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054		120,000	117,760	117,458
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054		200,000	198,872	195,764
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054		460,000	457,203	450,257
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054		664,000	659,963	649,936
SBMFF8Y3	AON NORTH AMER INC FIXED 5.15% 03-01-2029		100,000	99,861	100,333
SBLP1HWS	AON PLC		970	256,963	348,385

SB9Z76F1	AON PLC 4.45% DUE 05-24-2043	121,000	117,200	99,340
SBNA40I0	AON PLC 4.6% DUE 06-14-2044	175,000	172,665	148,288
SBNA40I0	AON PLC 4.6% DUE 06-14-2044	215,000	201,944	182,182
SBNNF1C1	APA CORP COM	1,741	65,542	40,200
S6247306	APA GROUP NPV (STAPLED UNITS)	3,030	19,487	13,076
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040	1,662,000	1,406,418	1,443,896
SB58CQJ3	APACHE CORP 5.1% DUE 09-01-2040	1,766,000	1,494,130	1,534,248
C994JP1990	APAX IX USD LP	293,934	293,934	12,434,263
C994JP3996	Apax VIII A LP	1	1	2,128,685
SBYTQ6X1	APELLIS PHARMACEUTICALS INC COM	500	38,977	15,955
SBMBP0H6	API GROUP CORPORATION COM USD0.0001	1,080	40,642	38,848
SBNA4JF6	APOLLO GLOBAL MANAGEMENT INC COM USD0.00001	2,543	158,971	420,002
SBQFP5G3	APOLLO GLOBAL MGMT 5.8% 05-21-2054	231,000	231,479	231,862
SBQFP5G3	APOLLO GLOBAL MGMT 5.8% 05-21-2054	289,000	289,383	290,078
C991214776	APOLLO OFFSHORE CREDIT STRATEGIES FUND LTD	57,647	59,988,459	109,125,849
SBMJ71T1	APPALACHIAN PWR CO 4.4% DUE 05-15-2044	445,000	442,239	361,794
SBMJ71T1	APPALACHIAN PWR CO 4.4% DUE 05-15-2044	458,000	485,374	372,363
SBXPB5R0	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	138,000	135,321	111,536
SBXPB5R0	APPALACHIAN PWR CO 4.45% DUE 06-01-2045	285,000	292,400	230,346
SB2425R7	APPALACHIAN PWR CO 6.7% DUE 08-15-2037	65,000	74,441	69,056
SB2425R7	APPALACHIAN PWR CO 6.7% DUE 08-15-2037	400,000	419,627	424,960
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	115,000	100,125	92,128
SBJR20Z6	APPALACHIAN PWR CO FIXED 4.5% 03-01-2049	365,000	367,612	292,405
SBYN7H48	APPFOLIO INC COM CL A COM CL A	120	29,349	29,606
SBYN7H48	APPFOLIO INC COM CL A COM CL A	1,204	280,791	297,051
SBNNR0S4	APPLE INC 2.375% DUE 02-08-2041	136,000	135,785	93,382
SBKP9GX6	APPLE INC 2.65% 02-08-2051	115,000	114,244	70,803
SBKP9GX6	APPLE INC 2.65% 02-08-2051	720,000	715,505	443,290
SBKP9GX6	APPLE INC 2.65% 02-08-2051	1,095,000	757,807	674,170
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	148,000	98,383	91,710
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	200,000	197,355	123,932
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	1,435,000	993,361	889,212
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	4,590,000	3,837,997	2,844,239
SBLL6LY26	APPLE INC 2.7% 08-05-2051	445,000	443,809	276,314
C037833CR9	APPLE INC 3.2% DUE 05-11-2027	600,000	600,000	583,212
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	1,170,000	920,509	894,570
C037833BA7	APPLE INC 3.45% DUE 02-09-2045	1,595,000	1,512,625	1,219,521
SBFS8H35	APPLE INC 3.75% DUE 09-12-2047	430,000	366,919	337,296
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	575,000	489,133	475,577
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	260,000	227,457	208,985
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	700,000	715,409	562,653
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	1,524,000	1,315,416	1,224,976
C037833CD0	APPLE INC 3.85% DUE 08-04-2046	3,748,000	3,218,334	3,012,605
SBNNYTH5	APPLE INC 3.95% 08-08-2052	290,000	262,823	230,103
SBNNYTH5	APPLE INC 3.95% 08-08-2052	358,000	328,837	284,059
SB0VPX83	APPLE INC 4.25% DUE 02-09-2047	620,000	626,149	529,102
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	70,000	62,820	61,681
SBXC5WP2	APPLE INC 4.375% DUE 05-13-2045	286,000	290,913	252,012
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	808,000	980,504	737,066
S2046Z51	APPLE INC COM STK	46,109	4,485,085	11,546,616
S2046Z51	APPLE INC COM STK	70,150	10,507,602	17,566,963
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049	1,404,000	1,407,305	936,454
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	525,000	597,627	411,705
SBMDPPX3	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	1,494,000	955,150	929,881
S2046552	APPLIED MATERIALS INC COM	2,034	237,023	330,789
S2046552	APPLIED MATERIALS INC COM	4,072	445,374	662,229
SB450GW6	APPLIED MATLS INC 5.85% DUE 06-15-2041	329,000	420,146	340,160
SBTG00L7	APPLOVIN CORP 5.125% DUE 12-01-2029	100,000	99,990	99,662
SBMV3LG4	APPLOVIN CORP COM CL A COM CL A	1,287	70,114	416,769
SBTG00H3	APPLOVIN CORP NT 5.375% 12-01-2031	548,000	551,758	548,422
C03831WAD0	APPLOVIN CORP NT 5.5% 12-01-2034	700,000	697,823	694,036
S2045247	APTARGROUP INC COM	316	32,769	49,644
SBTDN8H1	APTIV PLC NEW ORD USD0.01	1,319	118,626	79,773
SBLR5N72	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	477,000	359,209	277,972
SBLR5N72	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	801,000	655,320	466,783
SBHL35D5	APTIV SWISS HOLDINGS LIMITED 5.4% 03-15-2049	1,000,000	995,971	858,860
SB56Q557	APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054	210,000	202,505	188,633
C996015996	AQR OFFSHORE MULTI-STRATEGY FUND IV LTD. CLASS C SERIES INITIAL	363	33,069,566	108,815,696
SBK1WFG5	AQUA AMER INC FIXED 4.276% 05-01-2049	95,000	76,659	74,433
SBH3XG17	ARAMARK COM	1,246	30,098	46,488
SB6463M8	ARC RESOURCES LTD COM NPV	1,442	21,581	26,139
SB6463M8	ARC RESOURCES LTD COM NPV	10,138	147,697	183,770
S2823885	ARCA CONTINENTAL SAB DE CV COM NPV	8,900	86,083	73,939
SBYPB567	ARCELORMITTAL NPV	1,074	23,405	24,945
SBYPB567	ARCELORMITTAL NPV	13,486	322,820	313,229
SB50C3V3	ARCELORMITTAL SA 6.35% 06-17-2054	625,000	630,770	617,813
SB50C3V3	ARCELORMITTAL SA 6.35% 06-17-2054	705,000	707,976	696,893
SB03HC13	ARCH CAP FIN LLC 5.031% DUE 12-15-2046	225,000	191,156	202,140
S2740542	ARCH CAPITAL GROUP COM STK	1,750	88,148	161,613
SB7F2JD5	ARCHER DANIELS 4.535 DUE 03-26-2042	65,000	65,882	56,649
SB95NZC3	ARCHER-DANIELS 4.016% DUE 04-16-2043	88,000	96,121	72,443
SBH31WX5	ARCHER-DANIELS 4.5% DUE 03-15-2049	134,000	173,998	112,652
S2047317	ARCHER-DANIELS-MIDLAND CO COM	2,372	183,036	119,833
SBYXR9D1	ARDAGH GROUP S A ARDAGH GROUP S A EURO.01 CL A	535	8,703	13,241
SB5561Y9	ARES CAP CORP 5.95% 07-15-2029	1,200,000	1,187,796	1,213,980
SBMX58W3	ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052	100,000	97,783	69,731
SBMX58W3	ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052	1,100,000	1,076,057	767,041
SBT25M09	ARES MANAGEMENT CORPORATION 5.6% 10-11-2054	285,000	282,435	271,237
SBT25M09	ARES MANAGEMENT CORPORATION 5.6% 10-11-2054	600,000	595,434	571,026
SBF14BT1	ARES MANAGEMENT LP COM SHS REPTG LTD PARTNER	903	69,239	159,858
SBNHXYX4	ARGEN X SE	16	5,429	9,941
SBNHXYX4	ARGEN X SE	272	103,802	168,994
C040114HX1	ARGENTINA REP BD 1.0% 07-09-2029	19,046	10,301	15,457
C040114HV5	ARGENTINA REP DUE 07-09-2041 REG	1,200,000	648,999	750,132
	Argentine peso	266	266	266
	Argentine peso	279	279	279
	Argentine peso	455	455	455
SBMGWJV7	ARGENX SE	122	29,745	75,344
SBLSXPM3	ARISTA NETWORKS INC COM NEW	5,056	161,938	558,840

SBL9XPM3	ARISTA NETWORKS INC COM NEW	5,740	355,057	634,442
S6253983	ARISTOCRAT LEISURE NPV	1,327	26,435	56,165
S6253983	ARISTOCRAT LEISURE NPV	5,987	158,413	253,400
SBN767X3	ARIZONA PUB SVC CO 2.65% DUE 09-15-2050	300,000	298,901	173,769
SBFX84N6	ARIZONA PUB SVC CO 4.2% DUE 08-15-2048	95,000	75,699	73,385
SBYZR531	ARIZONA PUB SVC CO 4.35% DUE 11-15-2045	74,000	74,241	60,013
SBLD1L58	ARIZONA PUB SVC CO 5.55% 08-01-2033	395,000	391,346	395,577
SBJKOG71	ARIZONA PUB SVC CO NT 3.35% 05-15-2050	205,000	145,064	138,547
SBJKOG71	ARIZONA PUB SVC CO NT 3.35% 05-15-2050	560,000	557,566	378,470
SB55WL25	ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034	1,025,000	1,023,242	1,036,316
SB55WL25	ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034	2,075,000	2,069,315	2,097,908
SB025YZ2	ARKEMA SA EUR10	140	13,627	10,663
SB1FT462	ARMSTRONG WORLD INDS INC NEW COM STK	199	15,668	28,125
SB1FT462	ARMSTRONG WORLD INDS INC NEW COM STK	2,690	328,590	380,178
S2051404	ARROW ELECTR INC COM	248	27,595	28,054
C992814335	ARROWSTREET INTERNATIONAL EQUITY EAFE CIT CLASS A	314,186	62,307,737	59,052,802
SBNM68T2	ARTHUR J GALLAGHER & CO 4.6% 12-15-2027	2,565,000	2,562,897	2,556,689
SBNM68W4	ARTHUR J GALLAGHER & CO 4.85% 12-15-2029	2,545,000	2,543,015	2,535,787
SBNM68W5	ARTHUR J GALLAGHER & CO 5.0% 02-15-2032	491,000	492,124	484,730
S8T225M3	ARTHUR J GALLAGHER & CO 5.15% 02-15-2035	95,000	94,646	92,881
S8T225M3	ARTHUR J GALLAGHER & CO 5.15% 02-15-2035	245,000	244,488	239,534
SBNM6CJ9	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055	206,000	205,800	199,301
SBNM6CJ9	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055	210,000	208,690	203,171
SBRIX6P5	ARTHUR J GALLAGHER & CO 6.75% 02-15-2054	144,000	155,616	159,360
SBM92G57	ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	125,000	77,330	77,800
S6054409	ASAHI GROUP HOLDINGS LTD NPV	3,300	42,559	34,793
S6054409	ASAHI GROUP HOLDINGS LTD NPV	30,200	355,326	318,411
S6054603	ASAHI KASEI CORP NPV	2,923	26,797	20,319
S6054603	ASAHI KASEI CORP NPV	45,900	331,968	319,075
SBYYXY44	ASCENSION HLTH 3.945% DUE 11-15-2046	115,000	96,878	91,747
SBFXQ991	ASE TECHNOLOGY HOLDING CO LTD ADR	202	967	2,034
C994JP5991	ASF VI B L.P.	280,029	280,029	7,629,685
C994JP6999	ASF VII B LP	2,764	2,764	20,091,061
S8YND5N1	ASHLAND INC COM USD0.01	227	21,638	16,221
S0053673	ASHTAD GROUP ORD GBP0.10	1,010	36,104	62,803
S0294502	ASIA DRAGON TRUST ORD GBP0.20	139,536	660,756	740,961
S6057378	ASICS CORP NPV	1,600	25,544	31,662
S6057378	ASICS CORP NPV	17,600	252,101	348,282
S5165294	ASM INTL NV EURO.04	109	36,031	63,071
S5165294	ASM INTL NV EURO.04	1,039	593,695	601,204
S8929F46	ASML HOLDING NV EURO.09	942	330,201	662,032
S8929F46	ASML HOLDING NV EURO.09	978	550,748	687,332
S8929F46	ASML HOLDING NV EURO.09	1,386	807,374	974,072
S6002453	ASMPT LTD HKD0.10	4,800	60,670	46,282
SBP2V812	ASPEN TECHNOLOGY INC COM USD0.10	136	27,378	33,950
C04538FAD1	ASPLUNDH TREE EXPERT LLC FLTG RT TBL 09-07-2027	(0)	(0)	(0)
SB09PNF2	ASR NEDERLAND NV EURO.16	370	15,440	17,540
SBYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)	2,396	54,625	70,866
SBYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)	2,665	68,045	78,822
SBYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)	23,273	410,765	688,338
S0673123	ASSOCD BRIT FOODS ORD GBP0.0568	801	25,017	20,495
S2331430	ASSURANT INC COM	251	42,803	53,518
SBMFZR13	ASSURED GTY US HLDGS INC 3.6% 09-15-2051	500,000	499,104	341,715
S800V7H8	ASSURED GUARANTY LTD COMMON STK	258	14,773	23,223
S6985383	ASTELLAS PHARMA NPV	4,124	56,619	40,266
S6985383	ASTELLAS PHARMA NPV	36,300	447,193	354,431
SBMTQ7V2	ASTERA LABS INC COM	540	62,774	71,523
SBMG7M46	ASTRAZENECA FIN LLC 5.0% 02-26-2034	384,000	372,691	379,377
SBMG7M46	ASTRAZENECA FIN LLC 5.0% 02-26-2034	700,000	697,438	691,572
SBMG7G81	ASTRAZENECA FINANCE LLC. 4.8% 02-26-2027	3,295,000	3,289,464	3,313,287
S0989529	ASTRAZENECA ORD USD0.25	3,657	351,810	479,437
S0989529	ASTRAZENECA ORD USD0.25	10,372	1,305,094	1,359,782
SBDTYM07	ASTRAZENECA PLC 4% DUE 01-17-2029	100,000	119,023	97,264
SB8C0348	ASTRAZENECA PLC 4% DUE 09-18-2042	223,000	233,104	184,702
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048	75,000	81,926	63,442
SBDTYM18	ASTRAZENECA PLC 4.375% 08-17-2048	141,000	126,891	119,270
SBYQNH9	ASTRAZENECA PLC 4.375% DUE 11-16-2045	520,000	581,112	445,323
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	315,000	346,708	344,686
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	340,000	403,619	372,042
SB7FFL50	ASTRAZENECA PLC 6.45% DUE 09-15-2037	682,000	886,130	746,272
SBLB6188	ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050	169,000	101,400	91,975
CLX2109457	ASURION LLC B11 TL B SENIOR SECURED 08-19-2028	989,924	986,212	989,924
S6129222	ASX LTD NPV	452	21,090	18,213
S6129222	ASX LTD NPV	650	29,094	26,191
SBMDFQW9	AT&T INC 1.65% DUE 02-01-2028	757,000	689,135	688,045
C00206RMM1	AT&T INC 2.55% DUE 12-01-2033	1,875,000	1,542,976	1,509,169
C00206RMM1	AT&T INC 2.55% DUE 12-01-2033	2,587,000	2,158,888	2,082,250
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041	180,000	179,442	137,788
SBMHWTV6	AT&T INC 3.5% DUE 06-01-2041	1,150,000	861,448	880,314
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	278,000	180,795	187,478
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	555,000	387,771	374,281
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	1,286,000	1,057,525	867,253
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	1,928,000	1,570,983	1,300,205
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	2,245,000	1,641,676	1,513,983
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	3,031,000	2,144,873	2,044,046
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	6,572,000	4,409,154	4,432,025
SBNSLT72	AT&T INC 3.55% DUE 09-15-2055	278,000	187,956	187,530
SBNSLT72	AT&T INC 3.55% DUE 09-15-2055	1,342,000	1,112,465	905,273
SBNSLT72	AT&T INC 3.55% DUE 09-15-2055	1,841,000	1,548,975	1,241,883
SBNSLT72	AT&T INC 3.55% DUE 09-15-2055	2,268,000	1,931,909	1,529,925
SBNSLT72	AT&T INC 3.55% DUE 09-15-2055	3,025,000	2,114,687	2,040,574
SBMHVW76	AT&T INC 3.65% DUE 06-01-2051	390,000	354,510	274,427
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	160,000	116,256	105,858
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	176,000	180,243	116,443
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	647,000	396,180	428,062
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	2,299,000	975,203	1,521,041
C00206RMN9	AT&T INC 3.8% 12-01-2057	506,000	432,111	350,263
C00206RMN9	AT&T INC 3.8% 12-01-2057	700,000	644,803	484,554
C00206RMN9	AT&T INC 3.8% 12-01-2057	1,042,000	837,899	721,293

C00206RMN9	AT&T INC 3.8%	12-01-2057	2,626,000	2,004,433	1,817,770
C00206RMN9	AT&T INC 3.8%	12-01-2057	3,053,000	2,523,953	2,113,348
SBMHWT82	AT&T INC 3.85% DUE 06-01-2060		365,000	363,530	252,850
SBMHWT82	AT&T INC 3.85% DUE 06-01-2060		500,000	497,987	346,370
SBGKCWJ0	AT&T INC 4.35% DUE 03-01-2029		2,315,000	2,280,576	2,262,982
SBX2KBFO	AT&T INC 4.5% DUE 05-15-2035		2,780,000	2,794,910	2,570,666
SBX2H2X6	AT&T INC 4.75% DUE 05-15-2046		2,011,000	2,415,642	1,742,451
SBGKCWK1	AT&T INC 4.85% DUE 03-01-2039		95,000	88,516	87,765
SBDCL40	AT&T INC 5.25% DUE 03-01-2037		275,000	284,859	268,626
SBD20MH9	AT&T INC 6% DUE 08-15-2040		470,000	603,372	477,938
SBFFC4D6	AT&T INC 6.3% DUE 01-15-2038		110,000	112,160	117,506
SBGKF2Q6	AT&T INC 6.55%	06-15-2034	595,000	645,022	636,555
S2831811	AT&T INC COM		35,211	673,454	801,754
SB111MN1	AT&T INC CORP 4.65% 06-01-2044		180,000	161,942	153,310
SBGKF2T9	AT&T INC FIXED 5.15% DUE 11-15-2046		1,528,000	1,750,640	1,400,993
SBGKF2F5	AT&T INC FIXED 8.75% 11-15-2031		2,000,000	2,807,372	2,353,680
SBGKF2F5	AT&T INC FIXED 8.75% 11-15-2031		3,025,000	3,934,006	3,559,941
C04686RAB9	ATHENAHEALTH GROUP INC. INITIAL TERM	LOAN SENIOR SECURED DUE 02-15-2029	742,386	741,458	744,242
SBMV7VS8	ATHENE HLDG LTD 3.45% 05-15-2052		890,000	822,058	573,258
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054		230,000	229,603	230,899
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054		927,000	920,327	930,625
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054		1,081,000	1,076,528	1,085,227
S2526117	ATI INC COM		600	33,271	33,024
SBRJNZ47	ATKINSREALIS GROUP COM		8,017	227,771	425,098
SBLDBN41	ATLAS COPCO AB SER'A'NPV		1,333	24,482	20,370
SBLDBN41	ATLAS COPCO AB SER'A'NPV		6,344	66,465	96,946
SBLDBNS2	ATLAS COPCO AB SER'B'NPV		3,686	31,124	49,856
SBLDBNS2	ATLAS COPCO AB SER'B'NPV		54,185	608,621	732,896
SBQ1PC76	ATLIASSIAN CORP CL A		766	148,378	186,429
SBQ1PC76	ATLIASSIAN CORP CL A		1,809	421,709	440,274
SBQFN005	ATMOS ENERGY CORP 5.0% 12-15-2054		145,000	144,572	130,358
SB4L9RN5	ATMOS ENERGY CORP 5.5% DUE 06-15-2041		826,000	876,708	824,381
S2315359	ATMOS ENERGY CORP COM		733	79,045	102,085
SBKX3XG2	AUCKLAND INTL NPV		3,119	16,345	15,203
	AUSTRALIAN DOLLAR		(8,782)	(8,782)	(8,782)
	AUSTRALIAN DOLLAR		1	1	1
	AUSTRALIAN DOLLAR		276	276	276
	AUSTRALIAN DOLLAR		422	422	422
	AUSTRALIAN DOLLAR		11,489	11,489	11,489
	AUSTRALIAN DOLLAR		11,613	11,613	11,613
	AUSTRALIAN DOLLAR		29,558	29,558	29,558
	AUSTRALIAN DOLLAR		51,720	51,720	51,720
SBVYVFW2	AUTO TRADER GROUP ORD GBP0.01		2,126	14,989	21,114
SBVYVFW2	AUTO TRADER GROUP ORD GBP0.01		22,476	157,780	223,221
S2065159	AUTODESK INC COM		1,048	191,496	309,757
S2065159	AUTODESK INC COM		1,240	276,565	366,507
S2065308	AUTOMATIC DATA PROCESSING INC COM		99	21,903	28,980
S2065308	AUTOMATIC DATA PROCESSING INC COM		2,010	429,304	588,387
S2732635	AUTONATION INC COM		124	13,825	21,060
SBRRZC35	AUTOZONE INC 5.1%	07-15-2029	1,287,000	1,285,597	1,293,229
SBMTQVB0	AUTOZONE INC 6.25% 11-01-2028		295,000	294,720	308,352
S2065955	AUTOZONE INC COM		84	179,404	268,968
S2065955	AUTOZONE INC COM		86	221,342	275,372
SBLD8TP5	AVALONBAY CMNTYS INC 1.9% 12-01-2028		500,000	499,345	446,845
SBLK7814	AVALONBAY CMNTYS INC MEDIUM TERM NTS	2.3% DUE 03-01-2030	435,000	393,940	382,187
S2131179	AVALONBAY CMNTYS REIT		685	129,110	150,679
SBLG64R1	AVANGRID INC 3.2% DUE 04-15-2025 REG		571,000	547,118	567,962
SBJLT387	AVANTOR INC COM		3,266	91,548	68,815
S2066408	AVERY DENNISON CORP COM		384	64,052	71,858
SBLH3CY6	AVI GLOBAL TRUST ORD GBP0.02		135,029	263,461	414,320
S6040958	AVI LTD ZAR0.05		8,205	52,346	47,708
SB1CL8J2	AVIS BUDGET GROUP INC COM STK		108	18,229	8,706
SBD21LG4	AVISTA CORP 4.35% DUE 06-01-2048		220,000	174,824	180,459
SBPQY8M8	AVIVA ORD GBP0.328947368		6,143	41,339	36,067
S2066505	AVNET INC COM		424	18,553	22,184
C05401AAM3	AVOLON HLDGS FDG 2.125% DUE 02-21-2026		2,050,000	1,968,725	1,982,760
C05401AAP6	AVOLON HLDGS FDG 2.75% DUE 02-21-2028		1,638,000	1,428,756	1,517,099
C05401AAL5	AVOLON HLDGS FDG 4.25% DUE 04-15-2026		1,805,000	1,801,021	1,783,105
C05401AAK7	AVOLON HLDGS FDG 5.5% DUE 01-15-2026		693,000	671,489	694,871
C05401AAU5	AVOLON HLDGS FDG 5.75% DUE 03-01-2029		915,000	907,122	923,656
SB0R80X9	AVOLTA AG		225	9,790	9,022
C994JP9993	AXA EARLY SECONDARY FUND V B LP		29,981	29,981	9,806,117
SBPLGQ47	AXA EQUITABLE HLDGS INC SR NT 144A	4.572% 02-15-2029	421,000	391,177	409,637
S7088429	AXA SA EUR2.29		4,166	114,252	148,053
C994JQ0991	AXA SECONDARY FUND III-2 LP		2,571,939	2,571,939	10,217
C994JQ1999	AXA SECONDARY FUND IV		1	1	825
C994JQ2997	AXA Secondary Fund V LP-EUR		1	1	60,368
SB5FWCF5	AXALTA COATING SYSTEMS LTD COM USD1.00		1,060	27,049	36,273
S2677606	AXIS CAPITAL HOLDINGS LTD COM USD0.0125		377	20,766	33,410
S2677606	AXIS CAPITAL HOLDINGS LTD COM USD0.0125		4,265	237,829	377,964
SB0T5535	AXON ENTERPRISE INC COM		351	42,739	208,606
C994JQ3995	AXON PARTNERS (OFFSHORE) LTD		7,427,653	7,427,653	1,969,976
SBKPGV43	AZEK CO INC CL A CL A		686	16,542	32,564
S2145460	AZENTA INC COM USD0.01		251	17,909	12,550
SB5MNIW0	AZRIELI GROUP ILS0.10		98	5,573	8,093
SBM9DV55	B A T CAP CORP 2.259% DUE 03-25-2028		515,000	526,994	473,069
SBM9DV55	B A T CAP CORP 2.259% DUE 03-25-2028		1,335,000	1,228,107	1,226,304
SBM9F076	B A T CAP CORP 2.726% DUE 03-25-2031		4,175,000	4,185,959	3,602,441
SBLR99P4	B A T CAP CORP 4.39%	08-15-2037	148,000	120,604	127,758
SBLR99P4	B A T CAP CORP 4.39%	08-15-2037	500,000	479,549	431,615
SBLR9B77	B A T CAP CORP 4.54%	08-15-2047	159,000	125,214	125,885
SBLR9B77	B A T CAP CORP 4.54%	08-15-2047	308,000	242,172	243,853
SBLR9B77	B A T CAP CORP 4.54%	08-15-2047	533,000	430,036	421,992
SBLR9B77	B A T CAP CORP 4.54%	08-15-2047	538,000	404,157	425,951
SBLR9B77	B A T CAP CORP 4.54%	08-15-2047	1,661,000	1,318,201	1,315,064
SBILTMG8	B A T CAP CORP 4.742% DUE 03-16-2032		725,000	725,000	697,117
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049		535,000	407,703	432,842
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049		567,000	484,218	458,731
SBJSFMZ8	B A T CAP CORP 4.758% DUE 09-06-2049		590,000	503,860	477,340

SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	867,000	776,340	758,035
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	1,002,000	979,737	876,069
SBSNYFK9	B A T CAP CORP 6% DUE 02-20-2034	145,000	145,127	148,921
SBSNYFK9	B A T CAP CORP 6% DUE 02-20-2034	162,000	165,240	166,380
SBSNYFK9	B A T CAP CORP 6% DUE 02-20-2034	972,000	966,528	998,283
SBQWR873	B A T CAP CORP 7.75% DUE 10-19-2032	400,000	398,164	453,348
SBM9MPG1	B A T CAP CORP FIXED 3.734% DUE 09-25-2040	633,000	554,970	478,130
SBM8V3L0	B A T INTL FIN PLC FIXED 1.668% DUE 03-25-2026	175,000	177,998	168,424
SBG36ZK1	B3 SA COM NPV	36,700	83,974	61,307
C05522RDJ4	BA CR CARD TR 4.93% DUE 05-15-2029	87,000	88,047	87,839
C05522RDJ4	BA CR CARD TR 4.93% DUE 05-15-2029	1,136,000	1,135,936	1,146,956
C05635JAC4	BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043	435,000	434,267	421,411
SBMXXVB4	BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)	81	10,688	5,175
S0263494	BAE SYSTEMS ORD GBP0.025	7,155	63,955	102,916
S0263494	BAE SYSTEMS ORD GBP0.025	30,391	256,741	437,139
S0263494	BAE SYSTEMS ORD GBP0.025	60,475	804,088	869,861
S0048583	BAILLIE GIF JAP TR ORD GBP0.05	213,135	1,977,219	1,897,874
SBMC7T38	BAILLIE GIFFORD EU ORD GBP0.025	2,005,264	2,354,975	2,149,752
SBFXHY24	BAILLIE GIFFORD SHIN NIPPON ORD GBP0.02	293,645	514,933	413,363
S0791348	BAILLIE GIFFORD UK GROWTH TRUST PLC ORD GBP0.25	27,423	62,697	61,305
SBDHLTQ5	BAKER HUGHES CO	4,825	148,512	197,922
SBDHLTQ5	BAKER HUGHES CO	6,735	214,581	276,270
S2073022	BALL CORP COM	1,508	95,349	83,136
S7124594	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)	108	16,767	19,556
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	143,000	117,563	94,333
SBK70MM8	BALT GAS & ELEC CO 3.2% DUE 09-15-2049	350,000	347,194	230,885
SBR3T983	BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054	210,000	209,941	207,207
SBMBYSR6	BALTIMORE GAS & ELECTRIC CO 2.25% DUE 06-15-2031 BEO	250,000	249,555	211,685
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	385,000	384,811	367,182
SBG48XR9	BANC 1 CORP 7.75 DEB DUE 07-15-2025	965,000	1,243,316	980,633
SBSLMOD3	BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035	400,000	400,000	400,684
SS501906	BANCO BILBAO VIZCA EURO.49	13,625	90,746	133,355
SS501906	BANCO BILBAO VIZCA EURO.49	40,343	443,743	394,859
SBSLMOC2	BANCO BILBAO VIZCAYA ARGENTARIA S A 5.381% 03-13-2029	2,200,000	2,220,362	2,219,954
SB5B7ZW2	BANCO BILBAO VIZCAYA ARGENTARIA S A 9.375% 12-29-2049	694,000	694,000	754,260
SBYMD5K9	BANCO BPM NPV	3,044	16,719	24,624
SBYMD5K9	BANCO BPM NPV	47,230	314,878	382,059
C05969BAF0	BANCO SANTANDER 5.621% DUE 12-10-2029	301,000	301,000	300,976
SS705946	BANCO SANTANDER EURO.50(REGD)	36,346	157,165	168,027
SBNK8906	BANCO SANTANDER S A 9.625% 12-31-2049	600,000	600,000	690,936
SBNM0V38	BANCO SANTANDER S A 9.625% 12-31-2049	200,000	200,000	219,232
SBNQNGP0	BANCO SANTANDER SA 4.175% 03-24-2028	600,000	589,896	587,214
SBNQNGP0	BANCO SANTANDER SA 4.175% 03-24-2028	675,000	663,269	660,616
SB56VKD5	BANCO SANTANDER SA 5.439% 07-15-2031	600,000	600,000	600,108
SB56VKD5	BANCO SANTANDER SA 5.439% 07-15-2031	2,400,000	2,400,000	2,400,432
SB59CCR3	BANCO SANTANDER SA 5.552% 03-14-2028	2,000,000	2,000,000	2,016,580
SBRIX5Y7	BANCO SANTANDER SA 6.607% 11-07-2028	600,000	600,585	630,690
SB56VKN5	BANCO SANTANDER SA FLTGT RT 07-15-2028	1,200,000	1,200,000	1,207,932
SBMW7K5	BANCO SANTANDER SA SR NON PFD FIXED-FIXED RATE 1.722% 09-14-2027	2,490,000	2,278,609	2,353,747
SB0JDQD4	BANDAI NAMCO HOLDINGS INC	1,343	21,355	32,293
C06051GJF7	BANK AMER CORP 1.898% DUE 07-23-2031	662,000	650,882	557,113
SBN4J4R8	BANK AMER CORP 2.482% 09-21-2036	380,000	310,810	309,062
SBPLD49	BANK AMER CORP 2.496% 02-13-2031	800,000	749,961	701,912
SBPLD49	BANK AMER CORP 2.496% 02-13-2031	3,165,000	2,506,648	2,776,939
SBN6NBF5	BANK AMER CORP 2.831% 10-24-2051	380,000	243,599	232,674
SBN6NBF5	BANK AMER CORP 2.831% 10-24-2051	495,000	434,047	303,089
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO	40,000	25,226	25,366
C06051GHV4	BANK AMER CORP 3.194% 07-23-2030	2,431,000	2,292,943	2,237,274
C06051GHV4	BANK AMER CORP 3.194% 07-23-2030	2,700,000	2,781,202	2,484,837
C06051GIW0	BANK AMER CORP 3.311% DUE 04-22-2042	100,000	77,169	74,667
C06051GIW0	BANK AMER CORP 3.311% DUE 04-22-2042	695,000	521,647	518,936
SBPLDG1	BANK AMER CORP 3.419% 12-20-2028	1,311,000	1,234,626	1,257,459
C06051GGL7	BANK AMER CORP 3.705% 04-24-2028	1,200,000	1,200,000	1,168,296
C06051GKL2	BANK AMER CORP 3.846% 03-08-2037	555,000	474,997	491,480
C06051GKL2	BANK AMER CORP 3.846% 03-08-2037	1,425,000	1,349,526	1,261,909
SB049X71	BANK AMER CORP 3.946% 01-23-2049	210,000	169,619	160,709
C06051GHQ5	BANK AMER CORP 3.974% 02-07-2030	2,269,000	2,116,523	2,173,884
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051	380,000	392,643	296,313
SBZ013F3	BANK AMER CORP 4.183% DUE 11-25-2027	2,725,000	2,835,244	2,675,814
C06051GKP3	BANK AMER CORP 4.376% 04-27-2028	3,615,000	3,625,447	3,574,765
SBYYD0K2	BANK AMER CORP 4.45% DUE 03-03-2026	521,000	593,502	518,932
SBLP4H5	BANK AMER CORP 4.875% DUE 04-01-2044	105,000	95,589	96,011
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	215,000	209,251	200,690
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	992,000	1,112,029	925,972
C06051GKY4	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	400,000	412,880	392,332
C06051GKY4	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	1,700,000	1,672,470	1,667,411
SBQNL6S1	BANK AMER CORP 5.518% 10-25-2035	360,000	360,000	353,484
SBQNL6S1	BANK AMER CORP 5.518% 10-25-2035	415,000	408,202	407,489
SBQNL6S1	BANK AMER CORP 5.518% 10-25-2035	651,000	650,929	639,217
SBQNL6S1	BANK AMER CORP 5.518% 10-25-2035	940,000	940,000	922,986
C06051GLS6	BANK AMER CORP 5.819% 09-15-2029	1,965,000	2,002,865	2,012,651
C06051GLS6	BANK AMER CORP 5.819% 09-15-2029	9,435,000	9,630,000	9,663,799
C060505FL3	BANK AMER CORP 5.875% DUE 12-31-2049	400,000	400,000	399,876
C060505FL3	BANK AMER CORP 5.875% DUE 12-31-2049	1,100,000	1,122,341	1,099,659
C06051GKX4	BANK AMER CORP SR NT 2.972% 02-04-2033	600,000	600,000	515,490
C06237MAD5	BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054	118,000	117,146	115,516
C06237MAD5	BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054	215,000	213,443	210,474
C06237MAD5	BANK GOSPODARSTWA KRAJOWEGO GTD NT 144A 6.25% 07-09-2054	441,000	446,280	431,717
S6075808	BANK HAPQALIM B.M. ILS1	3,083	22,924	37,247
S6075808	BANK HAPQALIM B.M. ILS1	17,561	167,413	212,160
SBQKN5X8	BANK NEW YORK MELLON CORP 4.975% 03-14-2030	840,000	840,000	839,026
SB1Z77F6	BANK NEW YORK MELLON CORP COM STK	3,617	159,707	277,894
C06417XAG6	BANK NOVA SCOTIA B C FIXED RATE RESETTING SUB NT 4.588% 05-04-2037	396,000	395,988	364,328
S2295677	BANK OF AMERICA CORP	4,510	185,634	198,215
S2295677	BANK OF AMERICA CORP	32,635	1,074,323	1,434,308
SBMGDBT2	BANK OF AMERICA CORP 1.734% 07-22-2027	1,283,000	1,186,501	1,223,110
SBPLD72	BANK OF AMERICA CORP 2.884% 10-22-2030	456,000	472,190	412,092
SBMYK259	BANK OF AMERICA CORP 5.425% 08-15-2035	169,000	173,428	164,390
SBN6J9S2	BANK OF AMERICA CORPORATION 2.651% 03-11-2032	633,000	638,715	544,924

SBMYYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	893,000	848,115	618,197
SBMYYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	1,210,000	1,217,462	837,647
SBMYYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	2,870,000	2,356,029	1,986,815
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% 04-23-2040	415,000	491,655	352,128
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% 04-23-2040	2,798,000	2,440,030	2,374,103
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% 04-23-2040	4,204,000	3,781,972	3,567,094
C06051GGM5	BANK OF AMERICA CORPORATION 4.244% 04-24-2038	1,800,000	1,800,000	1,594,170
C06051GGM5	BANK OF AMERICA CORPORATION 4.244% 04-24-2038	2,265,000	2,317,723	2,005,997
C06051GH51	BANK OF AMERICA CORPORATION 4.33% 03-15-2050	80,000	70,462	65,178
SBYMX8C2	BANK OF AMERICA CORPORATION 4.443%01-20-2048	175,000	151,952	147,081
C06051GLG2	BANK OF AMERICA CORPORATION 5.202% 04-25-2029	665,000	665,000	668,272
C06051GLG2	BANK OF AMERICA CORPORATION 5.202% 04-25-2029	2,023,000	2,023,000	2,032,953
C06051GLH0	BANK OF AMERICA CORPORATION 5.288% 04-25-2034	700,000	700,000	693,826
C06051GLH0	BANK OF AMERICA CORPORATION 5.288% 04-25-2034	2,175,000	2,177,262	2,155,817
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	255,000	255,000	255,681
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	600,000	600,113	601,602
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	690,000	690,000	691,842
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	4,705,000	4,708,167	4,717,562
C06051GLU1	BANK OF AMERICA CORPORATION 5.872% 09-15-2034	784,000	784,000	805,270
C06051GLU1	BANK OF AMERICA CORPORATION 5.872% 09-15-2034	1,641,000	1,619,911	1,685,520
S883ZNX8	BANK OF AMERICA CORPORATION 6.11% 01-29-2037	172,000	167,585	177,998
S883ZNX8	BANK OF AMERICA CORPORATION 6.11% 01-29-2037	1,200,000	1,438,576	1,241,844
SBD1RP61	BANK OF IRELAND GR ORD EUR1.00	825	7,655	7,523
SBD1RP61	BANK OF IRELAND GR ORD EUR1.00	2,416	20,284	22,031
SBD1RP61	BANK OF IRELAND GR ORD EUR1.00	36,741	204,273	335,027
C06368L8L3	BANK OF MONTREAL 4.64% DTD 09-10-2024 DUE 09-10-2030	770,000	770,000	754,608
S2076009	BANK OF MONTREAL COM NPV	1,741	140,195	168,931
S2076009	BANK OF MONTREAL COM NPV	12,425	984,009	1,205,610
SBP5H6M4	BANK OF NY MELLON CORP 5.06% 07-22-2032	2,205,000	2,205,000	2,197,701
SBPBM140	BANK OF NY MELLON CORP FLTG RT 07-21-2028	1,638,000	1,638,000	1,644,486
SBD0BF11	BANK ONE CORP FIXED 8.75% DUE 09-01-2030	2,675,000	2,931,490	3,148,208
SBZ56Q65	BANK OZK COM	499	19,734	22,220
SBZ56Q65	BANK OZK COM	2,320	93,008	103,310
SBN4NDR3	BANKERS INVESTMENT TRUST ORD GBP0.025	414,365	537,251	596,793
SBP2DY98	BANNER HEALTH 2.907% DUE 01-01-2042	1,548,000	1,555,102	1,101,000
SBLSE900	BAPTIST HEALTHCARE SYS KY TAXABLE BD SER2020B 3.54% 08-15-2050	900,000	900,000	630,135
C05491UBA5	BARCLAYS COMMERCIAL MORTGAGE SECURITIES SER 2018-C2 CL ASB 4.236% 12-15-2051	96,937	107,456	95,841
SBP6NKL8	BARCLAYS PLC 2.894% DUE 11-24-2032 BEO	425,000	322,150	358,721
SBWDQJG7	BARCLAYS PLC 3.65% DUE 03-16-2025	2,370,000	2,276,575	2,363,127
SBD0SY79	BARCLAYS PLC 4.375% DUE 01-12-2026	4,800,000	4,838,078	4,776,960
SBDGKSN3	BARCLAYS PLC 4.836% 05-09-2028	2,611,000	2,705,282	2,562,984
SBN14QZ8	BARCLAYS PLC 4.942% 09-10-2030	1,115,000	1,121,720	1,091,908
SBN14QZ8	BARCLAYS PLC 4.942% 09-10-2030	2,170,000	2,172,354	2,125,059
SBN14QZ8	BARCLAYS PLC 4.942% 09-10-2030	2,395,000	2,394,339	2,345,400
SBDCLZ20	BARCLAYS PLC 4.972% 05-16-2029	600,000	619,983	594,720
SBHWTW96	BARCLAYS PLC 5.088% 06-20-2030	400,000	422,610	389,504
SBN14QY7	BARCLAYS PLC 5.335% 09-10-2035	250,000	253,202	240,290
SBN14QY7	BARCLAYS PLC 5.335% 09-10-2035	795,000	795,000	764,122
SBQHMH359	BARCLAYS PLC 5.501% DUE 08-09-2028	2,300,000	2,268,559	2,323,805
SBQWQ3F3	BARCLAYS PLC 5.67% 03-12-2028	1,724,000	1,724,000	1,744,378
SBQWQ3J7	BARCLAYS PLC 5.69% 03-12-2030	1,027,000	1,027,000	1,036,993
SBQC4F17	BARCLAYS PLC 5.746% DUE 08-09-2033	600,000	600,000	600,096
SBSHSL21	BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP	100,000	125,835	125,801
SBPBMFP9	BARCLAYS PLC 6.036% 03-12-2055	95,000	100,591	94,967
SBPBMFP9	BARCLAYS PLC 6.036% 03-12-2055	637,000	648,712	636,777
SBP6KC13	BARCLAYS PLC 6.496% DUE 09-13-2027	1,586,000	1,586,000	1,623,779
SBQYL792	BARCLAYS PLC FIXED 5.829% 05-09-2027	745,000	745,000	752,875
C06738EBN4	BARCLAYS PLC FIXED 6.125% DUE 12-31-2049	1,800,000	1,800,000	1,797,876
SBQYL7G9	BARCLAYS PLC FIXED 6.224% 05-09-2033	875,000	875,000	897,085
S3134865	BARCLAYS PLC ORD GBP0.25	34,823	74,758	116,946
S3134865	BARCLAYS PLC ORD GBP0.25	112,811	240,950	378,854
S3134865	BARCLAYS PLC ORD GBP0.25	217,966	522,509	731,998
S0081180	BARRATT REDROW PLC	3,274	23,335	18,046
S0081180	BARRATT REDROW PLC	19,168	111,807	105,650
S2024644	BARRICK GOLD CORP COM NPV	4,088	62,965	63,358
S2024644	BARRICK GOLD CORP COM NPV	16,931	273,704	262,406
S2024644	BARRICK GOLD CORP COM NPV	29,909	501,870	463,546
SB4QBSK0	BARRICK INTL BK 6.35% DUE 10-15-2036	1,580,000	2,002,552	1,661,860
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041	805,000	1,036,071	789,729
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043	665,000	859,570	656,415
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039	1,275,000	1,773,311	1,284,716
S5476929	BARRY CALLEBAUT AG CHF62.2000 (REGD)	8	16,050	10,628
S5086577	BASF - ORD SHS COMSTK	2,113	148,274	92,903
S5086577	BASF - ORD SHS COMSTK	2,919	152,555	128,341
SBSNWT12	BAT CAP CORP 5.834% 02-20-2031	145,000	145,604	148,081
SBSNWT12	BAT CAP CORP 5.834% 02-20-2031	915,000	915,000	934,444
SBSNWT12	BAT CAP CORP 5.834% 02-20-2031	1,429,000	1,432,225	1,459,366
SBSNWT12	BAT CAP CORP 5.834% 02-20-2031	2,935,000	2,935,000	2,997,369
SBJSFMV7	BAT CAPITAL CORP FIXED 3.215% 09-06-2026	738,000	736,509	719,011
SBRJ5OW6	BAT CAPITAL CORPORATION 6.343% DUE 08-02-2030	265,000	266,465	278,422
SBRJ5K60	BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	240,000	240,000	253,438
SBRJ5K60	BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO	1,085,000	1,085,000	1,145,749
SBRJ5OF9	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	300,000	297,120	323,187
SBRJ5OF9	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	365,000	362,555	393,211
SBRJ5OG0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	142,000	156,456	155,242
SBRJ5OG0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	675,000	675,000	737,944
SBNNTGJ5	BATH & BODY WORKS INC COM USD0.5 WI	1,075	35,634	41,678
SBD4F5R3	BAXALTA INC 5.25% DUE 06-23-2045	81,000	80,659	74,578
SBQFMQG0	BAXTER INTERNATIONAL INC 2.272% 12-01-2028 BEO	1,437,000	1,264,894	1,294,593
SBPNTJ90	BAXTER INTERNATIONAL INC 2.539% 2-01-2032 BEO	754,000	585,208	628,233
SBMH0WZ5	BAXTER INTERNATIONAL INC 3.132% 12-01-2051	665,000	669,748	411,569
SBNNTRJ2	BAXTER INTL INC 1.73% 04-01-2031	486,000	380,412	394,545
SBNDQK50	BAXTER INTL INC 3.95% 04-01-2030	208,000	193,712	196,352
S2085102	BAXTER INTL INC COM	2,460	142,281	71,734
SBMH24Z5	BAXTER INTL INC FIXED 1.915% DUE 02-01-2027	286,000	254,500	269,481
SBMH24Z5	BAXTER INTL INC FIXED 1.915% DUE 02-01-2027	1,885,000	1,739,084	1,776,122
SB3YX4F8	BAY AREA TOLL AUTH CALIF TOLL BRDG REV 7.043% 04-01-2050 BEO TAXABLE	400,000	557,305	459,132
S5069211	BAYER AG NPV (REGD)	2,271	156,526	45,419
S5756030	BAYER MOTOREN WERK NON VTG PRF EUR1	135	10,640	10,121

C07274NAL7	BAYER US FIN II 4.375% DUE 12-15-2028	200,000	193,026	192,074
C07274NAL7	BAYER US FIN II 4.375% DUE 12-15-2028	300,000	283,851	288,111
C07274NAL7	BAYER US FIN II 4.375% DUE 12-15-2028	965,000	906,579	926,757
C07274NAL7	BAYER US FIN II 4.375% DUE 12-15-2028	2,925,000	2,896,880	2,809,082
SD0103H7	BAYER US FIN II 4.875% DUE 06-25-2048	325,000	268,027	253,945
S5756029	BAYERISCHE MOTOREN WERKE A G COM	683	60,183	55,858
S5756029	BAYERISCHE MOTOREN WERKE A G COM	3,903	305,279	319,202
SBMYOLM8	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	275,000	275,000	174,290
SBMYOLM8	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050	1,011,000	866,613	640,752
SBQYH820	BB&T BRH BKG & TR 3.8% DUE 10-30-2026	970,000	965,802	951,725
C994JJ2995	BC EUROPEAN CAPITAL VII	1	1	646,378
C994JJ3993	BC EUROPEAN CAPITAL VIII	1	1	96,612
C994JJ4991	BC EUROPEAN CAPITAL X	15,680,598	16,019,620	20,267,136
SB188TH2	BCE INC COM NPV	175	7,786	4,054
SB188TH2	BCE INC COM NPV	1,219	51,722	28,242
SB1X8Q2	BCO DE SABADELL EURO.125	12,553	25,399	24,398
SBG05CK9	BE SEMICONDUCTOR INDUSTRIES NV EURO.01	179	24,549	24,522
S5932409	BECHTLE AG NPV	199	13,495	6,409
SD03VQC4	BECTON DICKINSON & 3.7% DUE 06-06-2027	1,072,000	1,076,434	1,045,747
SD03VQC4	BECTON DICKINSON & 3.7% DUE 06-06-2027	1,418,000	1,375,276	1,383,273
SBF2KX43	BECTON DICKINSON & 4.669% DUE 06-06-2047	178,000	157,929	152,076
SBTDFT52	BECTON DICKINSON & 4.685% DUE 12-15-2044	150,000	132,363	129,429
SBP08473	BECTON DICKINSON & CO 3.828% 06-07-2032	300,000	326,100	318,777
SBP08688	BECTON DICKINSON & CO 5.081% 06-07-2029	186,000	186,000	187,287
SBP08688	BECTON DICKINSON & CO 5.081% 06-07-2029	550,000	550,000	553,806
SBP5R609	BECTON DICKINSON & CO 5.11% 02-08-2034	100,000	97,972	98,483
S2087807	BECTON DICKINSON & CO COM	1,414	335,413	320,794
SBMDFM32	BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050	600,000	600,000	443,976
SD02RDG3	BEFESA SA NPV	2,315	108,367	49,766
S5107401	BEIERSDORF AG EUR1	238	26,918	30,560
SBP2N148	BEIJER REF AB SER'B'NPV	845	12,182	12,473
C0778FPAA7	BELL CANADA 4.464% 04-01-2048	928,000	782,811	750,594
SBPGLSL8	BELL CANADA 5.55% 02-15-2054	700,000	681,035	655,347
SBMYX9H8	BELL CANADA FIXED 3.2% DUE 02-15-2052	40,000	26,692	25,359
C0778FPAB5	BELL CDA FIXED 4.3% 07-29-2049	245,000	259,784	192,014
SBNT02C0	BELLRING BRANDS INC COM USD0.01	620	35,428	46,711
C08078UAM5	BELRON FINANCE US LLC USD TERM LOAN B SENIOR SECURED 10-01-2031	748,125	751,866	753,736
C08162MAX6	BENCHMARK 2020-B17 2.289% DUE 03-15-2053	109,000	94,626	93,519
C081915AB6	BENCHMARK 2024-V12 5.73845% DUE 12-15-2057	205,000	211,150	210,047
SBT25B91	BENCHMARK 2024-V9 5.6019% DUE 08-15-2057	345,000	355,350	350,972
SBMC1PR6	BENTLEY SYS INC CL B CL B	673	24,482	31,429
SBPORGDO	BERKELEY GROUP (THE)/ORD GBP0.05611047	243	12,423	11,869
S2093644	BERKLEY W R CORP COM	1,113	48,801	65,133
S2093644	BERKLEY W R CORP COM	1,489	67,017	87,136
C994JJ7994	BERKSHIRE FUND VII	1	1	1,332,409
SB96WCM8	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	1,300,000	1,290,554	1,124,019
SBVX7748	BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045	405,000	406,769	350,625
SBNGJKF6	BERKSHIRE HATHAWAY ENERGY CO 3.7% 07-15-2030	2,675,000	2,674,670	2,516,694
SBGOJ020	BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048	235,000	207,941	174,422
SBNGJK82	BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050	1,371,000	1,072,886	1,083,076
SBNC3D17	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053	245,000	243,684	203,389
SBNC3D17	BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053	440,000	437,637	365,270
SBNOXP59	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	1,144,000	906,163	715,320
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	385,000	303,341	290,871
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	995,000	991,535	751,732
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	1,178,000	887,994	889,991
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	1,545,000	1,252,734	1,167,263
S2073390	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	3,862	1,049,771	1,750,567
S2073390	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'	8,971	2,637,122	4,066,375
SB88R3H3	BERRY GLOBAL GROUP INC COM USD0.01	559	28,702	36,151
S2094670	BEST BUY INC COM STK	1,074	77,006	92,149
SBMFPWY1	BETH ISRAEL DEACONESS MED CTR INC TAXABLE BD SER L 3.08% 07-01-2051	165,000	165,000	101,803
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043	250,000	214,855	234,010
SBFD3PF0	BHP BILLITON FIN 5% DUE 09-30-2043	443,000	436,184	414,666
SB5NNJ47	BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	180,000	162,259	151,330
SBJRJL96	BHP BILLITON FIN USA LTD 5.1% DUE 09-08-2028	916,000	911,099	924,262
SBJRJL00	BHP BILLITON FIN USA LTD 5.5% 09-08-2053	890,000	897,679	870,189
S6144690	BHP GROUP LIMITED	11,947	285,648	292,551
S6144690	BHP GROUP LIMITED	19,847	589,376	486,001
S6144690	BHP GROUP LIMITED	21,384	709,062	523,638
SBZBFK77	BID CORP LTD NPV	3,458	76,255	78,904
SBKD54H5	BILL HOLDINGS INC COM USD0.00001	492	51,787	41,677
S7240371	BILLERUD AB	15	97	138
S2098508	BIO RAD LABORATORIES INC CLA CL A	93	39,115	30,551
SBMDWPJ0	BIOGEN INC 2.25% DUE 05-01-2030	2,402,000	1,959,008	2,074,295
S2455965	BIOGEN INC COMMON STOCK	706	152,496	107,962
S2437071	BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010	914	74,433	60,077
SBFOLBK7	BIOMERIEUX NPV	61	6,493	6,538
SBFOLBK7	BIOMERIEUX NPV	98	8,937	10,503
SB5HZ3Q0	BIO-TECHNE CORP COM	740	59,725	53,302
SB5448N3	BIRKENSTOCK HOLDING PLC COM NPV	160	7,789	9,066
SBF2NZF8	BJS WHSL CLUB HLDGS INC COM	625	41,008	55,844
SB01C1P6	BK CENTRAL ASIA IDR12.50	261,500	140,792	157,192
S6076425	BK LEUMI LE ISRAEL ILS1	3,665	24,173	43,604
SBM9WJ81	BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033	1,275,000	1,275,000	1,319,778
SBTPH0F3	BK NEW YORK MELLON FLTGT RT 5.225% DUE 11-20-2035	375,000	375,000	373,328
SBMWJNF4	BK NEW YORK MELLON VAR RT 6.474% DUE 10-25-2034	525,000	525,000	567,478
SBMGDC55	BK NOVA SCOTIA B C FIXED 4.9% DUE 12-31-2049	2,885,000	3,015,060	2,858,804
C05522RDH8	BK OF AMER CR CARD FIXED 4.98% DUE 11-15-2028	1,505,000	1,504,798	1,518,747
SB8YB687	BK OF AMER NA 6 DUE 10-15-2036	3,175,000	4,100,324	3,281,204
S2076281	BK OF NOVA SCOTIA COM NPV	2,875	149,351	154,305
S2076281	BK OF NOVA SCOTIA COM NPV	5,289	269,431	283,867
S2076281	BK OF NOVA SCOTIA COM NPV	21,077	1,067,449	1,131,229
SB76D410	BKW AG CHF2.50	50	6,824	8,287
SBJV1DQ1	BLACK HILLS CORP 3.875% DUE 10-15-2049	700,000	698,753	507,143
SBDDHDF96	BLACK HILLS CORP 4.2% DUE 09-15-2046	100,000	75,361	78,094
SBN4K114	BLACK HILLS CORP 6.15% 05-15-2034	100,000	99,225	103,851
* SB7W0XJ6	BLACKROCK AMERICAN INCOME TRUST PLC	149,312	359,933	372,127
* C991410366	BLACKROCK EMERGING MARKETS ALPHA TILTS FUND	1,892,327	37,224,089	42,265,985

*	SBPBJVZ3	BLACKROCK FUNDING INC 5.25%	03-14-2054	340,000	335,900	320,613
*	SBPBJVZ3	BLACKROCK FUNDING INC 5.25%	03-14-2054	854,000	852,205	805,305
*	SBRC16H8	BLACKROCK FUNDING INC. 5.35% 01-08-2055		160,000	159,552	152,835
*	SBRC16H8	BLACKROCK FUNDING INC. 5.35% 01-08-2055		335,000	335,055	319,999
*	SB01RDH7	BLACKROCK GREATER ORD GBP0.001		156,385	1,081,290	1,067,418
*	SBMZB8T7	BLACKROCK INC NEW COM		716	470,117	733,979
*	SBKY8J91	BLACKROCK INNOVATION & GROWTH TERM TR		38,788	288,047	288,583
*	S0643610	BLACKROCK SMALLER COMPANIES TST	ORD GBP0.25	15,493	277,950	266,215
	SBKF2SL7	BLACKSTONE INC COM USD0.00001		810	138,768	139,660
	SBKF2SL7	BLACKSTONE INC COM USD0.00001		3,542	357,293	610,712
	C994JK2993	BLACKSTONE REAL ESTATE PARTNERS IV		467,269	467,269	1
	C994JK3991	BLACKSTONE REAL ESTATE PARTNERS V		1	1	9,471,215
	BLACKSTONE REAL ESTATE PARTNERS V	Blackstone Real Estate Partners V.TE.1 L.P.				(9,023,727)
	C994JK4999	BLACKSTONE REAL ESTATE PARTNERS VI		12,858	12,858	(42,346)
	BLACKSTONE REAL ESTATE PARTNERS VI	Blackstone Real Estate Partners VI.TE.1 - NQ L.P.				11,091
	BLACKSTONE REAL ESTATE PARTNERS VI	Blackstone Real Estate Partners VI.TE.1 L.P.				168,111
	C994JK5996	BLACKSTONE REAL ESTATE PARTNERS VII LP		1,563,987	1,563,987	630,531
	BLACKSTONE REAL ESTATE PARTNERS VII	Blackstone Real Estate Partners VII.TE.1 L.P.				3,527,403
	BLACKSTONE REAL ESTATE PARTNERS VII	Blackstone Real Estate Partners VII.TE.1-NQ L.P.				2,201,624
	S2105505	BLOCK H & R INC COM		666	24,377	35,191
	SBYNZGK1	BLOCK INC		2,725	177,983	231,598
	SBYNZGK1	BLOCK INC		5,809	410,510	493,707
	SBN7C0S9	BLUE OWL CAP INC COM CL A		2,558	30,248	59,499
	SBRIJ212	BLUE OWL FINANCE LLC 6.25%	04-18-2034	938,000	928,984	963,073
	SBRIJ212	BLUE OWL FINANCE LLC 6.25%	04-18-2034	1,033,000	1,024,217	1,060,612
	S6533232	BLUESCOPE STEEL NPV		1,032	10,454	11,942
	C055986AC7	BMO 2023-5C1 MTG TR COML MTG PASSTHRU	CTF CL 6.53399991989% 08-15-2056	135,000	139,725	140,877
	C09660WAX9	BMO 2024-5C7 MTG TR COML MTG PASSTHRU	CTF CL 5.8876% 11-15-2057	170,000	175,099	172,806
	SBFS1QD8	BMO 2024-C9 MTG TR MTG PASSTHRU CTF CL A-5	5.7592% 07-15-2057	766,861	789,864	793,014
	C05613MAE9	BMW VEH LEASE TR 2024-2 4.21% 02-25-2028		79,000	78,994	78,164
	S7309681	BNP PARIBAS EUR2		2,389	138,716	146,499
	SBY2JV17	BOC AVIATION LTD NPV		7,000	56,391	54,384
	S6536112	BOC HONG KONG HLDG NPV		8,417	29,534	27,035
	S6536112	BOC HONG KONG HLDG NPV		235,500	687,181	756,406
	SBJGV2G9	BOEING CO 2.95% DUE 02-01-2030		958,000	826,409	854,076
	SBJBC2J0	BOEING CO 3.2% DUE 03-01-2029		1,115,000	1,154,562	1,027,283
	SBMHXMX2	BOEING CO 3.25% DUE 02-01-2028		650,000	610,799	611,910
	SBKPHQH4	BOEING CO 3.25% DUE 02-01-2035		210,000	164,730	167,360
	SBKPHQH4	BOEING CO 3.25% DUE 02-01-2035		730,000	597,381	581,774
	SB072429	BOEING CO 3.375% DUE 06-15-2046		155,000	114,392	99,941
	SBK1WFF6	BOEING CO 3.6% 05-01-2034		1,605,000	1,352,724	1,343,305
	SBZBZQ11	BOEING CO 3.65% DUE 03-01-2047		95,000	68,736	63,744
	SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050		1,115,000	774,328	759,493
	SBGYTGR3	BOEING CO 3.85% DUE 11-01-2048		251,000	228,798	171,451
	SBGYTGR3	BOEING CO 3.85% DUE 11-01-2048		960,000	669,937	655,747
	SBK1WFJ8	BOEING CO 3.9% 05-01-2049		190,000	142,036	131,708
	SBK1WFJ8	BOEING CO 3.9% 05-01-2049		635,000	482,827	440,182
	SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060		1,000,000	1,123,542	920,930
	SBM8R6Q4	BOEING CO 5.93% DUE 05-01-2060		1,201,000	1,222,226	1,106,037
	C097023DQ5	BOEING CO 6.298% 05-01-2029		872,000	905,320	904,168
	C097023DQ5	BOEING CO 6.298% 05-01-2029		2,510,000	2,510,000	2,602,594
	SBT25Z25	BOEING CO 6.388% 05-01-2031		444,000	444,000	463,949
	C097023DT9	BOEING CO 6.858% 05-01-2054		505,000	509,220	536,785
	C097023DT9	BOEING CO 6.858% 05-01-2054		1,527,000	1,560,567	1,623,109
	C097023DT9	BOEING CO 6.858% 05-01-2054		2,497,000	2,599,267	2,654,161
	SBCTH609	BOEING CO 6.875% DUE 03-15-2039		70,000	75,272	73,651
	S2965613	BOEING CO 6.875% DUE 10-15-2043		161,000	219,787	163,950
	S2108601	BOEING CO COM		3,478	568,272	615,606
	SBKPSXK6	BOEING CO FIXED 2.196% DUE 02-04-2026		5,690,000	5,527,275	5,519,983
	SBJBC2K1	BOEING CO FIXED 3.5% DUE 03-01-2039		424,000	322,605	313,785
	C097023BY0	BOEING CO FIXED 3.55% DUE 03-01-2038		154,000	146,961	116,309
	C097023BZ7	BOEING CO FIXED 3.625% DUE 03-01-2048		121,000	113,754	80,147
	SBJBC2L2	BOEING CO FIXED 3.825% 03-01-2059		95,000	96,540	61,437
	SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059		240,000	161,672	158,246
	SBM8XFR6	BOEING CO FIXED 5.15% DUE 05-01-2030		646,000	624,533	637,001
	SBM8XFR5	BOEING CO FIXED 5.705% DUE 05-01-2040		770,000	793,684	733,086
	SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050		266,000	273,462	246,893
	SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050		330,000	318,264	306,296
	SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050		405,000	381,878	375,909
	SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050		476,000	499,502	441,809
	SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050		1,360,000	1,363,016	1,262,311
	SBG48P39	BOEING CO SR NT 5.875 DUE 02-15-2040		96,000	102,059	92,812
	SBG48P39	BOEING CO SR NT 5.875 DUE 02-15-2040		195,000	246,386	188,524
	C097023DS1	BOEING CO SR NT 6.528% 05-01-2034		197,000	201,427	206,340
	S2109091	BOK FINL CORP COM NEW		134	10,534	14,264
	SBPYTZ57	BOLIDEN AB NPV		640	16,805	17,985
	S4572709	BOLLORE SE		1,279	8,087	7,867
	S4572709	BOLLORE SE		1,710	7,549	10,518
	SBMTMKH7	BON SECOURS MERCY 3.205% DUE 06-01-2050		175,000	122,464	116,625
	SBDRXD84	BOOKING HLDGS INC COM		165	375,084	819,789
	SBDRXD84	BOOKING HLDGS INC COM		212	775,705	1,053,305
	SB5367T7	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK		627	60,020	80,695
	SBRT3NQ5	BOOZ ALLEN HAMILTON INC 5.95%	08-04-2033	200,000	207,352	204,638
	S2111955	BORG WARNER INC COM		1,103	35,161	35,064
	SBLONYZ8	BORGWARNER INC 4.95%	08-15-2029	116,000	115,756	115,272
	S2113393	BOSTON BEER INC CL A CL A		43	12,998	12,899
	SBNTJ8N7	BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO		300,000	298,875	242,676
	S2113434	BOSTON SCIENTIFIC CORP COM		920	61,458	82,174
	S2113434	BOSTON SCIENTIFIC CORP COM		7,164	297,580	639,888
	SB0Q4ZC2	BOSTON SCIENTIFIC CORP NT STEP UP	11-15-2035 11-17-2005	80,000	90,022	87,849
	S4002121	BOUYGUES EUR1		432	16,194	12,767
	S4002121	BOUYGUES EUR1		12,104	470,388	357,712
	C05988HAJ6	BOXER PARENT COMPANY INC TLB 07-03-2031		1,000,000	1,001,250	1,008,750
	S2117232	BOYD GAMING CORP COM		392	20,796	28,436
	SBMF3XCO	BP CAP MKTS AMER 2.772% DUE 11-10-2050		355,000	236,133	212,968
	SBMF3XCO	BP CAP MKTS AMER 2.772% DUE 11-10-2050		480,000	394,657	287,957
	SBMF3XCO	BP CAP MKTS AMER 2.772% DUE 11-10-2050		2,590,000	1,913,226	1,553,767
	SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051		155,000	90,553	95,988
	SBM9GT05	BP CAP MKTS AMER 2.939% DUE 06-04-2051		1,235,000	1,139,012	764,811

SBF5HW48	BP CAP MKTS AMER 3.937% DUE 09-21-2028	315,000	305,767	305,295
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	617,000	464,607	392,714
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	920,000	770,509	585,571
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	1,291,000	827,566	821,709
SBP2CRG3	BP CAP MKTS AMER INC 3.001% DUE 03-17-2052 BEO	255,000	246,367	159,156
SBMD2N30	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	100,000	74,117	72,168
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	225,000	223,752	142,893
SBPZRN4	BP CAP MKTS AMER INC 5.227% 11-17-2034	595,000	593,887	585,748
SBPZRN4	BP CAP MKTS AMER INC 5.227% 11-17-2034	790,000	790,735	777,716
SBPZRN4	BP CAP MKTS AMER INC 5.227% 11-17-2034	1,198,000	1,193,196	1,179,371
SBPZRN4	BP CAP MKTS AMER INC 5.227% 11-17-2034	2,107,000	2,098,551	2,074,236
SBZ6CXN8	BP CAP MKTS P L C 3.723% DUE 11-28-2028	694,000	657,065	667,080
S0798059	BP ORD USD0.25	38,095	237,147	187,501
S0798059	BP ORD USD0.25	164,075	879,900	807,566
C05578DAX0	BPCE S A MEDIUM 3.375% DUE 12-02-2026	869,000	839,800	847,762
C05578AAY4	BPCE S A MEDIUM 5.125% DUE 01-18-2028	1,050,000	1,056,951	1,050,935
C05583JAN2	BPCE SR NON PFD VAR RT 5.975% DUE 01-18-2027	316,000	316,000	318,408
S4116099	BPER BANCA NPV	2,415	14,448	15,339
SBMFY8R3	BQE CANT VAUDOISE CHF1 (REGD)	74	7,346	6,818
SBMFY8R3	BQE CANT VAUDOISE CHF1 (REGD)	1,881	238,086	173,311
SB1FJOC0	BRAMBLES LTD NPV	3,243	28,044	38,632
SB1FJOC0	BRAMBLES LTD NPV	13,851	172,805	164,999
SBGGG8Y3	BRANDYWINE OPER 4.55% DUE 10-01-2029	465,000	428,963	420,207
SBF1Q6Z8	BRANDYWINEGBL GBL INCM OPP FD INC	522,681	5,820,585	4,181,448
C10554TAG0	BRASKEM NETH FIN B 7.25% DUE 02-13-2033	491,000	483,371	452,879
C10569UAC9	BRAVO RESDNTL FDG FLTG RT 7.012% DUE 06-25-2063	294,915	294,913	297,395
	BRAZILIAN REAL	0	0	0
SB4YVF56	BRENNTAG SE NPV	301	16,333	18,040
SB4YVF56	BRENNTAG SE NPV	5,248	372,580	314,538
BLACKSTONE REAL ESTATE PARTNERS V	BREP V Alberta Feeder (Offshore) TE.1 L.P.			5,900
BLACKSTONE REAL ESTATE PARTNERS VI	BREP VI Alberta Feeder (Offshore) TE.1 L.P.			19,166
BLACKSTONE REAL ESTATE PARTNERS VI	BREP VI Alberta Feeder (Offshore) TE.1-Q L.P.			25,166
BLACKSTONE REAL ESTATE PARTNERS VII	BREP VII Alberta Feeder (Offshore) TE.1 L.P.			879,503
BLACKSTONE REAL ESTATE PARTNERS VII	BREP VII Alberta Feeder (Offshore) TE.1-NQ L.P.			5,635,431
C992604223	BREVN HOWARD FG MACRO FUND LIMITED - CLASS B USD	400,361	56,875,427	65,477,974
S6132101	BRIDGESTONE CORP NPV	1,376	54,178	46,754
S6132101	BRIDGESTONE CORP NPV	9,100	357,112	309,201
C995627189	BRIDGEWATER PURE ALPHA FUND II, LTD CLASS B SERIES: 1000-219	19,802	41,780,794	90,341,000
SB7MJWP2	BRIGHT HORIZONS FA COM USD0.001	282	21,728	31,260
SBF429K9	BRIGHTHOUSE FINL INC COM	297	13,163	14,268
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050	815,000	534,524	470,402
SBMMW9D00	BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	345,000	389,443	297,338
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	50,000	42,862	40,334
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049	1,200,000	1,190,600	968,004
SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	105,000	138,292	86,471
SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	706,000	730,852	581,412
SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	290,000	336,931	246,196
SBMYBXL4	BRISTOL MYERS FIXED 4.55% DUE 02-20-2048	1,833,000	1,651,337	1,556,125
SBMCWH17	BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040	1,685,000	1,678,600	1,116,127
SBPGKT01	BRISTOL MYERS SQUIBB CO 5.5% 02-22-2044	450,000	454,887	445,307
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	225,000	224,120	218,549
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	515,000	506,909	500,235
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	566,000	566,818	549,773
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054	1,130,000	1,130,421	1,097,603
SBNDSCY9	BRISTOL MYERS SQUIBB CO 5.75% 02-01-2031	906,000	904,188	942,448
SBPK6XWS	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	340,000	350,709	327,189
SBPK6XWS	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	395,000	393,161	380,116
SBPK6XWS	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	640,000	637,280	615,885
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	600,000	599,910	641,700
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	850,000	849,873	909,075
S2126335	BRISTOL MYERS SQUIBB CO COM	9,902	697,011	560,057
S2126335	BRISTOL MYERS SQUIBB CO COM	15,551	771,914	879,565
SBMMW988	BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	357,000	337,067	314,592
SBMMW9C9	BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045	110,000	94,091	101,748
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	215,000	166,072	166,296
SBP96189	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	575,000	438,492	417,715
SBP96181	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	400,000	398,086	286,012
SBPK6XN6	BRISTOL-MYERS SQUIBB CO 4.9% 02-22-2029	1,547,000	1,543,751	1,552,863
SBPK6XP8	BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031	652,000	650,976	655,430
SBPK6XR0	BRISTOL-MYERS SQUIBB CO 5.2% 02-22-2034	541,000	540,876	539,431
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	60,000	65,924	63,581
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	160,000	159,547	169,549
S0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	4,711	192,114	169,922
S0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25	10,050	361,829	362,495
	BRITISH POUND STERLING	(102)	(102)	(102)
	BRITISH POUND STERLING	(10)	(10)	(10)
	BRITISH POUND STERLING	13	13	13
	BRITISH POUND STERLING	419	419	419
	BRITISH POUND STERLING	1,378	1,378	1,378
	BRITISH POUND STERLING	4,698	4,698	4,698
	BRITISH POUND STERLING	10,370	10,370	10,370
	BRITISH POUND STERLING	14,391	14,391	14,391
	BRITISH POUND STERLING	43,606	43,606	43,606
	BRITISH POUND STERLING	78,526	78,526	78,526
	BRITISH POUND STERLING	210,356	210,356	210,356
	BRITISH POUND STERLING	494,726	494,726	494,726
	BRITISH POUND STERLING	1,159,811	1,159,811	1,159,811
SBLDBLH0	BRIXMOR OPER 2.5% DUE 08-16-2031	308,000	283,658	258,246
SBM9ZRT7	BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	599,000	506,906	547,486
SBFTDJL8	BRIXMOR PPTY GROUP INC COM	1,437	29,374	40,006
C11134LAH2	BROADCOM CORP/ CAYMN FI 3.875% 01-15-2027	2,265,000	2,175,600	2,228,669
SBKPVK22	BROADCOM INC 3.15% DUE 11-15-2025	219,000	222,233	216,160
SBKXB913	BROADCOM INC 3.459% 09-15-2026	579,000	611,918	567,901
SBP4YKQ8	BROADCOM INC 4.15% 02-15-2028	465,000	457,276	457,109
SBP4YKQ8	BROADCOM INC 4.15% 02-15-2028	568,000	567,176	558,361
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	150,000	169,905	141,510
SBR5F354	BROADCOM INC 4.55% 02-15-2032	312,000	311,186	301,610
SBR5F354	BROADCOM INC 4.55% 02-15-2032	474,000	472,763	458,216
SBR5F3M8	BROADCOM INC 4.641% 02-15-2030	945,000	943,337	918,549

SBRSF3M8	BROADCOM INC 4.641% 02-15-2030	950,000	948,328	923,410
SBRSF3Y0	BROADCOM INC 4.8% 10-15-2034	440,000	433,250	424,547
SBRSF3Y0	BROADCOM INC 4.8% 10-15-2034	664,000	662,626	640,680
SBRSF3Y0	BROADCOM INC 4.8% 10-15-2034	715,000	713,520	689,889
SBSE6VIN8	BROADCOM INC 5.05% 07-12-2029	682,000	681,107	684,182
SBSE6VIN8	BROADCOM INC 5.05% 07-12-2029	833,000	831,909	835,666
SB0DZ78H9	BROADCOM INC COM	14,270	926,300	3,308,357
SB0DZ78H9	BROADCOM INC COM	22,280	1,584,706	5,165,395
SBKPKVPK2	BROADCOM INC FIXED 4.15% DUE 11-15-2030	1,974,000	1,950,318	1,888,190
SBSE6VJM7	BROADCOM INC SR NT 5.15% 11-15-2031	585,000	584,052	588,545
SBSE6VJM7	BROADCOM INC SR NT 5.15% 11-15-2031	2,780,000	2,775,496	2,796,847
SB1VP7R6	BROADRIDGE FINL SOLUTIONS INC COM STK	570	83,817	128,871
SBLS5CX97	BROOKFIELD ASSET MANAGEMENT INC 4.35% DUE 04-15-2030 BEO	2,100,000	2,098,186	2,019,864
SBPCPYH2	BROOKFIELD ASSET.M CLASS A LTD VOTING SHS	848	23,098	45,967
SBPCPYH2	BROOKFIELD ASSET.M CLASS A LTD VOTING SHS	2,367	52,866	128,307
SBPCPYH2	BROOKFIELD ASSET.M CLASS A LTD VOTING SHS	6,061	168,147	328,546
SBPCPYT4	BROOKFIELD CORP CLASS A LTD VOTING SHS	3,195	92,777	183,543
SBPCPYT4	BROOKFIELD CORP CLASS A LTD VOTING SHS	9,504	220,796	545,974
SBPCPYT4	BROOKFIELD CORP CLASS A LTD VOTING SHS	23,314	676,691	1,339,315
SBMY54P7	BROOKFIELD FIN INC 3.5% DUE 03-30-2051	500,000	496,565	342,120
SBLL988	BROOKFIELD FIN INC 5.968% 03-04-2054	125,000	125,052	126,036
SBLL988	BROOKFIELD FIN INC 5.968% 03-04-2054	180,000	183,312	181,492
SBZOWZL6	BROOKFIELD FIN INC FIXED 4.7% 09-20-2047	700,000	694,533	602,315
SBLGOFH4	BROOKFIELD FIN LLC 3.45% DUE 04-15-2050	400,000	396,538	273,528
SBLS6991	BROOKFIELD FINANCE INC 5.675% 01-15-2035	155,000	158,122	155,746
SBLS6991	BROOKFIELD FINANCE INC 5.675% 01-15-2035	2,015,000	2,014,879	2,024,692
SBSQLLY3	BROOKFIELD RENB CL A EXCHANGEABLE SUB VTG	311	15,959	8,602
SBSQLLY3	BROOKFIELD RENB CL A EXCHANGEABLE SUB VTG	2,292	98,241	63,396
SBSP55J8	BROOKFIELD RENEWABLE CORP NEW CL A EXCHANGEABLE SUB VOTING SHS	629	20,108	17,398
C994JK6994	BROOKFIELD SUPER-CORE INFRASTRUCTURE PARTNERS LP	160,527,779	160,527,779	173,828,484
S6146500	BROTHER INDUSTRIES NPV	569	10,325	9,766
S6146500	BROTHER INDUSTRIES NPV	20,300	400,464	348,430
SBMY58N3	BROWN & BROWN INC 2.375% DUE 03-15-2031	100,000	99,890	83,952
S2692687	BROWN & BROWN INC COM	850	61,451	86,717
S2692687	BROWN & BROWN INC COM	1,160	67,803	118,343
S0346340	BROWN ADVISORY US ORD GBPO.25	38,167	590,712	669,205
SBYX0316	BROWN FORMAN CORP 4.5% DUE 07-15-2045	100,000	85,346	87,343
S2146816	BROWN FORMAN CORP CL A	301	19,471	11,345
SBMGZQX7	BROWN UNIV 2.924% DUE 09-01-2050	200,000	141,930	132,102
S2146838	BROWN-FORMAN INC CL B NON-VTG COM	826	54,632	31,371
S2616137	BRUKER CORP	554	35,565	32,475
S2149309	BRUNSWICK CORP COM	318	21,671	20,568
SBM9KMK8	BSTN PPTYS LTD 3.25% DUE 01-30-2031	1,600,000	1,630,182	1,405,440
SBQ69712	BSTN PPTYS LTD 6.75% DUE 12-01-2027	1,275,000	1,278,462	1,330,220
SBLCYV0	BSTN SCIENTIFIC 2.65% DUE 06-01-2030	1,725,000	1,722,996	1,539,839
SBNOTS92	BSTN SCIENTIFIC 4.55% DUE 03-01-2039	509,000	520,295	465,226
SBPOV900	BSTN SCIENTIFIC 4.7% DUE 03-01-2049	427,000	424,330	376,294
S3091357	BT GROUP ORD GBPO.05	14,885	41,096	26,854
SB0BVZM7	BUILDERS FIRSTSOURCE INC COM STK	578	43,776	82,614
SBQ6BP69	BUNGE GLOBAL SA F COMMON STOCK	686	68,140	53,343
BSR9GV8	BUNGE LTD FIN CORP 4.65% 09-17-2034	787,000	784,513	743,337
SBMG3835	BUNGE LTD FIN CORP FIXED 1.63% DUE 08-17-2025	193,000	193,413	189,273
SBRTGQ2	BUNGE LTD FINANCE CORP 4.2% 09-17-2029	394,000	393,559	381,971
SB0744B3	BUNZL PLC ORD GBPO.32142857	760	23,095	31,372
SB0744B3	BUNZL PLC ORD GBPO.32142857	12,000	361,361	495,349
SB28DTJ6	BUREAU VERITAS EURO.12	743	17,498	22,574
SB28DTJ6	BUREAU VERITAS EURO.12	3,092	80,244	93,940
SB0D4819	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	189,000	243,477	166,609
SB3N60C7	BURL NORTHN DEB 5.05 DUE 03-01-2041	79,000	90,465	74,625
SB0D4808	BURL NORTHN SANTA 4.15% DUE 04-01-2045	225,000	180,702	185,148
SB8NWVK5	BURL NORTHN SANTA 4.375% DUE 09-01-2042	457,000	520,757	394,551
SB61QXW1	BURL NORTHN SANTA 4.95% DUE 09-15-2041	577,000	605,525	536,148
SB4WWNH9	BURL NORTHN SANTA 5.4% DUE 06-01-2041	1,245,000	1,262,712	1,222,266
SB4PKX12	BURL NORTHN SANTA 5.75% DUE 05-01-2040	175,000	206,153	179,216
SB1W13G4	BURL NORTHN SANTA 6.15% DUE 05-01-2037	390,000	463,749	416,508
S2635392	BURL NORTHN SANTA 7.29% DUE 06-01-2036	350,000	379,800	408,317
SBK97PV7	BURL NORTHN SANTA FIXED 3.05% 02-15-2051	180,000	120,884	117,637
SBJQV485	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	95,000	65,238	68,726
SBG7PB06	BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048	293,000	267,303	234,793
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	280,000	282,945	274,722
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	420,000	417,774	412,083
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	650,000	647,993	637,748
SBQ26P46	BURLINGTON NORTHN SANTA 4.55 09-01-2044	172,000	203,147	149,797
SB0D0GW4	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	147,000	188,545	140,175
SB0D0GW4	BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043	925,000	942,491	882,052
SBNW2JIM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	410,000	261,941	254,479
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	365,000	267,529	249,948
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	1,087,000	1,112,724	744,367
SBN7GF39	BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051	1,168,000	1,225,221	799,835
SBN7L4K4	BURLINGTON NORTHN SANTA FE LLC 4.45% DUE01-15-2053 BEO	75,000	67,499	62,806
SBKH0LR6	BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG	240,000	202,613	219,497
SBRBD980	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	199,000	193,710	187,637
SBRBD980	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	428,000	426,215	403,561
SBRBD980	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	500,000	499,730	471,450
SBRBD980	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	645,000	644,652	608,171
SBRBD980	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	700,000	699,622	660,030
SBRBD980	BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054	2,197,000	2,165,442	2,071,551
SBF311Y5	BURLINGTON STORES INC COM	309	49,775	88,084
SBF311Y5	BURLINGTON STORES INC COM	1,132	215,518	322,688
C77799DEC4	BUY TO OPEN TRIPARTY REPO W/BANK OF M 4.45% FROM 12-31-2024 TO 01-02-2025	48000000	48,000,000	48,000,000
C77799DEC4	BUY TO OPEN TRIPARTY REPO W/CITIGROUP 4.45% FROM 12-31-2024 TO 01-02-2025	2000000	2,000,000	2,000,000
C77799DEC4	BUY TO OPEN TRIPARTY REPO W/NATWEST M 4.45% FROM 12-31-2024 TO 01-02-2025	150000000	150,000,000	150,000,000
C77799DEC4	BUY TO OPEN TRIPARTY REPO W/SOCIETE G 4.46% FROM 12-31-2024 TO 01-02-2025	115000000	115,000,000	115,000,000
SB95KS81	BWAY SR 2013-1515 144A CL A-2 3.4543 DUE03-10-2033	2,500,000	2,474,951	2,360,879
SBZOWG24	BWX TECHNOLOGIES INC COM	427	23,528	47,564
SBMBVBL6	BX COML MTG TR FLTGT RT 5.12634% DUE 09-15-2036	1,254,000	1,254,000	1,251,655
SBT9N9D8	BX COML MTG TR FLTGT RT 5.59078% DUE 11-13-2046	340,000	345,100	337,788
SBT9N9D8	BX COML MTG TR FLTGT RT 5.59078% DUE 11-13-2046	359,000	364,385	356,664
S2019479	BXP INC	747	63,657	55,547

S2116228	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	549	53,240	56,723
S2116228	C H ROBINSON WORLDWIDE INC COM NEW COM NEW	2,010	216,246	207,673
S2159267	CACI INTL INC CL A CL A	104	29,063	42,022
SBP4YGB5	CADENCE DESIGN SYS 4.3% DUE 09-10-2029	982,000	980,606	962,164
SBP4YGB9	CADENCE DESIGN SYS 4.7% 09-10-2034	687,000	687,247	658,400
SBP4YHB2	CADENCE DESIGN SYS INC 4.2% 09-10-2027	354,000	353,940	349,869
S2302232	CADENCE DESIGN SYS INC COM	1,327	232,213	398,710
S2162760	CAE INC COM NPV	764	16,159	19,390
S2162760	CAE INC COM NPV	5,407	101,381	137,224
SBMWVWGB0	CAESARS ENTMT INC NEW COM	1,139	47,304	38,065
SBNYC842	CAIXABANK SA 3.625% 3.625% 31/12/2049	400,000	408,099	381,868
SB283W97	CAIXABANK SA EUR1	9,501	33,927	51,513
SB283W97	CAIXABANK SA EUR1	66,645	297,632	361,341
SB283W97	CAIXABANK SA EUR1	102,807	443,913	557,407
S0163992	CALEDONIA INVEST ORD GBP0.05	61,415	2,502,527	2,692,065
SB548Z20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	440,000	650,162	503,612
SB548Z20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	1,125,000	1,655,296	1,287,644
SB41WH12	CALIFORNIA ST 7.5% 04-01-2034 BEO TAXABLE	3,960,000	3,998,985	4,522,158
S2166320	CAMDEN PPTY TR SH BEN INT	493	61,657	57,208
S2166320	CAMDEN PPTY TR SH BEN INT	715	88,399	82,969
S2166160	CAMECO CORP COM NPV	960	18,374	49,335
S2166160	CAMECO CORP COM NPV	7,426	161,332	381,627
SBLFFMG6	CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG	969,000	613,106	624,133
SBP5WWT8	CAMPBELL SOUP CO 4.75% 03-23-2035	270,000	268,990	254,321
SBFXCMY5	CAMPBELL SOUP CO 4.8% 03-15-2048	130,000	122,509	112,100
	CANADIAN DOLLAR	(538)	(538)	(538)
	CANADIAN DOLLAR	0	0	0
	CANADIAN DOLLAR	0	0	0
	CANADIAN DOLLAR	8	8	8
	CANADIAN DOLLAR	539	539	539
	CANADIAN DOLLAR	1,522	1,522	1,522
	CANADIAN DOLLAR	39,271	39,271	39,271
	CANADIAN DOLLAR	42,482	42,482	42,482
S2170525	CANADIAN IMP BANK COM NPV	2,208	93,718	139,601
S2170525	CANADIAN IMP BANK COM NPV	16,064	693,326	1,015,644
C13608IAA5	CANADIAN IMPERIAL BANK 5.26% 04-08-2029	1,388,000	1,388,371	1,398,993
C13607PH56	CANADIAN IMPERIAL BANK OF COMMERCE 4.631% 09-11-2030	589,000	589,000	576,507
C13607PH56	CANADIAN IMPERIAL BANK OF COMMERCE 4.631% 09-11-2030	1,405,000	1,405,000	1,375,200
SB5NM138	CANADIAN NAT RES LTD 3.9% DUE 02-01-2025	1,688,000	1,684,573	1,685,907
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	345,000	332,167	258,540
C13648TAH0	CANADIAN PAC RY CO 4.2% 11-15-2069	225,000	179,381	164,639
C13648TAE7	CANADIAN PAC RY CO 4.95% 08-15-2045	445,000	564,930	401,697
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	420,000	285,485	273,353
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	505,000	416,220	328,674
SBQ96IJ2	CANADIAN PACIFIC RAILWAY COMPANY 2.875% 11-15-2029	694,000	626,192	634,621
C13648TAG2	CANADIAN PACIFIC RAILWAY COMPANY 3.5% 05-01-2050	290,000	201,814	205,468
S2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	135	14,433	14,195
S2172286	CANADIAN TIRE LTD CLASS'A'CUM NON-VTG COM NPV	887	96,117	93,264
S6172323	CANON INC NPV	1,100	27,780	36,123
S6172323	CANON INC NPV	2,211	60,501	72,607
SBQ7ZP99	CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027	1,255,000	1,218,455	1,228,218
SBDFCT79	CAP 1 FINL CORP 3.75% DUE 03-09-2027	395,000	450,810	385,777
SBYYQNK5	CAP 1 FINL CORP 3.75% DUE 07-28-2026	2,400,000	2,504,385	2,356,440
SBYQGXW2	CAP 1 FINL CORP 4.2% DUE 10-29-2025	1,225,000	1,243,894	1,217,185
C14044EA00	CAP 1 PRIME AUTO 5.82% DUE 06-15-2028	167,000	166,969	169,992
S6173694	CAPCOM CO LTD NPV	848	12,333	18,745
S4163437	CAPGEMINI EUR8	360	47,436	58,955
SB23KOM2	CAPITA PLC ORD GBP0.02066666	92,761	87,930	16,288
SBPQV3L3	CAPITAL ONE FINANCIAL CORP 5.468% DUE 02-01-2029	309,000	306,766	311,429
SBPQT8D4	CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	265,000	263,374	265,551
C14040HCZ6	CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029	830,000	800,399	857,232
C14040HCM5	CAPITAL ONE FINL CORP 2.636% 03-03-2026	521,000	518,670	518,708
C14040HCM5	CAPITAL ONE FINL CORP 2.636% 03-03-2026	713,000	713,000	709,863
C14040HCM5	CAPITAL ONE FINL CORP 2.636% 03-03-2026	850,000	850,000	846,260
C14040HCN3	CAPITAL ONE FINL CORP 3.273% DUE 03-01-2030 BEO	385,000	319,635	355,536
SB55WSC3	CAPITAL ONE FINL CORP 5.463% 07-26-2030	582,000	582,000	583,857
SB55WSC3	CAPITAL ONE FINL CORP 5.463% 07-26-2030	1,580,000	1,580,000	1,585,040
SB55WSC3	CAPITAL ONE FINL CORP 5.463% 07-26-2030	1,606,000	1,621,057	1,611,123
SBQWNKM0	CAPITAL ONE FINL CORP 5.7% 02-01-2030	40,000	40,000	40,554
SB5489K7	CAPITAL ONE FINL CORP 5.884% 07-26-2035	388,000	388,000	389,327
SBPNZ6Q4	CAPITAL ONE FINL CORP 7.624% 10-30-2031	2,115,000	2,148,813	2,333,057
S2654461	CAPITAL ONE FINL CORP COM	1,851	207,541	330,070
S2654461	CAPITAL ONE FINL CORP COM	5,350	703,738	954,012
SBM9F7Q4	CAPITAL ONE FINL CORP SR NT FIXED / FLTGS.268% 05-10-2033	775,000	775,000	755,633
C14041NGD7	CAPITAL ONE MULTI-ASSET EXECUTION TR SR 23-A1CLS A 4.42% 05-15-2028	360,000	359,917	359,943
S6563875	CAPITALAND ASCENDA NPV (REIT)	8,693	17,110	16,377
S6420129	CAPITALAND INTEGRATED COMMERCIAL TRUST	13,284	20,677	18,794
SBNHXFJ6	CAPITALAND INVESTMENT LTD NPV	5,869	10,822	11,272
S6440859	CAPITEC BANK HLDGS ZARO.01	616	67,906	102,319
SBJ1N1M9	CAPRI HOLDINGS LTD COM NPV	539	24,543	11,351
SBW0BGZ3	CAR GROUP LIMITED NPV	870	16,492	19,408
SBW0BGZ3	CAR GROUP LIMITED NPV	13,330	333,974	297,365
SB5BGTH2	CARDINAL HEALTH INC 5.125% 02-15-2029	1,190,000	1,189,084	1,191,166
SB5BGTH2	CARDINAL HEALTH INC 5.125% 02-15-2029	1,565,000	1,563,795	1,566,534
SBTPHOQ4	CARDINAL HEALTH INC 5.35% 11-15-2034	220,000	219,382	215,290
S2175672	CARDINAL HLTH INC	1,182	69,989	139,795
SBZ4DMG9	CARDINAL HLTH INC 4.368% DUE 06-15-2047	35,000	28,607	27,963
SBVB2PG2	CARDINAL HLTH INC 4.5% DUE 11-15-2044	36,000	38,037	29,585
SB7JRX59	CARDINAL HLTH INC 4.6% DUE 03-15-2043	200,000	172,456	169,108
SBTPH9R8	CARDINAL HLTH INC 5% DUE 11-15-2029	1,720,000	1,719,415	1,709,525
SBTPHOR5	CARDINAL HLTH INC 5.75% DUE 11-15-2054	175,000	174,309	167,708
SBTPHOR5	CARDINAL HLTH INC 5.75% DUE 11-15-2054	245,000	244,342	234,791
SBLF97M9	CARGILL INC NT 144A 3.125% 05-25-2051	490,000	539,458	321,440
S5922961	CARL ZEISS MEDITEC NPV	96	10,066	4,525
S2176318	CARLSLE COMPANIES INC COM	234	57,648	86,309
S4169219	CARLSBERG SER'B'DKK20	221	26,142	21,174
S4169219	CARLSBERG SER'B'DKK20	4,022	473,065	385,356
SBKRTG56	CARLYLE GROUP INC COM	1,049	36,232	52,964
SBT25556	CARLYLE SECD LENDING INC 6.75% 02-18-2030	265,000	263,052	270,221

C14318WAE7	CARMAX AUTO OWNER 4.94% DUE 08-15-2029	120,000	119,985	120,676
SBPJM8V8	CARMAX AUTO OWNER 6% DUE 07-15-2030	170,000	170,485	172,655
C14316NAD1	CARMAX AUTO OWNER FIXED .53% DUE 10-15-2026	132,072	132,065	131,179
C14317JAD9	CARMAX AUTO OWNER TR 2021-4 SR 21-4 CL A-3 .72% 09-15-2026	27,136	27,133	26,809
C14290DAB7	CARMAX AUTO OWNER TR SR 24-4 CL A2A 4.67% 12-15-2027	39,000	39,000	39,068
C14290DAC5	CARMAX AUTO OWNER TR SR 24-4 CL A3 4.6% 10-15-2029	40,000	39,993	39,980
C14317DAC4	CARMAX AUTO OWNER TRUST SER 21-3 CL A3 0.76%DUE 06-15-2026 REG	41,044	41,037	40,704
C14319GAD3	CARMAX AUTO OWNER TRUST SER 24-3 CLS A3 0.0% 07-16-2029	162,000	161,993	162,711
S2983563	CARMAX INC COM	752	63,521	61,484
SBQ97L00	CARMAX OWNER TR 2023-1 ASSET BACKED NT CL C 5.19% 01-16-2029	245,000	246,550	245,394
S2523044	CARNIVAL CORP COM PAIRED	4,530	82,128	112,888
S2523044	CARNIVAL CORP COM PAIRED	5,039	61,179	125,572
CLX2299332	CARNIVAL CORPORATION (2027) TERM LOAN SENIOR SECURED 08-08-2027	160,302	159,260	161,153
SB88NOG2	CAROLINA PWR & LT 4.1 DUE 05-15-2042	346,000	309,628	283,229
SB8L5GP6	CAROLINA PWR & LT 4.1% DUE 03-15-2043	430,000	427,192	349,650
SB8L5GP6	CAROLINA PWR & LT 4.1% DUE 03-15-2043	1,620,000	1,510,062	1,317,287
S5641567	CARREFOUR SA EUR2.50	1,305	26,171	18,554
SBMYT051	CARRIER GLOBAL CORP 2.493% 02-15-2027	3,575,000	3,572,778	3,418,630
SBMT6MR3	CARRIER GLOBAL CORP 3.37% DUE 04-05-2040	129,000	118,139	99,624
SBNG2122	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	105,000	77,734	75,170
SBNG2122	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	146,000	125,318	104,521
SBPVFHW9	CARRIER GLOBAL CORP 6.2% 03-15-2054	496,000	542,373	524,852
SBPVFHW9	CARRIER GLOBAL CORP 6.2% 03-15-2054	1,329,000	1,500,754	1,406,308
SBPVFHW9	CARRIER GLOBAL CORP 6.2% 03-15-2054	1,490,000	1,669,642	1,576,673
SBK4N0D7	CARRIER GLOBAL CORPORATION COM US\$0.01 WI	4,106	166,429	280,276
S2980939	CARTER INC FORMERLY CARTER HLDGS INC TO 09/13/2003 COM	210	15,090	11,380
SBNYT4M6	CARVANA AUTO RECEIVABLES TR 2021-P3 ASSET BACKED NT CL A-4 1.03% 06-10-2027	297,000	296,945	286,887
C14076LAC7	CARVANA AUTO RECEIVABLES TRUST SER 24-P4CL A3 4.64% 01-10-2030	81,000	80,993	80,834
C14076LAB9	CARVANA AUTO RECEIVABLES TRUST SR 24-P4 CL A2 4.62% 02-10-2028	30,000	30,000	30,023
SBYQHPG3	CARVANA CO CL A CL A	470	81,819	95,579
SBYQHPG3	CARVANA CO CL A CL A	540	71,315	109,814
SBMF18K8	CASE WESTN RESV 5.405% DUE 06-01-2122	411,000	410,194	383,348
S2179414	CASEYS GEN STORES INC COM	177	35,793	70,133
SBLONZ33	CATERPILLAR FINANCIAL SERVICES 4.375% 08-16-2029	390,000	389,376	383,861
SBMYD203	CATERPILLAR FINANCIAL SERVICES 4.45% 10-16-2026	390,000	389,696	390,086
SBQC4YH6	CATERPILLAR FINANCIAL SERVICES 4.85% 02-27-2029	375,000	374,490	376,924
SBQB5PM2	CATERPILLAR FINL 4.5% DUE 01-08-2027	204,000	203,780	204,398
SBT6MFF2	CATERPILLAR FINL SERVICE 4.6% 11-15-2027	3,470,000	3,467,016	3,471,423
SBPJK232	CATERPILLAR FINL SVCS 5.0% 05-14-2027	570,000	569,373	575,877
SBLGVRQ7	CATERPILLAR INC 3.25% DUE 04-09-2050 REG	1,836,000	1,343,072	1,266,675
S2180201	CATERPILLAR INC COM	1,006	259,008	364,937
S2180201	CATERPILLAR INC COM	2,396	523,228	869,173
SBKY86V2	CATERPILLAR INC FIXED 3.25% DUE 09-19-2049	225,000	168,754	156,029
SB95BMR1	CATERPILLAR INS 3.803% DUE 08-15-2042	120,000	97,957	97,126
SBMJJM94	CATERPILLAR INS 4.3% DUE 05-15-2044	75,000	66,137	64,658
SBRBD9F4	CAVA GROUP INC COM	360	25,018	40,608
C992553818	CAXTON MACRO LIMITED CLASS M (UNRESTRICTED) SHARES 14-185712-000001	26,398	54,256,750	77,037,598
SB15NW89	C-BASS 2007-CB1 TR ASSET BACKED CTF CL AF-1 01-25-2037 REG	466,753	466,753	112,471
SB5834C5	CBIOE GLOBAL MARKETS INC	507	64,235	99,068
SB5834C5	CBIOE GLOBAL MARKETS INC	4,479	814,357	875,197
SB6VWMH3	CBRE GROUP INC CL A CL A	1,488	112,742	195,360
SB6VWMH3	CBRE GROUP INC CL A CL A	8,270	1,088,943	1,085,768
SBRV2JQ2	CBRE SVCS INC 5.95% 08-15-2034	260,000	255,252	268,520
SBRV2JQ2	CBRE SVCS INC 5.95% 08-15-2034	400,000	392,696	413,108
SBDSJWW8	CBS CORP NEW 4.6% DUE 01-15-2045	110,000	122,165	81,000
SBDSJWW8	CBS CORP NEW 4.6% DUE 01-15-2045	360,000	292,550	265,090
SB83R5T7	CBS CORP NEW 4.85% DUE 07-01-2042	530,000	533,436	417,682
SBQ3FWZ2	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	85,000	98,059	64,309
SBQ3FWZ2	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	300,000	296,346	226,974
SBYSRMH1	CC JAPAN INCOME & ORD GBP0.01	20,953	51,976	48,940
SBP4CXL8	CCC INTELLIGENT SOLUTIONS HLDGS INC COM	2,197	23,786	25,771
S2159795	CCC INDUSTRIES INC CLASS'B'NON VTG COM NPV	362	14,677	18,613
S2159795	CCL INDUSTRIES INC CLASS'B'NON VTG COM NPV	2,542	104,216	130,706
SBMVZMH8	CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034	1,100,000	1,102,024	892,441
SBMBVF58	CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032	2,050,000	2,131,604	1,765,317
C12515GAD9	CD 2017-CD3 MTG TR 3.631% DUE 02-10-2050	300,000	278,089	283,232
S2117599	CDN APARTMENT PROP TRUST UNITS	205	8,670	6,076
S2117599	CDN APARTMENT PROP TRUST UNITS	1,395	53,822	41,350
C136385B86	CDN NAT RES LTD 5% DUE 12-15-2029	700,000	699,776	693,189
C136385B86	CDN NAT RES LTD 5% DUE 12-15-2029	2,013,000	2,012,554	1,993,414
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	560,000	650,247	571,603
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	602,000	627,754	614,473
SB7YB643	CDN NAT RES LTD 6.25% DUE 03-15-2038	1,400,000	1,634,261	1,429,008
S2061469	CDN NAT RES LTD 6.45% DUE 06-30-2033	300,000	317,127	314,796
SB1BS7H5	CDN NAT RES LTD 6.5% DUE 02-15-2037	138,000	180,794	143,450
SB2NNGB2	CDN NAT RES LTD 6.75% DUE 02-01-2039	173,000	222,246	182,951
S2180632	CDN NATL RAILWAYS COM NPV	1,262	116,465	128,087
S2180632	CDN NATL RAILWAYS COM NPV	9,126	842,557	926,243
S2171573	CDN NATURAL RESOURCES COMMON STOCK	4,964	91,662	153,179
S2171573	CDN NATURAL RESOURCES COMMON STOCK	11,836	237,226	365,235
S2171573	CDN NATURAL RESOURCES COMMON STOCK	36,000	756,569	1,110,889
SBMBQR09	CDN PAC KANS CY COM NPV	2,141	121,851	154,940
SBMBQR09	CDN PAC KANS CY COM NPV	3,844	166,567	278,184
SBMBQR09	CDN PAC KANS CY COM NPV	15,895	937,968	1,150,293
SB65WNL1	CDN PAC RY CO NEW 5.75% DUE 01-15-2042	1,200,000	1,487,218	1,172,448
SB1X9JN6	CDN PAC RY CO NEW 5.95% DUE 05-15-2037	92,000	95,086	95,422
SB1X9JN6	CDN PAC RY CO NEW 5.95% DUE 05-15-2037	395,000	460,335	409,694
SB1X9JN6	CDN PAC RY CO NEW 5.95% DUE 05-15-2037	1,115,000	1,231,969	1,156,478
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	100,000	127,147	99,694
SBF47XY6	CDN PAC RY CO NEW 6.125% DUE 09-15-2115	155,000	162,318	154,526
SBYMKLV3	CDN PAC RY LTD 4.8% DUE 09-15-2035	138,000	140,165	131,865
S2172639	CDN UTILITIES CLASS'A'COM NON-VTG NPV	309	8,371	7,488
S2172639	CDN UTILITIES CLASS'A'COM NON-VTG NPV	2,271	59,196	55,030
S9M3EQPL	CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPCOM3W6	(200,000)	(2,077)	(1,018)
S9M3EQYL	CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPCOM3W6	(100,000)	(1,039)	(509)
S9L88QBU	CDS JPMSGB2L 06/20/2026 SELL UNITED MEXICAN STATES SWPCOYF6	100,000	-	552
S9L88PRU	CDS JPMSGB2L 06/20/2026 SELL UNITED MEXICAN STATES SWPCOYF6	300,000	-	1,656
S9L26AYL	CDS MSCUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPCOLOM7	(200,000)	(3,857)	(290)
S9L26BFL	CDS MSCUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPCOLOM7	(100,000)	(1,928)	(145)

S9M3ERJL	CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPCOM3V8	(800,000)	(8,309)	(4,071)
S9M3EPVL	CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPCOM3V8	(400,000)	(4,155)	(2,035)
S9L88PAU	CDS MSINGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKQT2	100,000	-	405
S9L88NJU	CDS MSINGB2X 06/20/2027 SELL UNITED MEXICAN STATES SWPCOKQT2	300,000	-	1,215
S9L88PSU	CDS MSINGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	300,000	-	1,751
S9L88NXU	CDS MSINGB2X 12/20/2026 SELL UNITED MEXICAN STATES SWPCOK9N4	800,000	-	4,670
SBBM5MD6	CDW CORP COM	645	112,734	112,256
SBMX7O92	CDW LLC/CDW FIN CORP 5.1% 03-01-2030	1,130,000	1,128,746	1,113,626
SB05MZT4	CELANESE CORP DEL COM STK	553	72,159	38,273
SBPLGSB7	CELANESE US HLDGS 6.05% DUE 03-15-2025	836,000	837,243	836,961
SBP9RBF8	CELANESE US HLDGS 6.165% DUE 07-15-2027	559,000	560,092	567,692
SBMZ6BF8	CELANESE US HLDGS LLC 6.35% 11-15-2028	694,000	693,903	709,997
SBMZ6BG9	CELANESE US HLDGS LLC 6.55% 11-15-2030	2,000,000	1,999,000	2,068,460
SBRBDWD3	CELANESE US HLDGS LLC 6.7% 11-15-2033	167,000	176,153	173,374
SBX90C05	CELLNEX TELECOM SA EURO.25	1,258	52,000	39,744
SB19HX21	CELSIUS HLDGS INC COM NEW COM NEW	880	43,217	23,179
S2795393	CENCORA INC	818	131,820	183,788
SBPG4K77	CENCORA INC 4.625% 12-15-2027	195,000	194,639	195,160
SBPG4K77	CENCORA INC 4.625% 12-15-2027	2,565,000	2,560,255	2,567,103
SBPG4K22	CENCORA INC 4.85% 12-15-2029	80,000	79,974	79,610
SBPG4K22	CENCORA INC 4.85% 12-15-2029	267,000	267,023	265,700
C15132HAU0	CENCOSUD S A 5.95% DUE 05-28-2031	710,000	702,218	706,748
SBFNL6U5	CENOVUS ENERGY INC 5.4% 06-15-2047	222,000	268,949	197,520
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	189,000	223,917	202,950
SB43X0M5	CENOVUS ENERGY INC 6.75% DUE 11-15-2039	602,000	652,719	646,434
SB57FG04	CENOVUS ENERGY INC COM NPV	3,275	42,048	49,619
SB57FG04	CENOVUS ENERGY INC COM NPV	23,387	326,511	354,334
SBFNWDQ4	CENOVUS ENERGY INC FIXED 5.25% DUE 06-15-2037	526,000	525,592	492,057
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052	64,000	58,083	44,218
SBKP8G66	CENTENE CORP DEL 2.5% 03-01-2031	2,635,000	2,218,196	2,174,560
SBM8DBR8	CENTENE CORP DEL 2.625% 08-01-2031	425,000	357,901	349,507
SBM8DBR8	CENTENE CORP DEL 2.625% 08-01-2031	1,200,000	973,999	986,844
S2807061	CENTENE CORP DEL COM	2,587	204,385	156,720
SBMVQRX2	CENTENE CORP DEL FIXED 4.625% 12-15-2029	819,000	771,555	774,250
SBP2Q6N5	CENTENE CORP DEL SR NT 2.45% 07-15-2028	2,516,000	2,226,476	2,268,099
SBNT7TQ0	CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053	600,000	599,544	566,304
SBKPT368	CENTERPOINT ENERGY 3.7% DUE 09-01-2049	80,000	57,456	56,848
SBFY53F0	CENTERPOINT ENERGY 3.95% 03-01-2048	170,000	136,226	130,587
SBKPD746	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	110,000	72,422	68,886
SBUS2166	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	60,000	50,219	48,331
SBN922W4	CENTERPOINT ENERGY HOUSTON ELEC LLC GENERAL MTG BD SER AF 3.35% 04-01-2051	250,000	176,292	171,318
SBLNKQ72	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	184,000	181,783	131,624
SBT03MK5	CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035	115,000	114,624	112,470
SBT03MK5	CENTERPOINT ENERGY HOUSTON ELECTRIC 5.05% 03-01-2035	600,000	598,038	586,800
SBRC25Y1	CENTERPOINT ENERGY HOUSTON ELECTRIC 5.15% 03-01-2034	120,000	119,582	118,567
SBNT7QK0	CENTERPOINT ENERGY INC 1.45% DUE 06-01-2026 BEO	320,000	319,804	305,661
SBM8JC54	CENTERPOINT ENERGY INC 5.4% 06-01-2029	267,000	266,439	269,998
SBM8JC54	CENTERPOINT ENERGY INC 5.4% 06-01-2029	2,035,000	2,030,727	2,057,853
SBM8JC54	CENTERPOINT ENERGY INC 5.4% 06-01-2029	2,057,000	2,052,680	2,080,100
S2440637	CENTERPOINT ENERGY INC COM	3,055	85,436	96,935
SBNGCFN8	CENTERPOINT ENERGY RES CORP 5.25% 03-01-2028	756,000	761,219	763,023
SBRXB089	CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034	455,000	458,836	454,090
S6183552	CENTRAL JAPAN RLWY NPV	1,835	58,046	34,619
SB033F22	CENTRICA ORD GBP0.061728395	12,384	19,163	20,721
SBM9GT61	CERTARA INC COM	663	13,082	7,061
SB0G4K50	CF INDS HLDGS INC COM	893	78,637	76,191
C308999929	CF OTHER MISCELLANEOUS FUND APL	1	-	1
C7A9999682	CF SSGA RUSSELL 2000 INDEX NL FUND CM521	222,016	30,721,396	37,936,715
C98275390	CF VOYA PRIVATE CREDIT TRUST FUND	31,942,489	335,228,009	346,095,144
SBJ2L575	CGI INC	480	40,483	52,492
SBJ2L575	CGI INC	3,475	251,202	380,022
S2604336	CHARLES RIV LABORATORIES INTL INC COM	247	52,862	45,596
C808513BK0	CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	400,000	400,000	386,352
C808513AR6	CHARLES SCHWAB CORP 5.0% 12-31-2049	200,000	199,705	191,346
SBP4YB57	CHARLES SCHWAB CORP 5.853% 05-19-2034	550,000	550,000	565,296
C808513CJ2	CHARLES SCHWAB CORP 6.196% 11-17-2029	375,000	375,000	390,589
C161175B26	CHARTER 3.5% DUE 06-01-2041	97,000	96,696	66,390
C161175B26	CHARTER 3.5% DUE 06-01-2041	480,000	321,864	328,526
SBZ06JV6	CHARTER 4.908% DUE 07-23-2025	127,000	125,422	126,826
SBFF9P78	CHARTER 5.375% 05-01-2047	170,000	137,041	138,958
SBFF9P78	CHARTER 5.375% 05-01-2047	408,000	422,377	333,499
SBFF9P78	CHARTER 5.375% 05-01-2047	810,000	800,105	662,094
SBFF9P78	CHARTER 5.375% 05-01-2047	2,172,000	2,058,265	1,775,393
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	250,000	234,210	236,808
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	520,000	540,751	492,560
SB03JMW0	CHARTER 6.834% DUE 10-23-2055	80,000	76,195	78,015
SB03JMW0	CHARTER 6.834% DUE 10-23-2055	811,000	894,742	790,879
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	130,000	78,211	83,685
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	137,000	91,428	88,191
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	549,000	377,154	353,408
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	710,000	577,819	457,048
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	724,000	496,645	466,061
C161175CE2	CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	300,000	210,021	204,111
C161175CE2	CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042	472,000	346,840	321,135
SBZ6VT82	CHARTER COMMUNICATIONS INC NEW CL A CL A	455	193,188	155,960
SBZ6VT82	CHARTER COMMUNICATIONS INC NEW CL A CL A	730	242,040	250,222
SBH420W2	CHARTER COMMUNICATIONS OPER LLC / 5.05% 03-30-2029	486,000	464,927	476,572
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	100,000	98,059	60,905
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	450,000	277,114	274,073
C161175CG7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062	1,148,000	674,884	699,189
SBPCM6Y4	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033	775,000	772,265	691,447
SBPCTJ50	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	231,000	187,358	186,017
SBPCTJ50	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	563,000	454,555	453,367
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	99,000	77,889	78,723
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	776,000	548,270	515,706
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	810,000	809,261	538,302
C161175CM4	CHARTER COMMUNICATIONS OPER LLC 6.15% 11-10-2026	1,155,000	1,153,972	1,177,107
C161175CR3	CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034	275,000	274,326	281,039
C161175CR3	CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034	420,000	418,971	429,223

C161175BS2	CHARTER COMMUNICATIONS OPER LLC CAP	5.125% DUE 07-01-2049 BEO	1,030,000	1,046,067	811,187
SBLD88R9	CHARTER COMMUNICATIONS OPER LLC/CAP	6.65% 02-01-2034	359,000	362,057	369,752
SBMZ0WG8	CHARTER COMMUNICATIONS OPER LLC/CAP	06-01-2029	492,000	491,724	501,589
SBMZ0WG8	CHARTER COMMUNICATIONS OPER LLC/CAP	06-01-2029	500,000	499,720	509,745
SBMZ0WG8	CHARTER COMMUNICATIONS OPER LLC/CAP	06-01-2029	600,000	613,536	611,694
SBMZ0WG8	CHARTER COMMUNICATIONS OPER LLC/CAP	06-01-2029	1,160,000	1,159,350	1,182,608
SBMCJ8R1	CHARTER COMMUNICATIONS OPER LLC/CHART	2.8% DUE 04-01-2031/04-17-2020 REG	100,000	103,995	84,385
C161175BV5	CHARTER COMMUNICATIONS OPER LLC/CHART	3.7% DUE 04-01-2051/04-17-2020 REG	400,000	400,285	251,104
SBFFB2V2	CHARTER COMMUNICATIONS OPER LLC/CHART	4.2% DUE 03-15-2028 BEO	209,000	201,463	202,134
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHART	4.8% DUE 03-01-2050	785,000	681,775	590,713
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHART	4.8% DUE 03-01-2050	1,125,000	1,160,828	846,563
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHART	4.8% DUE 03-01-2050	3,615,000	2,669,827	2,720,288
C16117LCB3	CHARTER COMMUNICATIONS OPERATING, LLC	TERM B-4 LOAN SENIOR SECURED 12-07-2030	396,000	394,020	394,515
C161175CD4	CHARTER FIXED 2.25% DUE 01-15-2029		2,434,000	2,057,438	2,144,987
C161175CD4	CHARTER FIXED 2.25% DUE 01-15-2029		3,150,000	2,809,923	2,775,969
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061		207,000	119,728	124,949
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061		730,000	729,175	440,643
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061		865,000	519,476	522,131
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048		185,000	157,500	158,441
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048		350,000	411,279	299,754
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048		525,000	663,785	449,631
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048		1,482,000	1,805,578	1,269,244
SB02NLB5	CHASE CAP II JR SUB DEFERRABLE INT DEB	SER B FLTG DUE 02-01-2027/12-19-2017 REG	75,000	71,906	74,075
SB02NLB5	CHASE CAP II JR SUB DEFERRABLE INT DEB	SER B FLTG DUE 02-01-2027/12-19-2017 REG	475,000	460,750	469,143
SB06C8T5	CHASE FDG MTG LN 2002-4 ASSET BKD CTF CLIA-1	FLTG 10-25-2032 BEO	5,202	5,197	5,142
S2181334	CHECK PT SOFTWARE TECHNOLOGIES	ORDILS.01	208	25,207	38,834
S2190084	CHEMED CORP NEW COM		77	36,794	40,795
SB20CTP8	CHEMOURS CO COM		707	22,020	11,948
SBMBTPN7	CHENIERE CORPUS CHRISTI HLDGS LLC 3.7%	11-15-2029	645,000	600,392	605,320
SBDRJN78	CHENIERE CORPUS CHRISTI HLDGS LLC 5.125%	06-30-2027	1,700,000	1,859,510	1,708,670
SBNM25W8	CHENIERE CORPUS FIXED 2.742% DUE	12-31-2039	1,800,000	1,666,693	1,435,446
SBNMB253	CHENIERE ENERGY 4.625% DUE 10-15-2028		774,000	745,548	758,752
SBMJ8J21	CHENIERE ENERGY FIXED 4% DUE 03-01-2031		286,000	264,270	264,696
SBMVQHT8	CHENIERE ENERGY FIXED 4.5% DUE	10-01-2029	361,000	348,639	349,477
SBMVQHT8	CHENIERE ENERGY FIXED 4.5% DUE	10-01-2029	3,955,000	3,696,152	3,828,756
S2654364	CHENIERE ENERGY INC COM NEW		1,116	157,107	239,795
S2654364	CHENIERE ENERGY INC COM NEW		1,930	414,031	414,699
SBSLJM38	CHENIERE ENERGY PARTNERS LP 5.95%	06-30-2033	540,000	536,059	551,767
S2838555	CHEVRON CORP COM		8,429	1,290,749	1,220,856
SBLB4P05	CHEVRON CORP NEW FIXED 3.078% DUE	05-11-2050	214,000	147,502	141,608
S6190563	CHIBA BANK NPV		1,277	7,968	9,933
SB3CFDN7	CHICAGO ILL TRAN AUTH SALES & TRANSFER T	6.899% 12-01-2022	1,600,239	1,884,795	1,752,854
SB3CDB04	CHICAGO ILL TRAN AUTH SALES & TRF TAX RCPTS	REV TAX-PE FDG-SER A 6.899% 12-01-40	93,855	126,072	102,802
SB58NY77	CHICAGO ILL TRAN AUTH SALES TAX RCPTS	REV 6.2% 12-01-2040 BEO TAXABLE	1,690,000	1,862,098	1,734,908
C16882LAA0	CHILE ELECTRICITY LUX	5.58% DUE 10-20-2035 BEO	233,000	233,002	226,546
C16882LAA0	CHILE ELECTRICITY LUX	5.58% DUE 10-20-2035 BEO	800,000	800,008	777,840
C16882LAA0	CHILE ELECTRICITY LUX	5.58% DUE 10-20-2035 BEO	995,000	991,282	967,439
SBGHCHV0	CHIMERA INVT CORP PFD SER C FIXED/FLTG	RATE	7,446	168,647	172,375
S2A7EP6U	CHINA FORESTRY UNLISTED - DUMMY ASSET		1,279,700	2	481,867
SB0X7D23	CHIPOTLE MEXICAN GRILL INC COM STK		3,830	214,290	230,949
SB0X7D23	CHIPOTLE MEXICAN GRILL INC COM STK		6,670	199,699	402,201
SB5MW0T8	CHOICE HOTELS INTL INC 5.85%	08-01-2034	100,000	98,929	100,167
S2106780	CHOICE HOTELS INTL INC COM		153	17,440	21,723
SBLDYD81	CHORD ENERGY CORPORATION COM USD0.01		300	50,304	35,076
SB1XD1V0	CHUBB CORP 6% DUE 05-11-2037		243,000	281,881	257,672
SB87C800	CHUBB CORP 6.5% DUE 05-15-2038		201,000	270,463	221,299
SBM8K6Y1	CHUBB INA HLDGS INC 5.0%	03-15-2034	870,000	871,989	859,021
SBMWK7M2	CHUBB INA HOLDINGS INC 3.05% DUE	12-15-2061	80,000	50,337	48,350
SBMWK7M2	CHUBB INA HOLDINGS INC 3.05% DUE	12-15-2061	602,000	376,205	363,837
SB3BQMF6	CHUBB LTD ORD CHF24.15		1,987	390,918	549,008
S6195609	CHUBU ELECTRIC POWER CO INC NPV		1,453	20,048	15,306
S6196408	CHUGAI PHARMACY CO. LTD NPV		1,618	40,676	72,056
S2195841	CHURCH & DWIGHT INC COM		1,174	102,785	122,930
S2194105	CHURCHILL DOWNS INC COM		344	33,737	45,938
SBGL6GW7	CI FINL CORP 3.2% DUE 12-17-2030		2,075,000	1,964,598	1,765,223
S7380482	CIE DE ST-GOBAIN EUR4		1,056	52,784	93,712
S7380482	CIE DE ST-GOBAIN EUR4		2,940	200,500	260,903
SB1FLZ21	CIENA CORP COM NEW		678	30,067	57,501
SBMCC9V1	CIGNA CORP NEW 3.875% DUE 10-15-2047 REG		592,000	572,856	430,881
SBLCB7N9	CIGNA CORP NEW 4.5% DUE 02-25-2026 BEO		374,000	423,863	373,091
SBMCD8R0	CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO		400,000	399,355	341,832
SBKPH523	CIGNA CORP NEW CORP 4.8% 08-15-2038		305,000	346,803	276,717
SBKPH523	CIGNA CORP NEW CORP 4.8% 08-15-2038		870,000	875,025	789,325
SBKPH534	CIGNA CORP NEW CORP 4.9% 12-15-2048		170,000	226,093	144,514
SBKPH534	CIGNA CORP NEW CORP 4.9% 12-15-2048		285,000	256,651	242,273
SBKPH534	CIGNA CORP NEW CORP 4.9% 12-15-2048		600,000	598,770	510,048
SBKPH534	CIGNA CORP NEW CORP 4.9% 12-15-2048		1,350,000	1,787,883	1,147,608
SBLG8BD3	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040		493,000	450,255	361,014
SBLG8BD3	CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040		1,632,000	1,674,514	1,195,081
SBLG8BV1	CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050		381,000	296,375	250,306
SBNNK0T6	CIGNA GROUP 5.0% 05-15-2029		2,500,000	2,497,225	2,497,325
SBNNK0Z2	CIGNA GROUP 5.6% 02-15-2054		316,000	308,521	296,275
SBNNK0Z2	CIGNA GROUP 5.6% 02-15-2054		625,000	603,261	585,988
S2196888	CIN FNCL CORP COM		745	83,330	107,057
S2197137	CINTAS CORP COM		1,676	167,786	306,205
S2197137	CINTAS CORP COM		5,976	879,189	1,091,815
S2197308	CIRRUS LOGIC INC COM		248	18,199	24,696
C17275R8Q4	CISCO SYS INC 4.8%	02-26-2027	3,320,000	3,315,684	3,342,742
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054		820,000	824,092	794,883
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054		928,000	936,076	899,575
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054		1,345,000	1,351,742	1,303,803
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054		1,817,000	1,844,766	1,761,345
C17275RAF9	CISCO SYS INC 5.5% DUE 01-15-2040		265,000	278,509	266,571
C17275RA14	CISCO SYS INC SR NT 5.9 DUE 02-15-2039	REG	231,000	288,913	243,303
S2198163	CISCO SYSTEMS INC		19,564	889,942	1,158,189
S2198163	CISCO SYSTEMS INC		31,320	1,506,431	1,854,144
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064		150,000	150,093	143,792
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064		280,000	281,209	268,411
SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064		695,000	691,928	666,234

SBR2NXM8	CITIBANK N A 4.838%	08-06-2029	590,000	591,257	586,029
SBR2NXM8	CITIBANK N A 4.838%	08-06-2029	1,044,000	1,044,246	1,036,974
C17325FBG2	CITIBANK N A 5.57%	04-30-2034	510,000	517,238	515,661
S2301637	CITIGROUP CAP III 7.625% DUE 12-01-2036		2,690,000	3,205,480	2,959,619
SBNHX0P7	CITIGROUP INC 2.52% 11-03-2032		1,448,000	1,445,626	1,205,272
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO		636,000	610,780	538,031
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO		3,190,000	2,433,874	2,698,612
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO		5,655,000	4,500,571	4,783,904
C172967MS7	CITIGROUP INC 2.572%	06-03-2031	1,067,000	1,078,938	929,528
C172967NL1	CITIGROUP INC 3.29% 03-17-2026		1,190,000	1,138,171	1,185,526
SBX02TX2	CITIGROUP INC 3.3% DUE 04-27-2025		1,855,000	1,902,454	1,845,669
C172967NN7	CITIGROUP INC 3.785%	03-17-2033	1,000,000	923,220	898,190
C172967LU3	CITIGROUP INC 3.878%	DUE 01-24-2039	180,000	156,841	150,113
C172967LU3	CITIGROUP INC 3.878%	DUE 01-24-2039	1,425,000	1,436,607	1,188,393
SBM9GMM8	CITIGROUP INC 4.0% DUE 12-31-2049 BEO		1,030,000	926,854	1,003,416
SBLPNK77	CITIGROUP INC 4.075% 04-23-2029		173,000	160,589	167,805
SBYYKP97	CITIGROUP INC 4.125% DUE 07-25-2028		850,000	907,712	825,809
C17327CAT0	CITIGROUP INC 4.542% 09-19-2030		789,000	789,000	766,253
C17327CAT0	CITIGROUP INC 4.542% 09-19-2030		2,720,000	2,724,029	2,641,582
SBYTHPH1	CITIGROUP INC 4.65% DUE 07-30-2045		970,000	999,995	844,657
SBPMP6Y3	CITIGROUP INC 4.658% DUE 05-24-2028 BEO		5,050,000	4,940,506	5,015,610
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046		120,000	154,678	104,732
C172967PF2	CITIGROUP INC 5.174% 02-13-2030		1,388,000	1,388,000	1,385,474
C172967PF2	CITIGROUP INC 5.174% 02-13-2030		1,975,000	2,030,221	1,971,406
C172967PF2	CITIGROUP INC 5.174% 02-13-2030		2,074,000	2,069,955	2,070,225
C172967PF2	CITIGROUP INC 5.174% 02-13-2030		3,705,000	3,684,859	3,698,257
SBT6MF52	CITIGROUP INC 5.592% 11-19-2034		240,000	240,301	238,128
SBQ35HW3	CITIGROUP INC 5.61%	09-29-2026	1,495,000	1,495,000	1,502,714
SBRBYMP8	CITIGROUP INC 5.827%	02-13-2035	208,000	208,000	206,848
SBRBYMP8	CITIGROUP INC 5.827%	02-13-2035	290,000	290,000	288,393
SBRBYMP8	CITIGROUP INC 5.827%	02-13-2035	996,000	979,164	990,482
SBRBYMP8	CITIGROUP INC 5.827%	02-13-2035	1,325,000	1,304,523	1,317,660
SB8WTFN90	CITIGROUP INC 5.875 DUE 01-30-2042		195,000	196,568	199,204
SBMJ0DB6	CITIGROUP INC 6.174%	DUE 05-25-2034	186,000	186,397	189,493
SBG48R11	CITIGROUP INC 6.625 DUE	06-15-2032 BEO	100,000	101,685	106,771
SBG48R11	CITIGROUP INC 6.625 DUE	06-15-2032 BEO	260,000	356,671	277,605
SBG48R11	CITIGROUP INC 6.625 DUE	06-15-2032 BEO	2,688,000	3,121,770	2,870,004
C172967PR6	CITIGROUP INC 6.75% 12-31-2049		1,080,000	1,080,000	1,074,805
S2312093	CITIGROUP INC 6.875% DUE 02-15-2098		81,000	107,371	91,149
SBPDZKQ2	CITIGROUP INC 7.0% 12-31-2049		600,000	600,000	632,808
SBRJNZR0	CITIGROUP INC 7.125%	12-31-2049	1,194,000	1,194,820	1,215,802
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039		182,000	262,442	224,251
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039		225,000	288,288	277,234
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039		1,060,000	1,523,033	1,306,079
S2297907	CITIGROUP INC COM NEW COM NEW		9,339	453,012	657,372
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE	01-29-2031	1,409,000	1,126,341	1,244,217
SBKMH5R0	CITIGROUP INC FIXED 2.666% DUE	01-29-2031	1,500,000	1,513,092	1,324,575
C172967LJ8	CITIGROUP INC FLTG RT 4.281% DUE	04-24-2048	800,000	800,000	652,952
SBMGDCD3	CITIGROUP INC SR NT 3.057% 01-25-2033		300,000	300,000	257,808
SBRT6M34	CITIZENS FINL GROUP INC 5.967%	07-23-2032	585,000	585,000	586,667
SBP9RLD6	CITIZENS FINL GROUP INC 6.645%	04-25-2035	350,000	350,000	369,093
SBQRXJX3	CITIZENS FINL GROUP INC COM		2,195	78,172	96,053
SBMG9GG2	CIVITAS RES INC COM		480	33,121	22,018
SBYZQ077	CK ASSET HOLDINGS LTD		4,329	27,812	17,778
SBW9P816	CK HUTCHISON HLDGS HKD1		6,468	56,974	34,555
SBW9P816	CK HUTCHISON HLDGS HKD1		26,928	150,859	143,862
SBYV56J1	CK INFRASTRUCTURE HKD1		1,518	11,746	11,285
S7113990	CLARIANT AG CHF1.76 (REGD)		540	9,018	6,012
C994JK7992	CLARION VALUE, LLC		1,611,185	1,611,185	158,486,998
SBJJN444	CLARIVATE PLC		1,910	22,921	9,703
SB82C1N9	CLARK CNTY NEV ARPT REV 6.82% 07-01-2045BEO TAXABLE		342,000	477,118	378,676
S2202473	CLEAN HBRS INC COM		249	24,678	57,305
SBGJRH35	CLEARWAY ENERGY INC CL A CL A		240	5,914	5,868
SBGJRH57	CLEARWAY ENERGY INC CL C CL C		380	10,671	9,880
SBGJRH57	CLEARWAY ENERGY INC CL C CL C		5,050	145,616	131,300
SBF4Z232	CLECO CORP HLDGS 4.973% DUE 05-01-2046		198,000	208,884	165,340
SBDFYF19	CLECO CORPORATE HLDGS LLC 3.743% 05-01-2026		90,000	87,859	88,159
SBGHQJZ4	CLECO PWR LLC 6% DUE 12-01-2040		400,000	396,137	400,524
SBYT8J72	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114		20,000	15,605	16,917
SBK8X3C0	CLEV ELEC ILLUM CO 4.55% DUE 11-15-2030		377,000	365,705	363,002
SBYVZ186	CLEVELAND CLIFFS USD0.125		2,229	38,961	20,953
C12571WAA1	CLI FDG IX LLC 5.63% DUE 07-20-2049		586,464	586,386	581,882
S2204026	CLOROX CO COMMON STOCK USD 1 PAR		594	77,322	96,472
S2204026	CLOROX CO COMMON STOCK USD 1 PAR		620	88,734	100,694
S0766807	CLOSE BROS GROUP ORD GBPO.25		8,744	101,184	25,866
SBJXC5M2	CLOUDFLARE INC COM		745	59,769	80,222
SBJXC5M2	CLOUDFLARE INC COM		1,437	76,899	154,736
S6097017	CLP HOLDINGS LTD NPV		3,500	28,252	29,422
S6097017	CLP HOLDINGS LTD NPV		3,957	37,523	33,264
SBDDY861	CME GROUP INC	5.3 09-15-2043	110,000	110,403	109,960
S2965839	CME GROUP INC COM STK		1,754	365,234	407,331
S2965839	CME GROUP INC COM STK		1,925	403,103	447,043
S9M8CHJL	CME_OIS BOFAGB2U 04/01/2027 BRL P 1DBZDIO / R 11.496% SWU027521		(14,936,797)	-	(185,484)
S9M8ND5L	CME_OIS BOFAGB2U 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5		(15,130,742)	-	(158,403)
S9MYKZ8U	CME_OIS BOFAGB2U 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668		100,000	-	5,708
S9MYGVDU	CME_OIS BOFAGB2U 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9		300,000	-	13,765
SB7YFV09	CMO 1ST HORIZON MTG PASSTHRU TR DUE	08-25-2035 REG	10,293	10,123	7,482
SBZ0C2Q0	CMO BANC AMER FDG 2006-J TR MTG PASSTHRUCTF CL 4-A-1 DUE 01-20-2047 REG		16,124	15,146	14,968
C06211CAPO	CMO BANKS SER 23-SYR2 CL AS VAR RT 07-15-2056		181,000	191,344	190,720
C05555FAE4	CMO BARCLAYS COMMERCIAL MORTGAGE SEC SR 5C27 CL AS FLTG RT 07-15-2057		200,000	207,523	207,942
SB1FTX92	CMO BEAR STEARNS ALT-A TR 2006-6 CL-32A1 11-25-2036 BEO		661,987	559,400	344,785
SB7B3169	CMO BEAR STEARNS ALT-A TR SER 2005-4 CL II-3A-1 DUE 05-25-2035 REG		19,934	19,888	19,097
C07384MM82	CMO BEAR STEARNS ARM TR 2004-2 CL II-1-ADUE 05-25-2034 REG		3,381	3,363	3,381
C07401EAA7	CMO BEAR STEARNS ARM TR 2007-2 CL I-A-1 6.56511% DUE 12-25-2046 BEO		276,788	246,129	261,554
SB03LG35	CMO BEAR STEARNS ASSET BACKED SER 06-S04 CL 1A1 FLTG 10-25-2036		141,421	140,479	141,421
SB00D311	CMO BEAR STEARNS STRUCTURED PRODS INC TR200 DUE 12-25-2046 REG		91,631	84,218	69,837
SB00D300	CMO BEAR STEARNS STRUCTURED PRODS INC TR200 MTG PASSTHRU CTF CL I-A-1 VAR DUE		97,884	90,345	72,571
SBNSLSX4	CMO BENCHMARK 2022-B34 MTG TR MTG PASS THRU CTF CL A-5 3.786 DUE 04-15-2055 REG		255,000	225,396	227,248
C08190AAC4	CMO BENCHMARK MORTGAGE TRUST SER 24-V8 CL A3 6.189% 07-15-2057		375,000	386,248	389,797

C08163RBQ8	CMO BENCHMARK MORTGAGE TRUST SR 22-B35 CL A5 VAR RT 05-15-2055	721,000	670,766	672,459
S8SD2FR9	CMO BENCHMARK MORTGAGE TRUST SR 24-V11 CL A3 S.909% 11-15-2057	465,000	478,042	479,184
C09660SAx8	CMO BMO 2024-5C4 MTG TR SR 24-5C4 CL AS DUE 05-15-2057 REG	315,000	324,435	330,993
C12532CAV1	CMO CFCRE 2017-C8 MTG TR MTG PASS THRU CTF CL A-SB 3.3674% DUE 06-15-2050 REG	16,667	17,855	16,440
C29425AA05	CMO CITIGROUP COML MTG TR 2015-GC33 COML CTF CL A-4 3.778 DUE 09-10-2058 REG	121,000	124,762	119,651
S8CZM394	CMO CITIGROUP MTG LN TR 2005-3 MTG PASSTHRU CTF CL II-A2A 08-25-35 REG	8,923	8,779	8,683
S87M9252	CMO CITIGROUP MTG LN TR SER 2005-6 CL A2FLT RT DUE 09-25-2035/12-25-2021 BEO	13,458	12,953	12,764
C22540A355	CMO CR SUISSE 1ST BSTN MTG SECS CORP 2001-3 FNT CL I-A-1 6.75 DUE 08-25-2031	273	271	266
C22541NLG2	CMO CREDIT SUISSE FIRST BOSTON MTG SECS CORP SER 02-26 CL A41 7.0% 12-25-2033	8,413	8,413	8,413
S8075J23	CMO CWABS INC 2005-HYB9 MTG BKD NT CL 3-A-2 DUE 02-20-2036 REG	123,852	109,422	110,435
S80VL7K0	CMO CWABS INC 2005-HYB9 MTG BKD NT CL 5A1 DUE 02-20-2036 REG	408,739	387,924	332,847
S80W5P30	CMO CWALT INC SER 2005-81 CL A1 FLT RT DUE 02-25-2036 REG	507,589	507,589	429,742
S87DZKM2	CMO CWMBIS INC 2005-2 CHL MTG PASSTHRU CTF CL 1-A-1 DUE 03-25-2035 REG	260,686	260,661	234,879
S8D6CQY6	CMO CWMBIS INC 2005-9 MTG PASSTHRU CTF 1-A-3 VAR RATE DUE 05-25-2035 REG	264,849	265,138	228,624
S80D0084	CMO CWMBIS INC VAR 2005-R2 MTG PASSTHRU CTF CL 1-A-F DUE 06-25-2035 REG	79,523	79,547	81,287
C23332UBF0	CMO DSLA MTG LN TR 2004-AR3 MTG PASSTHRU CTF 2A-1 DUE 07-19-2044 REG	79,020	80,107	74,987
S8YT4P86	CMO FIRST HORIZON MTG PASSTHRU TR 2004-AA4 CL A-1 VAR DUE 10-25-2034 REG	20,063	19,813	19,850
S80P0178	CMO GREENPOINT MTG FDG TR 2005-AR5 MTG PASSTHRU CTF CL I-A-1 DUE 11-25-2045 REG	42,631	42,623	41,765
S87M7XY2	CMO GREENPOINT MTG FDG TR SER 2006-AR8 MTG PSTHRU CTF CL 1-A1A 01-25-47 REG	0	0	0
S80MTJR4	CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG	112,103	111,340	107,662
C36264KAU4	CMO GS MTG SECS TR 2020-GSA2 SER 20-GSA2CL A4 1.721% DUE 12-10-2053 REG	651,000	632,461	544,635
S83XXK84	CMO HARBORVIEW MTG LN TR 2006-1 CL 2-A1ADUE 03-19-2036 REG	471,079	453,883	445,354
S809K8R3	CMO HARBORVIEW MTG LN TR SERIES 2005-2 CL 2-A-1A DUE 05-19-2035 REG	89,592	89,594	82,950
S886K6T0	CMO INDMAC MBS INC DUE 12-25-2034 REG	11,613	11,367	10,912
C46627MDD6	CMO J P MORGAN ALTERNATIVE LN TR MTG PASSTHRU CTF CL 4-A-4 DUE 03-25-2036	857,079	508,155	652,631
C466247L24	CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-1 DUE 02-25-2035 REG	6,977	6,577	6,678
S8779P51	CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL 5-A-5 DUE 07-25-2035 REG	99,529	98,553	98,069
S8BCKFN6	CMO J P MORGAN MTG TR SER 2001-A1 CL-2A2DUE 02-25-2036 REG	88,665	84,758	65,589
C46645UA56	CMO JP MORGAN CHASE COMM MTG SEC SER 2016-JP4 CL A3 3.3928% 12-15-2049	124,000	134,622	120,045
C46590KA64	CMO JPMCC COML MTG SECS TR SR 2015-JP1 CL-A5 3.914% DUE 01-15-2049	162,000	153,596	160,029
C52521MA88	CMO LEHMAN ABS MTG LN TR 2007-1 MTG PASSTHRU CTF CL 2-A1 144A DUE 06-25-2037	190,633	190,633	126,309
C576434FK5	CMO MASTR ALTERNATIVE LN TR 2003-5 CL 8-A-1 5.5% DUE 06-25-2033 REG	86,974	85,843	84,060
C589929W87	CMO MERRILL LYNCH MTG INVS INC III-A DUE 05-25-2033	23,054	22,543	23,178
C59020UAC9	CMO MERRILL LYNCH MTG INVS INC 2004-A1 DUE 02-25-2034	23,986	23,790	23,604
S8YRH4P4	CMO MERRILL LYNCH MTG INVS INC 2005-A10 MTG PASSTHRU CTF CL A DUE 02-25-2036 REG	41,359	40,583	39,665
C589929R26	CMO MERRILL LYNCH MTG INVS INC FOR FUTURE IS DUE 06-25-2033 REG	31,508	31,102	30,662
S80RMJK1	CMO NOMURA ASSET ACCEP CORP SER 2005-AR5CL II-A-1 VAR RATE DUE 10-25-2035 REG	264,097	263,922	238,542
C748940AA1	CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG	297,380	293,453	225,831
C748940AA1	CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A-1 6 DUE 06-25-2036 REG	361,104	356,036	274,223
S80MT1S9	CMO SEQUOIA MTG TR 2004-1 SER 2005-4 CL 2-A1 FLT RT DUE 04-20-2035 REG	35,634	35,899	35,634
C863579VM7	CMO STRUCTURED ADJ RATE MTG LN TR DUE 08-25-2035 REG	13,246	13,064	11,484
C863579FW3	CMO STRUCTURED ADJ RATE MTG LN TR DUE 12-25-2034 REG	74,893	73,319	74,292
C86363LAB9	CMO STRUCTURED ADJ RATE MTG LN TR SER 2007-4 CL 1-A21 05-25-2037 REG	380,322	380,234	321,647
S814SL25	CMO STRUCTURED ASSET MTG INVT5 II TR CL I-2A-1 DUE 05-25-2036 REG	749,384	703,048	608,353
S880ZK88	CMO STRUCTURED AST MTG INVT5 II INC 2004-AR5 PASSTHRU I-A-1 VAR 10-19-34 REG	40,009	40,028	38,496
C86359LPE3	CMO STRUCTURED AST MTG INVT5 II INC DUE 07-19-2035 REG	5,090	4,995	4,960
C86359LPD5	CMO STRUCTURED AST MTG INVT5 II INC DUE 07-19-2035 REG	10,241	10,050	9,627
C86359LPE3	CMO STRUCTURED AST MTG INVT5 II INC DUE 07-19-2035 REG	10,817	10,648	10,539
S88KXC02	CMO STRUCTURED AST MTG INVT5 II INC DUE 07-19-2035 REG	27,296	26,784	26,300
C86359LPD5	CMO STRUCTURED AST MTG INVT5 II INC DUE 07-19-2035 REG	45,516	44,808	42,785
S83D08C3	CMO STRUCTURED AST MTG INVT5 II INC SER 2005-AR2 CL II-A-1 FLT RT 6-19-2035REG	187,664	187,664	176,025
C939335P94	CMO WA MUT MTG SECS CORP 2002-AR9 MTG PASSTHRU CTF CL I-A DUE 08-25-2042 REG	9,155	9,156	9,051
S805MMJ3	CMO WA MUT MTG SECS CORP 2005-AR1 CL A-1A VAR DUE 12-25-2044 REG	12,834	12,846	11,933
S8G48M27	CMO WAMU MTG PASS THRU CTF5 SER 2006 AR9CL 1A VAR RATE DUE 08-25-2046 REG	551,482	508,894	498,138
S80634C2	CMO WAMU MTG PASS-THROUGH CTF5 2005-AR2 CL 2A-1A VAR DUE 01-25-2045 REG	8,539	8,547	8,568
S815SLR9	CMO WAMU MTG PASS-THROUGH CTF5 TRUST 2002-AR6 CL A VAR DUE 06-25-42 BEO	3,642	3,643	3,368
S807W2F7	CMO WAMU MTG PASS-THRU CTF5 2005-AR6 MTGPASSTHRU CTF CL 2-A-1A 4-25-45	20,089	20,089	19,690
S81FH682	CMO WAMU MTG PASS-THRU CTF5 SER 2006-AR5CL A-1A2A VAR DUE 06-25-2046 REG	447,735	447,644	397,560
S85TVJ4P	CMO WELLS FARGO MTG BACKED SECS 2006-AR8TR CL II-A-4 VAR DUE 4-25-36 REG	1	-	1
S87RNGV3	CMORESIDENT ASSET MTG PRODUCT 2004-SL2 CLA-III 07/25/2004 7 10/25/2031	136,811	140,686	135,382
S8MFDGY3	CMS ENERGY CORP 4.875 DUE 03-01-2044	173,000	177,240	153,477
S2219224	CMS ENERGY CORP COM	1,427	86,894	95,110
S8H3T9Z0	CNA FINL CORP 3.9% 05-01-2029	1,200,000	1,198,824	1,147,812
S2204866	CNA FNCL CORP COM	131	5,676	6,336
S8DX8521	CNH INDUSTRIAL NV COM STK	4,190	55,602	47,473
S8QGD053	CNO GLOBAL FDG MEDIUM TERM NTS BOOK 5.875% 06-04-2027	418,000	417,958	425,470
S8SR37W8	COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD	15,650	1,565,000	1,565,000
S8SR37W8	COBANK ACB FXD/FLTG SER H NON-CUMULATIVEPERPETUAL PFD	25,000	2,504,250	2,500,000
S8K93J05	COCA COLA CO 2.5% 03-15-2051	725,000	627,273	424,502
S8LB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	175,000	117,385	105,644
S8MV87K5	COCA COLA CO 2.875% DUE 05-05-2041	179,000	180,395	130,112
S855WKY0	COCA COLA CO 5.3% 05-13-2054	930,000	924,130	899,226
S8556224	COCA COLA CO 5.4% 05-13-2064	410,000	412,869	394,523
S8556224	COCA COLA CO 5.4% 05-13-2064	515,000	511,740	495,559
S2206657	COCA COLA CO COM	892	47,100	55,536
S2206657	COCA COLA CO COM	19,027	1,143,485	1,184,621
S8LB7Z01	COCA COLA CO FIXED 2.5% DUE 06-01-2040	160,000	119,139	111,920
S8RXJT4	COCA-COLA CO/THE 4.65% 08-14-2034	304,000	305,114	295,759
S8RXJY9	COCA-COLA CO/THE 5.2% 01-14-2055	390,000	389,661	370,851
S8RXJY9	COCA-COLA CO/THE 5.2% 01-14-2055	392,000	398,749	372,753
S8RXJY9	COCA-COLA CO/THE 5.2% 01-14-2055	665,000	677,537	632,349
S8RXJY9	COCA-COLA CO/THE 5.2% 01-14-2055	2,217,000	2,316,130	2,108,145
S8RXJY9	COCA-COLA CO/THE 5.2% 01-14-2055	3,060,000	3,215,335	2,909,754
S2206721	COCA-COLA CONSOLIDATED INC COM	29	31,465	36,540
S8YQ33P5	COCA-COLA EUROPACIFIC PARTNERS	19	12,653	15,208
S8YQ33P5	COCA-COLA EUROPACIFIC PARTNERS	2,397	131,537	184,114
S8D4D942	COCA-COLA EUROPACIFIC PARTNERS ORD EURO.01	297	10,744	23,066
S89895B7	COCA-COLA HBC AG ORD (CDI)	514	12,624	17,587
S89895B7	COCA-COLA HBC AG ORD (CDI)	17,199	501,181	588,474
S6211798	COCHLEAR LTD NPV	154	21,065	27,640
S6211798	COCHLEAR LTD NPV	3,687	812,905	661,740
C219878BC1	CODELCO INC 3.75% 15/01/2031 3.75% 01-15-2031	450,000	449,346	401,090
S2208288	COGNEX CORP COM	818	34,752	29,333
S2257019	COGNIZANT TECH SOLUTIONS CORP CL A	2,414	167,003	185,637
S8NG8Z81	COHERENT CORP COM	630	32,102	59,680
S8MC9P69	COINBASE GLOBAL INC COM CL A	995	111,114	247,059
S8YVWRD5	COLES GROUP LTD	3,077	30,457	35,988
S2209106	COLGATE-PALMOLIVE CO COM	3,190	315,432	290,003
S2209106	COLGATE-PALMOLIVE CO COM	3,970	305,388	360,913

S2951258	COLLINS & AIKMAN CORP NEW COM NEW	6,840	-	34
C195325EQ4	COLOMBIA REP 8.375% 11-07-2054	200,000	197,300	193,928
C195325EQ4	COLOMBIA REP 8.375% 11-07-2054	263,000	259,450	255,015
C195325EQ4	COLOMBIA REP 8.375% 11-07-2054	1,010,000	996,365	979,336
SB8FMRX8	COLOPLAST SER'B'DKK1	305	31,190	33,297
SB8FMRX8	COLOPLAST SER'B'DKK1	3,621	187,417	395,305
C12598RAA1	COLT 2021-5 MTG LN 1.726% DUE 11-26-2066	251,437	208,378	221,901
S2176608	COLUMBIA BKG SYS INC COM	983	24,940	26,551
S2176608	COLUMBIA BKG SYS INC COM	5,480	127,881	148,015
S2229126	COLUMBIA SPORTSWEAR CO COM	181	13,418	15,191
SB5VLZV6	COLUMBIA UNIVERSITY 4.355% 10-01-2035	1,094,000	1,094,974	1,032,364
SB0MGXD9	COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005	127,000	159,078	128,941
SBYNF418	COM ALCOA CORPORATION COM USD0.01	1,250	52,884	47,225
C20030NEF4	COMCAST CORP 5.35% 05-15-2053	400,000	398,276	369,532
C20030NEF4	COMCAST CORP 5.35% 05-15-2053	470,000	467,251	434,200
SBQPFF829	COMCAST CORP 5.5% DUE 05-15-2064	400,000	398,120	373,672
SBQPFF829	COMCAST CORP 5.5% DUE 05-15-2064	525,000	522,533	490,445
SBQPFF829	COMCAST CORP 5.5% DUE 05-15-2064	1,025,000	945,487	957,535
C20030NDA6	COMCAST CORP NEW 2.65% DUE 02-01-2030	2,555,000	2,122,112	2,288,411
SBLE6041	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	275,000	176,061	163,400
SBQ7XH83	COMCAST CORP NEW 2.887% 11-01-2051 BEO	1,435,000	943,202	864,817
SBQ7XH83	COMCAST CORP NEW 2.887% 11-01-2051 BEO	1,743,000	1,138,504	1,050,436
SBQ7XH83	COMCAST CORP NEW 2.887% 11-01-2051 BEO	1,823,000	1,499,926	1,098,649
SBQ7XH83	COMCAST CORP NEW 2.887% 11-01-2051 BEO	4,446,000	3,243,848	2,679,426
SBQ7XH83	COMCAST CORP NEW 2.887% 11-01-2051 BEO	5,265,000	4,615,673	3,173,005
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	145,000	95,248	84,344
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	379,000	238,558	220,457
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	1,054,000	754,170	613,091
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	1,117,000	960,549	649,737
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	1,266,000	999,875	736,407
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	3,148,000	2,678,925	1,831,129
SBQ84RF6	COMCAST CORP NEW 2.987% 11-01-2063	199,000	153,721	112,113
SBQ84RF6	COMCAST CORP NEW 2.987% 11-01-2063	210,000	121,025	118,310
SBQ84RF6	COMCAST CORP NEW 2.987% 11-01-2063	1,303,000	951,325	734,084
SBQ84RF6	COMCAST CORP NEW 2.987% 11-01-2063	2,046,000	1,896,392	1,152,675
C20030NB7	COMCAST CORP NEW 3.2% DUE 07-15-2036	75,000	61,880	60,478
C20030NCY5	COMCAST CORP NEW 3.25% 11-01-2039	280,000	204,226	212,386
C20030NB4	COMCAST CORP NEW 3.4% DUE 07-15-2046	145,000	106,489	101,704
C20030NC22	COMCAST CORP NEW 3.45% DUE 02-01-2050	355,000	253,997	242,525
C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040	365,000	347,929	293,675
SBFY1N04	COMCAST CORP NEW 3.9% DUE 03-01-2038	285,000	251,378	239,161
SBFY1YN4	COMCAST CORP NEW 4% DUE 03-01-2048	195,000	140,696	148,044
SBF22PR0	COMCAST CORP NEW 4% DUE 08-15-2047	175,000	143,509	133,459
SBFWQ359	COMCAST CORP NEW 4.049% DUE 11-01-2052	181,000	138,732	135,837
SBFWQ359	COMCAST CORP NEW 4.049% DUE 11-01-2052	2,041,000	1,984,058	1,531,730
C20030NCT6	COMCAST CORP NEW 4.15% DUE 10-15-2028	190,000	186,333	185,290
C20030NCT6	COMCAST CORP NEW 4.15% DUE 10-15-2028	1,615,000	1,758,601	1,574,964
C20030NCU3	COMCAST CORP NEW 4.25% DUE 10-15-2030	1,760,000	1,707,077	1,696,658
C20030NCL3	COMCAST CORP NEW 4.6% 10-15-2038	65,000	60,499	58,700
SB7TGGLO	COMCAST CORP NEW 4.65% DUE 07-15-2042	276,000	244,663	241,152
C20030NCH9	COMCAST CORP NEW 4.95% DUE 10-15-2058	135,000	122,676	116,843
SBT029V2	COMCAST CORP NEW 5.1% 06-01-2029	1,204,000	1,203,133	1,214,812
SB53FND1	COMCAST CORP NEW 5.65% 06-01-2054	90,000	90,210	86,930
SB53FND1	COMCAST CORP NEW 5.65% 06-01-2054	300,000	298,662	289,767
SB53FND1	COMCAST CORP NEW 5.65% 06-01-2054	430,000	433,788	415,333
SB53FND1	COMCAST CORP NEW 5.65% 06-01-2054	496,000	500,370	479,081
SB087ZQ0	COMCAST CORP NEW 5.65% DUE 06-15-2035	710,000	952,792	724,378
C20030NAK7	COMCAST CORP NEW 6.5% DUE 11-15-2035	585,000	776,435	635,497
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	440,000	324,174	333,476
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	1,072,000	972,476	812,469
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	2,029,000	1,568,427	1,537,779
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	394,000	331,891	297,214
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	518,000	503,903	390,753
SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	998,000	938,274	752,841
SB6140Z4	COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039	25,000	28,482	27,015
S2044545	COMCAST CORP NEW-CL A	6,265	257,012	235,125
S2044545	COMCAST CORP NEW-CL A	18,842	747,714	707,140
SBPG9G63	COMERICA INC 5.982% 01-30-2030	430,000	428,284	434,588
S2212870	COMERICA INC COM	642	45,297	39,708
S2036047	COMFORT SYS USA INC COM	180	54,684	76,331
S2036047	COMFORT SYS USA INC COM	560	217,140	237,474
SBMD84G8	COMM 2015-LC23 MTG 3.521% DUE 10-10-2048	215,905	234,797	213,991
S2213204	COMM BANCSHARES INC COM	590	32,253	36,763
S2213204	COMM BANCSHARES INC COM	7,717	417,913	480,846
SB90LKT4	COMMERZBANK AG NPV	2,232	19,696	36,344
SB90LKT4	COMMERZBANK AG NPV	2,912	39,380	47,417
SBQV0HX2	COMMONSPIRIT HEALTH 5.318% 12-01-2034	340,000	339,925	336,233
SBKLCY46	COMMONSPIRIT HLTH 3.347% DUE 10-01-2029	176,000	163,352	163,898
SBLN7J55	COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	311,000	284,793	229,512
SBLN7J55	COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	1,800,000	1,800,000	1,328,364
SBKMD3V8	COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	291,000	326,270	227,798
SBKMD3V8	COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	394,000	437,002	308,427
SBKMD3V8	COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	920,000	750,541	720,185
S6215035	COMMONWEALTH BANK OF AUSTRALIA NPV	3,949	242,947	374,700
SBHQ3TB5	COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	85,000	80,269	65,369
SBHQ3TB5	COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO	195,000	157,494	149,965
SBMBZ728	COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051	219,000	204,053	141,954
SBP95BP2	COMMONWEALTH EDISON CO 3.15% 03-15-2032	850,000	848,955	747,465
SBJV6FZ4	COMMONWEALTH EDISON CO 3.2% DUE 11-15-2049	213,000	177,717	140,618
SBDT5L92	COMMONWEALTH EDISON CO 3.75% 08-15-2047	691,000	699,517	515,845
SBPGQOY0	COMMONWEALTH EDISON CO 3.85% 03-15-2052	355,000	278,960	262,888
SBFYRPY0	COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG	1,800,000	1,799,689	1,403,244
SBHZ7X72	COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044	75,000	66,622	66,257
SBHZ7X72	COMMONWEALTH EDISON CO 4.7 DUE 01-15-2044	275,000	281,958	242,943
SBMTX122	COMMONWEALTH EDISON CO 5.3% 02-01-2053	70,000	69,896	66,039
SB55WIK9	COMMONWEALTH EDISON CO 5.65% 06-01-2054	185,000	183,801	182,399
SBCRWZ18	COMP.FIN.RICHEMONT CHF1 (REGD)	1,267	122,944	192,794
SBCRWZ18	COMP.FIN.RICHEMONT CHF1 (REGD)	4,135	297,992	629,204
C20469AAD1	COMPASS 5.022% DUE 08-25-2049	405,000	405,000	399,158

SBD6K457	COMPASS GROUP ORD GBP0.1105	4,015	89,132	133,856
SBD6K457	COMPASS GROUP ORD GBP0.1105	20,293	296,031	676,546
SBD6K457	COMPASS GROUP ORD GBP0.1105	21,638	552,755	721,387
S6180412	COMPUTERSHARE LTD NPV	1,257	15,106	26,422
S6180412	COMPUTERSHARE LTD NPV	44,226	693,220	929,637
SBKP4ZT0	COMWLTH EDISON CO 2.75% DUE 09-01-2051	336,000	241,940	199,782
SBYQHP74	COMWLTH EDISON CO 3.65% DUE 06-15-2046	240,000	238,595	179,462
SBW01259	COMWLTH EDISON CO 3.7% DUE 03-01-2045	143,000	138,216	109,128
SB CZYK44	COMWLTH EDISON CO 4.6% DUE 08-15-2043	195,000	176,775	170,262
SB CZYK44	COMWLTH EDISON CO 4.6% DUE 08-15-2043	1,235,000	1,216,522	1,078,328
SB CZYK44	COMWLTH EDISON CO 4.6% DUE 08-15-2043	1,250,000	1,228,970	1,091,425
SBKMGBX5	COMWLTH EDISON CO FIXED 3% DUE 03-01-2050	42,000	41,947	27,092
SBL68NL6	CONAGRA BRANDS INC 1.375% DUE 11-01-2027	1,125,000	1,039,978	1,021,196
SBFZ5VL4	CONAGRA BRANDS INC 4.85% DUE 11-01-2028	3,603,000	3,570,228	3,579,977
S2215460	CONAGRA BRANDS INC COM USD5	2,297	72,266	63,742
SBFZ5VMS	CONAGRA BRANDS INC FIXED 5.3% 11-01-2038	471,000	555,434	442,759
SBNKVVY4	CONCENTRIX CORP COM USD0.0001	227	28,187	9,822
SBD97JW7	CONCORDIA FINL GROUP LT	2,523	10,798	13,984
SBNXH324	CONFLUENT INC CL A CL A	1,192	32,147	33,328
SBLFB372	CONNECTICUT AVE SECS TR 2023-R08 5.85098% 10-25-2043	385,225	385,225	387,158
SBMMDHNR9	CONNECTICUT LIGHT & POWER CO 4.9% 07-01-2033	1,000,000	998,050	977,090
SBMH3RH1	CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO	200,000	176,022	175,910
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053	42,000	41,819	38,837
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052	295,000	226,005	215,739
SBPLD6W6	CONOCOPHILLIPS CO 3.99% 03-15-2052	895,000	857,304	654,531
SBNHT969	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	94,000	80,762	78,532
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054	75,000	74,542	72,053
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054	835,000	832,124	802,193
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063	90,000	89,119	86,215
SBQD1VC0	CONOCOPHILLIPS CO 5.7% 09-15-2063	246,000	245,593	235,653
SBZ78L01	CONOCOPHILLIPS CO 5.95% DUE 03-15-2046	60,000	58,045	61,275
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	95,000	73,379	68,932
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	310,000	303,531	224,936
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	1,400,000	1,685,060	1,015,840
S2685717	CONOCOPHILLIPS COM	6,419	658,696	636,572
SBTBKBX1	CONOCOPHILLIPS COMPANY 4.7% 01-15-2030	1,659,000	1,656,794	1,641,813
SBTBKBX1	CONOCOPHILLIPS COMPANY 4.7% 01-15-2030	2,200,000	2,197,074	2,177,208
SBTBKBX1	CONOCOPHILLIPS COMPANY 4.7% 01-15-2030	4,605,000	4,598,875	4,557,292
SBTBKBX2	CONOCOPHILLIPS COMPANY 4.85% 01-15-2032	500,000	499,635	489,890
SBTBKOC5	CONOCOPHILLIPS COMPANY 5.0% 01-15-2035	925,000	923,400	898,508
SBTBKCB8	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055	220,000	219,272	208,932
SBTBKCB8	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055	275,000	274,090	261,165
SBTBKCB8	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055	894,000	891,041	849,023
SB59G941	CONOCOPHILLIPS COMPANY 5.65% 01-15-2065	35,000	33,144	33,125
SB59G941	CONOCOPHILLIPS COMPANY 5.65% 01-15-2065	230,000	230,656	217,679
SB59G941	CONOCOPHILLIPS COMPANY 5.65% 01-15-2065	738,000	737,690	698,465
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG	353,000	406,836	385,134
SBMX50I4	CONS EDISON CO N Y 3% DUE 12-01-2060	458,000	401,383	269,506
SBN4QFZ4	CONS EDISON CO N Y 3.2% DUE 12-01-2051	56,000	40,210	36,586
SBN4QFZ4	CONS EDISON CO N Y 3.2% DUE 12-01-2051	81,000	48,086	52,919
SBDO3Z52	CONS EDISON CO N Y 3.85% DUE 06-15-2046	50,000	39,226	38,134
SBDO3Z52	CONS EDISON CO N Y 3.85% DUE 06-15-2046	486,000	522,029	370,658
SBF4SNR2	CONS EDISON CO N Y 3.875% DUE 06-15-2047	270,000	189,512	205,103
SB8MJ1K7	CONS EDISON CO N Y 3.95% DUE 03-01-2043	275,000	282,338	220,036
SB8MJ1K7	CONS EDISON CO N Y 3.95% DUE 03-01-2043	350,000	352,222	280,046
SBZ1JRW1	CONS EDISON CO N Y 4% 11-15-2057	299,000	262,995	219,950
SB7RDY08	CONS EDISON CO N Y 4.2% DUE 03-15-2042	90,000	78,746	75,010
SB7RDY08	CONS EDISON CO N Y 4.2% DUE 03-15-2042	526,000	486,557	438,389
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058	165,000	136,853	132,419
SBFZYKL2	CONS EDISON CO N Y 4.5% DUE 05-15-2058	327,000	334,693	262,431
SBDO6YD5	CONS EDISON CO N Y 4.5% DUE 12-01-2045	215,000	182,514	181,989
SB5QC9Q4	CONS EDISON CO N Y 4.625% DUE 12-01-2054	350,000	349,174	293,955
SBGPDV33	CONS EDISON CO N Y 4.65% DUE 12-01-2048	105,000	130,449	89,439
SB57H0J7	CONS EDISON CO N Y 5.5% DUE 12-01-2039	65,000	80,485	64,252
SB5M23K9	CONS EDISON CO N Y 5.7% DUE 06-15-2040	815,000	898,205	813,794
SB5M23K9	CONS EDISON CO N Y 5.7% DUE 06-15-2040	925,000	923,168	923,631
SB2QQX95	CONS EDISON CO N Y 6.75% DUE 04-01-2038	1,200,000	1,225,206	1,325,964
SBZJD6Q4	CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG	465,000	404,517	397,417
S2216850	CONS EDISON INC COM	1,716	152,817	153,119
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	245,000	254,755	170,888
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	1,567,000	1,146,016	1,092,983
SBKTGB50	CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059	2,258,000	1,947,906	1,574,955
SBKP3KX6	CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050	400,000	397,559	312,464
SBJMGLG1	CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	95,000	79,910	74,671
SBJMGLG1	CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG	155,000	121,122	121,832
SBM8JC39	CONSOLIDATED EDISON CO N Y INC 5.375% 05-15-2034	289,000	289,085	292,260
SBNTZTN2	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2034	478,000	478,417	486,403
SBNTZTN2	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2034	1,130,000	1,123,254	1,149,865
C209111GN7	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055	84,000	82,800	80,929
C209111GN7	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055	87,000	86,077	83,819
C209111GN7	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055	193,000	191,041	185,944
C209111GN7	CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055	335,000	332,243	322,752
SB55WL14	CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054	192,000	190,660	190,959
SB55WL14	CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054	705,000	700,079	701,179
SBQXRK55	CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053	330,000	326,981	335,363
SBQXRK55	CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053	355,000	351,752	360,769
SBMCR217	CONSOLIDATED EDISON CO N Y INC DEB SER 2021 B 3.6% 06-15-2061	145,000	151,486	98,599
SBLGLX73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	200,000	217,404	210,084
SBLGLX73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	375,000	372,713	393,908
SBGHWB52	CONSTELLATION 4.4% DUE 11-15-2025	950,000	1,028,615	947,692
SBDGKT74	CONSTELLATION 4.5% DUE 05-09-2047	92,000	96,809	76,282
SBK96N10	CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO	250,000	234,030	230,248
SBMY5SV0	CONSTELLATION BRANDS INC 3.75% DUE 05-01-2050/04-27-2020 REG	800,000	794,720	586,696
S2170473	CONSTELLATION BRANDS INC CL A CL A	786	185,956	173,706
SBMH4F51	CONSTELLATION ENERGY CORPORATION COM NPV WI	1,546	116,381	345,856
C210385AD2	CONSTELLATION ENERGY GENERATION LLC 6.125% 01-15-2034	489,000	488,575	511,499
C210385AE0	CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053	245,000	246,689	260,602
SB15C4L6	CONSTELLATION SOFT COM STK NPV	47	35,572	145,259
SB15C4L6	CONSTELLATION SOFT COM STK NPV	185	191,179	571,762

SB15C4L6	CONSTELLATION SOFT COM STK NPV	343	441,964	1,060,078
SBP09101	CONSUMERS ENERGY CO 4.7% 01-15-2030	212,000	211,523	210,450
SBPRC4Y5	CONSUMERS ENERGY COMPANY 4.6% 05-30-2029	1,160,000	1,158,363	1,149,166
S4598589	CONTINENTAL AG ORD NPV	258	31,356	17,317
S4598589	CONTINENTAL AG ORD NPV	10,647	681,495	714,638
SBD3VFW7	CONVATEC GROUP PLC ORD GBP0.1 (W)	79,265	208,737	219,589
C21688ABH4	COOPERAT RABOBANK UA/NY 4.494% 10-17-2029	3,026,000	2,975,566	2,966,418
C21685WCJ4	COOPERATIEVE 5.25% DUE 05-24-2041	360,000	361,032	349,535
C21684AAB2	COOPERATIEVE CENTRALE RAIFFEISEN BOERENL5.75 DUE 12-01-2043 REG	90,000	123,229	89,459
SBOTNIH9	COPA HOLDINGS SA COM STK	848	75,188	74,522
S2208073	COPART INC COM	4,214	134,055	241,841
SBNXKS92	CORE & MAIN INC COM CL A COM CL A	927	33,178	47,194
SBMWCV9V1	COREBRIDGE FINANCIAL INC 5.75% 01-15-2034	715,000	717,624	727,477
SBMTXOG9	COREBRIDGE FINL INC COM	1,420	30,424	42,501
SBRXNDT4	COREBRIDGE FINL INC SR NT 4.35% 04-05-2042	250,000	216,251	208,203
SBJXCL50	CORNING INC 5.45% DUE 11-15-2079	170,000	169,586	153,551
SB4YKPK3	CORNING INC 5.75% DUE 08-15-2040	95,000	95,653	94,912
SBGL7X13	CORNING INC 5.85% DUE 11-15-2068	88,000	105,440	84,139
S2224701	CORNING INC COM	3,703	117,066	175,967
S2224701	CORNING INC COM	9,900	344,660	470,448
SBMX5GK7	CORPAY INC COM	343	78,519	116,078
C21987BAW8	CORPORACION 3.625% DUE 08-01-2027	1,089,000	1,002,969	1,043,360
SBM8NHV7	CORPORATE OFFICE PPTYS L P 2.0% 01-15-2027	530,000	470,015	466,321
SBMTYMI9	CORPORATE OFFICE PPTYS L P GTD SR NT 2.75% 04-15-2031	216,000	214,054	184,151
SBK73B42	CORTEVA INC COM USD0.01 WI	3,383	180,915	192,696
S2262864	COSTAR GROUP INC COM	1,970	125,000	141,032
S2262864	COSTAR GROUP INC COM	3,480	265,160	249,133
C22160KAP0	COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG	1,525,000	1,304,058	1,304,638
S2701271	COSTCO WHOLESALE CORP NEW COM	1,239	600,436	1,135,259
S2701271	COSTCO WHOLESALE CORP NEW COM	2,167	1,113,180	1,985,557
SBRRG121	COTERRA ENERGY INC 5.4% 02-15-2035	65,000	64,699	63,223
SBRRG121	COTERRA ENERGY INC 5.4% 02-15-2035	670,000	666,898	651,682
SBRRG121	COTERRA ENERGY INC 5.4% 02-15-2035	750,000	746,528	729,495
SBQ2KR56	COTERRA ENERGY INC 5.9% 02-15-2055	85,000	84,452	80,570
SBQ2KR56	COTERRA ENERGY INC 5.9% 02-15-2055	560,000	556,388	530,813
S2162340	COTERRA ENERGY INC COM	3,578	96,769	91,382
SBKTSYN6	COTTAGE HLTH CR 3.304% DUE 11-01-2049	674,000	681,416	470,647
SBKTSYN6	COTTAGE HLTH CR 3.304% DUE 11-01-2049	967,000	980,570	675,246
SB8B8MJ2	COTY INC COM CL A COM CL A	1,850	15,911	12,876
SBNYHDF3	COUPANG INC	5,590	92,060	122,868
SBJPOMF6	COUSINS PPTYS INC	725	20,217	22,214
SBRBLFV6	COVESTRO AG NPV ASD 27/11/2024 ADNOC INT CASH	441	26,478	26,486
S7745638	COVIVIO	119	9,434	6,008
S7745638	COVIVIO	4,223	219,557	213,223
SB8J94N4	COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO	350,000	331,584	279,899
SBRRH8P3	COX COMMUNICATIONS INC NEW 5.7% 06-15-2033	875,000	873,889	867,615
C12627SAB2	CPS AUTO 6.04% DUE 10-16-2028	390,000	389,973	394,728
C22535LAA9	CR ACCEP AUTO LN 4.68% DUE 09-15-2034	350,000	349,952	346,854
SBN7T3Q7	CR SUISSE AG NEW 3.7% DUE 02-21-2025	1,890,000	1,813,455	1,886,069
SBNYD4F8	CRANE CO NEW COM	233	17,243	35,358
SBQ7W2W6	CRANE NXT CO COM USD1.00	233	8,829	13,565
CLX2280787	CREATIVE ARTISTS AGENCY LLC TERM LOAN B SENIOR SECURED11-27-2028	2,500	2,513	2,498
S2232050	CREDIT ACCEP CORP MICH COM	26	13,038	12,206
SBMFZNS2	CREDIT AGRICOLE SA 7.5%-FR PERP GBP100000'144A	100,000	146,096	126,233
S7262610	CREDIT AGRICOLE SA EUR3	2,454	31,169	33,771
SBP2P502	CREDIT SUISSE AG NEW YORK 1.25% 08-07-2026	694,000	587,686	656,857
SBP2P502	CREDIT SUISSE AG NEW YORK 1.25% 08-07-2026	1,200,000	1,197,276	1,135,776
SBPSLKH6	CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027	833,000	803,862	837,165
SBLE9K85	CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028	900,000	897,939	963,261
SBLE9K85	CREDIT SUISSE AG NEW YORK BRH MEDIUM TER7.5% DUE 02-15-2028	1,343,000	1,418,673	1,437,399
S7135251	CREDITO EMILIANO EUR1	7	43	79
SBX821C6	CRH AMER INC 5.125% DUE 05-18-2045	1,525,000	1,510,343	1,385,203
SB012K06	CRH ORD EUR 0.32	1,540	142,171	142,481
SB012K06	CRH ORD EUR 0.32	3,370	253,438	311,792
SB0T7262	CROCS INC COM	290	30,542	31,764
SBJFFLV0	CRODA INTL ORD GBP0.10609756	307	17,761	13,015
SBJJZZT2	CROSSTEX ENERGY FIXED 5.375% 06-01-2029	199,000	194,243	198,839
SBJJZZT2	CROSSTEX ENERGY FIXED 5.375% 06-01-2029	500,000	502,575	499,595
SBJJP138	CROWDSTRIKE HLDGS INC CL A CL A	1,128	215,337	385,956
SBK9P2V1	CROWLEY CONRO LLC 4.181% DUE 08-15-2043	277,627	277,627	245,847
SBQ3PV25	CROWN CASTLE INC 5.0% 01-11-2028	270,000	265,650	269,644
SB5WVLRO	CROWN CASTLE INC 5.2% 09-01-2034	389,000	386,401	378,723
SB5BH2X2	CROWN CASTLE INC 5.6% 06-01-2029	1,245,000	1,240,779	1,267,261
SB5AC5J2	CROWN CASTLE INC 5.8% 03-01-2034	579,000	579,357	590,070
SBTGCQX1	CROWN CASTLE INC COM	2,102	316,948	190,778
SBP7ML44	CROWN CASTLE INTERNATIONAL CORP 2.9% 03-15-2027	1,325,000	1,281,361	1,272,610
SBK926H4	CROWN CASTLE INTL 3.1% DUE 11-15-2029	400,000	399,244	363,968
SBF28NQ3	CROWN CASTLE INTL 3.65% DUE 09-01-2027	1,020,000	956,479	988,706
SBF28NQ3	CROWN CASTLE INTL 3.65% DUE 09-01-2027	4,020,000	3,888,789	3,896,666
SBFWK3V4	CROWN CASTLE INTL 3.8% DUE 02-15-2028	1,700,000	1,784,459	1,635,604
SBK926Q3	CROWN CASTLE INTL 4% DUE 11-15-2049	230,000	204,864	171,095
SBKPR168	CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031	317,000	249,691	262,257
SBUE68B3	CROWN CASTLE INTL CORP 4.3% 02-15-2029	200,000	215,681	193,562
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	171,000	124,698	119,204
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	968,000	625,301	674,793
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	40,000	24,328	26,094
SBMGFFV8	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	130,000	100,153	84,806
C994JL0996	CROWN EUROPE SMALL BUYOUTS III PLC	1	1	7,735,696
C994JL1994	CROWN EUROPEAN BUYOUT OPPORTUNITIES II PLC	1	1	3,222,122
S2427986	CROWN HLDGS INC COM	588	54,045	48,622
SBDR6MR2	CSAIL 2016-C7 COML 3.502% DUE 11-15-2049	386,000	391,568	375,175
C12661PAC3	CSL FIN PLC GTD SR NT 144A 4.25% 04-27-2032	100,000	99,645	93,947
S6185495	CSL LTD NPV	481	99,739	83,858
S6185495	CSL LTD NPV	1,139	167,739	198,574
S6185495	CSL LTD NPV	1,911	353,585	333,164
C229448EA2	CSMC MTG BACKED TR VAR RT 7.04432% DUE 08-25-2037	1		1
C126408HR7	CSX CORP 3.35% 09-15-2049	113,000	90,214	78,353
C126408H55	CSX CORP 3.8% DUE 04-15-2050	270,000	211,554	202,697
SBYMPH57	CSX CORP 3.8% DUE 11-01-2046	245,000	195,459	188,236

SB8MZVR3	CSX CORP 4.1 DUE 03-15-2044	22,000	18,434	18,032
SB09NGT1	CSX CORP 4.25% DUE 11-01-2066	90,000	68,752	67,749
SB6Z3ZB1	CSX CORP 4.4 DUE 03-01-2043 REG	216,000	220,069	187,183
SBNDW393	CSX CORP 4.5% 11-15-2052	375,000	298,774	316,028
SBNDW393	CSX CORP 4.5% 11-15-2052	614,000	610,015	517,442
SBNDW393	CSX CORP 4.5% 11-15-2052	2,419,000	2,403,316	2,038,588
C126408HP1	CSX CORP 4.5% DUE 03-15-2049	78,000	66,023	66,021
SBR30B13	CSX CORP 4.5% DUE 08-01-2054	655,000	654,741	547,305
SBMZLFW8	CSX CORP 4.9% 03-15-2055	235,000	234,706	210,614
SBG48SK7	CSX CORP 6% DUE 10-01-2036	200,000	254,439	209,854
S2160753	CSX CORP COM STK	9,551	288,547	308,211
C126408HJ5	CSX CORP FIXED 3.8% DUE 03-01-2028	2,675,000	2,615,886	2,599,859
C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048	226,000	188,881	186,482
C126408HK2	CSX CORP FIXED 4.3% DUE 03-01-2048	600,000	598,169	495,084
S5881857	CTS EVENTIM AG & C NPV	144	12,033	12,175
S5881857	CTS EVENTIM AG & C NPV	1,515	146,250	128,091
SB65W913	CUBESMART	1,082	45,230	46,364
SBJSHB05	CUBESMART L P 4.375% DUE 02-15-2029	1,916,000	1,795,793	1,860,244
SBNNJDF0	CUBESMART L P SR NT 2.25% 12-15-2028	1,420,000	1,225,064	1,277,034
S2239556	CULLEN / FROST BANKERS INC COM	279	32,489	37,456
S2240202	CUMMINS INC	660	137,798	230,076
SBSBGTN8	CUMMINS INC 5.45% 02-20-2054	910,000	907,076	885,530
S2241205	CURTISS WRIGHT CORP COM	185	27,567	65,651
S2241205	CURTISS WRIGHT CORP COM	520	103,238	184,532
SBRX9808	CVC CAP PARTNERS ORD NPV	521	12,151	11,470
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043	67,000	67,325	58,437
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030	715,000	585,742	582,232
SBMXRPN9	CVS HEALTH CORP 1.75% DUE 08-21-2030	875,000	727,414	712,521
SBMTPF69	CVS HEALTH CORP 1.875% DUE 02-28-2031	210,000	173,774	169,325
SBMTSF69	CVS HEALTH CORP 1.875% DUE 02-28-2031	3,920,000	3,155,639	3,160,735
SBKSKKM6	CVS HEALTH CORP 3.25% DUE 08-15-2029	550,000	474,086	500,000
SBK8T292	CVS HEALTH CORP 3.75% DUE 04-01-2030	3,220,000	2,993,342	2,951,420
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	217,000	196,174	169,900
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	291,000	286,754	227,838
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	383,000	377,300	299,870
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028	304,000	299,914	294,600
SBF3V2P3	CVS HEALTH CORP 4.3% DUE 03-25-2028	1,264,000	1,254,825	1,224,917
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	135,000	120,056	116,756
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	189,000	172,803	163,459
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	855,000	836,173	739,455
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	1,649,000	1,683,182	1,426,154
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	1,795,000	1,785,012	1,552,424
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	1,865,000	2,014,319	1,612,964
SBQ0MKX0	CVS HEALTH CORP 5.0% 01-30-2029	1,400,000	1,394,974	1,380,064
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	169,000	143,619	139,516
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	475,000	422,513	392,132
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	740,000	804,802	610,900
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	900,000	895,340	742,986
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	1,720,000	1,514,451	1,419,929
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	2,205,000	2,050,274	1,820,316
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	6,796,000	6,445,788	5,610,370
SBNHV2S8	CVS HEALTH CORP 5.125% 02-21-2030	1,770,000	1,768,992	1,733,042
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	240,000	253,197	201,965
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	842,000	857,284	708,560
SBQ0MK22	CVS HEALTH CORP 5.25% 01-30-2031	300,000	299,413	293,067
SBQ0MK22	CVS HEALTH CORP 5.25% 01-30-2031	3,095,000	3,085,671	3,023,475
SBSQLCF1	CVS HEALTH CORP 5.4% 06-01-2029	477,000	476,537	477,153
SBM8JB24	CVS HEALTH CORP 5.55% 06-01-2031	375,000	382,630	372,086
SBNGF9D5	CVS HEALTH CORP 5.625% 02-21-2053	1,200,000	1,198,272	1,061,124
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053	158,000	155,859	144,903
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044	95,000	94,111	89,765
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044	278,000	273,213	262,679
SBM8JC28	CVS HEALTH CORP 6.0% 06-01-2044	722,000	716,228	682,211
SB9B9X32	CVS HEALTH CORP 6.125% DUE 09-15-2039	105,000	106,379	102,690
SBQ2KS7	CVS HEALTH CORP 6.75% 12-10-2054	95,000	95,000	93,347
SBQ2KRF3	CVS HEALTH CORP 7.0% 03-10-2055	575,000	575,000	578,030
SBQ2KRF3	CVS HEALTH CORP 7.0% 03-10-2055	1,140,000	1,140,000	1,146,008
SBQ2KRF3	CVS HEALTH CORP 7.0% 03-10-2055	1,225,000	1,231,778	1,231,456
S2577609	CVS HEALTH CORP COM	6,160	539,535	276,522
SBM8JC06	CVS HEALTH CORPORATION 5.7% 06-01-2034	700,000	699,482	687,883
SBNGF9B3	CVS HLTH CORP CDR FIXED 5% DUE 02-20-2026	1,630,000	1,629,443	1,628,631
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054	45,000	45,155	42,323
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054	110,000	110,123	103,457
SBQT3XY6	CYBER-ARK SOFTWARE LTD COM ILS0.01	98	13,808	32,649
C994JL2992	CYPRESS ESCROW AGENT LLC	1	1	1
SBMVRTN9	CYRUSONE DATA CTRS ISSUER I LLC 2024-1 SECD DATA CTR REV 4.76% 03-22-2049	620,000	601,400	598,600
S2250687	D R HORTON INC COM	1,451	120,338	202,879
S6250906	DAI NIPPON PRINTNG NPV	870	9,881	12,287
SBLGVI09	DAIEI KANKYO CO LT NPV	3,500	48,128	64,383
S6250025	DAIFUKU CO LTD NPV	732	13,517	15,370
S6250025	DAIFUKU CO LTD NPV	10,300	221,402	216,276
SB601QS4	DAI-ICHI LIFE HOLD NPV	2,161	37,065	58,233
SB601QS4	DAI-ICHI LIFE HOLD NPV	3,400	58,583	91,620
SB601QS4	DAI-ICHI LIFE HOLD NPV	11,300	313,994	304,502
SB0J7D91	DAIICHI SANKYO COM NPV	4,123	78,738	114,172
SB0J7D91	DAIICHI SANKYO COM NPV	14,100	503,880	390,451
S6250724	DAIKIN INDUSTRIES NPV	600	78,677	71,240
SBP6VLQ4	DAIMLER TRUCK HOLD NPV	1,146	30,762	43,729
S6250508	DAITO TRUST CONST NPV	149	19,707	16,662
S6250508	DAITO TRUST CONST NPV	3,500	425,776	391,400
S6251363	DAIWA HOUSE INDS NPV	1,345	38,358	41,576
S6251363	DAIWA HOUSE INDS NPV	11,300	308,633	349,296
S6251448	DAIWA SECS GROUP INC	3,115	16,979	20,772
S2250870	DANAHER CORP COM	3,151	688,931	723,312
SBP83MD2	DANAHER CORP SR NT 2.8% 12-10-2051	235,000	150,884	144,701
	DANISH KRONE	3,576	3,576	3,576
	DANISH KRONE	6,901	6,901	6,901
	DANISH KRONE	8,574	8,574	8,574
	DANISH KRONE	74,639	74,639	74,639

SB1Y9T83	DANONE EURO.25	1,528	108,935	103,036
S4588825	DANSKE BANK A/S DKK10	1,661	39,928	46,982
C23636ABEO	DANSKE BK A/S VAR RT 6.259% DUE 09-22-2026	1,840,000	1,840,000	1,855,033
SBP5WY92	DARDEN RESTAURANTS INC 4.55% 10-15-2029	79,000	78,851	76,946
S2289874	DARDEN RESTAURANTS INC COM	583	73,501	108,840
S2289874	DARDEN RESTAURANTS INC COM	4,280	685,237	799,033
S2250289	DARLING INGREDIENTS INC COMSTK	749	47,780	25,234
SBMT9L19	DASSAULT AVIATION EURO.80	46	6,795	9,393
SBMT9L19	DASSAULT AVIATION EURO.80	897	184,058	183,168
SBM8HSY5	DASSAULT SYSTEMES EURO.10	829	39,230	28,757
SBM8HSY5	DASSAULT SYSTEMES EURO.10	1,555	49,810	53,942
SBM8HSY5	DASSAULT SYSTEMES EURO.10	4,467	168,481	154,957
SBKT9Y49	DATADOG INC COM USD0.00001 CL A	1,439	140,276	205,619
SBMQ5W17	DAVIDE CAMPARI MIL EURO.01	1,445	14,254	9,005
SBMQ5W17	DAVIDE CAMPARI MIL EURO.01	29,618	294,750	184,569
C994JL3990	DAVIDSON KEMPNER INSTITUTIONAL PARTNERS LP	40,000,000	40,000,000	95,608,016
S2898087	DAVITA INC COM	248	20,735	37,088
SBFX1V56	DAYFORCE INC	713	36,000	51,792
S6175203	DBS GROUP HLDGS NPV	4,731	81,268	151,620
S6175203	DBS GROUP HLDGS NPV	15,812	359,229	506,744
S6175203	DBS GROUP HLDGS NPV	22,840	489,514	731,978
SBRC47F2	DC COML MTG TR 6.3143% DUE 09-12-2040	695,000	694,998	712,509
S0242493	DCC ORD EURO.25 (CDI)	227	18,416	14,613
S0242493	DCC ORD EURO.25 (CDI)	252	23,357	16,222
S0242493	DCC ORD EURO.25 (CDI)	4,632	287,530	298,177
S2267278	DECKERS OUTDOOR CORP COM	750	40,662	152,318
S2267278	DECKERS OUTDOOR CORP COM	5,386	900,112	1,093,843
S2261203	DEERE & CO COM	1,240	424,963	525,388
SBMTPOC3	DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.15% DUE 09-15-2027	373,000	372,362	369,248
SBRS13P2	DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOKENTRY 5.15% 09-08-2026	348,000	347,753	352,399
SBSVHYXO	DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034	295,000	294,817	294,363
SBSVHYXO	DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034	473,000	472,707	471,978
SBT3D6G6	DEERE JOHN CAPITAL CORP 4.85% 06-11-2029	62,000	61,900	62,202
SBT3CQ52	DEERE JOHN CAPITAL CORP 5.05% 06-12-2034	575,000	572,724	571,654
SBT3CQ52	DEERE JOHN CAPITAL CORP 5.05% 06-12-2034	600,000	598,836	596,508
SBJV2FB3	DEFAULTED KAISA GROUP HOLDINGS LIMITED 10.875% SNR NTS 23/07/2023	1,500,000	1,545,750	87,090
SBNOYRYS	DEFAULTED KAISA GROUP HOLDINGS LIMITED 9.75% 28/09/2023	500,000	504,207	29,780
C92918XAA3	DEFAULTED PVTPL VOYAGER AVIATION HLDGS LLC / VOYAGER FIN CO 8.5% 05-09-026 USD	135,699	135,699	12,989
SBZCNB42	DELIVERY HERO SE NPV	446	29,421	12,525
SBRBVT70	DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	55,000	42,441	40,385
SBRBVT70	DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	1,867,000	1,396,236	1,370,901
SBRRBW810	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051	44,000	29,735	29,803
SBRXFV63	DELL INTL L L C / EMC CORP 4.85% 02-01-2035	460,000	458,372	436,830
SBL59DF4	DELL INTL L L C/EMC CORP 8.35% 07-15-2046	33,000	34,616	41,890
SBHKD356	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK	1,320	179,166	152,117
SB1W9D46	DELTA AIR LINES INC DEL COM NEW COM NEW	3,112	100,809	188,276
S6260734	DELTA ELECTRONIC TWD10	4,417	36,503	58,001
SBZ01RF1	DEMANT A/S DKK0.20	235	6,966	8,621
SBZ01RF1	DEMANT A/S DKK0.20	8,557	262,060	313,925
S6640381	DENSO CORP NPV	4,376	54,104	61,661
SBYNPPC6	DENTSPLY SIRONA INC COM	978	34,152	18,562
S6416281	DENTSU GROUP INC NPV	521	20,173	12,637
S2141941	DESCARTES SYSTEMS COM NPV	200	13,761	22,723
S2141941	DESCARTES SYSTEMS COM NPV	1,460	107,288	165,877
S5750355	DEUTSCHE BANK AG NPV(REGD)	4,398	50,259	75,781
SBSCBWG6	DEUTSCHE BANK NY 5.414% 05-10-2029	673,000	673,000	683,014
C251526CX5	DEUTSCHE BK AG N Y BRANCH 4.999% 09-11-2030	1,235,000	1,235,000	1,206,657
C251526CX5	DEUTSCHE BK AG N Y BRANCH 4.999% 09-11-2030	1,455,000	1,455,000	1,421,608
C251526CX5	DEUTSCHE BK AG N Y BRANCH 4.999% 09-11-2030	1,600,000	1,600,000	1,563,280
C251526CP2	DEUTSCHE BK AG N Y BRANCH 2.311% 11-16-2027	703,000	702,747	668,082
SBP4YNS1	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035	397,000	397,000	377,269
SBPOVP50	DEUTSCHE BK AG N Y BRANCH 6.819% 11-20-2029	2,010,000	2,010,000	2,102,520
SBNYJY82	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	500,000	449,400	423,425
SBNYJY82	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	2,000,000	1,934,499	1,693,700
C251526CE7	DEUTSCHE BK AG N Y FLTG RT 2.129% DUE 11-24-2026	1,656,000	1,537,999	1,613,457
S7021963	DEUTSCHE BOERSE AG NPV(REGD)	450	71,223	103,633
S7021963	DEUTSCHE BOERSE AG NPV(REGD)	1,024	209,250	235,822
S5287488	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)	1,397	11,829	8,934
S4617859	DEUTSCHE POST AG NPV(REGD)	2,410	89,836	84,799
S5842359	DEUTSCHE TELEKOM NPV(REGD)	8,228	143,803	246,146
S5842359	DEUTSCHE TELEKOM NPV(REGD)	21,752	695,035	650,724
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042	478,000	416,306	396,869
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042	646,000	636,839	536,354
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041	275,000	265,643	254,334
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041	1,389,000	1,418,513	1,284,617
SBQ83TL3	DEVON ENERGY CORP 5.75% 09-15-2054	245,000	244,711	222,698
SBQ83TL3	DEVON ENERGY CORP 5.75% 09-15-2054	700,000	699,174	636,279
S2480677	DEVON ENERGY CORP NEW COM	3,046	174,080	99,696
SBSQND0B0	DEVON ENERGY CORPORATION 5.2% 09-15-2034	490,000	489,833	465,529
S2864925	DEVON FING CORP U 7.875% DUE 09-30-2031	325,000	383,257	366,093
SB0796X4	DEXCOM INC COM	1,820	141,908	141,541
SB0796X4	DEXCOM INC COM	1,962	158,465	152,585
SBGOWND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	950,000	850,929	737,637
SBM8R6H5	DIAGEO CAP PLC 2.375% 10-24-2029	315,000	285,466	282,098
S0237400	DIAGEO PLC ORD GBP0.28 101/108	5,244	188,099	166,652
S0237400	DIAGEO PLC ORD GBP0.28 101/108	21,219	634,648	674,332
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	245,000	245,188	244,716
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	907,000	921,193	905,948
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	17,000	13,078	12,821
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	320,000	262,325	241,328
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	501,000	372,501	377,829
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	600,000	598,308	452,490
SBMDPVN5	DIAMONDBACK ENERGY INC 5.15% 01-30-2030	355,000	354,738	355,586
SBMDPVW10	DIAMONDBACK ENERGY INC 5.2% 04-18-2027	189,000	188,917	190,790
SBMDPV50	DIAMONDBACK ENERGY INC 5.4% 04-18-2034	260,000	259,388	255,783
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	191,000	190,918	179,265
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	340,000	336,154	319,110
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	85,000	84,961	79,637
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	96,000	95,956	89,943

SBMDPVL3	DIAMONDBACK ENERGY INC 5.9%	04-18-2064	560,000	546,493	524,670
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9%	04-18-2064	827,000	825,298	774,825
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9%	04-18-2064	1,058,000	1,059,041	991,251
SBQWR7X2	DIAMONDBACK ENERGY INC 6.25%	03-15-2033	276,000	290,887	286,993
SB7Y8R3	DIAMONDBACK ENERGY INC COM		905	126,942	148,266
SB7Y8R3	DIAMONDBACK ENERGY INC COM		970	195,955	158,915
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4%	03-24-2051	270,000	214,935	209,601
SB234WN9	DIASORIN ITALIA SPA		53	9,582	5,464
SBP2CXW1	DICKS SPORTING GOODS INC 4.1%	01-15-2052	428,000	323,845	312,359
SBP2CXW1	DICKS SPORTING GOODS INC 4.1%	01-15-2052	455,000	325,996	332,064
S2969637	DICKS SPORTING GOODS INC OC-COM OC-COM		280	25,052	64,075
S4247494	DIETEREN GROUP		51	8,328	8,487
CZP3544753	DIG DUTCH FINCO BV DLR 1 1/2 03/15/30	1.5% 15/03/2030	500,000	494,107	472,582
SB03GQ54	DIGITAL RLTY TR INC COM		1,622	211,701	287,629
SB2PLN50	DILLARDS INC 7% DUE 12-01-2028		2,300,000	1,936,079	2,399,383
S2269768	DILLARDS INC CL A COM		20	8,808	8,635
S6270948	DISCO CORPORATION NPV		210	12,267	57,097
S6270948	DISCO CORPORATION NPV		1,200	268,835	326,266
C254683CZ6	DISCOVER CARD EXECUTION NT TR SER 23-A2 CL A 4.93%	06-15-2028	493,000	492,933	496,394
C254683CZ6	DISCOVER CARD EXECUTION NT TR SER 23-A2 CL A 4.93%	06-15-2028	1,480,000	1,478,800	1,490,190
C254709AT5	DISCOVER FINL SVCS 7.964%	11-02-2034	990,000	1,162,646	1,130,748
SB1YLC43	DISCOVER FINL SVCS COM STK		1,208	118,302	209,262
SB1YLC43	DISCOVER FINL SVCS COM STK		2,635	283,605	456,461
SBLS7VP4	DISCOVER FINL SVCS DEPY SHS REPSTG	1/100TH SH 6.125% 09-23-2025	700,000	700,000	697,494
C254700BF5	DISCOVERY 4.125% DUE 05-15-2029		3,500,000	3,383,555	3,263,260
C254700AD1	DISCOVERY 6.35% DUE 06-01-2040		437,000	478,744	403,753
C254700AS8	DISCOVERY COMMUNICATIONS LLC 5.0% DUE	09-20-2037/09-21-2017	120,000	100,708	99,720
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049		260,000	270,124	161,879
SBJJJTB4	DISNEY WALT CO 2.75% DUE 09-01-2049		1,468,000	1,112,146	913,991
SB0GTCN4	DISNEY WALT CO 3% DUE 07-30-2046		150,000	109,946	100,544
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG		75,000	76,219	60,036
SBMFKW68	DISNEY WALT CO 3.5% DUE 05-13-2040 REG		367,000	368,650	293,776
SBMDHP21	DISNEY WALT CO 3.6% DUE 01-13-2051 REG		440,000	331,347	322,722
SB795V01	DISNEY WALT CO 4.125 DUE 12-01-2041		90,000	69,083	75,366
SBN459D7	DISNEY WALT CO NEW 4.125 DUE 06-01-2044		65,000	55,492	53,386
SB4PC666	DISNEY WALT CO NEW 4.375% DUE 08-16-2041		1,178,000	1,017,992	1,017,403
SBZ4CYQ0	DISNEY WALT CO NEW MEDIUM TERM NTS 2.95%	06-15-2027	1,866,000	1,765,833	1,798,302
SBJQX533	DISNEY WALT CO SR NT 4.75% 09-15-2044		110,000	103,851	98,445
SBJQY8R1	DISNEY WALT CO SR NT 4.75% 11-15-2046		155,000	132,677	137,697
SBJQX566	DISNEY WALT CO SR NT 4.95% 10-15-2045		145,000	134,525	132,510
SBJQX544	DISNEY WALT CO SR NT 5.4% 10-01-2043		110,000	98,397	107,720
SBK24PT3	DISNEY WALT CO SR NT 6.15% 02-15-2041		60,000	64,053	63,507
SBK24PT3	DISNEY WALT CO SR NT 6.15% 02-15-2041		485,000	588,289	513,348
SBK24PP9	DISNEY WALT CO SR NT 6.15% 03-01-2037		1,105,000	1,212,222	1,172,350
SBJQX577	DISNEY WALT CO SR NT 6.2% 12-15-2034		950,000	1,041,460	1,033,619
SBKMDXP2	DISNEY WALT CO SR NT 6.4% 12-15-2035		1,213,000	1,514,474	1,331,255
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037		220,000	256,370	244,913
SB65TLW2	DIVERSE INCOME TRU ORD GBPO.001		118,306	140,898	134,239
SBNG7113	DNB ASA NOK		2,128	38,020	42,514
SBNG7113	DNB ASA NOK		22,293	392,455	445,375
SBNG7113	DNB ASA NOK		24,330	519,574	486,071
SBFY787	DOCUSIGN INC COM		969	57,722	87,152
SB04NIM9	DOLBY LABORATORIES INC CL A COM STK		277	20,337	21,634
SBMTWY08	DOLLAR GEN CORP NEW 5.5% 11-01-2052		260,000	237,000	234,811
SB5B1S13	DOLLAR GEN CORP NEW COM		1,063	228,803	80,597
S2272476	DOLLAR TREE INC COM STK		982	148,288	73,591
SB4TP9G2	DOLLARAMA INC COM STK NPV		668	29,929	65,156
SB4TP9G2	DOLLARAMA INC COM STK NPV		4,807	217,530	468,868
SBJSIG73	DOMINION ENERGY 4.6% DUE 03-15-2049		365,000	308,162	300,720
SBK5C7R3	DOMINION ENERGY FIXED 1.45% DUE	04-15-2026	1,010,000	953,859	968,570
SBMGQVR9	DOMINION ENERGY INC 3.3% DUE 04-15-2041		2,218,000	2,040,569	1,633,136
SBM6KKK7	DOMINION ENERGY INC 3.375% DUE	04-01-2030 REG	705,000	629,471	648,487
SBP6NM01	DOMINION ENERGY INC 4.35% DUE	12-31-2049/01-09-2022 BEO	729,000	689,999	706,598
SBR85ZP5	DOMINION ENERGY INC 6.625%	05-15-2055	645,000	645,000	657,055
SBR85ZP5	DOMINION ENERGY INC 6.625%	05-15-2055	965,000	965,000	983,036
S2542049	DOMINION ENERGY INC COM STK NPV		4,056	275,098	218,456
SBZ03LH7	DOMINION RES INC 2.85% DUE 08-15-2026		825,000	793,204	800,811
SB39ZDT6	DOMINION RES INC 7% DUE 06-15-2038		100,000	108,859	110,872
SB075FG7	DOMINOS PIZZA ENT NPV		2,301	58,796	41,942
SB015D70	DOMINOS PIZZA INC COM		170	66,305	71,359
SB015D70	DOMINOS PIZZA INC COM		870	359,598	365,191
S2276467	DONALDSON INC COM		572	29,568	38,524
SBN13P03	DOORDASH INC CL A COM USD0.00001 CLASS A		1,620	208,492	271,755
SBN13P03	DOORDASH INC CL A COM USD0.00001 CLASS A		1,730	143,855	290,208
SBMDX9Z7	DOUBLEVERIFY HLDGS INC COM		865	24,610	16,617
S2278407	DOVER CORP COM USD1.00		672	85,956	126,067
SB76L298	DOW CHEM CO 5.25% DUE 11-15-2041		358,000	382,924	331,798
SBNFXBH8	DOW CHEM CO 7.375% DUE 11-01-2029		665,000	796,973	727,816
SBG48TR1	DOW CHEM CO NT 9.4 DUE 05-15-2039		200,000	275,835	264,206
SBG48TR1	DOW CHEM CO NT 9.4 DUE 05-15-2039		1,475,000	2,154,565	1,948,519
SBFZDDH6	DOW CHEMICAL CO 4.375% DUE 11-15-2042		262,000	263,065	214,971
SBQ72LX0	DOW CHEMICAL CO 6.9%	DUE 05-15-2053 BEO	200,000	225,308	219,966
SBK82CX0	DOW CHEMICAL CO FIXED 5.55% DUE	11-30-2048	125,000	124,025	116,873
C260543CV3	DOW CHEMICAL CO NT 4.8% 05-15-2049		165,000	143,403	138,326
SBHXCFB4	DOW INC	COM USD0.01 WI	3,409	186,766	136,803
S6278306	DOWA HOLDINGS CO LTD		3,300	118,863	93,566
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038		54,000	57,504	54,173
SBGL9DP3	DOWDUPONT INC 5.319% DUE 11-15-2038		370,000	389,667	371,184
SBGL9D56	DOWDUPONT INC 5.419% DUE	11-15-2048	7,000	7,011	6,957
SBMD22Y4	DOXIMITY INC COM USD0.001 CL A		555	19,539	29,631
SBMD22Y4	DOXIMITY INC COM USD0.001 CL A		5,370	195,139	286,704
SBNZFS28	DPL INC 4.125%	07-01-2025	1,050,000	1,096,396	1,037,684
SBK6LFM3	DPL INC 4.35%	04-15-2029	283,000	266,996	263,552
C26207AAE3	DR AUTO 4.52% DUE 07-16-2029		180,000	179,992	178,745
C26207AAF0	DR AUTO 4.67% DUE 05-17-2032		135,000	134,985	132,640
C26208WAE4	DR AUTO 5.43% DUE 11-17-2031		165,000	164,966	165,306
SBJN5988	DR. ING. H.C. F. NON-VTG PRF NPV		265	23,367	16,031
SBLDH112	DRAFTKINGS INC NEW CL A		2,244	40,596	83,477
C26208WAD6	DRIVE AUTO RECEIVABLES TR SR 24-1 CL B 5.31%01-16-2029		155,000	154,972	156,054

SBG0T321	DROPBOX INC CL A CL A	1,187	27,201	35,657
SBPCPS06	DSM FIRMENICH AG EURO.01	430	42,836	43,511
SB1WTS5G2	DSV A S DKK1	480	59,252	101,911
C23346KAC4	DT AUTO OWNER TR 2023-1 ASSET BACKED NT CL B 144A 5.19% 10-16-2028	160,780	160,761	160,911
SBN7L880	DT MIDSTREAM INC COM USD0.01 WI	465	23,632	46,235
SBKZ7NK6	DTD 10/31/2019 1.625% DUE 10-31-2026 REG	2,850,000	2,702,073	2,719,746
SBPYT0D0	DTE ELEC CO 5.4% DUE 04-01-2053	200,000	199,632	194,522
SBLP5322	DTE ELEC CO 2.95% DUE 03-01-2050	95,000	66,720	61,706
SBLP5322	DTE ELEC CO 2.95% DUE 03-01-2050	292,000	293,948	189,666
SBPP37R4	DTE ELEC CO 3.65% 03-01-2052	133,000	132,182	97,236
SBNZC562	DTE ELEC CO 4.3% DUE 07-01-2044	200,000	177,865	168,240
SBPYT0C9	DTE ELEC CO 5.2% DUE 04-01-2033	900,000	898,128	900,216
SBKVD2T0	DTE ELEC CO FIXED 3.25% DUE 04-01-2051	170,000	117,881	115,539
SBIG6860	DTE ELECTRIC CO 3.95% 03-01-2049	800,000	794,153	625,784
SBMWGRX1	DTE ENERGY CO 4.875% 06-01-2028	270,000	269,860	269,042
SBP090S9	DTE ENERGY CO 4.95% 07-01-2027	1,795,000	1,792,864	1,801,731
SBQ66IJS	DTE ENERGY CO 5.85% 06-01-2034	150,000	160,724	154,052
SBQ66IJS	DTE ENERGY CO 5.85% 06-01-2034	269,000	268,846	276,266
SBQ66IJS	DTE ENERGY CO 5.85% 06-01-2034	1,930,000	1,928,553	1,982,129
S2280220	DTE ENERGY CO COM	991	114,029	119,663
SBKFFV9W2	DUKE ENERGY 3.2% DUE 08-15-2049	140,000	111,820	93,316
SBNA4FCZ0	DUKE ENERGY 3.4% DUE 04-01-2032	250,000	225,220	223,895
SBDG8594	DUKE ENERGY 3.7% DUE 10-15-2046	57,000	44,184	42,165
SBDG8594	DUKE ENERGY 3.7% DUE 10-15-2046	80,000	61,735	59,179
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045	171,000	142,373	130,938
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045	703,000	561,500	538,301
SBYV3C76	DUKE ENERGY 3.75% DUE 06-01-2045	781,000	623,800	598,027
SBZ58832	DUKE ENERGY 3.875% DUE 03-15-2046	375,000	401,027	290,168
SBFY53G1	DUKE ENERGY 3.95% 03-15-2048	150,000	125,613	114,911
SB8GF9H4	DUKE ENERGY 4 DUE 09-30-2042	99,000	112,820	80,150
SB8GF9H4	DUKE ENERGY 4 DUE 09-30-2042	222,000	178,291	179,731
SBLCNDN9	DUKE ENERGY 4% DUE 04-01-2052	300,000	237,558	228,987
SBSPCB84	DUKE ENERGY 4.15% DUE 12-01-2044	99,000	119,306	80,307
SBSPCB84	DUKE ENERGY 4.15% DUE 12-01-2044	640,000	638,038	519,155
SBSPCB84	DUKE ENERGY 4.15% DUE 12-01-2044	1,953,000	2,079,439	1,584,235
SBYV3CD2	DUKE ENERGY 4.2% DUE 08-15-2045	107,000	105,480	86,575
SBYV3CD2	DUKE ENERGY 4.2% DUE 08-15-2045	365,000	376,743	295,325
SB799H27	DUKE ENERGY 4.25% DUE 12-15-2041	338,000	352,925	286,076
SB799H27	DUKE ENERGY 4.25% DUE 12-15-2041	378,000	445,774	319,932
SB799H27	DUKE ENERGY 4.25% DUE 12-15-2041	567,000	538,661	479,897
SBIZD656	DUKE ENERGY 4.375% DUE 03-30-2044	290,000	299,796	243,673
SB2QWHG8	DUKE ENERGY 6.05% DUE 04-15-2038	870,000	1,024,425	914,822
SB1YB2M2	DUKE ENERGY 6.1% DUE 06-01-2037	100,000	107,372	103,996
SBKP32K7	DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO	115,000	114,868	99,550
SBKP32K7	DUKE ENERGY CAROLINAS LLC 2.55% DUE 04-15-2031 BEO	885,000	892,586	766,100
SBPA4Y96	DUKE ENERGY CAROLINAS LLC 2.85% DUE 03-15-2032 BEO	310,000	310,145	268,159
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	95,000	69,418	66,752
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	226,000	226,488	158,799
SBQON1J6	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053	70,000	72,379	66,555
SBQON1J6	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053	219,000	218,606	208,223
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	105,000	107,616	100,817
SB0381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	105,000	115,832	77,316
SB0381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	655,000	578,437	482,303
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	445,000	340,513	331,347
SBF46ZJ2	DUKE ENERGY CORP 3.95% DUE 08-15-2047	638,000	555,671	475,055
SBJN4J29	DUKE ENERGY CORP 4.2% DUE 06-15-2049	135,000	97,285	103,969
SBJN4J29	DUKE ENERGY CORP 4.2% DUE 06-15-2049	300,000	298,626	231,042
SBNG9CG1	DUKE ENERGY CORP 4.3% DUE 03-15-2028	970,000	968,516	954,965
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052	205,000	193,174	178,895
SBNG9CJ4	DUKE ENERGY CORP 5% DUE 08-15-2052	290,000	288,791	253,071
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054	330,000	333,043	322,021
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054	460,000	457,401	448,877
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054	1,103,000	1,097,460	1,076,329
S2026587	DUKE ENERGY CORP 6.45% DUE 10-15-2032	900,000	952,019	967,041
SBQ866L1	DUKE ENERGY CORP NEW 4.85% 01-05-2029	1,085,000	1,083,709	1,080,400
SB7VD3F2	DUKE ENERGY CORP NEW COM NEW COM NEW	1,315	127,347	141,678
SB7VD3F2	DUKE ENERGY CORP NEW COM NEW COM NEW	3,762	370,879	405,318
SBNR5LG1	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	174,000	173,593	127,563
SBNR5LG1	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	225,000	224,442	164,952
SBNR5LG1	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	1,395,000	1,391,739	1,022,702
SBNR5L44	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	145,000	143,722	98,024
SBNR5L44	DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051	155,000	123,982	104,785
SBDRYRQ0	DUKE ENERGY FIXED 3.7% DUE 12-01-2047	10,000	10,122	7,394
SBDRYRQ0	DUKE ENERGY FIXED 3.7% DUE 12-01-2047	70,000	52,844	51,756
SBYQHNNW5	DUKE ENERGY FLA 3.4% DUE 10-01-2046	335,000	282,035	236,966
SBMBZTJ9	DUKE ENERGY FLA FIXED 1.75% DUE 06-15-2030	609,000	556,674	516,054
SBPOPOF6	DUKE ENERGY FLA FIXED 2.4% DUE 12-15-2031	249,000	248,624	209,812
SBPOPOF6	DUKE ENERGY FLA FIXED 2.4% DUE 12-15-2031	437,000	362,212	368,225
SBP8KQ42	DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	260,000	175,339	161,808
SBP8KQ42	DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	1,850,000	1,840,569	1,151,329
SBN12KG1	DUKE ENERGY FLA LLC 6.2% 11-15-2053	1,953,000	2,118,391	2,058,403
SBN12KG1	DUKE ENERGY FLA LLC 6.2% 11-15-2053	2,031,000	2,168,439	2,140,613
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	206,000	153,210	153,573
SBYQHP07	DUKE ENERGY IND 3.75% DUE 05-15-2046	377,000	332,164	281,054
SBBWX683	DUKE ENERGY IND 4.9 DUE 07-15-2043	88,000	110,688	79,610
SB4M4CP6	DUKE ENERGY IND 6.35% DUE 08-15-2038	44,000	61,645	47,220
SB4NTXW4	DUKE ENERGY IND 6.45% DUE 04-01-2039	70,000	79,471	75,470
SB4NTXW4	DUKE ENERGY IND 6.45% DUE 04-01-2039	75,000	74,810	80,861
SBL68ZT7	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	408,000	371,548	246,220
SBL68ZT7	DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050	645,000	599,992	389,245
SBKDP7D3	DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	90,000	63,755	60,374
SBKDP7D3	DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	185,000	128,384	124,102
SBKDP7D3	DUKE ENERGY IND LLC 3.25% DUE 10-01-2049	440,000	431,012	295,161
SBRRFJ03	DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053	200,000	195,311	189,004
SBYQHNY7	DUKE ENERGY OH INC 3.7% DUE 06-15-2046	298,000	286,599	220,243
SBMF9RB5	DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033	1,270,000	1,281,938	1,270,178
SBMF9RC6	DUKE ENERGY OHIO INC 5.65% 04-01-2053	240,000	243,260	234,425
SBMTV8X6	DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	252,000	243,887	145,487
SBNKD9B3	DUKE ENERGY PROGRESS LLC 5.25% 03-15-2033	1,445,000	1,444,653	1,446,055

SBNKD9L3	DUKE ENERGY PROGRESS LLC 5.35%	03-15-2053/03-09-2023	290,000	279,270	274,407
SBMZN0W9	DUKE UNIV 2.832%	10-01-2055	385,000	263,243	239,116
SBZ4DLN9	DUKE UNIV HLTH SYS 3.92% DUE 06-01-2047		35,000	30,148	27,537
SBLF9ZT2	DUN & BRADSTREET HLDGS INC COM		1,767	24,598	22,017
S0340609	DUNEDIN INCOME GRO ORD GBP0.25		117,758	406,873	399,671
SBMCM6P4	DUOLINGO INC CL A COM CL A COM		180	37,561	58,361
SBKOVN47	DUPONT DE NEMOURS INC COMMON STOCK		2,018	121,687	153,873
SBMWPF7H2	DUTCH BROS INC CL A CL A		520	21,529	27,238
SBMWPF7H2	DUTCH BROS INC CL A CL A		1,800	86,359	94,284
SBYXD7B3	DXC TECHNOLOGY CO COM		1,060	31,228	21,179
SBUV2RD9	DYNATRACE INC COM		1,436	64,462	78,047
SBDDQ975	E L F BEAUTY INC COM		260	54,788	32,643
S4942904	E.ON SE NPV		5,224	53,719	60,829
S2191399	EAGLE MATLS INC COM		170	21,973	41,949
S2191399	EAGLE MATLS INC COM		254	36,608	62,677
S6298542	EAST JAPAN RAILWAY CO NPV		2,087	54,997	37,116
S2487407	EAST WEST BANCORP INC COM		654	42,890	62,627
S2487407	EAST WEST BANCORP INC COM		4,170	362,064	399,319
SBQFN221	EASTERN ENERGY GAS 5.65%	10-15-2054	95,000	94,931	89,701
SBQFN221	EASTERN ENERGY GAS 5.65%	10-15-2054	259,000	261,952	244,553
SBQFN221	EASTERN ENERGY GAS 5.65%	10-15-2054	320,000	320,492	302,150
SBPDZSW3	EASTERN GAS TRANSMISSION & STORAGE 3.0% SNR NTS	11-15-2029 USD1000	140,000	143,506	128,066
S2455761	EASTGROUP PPTYS INC REIT		224	37,311	35,950
S2455761	EASTGROUP PPTYS INC REIT		2,620	469,299	420,484
SBMNQYY0	EASTMAN CHEM CO 4.65% DUE 10-15-2044		149,000	161,002	125,756
S2298386	EASTMAN CHEM CO COM		568	50,951	51,870
SBSBGTPO	EASTMAN CHEM CO SR NT 5.625% 02-20-2034		136,000	135,743	136,034
SBJP8LJ7	EASTN GAS TRANSM & FIXED 3.9% DUE	11-15-2049	340,000	341,327	245,490
SB7KR2P8	EASYJET ORD GBP0.27285714		34,690	241,126	243,296
SB8KQN82	EATON CORP PLC COM USD0.50		1,955	299,107	648,806
SB8KQN82	EATON CORP PLC COM USD0.50		2,074	377,981	688,298
S2979119	EATON VANCE MUN BD FD		185,318	2,006,501	1,919,894
S2979120	EATON VANCE NY MUN BD FD		13,144	125,492	125,262
S2293819	EBAY INC COM USD0.001		2,449	103,944	151,716
SBMFR6L2	EBAY INC FIXED 3.65% DUE 05-10-2051		200,000	199,826	142,190
SBPKC1L8	ECOLAB INC 2.7% DUE 12-15-2051		135,000	90,831	81,830
SBPKC1L8	ECOLAB INC 2.7% DUE 12-15-2051		360,000	359,137	218,214
SBN912T7	ECOLAB INC 2.75% 08-18-2055 BEO		296,000	308,970	173,811
S2304227	ECOLAB INC COM STK USD1		664	123,807	155,588
S2304227	ECOLAB INC COM STK USD1		1,212	192,624	283,996
SBRBK4F0	ECOPETROL S A 8.375% 01-19-2036		550,000	546,926	530,057
SBQFKWV1	ECOPETROL SA 8.875% DUE 01-13-2033		700,000	694,309	712,033
SB62G1B5	EDENRED EUR2		580	25,744	19,069
SB62G1B5	EDENRED EUR2		752	23,918	24,724
SB62G1B5	EDENRED EUR2		13,418	652,692	441,145
S0305233	EDINBURGH INV TST ORD GBP0.25		101,766	908,108	948,241
SBMWJ4X9	EDISON INTERNATIONAL 5.25% 03-15-2032		765,000	764,495	757,488
SBMCDH43	EDISON INTERNATIONAL 5.375%	12-31-2049	395,000	391,050	389,517
SBP9RH53	EDISON INTL 5.0% 12-31-2049		694,000	664,505	674,839
SBMXP3P1	EDISON INTL 5.25% 11-15-2028		1,865,000	1,824,585	1,868,245
SBQD3LP9	EDISON INTL 5.45%	06-15-2029	708,000	707,497	714,209
S2829515	EDISON INTL COM		1,846	115,524	147,385
SB39GNW2	EDP RENOVAVEIS SA EURS		754	16,672	7,839
SBWCX158	EDUCATION MGMT CORP NEW COM 144A COM	COMMON STOCK	1,581,513	0	49,890
S2567116	EDWARDS LIFESCIENCES CORP COM		2,930	250,618	216,908
SB13X013	EFFPAGE EUR4		162	14,531	14,212
SB13X013	EFFPAGE EUR4		4,854	520,620	425,830
S6307200	EISAI CO LTD NPV		607	32,593	16,720
SB3V36S8	EL PASO PIPELN 7.5% DUE 11-15-2040		150,000	185,951	168,554
SB3V36S8	EL PASO PIPELN 7.5% DUE 11-15-2040		565,000	674,350	634,885
SBFSL3T2	ELANCO ANIMAL HEALTH INC COM		2,356	43,433	28,531
SBG6ZH22	ELANCO ANIMAL HEALTH INC CORP 4.9%	08-28-2028	2,700,000	2,831,981	2,746,089
SBFXCLC6	ELASTIC N V COM USD0.01		428	33,858	42,406
S6308913	ELBIT SYSTEMS LTD ILS1		65	9,519	17,001
S2310194	ELECTR ARTS COM		1,297	170,755	189,751
S2310194	ELECTR ARTS COM		6,851	999,476	1,002,301
SB7FNMQ2	ELEMENT FLEET MGMT COM NPV		900	12,955	18,185
SB7FNMQ2	ELEMENT FLEET MGMT COM NPV		6,921	102,983	139,844
SB1JC2K1	ELEMENT SOLUTION INC COM		1,073	20,757	27,286
SBSPHGL4	ELEVANCE HEALTH INC		1,146	528,358	422,759
SBT259W0	ELEVANCE HEALTH INC 4.75% 02-15-2030		466,000	465,083	459,853
SBT259W0	ELEVANCE HEALTH INC 4.75% 02-15-2030		2,315,000	2,310,231	2,284,465
SBT259W0	ELEVANCE HEALTH INC 4.75% 02-15-2030		2,455,000	2,449,943	2,422,619
SBQB3Q78	ELEVANCE HEALTH INC 4.75% 02-15-2033		2,200,000	2,196,502	2,107,908
SBT259Y2	ELEVANCE HEALTH INC 4.95%	11-01-2031	372,000	371,107	365,416
SBQB3QT0	ELEVANCE HEALTH INC 5.125% DUE	02-15-2053	1,200,000	1,195,608	1,062,168
SBSWYK05	ELEVANCE HEALTH INC 5.15% 06-15-2029		413,000	412,890	414,838
SBSWYK05	ELEVANCE HEALTH INC 5.15% 06-15-2029		930,000	929,768	934,139
SBSWYK49	ELEVANCE HEALTH INC 5.375% 06-15-2034		430,000	429,690	426,207
SBSWYK49	ELEVANCE HEALTH INC 5.375% 06-15-2034		558,000	560,920	553,078
SBSWYK61	ELEVANCE HEALTH INC 5.65%	06-15-2054	115,000	113,369	110,272
SBSWYK61	ELEVANCE HEALTH INC 5.65%	06-15-2054	320,000	318,704	306,845
SBQPCQF9	ELEVANCE HEALTH INC 5.7% 02-15-2055		90,000	90,550	86,816
SBQPCQF9	ELEVANCE HEALTH INC 5.7% 02-15-2055		186,000	184,983	179,419
SBQPCQF9	ELEVANCE HEALTH INC 5.7% 02-15-2055		195,000	193,933	188,101
SBQPCQF9	ELEVANCE HEALTH INC 5.7% 02-15-2055		495,000	492,292	477,487
SBQPCQF9	ELEVANCE HEALTH INC 5.7% 02-15-2055		1,695,000	1,695,530	1,635,031
SBQPCQF9	ELEVANCE HEALTH INC 5.7% 02-15-2055		2,538,000	2,528,463	2,448,206
SBT25B35	ELEVANCE HEALTH INC 5.85%	11-01-2064	93,000	92,728	89,650
SBT25B35	ELEVANCE HEALTH INC 5.85%	11-01-2064	550,000	548,394	530,189
SBT25B35	ELEVANCE HEALTH INC 5.85%	11-01-2064	645,000	643,117	621,767
SBNTBOH1	ELEVANCE HLTH INC FIXED 6.1% DUE	10-15-2052	85,000	89,895	86,033
SBLSLJW3	ELI LILLY & CO 4.6%	08-14-2034	585,000	584,813	561,828
SBLSLJZ6	ELI LILLY & CO 5.2%	08-14-2064	275,000	274,907	254,856
SBLSLJZ6	ELI LILLY & CO 5.2%	08-14-2064	395,000	401,494	366,066
S2516152	ELI LILLY & CO COM		2,263	1,192,032	1,747,036
S2516152	ELI LILLY & CO COM		3,914	1,425,858	3,021,608
SBQMRV08	ELI LILLY AND CO 4.875% DUE 02-27-2053		725,000	738,440	654,117
SBSHRLD9	ELI LILLY AND COMPANY 4.7%	02-09-2034	376,000	375,880	364,415

SBSHRLF1	ELI LILLY AND COMPANY 5.0%	02-09-2054	911,000	904,853	837,665
SBSHRLF1	ELI LILLY AND COMPANY 5.0%	02-09-2054	995,000	973,224	914,903
SB09M9F4	ELIA GROUP NPV		69	8,231	5,316
SBVSS790	ELIS SA EUR1.00		7,760	159,848	151,871
S5701513	ELISA OYJ NPV		330	14,545	14,284
C31573CAA3	ELLINGTON FINL MTG TR 2022-1 MTG PASS THRU CTF CL A-1 2.206% 01-25-2067		1,687,036	1,431,345	1,438,078
S2311454	EMBOTELLA ANDINA PRF'B'NPV		18,140	47,410	55,176
S2474164	EMCOR GROUP INC COM		230	41,940	104,397
S2474164	EMCOR GROUP INC COM		808	144,166	366,751
C290876AD3	EMERA INC 6.75% DUE 06-15-2076		587,000	628,501	589,759
S2650050	EMERA INC COM NPV		635	26,121	23,723
S2650050	EMERA INC COM NPV		4,927	198,378	184,069
C29103DAJ5	EMERA US FIN LP 3.55% DUE 06-15-2026		777,000	742,493	760,939
C29103DAJ5	EMERA US FIN LP 3.55% DUE 06-15-2026		1,235,000	1,213,428	1,209,473
SBYMDV32	EMERA US FIN LP 4.75% DUE 06-15-2046		1,300,000	1,213,990	1,078,896
SBMG4F71	EMERA US FIN LP FIXED 2.639% DUE 06-15-2031		1,039,000	968,957	877,955
SBMG4F71	EMERA US FIN LP FIXED 2.639% DUE 06-15-2031		1,395,000	1,133,006	1,178,775
SBLDBF90	EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO		125,000	82,444	76,953
S2313405	EMERSON ELECTRIC CO COM		2,797	234,291	346,632
SBLGVPMO	EMIRATE OF ABU DHA 3.875% SNR MTRN 16/04/50 USD		700,000	675,036	534,541
S2314000	EMPIRE CO CLASS'A'N/VTG COM NPV		297	6,649	9,064
S2314000	EMPIRE CO CLASS'A'N/VTG COM NPV		2,323	47,158	70,892
S7635610	EMS-CHEMIE HLDG AG CHF0.01 (REGD)		17	10,487	11,471
SBYXD3D7	ENABLE MIDSTREAM PARTNERS LP 4.4% DUE 03-15-2027 REG		600,000	603,718	594,162
SBDDVYR5	ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044		280,000	289,455	240,260
SB3N4NM2	ENBRIDGE ENERGY 5.5% DUE 09-15-2040		80,000	75,961	76,347
SB3N4NM2	ENBRIDGE ENERGY 5.5% DUE 09-15-2040		185,000	169,338	176,553
SBZZZMTO	ENBRIDGE ENERGY 7.375% DUE 10-15-2045		285,000	432,037	321,959
SBZZZMTO	ENBRIDGE ENERGY 7.375% DUE 10-15-2045		447,000	532,045	504,967
SBZZZMTO	ENBRIDGE ENERGY 7.375% DUE 10-15-2045		981,000	1,154,601	1,108,216
SBZZZMTO	ENBRIDGE ENERGY 7.375% DUE 10-15-2045		1,429,000	1,666,439	1,614,313
C29250NAR6	ENBRIDGE INC 3.7% 07-15-2027		3,041,000	2,973,946	2,966,769
SBQZCJ94	ENBRIDGE INC 5.25% 04-05-2027		438,000	448,346	442,849
SBQZCJ94	ENBRIDGE INC 5.25% 04-05-2027		1,537,000	1,536,109	1,554,015
SBQZCJ86	ENBRIDGE INC 5.3% 04-05-2029		625,000	624,863	631,300
SBQZCJ7	ENBRIDGE INC 5.625% 04-05-2034		170,000	177,366	171,105
SBQZCJ7	ENBRIDGE INC 5.625% 04-05-2034		283,000	282,573	284,840
C29250NBR5	ENBRIDGE INC 5.7% 03-08-2033		400,000	399,488	404,440
C29250NBR5	ENBRIDGE INC 5.7% 03-08-2033		595,000	601,865	601,605
SBQZCJF0	ENBRIDGE INC 5.95% 04-05-2054		94,000	93,896	93,095
SBN12KL6	ENBRIDGE INC 6.0% 11-15-2028		281,000	280,697	290,680
SBN12KM7	ENBRIDGE INC 6.2% 11-15-2030		281,000	280,522	295,581
SBN12KN8	ENBRIDGE INC 6.7% 11-15-2053		935,000	939,645	1,015,419
S2466149	ENBRIDGE INC COM NPV		5,083	191,117	215,626
S2466149	ENBRIDGE INC COM NPV		37,132	1,409,942	1,575,180
SBYMLKX1	ENBRIDGE INC FIXED 4.5% DUE 06-10-2044		1,900,000	1,891,386	1,560,964
C29250NBS3	ENBRIDGE INC FIXED 8.25% DUE 01-15-2084		999,000	999,000	1,044,275
SBLR8ML8	ENBRIDGE INC SR NT 3.4% 08-01-2051		140,000	90,614	93,710
SB29R1C4	ENCANA CORP 6.5% DUE 02-01-2038		50,000	61,205	50,866
SB29R1C4	ENCANA CORP 6.5% DUE 02-01-2038		282,000	299,729	286,884
SB29R1C4	ENCANA CORP 6.5% DUE 02-01-2038		389,000	413,456	395,737
SBYX2YJ7	ENCOMPASS HEALTH CORP COM USD0.01		471	22,894	43,497
SBYX2YJ7	ENCOMPASS HEALTH CORP COM USD0.01		1,700	151,408	156,995
SBNV5144	ENDEAVOUR GROUP LT NPV		3,494	11,929	9,086
SBL6KSJ4	ENDEAVOUR MINING P ORD USD0.01		427	11,028	7,621
S5271782	ENDESA SA EUR1.2		748	17,834	16,087
S5271782	ENDESA SA EUR1.2		18,412	399,873	395,993
C29278GAP3	ENEL FIN INTL N V STEP CPN 2.25% DUE 07-12-2031		474,000	350,420	396,425
S7144569	ENEL SPA EUR1		19,194	120,055	136,862
SB627LW9	ENEOS HOLDINGS INC		6,695	28,883	35,200
S4103596	ENERGIAS DE PORTUGAL SA EUR1(REGD)		7,389	28,304	23,650
SBYQ2KJ6	ENERGY TRANSFER 4.75% DUE 01-15-2026		600,000	577,408	599,364
SB8H38T2	ENERGY TRANSFER 5.15% DUE 02-01-2043		115,000	96,445	101,245
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045		45,000	40,821	39,401
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045		900,000	1,022,679	788,013
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045		1,100,000	1,097,749	963,127
SBXVMC65	ENERGY TRANSFER 5.15% DUE 03-15-2045		2,655,000	2,649,062	2,324,638
SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048		397,000	404,778	384,657
SBFXCN75	ENERGY TRANSFER 6% DUE 06-15-2048		500,000	470,190	484,455
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038		200,000	235,364	226,098
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038		523,000	594,367	591,246
SBG48VF3	ENERGY TRANSFER 7.5% DUE 07-01-2038		820,000	922,273	927,002
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047		191,000	200,697	168,754
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047		249,000	234,178	219,999
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047		345,000	307,312	304,818
SBDHTRM1	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047		600,000	596,898	530,118
SBHHMZ02	ENERGY TRANSFER FIXED 5.5% DUE 06-01-2027		1,770,000	1,865,621	1,793,134
SB4LTG94	ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041		140,000	139,921	139,367
SB4LTG94	ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041		2,175,000	2,210,003	2,165,169
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045		440,000	427,338	434,144
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045		756,000	750,254	745,938
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045		1,400,000	1,395,197	1,381,366
SBYQ24Q1	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045		1,767,000	1,764,223	1,743,481
SBL569C4	ENERGY TRANSFER L P 5.6% 09-01-2034		115,000	119,725	114,463
SBL569C4	ENERGY TRANSFER L P 5.6% 09-01-2034		478,000	475,762	475,768
SBRK1WR2	ENERGY TRANSFER L P 6.05% 09-01-2054		311,000	309,533	304,497
SBRK1WR2	ENERGY TRANSFER L P 6.05% 09-01-2054		338,000	336,706	330,932
SBRK1WR2	ENERGY TRANSFER L P 6.05% 09-01-2054		479,000	478,246	468,984
SBR3TGY8	ENERGY TRANSFER L P 6.4% 12-01-2030		565,000	567,294	596,374
SBR3TGY8	ENERGY TRANSFER L P 6.4% 12-01-2030		1,545,000	1,543,223	1,630,794
SBNLZ353	ENERGY TRANSFER L P 6.75% 12-31-2099 USD		460,000	459,425	456,440
SBT3CQ18	ENERGY TRANSFER LP 5.25% 07-01-2029		478,000	477,030	480,118
SBQHNMV8	ENERGY TRANSFER LP 5.55% 05-15-2034		485,000	483,351	480,916
SBQHNMV8	ENERGY TRANSFER LP 5.55% 05-15-2034		500,000	507,535	495,790
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054		121,000	118,810	116,698
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054		281,000	277,780	271,010
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054		435,000	432,676	419,536
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050		845,000	711,422	718,377
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050		1,010,000	853,133	858,652

SBL3BQC0	ENERGY TRANSFER OPER L P 5.0%	05-15-2050	1,512,000	1,256,645	1,285,427
S80C2CQ3	ENGIE COMSTK		4,214	61,611	66,807
S80C2CQ3	ENGIE COMSTK		10,242	178,281	162,372
S7145056	ENI SPA EUR1		5,436	85,255	73,683
SBD86G80	ENLINK MIDSTREAM 4.85% DUE 07-15-2026		4,912,000	4,874,758	4,899,229
SBMYPDW91	ENLINK MIDSTREAM LLC 5.65%	09-01-2034	431,000	443,163	429,664
SBJLTMX5	ENOVIS CORPORATION COM USD0.001		334	18,563	14,656
SB655QW4	ENPHASE ENERGY INC COM		626	112,512	42,994
SB5VQMV6	ENTAIN PLC EURO.01		1,477	16,820	12,712
SB5VQMV6	ENTAIN PLC EURO.01		43,129	436,782	371,189
S2599700	ENTEGRIS INC COM		732	73,819	72,512
SBNG4485	ENTERGY AR LLC FIXED 3.35% DUE	06-15-2052	410,000	419,943	275,381
SBYX3337	ENTERGY ARK INC 4% DUE 06-01-2028		1,185,000	1,161,940	1,155,683
SBM99P28	ENTERGY ARK LLC 2.65% DUE	06-15-2051	225,000	224,111	133,209
SBNNMM07	ENTERGY ARK LLC 5.15% DUE 01-15-2033		375,000	373,800	373,639
SBSD3QW5	ENTERGY ARK LLC 5.75% 06-01-2054		120,000	119,089	118,829
SBDHBBW33	ENTERGY CORP NEW 2.95% DUE 09-01-2026		400,000	372,276	388,304
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050		250,000	177,455	177,455
SBMFYH09	ENTERGY CORP NEW 3.75% DUE 06-15-2050		500,000	492,590	354,910
S8T02B50	ENTERGY CORP NEW 7.125% 12-01-2054		864,000	871,722	880,658
S2317087	ENTERGY CORP NEW COM		1,520	81,626	115,246
S2317087	ENTERGY CORP NEW COM		2,076	107,495	157,402
SBMX50N8	ENTERGY LA LLC 1.6% DUE 12-15-2030		227,000	213,876	187,345
SBMX50N8	ENTERGY LA LLC 1.6% DUE 12-15-2030		1,800,000	1,487,502	1,485,558
SBD72474	ENTERGY LA LLC 3.05% DUE 06-01-2031		451,000	397,087	401,606
SBNNKRL7	ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041		218,000	216,710	156,478
SBJYNX64	ENTERGY MISS LLC 3.85% DUE 06-01-2049		95,000	70,667	70,596
SBNSNZM7	ENTERGY MISS LLC 5.85% 06-01-2054		275,000	275,006	276,757
SBLB20M3	ENTERGY TEX INC 1.75% DUE 03-15-2031		200,000	199,260	164,776
SBKPTN21	ENTERGY TEX INC 3.55% DUE 09-30-2049		330,000	366,854	231,759
SBJZNY41	ENTERGY TEX INC 4.5%	03-30-2039	308,000	321,453	272,968
SBL397H6	ENTERPRISE PRODS 3.7% DUE 01-31-2051		215,000	159,702	154,376
SBD01HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043		178,000	166,320	151,619
SBD01HN7	ENTERPRISE PRODS 4.45 DUE 02-15-2043		396,000	362,723	337,309
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044		75,000	70,934	67,168
SB9M5X40	ENTERPRISE PRODS 4.85% DUE 03-15-2044		1,400,000	1,415,556	1,253,798
SBRHVCC0	ENTERPRISE PRODS 4.95% DUE 10-15-2054		400,000	398,208	350,772
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045		225,000	254,720	206,980
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045		500,000	499,305	459,955
SBJT1608	ENTERPRISE PRODS 5.1% DUE 02-15-2045		1,606,000	1,751,753	1,477,375
S80HFPV3	ENTERPRISE PRODS 5.75% DUE 03-01-2035		400,000	378,624	404,880
S83P4V05	ENTERPRISE PRODS 5.95% DUE 02-01-2041		651,000	730,618	667,496
S83P4V05	ENTERPRISE PRODS 5.95% DUE 02-01-2041		1,914,000	1,985,341	1,962,501
SB4NSDP4	ENTERPRISE PRODS 6.45% DUE 09-01-2040		200,000	212,326	215,612
SB57FW28	ENTERPRISE PRODS 7.55% DUE 04-15-2038		239,000	273,808	279,752
SBLD5755	ENTERPRISE PRODS FIXED 3.2%	02-15-2052	33,000	23,531	21,464
SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE	05-15-2046	709,000	747,084	630,769
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8%	02-01-2049	259,000	221,189	223,820
S8T8P849	ENTERPRISE PRODS OPER LLC 5.55%	02-16-2055	233,000	232,215	224,267
S8T8P849	ENTERPRISE PRODS OPER LLC 5.55%	02-16-2055	740,000	737,107	712,265
S8T8P849	ENTERPRISE PRODS OPER LLC 5.55%	02-16-2055	1,255,000	1,283,889	1,207,963
SB5LM203	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042		366,000	385,761	330,000
SB5LM203	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042		691,000	681,815	623,033
SBT8P667	ENTERPRISE PRODUCTS OPER L P 4.95%	02-15-2035	389,000	386,666	376,385
SBK635F3	ENVISTA HLDGS CORP COM		1,044	34,533	20,139
SBLBMLZ3	EOG RES INC 4.375% DUE 04-15-2030		700,000	699,785	680,904
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050		150,000	135,939	133,391
SBRWLH64	EOG RESOURCES INC 5.65% 12-01-2054		395,000	396,877	387,092
SBRWLH64	EOG RESOURCES INC 5.65% 12-01-2054		430,000	428,076	421,391
S2318024	EOG RESOURCES INC COM		560	75,172	68,645
S2318024	EOG RESOURCES INC COM		2,790	330,641	341,998
SB44Z3T8	EPAM SYS INC COM STK		277	80,921	64,768
C29428XAG5	EPIC CRUDE SERVICES LP TERM LOAN SENIOR SECURED 10-15-2031		750,000	753,750	756,563
SBMD58R8	EPIROC AB SER'A'NPV		1,574	19,265	27,429
SBMD58W3	EPIROC AB SER'B'NPV		972	11,939	15,166
SBDRYQ07	EPR PPTYS 4.75% DUE 12-15-2026		100,000	98,429	99,173
SB8XXZP1	EPR PPTYS COM SH BEN INT COM SH BEN INT		350	16,134	15,498
SB8XXZP1	EPR PPTYS COM SH BEN INT COM SH BEN INT		3,670	164,353	162,508
SBJ7W9K4	EQT AB NPV		877	21,182	24,296
S2319414	EQT CORP COM		2,844	104,015	131,137
S2563125	EQTY LIFESTYLE PPTYS INC REIT		887	61,847	59,074
S2319157	EQTY RESDNTL EFF 5/15/02		1,818	125,273	130,460
S2319157	EQTY RESDNTL EFF 5/15/02		5,380	372,362	386,069
S2319146	EQUIFAX INC COM		593	111,860	151,126
SB53FRC8	EQUINIX EUROPE 2 FINANCING CORP LLC SR NT 5.5% 06-15-2034		916,000	908,864	918,858
C29444UBH8	EQUINIX INC 2.15% DUE 07-15-2030		255,000	254,172	219,236
C29444UBH8	EQUINIX INC 2.15% DUE 07-15-2030		725,000	722,905	623,319
C29444UBJ4	EQUINIX INC 3.0% DUE	07-15-2050/06-22-2020 REG	219,000	164,951	138,147
C29444UBJ4	EQUINIX INC 3.0% DUE	07-15-2050/06-22-2020 REG	700,000	688,715	441,567
SBVLZX12	EQUINIX INC COM PAR \$0.001		469	319,175	442,215
SBVLZX12	EQUINIX INC COM PAR \$0.001		525	396,949	495,017
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052		1,400,000	1,388,958	951,664
SBM855T4	EQUINOR ASA 3.625% DUE 04-06-2040		155,000	128,259	125,049
S7133608	EQUINOR ASA NOK2.50		1,948	42,854	45,521
S7133608	EQUINOR ASA NOK2.50		8,887	201,116	207,673
SBKRM96	EQUITABLE HLDGS INC COM		1,567	43,257	73,915
SBKRM96	EQUITABLE HLDGS INC COM		12,410	506,011	585,380
S5959378	ERICSSON(LM)TEL SER'B'NPV		946	8,111	7,695
S5959378	ERICSSON(LM)TEL SER'B'NPV		6,677	48,546	54,314
SBF4G280	ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047		15,000	12,117	11,630
SBRQPL48	ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034		200,000	199,318	189,414
SBRQPL48	ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034		256,000	255,127	242,450
S5289837	ERSTE GROUP BANK AG NPV		788	26,734	48,681
S5289837	ERSTE GROUP BANK AG NPV		3,214	126,452	198,554
SBN13P81	ERSTE GROUP BK AG CONV 4.25% 31/12/2049		200,000	251,493	200,098
SBILTMN5	ESAB CORPORATION COM USD0.001 WI		263	13,863	31,544
SB84J4J5	ESC CB LEHMAN BROS SUB NTS D07/19/07	6.500 J117 ESCROW	370,000	342,302	37
C525ESC810	ESC CVPR LEHMAN BRTH HLD INC ESCROW		500	128	18,230
C525ESC2P3	ESC MNLEHMAN BRTHRS HLDGRR VAR	D122106M122308GL ESCROW	800,000	662,887	560

SBR2NPG6	ESSENT GROUP LTD NT 6.25% 07-01-2029	1,350,000	1,345,032	1,376,676
SBP813H7	ESSENTIAL UTILITIES INC 4.8% 08-15-2027	193,000	192,931	192,670
SBLF9912	ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020	529,000	432,298	348,214
SBLCF3J9	ESSENTIAL UTILS INC COM	1,205	48,939	43,766
SBMVXG2	ESSENTIAL UTILS INC SR NT 5.3% 05-01-2052	280,000	252,650	254,638
SBMG9D53	ESSEX PORTFOLIO L FIXED 1.65% DUE 01-15-2031	296,000	293,684	240,488
SBMF2NC7	ESSEX PORTFOLIO L FIXED 1.7% DUE 03-01-2028	704,000	600,047	636,261
SBQKW085	ESSEX PORTFOLIO L P 5.5% 04-01-2034	196,000	201,627	195,898
SBQKW085	ESSEX PORTFOLIO L P 5.5% 04-01-2034	200,000	199,504	199,896
SBQKW085	ESSEX PORTFOLIO L P 5.5% 04-01-2034	208,000	207,484	207,892
SBNHS115	ESSEX PORTFOLIO L P SR NT 2.55% 06-15-2031	166,000	164,949	140,941
S2316619	ESSEX PPTY TR REIT	305	76,988	87,059
S7212477	ESSILORLUXOTTICA EUR 0.18	701	108,385	171,019
S7212477	ESSILORLUXOTTICA EUR 0.18	1,343	122,765	327,643
SBF1K7P7	ESSITY AB SER'B'NPV	1,471	38,496	39,367
SBKT4KG8	ESTEE LAUDER COMPANIES INC 2.375% DUE 12-01-2029	190,000	170,466	169,216
S2320524	ESTEE LAUDER COMPANIES INC CL A USD0.01	1,108	249,729	83,078
SBY2FX42	ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045	150,000	125,870	122,316
SBWTN5N1	ETSY INC COM	555	41,120	29,354
S7042395	EURAZEO SE NPV	110	7,543	8,195
S7042395	EURAZEO SE NPV	563	38,093	41,946
	EURO	(53,489)	(53,489)	(53,489)
	EURO	(12,267)	(12,267)	(12,267)
	EURO	0	0	0
	EURO	18	18	18
	EURO	24	24	24
	EURO	36	36	36
	EURO	65	65	65
	EURO	122	122	122
	EURO	196	196	196
	EURO	370	370	370
	EURO	379	379	379
	EURO	585	585	585
	EURO	598	598	598
	EURO	863	863	863
	EURO	1,624	1,624	1,624
	EURO	1,720	1,720	1,720
	EURO	1,845	1,845	1,845
	EURO	2,491	2,491	2,491
	EURO	4,176	4,176	4,176
	EURO	33,283	33,283	33,283
	EURO	119,228	119,228	119,228
	EURO	135,962	135,962	135,962
	EURO	258,013	258,013	258,013
SBNDPYV1	EUROFINS SCIENTIFI EURO.01	314	16,279	16,033
SBNDPYV1	EUROFINS SCIENTIFI EURO.01	4,547	201,692	232,172
S2320148	EURONET WORLDWIDE INC COM	210	21,663	21,596
S2320148	EURONET WORLDWIDE INC COM	2,660	279,031	273,554
SBNBNSG0	EURONEXT EUR1.60	191	17,963	21,420
SBHJVQ59	EUROPEAN ASSETS TRUST PLC	518,794	565,893	524,988
S0019772	EUROPEAN OPP TST ORD GBP0.01	224,542	2,308,369	2,210,361
C994JL4998	EUROPEAN SECONDARY DEVELOPMENT FUND IV	1	1	1
C994JL5995	EUROPEAN SECONDARY DEVELOPMENT FUND V, L.P.	1	1	11,895,781
SB1BHX22	EVERCORE INC	181	19,873	50,171
S2556868	EVEREST GROUP LTD	210	60,228	76,117
SBFMXGR0	EVERGY INC COM NPV	1,076	63,312	66,228
SBFMXGR0	EVERGY INC COM NPV	12,140	635,876	747,217
SBMC45B9	EVERGY KANS CENT 3.45% DUE 04-15-2050	1,050,000	1,046,039	725,424
SBMXXMYK4	EVERGY KANS CENT INC 5.7% 03-15-2053	145,000	146,921	142,758
SBQ87D91	EVERSOURCE ENERGY 4.75% 05-15-2026	687,000	686,595	686,052
SBQ87D91	EVERSOURCE ENERGY 4.75% 05-15-2026	845,000	844,501	843,834
SBRBK4H2	EVERSOURCE ENERGY 5.0% 01-01-2027	240,000	240,030	240,638
SBQXIF33	EVERSOURCE ENERGY 5.45% 03-01-2028	1,665,000	1,683,395	1,685,946
SBQM02H8	EVERSOURCE ENERGY 5.85% 04-15-2031	190,000	189,970	194,883
SBNC2XP0	EVERSOURCE ENERGY 5.95% 02-01-2029	2,660,000	2,719,113	2,740,359
SBLDCH20	EVERSOURCE ENERGY 5.95% 07-15-2034	300,000	318,237	307,632
SBVVM4Q8	EVERSOURCE ENERGY COM	1,697	127,664	97,459
SBVVM4Q8	EVERSOURCE ENERGY COM	6,160	416,412	353,769
SBL9BWC6	EVERSOURCE ENERGY FIXED 3.45% DUE 01-15-2050	300,000	238,082	205,446
SBSVLTM2	EVERUS CONSTR GROUP INC COM	243	8,344	15,977
SBXJSC4H	EVOLUTION AB NPV	428	36,448	33,034
SB3XOF91	EVOLUTION MINING NPV	19,461	52,782	57,957
SB5ZQ9D3	EVONIK INDUSTRIES NPV	605	15,791	10,481
SB5ZQ9D3	EVONIK INDUSTRIES NPV	24,643	548,741	426,913
S2719951	EXACT SCIENCES CORP COM	865	38,529	48,604
SB3VHD59	EXCHANGE INCOME CO COM NPV	5,335	188,208	218,304
S2576941	EXELIXIS INC COM STK	1,373	27,643	45,721
S2576941	EXELIXIS INC COM STK	17,775	448,458	591,908
SBD073L3	EXELON CORP 3.4% DUE 04-15-2026	1,900,000	1,860,127	1,868,574
SBM5M651	EXELON CORP 4.05% DUE 04-15-2030	1,080,000	1,035,804	1,028,689
SBKQN9J4	EXELON CORP 4.1% DUE 03-15-2052	160,000	160,725	121,894
SBD073T1	EXELON CORP 4.45% DUE 04-15-2046	145,000	167,002	120,586
C30161NAY7	EXELON CORP 4.7% DUE 04-15-2050	350,000	323,710	295,852
SBN45Q03	EXELON CORP 5.15% 03-15-2028	915,000	913,463	920,252
SBN45Q14	EXELON CORP 5.3% DUE 03-15-2033	700,000	708,288	697,382
SBN45Q25	EXELON CORP 5.6% DUE 03-15-2053	1,172,000	1,162,892	1,129,034
SB0LK7L8	EXELON CORP 5.625% DUE 06-15-2035	392,000	383,901	393,231
S2670519	EXELON CORP COM	4,843	194,107	182,291
S2670519	EXELON CORP COM	15,230	573,701	573,257
SBR3V8N7	EXELON CORP SR NT 3.35% 03-15-2032	895,000	812,787	792,612
SBR3V8N7	EXELON CORP SR NT 3.35% 03-15-2032	1,175,000	1,174,234	1,040,580
S8715F1P	EXELON GENERATION 5.6 DUE 06-15-2042	1,084,000	1,045,896	1,047,166
S8715F1P	EXELON GENERATION 5.6 DUE 06-15-2042	1,314,000	1,262,820	1,269,350
SB4LVK02	EXELON GENERATION SR NT 6.25 DUE 10-01-2039	200,000	200,521	208,302
SB4LVK02	EXELON GENERATION SR NT 6.25 DUE 10-01-2039	211,000	236,816	219,759
C30166UAE0	EXETER AUTOMOBILE 5.48% DUE 08-15-2030	840,000	839,824	845,041
C30166DAD0	EXETER AUTOMOBILE 5.61% DUE 04-17-2028	930,000	929,910	935,352
C30167PAD2	EXETER AUTOMOBILE RECEIVABLES SER 24-1A CL B 5.29% 08-15-2028	540,000	539,919	542,634
C30166AAF1	EXETER AUTOMOBILE RECEIVABLES TR 2021-3 SR 21-3A CL D 1.55% 06-15-2027	611,954	562,616	597,238

C30165AAE5	EXETER AUTOMOBILE RECEIVABLES TR SER 24-3A CL C 5.7% 07-16-2029	1,648,000	1,653,987	1,665,033
SBMJ1825	EXOR NV EURO.01	228	15,135	20,906
SBZCP007	EXOR NV EURO.01	467	46,955	42,845
SBMZ5LZ5	EXPAND ENERGY CORP	1,125	91,018	111,994
C165167DH7	EXPAND ENERGY CORP 5.7% DUE 01-15-2035	200,000	199,840	196,772
C165167DH7	EXPAND ENERGY CORP 5.7% DUE 01-15-2035	1,455,000	1,449,311	1,431,516
SBMDV9V88	EXPAND ENERGY CORPORATION 5.375% 03-15-2030	435,000	429,489	425,474
SBLTZ2F1	EXPEDIA GROUP INC 3.25% DUE 02-15-2030	475,000	474,617	437,532
SB748CK2	EXPEDIA GROUP INC COM USDD.001	611	65,705	113,848
S2325507	EXPEDITORS INTL WASH INC COM	686	70,022	75,988
SB19NLV4	EXPERIAN ORD USDD.10	2,175	65,730	93,841
SB19NLV4	EXPERIAN ORD USDD.10	4,062	145,057	175,256
SB19NLV4	EXPERIAN ORD USDD.10	5,060	137,934	218,315
C302155BG0	EXPORT IMPORT BK UNITED STATES WASHINGTON2.537% DUE 07-13-2025 REG	73	75	72
C30220L2B9	EXPT FIN AUSTRALIA MEDIUM TERM NTS TRANCHE # TR 00770 4.625% 10-26-2027	648,000	645,369	651,285
SBQ1POR2	EXTRA SPACE STORAGE INC 5.35% 01-15-2035	116,000	115,969	114,306
SBQ1POR2	EXTRA SPACE STORAGE INC 5.35% 01-15-2035	200,000	199,946	197,080
SBQ1POR2	EXTRA SPACE STORAGE INC 5.35% 01-15-2035	250,000	249,933	246,350
SB02HWR9	EXTRA SPACE STORAGE INC COM	1,012	149,206	151,395
SBQRGK35	EXTRA SPACE STORAGE L P 5.9% 01-15-2031	405,000	406,436	417,709
SBQRGK35	EXTRA SPACE STORAGE L P 5.9% 01-15-2031	826,000	823,621	851,920
SBRRK4L6	EXTRA SPACE STORAGE LP 5.4% 02-01-2034	115,000	114,763	114,029
SBRRH961	EXTRA SPACE STORAGE LP 5.5% DUE 07-01-2030	1,067,000	1,055,028	1,084,275
SBK81HN6	EXXON MOBIL CORP 2.995% DUE 08-16-2039	356,000	330,018	268,862
SBJP4010	EXXON MOBIL CORP 3.095% DUE 08-16-2049	330,000	334,946	219,443
SBMDS3C1	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	1,350,000	1,017,770	948,416
SBW9RTS6	EXXON MOBIL CORP 3.567% DUE 03-06-2045	250,000	205,707	187,913
SBYYDOG8	EXXON MOBIL CORP 4.114% DUE 03-01-2046	95,000	85,548	76,918
SBL68HS8	EXXON MOBIL CORP 4.227% DUE 03-19-2040	65,000	68,689	56,947
SBL68HS8	EXXON MOBIL CORP 4.227% DUE 03-19-2040	1,609,000	1,421,922	1,409,645
S2326618	EXXON MOBIL CORP COM	2,344	156,323	252,144
S2326618	EXXON MOBIL CORP COM	22,006	2,094,688	2,367,185
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	520,000	440,700	428,298
S2041308	F N B CORP PA COM	1,687	19,314	24,934
S0346607	F&C INVESTMENT TST ORD GBPO.25	10,958	122,658	152,060
SBRXF914	F&G ANNUITIES & LIFE INC 6.25% 10-04-2034	200,000	198,726	194,262
S2427599	F5 INC COM STK NPV	293	47,899	73,681
S2427599	F5 INC COM STK NPV	2,608	513,896	655,834
S2329770	FACTSET RESH SYS INC COM STK	184	69,541	88,372
SBMVXV64	FACTSET RESH SYS INC SR NT 3.45% 03-01-2032	1,000,000	997,842	881,790
S2330299	FAIR ISAAC CORPORATION COM	113	57,726	224,975
C303901BJ0	FAIRFAX FINANCIAL HLDGS LTD 3.375% DUE 03-03-2031	1,900,000	1,897,799	1,694,724
C303901BN1	FAIRFAX FINL HLDGS LTD 6.0% 12-07-2033	200,000	198,504	206,152
C303901BR2	FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054	405,000	404,781	416,113
C303901BR2	FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054	450,000	448,971	462,348
C303901BQ4	FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055	135,000	134,440	133,161
C303901BQ4	FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055	395,000	393,361	389,620
S2566351	FAIRFAX FINL HLDGS SUB-VTG COM NPV	49	23,645	68,141
S2566351	FAIRFAX FINL HLDGS SUB-VTG COM NPV	352	203,308	489,501
S2566351	FAIRFAX FINL HLDGS SUB-VTG COM NPV	603	366,152	838,548
SBLG5SL1	FANNIE MAE 0.75% 10-08-2027	4,000,000	3,602,140	3,631,560
C3140QTKY4	FANNIE MAE CB7510 6.5% 11-01-2053	1,375,345	1,410,159	1,416,234
C3140QOYM4	FANNIE MAE FN B05215 3% 01-01-2050	2,079,703	2,193,437	1,791,537
C3140QVQ98	FANNIE MAE FN CB9479 5.5% 5.5% 11-01-2054	764,390	772,034	768,060
C3140QVRV8	FANNIE MAE FN CB9499 6% 1/11/2054 6% 11-01-2054	202,733	208,569	208,443
C3140QVW59	FANNIE MAE FN CB9656 5.5% 1 5.5% 12-01-2054	744,848	757,912	748,723
C3140QT4F3	FANNIE MAE POOL #CB8021 6.5% 02-01-2054	744,812	768,437	766,955
C3140QEM3	FANNIE MAE POOL FN CB4639 6.00% 6% 09-01-2052	1,105,198	1,121,344	1,118,866
C3140QTPY9	FANNIE MAE POOL FN CB7638 6% 01/12/2053 6% 12-01-2053	281,663	295,438	289,564
C3140QUZW9	FANNIE MAE POOL FN CB8856 6.00% 6% 07-01-2054	461,749	473,383	475,740
C3140QVA87	FANNIE MAE POOL FN CB9030 6.5% 6.5% 08-01-2054	367,812	391,274	385,713
C3140QVEW0	FANNIE MAE POOL FN CB9148 6% 09-01-2054	744,325	779,768	765,289
C3140QVE75	FANNIE MAE POOL FN CB9157 6% 09-01-2054	582,314	613,295	599,959
C3140QVFB5	FANNIE MAE POOL FN CB9161 6.5% 09-01-2054	484,145	514,914	506,527
C3140QVFK5	FANNIE MAE POOL FN CB9169 6.5% 09-01-2054	356,160	381,216	373,535
C3140AARL3	FANNIE MAE POOL FN DB1390 6% 1/4/2054 6% 04-01-2054	482,529	488,033	486,835
C3136AAUAS0	FANNIE MAE REMIC SR 16-82 CL FH FLTG 11-25-2046	403,881	398,360	398,447
C3136AJYH3	FANNIE MAE SER 14-17 CL DY 3.5% 04-25-2044	346,000	309,481	311,524
C3136AV5J4	FANNIE MAE SER 17-23 CL FA FLTG 04-25-2047	219,306	216,377	216,466
C3136AYPC1	FANNIE MAE SER 17-82 CL FE FLTG 10-25-2047	208,032	207,089	204,941
C31398NKP8	FANNIE MAE SR 10-107 CL FB FRN 09-25-2040	123,661	122,415	121,974
C31397UGD5	FANNIE MAE SR 11-55 CL FH FLTG RT 06-25-2041	95,959	95,344	94,938
C3136AJUEC1	FANNIE MAE SR 16-78 CL FA FLTG 03-25-2044	129,435	127,492	127,492
C3136AUJ9	FANNIE MAE SR 16-84 CL FB FLTG 11-25-2046	192,493	189,808	189,730
C3136AT6K5	FANNIE MAE SR 16-86 CL FE FLTG 11-25-2046	493,698	486,640	487,482
C3136AUTG6	FANNIE MAE SR 16-88 CL CF FLTG 12-25-2046	337,907	333,921	333,259
C3136B0AG1	FANNIE MAE SR 17-96 CL FB FLTG RT 12-25-2047	318,519	313,941	314,382
C3136B0WX0	FANNIE MAE SR 18-1 CL FA FLTG RT 02-25-2048	106,484	105,302	104,602
C3136B8DW6	FANNIE MAE SR 19-81 CL LH 3% 12-25-2049	206,085	185,654	180,894
C3136B8JWZ4	FANNIE MAE SR 21-76 CL KB 1.25% 11-25-2051	157,541	120,962	129,757
C3136BKUP5	FANNIE MAE SR 21-95 CL CP 1.5% 08-25-2051	169,988	147,013	139,602
C3136BLE55	FANNIE MAE SR 22-3 CL N 2% 10-25-2047	933,377	808,793	799,792
C3136BPL41	FANNIE MAE SR 23-14 CL EJ 2.75% 04-25-2049	334,759	305,572	305,399
C3136BQHHM4	FANNIE MAE SR 23-38 CL FD FLTG RT 10-25-2039	146,622	147,378	143,148
S6356934	FANUC CORP NPV	2,210	76,946	58,709
S6332439	FAST RETAILING CO LTD NPV	423	80,998	144,858
S6332439	FAST RETAILING CO LTD NPV	3,200	874,216	1,095,851
S2332262	FASTENAL CO COM	2,766	147,216	198,903
S2332262	FASTENAL CO COM	6,585	502,812	473,527
SBPMMRN29	FASTIGHETS AB BALD SER'B'NPV	1,596	13,102	11,093
C994JL6993	FCOI II HOLDINGS, LP	2,459,877	2,459,877	974,993
SBMYODR7	FED FARM CR BKS CONS SYSTEMWIDE BDS DTD 2.35% 03-10-2036	4,600,000	3,567,226	3,433,302
C31320VLV29	FED HOME LN MTG 2.5% DUE 09-01-2051	1,108,402	1,074,024	919,122
C3140QPKT3	FED NATL MTG ASSOC 3.5% DUE 06-01-2052	160,987	144,234	143,051
C105756C17	FED REPUBLIC OF 7.125% 05-13-2054	500,000	498,535	462,310
C105756C17	FED REPUBLIC OF 7.125% 05-13-2054	800,000	797,656	739,696
SBJR3PA3	FEDERAL HOME LN BKS 3.0% DUE 03-12-2027 REG	150,000	150,287	145,932
SBG5XC81	FEDERAL HOME LN BKS 3.25% DUE 11-16-2028 REG	2,150,000	2,176,924	2,074,449
SBMXSJ88	FEDERAL HOME LN BKS CONS BD DTD 02/22/2021 2.09% 02-22-2036	4,600,000	3,469,122	3,395,306

C3137H5CE5	FEDERAL HOME LN MTG CORP 2.5% 05-25-2049	275,052	254,788	235,201
SBQ865W5	FEDERAL HOME LN MTG CORP 5.0% 08-13-2027	395,000	394,645	394,459
C3137B3V70	FEDERAL HOME LN MTG CORP FLT RT SER 4240 CL FA DUE 08-15-2043 REG	466,292	457,257	461,451
C3132DMTH8	FEDERAL HOME LN MTG CORP FR SD0552 2.0% DUE 03-01-2051 REG	1,154,744	936,425	898,322
C3137B5AQ6	FEDERAL HOME LN MTG CORP MULTICLASS SER 4620 CL LF FLTG RT 10-15-2046 REG	238,947	236,166	235,548
C3137FH4G5	FEDERAL HOME LN MTG CORP MULTICLASS SER 4826 CL KF FLTG 09-15-2048 REG	147,223	143,675	144,362
C3137FCAZ7	FEDERAL HOME LN MTG CORP MULTICLASS SER 4742 CL PA 3.0% 10-15-2047	461,306	462,941	409,581
C31288QAQ3	FEDERAL HOME LN MTG CORP POOL #840915 4.608% 11-01-2048 BEO	224,337	216,836	225,418
C31288QFW5	FEDERAL HOME LN MTG CORP POOL #841081 3.107% 02-01-2050 BEO	333,077	329,330	325,121
C31288QWY2	FEDERAL HOME LN MTG CORP POOL #841563 4.21% 05-01-2053 BEO	890,039	863,616	873,182
C312988ZT4	FEDERAL HOME LN MTG CORP POOL #870786 4.5% 06-01-2039 BEO	11,609	12,919	11,311
C312988ZU1	FEDERAL HOME LN MTG CORP POOL #870787 4.5% 07-01-2039 BEO	15,667	17,435	15,265
SB3VCTQ4	FEDERAL HOME LN MTG CORP POOL #G01589 5%09-01-2033 BEO	10,034	10,284	10,059
C3128MUZF0	FEDERAL HOME LN MTG CORP POOL #G08741 3%01-01-2047 BEO	0	0	0
SBN4NX73	FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO	0	0	0
C3133B1BM2	FEDERAL HOME LN MTG CORP POOL #QD3644 2%12-01-2051 BEO	169,219	148,860	131,973
C3133B3ZD2	FEDERAL HOME LN MTG CORP POOL #QD6140 2%02-01-2047 BEO	177,604	156,069	138,457
C3133BMQ40	FEDERAL HOME LN MTG CORP POOL #QF0475 5%09-01-2052 BEO	446,017	443,508	432,110
C3133KY591	FEDERAL HOME LN MTG CORP POOL #RB5044 3% 04-01-2040	284,072	262,678	254,754
C3133KYTW9	FEDERAL HOME LN MTG CORP POOL #RB5065 2.0% DUE 07-01-2040 BEO	1,567,966	1,342,127	1,318,837
C3133KYT90	FEDERAL HOME LN MTG CORP POOL #RB5076 2.0% DUE 07-01-2040 BEO	887,489	745,491	746,121
C3133KYUAS	FEDERAL HOME LN MTG CORP POOL #RB-5077 2.0% 09-01-2040	1,431,135	1,253,976	1,202,018
C3133KYUJ6	FEDERAL HOME LN MTG CORP POOL #RB-5085 2.0% 10-01-2040	1,879,155	1,604,621	1,577,556
C3133KYU11	FEDERAL HOME LN MTG CORP POOL #RB-5095 2% DUE 12-01-2040 REG	239,417	195,416	200,790
SBNZGBZ5	FEDERAL HOME LN MTG CORP POOL #RB5161 2.5% DUE 06-01-2042 BEO	238,845	221,193	204,641
C3128HXT88	FEDERAL HOME LN MTG CORP POOL #50-5975 FLTGT RT 4.95312% 08-15-2042 BEO	161,318	158,571	159,618
C3128HXYR0	FEDERAL HOME LN MTG CORP POOL #50-6120 FLTGT RT 4.95312% 08-15-2042 BEO	254,345	250,053	251,684
C3128HXZK6	FEDERAL HOME LN MTG CORP POOL #50-6158 FLTGT RT 4.95312% 09-15-2042 BEO	261,489	257,077	258,714
C3132DNYH0	FEDERAL HOME LN MTG CORP POOL #SD1612 5%10-01-2052 BEO	510,800	496,394	495,648
C3132DNGE8	FEDERAL HOME LN MTG CORP POOL #SD1769 2.5% 05-01-2052 BEO	1,213,048	1,053,351	998,333
C3132DPOE1	FEDERAL HOME LN MTG CORP POOL #SD2253 3.5% 12-01-2052	5,534,219	4,625,397	4,901,235
C3132E0A44	FEDERAL HOME LN MTG CORP POOL #SD3627 3%04-01-2047 BEO	1,626,713	1,446,250	1,414,197
C3132E0HV7	FEDERAL HOME LN MTG CORP POOL #SD3844 6%09-01-2053 BEO	1,111,848	1,111,674	1,124,118
C3132E0J86	FEDERAL HOME LN MTG CORP POOL #SD3887 4.5% 04-01-2053 BEO	1,690,904	1,675,052	1,593,621
C3132E0YU0	FEDERAL HOME LN MTG CORP POOL #SD4323 5.5% 12-01-2053 BEO	743,107	738,578	739,409
C3132DWBK8	FEDERAL HOME LN MTG CORP POOL #SD8142 3%DUE 04-01-2051 REG	1,731,973	1,763,985	1,484,438
C3132DWD08	FEDERAL HOME LN MTG CORP POOL #SD8227 4%DUE 06-01-2052 BEO	637,668	588,149	583,743
C3132DWWML4	FEDERAL HOME LN MTG CORP POOL #SD8463 6.0% 09-01-2054	5,137,344	5,253,336	5,165,580
C3131XXNF4	FEDERAL HOME LN MTG CORP POOL #ZM3990 4%08-01-2047 BEO	2,200,524	2,214,621	2,041,849
SBKV4BY1	FEDERAL HOME LN MTG CORP POOL #Z54511 3%03-01-2043 BEO	211,135	188,652	186,983
C3132ASDF9	FEDERAL HOME LN MTG CORP POOL #Z54602 3%02-01-2045 BEO	701,500	606,359	611,680
C3132ASD51	FEDERAL HOME LN MTG CORP POOL #Z54613 3%05-01-2045 BEO	391,782	325,179	341,618
C3132AAFD1	FEDERAL HOME LN MTG CORP POOL #Z59164 3%09-01-2033 BEO	166,588	157,660	157,575
SBK4PDZ6	FEDERAL HOME LN MTG CORP POOL #ZT1257 3%01-01-2046 BEO	355,817	319,679	315,166
C3132AEU80	FEDERAL HOME LN MTG CORP POOL #ZT2378 3%08-01-2043 BEO	513,595	471,544	454,845
C3132AEV52	FEDERAL HOME LN MTG CORP POOL #ZT2436 3%05-01-2043 BEO	718,397	647,680	636,543
C3133KYTV1	FEDERAL HOME LN MTG CORP POOL#RB5064 2.0% 06-01-2040	826,882	694,581	695,835
C3137BPKX7	FEDERAL HOME LN MTG CORP SER 004587 CL AF 5.7945% 06-15-2046	238,785	236,920	236,027
C3137BSVH3	FEDERAL HOME LN MTG CORP SER 004628 CL KF 4.95312% 01-15-2055	245,108	234,691	235,129
C3137FAN95	FEDERAL HOME LN MTG CORP SER 004709 CL FA 4.75312% 08-15-2047	175,655	172,540	172,412
C3137FAYZ8	FEDERAL HOME LN MTG CORP SER 004719 CL LM 3% 09-15-2047	179,077	161,834	157,911
C3137FDV82	FEDERAL HOME LN MTG CORP SER 004753 CL BD 3% 01-15-2048	195,000	167,182	168,982
C3137FKLB0	FEDERAL HOME LN MTG CORP SER 004854 CL FB 4.75312% 01-15-2049	456,166	449,074	448,548
C3137FNF53	FEDERAL HOME LN MTG CORP SER 004903 CL NF 4.86546% 08-25-2049	142,419	139,599	141,415
C3137FTX00	FEDERAL HOME LN MTG CORP SER 004979 CL UC 1.5% 06-25-2050	585,044	447,468	459,727
C3137FWX39	FEDERAL HOME LN MTG CORP SER 005020 CL ET 3.5% 10-25-2050	270,099	239,860	241,923
C3137HORQ3	FEDERAL HOME LN MTG CORP SER 005119 CL AB 1.5% 08-25-2049	283,920	283,574	221,585
C3137H6K95	FEDERAL HOME LN MTG CORP SER 005207 CL PA 3% 06-25-2051	427,000	374,392	367,414
C31395UEH0	FEDERAL HOME LN MTG CORP SER 2980 CL QB 6.5% 05-15-2035	57,549	58,776	59,315
C3137A0PE9	FEDERAL HOME LN MTG CORP SER 3693 CL FC SR 3693 CL FC FLTGT RT 07-15-2040	132,546	131,646	131,148
C3137AK4G3	FEDERAL HOME LN MTG CORP SER 3975 CL CF 4.94312% 12-15-2041	95,853	94,969	95,416
C3137AQZV3	FEDERAL HOME LN MTG CORP SER 4059 CL FP 5.8945% 06-15-2042	156,802	155,271	155,793
C3137ATCV2	FEDERAL HOME LN MTG CORP SER 4091 CL BX 3.25% 10-15-2041	260,127	224,451	237,222
C3137ATDS8	FEDERAL HOME LN MTG CORP SER 4091 CL FN 4.85312% 08-15-2042	154,025	151,763	152,536
C3137AUZ28	FEDERAL HOME LN MTG CORP SER 4122 CL FP FLTGT RT DUE 10-15-2042	178,202	174,136	176,502
C3137BGA13	FEDERAL HOME LN MTG CORP SER 4427 CL CE 3.0% DUE 02-15-2034	55,192	54,433	54,087
C3137BMOJ8	FEDERAL HOME LN MTG CORP SER 4544 CL P 2.5% 01-15-2046	1,054,405	887,224	895,270
C3137BRN76	FEDERAL HOME LN MTG CORP SER 4604 CL FB FLTGT 08-15-2046	434,364	428,629	425,077
C3137FH7M9	FEDERAL HOME LN MTG CORP SER 4825 CL ZE 3.50% DUE 09-15-2048	4,328,454	3,855,142	3,834,388
C3137FQZ73	FEDERAL HOME LN MTG CORP SER 4948 CL E 2.5% 10-25-2048	87,258	88,135	77,312
C3137FRRE3	FEDERAL HOME LN MTG CORP SER 4957 CL MY 3.0% 02-25-2050	205,000	156,561	167,378
C3137FYCE4	FEDERAL HOME LN MTG CORP SER 5092 CL HE 2.0% 02-25-2051	322,894	252,917	260,428
C3137HOSS8	FEDERAL HOME LN MTG CORP SER 5119 CL QF FLTGT 06-25-2051	403,388	387,189	375,536
C3137HCQJ4	FEDERAL HOME LN MTG CORP SER 5410 CL JY 3.0% 03-15-2044	320,000	265,663	265,446
C3137AHUC0	FEDERAL HOME LN MTG CORP SR 3951 CL FN 5.8945% 11-15-2041	95,773	94,886	95,167
C3137AL3F4	FEDERAL HOME LN MTG CORP SR 3990 CL FG FLTGT RT 01-15-2042	139,657	138,402	139,020
C3137ATFL1	FEDERAL HOME LN MTG CORP SR 4091 CL MX 3.25% 02-15-2042	206,521	186,256	187,285
C3137B0B08	FEDERAL HOME LN MTG CORP SR 4184 CL FN FLTGT RT 03-15-2043	95,360	94,242	94,287
C3137B6N56	FEDERAL HOME LN MTG CORP SR 4281 CL FA FLTGT RT 12-15-2043	76,275	75,566	75,246
C3137FAXZ6	FEDERAL HOME LN MTG CORP SR 4719 CL LA 3.5% 09-15-2047	231,807	209,966	208,950
C3137FPPA7	FEDERAL HOME LN MTG CORP SR 4927 CL BG 3.0% 11-25-2049	315,413	276,528	281,200
C3137FR2N0	FEDERAL HOME LN MTG CORP SR 4954 CL LB 2.5% 02-25-2050	201,343	172,770	170,159
C3137FU6C3	FEDERAL HOME LN MTG CORP SR 4993 CL KF FLTGT RT 07-25-2050	1,376,117	1,321,072	1,315,048
C3137H0K64	FEDERAL HOME LN MTG CORP SR 5116 CL PB 2.25% 02-25-2051	332,247	280,035	279,238
C3137HAL87	FEDERAL HOME LN MTG CORP SR 5335 CL FB FLTGT RT 10-15-2039	576,129	575,833	576,158
C3137FUQ98	FEDERAL HOME LN MTG CORP TRANCHE 00695 4.81546% 07-25-2050	256,069	251,988	252,367
C313397AB7	FEDERAL HOME LOAN MORTGAGE CORP 01-02-2025	27100000	27,093,978	27,093,662
C3133KYU20	FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2041	262,255	223,900	219,847
C3133KYU98	FEDERAL HOME LOAN MORTGAGE CORP 2% 04-01-2041	544,301	467,985	454,878
C3133D4KC6	FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2041	200,347	197,091	166,836
C3133D4KR3	FEDERAL HOME LOAN MORTGAGE CORP 2% 11-01-2041	297,117	292,289	247,421
C3133B7FK9	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 03-01-2052	387,203	370,323	318,335
C3133KYWP0	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 04-01-2042	160,921	148,935	137,926
SBMHGZD2	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2042	612,934	575,630	525,158
C3137H5B15	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-25-2048	196,899	168,472	171,236
C3133USHW4	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 06-01-2046	677,960	584,634	579,329
C3133USH20	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 08-01-2043	580,738	500,796	496,251
C3137H3U59	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 12-25-2048	0	0	0
C3137H63N3	FEDERAL HOME LOAN MORTGAGE CORP 2.5% 12-25-2048	595,706	538,346	525,188

C3137H62V6	FEDERAL HOME LOAN MORTGAGE CORP 3% 11-25-2048	522,169	463,323	466,725
C3137H77M9	FEDERAL HOME LOAN MORTGAGE CORP 3.5% 09-25-2050	617,689	578,504	575,619
SB8MWHU0	FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052	4,484,424	4,430,471	4,225,395
C3137HAKD7	FEDERAL HOME LOAN MORTGAGE CORP 4.75312%04-15-2045	516,357	499,414	508,003
C3132DQM78	FEDERAL HOME LOAN MORTGAGE CORP 6% 06-01-2053	514,567	514,245	519,497
C3132DNGM9	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD1104 4.0% DUE 03-01-2050	1,040,503	946,207	972,667
C3132DWE9E	FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8233 5.0% DUE 06-01-2052 REG	1,378,139	1,406,926	1,336,135
C3137H6SL0	FEDERAL HOME LOAN MORTGAGE CORP SER 5217CL CD 2.5% DUE 12-31-2049 REG	322,389	319,857	291,849
C3137FVAV8	FEDERAL HOME LOAN MORTGAGE CORP SR 5004 CL FM FLTG RT 08-25-2050	277,117	265,773	261,882
C3140QKKA5	FEDERAL NATIONAL MORTGAGE ASSOC 2% 04-01-2046	1,104,241	928,296	863,934
SBN7R576	FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051	721,332	573,121	564,354
C3140LQ5B2	FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051	1,080,865	1,092,856	845,645
C3140QKRY6	FEDERAL NATIONAL MORTGAGE ASSOC 2% 05-01-2051	4,409,991	4,475,353	3,451,758
C3140QDTW4	FEDERAL NATIONAL MORTGAGE ASSOC 2% 06-01-2040	316,541	270,642	266,374
C3140LYNU3	FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2041	225,197	177,061	188,158
C3140QHEW1	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 02-01-2036	299,709	278,402	275,062
C3140MHUK3	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052	183,053	175,216	151,050
C3140MHUN7	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 03-01-2052	272,089	260,228	223,695
C3140QKT73	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 05-01-2046	170,217	149,339	139,612
C3136BK2Z4	FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 09-25-2049	340,729	286,678	289,836
C3140QNVF6	FEDERAL NATIONAL MORTGAGE ASSOC 4% 04-01-2052	577,179	581,869	531,705
C3140QUVA1	FEDERAL NATIONAL MORTGAGE ASSOC 6% 06-01-2054	400,749	413,351	412,892
C3140QUVU7	FEDERAL NATIONAL MORTGAGE ASSOC 6.5% 06-01-2054	344,045	361,113	360,710
C3132AEQT6	FEDERAL NATIONAL MORTGAGE ASSOC FHLMC #BT-2266 3% 04-01-2045	1,042,981	942,920	923,674
C31346Y6S7	FEDERAL NATIONAL MORTGAGE ASSOC FHLMC #CA-5381 3% 12-01-2049	1,813,486	1,910,535	1,562,207
C3138AP5S3	FEDERAL NATL MTG ASSN GTD MTG POOL #A19856 5% 09-01-2041 BEO	26,865	28,813	26,624
SBF47H33	FEDERAL NATL MTG ASSN GTD MTG POOL #AL5890 4.5% 03-01-2043 BEO	258,749	280,137	251,121
C31386EQKN1	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7500 4% 09-01-2045 BEO	61,876	66,729	58,054
SBFOHNY0	FEDERAL NATL MTG ASSN GTD MTG POOL #AL7667 4.5% 10-01-2045 BEO	418,629	453,232	404,748
C31386EQ6N7	FEDERAL NATL MTG ASSN GTD MTG POOL #AL8076 4% 01-01-2046 BEO	400,683	433,301	375,936
C3138ERVR0	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9615 3% 02-01-2045 BEO	203,898	185,452	180,574
C3138ER6B1	FEDERAL NATL MTG ASSN GTD MTG POOL #AL9865 3% 02-01-2047 BEO	0	0	0
SBN7P9B2	FEDERAL RLTY INVT TR COM USDO.01	385	37,415	43,101
SB8DMKV9	FEDEX CORP 3.875% DUE 08-01-2042	110,000	90,940	85,543
SBV9HFH0	FEDEX CORP 3.9% DUE 02-01-2035	400,000	398,482	353,464
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	441,000	338,367	337,991
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045	255,000	210,474	199,410
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045	645,000	586,115	504,390
SBV9HFG9	FEDEX CORP 4.1% DUE 02-01-2045	1,100,000	1,094,396	860,200
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047	235,000	191,943	189,864
SBYYPSG0	FEDEX CORP 4.4% DUE 01-15-2047	500,000	515,350	403,965
SB09Y0B4	FEDEX CORP 4.55% DUE 04-01-2046	100,000	84,256	83,286
SB09Y0B4	FEDEX CORP 4.55% DUE 04-01-2046	113,000	115,190	94,113
SB09Y0B4	FEDEX CORP 4.55% DUE 04-01-2046	351,000	425,907	292,334
SB09Y0B4	FEDEX CORP 4.55% DUE 04-01-2046	1,799,000	1,979,427	1,498,315
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	175,000	188,244	150,031
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	350,000	308,095	300,062
SBYPJYG3	FEDEX CORP 4.75% DUE 11-15-2045	2,525,000	2,631,375	2,164,733
SBGK3JZ8	FEDEX CORP 4.95% 10-17-2048	210,000	178,058	182,690
SBKQNBH6	FEDEX CORP 5.25% DUE 05-15-2050	105,000	98,213	95,994
SBHZFZM5	FEDEX CORP BOND 5.1 DUE 01-15-2044	243,000	295,101	221,220
S2142784	FEDEX CORP COM	854	218,544	240,256
S2142784	FEDEX CORP COM	1,099	255,706	309,182
SB5GVHW3	FERGUSON ENTERPRISES INC USDO.0001	990	158,877	171,834
SB06GS07	FERRARI NV COM EURO.01	298	54,374	127,258
SBRS7CF0	FERROVIAL SE EURO.01	1,223	28,950	51,417
SBP2NQ06	FHLB 1.1 08-20-2026	700,000	636,930	664,034
C31283HCU7	FHLMC GOLD #G00983 6.5 11-01-2028	1	-	1
C3128M9PU0	FHLMC GOLD G07335 7 03-01-2039	93,679	108,318	101,142
SBZB2DW2	FHLMC GOLD G08721 3 09-01-2046	542,560	476,900	472,327
C3137AUTF6	FHLMC MULTICLASS 2.5% SER 4117 CL HB 10-15-2042	180,542	155,068	156,614
C3137ATDK5	FHLMC MULTICLASS FHR 4091 EX 3.375 07-15-2042	163,132	148,476	148,349
SBYT4JC5	FHLMC MULTICLASS PREASSIGN 00024 01-15-2033	7,800	7,841	7,740
C3133TSQG1	FHLMC MULTICLASS PREASSIGN 00343 08-25-2031	66,341	66,360	69,565
SB28BH63	FHLMC MULTICLASS PREASSIGN 00774 02-25-2045	376,399	376,930	361,351
C3137B6VG1	FHLMC MULTICLASS SER 004286 CL VF 12-15-2043	347,036	340,163	340,695
C3137BPJ34	FHLMC MULTICLASS SER 004582 CL HA 3 09-15-2045	799,551	728,216	736,274
C3137BRC60	FHLMC MULTICLASS SER 004611 CL BF 06-15-2041	1,658,082	1,634,766	1,633,161
C3137FQA37	FHLMC MULTICLASS SER 004937 CL MD 2.5 10-25-2049	314,516	275,386	268,906
C3128HXMV4	FHLMC MULTICLASS SER 264 CL 30 3.0% DUE 07-15-2042 BEO	543,013	518,238	483,386
C3137AXUG6	FHLMC MULTICLASS SER 4160 CL HP 2.5 01-15-2033	191,229	184,237	180,460
C3137BHAU6	FHLMC MULTICLASS SER 4446 CL CP 2.25% DUE 03-15-2045 REG	212,144	190,060	183,659
C3137BMAN3	FHLMC MULTICLASS SER 4527 CL GA 3 02-15-2044	339,323	326,797	317,447
C3137FKRS7	FHLMC MULTICLASS SER 4857 CL JA 3.35%01-15-2049	692,367	642,846	651,109
C3137F8AV5	FHLMC MULTICLASS SER 5058 CL BC 5.0% DUE11-25-2050 REG	200,592	195,891	195,088
C3137FYM52	FHLMC MULTICLASS SER 5091 CL AB 1.5% DUE03-25-2051 REG	521,782	523,250	408,564
C3137H5ZK6	FHLMC MULTICLASS SER 5202 CL BH 2 12-25-2047	204,566	182,487	183,375
C3137H6RC1	FHLMC MULTICLASS SER 5206 CL CD 3.5%05-25-2049	390,609	337,846	347,052
C3137HB2X1	FHLMC MULTICLASS SER K-161 CL A2 4.9% 10-25-2033	396,928	410,116	395,535
SBGWYC85	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	106,076	101,432	101,794
SBGWYC85	FHLMC MULTICLASS SER T-61 CL 1A1 FLT RT 07-25-2044	178,478	177,876	171,272
SB7QL0W7	FHLMC MULTICLASS SER T-62 CL 1A1 VAR DUE10-25-2044 REG	153,828	154,247	140,052
SB757Z57	FHLMC MULTICLASS SERIES T-35 CLASS-A 09-25-2031	61,256	61,276	60,834
C3137AFPQ9	FHLMC MULTICLASS SR 3919 CL FA 09-15-2041	125,498	124,596	124,090
C3137AJB29	FHLMC MULTICLASS SR 3958 CL AF 11-15-2041	118,210	117,130	116,808
C3137FLT53	FHLMC MULTICLASS SR 4880 CL DA 3.0% 05-15-2050	330,752	337,677	294,955
C3137H62P9	FHLMC MULTICLASS SR 5202 CL LA 2.5% 05-25-2049	429,736	406,638	367,116
C3137HUG4	FHLMC MULTICLASS SR K-167 CL A2 4.76 10-25-2034	184,672	186,550	181,698
C3137HDUV0	FHLMC MULTIFAMILY STRUCTURED P SR K-164 CL A2 5% 05-25-2034	498,686	523,170	499,940
C3137HHSX5	FHLMC MULTIFAMILY STRUCTURED P SR -K757 CL A2 4.456% 08-25-2031	176,474	179,998	172,509
C3132DMBC8	FHLMC POOL # SD0035 3.0% 04-01-2047	603,832	525,759	526,518
C3142BNJM7	FHLMC POOL #8D0268 ADJ RT 08-01-2052	329,348	324,305	313,222
C3133KXEA3	FHLMC POOL #RA3729 2.0% DUE 10-01-2050	1,506,025	1,562,019	1,194,408
C3132HT3R5	FHLMC POOL #50-7108 ADJ RT 03-15-2044	208,405	207,526	207,239
C3132D9DR2	FHLMC POOL #SC0112 2% DUE 12-01-2040 REG	324,185	280,952	272,024
C3132DSAT9	FHLMC POOL SD4518 3.5% 08-01-2053	6,310,882	5,727,865	5,589,065
C3132DQJC1	FHLMC POOL# SD2959 5.0% 04-01-2053	808,276	797,716	783,997
C3137H64V4	FHLMC SER 5201 CL CA 2.5% DUE 07-25-2048 REG	392,341	370,578	344,159
C3137H6RA5	FHLMC SER 5206 CL CA 3.0% 02-25-2047	266,709	241,539	239,721

C3137FQ553	FHLMC SR 4941 CL GA 2.0%	12-15-2047	180,681	147,770	148,390
C3137H56A0	FHLMC SR 5178 CL TP 2.5 04-25-2049		468,115	429,642	401,995
C3137H6UX1	FHLMC SR 5209 CL EA 3.0% 08-25-2050		322,819	272,744	286,604
C3137H6VZ8	FHLMC SR 5209 CL EJ 3.0% 08-25-2050		322,819	272,744	283,086
C3137H8XK5	FHLMC SR 5386 CL DM 2.0%	03-25-2044	359,000	252,927	249,362
C3137HFH40	FHLMC SR 5442 CL KY 3.0%	03-15-2044	349,000	302,880	287,449
C3137HFL94	FHLMC SR 5451 CL FD FLTG RT 01-15-2044		263,339	260,376	258,744
C3137HAMB9	FHLMC SR K-159 CLA2 VAR	07-25-2033	186,857	185,495	181,175
C3133B5NK4	FHLMC UMBS 30Y FIXED 2.5% 02-01-2052		111,443	106,602	91,750
C3133B4AC9	FHLMC UMBS 30Y FIXED 3.5% 02-01-2052		482,296	498,348	429,551
C3133BCWD5	FHLMC UMBS 30Y FIXED 3.5% 06-01-2052		1,475,447	1,256,032	1,306,805
C3142GSKC1	FHLMC UMBS 30Y FIXED 5% 05-01-2054		176,516	171,703	170,360
C3142GSFK9	FHLMC UMBS 30Y FIXED 6% 07-01-2054		1,912,258	1,938,253	1,933,838
SBYMMY54	FID NATL 4.5% DUE 08-15-2046		160,000	135,381	130,123
SB6223C7	FIDELITY CHINA SPE ORD GBP0.01		61,725	213,670	172,389
SB410P04	FIDELITY EMERGING PTG SHS NPV		68,038	598,379	592,215
SBK1PKQ9	FIDELITY EUROPEAN TRUST PLC		721,596	2,440,928	3,181,119
S0332855	FIDELITY JAPAN TRUST PLC	ORD GBP0.25	530,625	890,995	1,159,648
SBNBRD04	FIDELITY NATL FINL INC NEW FORMERLY	FIDELITY COMMON STOCK	1,249	48,516	70,119
SBN6KXPO	FIDELITY NATL FINL INC NEW SR NT 3.2%	09-17-2051	600,000	598,660	369,444
C31620MAZ9	FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048		99,000	118,725	81,949
S2769796	FIDELITY NATL INFORMATION SVCS INC COM	STK	2,758	234,997	222,764
SBMWF2M2	FIFTH 3RD BANCORP FIXED 4.772% DUE	07-28-2030	906,000	877,078	887,780
SBTFK453	FIFTH 3RD BANCORP FLTG RT 4.895% DUE	09-06-2030	400,000	400,000	394,572
C994JL7991	FIFTH CINVEN FUND (NO.2) LP		130,463	139,700	7,100,770
SBMGBZR2	FIFTH THIRD BANCORP 5.631% 01-29-2032		250,000	250,956	252,645
SBMGBZR2	FIFTH THIRD BANCORP 5.631% 01-29-2032		631,000	629,443	637,676
SBNGN9Z1	FINECOBANK SPA EURO.33		1,442	17,136	25,071
SBNGN9Z1	FINECOBANK SPA EURO.33		47,503	774,822	825,889
S2339177	FINNING INTL INC COM NPV		5,002	70,799	732,475
S0781606	FINSBURY G&I TST ORD GBP0.25		66,333	708,610	743,525
SB4NFPK4	FIRST AMERN FINL CORP COM STK		472	24,676	29,472
S2355582	FIRST CTZNS BANCSHARES INC CL A CL A		58	42,789	122,555
SBDC6HG1	FIRST HAWAIIAN INC COM		696	15,020	18,061
SBDC6HG1	FIRST HAWAIIAN INC COM		7,860	181,729	203,967
S2341484	FIRST HORIZON	CORPORATION COM	2,615	50,415	52,666
S2341484	FIRST HORIZON	CORPORATION COM	17,800	233,696	358,492
S2347608	FIRST QUANTUM MINERALS LTD COM NPV		1,617	17,344	20,834
S2347608	FIRST QUANTUM MINERALS LTD COM NPV		2,652	41,219	34,169
S2347608	FIRST QUANTUM MINERALS LTD COM NPV		12,025	131,975	154,932
SB1HMF22	FIRST SOLAR INC COM		520	51,209	91,645
SBKMGCD2	FIRSTENERGY CORP 2.65% DUE	03-01-2030	200,000	171,390	177,326
SBKMGCD2	FIRSTENERGY CORP 2.65% DUE	03-01-2030	1,688,000	1,433,122	1,496,631
SBLSH0D5	FIRSTENERGY CORP 3.4% DUE	03-01-2050	510,000	351,452	345,398
SBDC3P91	FIRSTENERGY CORP 3.9% 07-15-2027		403,000	384,210	392,933
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047		185,000	154,878	157,461
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047		355,000	376,652	302,155
SBDC3P80	FIRSTENERGY CORP 4.85% 07-15-2047		357,000	309,893	303,857
S2100920	FIRSTENERGY CORP COM		2,783	100,325	110,708
SBMBWVL3	FIRSTENERGY CORP FIXED 2.25% DUE	09-01-2030	205,000	169,785	175,654
SBJMKSJ5	FIRSTSERVICE CORP COM NPV		96	13,555	17,381
SBJMKSJ5	FIRSTSERVICE CORP COM NPV		687	98,426	124,383
SBGBNOF4	FISERV INC 4.4% DUE 07-01-2049		214,000	258,576	174,799
SBRYX246	FISERV INC 5.6% DUE 03-02-2033		900,000	898,092	911,817
S2342034	FISERV INC COM		1,635	203,996	335,862
S2342034	FISERV INC COM		2,818	279,506	578,874
S6340250	FISHER & PAYKEL ORD DEFD DELIVERY		1,391	15,536	29,925
SB85KFY9	FIVE BELOW INC COM USDO.01		254	32,845	26,660
SBKY7X18	FIVES INC COM		340	29,218	13,818
SB8T1786	FL PWR & LT CO 1ST MTG BD 5.96 DUE	04-01-2039	125,000	139,623	130,669
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047		411,000	357,879	307,724
SB84TPY7	FL PWR & LT CO 3.8% DUE 12-15-2042		431,000	411,767	340,589
SBG1V081	FL PWR & LT CO 3.95% 03-01-2048		155,000	123,134	121,808
SBQCCCK5	FL PWR & LT CO 4.05% DUE 10-01-2044		46,000	56,958	37,417
SB75LD96	FL PWR & LT CO 4.125% DUE 02-01-2042		105,000	89,794	87,561
SB06R027	FL PWR & LT CO 4.125% DUE 06-01-2048		80,000	69,817	63,825
C337955AC2	FLAGSHIP CR AUTO 5.38% DUE 12-15-2026		9,636	9,636	9,641
C33851KAC0	FLAGSTAR MTG TR 2020-2 3% 08-25-2050		226,842	231,960	194,002
C33851GAD7	FLAGSTAR MTG TR FLTG RT 2.5% DUE	08-25-2051	1,690,888	1,723,362	1,346,759
C33938XAA3	FLEX LTD 4.875% DUE 06-15-2029		200,000	210,485	195,892
C33938XAF2	FLEX LTD 5.25%	01-15-2032	300,000	299,343	295,158
SBYQHP96	FLOOR & DECOR HLDGS INC CL A CL A		498	37,413	49,651
SBPG96F2	FLORIDA POWER & LIGHT COMPANY 2.875%	12-04-2051	195,000	127,744	122,314
SBQ3RM69	FLORIDA POWER & LIGHT COMPANY 4.8%	05-15-2033	925,000	924,713	900,571
SBQKMPCC	FLORIDA POWER & LIGHT COMPANY 5.6%	06-15-2054	265,000	276,368	264,769
SBQKMPCC	FLORIDA POWER & LIGHT COMPANY 5.6%	06-15-2054	1,493,000	1,484,969	1,491,701
SBPLF679	FLORIDA POWER AND LIGHT COMPANY 2.45%	02-03-2032	1,385,000	1,356,779	1,168,525
SBLE69V59	FLORIDA PWR & LT CO 2.85% DUE 04-01-2025REG		680,000	679,306	676,784
SBQKMP80	FLORIDA PWR & LT CO 5.15% 06-15-2029		1,527,000	1,524,419	1,546,301
SBQKMP91	FLORIDA PWR & LT CO 5.3%	06-15-2034	225,000	224,233	225,934
SBQKMP91	FLORIDA PWR & LT CO 5.3%	06-15-2034	640,000	637,818	642,656
SBGC1MZ1	FLORIDA PWR & LT CO FIXED 3.99%	03-01-2049	390,000	318,209	304,699
SB8HNS79	FLORIDA PWR CORP 3.85% DUE 11-15-2042		304,000	303,306	239,078
SB8HNS79	FLORIDA PWR CORP 3.85% DUE 11-15-2042		1,700,000	1,695,220	1,336,948
SB27YLH2	FLORIDA PWR CORP 6.35% DUE 09-15-2037		105,000	114,022	111,589
S2744243	FLOWERS FOODS INC COM		1,036	25,154	21,404
S2288406	FLOWSERVE CORP COM		634	19,890	36,468
S2288406	FLOWSERVE CORP COM		6,220	233,019	357,774
SB28V440	FLUIDRA SA EUR1		12,684	254,623	308,918
SBWZMZF4	FLUTTER ENTERTAINMENT PLC ORD EUR0.09		3,322	335,818	858,571
SBJYGN55	FMC CORP 4.5% DUE 10-01-2049		499,000	523,670	381,800
SBNDT811	FMC CORP 6.375% 05-18-2053		49,000	46,641	48,310
S2328603	FMC CORP COM (NEW)		592	57,087	28,777
C3136B1FM1	FNMA REMIC TR 2018-14 CL-KC 3.0%	03-25-2048	405,547	403,076	376,710
C3136BA7B4	FNMA SRS 20 - 45 CL JL 3.0% DUE	07-25-2040	518,590	500,582	464,446
C3140QFA66	FNMA #CA7228 2.5% 10-01-2050		641,226	615,176	533,514
SBMD7Y57	FNMA 0.87% DUE	08-05-2030	3,550,000	3,002,340	2,928,857
C3140QNP44	FNMA 3% 03-01-2052		626,736	508,831	537,958
C3140QNS29	FNMA 3% DUE 03-01-2052		1,735,645	1,400,449	1,486,660

S2337803	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY	10,000,000	9,922,266	9,864,510
S2337803	FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY	25,450,000	25,055,326	25,105,178
C01F060618	FNMA 30 YEAR PASS-THROUGHS 6.0% MAT 30 YEARS SETTLES JANUARY	4,320,000	4,386,909	4,341,946
C01F052615	FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN	13,100,000	13,001,580	12,931,062
C31368AHX5	FNMA 4.91546% 06-25-2050	0	0	0
S2479471	FNMA BD 6.25 05-15-2029	300,000	379,915	321,897
C31359MGK3	FNMA DTD 11/03/2000 6.625 11-15-2030	150,000	207,322	166,238
SBN96M70	FNMA DTD 11/12/2020 5% 11-07-2025	2,700,000	2,501,839	2,615,922
SBVSWT97	FNMA FANNIE MAE 2.125 04-24-2026	4,850,000	4,684,520	4,717,110
C3140X8Y35	FNMA FNMA # FM5229 2.5% 12-01-2050	1,406,529	1,484,547	1,160,041
C3140XAL83	FNMA FNMA # FM6650 3% 02-01-2047	283,506	238,344	251,075
C313683QB9	FNMA FNR 2018-85 EA 3.5% DUE 12-25-2048	192,585	184,980	180,672
C31374CR65	FNMA POOL #310209 3.5% 08-01-2043 BEO	1,602,837	1,419,012	1,463,313
C31407XU22	FNMA POOL #844000 ADJ RT DUE 11-01-2035 BEO	9,879	9,858	9,869
C31412MBF4	FNMA POOL #928938 7% 12-01-2037 BEO	5,732	6,523	6,167
C31412TZM8	FNMA POOL #934648 7% DUE 11-01-2038 BEO	12,629	14,386	13,622
C31413TUG5	FNMA POOL #955183 7% 11-01-2037 BEO	11,555	13,148	12,462
C31414KEZ9	FNMA POOL #968252 7% 02-01-2038 BEO	2,164	2,463	2,334
C31415WQA4	FNMA POOL #991549 7% 11-01-2038 BEO	8,288	9,441	8,936
C31415XH20	FNMA POOL #992249 7% 11-01-2038 BEO	7,243	8,251	7,812
C31419MCB5	FNMA POOL #AE9965 4.5% 06-01-2041 BEO	20,510	22,112	19,857
C3138M1ZM3	FNMA POOL #AO9747 3% 08-01-2042 BEO	220,749	196,949	195,597
C3138MFHB6	FNMA POOL #AQ0225 3% 11-01-2042 BEO	234,153	301,108	287,219
C3138W9BH2	FNMA POOL #AS0039 3% 07-01-2043 BEO	262,919	242,775	232,844
C3138X3EH1	FNMA POOL #AU3735 3% DUE 08-01-2043 REG	357,173	329,785	316,316
C3138Y7DK5	FNMA POOL #AX5505 4.5% 02-01-2046 BEO	11,902	13,226	11,448
SBYZNF40	FNMA POOL #BC9003 3% 11-01-2046 BEO	342,521	309,875	297,774
C3140FXD74	FNMA POOL #BF0125 4% 07-01-2056 BEO	3,092,223	3,287,964	2,847,613
C3140FXE57	FNMA POOL #BF0144 3.5% 10-01-2056 BEO	120,763	124,043	107,836
C3140FXG55	FNMA POOL #BF0219 3.5% 09-01-2057 BEO	1,175,384	1,247,537	1,031,760
C3140FXHL9	FNMA POOL #BF0234 3.5% 06-01-2042 BEO	230,831	211,426	212,253
C3140FXJH6	FNMA POOL #BF0263 3.5% 05-01-2058 BEO	1,318,115	1,404,289	1,172,876
C3140FXJY9	FNMA POOL #BF0278 3.5% 05-01-2042 BEO	128,277	118,736	118,292
C3140FXJ60	FNMA POOL #BF0284 3% 10-01-2052 BEO	1,693,548	1,450,762	1,456,677
C3140FXKV3	FNMA POOL #BF0307 3% 01-01-2043 BEO	325,491	332,522	293,083
C3140FXK92	FNMA POOL #BF0319 4% 07-01-2048 BEO	1,265,012	1,346,645	1,180,893
C3140FXLJ9	FNMA POOL #BF0328 4.5% 07-01-2048 BEO	327,681	358,452	310,880
C3140FXQD7	FNMA POOL #BF0451 3.5% 06-01-2041 BEO	278,299	257,600	256,668
C3140FXRS3	FNMA POOL #BF0496 3% 07-01-2060 BEO	2,513,377	2,703,891	2,109,865
C3140FXS89	FNMA POOL #BF0513 3% 02-01-2055 BEO	193,541	204,820	166,375
C3140FXTM4	FNMA POOL #BF0555 3% 05-01-2050 BEO	877,062	806,144	761,056
C3140FXT36	FNMA POOL #BF0569 3% 05-01-2050 BEO	332,573	297,419	288,585
C3140FXUJ8	FNMA POOL #BF0597 3.5% 01-01-2044 BEO	133,834	122,667	121,639
C3140FXXP2	FNMA POOL #BF0685 3% 07-01-2052 BEO	252,499	227,367	220,933
C3140GNG80	FNMA POOL #BH0222 4% 04-01-2047 BEO	49,366	52,670	46,219
C3140H25Z7	FNMA POOL #BJ1763 4% 10-01-2047 BEO	52,970	56,678	49,592
C3140HFN47	FNMA POOL #BK2210 2.5% 03-01-2035 BEO	210,138	195,790	192,930
C3140J7P22	FNMA POOL #BM3139 4% 10-01-2037 BEO	88,084	91,194	85,916
C3140J7VT9	FNMA POOL #BM3325 3% 10-01-2046 BEO	678,364	632,787	600,766
SBKKD246	FNMA POOL #BM4896 3% 02-01-2047 BEO	1,819,518	1,625,768	1,611,383
C3140J8XD8	FNMA POOL #BM5175 4% 12-01-2048 BEO	202,698	218,312	189,483
C3140J9XG1	FNMA POOL #BM5178 4.5% 11-01-2048 BEO	154,217	175,615	148,242
C3140JAGG7	FNMA POOL #BM5598 3% 02-01-2043 BEO	1,796,380	1,638,074	1,571,773
C3140JBDE3	FNMA POOL #BM6400 2.785% 06-01-2050 BEO	221,235	200,252	206,031
C3140JBRB4	FNMA POOL #BM6781 2% DUE 09-01-2051 BEO	938,506	961,382	752,035
C3140JBYS1	FNMA POOL #BM7019 5.899% 03-01-2050 BEO	458,849	447,377	463,057
C3140JMH62	FNMA POOL #BN4752 4.0% DUE 05-01-2049	0	0	0
C3140LWV53	FNMA POOL #BT7824 3.5% 05-01-2052 BEO	424,474	408,490	371,731
C3140LXFK6	FNMA POOL #BT8269 ADJ RT DUE 08-01-2052 BEO	136,295	134,533	129,995
C3140M2594	FNMA POOL #BU1443 2% 01-01-2042 BEO	1,675,391	1,495,025	1,393,917
C3140MGR60	FNMA POOL #BV3208 2% 03-01-2047 BEO	265,988	234,319	207,135
C3140MMXV5	FNMA POOL #BV7891 ADJ RT DUE 07-01-2052 BEO	449,198	448,408	430,353
C3140MMXZ6	FNMA POOL #BV7895 ADJ RT DUE 07-01-2052 BEO	583,796	588,676	569,984
C3140MM3B2	FNMA POOL #BV7993 ADJ RT 08-01-2052	496,039	501,794	483,214
C3140MM3D8	FNMA POOL #BV7995 ADJ RT 08-01-2052	549,639	558,979	540,665
C3140MSNU5	FNMA POOL #BW1302 ADJ RT DUE 11-01-2052 BEO	341,524	329,998	333,859
C3140MWS72	FNMA POOL #BW5041 ADJ RT DUE 08-01-2052 BEO	648,227	661,040	636,897
C3140O9U92	FNMA POOL #CA2407 4% DUE 09-01-2033 REG	118,653	121,717	115,657
C3140QEDC3	FNMA POOL #CA6398 2.5% 07-01-2050	1,627,145	1,703,934	1,350,581
C3140QFA90	FNMA POOL #CA7231 2.5% 10-01-2050	3,083,472	3,256,556	2,548,717
C3140QGGP6	FNMA POOL #CA8305 2% 12-01-2040 BEO	2,083,494	1,709,116	1,753,868
C3140QKQ77	FNMA POOL #CB0470 2.5% 05-01-2041	678,746	576,086	586,225
C3140QKRJ4	FNMA POOL #CB0498 2% 05-01-2051 BEO	789,686	651,984	619,207
C3140QNE32	FNMA POOL #CB2853 2% 02-01-2052 BEO	277,871	243,034	217,493
C3140QPQU4	FNMA POOL #CB4066 4.5% DUE 07-01-2052	1,037,426	1,052,744	984,697
C3140QVK86	FNMA POOL #CB9318 5.5% 10-01-2054	819,969	851,327	823,906
C3140QVLQ5	FNMA POOL #CB9334 6.0% 10-01-2054	65,115	68,534	66,949
C3140QVL28	FNMA POOL #CB9344 6.0% 10-01-2054	202,869	214,724	209,016
C3140QVMF8	FNMA POOL #CB9357 6.5% 10-01-2054	114,218	122,106	119,803
C3140W0AM7	FNMA POOL #FA0011 6% 12-01-2054 BEO	1,185,234	1,198,198	1,199,774
C3140X4HF6	FNMA POOL #FM1129 3% 01-01-2049 BEO	503,412	448,273	438,955
C3140XSDP5	FNMA POOL #FM1909 3.5% 08-01-2049 BEO	614,198	653,065	552,225
C3140X6S77	FNMA POOL #FM3241 3% 03-01-2050 BEO	227,294	239,725	196,422
C3140X7V30	FNMA POOL #FM4233 2% 09-01-2050 BEO	3,043,150	3,157,702	2,414,424
C3140X8KC0	FNMA POOL #FM4790 2% 11-01-2040 BEO	853,528	716,963	716,539
C3140X9A39	FNMA POOL #FM5425 3.5% 06-01-2049 BEO	1,619,110	1,729,791	1,455,188
C3140XAL91	FNMA POOL #FM6651 3% 09-01-2047 BEO	166,156	137,299	144,449
C3140X8KT6	FNMA POOL #FM7505 3.5% 06-01-2049 BEO	297,220	315,588	267,231
C3140XB4P2	FNMA POOL #FM8029 2.5% 07-01-2051 BEO	1,249,315	1,046,106	1,028,985
C3140XCMJ4	FNMA POOL #FM8460 2.5% 08-01-2041 BEO	307,965	294,058	265,965
C3140XCSR0	FNMA POOL #FM8627 2% 05-01-2041 BEO	1,593,435	1,380,936	1,337,051
C3140XCSS8	FNMA POOL #FM8628 3% 11-01-2039 BEO	212,784	194,897	198,679
C3140XC6E3	FNMA POOL #FM8968 3% 04-01-2048 BEO	1,471,094	1,372,255	1,302,816
C3140XC6J2	FNMA POOL #FM8972 4% 06-01-2049 BEO	1,766,089	1,912,343	1,638,739
C3140XDJH0	FNMA POOL #FM9263 2% 10-01-2041 BEO	682,541	569,069	572,358
C3140XDN69	FNMA POOL #FM9412 2.5% 11-01-2051 BEO	1,631,539	1,661,259	1,349,758
C3140XEAS3	FNMA POOL #FM9916 4% 06-01-2038 BEO	155,248	163,592	151,962
C3140QLR40	FNMA POOL #FNCB1406 3% DUE 08-01-2051 REG	1,175,219	951,515	1,007,865
C3140XFHB0	FNMA POOL #FS0225 2% 01-01-2047 BEO	250,813	220,637	195,530

C3140XGCW7	FNMA POOL #FS0984 3% 04-01-2052 BEO	1,012,185	891,356	870,762
C3140XGK57	FNMA POOL #FS1204 3% 02-01-2048 BEO	240,795	211,899	210,951
C3140XGTG4	FNMA POOL #FS1450 2.5% 02-01-2042 BEO	400,580	381,615	349,073
C3140XGV89	FNMA POOL #FS1538 3.0% DUE 04-01-2052	934,764	825,879	800,669
C3140XGX28	FNMA POOL #FS1574 3.5% 05-01-2037 BEO	185,320	177,429	176,863
C3140XGZP3	FNMA POOL #FS1681 2% 03-01-2047 BEO	1,238,930	1,008,083	964,802
C3140XHDY0	FNMA POOL #FS1918 3% 02-01-2050 BEO	2,749,284	2,521,609	2,390,114
C3140XHEN3	FNMA POOL #FS1940 2.5% 12-01-2047 BEO	973,363	894,506	832,043
C3140XHFN2	FNMA POOL #FS1972 2% 04-01-2042 BEO	358,754	293,674	300,126
C3140XHP68	FNMA POOL #FS2244 3% 02-01-2045 BEO	361,987	336,761	320,580
C3140XKHU39	FNMA POOL #FS2401 4% 03-01-2035 BEO	603,829	597,577	599,065
C3140XHXF9	FNMA POOL #FS2477 2.5% 05-01-2052 BEO	1,100,619	854,355	905,830
C3140XHSJ2	FNMA POOL #FS2648 3% 10-01-2049 BEO	4,232,405	3,888,522	3,748,260
C3140XJAK9	FNMA POOL #FS2709 3% 02-01-2047 BEO	922,600	854,558	817,064
C3140XJIE8	FNMA POOL #FS2836 4% 01-01-2027 BEO	219,734	219,880	218,253
C3140XJKU6	FNMA POOL #FS3006 2% DUE 04-01-2041 BEO	180,746	151,657	151,591
C3140XJUN2	FNMA POOL #FS3098 3% 02-01-2044 BEO	370,442	321,648	328,067
C3140XJV59	FNMA POOL #FS3324 2.5% 12-01-2040 BEO	624,917	549,732	543,681
C3140XJV83	FNMA POOL #FS3338 3.0% 12-01-2043	348,832	316,184	308,929
C3140XKE22	FNMA POOL #FS3752 3% 02-01-2050 BEO	420,299	356,204	366,759
C3140XKPZ7	FNMA POOL #FS4039 5.5% 02-01-2053 BEO	1,164,266	1,166,750	1,157,985
C3140XKUJ7	FNMA POOL #FS4184 2% 02-01-2042 BEO	786,222	676,151	657,347
C3140XKJ37	FNMA POOL #FS4400 2% 07-01-2051 BEO	1,577,431	1,280,945	1,234,125
C3140XLA57	FNMA POOL #FS4527 5.5% 04-01-2053 BEO	906,745	886,202	903,643
C3140XLDL9	FNMA POOL #FS4606 3% 04-01-2052 BEO	327,344	288,267	281,992
C3140XLDP0	FNMA POOL #FS4609 3% 01-01-2049 BEO	419,589	380,089	371,592
C3140XLE87	FNMA POOL #FS4658 4% 03-01-2047 BEO	147,491	145,808	138,580
C3140XLFV5	FNMA POOL #FS4679 6% 05-01-2053 BEO	423,432	428,328	426,690
C3140XLQR2	FNMA POOL #FS4963 3% 02-01-2050 BEO	782,005	650,409	679,843
C3140XLZA9	FNMA POOL #FS5236 3% 02-01-2050 BEO	338,773	303,149	300,021
C3140XMAN6	FNMA POOL #FS5412 3% 02-01-2050 BEO	322,742	291,426	285,824
C3140XMG75	FNMA POOL #FS5621 3% 08-01-2048 BEO	300,481	263,942	266,109
C3140XMLC8	FNMA POOL #FS5722 3% 07-01-2050 BEO	2,398,142	2,089,756	2,084,846
C3140XMRZ1	FNMA POOL #FS5903 3% 02-01-2050 BEO	664,095	563,547	577,337
C3140XNRG1	FNMA POOL #FS6786 5.5% 02-01-2054	5,196,255	5,140,842	5,134,952
C3140XNUD4	FNMA POOL #FS6879 6% 01-01-2054 BEO	964,582	979,653	975,658
C3140XNZAS	FNMA POOL #FS7036 3.5% 10-01-2037 BEO	177,361	169,913	169,419
C3140XNZC1	FNMA POOL #FS7038 6.5% 12-01-2053 BEO	298,679	319,459	313,251
C3140XN4G6	FNMA POOL #FS7122 3% 02-01-2050 BEO	338,965	295,959	294,682
C3140XPU80	FNMA POOL #FS7806 2.5% 12-01-2036 BEO	385,677	357,836	352,663
C3140XQG44	FNMA POOL #FS8299 6% 07-01-2054 BEO	568,143	581,725	574,947
C3140XQ6F9	FNMA POOL #FS8969 5.5% 07-01-2054 BEO	512,235	518,317	515,069
C3140XRPY5	FNMA POOL #FS9438 5.5% 09-01-2054 BEO	1,181,832	1,169,090	1,167,670
C31418CC58	FNMA POOL #MA2771 3% 10-01-2046 BEO	759,112	672,293	659,941
C31418CDL5	FNMA POOL #MA2806 3% DUE 11-01-2046 REG	601,952	550,833	523,312
C31418CEF7	FNMA POOL #MA2833 3% 12-01-2046 BEO	1,406,342	1,289,220	1,222,616
C31418CFD1	FNMA POOL #MA2863 3% DUE 01-01-2047 BEO	0	0	0
C31418DLL4	FNMA POOL #MA3930 2.5% 02-01-2035 BEO	522,908	482,219	477,537
C31418DP82	FNMA POOL #MA4017 3% 05-01-2040 BEO	659,517	609,847	587,737
C31418DQZ8	FNMA POOL #MA4071 2% 07-01-2040 BEO	841,496	706,856	707,793
C31418DRP9	FNMA POOL #MA4093 2% 08-01-2040 BEO	2,146,669	1,867,602	1,804,728
C31418DSS2	FNMA POOL #MA4128 2% 09-01-2040 BEO	949,019	797,176	797,468
C31418DTJ1	FNMA POOL #MA4152 2% 10-01-2040 BEO	1,433,389	1,203,951	1,203,911
C31418DU67	FNMA POOL #MA4204 2% 12-01-2040 BEO	3,316,577	2,867,619	2,782,939
C31418DVZ5	FNMA POOL #MA4232 2% 01-01-2041 BEO	1,965,395	1,642,778	1,648,372
C31418DXX3	FNMA POOL #MA4281 2% 03-01-2051 BEO	865,479	701,849	677,669
C31418DYH9	FNMA POOL #MA4311 2% 04-01-2041 BEO	193,500	159,728	161,710
C31418DY71	FNMA POOL #MA4333 2% 05-01-2041 BEO	1,475,632	1,282,666	1,232,654
SBNZG007	FNMA POOL #MA4587 2.5% 04-01-2042 BEO	805,101	757,729	690,054
C31418EDE7	FNMA POOL #MA4600 3.5% 05-01-2052 BEO	1,122,771	1,030,317	994,526
C31418EDE7	FNMA POOL #MA4600 3.5% 05-01-2052 BEO	7,191,438	6,686,561	6,370,021
C31418EDM9	FNMA POOL #MA4607 2.5% 05-01-2042 BEO	521,378	491,594	446,875
C31418EED8	FNMA POOL #MA4631 2.5% 06-01-2042 BEO	491,059	454,767	420,736
C31418EM23	FNMA POOL #MA4876 6% 12-01-2052 BEO	3,139,974	3,194,679	3,157,776
C31418ENR7	FNMA POOL #MA4899 5% 01-01-2038 BEO	815,719	821,136	812,400
C31418ER93	FNMA POOL #MA5011 6% 05-01-2053 BEO	0	0	0
C31418EYM6	FNMA POOL #MA5215 5.5% 12-01-2053 BEO	971,839	961,362	960,254
C31418E3E8	FNMA POOL #MA5296 5.5% 03-01-2054 BEO	1,139,948	1,128,237	1,125,708
C31418FDC8	FNMA POOL #MA5498 6% 10-01-2054 BEO	678,548	693,853	682,277
C3140XKT86	FNMA POOL POOL #FS4145 3.0% 09-01-2043	296,208	271,956	262,484
C3140XMM5C8	FNMA POOL# BV8042 FLT RT 09-01-2052	443,161	437,084	433,459
C3140QMCK8	FNMA POOL# CB1873 3.0% 10-01-2051	1,881,876	1,661,050	1,612,728
C3140QVL85	FNMA POOL# CB9350 6.5% 10-01-2054	318,827	339,501	333,603
SBJIRD08	FNMA PRIN STRIP PRIN PMT ON 6.625% 2030 FEB 11-15-2030 (UNDDATE) BEO	2,168,000	1,840,870	1,651,604
C3136BOVP8	FNMA REMIC SR 18-8 CL-KL 2.5% 03-25-2047	248,198	235,759	217,355
C3136BSZ57	FNMA REMIC FLT RT SER 19-43 CL FC 08-25-2049	269,073	263,608	265,368
C3136ARQU5	FNMA REMIC SER 16-11 CL FG FLT RT 5.7945% 03-25-2046	165,613	163,259	162,969
SBRJX001	FNMA REMIC SER 18-55 CL GA 3.375% 08-25-2048	273,596	250,917	254,754
C3136ACK34	FNMA REMIC SER 2013-15 CL FA FLT RT 03-25-2043	250,538	244,666	247,092
C3136BHPY9	FNMA REMIC SER 21-40 CL DW 2.0% 06-25-2041	72,303	64,937	62,058
C3136BSN43	FNMA REMIC SER 24-54 CL KY 3.0% 12-25-2043	204,000	177,639	167,187
C3136ARF86	FNMA REMIC SR 16-22 CL FA FLT RT 04-25-2046	315,191	310,771	310,687
C3136AVFH7	FNMA REMIC SR 2017-13 CL PA 3.0% 08-25-2046	259,493	265,007	236,339
C31359P2N5	FNMA REMIC TR 1997-43 CL-ZC PRIN 7% 12-18-2026	18,042	17,465	18,132
SBB84FC3	FNMA REMIC TR 2004-38 CL-FK FLT RT 05-25-2034	40,481	40,564	39,541
C3136A9AN8	FNMA REMIC TR 2012-106 CL-FA VAR 4.80546% 10-25-2042	107,900	106,323	105,988
C3136AAZN8	FNMA REMIC TR 2012-133 CL-JF VAR RATE 12-25-2042	208,984	203,923	206,037
C3136ADY52	FNMA REMIC TR 2013-43 CL-BP 1.75% DUE 05-25-2043 REG	191,573	188,729	160,627
C3136AJ3U8	FNMA REMIC TR 2014-25 CL-EL 3% 05-25-2044	240,738	224,940	213,968
C3136ALWU1	FNMA REMIC TR 2014-74 CL-PC 2.5% 06-25-2044	0	0	0
C3136AMUK3	FNMA REMIC TR 2015-8 CL-AP 2.0% DUE 03-25-2045 REG	432,230	379,451	376,230
C3136ARD54	FNMA REMIC TR 2016-19 CL-FD VAR 4.86546% 04-25-2046	756,572	745,224	747,218
C3136ARG93	FNMA REMIC TR 2016-22 CL-FG VAR 4.86546% 04-25-2046	272,368	268,282	268,428
C3136ARGN2	FNMA REMIC TR 2016-3 CL-PL 2.5% 02-25-2046	1,689,897	1,394,627	1,411,854
C3136ATUD4	FNMA REMIC TR 2016-64 CL-BC 1.75% 09-25-2046	320,013	294,787	290,884
C3136ATAD3	FNMA REMIC TR 2016-75 CL-FE VAR RATE 10-25-2046	197,962	195,735	195,354
C3136AY7F4	FNMA REMIC TR 2017-113 CL-FB VAR 4.71546% 01-25-2048	85,802	84,575	84,360
C3136AWNE3	FNMA REMIC TR 2017-35 CL-MC 2.625% 12-25-2044	181,024	173,670	172,503
C3136B2DN9	FNMA REMIC TR 2018-36 CL-FD FLT RT 06-25-2048	432,333	427,098	425,152

C3136B1Q49	FNMA REMIC TR 2018-38 CL-MA 3.3%	06-25-2048	355,760	332,136	330,235
C3136B2EV0	FNMA REMIC TR 2018-45 CL-TM 3%	06-25-2048	282,723	254,164	247,492
C3136B36T2	FNMA REMIC TR 2019-15 CL-FA VAR 4.96546%04-25-2049		139,818	137,677	137,000
C3136B5D77	FNMA REMIC TR 2019-41 CL-FG VAR 4.96546%08-25-2059		343,473	330,378	329,269
C3136BAUL6	FNMA REMIC TR 2020-48 CL-AB 2.0%	07-25-2050	213,382	218,866	172,954
C3136BB8CM2	FNMA REMIC TR 2020-57 CL-LJ 2%	08-25-2050	1,444,000	1,014,827	1,011,539
C3136BB8KP6	FNMA REMIC TR 2020-59 CL-NC 3%	08-25-2040	300,200	272,689	268,511
C3136BBW81	FNMA REMIC TR 2020-70 CL-AD 1.5%	10-25-2050	891,032	722,014	672,636
C3136BIVH8	FNMA REMIC TR 2021-78 CL-ND 1.5%	11-25-2051	516,451	518,468	406,306
C3136BMEU8	FNMA REMIC TR 2022-11 CL-D 3.0%	01-25-2050	371,795	318,960	333,175
C3136BPQG9	FNMA REMIC TR 2022-89 CL-AY 3%	02-25-2048	409,000	344,790	333,399
C3136BQEE5	FNMA REMIC TR 2023-37 CL-FH VAR 4.86546%01-25-2050		566,334	551,998	559,767
C3136AURK9	FNMA REMIC TR SER 16-91 CL-AF FLTG	12-25-2046	182,980	181,672	180,781
C3136AA5N1	FNMA REMIC TR SR 12-151 CL NX 1.5%	01-25-2043	162,611	155,510	135,780
C3136ATLW2	FNMA REMIC TR SR 16-48 CL MA 2.0%	06-25-2038	595,371	590,906	541,868
C3136BNZC9	FNMA REMIC TRUST SER 22-62 CL KA 3.25% DUE 09-25-2052 REG		216,287	202,769	196,698
C3136ATAS3	FNMA SE 16-69 CL BF FLTG RT	10-25-2046	255,665	252,719	252,223
C3136A2HP1	FNMA SER 11-111 CL DB 4.0%	11-25-2041	253,509	242,656	239,433
C3136ABZ63	FNMA SER 13-11 CLS AP 1.5	01-25-2043	476,426	463,845	425,919
C3136AD7G8	FNMA SER 13-49 CL AP 1.75%	05-25-2043	133,466	109,254	108,936
C3136AQAD2	FNMA SER 15-71 CLS GL RT 3.0%	DUE 10-25-2045	166,000	145,017	138,850
C3136ARPM4	FNMA SER 16-11 CL CF FRN 03-25-2046 REG		122,970	121,197	121,442
C3136ATEP5	FNMA SER 16-57 CLS PG 1.75	06-25-2046	1,303,482	1,273,543	1,073,705
C3136AVP94	FNMA SER 17-24 CL PG 2.625%	04-25-2047	607,707	613,332	
C3136B22V3	FNMA SER 18-64 CL A 3.0%	09-25-2048	241,959	207,243	212,241
C3136B4GU6	FNMA SER 19-13 CLS PE 3.0%	03-25-2049	171,972	151,833	151,037
SBKQD063	FNMA SER 19-25 CL PA 3.0%	DUE 12-31-2040 BEO	409,763	428,673	370,239
SBYT45Z0	FNMA SER 2012-28 CL B 6.5	06-25-2039	922	1,061	940
C3136BATZ7	FNMA SER 20-48 CL-DA 2.0%	DUE 07-25-2050 REG	659,694	673,506	538,191
C3136BHA77	FNMA SER 21-27 CL EC 1.5%	05-25-2051	915,733	916,592	714,783
C3136B8GV4	FNMA SER 22-18 CL DL 3.25%	07-25-2046	467,178	413,927	430,713
C31395QDZ0	FNMA SER 414 CL A35 3.5	10-25-2042	395,921	389,874	361,013
C3137B26P0	FNMA SER 4205 CL PA 1.75%	DUE 05-15-2043 REG	154,082	151,795	129,675
C3136AUBK6	FNMA SER16-82 CL FE FLTG RT 11-25-2046 REG		442,560	437,789	436,700
C3136AVTN9	FNMA SER17-12 CL FD FLTG RT 03-25-2047		208,558	206,179	205,773
SB875PJ6	FNMA SERIES 2006-118 CLASS-A2	12-25-2036	28,887	28,887	28,279
SB316VH8	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH		1,500,000	1,371,797	1,369,598
SB316VH8	FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH		14,600,000	13,352,156	13,330,749
SBN4NPG6	FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES MARCH		9,600,000	9,018,000	9,017,088
SBN4NPJ9	FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB		10,500,000	10,200,996	10,127,870
C3136A14A0	FNMA SR 11-117 CL FA FLTG RT 11-25-2041		254,228	251,815	251,119
C3136A2SV6	FNMA SR 11-127 CL FC FLTG 12-25-2041		117,814	116,668	117,272
C3136A3NR8	FNMA SR 11-142 CL EF FLTG RT 01-25-2042		132,650	131,701	132,101
C3136A32U4	FNMA SR 12-12 CL FA FLTG	02-25-2042 REG	116,805	115,957	116,533
C3136ASL06	FNMA SR 12-35 CL FL FLTG RT 04-25-2042		95,357	94,653	94,963
C3136A6EJ9	FNMA SR 12-47 CL JF 05-25-2042		155,954	154,808	155,593
C3136A3F89	FNMA SR 12-9 CL FA FLTG RT 02-25-2042		89,354	88,691	88,985
C3136A3D65	FNMA SR 12-9 CL WF FLTG RT 02-25-2042		90,848	90,163	89,768
C3136ALX82	FNMA SR 14-74 CL FC FLTG RT 11-25-2044		133,035	131,684	131,531
C3136ANQ59	FNMA SR 15-26 CL GF FLTG RT 05-25-2045		366,706	357,409	360,923
C3136ANPY7	FNMA SR 15-32 CL FA FLTG RT 05-25-2045		229,621	223,163	225,251
C3136APKQ4	FNMA SR 15-48 CL FB FLTG RT 07-25-2045		274,921	267,328	270,329
C3136AQQT0	FNMA SR 15-84 CL PA 1.7%	DUE 08-25-2033	322,801	304,240	298,951
C3136ATQU6	FNMA SR 16-61 CL BF FLTG RT 09-25-2046		80,842	80,268	79,826
C3136AUGI4	FNMA SR 16-79 CL FH FLTG RT 11-25-2046		198,097	195,876	195,473
C3136AVRD03	FNMA SR 17-11 CL FA FLTG RT 03-25-2047		85,721	84,897	84,575
C3136AWBV8	FNMA SR 17-26 CL FA FLTG RT 04-25-2047		529,018	522,635	521,960
C3136AVV54	FNMA SR 17-9 CL BF FLTG RT 03-25-2047		233,211	230,533	230,109
C3136AVWX3	FNMA SR 17-9 CL DF FLTG RT 03-25-2047		170,641	168,701	168,380
C3136AVXA2	FNMA SR 17-9 CL EF FLTG RT 03-25-2047		91,693	90,869	90,488
C3136B3TC4	FNMA SR 18-86 CL AF FLTG RT 12-25-2048		68,881	68,068	67,808
C3136B64V2	FNMA SR 19-67 CL FB FLTG 11-25-2049		145,086	142,111	143,160
C3136BGAH4	FNMA SR 21-42 CL AC 2.0%	02-25-2051	269,225	223,215	222,746
C3136BLXJ4	FNMA SR 22-4 CL MH 3.0%	09-25-2048	380,013	330,819	345,268
C3136BMAZ1	FNMA SR 22-9 CL DJ 3.25%	03-25-2049	265,713	229,541	239,124
C3136BQH9F	FNMA SR 23-38 CL FC FLTG	06-25-2040	443,927	440,533	441,167
SBZ1GVK8	FNMA TRANCHE 00689 1.875	09-24-2026	700,000	665,442	672,490
C3136A14M4	FNMA TRANCHE 4.91546%	11-25-2041	110,930	109,648	109,418
C345290AE0	FORD CR AUTO LEASE 5.05% DUE 06-15-2027		199,000	190,981	200,296
C345340AA1	FORD CR AUTO OWNER 1.37% DUE 10-17-2033		175,000	157,445	168,103
C34532UAD1	FORD CR AUTO OWNER 4.07% DUE 07-15-2029		107,000	106,999	105,941
C34532UA9	FORD CR AUTO OWNER 4.11% DUE 07-15-2030		274,000	273,967	269,032
C34535VAD6	FORD CR AUTO OWNER 4.61% DUE 08-15-2029		53,000	52,998	52,988
C34535VAD6	FORD CR AUTO OWNER 4.61% DUE 08-15-2029		440,000	439,986	439,897
C34535VAE4	FORD CR AUTO OWNER 4.66% DUE 09-15-2030		297,000	296,957	297,174
C34535VAF1	FORD CR AUTO OWNER 5.08% DUE 09-15-2030		138,000	137,995	137,355
C34533YAE0	FORD CR AUTO OWNER TR 2020-C ASSET BACKED NT CL A-4 .51% DUE 08-15-2026 REG		90,108	90,088	89,977
C344928AE6	FORD CR AUTO OWNER TR 2023-A ASSET BACKED NT CL A-4 4.56% 12-15-2028		1,020,000	1,019,691	1,019,524
C34528QJK1	FORD CR FLOORPLAN 4.3% DUE 09-15-2029		1,149,000	1,148,895	1,138,303
SBPCIGP6	FORD CREDIT AUTO OWNER TRUST SER 22-D CL A4 5.3% DUE 03-15-2028 REG		186,000	185,971	188,048
C344928AD8	FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028		80,000	79,992	80,118
C344928AD8	FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028		830,000	829,913	831,220
C344928AD8	FORD CREDIT AUTO OWNER TRUST SER 23-A CL A3 4.65% DUE 02-15-2028		1,485,000	1,484,845	1,487,182
C34535EAD04	FORD CREDIT AUTO OWNER TRUST SER 24-A CL A3 5.38% 12-15-2028		3,572,000	3,571,400	3,605,338
C34535EAE2	FORD CREDIT AUTO OWNER TRUST SER 24-A CL A4 5.01% 09-15-2029		1,275,000	1,274,701	1,286,822
SBN31P16	FORD FNDTN 2.815% DUE 06-01-2070		120,000	120,000	67,412
SBP2P6R6	FORD MOTOR CREDIT CO LLC 2.7% 08-10-2026		3,725,000	3,725,000	3,577,118
SBPR95M2	FORD MOTOR CREDIT CO LLC 2.9% DUE 02-10-2029 BEO		1,425,000	1,283,849	1,275,204
SBQ8GCS4	FORD MOTOR CREDIT CO LLC 6.05%	03-05-2031	712,000	710,070	710,135
SBQHPH42	FORD MOTOR CREDIT CO LLC 6.798%	DUE 11-07-2028	1,730,000	1,730,000	1,791,986
SBNQ9H3	FORD MOTOR CREDIT CO LLC 6.8% DUE 05-12-2028		725,000	724,906	748,606
S2615468	FORD MTR CO DEL COM PAR \$0.01 COM PAR \$0.01		18,987	220,193	187,971
SBRBD9D2	FORD MTR CR CO LLC 0.0%	06-10-2030	1,000,000	1,061,570	1,052,620
SBMX50B6	FORD MTR CR CO LLC 4.0% DUE 11-13-2030 BEO		310,000	274,260	278,938
SBKVKF69	FORD MTR CR CO LLC 4.125% DUE 08-17-2027		800,000	756,800	774,072
SBMYXYI0	FORD MTR CR CO LLC 4.95% 05-28-2027		825,000	811,277	817,163
SBTFJ286	FORD MTR CR CO LLC 5.125% 11-05-2026		200,000	199,754	199,812
SBTFJ286	FORD MTR CR CO LLC 5.125% 11-05-2026		3,210,000	3,209,647	3,206,983
SBMYNYX9	FORD MTR CR CO LLC 5.125% DUE 06-16-2025		1,525,000	1,582,677	1,523,368

SBMWBW19	FORD MTR CR CO LLC 5.303%	09-06-2029	2,310,000	2,310,000	2,264,424
SBPBJXK4	FORD MTR CR CO LLC 5.8%	03-08-2029	1,000,000	1,005,150	999,430
SBNGCGG8	FORD MTR CR CO LLC 6.054%	11-05-2031	1,500,000	1,500,000	1,486,860
SBNGCGG8	FORD MTR CR CO LLC 6.054%	11-05-2031	3,918,000	3,932,635	3,883,678
SBQON1L8	FORD MTR CR CO LLC FIXED 7.35% DUE	03-06-2030	1,034,000	1,104,169	1,094,003
S6086253	FORTESCUE LTD NPV		3,912	36,739	44,204
SB5B2106	FORTINET INC COM		3,090	160,942	291,943
SB5B2106	FORTINET INC COM		9,280	732,402	876,774
S2347200	FORTIS INC COM NPV		1,170	44,033	48,591
S2347200	FORTIS INC COM NPV		8,487	317,611	352,474
SBF1XM51	FORTIVE CORP 4.3% DUE 06-15-2046		445,000	471,452	358,928
SBYT3MK1	FORTIVE CORP COM MON STOCK		1,700	98,779	127,500
SBRXYZ57	FORTREA HLDGS INC COM		560	19,004	10,444
C994J25996	FORTRESS REAL ESTATE OPPORTUNITIES REOC FUND LP		1	1	1
S5579550	FORTUM OYJ EUR3.40		1,029	18,435	14,401
SB3MC7D6	FORTUNE BRANDS INNOVATIONS INC USD0.01		601	34,092	41,066
C994J50999	FOURTH CINVEN FUND TRUST		1	1	78,258
C35137LAN5	FOX CORP 6.5% 10-13-2033		300,000	328,569	315,654
SBJJMGL2	FOX CORP CL A CL A		1,141	36,805	55,430
SBJJMGY5	FOX CORP CL B CL B		634	18,702	28,999
SB29NF31	FRANCO NEVADA CORP COM NPV		467	42,175	54,850
SB29NF31	FRANCO NEVADA CORP COM NPV		2,097	203,545	246,298
SB29NF31	FRANCO NEVADA CORP COM NPV		3,284	312,291	385,714
SBMWK1B9	FRED HUTCHINSON 4.966% DUE 01-01-2052		184,000	184,000	169,346
SBN8TL70	FREDDIE MAC 0.375% DUE	09-23-2025	1,550,000	1,439,394	1,507,050
C3137H0T73	FREDDIE MAC 1.5% 15/10/2033 1.5%	10-15-2033	307,000	263,960	273,309
C3142G54Q8	FREDDIE MAC FR RJ2630 6% 01/10/2054 6%	10-01-2054	225,127	237,879	231,949
C3142G54R6	FREDDIE MAC FR RJ2631 6.5% 6.5%	10-01-2054	205,523	219,540	215,573
C3142G54U9	FREDDIE MAC FR RJ2634 6% 01/10/2054 6%	10-01-2054	369,201	388,151	379,599
C3142G54V7	FREDDIE MAC FR RJ2635 6.5% 6.5%	10-01-2054	201,306	214,257	210,477
C31320TZC7	FREDDIE MAC FR SD6139 6% 1/8/2054 6%	08-01-2054	572,304	578,809	576,180
C31320T7M6	FREDDIE MAC FR SD6300 6% 07-01-2054		449,732	472,605	463,041
C31320DUMD6	FREDDIE MAC FR SD6656 5.5% 5.5%	05-01-2054	667,845	660,645	659,842
C3132CXH70	FREDDIE MAC POOL FR SB1154 2.5% 1/3/20372.5% 03-01-2037		428,836	398,164	392,392
C3132CXLN0	FREDDIE MAC POOL FR SB1233 2.5% 2.5%	10-01-2032	7,051,526	6,660,660	6,648,212
C3132D5545	FREDDIE MAC POOL FR SD5039 3% 01/02/20473% 02-01-2047		215,787	195,489	191,116
C3132DUCU9	FREDDIE MAC POOL FR SD6383 5% 1/8/2054 5% 08-01-2054		756,041	748,481	730,169
C3132DUT49	FREDDIE MAC POOL FR SD6871 5.5% 5.5%	11-01-2054	464,438	463,494	459,341
C3132DU6G7	FREDDIE MAC POOL FR SD7171 5.5% 5.5%	12-01-2054	252,000	257,158	253,940
C3132DPXU7	FREDDIE MAC POOLF SD2491 3.0% 04-01-2043		792,927	710,723	702,580
C3132DQ3Y0	FREDDIE MAC SD3515 6% 07-01-2053		636,373	633,788	644,646
C3132DSWD0	FREDDIE MAC SD5144 6% 04-01-2054		593,873	597,214	600,091
C3132DUDZ7	FREDDIE MAC SD6420 6% 09-01-2054		1,227,148	1,292,676	1,264,332
C3132DUD020	FREDDIE MAC SD6421 6% 09-01-2054		2,274,990	2,385,451	2,339,066
C3137HCAW9	FREDDIE MAC SER 5396 CL HF FLTG 04-25-2054		757,225	757,225	752,835
C3137AK4K4	FREDDIE MAC SR 3975 CL FA FRN 12-15-2041		113,375	112,560	113,051
C3137AQRN0	FREDDIE MAC SR 4047 CL CX 3.5%	05-15-2042	527,000	482,658	477,451
C3137B83K1	FREDDIE MAC SR 4303 CL FA FLTG RT	02-15-2044	133,838	132,353	131,404
C3137FQLS0	FREDDIE MAC SR 4940 CL AG 3.0%	05-15-2040	203,304	190,343	189,331
C3137H6ZL8	FREDDIE MAC SR 5202 CL KA 2.5% 06-25-2049		303,166	266,241	263,374
C3137H6WG6	FREDDIE MAC SR 5210 CL DC 3% 09-25-2051		305,454	270,804	282,071
C3137H7W33	FREDDIE MAC SR 5228 CL TN 3.5%	07-25-2039	212,896	193,985	199,355
C3137HCHB1	FREDDIE MAC SR 5399 CL FB FLTG	04-25-2054	435,477	435,409	433,398
C3137BMFB7	FREDDIE MAC SR-4533 CL AB 3.0% 06-15-2044		503,058	484,901	474,230
SBFFPC451	FREEPORT-MCMORAN 5.45% DUE 03-15-2043		832,000	835,076	776,073
S2352118	FREEPORT-MCMORAN INC		6,974	249,728	265,570
S2352118	FREEPORT-MCMORAN INC		32,430	1,634,033	1,234,934
C30298WAG2	FRESB 2019-SB68 FLTG RT 2.48% DUE	08-25-2039	0	0	0
S5129074	FRESENIUS MEDICAL CARE AG		111	4,610	5,076
S5129074	FRESENIUS MEDICAL CARE AG		478	33,233	21,858
S5129074	FRESENIUS MEDICAL CARE AG		5,054	207,196	231,108
S4352097	FRESENIUS SE&KGAA NPV		983	53,247	34,140
SB57K7M9	FRESHPET INC COM		231	13,639	34,213
S2350684	FRKLN RES INC COM		1,352	33,887	27,432
SBNZFBY1	FRONTIER COMMUNICATIONS HLDGS LLC 5.875%11-01-2029		650,000	646,544	646,035
SBPOV999	FRONTIER COMMUNICATIONS PARENT INC COM NPV		1,172	28,104	40,668
C994J27992	FS EQUITY PARTNERS VII, LP		729,275	729,275	25,113,366
SB59FTV5	FS KKR CAP CORP 6.125% DUE 01-15-2030		537,000	535,363	536,329
SBSMN251	FS KKR CAP CORP 6.875%	08-15-2029	500,000	494,290	515,675
SB570NW1	FS KKR CAP CORP 7.875% 01-15-2029		800,000	794,552	850,512
SBLBR846	FS KKR CAP CORP SR NT 3.125% 10-12-2028		700,000	698,035	633,437
S2351449	FTI CONSULTING INC COM		174	30,591	33,257
S6356365	FUJII ELECTRIC HOLDINGS CO Y50		306	11,120	16,663
S6036582	FUJII MEDIA HOLDINGS INC NPV		7,600	89,455	83,733
S6356525	FUJIFILM HOLDINGS CORP NPV		2,604	41,835	54,827
S6356707	FUJIKURA NPV		600	21,850	24,999
S6356945	FUJITSU NPV		3,840	32,855	68,402
SBVZN904	FUTURE PLC PLC		8,413	167,409	97,673
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE	03-15-2042	200,000	163,517	170,354
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE	03-15-2042	900,000	1,028,034	766,593
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE	03-15-2042	1,043,000	888,243	888,396
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE	03-15-2042	1,267,000	1,117,614	1,079,193
SB78K6L3	GA PWR CO SR NT SER 2012A 4.3 DUE	03-15-2042	2,095,000	1,929,906	1,784,458
S6465874	GALAXY ENTERTAINME NPV		5,253	28,771	22,316
S6465874	GALAXY ENTERTAINME NPV		42,000	223,952	178,425
C36321PAA8	GALAXY PIPELINE ASSETS BIDCO LTD 1.75% 09/30/2027 1.75% DUE 09-30-2027 BEO		243,602	243,602	231,164
SBM8MRZ5	GALAXY PIPELINE ASSETS BIDCO LTD SR SECDBD CL D 144A 2.16% 03-31-2034		346,882	346,882	297,229
SBRC2772	GALLDERMA GROUP AG CHF0.01		145	13,993	16,102
S2359506	GALLAGHER ARTHUR J & CO COM		1,203	221,612	341,472
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5%	05-20-2051	509,000	366,479	350,609
SB1FW751	GALP ENERGIA SGPS EUR1		1,120	16,252	18,498
SB0LLFT5	GAMESTOP CORP NEW CL A		1,818	50,445	56,976
SBFFPK455	GAMING & LEISURE PPTY INC COM		1,260	58,118	60,682
S2360326	GAP INC COM		949	10,855	22,425
S2360326	GAP INC COM		3,430	87,119	81,051
SB325T14	GARMIN LTD COMMON STOCK		750	77,495	154,695
S2372763	GARTNER INC COM		40	17,535	19,379
S2372763	GARTNER INC COM		373	106,070	180,707
SBD9G251	GATES INDL CORP PL COM USD0.01		1,090	14,993	22,421

SBLH1J61	GATX CORP 3.1% DUE 06-01-2051	174,000	169,989	109,971
SB11JYL3	GDR ANTHOUSA LTD SPONSORED GDR	4,126	35,562	36,625
SBLS9CR9	GE AEROSPACE	2,090	188,945	348,591
SBLS9CR9	GE AEROSPACE	5,302	290,545	884,321
SBYNNWZ6	GE CAP INTL FDG CO 4.418% DUE 11-15-2035	445,000	403,731	410,001
C36267VAF0	GE HEALTHCARE HLDG LLC GTD SR NT 5.65% 11-15-2027	1,890,000	1,923,307	1,934,302
SBQLPV83	GE HEALTHCARE HLDG LLC GTD SR NT 5.857% 03-15-2030	375,000	374,993	388,391
SBQLPVC4	GE HEALTHCARE HLDG LLC GTD SR NT 5.905% 11-22-2032	1,100,000	1,100,000	1,143,604
SBQLPVD5	GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052	855,000	914,306	919,433
C36266GAA5	GE HEALTHCARE TECHNOLOGIES INC 4.8% 08-14-2029	325,000	324,613	321,783
SBLEJPG8	GE HEALTHCARE TECHNOLOGIES INC COM	2,227	131,111	174,107
SBP6H4Y1	GE VERNOVA LLC COM	1,330	75,615	437,477
S4557104	GEA GROUP AG NPV	369	12,527	18,272
S4557104	GEA GROUP AG NPV	4,313	153,472	213,569
SB1WGG93	GEBERIT AG CHF0.10 (REGD)	78	37,666	44,291
SB1WGG93	GEBERIT AG CHF0.10 (REGD)	775	301,072	440,072
S7742468	GEICINA SA EUR7.50	106	14,902	9,928
SBJN4XN5	GEN DIGITAL INC COM USD0.01	2,706	59,775	74,090
SBJN4XN5	GEN DIGITAL INC COM USD0.01	6,580	176,662	180,160
SBMFFMZ2	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	110,000	102,830	96,037
SB7XWZ20	GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039	138,000	162,128	156,558
SBK80Y32	GEN MOTORS FINL CO FIXED 2.75% DUE 06-20-2025	2,425,000	2,288,417	2,400,532
SB665KZ5	GEN MTRS CO COM	5,477	182,774	291,760
SB031B07	GEN MTRS FINL CO 5.25% DUE 03-01-2026	781,000	896,764	783,163
SB6197Q2	GENERAC HLDGS INC COM STK	286	59,285	44,344
S2365161	GENERAL DYNAMICS CORP COM	1,331	305,512	350,705
S2365161	GENERAL DYNAMICS CORP COM	1,602	386,696	422,111
SBNXM843	GENERAL DYNAMICS CORP NT 2.85% 06-01-2041	140,000	99,161	99,855
S2367026	GENERAL MILLS INC COM	2,735	183,895	174,411
SBJTJL55	GENERAL MILS INC 4.875% 01-30-2030	1,055,000	1,050,158	1,047,446
SBJTJL55	GENERAL MILS INC 4.875% 01-30-2030	2,675,000	2,662,722	2,655,847
SBPRBTV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034	604,000	607,715	606,923
SBPRBTV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034	1,625,000	1,624,643	1,632,865
SBPNMRJ28	GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034	120,000	119,580	116,458
SBPNMRJ28	GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034	617,000	612,772	598,786
SB554QJ9	GENERAL MOTORS FINANCIAL CO INC 5.8% 01-07-2029	165,000	164,865	168,186
SB54CS06	GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034	902,000	917,316	915,295
SBTFK4Y9	GENERAL MOTORS FINL CO 4.9% 10-06-2029	1,960,000	1,959,098	1,928,248
SBTFK4Y9	GENERAL MOTORS FINL CO 4.9% 10-06-2029	2,310,000	2,308,937	2,272,578
SBTN2T11	GENERAL MTRS CO 5% DUE 04-01-2035	1,985,000	1,906,692	1,856,670
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	2,231,000	2,279,881	2,211,925
SBNR5LM7	GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO	713,000	601,413	603,790
SBRRGMK3	GENERAL MTRS FINL CO INC 5.75% 02-08-2031	115,000	114,686	116,385
SBRRGMK3	GENERAL MTRS FINL CO INC 5.75% 02-08-2031	493,000	491,654	498,936
SBRRGMK3	GENERAL MTRS FINL CO INC 5.75% 02-08-2031	1,490,000	1,485,932	1,507,940
SBRV2JT5	GENERAL MTRS FINL CO INC 5.8% 06-23-2028	427,000	439,383	435,566
S4056719	GENERALI NPV	2,353	40,642	66,444
S4595739	GENMAB AS DKK1	153	35,119	31,709
S4595739	GENMAB AS DKK1	2,403	722,318	498,011
SB23DBK6	GENPACT LIMITED COM STK USD0.01	844	33,948	36,250
SB23DBK6	GENPACT LIMITED COM STK USD0.01	9,290	356,971	399,006
S2366799	GENTEX CORP COM	1,105	32,065	31,747
SBDRTPV2	GENTING SING LTD NPV	14,072	9,374	7,891
SBP93R51	GENUINE PARTS CO 4.95% 08-15-2029	920,000	917,203	916,118
S2367480	GENUINE PARTS CO COM	679	91,757	79,280
S2956662	GEORGE WESTON COM NPV	139	14,048	21,605
S2956662	GEORGE WESTON COM NPV	1,010	92,702	156,985
SB7J91C1	GEORGETOWN UNIV 5.215% 10-01-2118	700,000	700,000	615,006
SBMX3VB7	GEORGIA POWER CO 4.7% 05-15-2032	700,000	697,829	681,765
SBLD74W4	GEORGIA POWER CO 5.25% 03-15-2034	435,000	433,604	431,855
SBLD74W4	GEORGIA POWER CO 5.25% 03-15-2034	1,480,000	1,475,249	1,469,300
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	300,000	297,507	271,965
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	550,000	543,997	498,603
SBK4W603	GEORGIA PWR CO 2.65% DUE 09-15-2029	2,050,000	1,870,016	1,858,428
SBL2FJV6	GEORGIA PWR CO 3.7% 01-30-2050	205,000	159,458	150,296
SB9LV101	GEORGIA PWR CO 4.3% DUE 03-15-2043	465,000	382,838	389,242
SBPG4K33	GEORGIA PWR CO 4.55% 03-15-2030	1,295,000	1,291,957	1,274,979
SBPG4K33	GEORGIA PWR CO 4.55% 03-15-2030	2,415,000	2,409,325	2,377,664
SBQPF7T9	GEORGIA PWR CO 4.65% 05-16-2028	495,000	488,278	492,832
SB5VFY72	GEORGIA PWR CO 4.75% DUE 09-01-2040	1,444,000	1,329,110	1,317,895
SBQPF7S8	GEORGIA PWR CO 4.95% 05-17-2033	395,000	394,313	386,903
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	60,000	42,629	40,430
SBLR77M1	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	1,100,000	1,098,984	741,213
SB1Y47Y7	GERRESHEIMER AG NPV (BR)	1,756	168,743	129,102
S7698356	GETINGE AB SER'B'NPV	542	20,149	8,906
SB292JQ9	GETLINK SE	699	10,122	11,150
SBKDT649	GFL ENVIRON INC COM NPV SUB VTG SHS	538	16,227	23,971
SBKDT649	GFL ENVIRON INC COM NPV SUB VTG SHS	3,907	122,623	174,079
S2254645	GILDAN ACTIVEWEAR COM NPV	350	11,212	16,463
S2254645	GILDAN ACTIVEWEAR COM NPV	2,414	67,428	113,550
S2254645	GILDAN ACTIVEWEAR COM NPV	5,411	162,443	254,522
C375558B1	GILEAD SCIENCES 4% DUE 09-01-2036	192,000	168,328	169,114
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	95,000	76,574	76,039
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	280,000	296,139	224,115
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	345,000	302,492	295,099
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046	250,000	220,153	220,253
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	595,000	549,988	531,305
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	636,000	668,493	567,916
S8TPH0W0	GILEAD SCIENCES 4.8% DUE 11-15-2029	1,570,000	1,569,812	1,566,734
S8TPH0N1	GILEAD SCIENCES 5.1% DUE 06-15-2035	10,000	9,960	9,825
S8TPH0N1	GILEAD SCIENCES 5.1% DUE 06-15-2035	780,000	776,872	766,327
SBM9W8W8	GILEAD SCIENCES 5.5% DUE 11-15-2054	1,260,000	1,300,364	1,226,194
SB650304	GILEAD SCIENCES 5.65% DUE 12-01-2041	155,000	146,174	154,611
S2369174	GILEAD SCIENCES INC	6,096	397,333	563,088
S2369174	GILEAD SCIENCES INC	6,260	406,687	578,236
SBMDWC66	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	377,000	371,611	260,907
SBMDWC66	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	950,000	946,129	657,457
SBMDWC66	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	2,617,000	2,132,534	1,811,121
SBMDWB86	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	60,000	37,127	36,868

SBMDWB6	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	390,000	324,583	239,639
SBQ8BGP0	GILEAD SCIENCES INC 5.25% 10-15-2033	1,100,000	1,098,218	1,102,750
SBMTVT72	GITLAB INC CL A COM	600	30,132	33,810
SBMTVT72	GITLAB INC CL A COM	5,790	302,725	326,267
C375925AA2	GITSIT MTG LN TR 2024-NPL1 MTG LN TR CL A-1 144A 7.4658% 06-25-2054	361,871	361,871	362,094
S5980613	GIVAUDAN SA CHF10	22	65,624	96,278
SB4PHOC5	GIENSIDIGE FORSIKR NOK2	459	8,528	8,123
SB88GFC2	GLAXOSMITHKLINE 6.375% DUE 05-15-2038	561,000	674,673	607,529
SBSTFT4M7	GLENCORE FDG LLC GTD NT FLTG RATE 144A 5.395921% 04-04-2027	1,457,000	1,457,000	1,461,342
SB4T3BW6	GLENCORE PLC ORD USD0.01	24,481	99,445	108,352
SB4T3BW6	GLENCORE PLC ORD USD0.01	118,175	541,560	523,040
SBN770J3	GLOBAL E ONLINE LTD COM NPV	200	7,628	10,906
SBP6LOF6	GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO	500,000	496,735	499,550
SBP6LOG7	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	92,000	91,593	88,996
SBKOWRZ9	GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG	2,674,000	2,476,672	2,451,496
SBP6LOD4	GLOBAL PMTS INC 5.3% DUE 08-15-2029	270,000	269,862	270,332
S2712013	GLOBAL PMTS INC COM	830	80,786	93,010
S2712013	GLOBAL PMTS INC COM	1,231	140,658	137,946
SBLCWGV3	GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030	500,000	498,730	445,175
SBKLDX97	GLOBAL SMALLER COMPANIES TRUST PLC ORD GBP0.025	125,595	195,591	256,391
SBMW7F63	GLOBAFOUNDRIES INC	514	25,247	22,056
SBP40HF4	GLOBANT SA USD1.20	222	41,946	47,601
SBK6YKG1	GLOBE LIFE INC COM	484	49,260	53,976
SB7D65M0	GLOBUS MED INC CL A NEW COM STK	533	28,100	44,084
SBKDJB21	GLP CAP L P / GLP 4% DUE 01-15-2030	700,000	700,511	650,566
SBR2NVH9	GLP CAP L P/GLP FING II INC 6.25% 09-15-2054	800,000	793,464	795,616
SBR2NVH9	GLP CAP L P/GLP FING II INC 6.25% 09-15-2054	800,000	793,464	795,616
C38014AA03	GM FINANCIAL SECURITIZED TERM AUTO RECEIVABLES TR SER 24-4 CL A3 4.4% 08-16-2029	103,000	102,980	102,695
SBPDY4Q7	GM FINANCIAL SECURITIZED TERM SER 22-4 CL A3 4.82% DUE 08-16-2027 REG	247,975	247,935	248,381
C362548AE9	GM FINL AUTOMOBILE 5.09% DUE 05-20-2027	268,000	267,990	269,104
C379929AE2	GM FINL AUTOMOBILE LEASING TR SR 23-3 CL A4 5.44% 08-20-2027	171,000	170,977	172,625
C38014AAE1	GM FINL CNSMR 4.44% DUE 04-16-2030	133,000	132,975	131,937
S4501093	GN STORE NORD DKK4	3,553	56,137	65,987
C38382J2C9	GNMA 1.5% DUE 09-20-2050	908,075	696,912	706,121
C38383FR62	GNMA 2% DUE 01-20-2052	286,121	242,599	230,036
C38379XN63	GNMA 2% DUE 04-16-2044	457,230	356,103	364,247
C38383FX73	GNMA 2.5% DUE 02-20-2052	75,252	65,992	62,470
C38382MUU1	GNMA 2021-008 SER 21-8 CL CY 5.0% 01-20-2051	99,968	98,656	97,644
C38382NLU4	GNMA 2021-027 REMIC PASSTHRU CTF 5.00049% 02-20-2051	145,721	143,080	141,145
C38382NJU2	GNMA 2021-027 REMIC PASSTHRU CTF 5% 02-20-2051	286,171	280,269	279,506
C38382QB90	GNMA 2021-089 REMIC PASSTHRU 2.0% 05-20-2051	566,134	469,493	468,190
SBQ2HMM7	GNMA 2021-097 REMIC PASS THRU CTF CL FA FLTG RT DUE 06-20-2051 REG	1,739,108	1,734,217	1,488,822
C38383FNR0	GNMA 2021-227 REMIC PASSTHRU SECS CL E 2.5% 07-20-2050	1,412,370	1,243,106	1,193,024
C38384QH76	GNMA 2SR 24-110 CL JC 3.0% 09-20-2047	1,760,525	1,662,940	1,629,165
C38383PLD1	GNMA 3% DUE 03-20-2052	1,071,539	948,605	924,140
C38383LFS4	GNMA 5.0731% 11-20-2052	1,113,771	1,111,596	1,095,335
C36207KFJ4	GNMA GNMA # 434069 7.5% 11-15-2028	753	750	755
C36208E6R9	GNMA GNMA # 449180 7% 10-15-2027	1,584	1,606	1,590
C36208MBU8	GNMA GNMA # 454651 7% 09-15-2028	798	807	803
C36208YL31	GNMA GNMA # 464846 7.5% 09-15-2028	333	332	335
C36209AKN9	GNMA GNMA # 465701 7.5% 04-15-2028	89	89	89
C36209DBR4	GNMA GNMA # 468148 7.5% 08-15-2028	2,873	2,862	2,910
C36209HHY4	GNMA GNMA # 471947 7.5% 06-15-2028	1,243	1,238	1,258
C36209NFK0	GNMA GNMA # 476375 7.5% 06-15-2028	748	745	749
C36209VY57	GNMA GNMA # 483221 7.5% 10-15-2028	354	352	357
C36210DEL1	GNMA GNMA # 488939 7.5% 12-15-2028	2,545	2,535	2,551
C3622AB359	GNMA GNMA # 786309 3% 11-15-2047	1,020,570	907,350	899,317
C21H062610	GNMA II 30 YR PASS-THROUGHS (SF) 6.5 30 YEARS SETTLES JAN	5,000,000	5,088,281	5,086,800
C21H060622	GNMA II 30 YR SINGLE FAMILY 30 YEARS SETTLES FEB	1,800,000	1,816,664	1,809,540
C21H052629	GNMA II JUMBOS 5.5 30 YEARS SETTLES FEB	3,600,000	3,574,547	3,566,196
C36216AJQ5	GNMA POOL #158771 SER 2028 7% DUE 08-15-2028 REG	466	458	470
C36206LT74	GNMA POOL #414674 7% 10-15-2025 BEO	166	168	166
C36206PXC9	GNMA POOL #417475 7% 11-15-2025 BEO	0	0	0
C36207UTN8	GNMA POOL #442557 7.5% 05-15-2028	304	303	307
C36208EX32	GNMA POOL #448998 7% 06-15-2028 BEO	892	902	899
C36208RX58	GNMA POOL #458900 SER 2028 7.5% DUE 06-15-2028 REG	971	968	979
C36208TPN4	GNMA POOL #460429 SER 2028 7% DUE 07-15-2028 REG	800	786	803
C36208UAM9	GNMA POOL #460912 SER 2028 7% DUE 09-15-2028 REG	1,434	1,450	1,460
C36209KWT1	GNMA POOL #474158 7.5% 04-15-2028 BEO	120	120	121
C36209PSP3	GNMA POOL #477626 7% DUE 07-15-2028 BEO GN 477626	50	49	51
C36202FKP0	GNMA POOL #4802 5% 09-20-2040 BEO	42,991	45,484	42,767
C36202FKP0	GNMA POOL #4802 5% 09-20-2040 BEO	146,169	155,284	145,409
C36209UR24	GNMA POOL #482105 7% 08-15-2028 BEO	41	40	41
C36202FM7	GNMA POOL #4855 5% 11-20-2040 BEO	4,725	5,104	4,700
C36210CA60	GNMA POOL #487929 SER 2028 7% DUE 09-15-2028 REG	7,487	7,570	7,538
C36210FCP9	GNMA POOL #490678 7% 10-15-2028 BEO	240	235	241
S2223430	GNMA POOL #780601 SER 2027 7% DUE 07-15-2027 REG	3,186	3,212	3,226
C36225BDE5	GNMA POOL #781001 SER 2029 7.5% DUE 03-15-2029 REG	10,668	10,628	10,977
C3622ABMK5	GNMA POOL #785862 3% 10-20-2050 BEO	941,077	894,170	811,970
C3622ACCS7	GNMA POOL #786481 6% 01-20-2053 BEO	1,230,017	1,283,830	1,259,105
C3622ACG71	GNMA POOL #786610 2.5% 12-20-2037 BEO	385,396	338,546	351,772
C3622ACMM9	GNMA POOL #786764 2.5% 06-20-2038 BEO	724,375	636,318	661,177
C3617GGS10	GNMA POOL #BF9523 4% 04-20-2048 BEO	98,840	101,412	92,023
C3617FMXA6	GNMA POOL #CO9673 3% 12-20-2046 BEO	0	0	0
C36179SE68	GNMA POOL #MA3735 3% 06-20-2046 BEO	535,505	498,145	471,059
C36179XBQ8	GNMA POOL #MA8147 2.5% 07-20-2052 BEO	798,378	690,722	667,234
C36179XLK0	GNMA POOL #MA8430 6% 11-20-2052 BEO	0	0	0
C36179XVR4	GNMA POOL #MA8724 4.5% 03-20-2053	156,560	151,423	148,499
C38382NPQ4	GNMA REMIC SER 21-24 CL BC 1.25% 02-20-2051	338,592	265,583	252,229
C38380H3A8	GNMA REMIC SER-17-167 CL-BQ 2.5% DUE 08-20-2044	232,242	223,134	212,840
C38383RU96	GNMA REMIC TRUST SER 22-84 CL A 2.5% DUE 01-20-2052	852,267	762,013	690,558
C38379XX47	GNMA SER 16-93 CL AB 1.75% 07-20-2044	392,910	308,434	312,825
C38382NFF9	GNMA SER 21-27 CL Q 5.0% DUE 12-31-2049	251,463	247,062	243,544
C38383TLM3	GNMA SER 22-107 CLS C RT 2.5% DUE 06-20-2051	1,251,091	1,138,737	1,017,087
C38383HAG4	GNMA SER 22-205 CL A 2% 09-20-2051E 09-20-2051	431,004	349,989	334,574
C38383FF57	GNMA SER 22-5 CL BA 2.0% 10-20-2049	1,454,682	1,177,611	1,216,646
C38377RKA2	GNMA SR 10-163 CL NC 4.0% 12-20-2040	277,781	258,922	270,299
C38379QD93	GNMA SR 14-144 CL CA 2.5% 10-20-2045	328,786	285,017	278,865
C38379HMMV4	GNMA SR 14-181 CL L 3.0% 12-20-2044	217,000	188,519	192,713

C38380BNN1	GNMA SR 16-136 CL A 3.0% 07-20-2044	183,647	160,332	159,073
C38380HEJ7	GNMA SR 17-139 CL GA 3.0% 09-20-2047	738,890	650,223	652,077
C38380WV71	GNMA SR 18-65 CL DC 3.5% 05-20-2048	266,000	242,600	236,287
C38382VCK3	GNMA SR 21-97 CL QK 2.0% 06-20-2051	1,397,207	1,172,563	1,125,114
C38383LHV5	GNMA SR 22-191 CL BY 4.0% 08-20-2041	1,527,000	1,426,469	1,398,997
C38383RCW7	GNMA SR 22-78 CL HW 2.5% 04-20-2052	236,000	190,800	183,507
C38384GUU2	GNMA SR 23-196 CL E 3.0% 09-20-2048	429,901	389,128	395,608
C38382Y7H0	GNMA SR 23-H13 CL FJ FLTG 02-20-2073	3,350,467	3,253,394	3,402,134
C36208VXW0	GNMA, POOL # 462493 SERIES 2028 7.5% DUE 01-15-2028	860	857	867
C36202FHY5	GNMAII POOL #4747 SER 2040 5% DUE 07-20-2040 BEO	7,157	7,577	7,120
C3622AAC6	GNMAII POOL #C784667 SER 2049 4.5% DUE 02-20-2049 REG	297,450	311,951	284,905
C3617YMG4G	GNMAII POOL #G2 CM2623 3.0% 06-20-2043	356,358	318,662	314,461
C3617F96J6	GNMAII POOL #G2 CN9873 3.0% 08-20-2043	111,895	100,059	98,147
SBMX3594	GNMAII POOL #MA7705 2.5% DUE 11-20-2051	4,139,501	4,259,662	3,456,359
SBT9N938	GNMAII POOL #MA7989 3.5% DUE 04-20-2052 REG	1,465,048	1,440,783	1,311,160
C36179XNG7	GNMAII POOL #MA8491 SER 2052 5.5% DUE 12-20-2052 REG	618,199	627,375	615,519
C36179XX68	GNMAII POOL# MA8801 5.5% 04-20-2053	1,569,190	1,556,318	1,561,016
SBWFRFC6	GODADDY INC CL A CL A	691	51,805	136,383
SBNG9530	GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD	205,000	204,690	171,587
SBDFDPG5	GOLDMAN SACHS 3.85% DUE 01-26-2027	547,000	539,719	536,580
SBVNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	130,000	121,022	114,481
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	105,000	97,054	92,958
SBP4W4X7	GOLDMAN SACHS 4.8% DUE 07-08-2044	700,000	707,074	619,717
SBY58Y73	GOLDMAN SACHS 5.15% DUE 05-22-2045	70,000	70,234	64,364
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	360,000	383,006	378,583
SB9CM063	GOLDMAN SACHS 6.75% DUE 10-01-2037	235,000	347,866	251,857
SB9CM063	GOLDMAN SACHS 6.75% DUE 10-01-2037	300,000	291,940	321,519
SB9CM063	GOLDMAN SACHS 6.75% DUE 10-01-2037	340,000	350,044	364,388
SBP9QFR5	GOLDMAN SACHS BANK USA 5.283% 03-18-2027	585,000	585,000	588,141
SBPZRNM3	GOLDMAN SACHS BK USA 5.414% 05-21-2027	959,000	959,000	966,279
SBPZRNM3	GOLDMAN SACHS BK USA 5.414% 05-21-2027	1,822,000	1,822,000	1,835,829
SBG48W61	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	1,460,000	1,459,299	1,522,079
SBG48W61	GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO	3,428,000	4,219,288	3,573,759
SBNG45I1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	305,000	305,000	226,624
SBNG45I1	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	4,692,000	4,195,606	3,486,297
SBMCWL60	GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG	1,200,000	1,156,500	1,158,120
SBNVTRK5	GOLDMAN SACHS GROUP INC 1.431% 03-09-2027	670,000	670,000	642,952
SBM9Y705	GOLDMAN SACHS GROUP INC 1.542% 09-10-2027	1,337,000	1,263,157	1,264,187
SBMGDCB1	GOLDMAN SACHS GROUP INC 1.948% 10-21-2027	387,000	387,000	367,166
SBNW0354	GOLDMAN SACHS GROUP INC 2.383% 07-21-2032	4,280,000	3,636,562	3,568,193
SBN95V92	GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO	620,000	620,000	591,046
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	350,000	247,009	242,928
SBNW0019	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO	575,000	575,000	399,096
SBN95VC5	GOLDMAN SACHS GROUP INC 3.102% 02-24-2033	1,535,000	1,426,857	1,323,830
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	479,000	382,228	348,458
C38141GWW2	GOLDMAN SACHS GROUP INC 3.814% 04-23-2029	1,405,000	1,287,866	1,350,458
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	2,435,000	2,322,337	2,061,276
C38141GWZ3	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	2,429,000	2,302,838	2,363,271
C38141GWZ3	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	2,670,000	2,710,558	2,597,750
C38141GWZ3	GOLDMAN SACHS GROUP INC 4.223% 05-01-2029	2,700,000	2,700,000	2,626,938
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% 04-23-2039	1,185,000	1,312,676	1,040,691
C38141GB60	GOLDMAN SACHS GROUP INC 4.692% 10-23-2030	569,000	569,160	557,387
C38141GB60	GOLDMAN SACHS GROUP INC 4.692% 10-23-2030	870,000	870,000	852,243
C38141GB60	GOLDMAN SACHS GROUP INC 4.692% 10-23-2030	1,905,000	1,905,000	1,866,119
SBSP0602	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	385,000	385,000	369,184
SBSP0602	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	396,000	394,901	379,732
SBSP0602	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	665,000	665,000	637,682
SBSP0602	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	841,000	839,754	806,452
SBRC1645	GOLDMAN SACHS GROUP INC 5.049% 07-23-2030	618,000	618,000	614,700
SBRC1645	GOLDMAN SACHS GROUP INC 5.049% 07-23-2030	779,000	779,000	774,840
SBRC1645	GOLDMAN SACHS GROUP INC 5.049% 07-23-2030	1,645,000	1,645,000	1,636,216
SBRC1656	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035	402,000	402,000	394,085
SBRC1656	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035	585,000	585,000	573,481
SBTENWN2	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	970,000	970,000	937,263
SBTENWN2	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	1,260,000	1,259,837	1,217,475
SBTENWN2	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	1,603,000	1,603,000	1,548,899
SBTENWN2	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	1,770,000	1,768,066	1,710,263
SBTENWN2	GOLDMAN SACHS GROUP INC 5.561% 11-19-2045	2,571,000	2,571,000	2,484,229
SBSCB4X7	GOLDMAN SACHS GROUP INC 5.727% 04-25-2030	188,000	188,000	191,969
SBSCB4X7	GOLDMAN SACHS GROUP INC 5.727% 04-25-2030	409,000	409,000	417,634
SBSCB4X7	GOLDMAN SACHS GROUP INC 5.727% 04-25-2030	800,000	800,000	816,888
SBSCB4X7	GOLDMAN SACHS GROUP INC 5.727% 04-25-2030	1,037,000	1,037,000	1,058,891
SBSCB4X7	GOLDMAN SACHS GROUP INC 5.727% 04-25-2030	1,585,000	1,585,000	1,618,459
SBBM55SR1	GOLDMAN SACHS GROUP INC 6.45 05 01 6.45 DUE 05-01-2036 BEO	440,000	543,256	463,910
SBP092R2	GOLDMAN SACHS GROUP INC 6.125% 12-31-2049	300,000	300,000	296,247
SBMY62C3	GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029	3,000,000	3,000,000	3,142,470
SBMY62C3	GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029	3,581,000	3,587,329	3,751,062
SBMY62C3	GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029	6,480,000	6,659,057	6,787,735
SBMX7GN6	GOLDMAN SACHS GROUP INC 6.561% 10-24-2034	705,000	704,082	758,686
S2407966	GOLDMAN SACHS GROUP INC COM	80	31,412	45,810
S2407966	GOLDMAN SACHS GROUP INC COM	1,501	462,540	859,503
SBNDCL1K0	GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PFD 3.8% 12-31-2049	2,400,000	2,400,000	2,309,160
SBMGGDC88	GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028	1,002,000	1,002,000	973,794
SBMGGDC88	GOLDMAN SACHS GROUP INC NT FXD/FLTG 3.615% 03-15-2028	2,850,000	2,850,000	2,769,773
SBPLN6J6	GOLDMAN SACHS GROUP INC SR NT FLTG 05-15-2026	1,636,000	1,655,474	1,641,791
SBQRGLC1	GOLUB CAP BDC INC 7.05% 12-05-2028	200,000	197,854	207,178
SBPMPQT6	GOLUB CAP PRIVATE CR FD NT 144A 5.8% 09-12-2029	200,000	197,904	195,776
SBPMPQT6	GOLUB CAP PRIVATE CR FD NT 144A 5.8% 09-12-2029	299,000	296,049	292,685
SB03FYZ4	GOODMAN GROUP NPV	695	17,108	15,336
SB03FYZ4	GOODMAN GROUP NPV	3,986	41,906	87,957
C38384BFM8	GOVERNMENT NATIONAL MORTGAGE A SER 23-81 CL YJ 3.5% 06-20-2053	1,386,000	1,240,470	1,154,069
C38382XAA3	GOVERNMENT NATIONAL MORTGAGE A SR 21-135CL A 2% 08-20-2051	238,295	192,162	188,384
C38383AZA5	GOVERNMENT NATIONAL MORTGAGE A SR 21-160CL NE 2% 09-20-2051	1,855,584	1,577,536	1,509,480
C38383D2L1	GOVERNMENT NATIONAL MORTGAGE A SR 21-215CL GA 2% 12-20-2051	849,223	732,472	712,816
C38383LHT0	GOVERNMENT NATIONAL MORTGAGE A SR 22-191CL B 4% 06-20-2041	1,553,000	1,464,783	1,422,036
C38383MFU7	GOVERNMENT NATIONAL MORTGAGE A SR 22-34 CL DN 3.5% 09-20-2041	602,426	536,324	559,953
C38379GTL1	GOVERNMENT NATIONAL MORTGAGE ASSN 2014-146 QA 2.25% 2.25% 10-20-2044	75,139	67,789	66,360
C38379GQX8	GOVERNMENT NATIONAL MORTGAGE ASSN SR 14-133 CL BP 2.25% 09-20-2044	241,234	215,302	213,149
C38379GSW8	GOVERNMENT NATIONAL MORTGAGE ASSN SR 14-149 CL KP 2.25% 07-16-2044	207,243	187,247	185,234

C38378UWV5	GOVERNMENT NATIONAL MORTGAGE ASSOC	SER 13-152 CL HA 2.5% DUE 06-20-2043	307,714	273,961	279,050
C38384KGPO	GOVERNMENT NATIONAL MORTGAGE ASSOC 2%	03-20-2054	244,145	213,456	215,169
C38383G544	GOVERNMENT NATIONAL MORTGAGE ASSOC 2.5%	12-20-2049	774,196	709,001	669,755
C38383RGE1	GOVERNMENT NATIONAL MORTGAGE ASSOC 3.5%	04-20-2052	661,753	616,051	618,266
C38383YJ06	GOVERNMENT NATIONAL MORTGAGE ASSOC 4%	12-20-2049	312,647	294,865	300,438
C38382NFU6	GOVERNMENT NATIONAL MORTGAGE ASSOC 5%	02-20-2051	268,998	265,005	260,521
SBRS8N94	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7534	2.5% 08-20-2051	748,118	655,071	625,004
SBP94RT5	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8045	4% 05-20-2052	1,070,727	1,076,582	988,048
C36179XB9U	GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA8151	4.5% 07-20-2052	1,786,040	1,774,063	1,694,079
S7097328	GPE BRUXELLES LAM NPV		197	16,970	13,474
S6365866	GPT GROUP NPV (STAPLED SECURITIES)		4,563	17,065	12,346
SBP6NH40	GRAB HLDGS LTD		4,900	22,032	23,128
S2380443	GRACO INC COM		801	51,545	67,516
C997210042	GRAHAM ABSOLUTE RETURN LTD. SERIES C		515,573	55,429,895	90,601,729
SBLS5SX7	GRAIL INC COM		147	3,830	2,624
S2380863	GRAINGER W W INC COM		215	111,030	226,621
S2380863	GRAINGER W W INC COM		492	312,432	518,593
SB3F1XM1	GRAND CANYON ED INC COM STK		160	16,244	26,208
SB3F1XM1	GRAND CANYON ED INC COM STK		1,690	206,447	276,822
S2395997	GRAND MET INVT 7.45% DUE 04-15-2035		115,000	132,635	133,561
SB2Q8249	GRAPHIC PACKAGING HLDG CO COM STK		1,448	29,756	39,328
S2384951	GREAT WEST LIFE CO COM NPV		674	18,032	22,340
S2384951	GREAT WEST LIFE CO COM NPV		4,774	127,365	158,237
C39541EAC7	GREENSAIF PLINE NT 144A 6.51% 02-23-2042		355,000	358,989	358,649
SBYY3DX6	GRIFOLS SA		698	16,244	6,612
SBK1KW77	GROCERY OUTLET HLDG CORP COM		635	23,476	9,912
S2392545	GRUMA SAB DE CV SER'B' NPV		4,230	80,069	66,300
S2421041	GRUPO FINANCIERO BANORTE S A B DE C V		10,400	87,802	67,008
SBMJ71M4	GRUPO TELEvisa S A 5% DUE 05-13-2045		245,000	195,728	177,436
SBZ1N3D6	GRUPO TELEvisa S A 6.125% DUE 01-31-2046		1,575,000	1,566,996	1,326,890
SBG49450	GRUPO TELEvisa S A 6.625% DUE 01-15-2040		85,000	103,258	76,737
C36270GAA9	GS MTG SECS CORP TR 2023-SHIP COML MTG	PASSTHRU CTF CL A 4.32233% 09-10-2038	250,000	239,424	246,844
C36270GAC5	GS MTG SECS CORP TR 2023-SHIP COML MTG	PASSTHRU CTF CL B 4.93621% 09-10-2038	310,000	296,870	308,166
C36250PAC9	GS MTG SECS TR 2015-GC32 COML MTG	PASSTHRU CTF CL 3.498% 07-10-2048	186,758	177,836	185,356
C36269MAA9	GS MTG-BACKED SECS TR 2024-RPL2 MTG	BACKED NT CL A-1 144A 3.75% 07-25-2061	406,277	384,286	392,902
SBN75WP6	GSK PLC ORD GBP0.3125		9,706	191,071	163,678
SB7JYSG3	GUIDEWIRE SOFTWARE INC COM USD0.0001		397	31,140	66,926
SBNNTGF1	GXO LOGISTICS INC COM		552	26,916	24,012
HELLMAN & FRIEDMAN CAPITAL PARTNE	H&F EFS AIV I, L.P.				5,531,260
HELLMAN & FRIEDMAN CAPITAL PARTNE	H&F FLASHDANCE AIV I, L.P.				2,661,518
HELLMAN & FRIEDMAN CAPITAL PARTNE	H&F WAND AIV I, L.P.				27,716
SB05LZ02	HAKUHODO DY HLDGS NPV		15,100	146,917	115,152
SBMX86B7	HALEON PLC ORD GBP0.01		7,438	32,809	35,156
SBMZ42G0	HALEON PLC ORD GBP0.01		10,807	41,142	51,253
SBPOSV57	HALEON US CAPITAL LLC	3.625% 03-24-2032	272,000	240,804	246,035
SBPOSW57	HALEON US CAPITAL LLC	3.625% 03-24-2032	1,850,000	1,847,326	1,673,399
SBPOSV66	HALEON US CAPITAL LLC 4.0%	03-24-2052	145,000	124,178	111,688
SBPOSV66	HALEON US CAPITAL LLC 4.0%	03-24-2052	500,000	490,931	385,130
SBRC5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043		169,000	165,670	147,130
S2405302	HALLIBURTON CO COM		4,253	146,411	115,639
S0405207	HALMA ORD GBP0.10		880	22,562	29,636
S0405207	HALMA ORD GBP0.10		8,986	311,826	302,622
S6408374	HANG SENG BANK NPV		1,743	34,334	21,440
S6408664	HANKYU HANSHIN HOLDINGS INC	NPV	551	18,267	14,434
S4511809	HANNOVER RUECK SE ORD NPV(REGD)		141	22,591	35,246
S4511809	HANNOVER RUECK SE ORD NPV(REGD)		1,281	249,501	320,211
S4511809	HANNOVER RUECK SE ORD NPV(REGD)		3,009	839,697	752,159
S2020415	HANOVER INS GROUP INC COM		165	22,389	25,519
C994IL9997	HARBOURVEST INTERNATIONAL PRIVATE EQUITYPARTNERS V-DIRECT FUND LP		1	1	57
C994JM0995	HARBOURVEST INTERNATIONAL PRIVATE EQUITYPARTNERS V-PARTNERSHIP FUND LP.		1	1	1
SB1VZ0M2	HARGREAVES LANSDOW ORD GBP0.004		833	15,594	11,455
S2411053	HARLEY DAVIDSON COM USD0.01		565	18,175	17,023
C41284NAD2	HARLEY-DAVIDSON MOTORCYCLE TR MOTORCYCLECON	BACKED NT .53% 09-15-2028	129,548	129,537	129,361
SB7N8Y18	HARTFORD FINL SVCS 6.625 DUE 04-15-2042		70,000	80,364	74,436
SBM9SW79	HARTFORD FINL SVCS GROUP INC DEL SR NT	2.9% 09-15-2051	335,000	337,839	208,759
S2414580	HASBRO INC COM		727	54,242	40,647
SBPOPO70	HASHICORP INC COM USD0.000015 CL A		680	19,669	23,263
SBMFQC33	HAYWARD HLDGS INC COM		651	9,078	9,954
SBMFQC33	HAYWARD HLDGS INC COM		8,850	144,505	135,317
SB4MG6G6	HCA HEALTHCARE INC COM		931	178,281	279,440
SB4MG6G6	HCA HEALTHCARE INC COM		951	242,054	285,443
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO		290,000	283,001	187,798
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO		956,000	689,485	619,086
SBND8HZ5	HCA INC 3.5% DUE 07-15-2051 BEO		1,300,000	1,293,753	841,854
SBLF2KK7	HCA INC 3.5% DUE 09-01-2030		1,795,000	1,562,462	1,628,963
SBKKDGV1	HCA INC 4.125% 06-15-2029		200,000	198,994	190,810
SBKKDGV1	HCA INC 4.125% 06-15-2029		370,000	421,871	352,999
SBKKDGV1	HCA INC 4.125% 06-15-2029		1,003,000	939,918	956,912
SBQV4M28	HCA INC 4.375% 03-15-2042		111,000	112,076	90,411
SBQV4M28	HCA INC 4.375% 03-15-2042		957,000	802,990	779,486
SBQV4M28	HCA INC 4.375% 03-15-2042		1,711,000	1,409,973	1,393,627
SBYXYJ57	HCA INC 4.5% DUE 02-15-2027		584,000	644,128	578,370
SBYXYJ57	HCA INC 4.5% DUE 02-15-2027		1,415,000	1,379,738	1,401,359
SBYXYJ57	HCA INC 4.5% DUE 02-15-2027		2,200,000	2,148,387	2,178,792
SBQPF7Z5	HCA INC 5.2% 06-01-2028		489,000	473,675	489,998
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049		89,000	78,291	77,132
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049		127,000	115,674	110,065
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049		475,000	583,522	411,659
SBVFB628	HCA INC 5.375% DUE 02-01-2025		1,530,000	1,517,916	1,529,403
SBYZLW87	HCA INC 5.375% DUE 09-01-2026		961,000	1,008,145	964,844
SBQ1PKK5	HCA INC 5.45% 09-15-2034		2,790,000	2,775,487	2,717,711
SBLD74K2	HCA INC 5.45% 04-01-2031		115,000	114,822	114,757
SBLD74K2	HCA INC 5.45% 04-01-2031		545,000	544,155	543,850
SBQPF7W2	HCA INC 5.5% DUE 06-01-2033		1,200,000	1,199,184	1,184,856
SBFZXWB6	HCA INC 5.5% DUE 06-15-2047		116,000	108,676	105,038
SBFZXWB6	HCA INC 5.5% DUE 06-15-2047		290,000	271,225	262,595
SBLD74G8	HCA INC 5.6% 04-01-2034		2,545,000	2,541,055	2,507,130
SBYZLW98	HCA INC 5.625% DUE 09-01-2028		270,000	261,936	273,399
SBYZLW98	HCA INC 5.625% DUE 09-01-2028		2,552,000	2,582,973	2,584,130

SBQPF7Y4	HCA INC 5.9% 06-01-2053	521,000	511,175	490,376
SBQPF7Y4	HCA INC 5.9% 06-01-2053	700,000	677,026	658,854
SBQ1PKQ1	HCA INC 5.95% 09-15-2054	300,000	299,805	285,138
SBQ1PKQ1	HCA INC 5.95% 09-15-2054	964,000	963,373	916,243
SBLD74J1	HCA INC 6.0% 04-01-2054	190,000	188,904	181,308
SBLD74Y6	HCA INC 6.1% 04-01-2064	105,000	110,842	100,357
SBLD74Y6	HCA INC 6.1% 04-01-2064	185,000	183,853	176,819
SBLD74Y6	HCA INC 6.1% 04-01-2064	700,000	695,660	669,046
SBPLUQ13	HCA INC SR SECD NT 3.625% 03-15-2032	302,000	269,475	265,938
SBPLUQ13	HCA INC SR SECD NT 3.625% 03-15-2032	1,000,000	973,681	880,590
SBPLUR21	HCA INC SR SECD NT 4.625% 03-15-2052	190,000	189,816	147,964
SBPLUR21	HCA INC SR SECD NT 4.625% 03-15-2052	200,000	199,804	155,752
SBPLUR21	HCA INC SR SECD NT 4.625% 03-15-2052	490,000	410,130	381,592
SBPLUR21	HCA INC SR SECD NT 4.625% 03-15-2052	600,000	599,420	467,256
SBPLUR21	HCA INC SR SECD NT 4.625% 03-15-2052	1,943,000	1,564,712	1,513,131
SB911C97	HEALTH CARE REIT INC 5.125 DUE 03-15-2043	1,100,000	1,090,968	1,009,217
SBPQWHF8	HEALTHCARE REALTY TRUST INC COM USD0.01 CL A	1,820	45,328	30,849
SBNNHGV1	HEALTHCARE TR AMER FIXED 2.05% DUE 03-15-2031	800,000	794,667	647,392
SBJBLRK3	HEALTHPEAK OP LLC	3,414	75,397	69,202
SBNTYJ06	HEICO CORP NEW 5.25% 08-01-2028	180,000	179,748	181,703
S2237561	HEICO CORP NEW CL A CL A	387	43,431	72,013
S2419217	HEICO CORP NEW COM	210	29,132	49,925
S5120679	HEIDELBERG MATERIALS AG	320	27,437	39,531
SBOCCH46	HEINEKEN HOLDING EUR1.6 A	302	26,805	18,091
S7792559	HEINEKEN NV EUR1.60	668	65,316	47,521
C994J29998	HELLMAN & FRIEDMAN CAPITAL PARTNERS VII	1	1	29,650
C994J30996	HELLMAN & FRIEDMAN CAPITAL PARTNERS VIII	51,074	51,074	54,354,754
SBMZ0JPE	HELMERICH & PAYNE INC SR NT 2.9% 09-29-2031	1,660,000	1,618,777	1,382,199
SBK6QWFO	HELVETIA HOLDING AG	87	12,366	14,342
SBLSLG80	HENDERSON EUROPEAN TRUST PLC ORD GBP0.05	1,440,028	2,851,610	3,120,040
S6420538	HENDERSON LAND DEVELOPMENT HKD2	3,500	15,187	10,633
S6420538	HENDERSON LAND DEVELOPMENT HKD2	29,004	94,923	88,118
S0906506	HENDERSON SML COS ORD GBP0.25	85,457	1,016,631	869,054
S5076705	HENKEL AG & CO KGAA NON-VOT PRF NPV	403	40,727	35,346
S5002465	HENKEL AG & CO KGAA NPV(BR)	234	21,092	18,028
S5687431	HENNES & MAURITZ SER'B'NPV	1,347	27,804	18,177
S2416962	HENRY SCHEIN INC COMMON STOCK	605	44,925	41,866
S5253973	HERMES INTL NPV	74	81,115	177,928
S5253973	HERMES INTL NPV	239	579,439	574,659
SBK7G3Y5	HERSHEY CO 3.125% DUE 11-15-2049	225,000	224,789	149,713
SBYYGSH4	HERSHEY CO 3.375% DUE 08-15-2046	320,000	240,733	230,451
S2422806	HERSHEY COMPANY COM STK USD1	717	148,481	121,424
SBD7XTG1	HESS CORP 4.3% DUE 04-01-2027	149,000	138,171	147,480
SBD7XTG1	HESS CORP 4.3% DUE 04-01-2027	1,768,000	1,709,635	1,749,966
SBD7XTG1	HESS CORP 4.3% DUE 04-01-2027	4,065,000	4,220,881	4,023,537
SB4TV238	HESS CORP 5.6% DUE 02-15-2041	95,000	88,630	93,716
SB4TV238	HESS CORP 5.6% DUE 02-15-2041	855,000	969,517	843,440
SBD7XTT4	HESS CORP 5.8% DUE 04-01-2047	185,000	188,978	185,475
S855GWZ6	HESS CORP 6% DUE 01-15-2040	392,000	412,553	408,703
S855GWZ6	HESS CORP 6% DUE 01-15-2040	3,840,000	4,025,647	4,003,622
S2023748	HESS CORP COM STK	1,345	157,124	178,898
SBYVYW50	HEWLETT PACKARD ENTERPRISE CO COM	6,265	91,544	133,758
SBDCT8F6	HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045	325,000	351,501	336,157
SBNZFH1	HEXAGON AB SER'B'NPV	4,995	41,383	47,738
S2416779	HEXCEL CORP NEW COM	397	22,281	24,892
SBNNJZP4	HF SINCLAIR HF SINCLAIR CORPORATIONS5.875% DUE 04-01-2026	3,010,000	3,411,067	3,031,491
SBRBW866	HF SINCLAIR CORP SR NT 5% 02-01-2028	4,359,000	4,197,848	4,306,823
SBMZQ9C1	HF SINCLAIR CORPORATION COM USD0.01	780	39,763	27,339
S2420640	HIGHWOODS PPTYS INC COM	488	14,967	14,923
SBLD6QJ2	HIGHWOODS REALTY LP 2.6% DUE 02-01-2031	500,000	418,070	416,670
S6416322	HIKARI TSUSHIN INC NPV	49	8,672	10,750
S80LCW08	HIKMA PHARMACEUTIC ORD GBP0.10	385	11,721	9,610
S80LCW08	HIKMA PHARMACEUTIC ORD GBP0.10	7,228	192,624	180,413
C432917AC6	HILTON GRAND 6.94% DUE 01-25-2038	105,799	105,782	108,079
SBYVMW06	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	1,205	154,286	297,828
C994J31994	HIPEP V - ASIA PACIFIC & REST OF WORLD PARTNERSHIP FUND	1	1	1
C994J32992	HIPEP VI - ASIA PACIFIC FUND L.P.	1	1	18,895,577
C994JM1993	HIPEP VI-EUROPEAN SMALL-MEDIUM BUYOUT FUND L.P.	1	1	9,622,644
C994J33990	HIPEP VII ASIA PACIFIC FUND LP	16,916,224	16,916,224	43,570,677
C994JM2991	HIPEP VII Europe Fund L.P	810,666	843,043	18,693,383
SBVZHXQ9	HISCOX ORD GBP0.065 (DI)	16,885	217,594	229,020
S6429405	HITACHI CONSTRUCTION MACHINERY NPV	249	5,622	5,572
S6429104	HITACHI NPV	9,100	77,583	227,963
S6429104	HITACHI NPV	10,865	96,727	272,178
S6429104	HITACHI NPV	33,700	753,878	844,215
	HK offshore Chinese Yuan Renminbi	91	91	91
SB4TXDZ3	HKT TRUST AND HKT HKD0.0005 SHARE STAPLED	9,133	12,964	11,287
SBBD0R53	HLTH CARE REIT INC 6.5% DUE 03-15-2041	280,000	306,255	299,740
SBMXNK76	HLTH CARE SVC CORP 3.2% DUE 06-01-2050	1,405,000	1,374,115	900,731
SBJN4573	HOAG MEM HOSP 3.803% DUE 07-15-2052	943,000	943,000	708,966
S7110753	HOLCIM LTD CHF2 (REGD)	1,215	59,619	117,123
S7110753	HOLCIM LTD CHF2 (REGD)	3,316	191,332	319,653
SBDQQ1Q5	HOLMEN AB SER'B'NPV	186	9,530	6,838
S2433530	HOLOGIC INC COM	1,115	76,511	80,380
SBNRQN35	HOME DEPOT INC 1.375% DUE 03-15-2031	507,000	448,790	410,285
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051	115,000	113,535	64,769
SBNRQN46	HOME DEPOT INC 2.375% 03-15-2051	520,000	329,369	292,869
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	167,000	163,271	111,848
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	175,000	120,932	117,206
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	648,000	687,000	433,998
SBMQ5MC8	HOME DEPOT INC 3.3% DUE 04-15-2040 REG	365,000	362,145	284,244
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	120,000	87,955	83,744
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047	468,000	527,006	365,761
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043	125,000	109,341	105,434
SB9N1J94	HOME DEPOT INC 4.2% DUE 04-01-2043	615,000	585,016	518,734
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	124,000	133,710	103,001
SBYQF318	HOME DEPOT INC 4.25% DUE 04-01-2046	390,000	408,300	323,954
S8PLZ1L6	HOME DEPOT INC 4.75% 06-25-2029	286,000	284,155	286,380
S8PLZ1F0	HOME DEPOT INC 4.875% 06-25-2027	2,780,000	2,770,798	2,805,715

SBPLZ1N8	HOME DEPOT INC 4.95%	06-25-2034	355,000	351,610	349,711
SBPLZ1N8	HOME DEPOT INC 4.95%	06-25-2034	2,550,000	2,525,648	2,512,005
SBPLZ008	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO		370,000	349,763	336,149
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054		200,000	196,870	191,600
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054		370,000	367,585	354,460
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054		2,278,000	2,265,223	2,182,324
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054		2,757,000	2,732,893	2,641,206
SBPLZ1Q1	HOME DEPOT INC 5.4% 06-25-2064		70,000	68,806	66,956
SB8D60P5	HOME DEPOT INC 5.875% DUE 12-16-2036		140,000	156,385	147,470
SBFNOJ9P	HOME DEPOT INC 5.95% DUE 04-01-2041		1,135,000	1,495,331	1,189,968
S2434209	HOME DEPOT INC COM		1,493	425,810	580,762
S2434209	HOME DEPOT INC COM		4,860	1,400,983	1,890,491
SBPLZ1M7	HOME DEPOT INC FIXED 4.85%	06-25-2031	190,000	188,655	189,877
SBPOTW8	HOME DEPOT INC SR NT 2.75% 09-15-2051		380,000	240,140	231,401
C43816DAD7	HONDA AUTO 4.35% DUE 12-16-2030		77,000	76,997	76,415
C437930AC4	HONDA AUTO RECEIVABLES OWNER TRUST SR 24-2 CL A3 5.27% 11-20-2028		834,000	833,899	844,786
S6435145	HONDA MOTOR CO NPV		10,587	98,586	103,404
SBP0R6C9	HONEYWELL INTERNATIONAL 4.65%	07-30-2027	2,270,000	2,269,932	2,277,582
SBQC5577	HONEYWELL INTERNATIONAL INC 5.0%	03-01-2035	195,000	195,437	190,926
SBQC5577	HONEYWELL INTERNATIONAL INC 5.0%	03-01-2035	450,000	451,008	440,600
SBQ8CWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054		240,000	231,295	225,014
SBQ8CWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054		1,420,000	1,416,805	1,331,335
SBLBCW16	HONEYWELL INTL INC 2.8% DUE 06-01-2050		80,000	52,339	50,295
S2020459	HONEYWELL INTL INC COM STK		3,177	590,226	717,653
S6436557	HONG KONG & CHINA GAS HKD0.25		25,979	39,115	20,769
	HONG KONG DOLLAR		2	2	2
	HONG KONG DOLLAR		26	26	26
	HONG KONG DOLLAR		303	303	303
	HONG KONG DOLLAR		12,527	12,527	12,527
S6267359	HONG KONG EXCHANGES & CLEAR		2,802	89,238	106,338
S6267359	HONG KONG EXCHANGES & CLEAR		7,200	276,064	273,246
S6434915	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)		2,620	15,296	11,659
S2437264	HORMEL FOODS CORP COM		1,386	57,898	43,479
SBKPG1M1	HORMEL FOODS CORP FIXED 3.05% DUE	06-03-2051	381,000	300,387	247,044
SB3FF8W8	HOSHIZAKI CORP		262	9,990	10,443
SBKPLQD2	HOST HOTELS & FIXED 3.5% DUE 09-15-2030		1,200,000	1,166,951	1,086,576
S2567503	HOST HOTELS & RESORTS INC REIT		3,349	57,010	58,674
SBYQ3PM7	HOULIHAN LOKEY INC CL A CL A		250	24,457	43,415
SBRI1W702	HOWARD HUGHES HLDGS INC COM HOWARD	HUGHES HLDG INC	144	9,114	11,076
SBMZQDD9	HOWARD UNIV 5.209% DUE 10-01-2052		281,000	281,000	243,647
SBRRBR16	HOWMET AEROSPACE INC 4.85% 10-15-2031		253,000	252,483	248,056
SBKLI8V2	HOWMET AEROSPACE INC COM USD1.00 WI		1,955	71,529	213,818
SBKLI8V2	HOWMET AEROSPACE INC COM USD1.00 WI		5,495	284,856	600,988
S6441506	HOYA CORP NPV		781	60,834	98,470
S6441506	HOYA CORP NPV		900	122,693	113,474
SBRSF0X8	HP ENTERPRISE CO 4.4% 09-25-2027		193,000	192,909	190,840
SBRSF102	HP ENTERPRISE CO 4.55% 10-15-2029		1,155,000	1,140,620	1,125,444
SBRSF113	HP ENTERPRISE CO 4.85%	10-15-2031	251,000	250,769	244,753
SBRSF113	HP ENTERPRISE CO 4.85%	10-15-2031	1,175,000	1,173,919	1,145,754
SB56QL48	HP ENTERPRISE CO 5.0% 10-15-2034		1,540,000	1,525,801	1,480,679
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054		193,000	189,434	181,858
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054		230,000	225,598	216,722
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054		395,000	387,604	372,197
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054		525,000	519,574	494,692
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054		616,000	609,612	580,438
SBQ74Q42	HP INC 5.5% DUE 01-15-2033		975,000	972,357	982,108
SBYX4D52	HP INC COM		4,734	158,319	154,470
SBKPHXY0	HP INCORPORATION NT 4% 04-15-2029		700,000	698,448	670,831
SB5NTQV2	HPS CORPORATE LENDING FD NT 144A 6.25% 09-30-2029		1,000,000	987,890	1,014,960
SBFNOJH1	HSBC BK USA 5.875	11-01-2034	275,000	276,089	278,264
SBG48WG1	HSBC BK USA N A 7 DUE 01-15-2039		3,125,000	4,323,522	3,460,500
SBG48WF0	HSBC BK USA N A GLOBAL MEDIUM TERM SUB	BNT 5.625 DUE 08-15-2035	250,000	247,330	248,948
S0540528	HSBC HLDGS ORD USD0.50(UK REG)		42,988	343,420	422,791
S0540528	HSBC HLDGS ORD USD0.50(UK REG)		137,463	937,280	1,351,962
SBT6NWP4	HSBC HLDGS PLC 5.13%	11-19-2028	930,000	930,000	929,405
SBT6NWP4	HSBC HLDGS PLC 5.13%	11-19-2028	1,595,000	1,595,000	1,593,979
SBP4ZF99	HSBC HLDGS PLC 5.21% DUE 08-11-2028		4,785,000	4,887,351	4,799,738
SBSQLF74	HSBC HLDGS PLC 5.597% 05-17-2028		1,575,000	1,606,088	1,591,191
SBSQLF74	HSBC HLDGS PLC 5.597% 05-17-2028		2,262,000	2,262,000	2,285,253
SBSQLF74	HSBC HLDGS PLC 5.597% 05-17-2028		4,575,000	4,575,000	4,622,031
SBQBDYV9	HSBC HLDGS PLC 5.719% DUE	03-04-2035	300,000	300,000	301,758
SB59DWH6	HSBC HLDGS PLC 5.733% DUE 05-17-2032		3,015,000	3,015,000	3,047,200
SBT6PGF8	HSBC HLDGS PLC 5.874% 11-18-2035		557,000	557,000	544,167
SBT6PGF8	HSBC HLDGS PLC 5.874% 11-18-2035		635,000	635,000	620,370
SBT6PGF8	HSBC HLDGS PLC 5.874% 11-18-2035		640,000	640,000	625,254
SBT6PGF8	HSBC HLDGS PLC 5.874% 11-18-2035		745,000	745,000	727,835
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042		300,000	323,149	318,429
C404280AT6	HSBC HLDGS PLC 6.375% DUE 03-29-2049		1,200,000	1,200,000	1,200,852
SBN6QGJ3	HSBC HLDGS PLC FIXED 4.762% DUE	03-29-2033	2,175,000	1,976,423	2,046,023
SBMG6G21	HSBC HLDGS PLC FLTG RT 2.013% DUE	09-22-2028	700,000	645,176	644,777
SBFX0TH1	HSBC HLDGS PLC FLTG RT 4.292% DUE	09-12-2026	310,000	299,296	308,438
SBLGY597	HSBC HLDGS PLC FLTG RT 5.887% DUE	08-14-2027	3,161,000	3,183,193	3,205,254
SBMGB951	HSBC HLDGS PLC SUB NT 6.5% 09-15-2037		425,000	488,282	433,611
SBMGB951	HSBC HLDGS PLC SUB NT 6.5% 09-15-2037		1,258,000	1,456,298	1,283,487
SBT6PGS8	HSBC HOLDINGS 5.45% 11-19-2030		239,000	239,000	237,279
SBT6PGS8	HSBC HOLDINGS 5.45% 11-19-2030		1,240,000	1,240,000	1,231,072
SBT6PGS8	HSBC HOLDINGS 5.45% 11-19-2030		2,810,000	2,810,000	2,789,768
SBT6PGS8	HSBC HOLDINGS 5.45% 11-19-2030		3,677,000	3,676,877	3,650,526
SBYXL2Z6	HSBC HOLDINGS PLC 4.75%-FRN PERP	EUR2000000'4'	1,100,000	1,317,115	1,124,846
SBQ74Q75	HSBC HOLDINGS PLC 4.755% 06-09-2028		1,045,000	1,045,000	1,037,372
SBP4ZF81	HSBC HOLDINGS PLC 5.402% DUE	08-11-2033	3,575,000	3,497,208	3,532,100
SBPH14Q4	HSBC HOLDINGS PLC 6.332%	03-09-2044	1,490,000	1,499,893	1,568,836
SBDFG653	HUBBELL INC COM		268	55,173	112,263
SBRA4T383	HUBSPOT INC COM		234	82,572	163,044
SBJSRNY3	HUDSON PAC PPTY S L 4.65% DUE 04-01-2029		300,000	295,989	225,963
S6805317	HULIC COMPANY LTD		925	8,720	8,063
SB8VGK80	HUMANA INC 4.625 DUE 12-01-2042		180,000	182,796	148,248
SBQZJCM9	HUMANA INC 4.95% DUE 10-01-2044		70,000	71,616	59,336
SBQZJCM9	HUMANA INC 4.95% DUE 10-01-2044		188,000	164,147	159,360

SBRG6GR3	HUMANA INC 5.375% 04-15-2031	227,000	227,082	225,093
SBQMS2B8	HUMANA INC 5.5% 03-15-2053	190,000	184,893	169,505
SBQMS2B8	HUMANA INC 5.5% 03-15-2053	600,000	578,586	535,278
SBRG6G54	HUMANA INC 5.75% 04-15-2054	485,000	481,699	449,789
SBRG6G54	HUMANA INC 5.75% 04-15-2054	1,164,000	1,145,559	1,079,494
SBN12KQ1	HUMANA INC 5.95% 03-15-2034	550,000	541,888	553,630
SB6TR0Y7	HUMANA INC 8.15% DUE 06-15-2038	1,506,000	2,022,594	1,722,623
S2445063	HUMANA INC COM	592	267,221	150,196
SBK59KTO	HUMANA INC FIXED 3.95% DUE 08-15-2049	145,000	108,601	104,417
	HUNGARIAN FORINT	(8)	(8)	(8)
	HUNGARIAN FORINT	1	1	1
S2445416	HUNT J B TRANS SVCS INC COM	397	65,999	67,752
SBT6MV57	HUNTINGTON BANCSHARES INC 5.272% 01-15-2031	465,000	465,000	464,675
SBT6MV57	HUNTINGTON BANCSHARES INC 5.272% 01-15-2031	1,354,000	1,354,000	1,353,052
C446150BD5	HUNTINGTON BANCSHARES INC 5.709% 02-02-2035	1,391,000	1,400,772	1,391,501
C446150BD5	HUNTINGTON BANCSHARES INC 5.709% 02-02-2035	2,358,000	2,380,570	2,358,849
S2445966	HUNTINGTON BANCSHARES INC COM	6,969	85,129	113,386
SBTPHOC0	HUNTINGTON INGALLS INDS INC 5.353% 01-15-2030	1,755,000	1,754,754	1,757,562
SB40SSC9	HUNTINGTON INGALLS INDS INC COM	193	42,049	36,471
SB0650B9	HUNTSMAN CORP COM STK	925	25,979	16,678
SBFY8TQ3	HUNTSMAN INTL LLC 4.5% 05-01-2029	200,000	200,657	190,710
SB5882X4	HYATT HOTELS CORP COM CL A COM CL A	205	17,256	32,181
SB59FTW6	HYATT HOTELS CORP SR NT 5.375% 12-15-2031	100,000	99,745	99,423
SBYYXJY9	HYDRO ONE LTD COM NPV	694	13,651	21,362
SBYYXJY9	HYDRO ONE LTD COM NPV	5,633	125,819	173,392
C44935FAE4	HYUNDAI AUTO 1.03% DUE 12-15-2027	344,000	343,991	337,002
C448977AD0	HYUNDAI AUTO 2.22% DUE 10-15-2026	213,892	213,883	212,327
C448979AE4	HYUNDAI AUTO 4.48% DUE 07-17-2028	385,000	384,957	384,296
C448984AD6	HYUNDAI AUTO LEASE 4.62% DUE 04-17-2028	915,000	914,978	915,210
C448980AE2	HYUNDAI AUTO LEASE SECURITIZATION N T NT CL A-4 144A 5.17% 04-15-2027	517,000	516,605	519,047
C44933XAD9	HYUNDAI AUTO RECEIVABLES TR SER 23-B CL A3 5.7% 04-17-2028	219,000	218,991	221,416
C448976AE0	HYUNDAI AUTO RECEIVABLES TR SER 24-C CL A4 4.4% 01-15-2031	118,000	117,964	116,840
C44918CAE2	HYUNDAI AUTO RECEIVABLES TRUST SER 23-C CL A4 5.55% DUE 12-17-2029	176,000	175,946	179,955
C44934QAD3	HYUNDAI AUTO RECEIVABLES TRUST SER 24-B CL A3 4.84% 03-15-2029	235,000	236,304	236,423
C448976AF7	HYUNDAI AUTO RECEIVABLES TRUST SR 24-C CL B 01-15-2031	175,000	174,986	172,855
SBRK15C8	HYUNDAI CAP AMER 4.875% DUE 11-01-2027	495,000	494,837	493,451
SBRK15C8	HYUNDAI CAP AMER 4.875% DUE 11-01-2027	930,000	929,693	927,089
SBRK15C8	HYUNDAI CAP AMER 4.875% DUE 11-01-2027	1,341,000	1,340,557	1,336,803
SBJ2ZH37	IA FINANCIAL CORP COM NPV	259	13,364	24,009
SBJ2ZH37	IA FINANCIAL CORP COM NPV	1,609	78,034	149,153
SBNDYF48	IAC INC COM NEW	417	28,979	17,989
SB288C92	IBERDROLA SA EURO.75	14,400	122,597	198,319
SBQWPXN8	IBM INTERNAT CAPITAL 5.25% 02-05-2044	755,000	751,908	711,980
SBQWPXN8	IBM INTERNAT CAPITAL 5.25% 02-05-2044	1,152,000	1,147,345	1,086,359
SBQWPXN8	IBM INTERNAT CAPITAL 5.25% 02-05-2044	2,175,000	2,161,169	2,051,069
S9KYLL4U	ICE_CDS BOFAGB2U 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPCOKOC7	200,000	-	1,899
S9L18CKU	ICE_CDS BOFAGB2U 06/20/2026 SELL DEVON ENERGY CORPORATI SWPCOK8B1	300,000	-	2,832
S9KXFL2U	ICE_CDS BOFAGB2U 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPCOJYY5	2,000,000	-	26,021
S9L88RQU	ICE_CDS BOFAGB2U 06/20/2026 SELL VERIZON COMMUNICATIONS SWPCOKHX3	400,000	-	3,972
S9M1EL0U	ICE_CDS BOFAGB2U 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPCOLX54	100,000	-	1,649
S9M1EL0U	ICE_CDS BOFAGB2U 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPCOLX54	900,000	-	14,840
S9L2MQ7U	ICE_CDS BOFAGB2U 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPCOLUG3	550,000	68,798	77,480
S9L2MQ7U	ICE_CDS BOFAGB2U 06/20/2028 SELL GENERAL MOTORS CO 4.2% SWPCOLUG3	950,000	130,874	133,830
S9L2BKBU	ICE_CDS BOFAGB2U 06/20/2028 SELL METLIFE INC 3.6% 11/13 SWPCOLR69	900,000	-	16,065
S9L2ZFHU	ICE_CDS BOFAGB2U 06/20/2028 SELL VERIZON COMMUNICATIONS SWPCOLTK6	2,700,000	6,616	46,405
S9L8AYTU	ICE_CDS BOFAGB2U 12/20/2026 SELL AMERICAN INTL GROUP 6. SWPCOKIE4	1,100,000	-	16,140
S9L2DZEU	ICE_CDS BOFAGB2U 12/20/2026 SELL BOEING CO 2.6% 10/30/2 SWPCOKBG6	3,400,000	-	25,816
S9L3GLCU	ICE_CDS BOFAGB2U 12/20/2026 SELL DEVON ENERGY CORPORATI SWPCOKJ9	1,000,000	-	11,540
S9L88REU	ICE_CDS BOFAGB2U 12/20/2026 SELL ENBRIDGE INC 3.5% 06/1 SWPCOKK76	1,000,000	-	12,429
S9L4MV6U	ICE_CDS BOFAGB2U 12/20/2026 SELL GENERAL MOTORS CO 4% 0 SWPCOKFP2	240,000	-	21,746
S9L4MV6U	ICE_CDS BOFAGB2U 12/20/2026 SELL GENERAL MOTORS CO 4% 0 SWPCOKFP2	470,000	-	42,585
S9L5DBAU	ICE_CDS BOFAGB2U 12/20/2026 SELL HESS CORP 3.5% 07/15/2 SWPCOKJL7	1,600,000	-	26,266
S9L5DBAU	ICE_CDS BOFAGB2U 12/20/2026 SELL HESS CORP 3.5% 07/15/2 SWPCOKJL7	2,000,000	-	32,833
S9L88P2U	ICE_CDS BOFAGB2U 12/20/2026 SELL SOUTHWEST AIRLINES CO SWPCOKJZ6	1,150,000	-	13,685
S9L26M6U	ICE_CDS BOFAGB2U 12/20/2026 SELL VERIZON COMMUNICATIONS SWPCOKE65	3,100,000	-	39,040
S9L88P6U	ICE_CDS BOFAGB2U 12/20/2026 SELL WILLIAMS COMPANIES INC SWPCOKKL5	1,200,000	-	18,476
S9LY8GTU	ICE_CDS BOFAGB2U 12/20/2027 SELL NEXTERA ENERGY CAPITAL SWPCOLLX6	1,000,000	10,122	17,058
S9L8UKRU	ICE_CDS BOFAGB2U 12/20/2027 SELL VERIZON COMMUNICATIONS SWPCOL936	400,000	-	6,487
S9M39KYU	ICE_CDS BOFAGB2U 12/20/2028 SELL VERIZON COMMUNICATIONS SWPCOMZL1	700,000	29	12,692
S9MX493L	ICE_CDS BOFAGB2U 12/20/2029 SELL BOEING CO 2.6% 10/30/2 SWPCOMVJ4	(1,200,000)	(19,995)	(4,516)
S9L88NB8	ICE_CDS BOFAGB2U 20/06/2028 SELL TESCO PLC 6.125% 02/24 SWPCOK3K6	300,000	-	7,158
S9L88RCU	ICE_CDS BOFAGB2U 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPCOK3J9	1,000,000	-	7,493
S9M8KSCU	ICE_CDS BOFAGB2U 20/06/2029 SELL AIRBUS SE 2.375% 04/02 SWPCOMQ92	400,000	8,758	10,258
S9M9W79U	ICE_CDS BOFAGB2U 20/06/2031 SELL CELLNEX TELECOM SA 2.3 SWPCOMV88	200,000	52,600	47,956
S9K99NGU	ICE_CDS BOFAGB2U 20/12/2027 SELL TESCO PLC 6.125% 02/24 SWPCOJTG0	400,000	-	8,888
S9LSXM1U	ICE_CDX BOFAGB2U 06/20/2027 SELL CDX.NA.IG.38 SWPCOKS9	100,000	37	1,793
S9M78MJL	ICE_CDX BOFAGB2U 06/20/2029 SELL CDX.EM.41 SWPCOMIA7	(200,000)	(7,150)	(4,721)
S9L2MFKU	ICE_CDX BOFAGB2U 06/20/2033 SELL CDX.NA.IG.40 SWPCOLPP9	1,000,000	-	15,382
S9M7DLCU	ICE_CDX BOFAGB2U 06/20/2034 SELL CDX.NA.IG.42 SWPCOMJ82	1,000,000	2,833	10,034
S9L88B7L	ICE_CDX BOFAGB2U 12/20/2025 SELL CDX.EM.34 SWPCOJJ14	(460,000)	-	(291)
S9L23BUU	ICE_CDX BOFAGB2U 12/20/2026 SELL CDX.EM.36 SWPCOKC00	552,000	-	457
S9MXFB4U	ICE_CDX BOFAGB2U 12/20/2029 SELL CDX.NA.HY.43 SWPCOMZ84	1,200,000	89,465	94,350
S9MXARLU	ICE_CDX BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 SWPCOMMQ7	17,300,000	393,351	391,914
S9MXARLU	ICE_CDX BOFAGB2U 12/20/2029 SELL CDX.NA.IG.43 SWPCOMMQ7	26,900,000	612,084	609,393
S9L94EHU	ICE_CDX BOFAGB2U 12/20/2032 SELL CDX.NA.IG.39 SWPCOLBC3	2,000,000	-	29,383
S9MXC69U	ICE_CDX BOFAGB2U 12/20/2034 SELL CDX.NA.IG.43 SWPCOMVU8	5,700,000	34,987	44,546
S9MXAR5U	ICE_CDX BOFAGB2U 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPCOMW95	800,000	74,429	66,318
S6455530	ICL GROUP LTD	1,894	9,042	9,357
C45115AAB0	ICON INVT5 SIX DESIGNATED ACTIVITY CO 5.849% 05-08-2029	1,175,000	1,183,711	1,197,255
S2296937	IDACORP INC COM	245	24,013	26,774
S2296937	IDACORP INC COM	436	43,543	47,646
SBNRRQX9	IDAHO ENERGY RES AUTH TRANSMISSION FACS REV 2.861% 09-01-2046 BEO TAXABLE	710,000	710,000	487,593
SBNRRQX9	IDAHO ENERGY RES AUTH TRANSMISSION FACS REV 2.861% 09-01-2046 BEO TAXABLE	1,280,000	1,280,000	879,041
SB1FF8P7	IDEMITSU KOSAN CO NPV	2,110	11,422	13,902
SB1FF8P7	IDEMITSU KOSAN CO NPV	28,200	187,831	185,805
S2456612	IDEX CORP COM	368	67,568	77,019
S2459202	IDEXX LABS INC COM	408	160,456	168,684
C994J34998	IFM GLOBAL INFRASTRUCTURE (US), L.P CLASS A	195,606,789	195,606,789	237,311,448
SB06QF87	IG GROUP HLDGS ORD GBP0.00005	5,054	39,936	62,695

S2469375	IGM FINANCIAL INC COM NPV	202	5,713	6,448
S2469375	IGM FINANCIAL INC COM NPV	1,389	37,648	44,339
S6466985	IHI CORPORATION NPV	8,000	260,300	473,963
C452151LF8	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C	1,924,706	1,846,855	1,895,579
C452151LF8	IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C	5,416,471	5,481,126	5,334,503
S2457552	ILL TOOL WKS INC COM	1,437	284,054	364,366
SBPCPKX8	ILLUMINA INC 5.75% DUE 12-13-2027	284,000	283,611	291,373
S2613990	ILLUMINA INC COM	762	128,292	101,826
S2613990	ILLUMINA INC COM	1,780	232,509	237,861
SBQWPX94	IMB INTERNAT CAPITAL 4.6% 02-05-2029	190,000	189,531	188,225
SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054	215,000	213,785	197,944
SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054	285,000	283,390	262,391
SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054	342,000	340,068	314,869
SBNCBD46	IMCD NV EURO.16	132	27,407	19,614
SBNCBD46	IMCD NV EURO.16	2,070	315,376	307,590
S3123249	IMPAX ENVIRO MKTS ORD GBPO.10	33,488	161,393	161,470
S0454492	IMPERIAL BRANDS PLC GBPO.10	1,909	58,525	61,038
S0454492	IMPERIAL BRANDS PLC GBPO.10	14,670	335,178	469,055
C452766AA6	IMPERIAL FD MTG TR FLTG RT 2.493% DUE 02-25-2067	2,016,473	1,700,139	1,793,129
S2454241	IMPERIAL OIL COM NPV	464	17,342	28,581
S2454241	IMPERIAL OIL COM NPV	3,124	120,775	192,432
C453140AF2	IMPERIAL TOB FIN 4.25% DUE 07-21-2025	3,950,000	3,982,865	3,928,394
C826500XQ0	IN DEFAULT PVTPL SIGMA FIN INC NT 0 DUE 12-31-2040	93,840,529	-	59,120
SBYPJ106	IN MICH PWR CO 4.55% DUE 03-15-2046	185,000	193,611	156,133
SBYPJ106	IN MICH PWR CO 4.55% DUE 03-15-2046	411,000	409,884	346,868
SBLN8363	IN UNIV HLTH INC 2.852% DUE 11-01-2051	220,000	148,064	137,986
SB61TVQ0	INCHCAPE ORD GBPO.10	12,479	113,953	120,263
S2471950	INCYTE CORP COM	899	63,353	62,094
SBQKW0H4	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054	315,000	314,523	308,788
SB9D9L90	INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)	2,574	87,210	132,309
SB9D9L90	INDITEX (IND.DE DISENO TEXTIL SA) EURO.03 (POST SUBD)	22,946	736,959	1,179,475
SBKPMPK5	INDONESIA(REP OF) 6.5% BDS 15/02/2031 IDR	10,905,000,000	774,172	659,476
SB3ZR761	INDONESIA(REP OF) 7% SNR 15/05/27 IDR1000000	17,340,000,000	1,281,980	1,077,515
	INDONESIAN RUPIAH	19,818	19,818	19,818
	INDONESIAN RUPIAH	21,945	21,945	21,945
	INDONESIAN RUPIAH	33,937	33,937	33,937
SB1VSK10	INDUSTRIVARDEN AB SER'A'NPV	299	9,910	9,455
SB1VSK54	INDUSTRIVARDEN AB SER'C'NPV	381	8,716	12,038
SB0LDBX7	INDUTRADE AB NPV	650	15,134	16,295
CG4768PAN1	INEOS US FINANCE LLC NEW USD TERM LOAN BSENIOR SECURED 02-10-2030	748,125	749,528	750,930
S5889505	INFINEON TECHNOLOG ORD NPV (REGD)	3,091	78,524	100,503
SBMU6DW5	INFORMA PLC (GB) ORD GBPO.001	3,232	31,328	32,317
SBMG95P4	INFORMATICA INC CL A CL A	296	6,828	7,675
C994J35995	INFRASTRUCTURE INVESTMENTS FUND	149,478,924	149,478,924	177,227,235
SBZ0P4R4	INFRASTRUTTURE WIRELESS ITALIA SPA NPV 144A	789	8,310	8,019
S6459286	INFRAITL LTD NPV	2,226	16,732	15,714
C456837AR4	ING GROEP N V 5.75% 12-31-2049	500,000	500,000	493,765
SBNSP5D5	ING GROEP N V 6.083% 09-11-2027	1,305,000	1,305,000	1,329,182
SBZ57390	ING GROEP N.V. EURO.01	7,797	102,960	122,157
C456837AZ6	ING GROEP NV 4.25% DUE 12-31-2049	1,200,000	1,200,000	975,900
SBSQLD70	INGERSOLL RAND INC 5.314% 06-15-2031	326,000	325,974	329,403
SBRF5C02	INGERSOLL RAND INC 5.4% DUE 08-14-2028	364,000	362,584	369,769
SBRF5C02	INGERSOLL RAND INC 5.4% DUE 08-14-2028	1,000,000	995,560	1,015,850
SBLSG282	INGERSOLL RAND INC COM	1,947	96,077	176,126
SBF2J270	INGERSOLL-RAND 4.3% DUE 02-21-2048	385,000	383,773	319,107
SBHPRH47	INGERSOLL-RAND LUXEMBOURG FIN S A 4.5% 03-21-2049	235,000	263,812	202,173
SB5SYN47	INGRAM MICRO HLDG CORP COM	80	1,591	1,551
SBK724P7	INGREDION INC COM	321	29,112	44,157
SB10RB15	INPEX CORPORATION NPV	2,206	23,380	27,659
SB10RB15	INPEX CORPORATION NPV	17,500	226,378	219,418
SBN4N9C0	INPOST S.A. EURO.01	461	7,919	7,881
SBN4N9C0	INPOST S.A. EURO.01	19,261	364,985	329,288
SBDT5K75	INSPIRE MED SYS INC COM	170	47,724	31,515
SBDT5K75	INSPIRE MED SYS INC COM	420	79,610	77,860
SB1XGNW4	INSULET CORP COM STK	340	71,255	88,764
S6271026	INSURANCE AUSTRALIA GROUP LTD	5,605	26,495	29,359
S6271026	INSURANCE AUSTRALIA GROUP LTD	15,921	68,787	83,394
SB04YJV1	INTACT FINL CORP COM NPV	424	43,914	77,161
SB04YJV1	INTACT FINL CORP COM NPV	3,043	354,091	553,779
SBLS9332	INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	161,000	157,781	102,386
SBLS9332	INTEL CORP 2.8% DUE 08-12-2041/08-12-2021 BEO	851,000	858,150	541,185
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	730,000	726,642	388,594
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	650,000	567,987	388,479
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	1,273,000	1,304,950	760,821
C458140BJ8	INTEL CORP 3.25% DUE 11-15-2049	1,473,000	1,411,195	880,353
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	606,000	506,921	400,663
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	1,272,000	915,301	840,996
C458140AY6	INTEL CORP 4.1% DUE 05-11-2047	406,000	422,626	287,724
C458140AV2	INTEL CORP 4.1% DUE 05-19-2046	175,000	141,736	124,558
C458140AP5	INTEL CORP 4.25% DUE 12-15-2042	170,000	140,301	129,295
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	80,000	65,400	61,846
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	250,000	212,400	193,270
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050	723,000	605,372	558,937
SBMXHQ81	INTEL CORP 4.875% 02-10-2026	394,000	393,673	394,000
C458140AT7	INTEL CORP 4.9% 07-29-2045	240,000	207,929	193,495
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052	90,000	76,829	70,799
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052	1,032,000	890,531	811,823
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052	2,019,000	1,746,176	1,588,246
SBQ7WZ50	INTEL CORP 5.0% 02-21-2031	1,365,000	1,359,990	1,338,628
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO	125,000	124,723	97,328
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO	370,000	361,166	288,089
SB5NWP4	INTEL CORP 5.15% 02-21-2034	1,330,000	1,328,205	1,275,909
SB5NWTf6	INTEL CORP 5.6% 02-21-2054	188,000	187,430	165,081
SB5NWTf6	INTEL CORP 5.6% 02-21-2054	265,000	262,843	232,694
SB5NWTf6	INTEL CORP 5.6% 02-21-2054	498,000	482,145	437,289
SB5NWTf6	INTEL CORP 5.6% 02-21-2054	539,000	523,992	473,291
SBMX7H88	INTEL CORP 5.625% 02-10-2043	107,000	106,936	97,768
SBMX7HF5	INTEL CORP 5.82% 02-10-2053	70,000	66,193	61,984
SBMX7HF5	INTEL CORP 5.82% 02-10-2053	325,000	323,151	287,781

SBMX7HF5	INTEL CORP 5.82%	02-10-2053	373,000	353,077	330,284
SBMX7HF5	INTEL CORP 5.82%	02-10-2053	600,000	599,742	531,288
C458140CK4	INTEL CORP 6.02% 02-10-2063		261,000	260,880	234,861
C458140CK4	INTEL CORP 6.02% 02-10-2063		600,000	613,902	539,910
S2463247	INTEL CORP COM		20,792	815,125	416,880
C458140BY5	INTEL CORP FIXED 3.75% DUE 08-05-2027		1,250,000	1,224,125	1,211,963
C458140BR0	INTEL CORP FIXED 3.9% DUE 03-25-2030		197,000	187,849	184,284
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051		280,000	177,713	159,163
C458140BW9	INTEL CORP SR NT 3.05% 08-12-2051		445,000	279,956	252,956
SB1WT4X2	INTERACTIVE BROKERS GROUP INC CL COM		508	32,940	89,748
SBMC5783	INTERCONTINENTAL 2.1% DUE 06-15-2030		500,000	484,955	431,995
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040		275,000	274,010	191,892
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040		465,000	321,971	324,472
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO		560,000	381,619	356,765
SBM9PS38	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO		1,215,000	914,663	774,052
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG		605,000	602,032	353,066
SBMTQL54	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG		1,400,000	1,396,211	817,012
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062		210,000	208,597	191,064
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062		225,000	215,333	204,712
SB556186	INTERCONTINENTAL EXCHANGE INC 5.25% 06-15-2031		900,000	899,145	908,199
SB556186	INTERCONTINENTAL EXCHANGE INC 5.25% 06-15-2031		1,390,000	1,388,680	1,402,663
SBF5SD59	INTERCONTINENTAL EXCHANGE INC COM		2,768	280,947	412,460
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052		480,000	446,775	428,098
SBHJYC05	INTERCONTL HOTELS ORD GBP0.208521303		379	24,839	47,248
SBHJYC05	INTERCONTL HOTELS ORD GBP0.208521303		1,226	83,985	152,838
SBHJYC05	INTERCONTL HOTELS ORD GBP0.208521303		2,759	209,244	343,948
C459200KC4	INTERNATIONAL BUSINESS MACHS CORP 4.25% DUE 05-15-2049 REG		220,000	188,256	176,774
S2005973	INTERNATIONAL BUSINESS MACHS CORP COM		4,485	644,296	985,938
SB1YKG04	INTERNATIONAL PERSONAL FINANCE PLC ORD GBP0.10		9,072	27,748	14,770
S2466321	INTERPUBLIC GROUP COMPANIES INC COM		1,815	51,833	50,856
SBP4YG52	INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034		440,000	444,751	423,210
SBP4YH12	INTERSTATE PWR & LT CO 5.45% 09-30-2054		275,000	278,175	260,109
S3163836	INTERTEK GROUP ORD GBP0.01		377	21,256	22,323
S3163836	INTERTEK GROUP ORD GBP0.01		6,741	164,348	399,158
S4076836	INTESA SANPAOLO NPV		34,520	85,757	138,085
S4076836	INTESA SANPAOLO NPV		244,068	645,709	976,305
C46115HB29	INTESA SANPAOLO S 6.625% DUE 06-20-2033		2,345,000	2,340,736	2,445,483
C46115HC81	INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054		800,000	886,248	855,488
SBMXWZR8	INTL BUSINESS 3.43% DUE 02-09-2052		750,000	749,860	509,843
S2464165	INTL FLAVORS & FRAGRANCES INC COM		1,236	130,149	104,504
SBYYGTQ0	INTL PAPER CO 4.4% DUE 08-15-2047		90,000	78,394	73,478
SBN8KPX0	INTL PAPER CO 4.8% DUE 06-15-2044		419,000	417,048	367,911
SB62WB98	INTL PAPER CO 6 DUE 11-15-2041		469,000	622,156	477,747
S2465254	INTL PAPER CO COM		1,674	68,089	90,095
SBHCB0P4	INTRA-CELLULAR THERAPIES INC COM		500	34,246	41,760
SBFGCN94	INTST PWR & LT CO 4.7% DUE 10-15-2043		42,000	50,511	35,834
S2459020	INTUIT COM		1,338	582,690	840,933
SBNNJDM7	INTUIT INC 5.5% 09-15-2053		200,000	199,109	196,176
SBNNJDM7	INTUIT INC 5.5% 09-15-2053		372,000	370,161	364,887
SBNNJDM7	INTUIT INC 5.5% 09-15-2053		415,000	404,109	407,065
S2871301	INTUITIVE SURGICAL INC COM NEW STK		535	245,863	279,249
S2871301	INTUITIVE SURGICAL INC COM NEW STK		1,739	398,094	907,688
SB28XP76	INVESCO LTD COM STK USD0.20		1,747	29,075	30,538
SB1FL3C7	INVESCO PERP UK SM ORD GBP0.20		13,602	75,715	65,585
SB2404X1	INVESTMENT AB SER'B'NPV		361	8,379	9,014
SBMV7PQ4	INVESTOR AB SER'B'NPV		4,121	59,859	109,167
SBN4LCV4	INVITATION HOMES 4.15% 04-15-2032		321,000	320,162	295,619
SBN4LCV4	INVITATION HOMES 4.15% 04-15-2032		600,000	598,489	552,558
SBDR1GW9	INVITATION HOMES INC COM		2,943	99,938	94,088
SBQPGF43	INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035		285,000	281,737	269,673
SBRV0GLO	INVITATION HOMES OPER PARTNERSHIP LP 5.45% 08-15-2030		200,000	197,732	202,522
SBMWH1M1	INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031		57,000	42,638	46,259
SBMWH1M1	INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031		300,000	295,188	243,471
SBDJ0LS6	IONIS PHARMACEUTICALS INC COM		751	30,202	26,255
SB5WYQ22	IPALCO ENTERPRISES INC SR SEC2 NT 5.75% 04-01-2034		200,000	199,434	200,118
S2698782	IPG PHOTONICS CORP COM		140	13,574	10,181
SB57K5S1	IPH LTD NPV		10,838	42,862	33,753
SB0R7JF1	IPSEN SA EUR1		88	10,184	10,087
SB0R7JF1	IPSEN SA EUR1		505	58,909	57,888
SBDR73G1	IQVIA HLDGS INC COM USD0.01		881	180,092	173,125
SB2QH310	IRIDIUM COMMUNICATIONS INC COM STK		570	31,973	16,541
SB2QH310	IRIDIUM COMMUNICATIONS INC COM STK		5,090	150,777	147,712
SBLP5857	IRISH CONTL GROUP UTS(1 ORD EUR0.065&UP TO 10		14,595	51,237	78,286
SBVFTF03	IRON MTN INC NEW COM		1,399	73,229	147,049
S6451271	ISRAEL DISCOUNT BK ILS0.10		3,069	12,781	20,990
C46514BRA7	ISRAEL(STATE OF) 4.5% DUE 01-17-2033 REG		551,000	499,941	505,234
S6467104	ISUZU MOTORS NPV		1,305	16,121	17,923
SBMDHQ70	ITC HLDGS CORP 2.95% DUE 05-14-2030		615,000	567,311	549,478
SB8TPVX2	ITC HLDGS CORP 5.3% DUE 07-01-2043		591,000	681,823	541,811
SBP4YBW1	ITC HLDGS CORP SR NT 144A 5.4% 06-01-2033		1,012,000	1,009,732	1,003,003
S6467803	ITOCHU CORP NPV		1,700	88,017	84,719
S6467803	ITOCHU CORP NPV		2,764	65,318	137,743
SBZBY209	ITT INC COM		396	30,092	56,580
S3398649	ITV ORD GBP0.10		117,952	151,525	108,724
SB073C40	IVANHOF MINES LTD COM STK		1,460	12,132	17,319
SB073C40	IVANHOF MINES LTD COM STK		12,679	112,520	150,399
SB4RW5R9	J P MORGAN MTG FLTG RT 5.13012% DUE 09-25-2035		295,326	290,390	287,964
C46653PAF4	J P MORGAN MTG TR 2.5% DUE 10-25-2051		688,925	706,503	611,056
C46653KAC2	JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052		1,435,000	1,059,352	1,068,673
S2471789	JABIL INC COM USD0.001		569	38,795	81,879
S2469193	JACK HENRY & ASSOC INC COM		345	58,959	60,479
SBQFHMND	JACKSON FINL INC SR NT 4% 11-23-2051		985,000	826,644	677,847
SBNGCOD3	JACOBS SOLUTIONS INC COM		604	60,815	80,706
SB60QWJ2	JAMES HARDIE INDUSTRIES PLC		235	7,992	7,285
SB60QWJ2	JAMES HARDIE INDUSTRIES PLC		1,022	20,169	31,683
C47077DAM2	JANE STR GROUP LLC 1ST UEN TERM LOAN SENIOR SECURED 12-11-2031		200,000	199,500	200,000
SBYPZJQ6	JANUS HENDERSON GROUP PLC ORD USD1.50		612	15,401	26,028
SBYPZJQ6	JANUS HENDERSON GROUP PLC ORD USD1.50		8,270	257,422	351,723
SB8BRV46	JAPAN AIRLINES CO NPV		300	8,578	4,758

S6743882	JAPAN EXCHANGE GROUP INC NPV	2,220	18,702	25,003
SBYT8165	JAPAN POST BANK CO NPV	3,394	31,879	32,275
SBYT8165	JAPAN POST BANK CO NPV	15,900	151,040	151,200
SBYT8143	JAPAN POST HOLD CO NPV	4,429	45,756	42,004
SBYT8143	JAPAN POST HOLD CO NPV	21,500	192,333	203,905
SBYT8154	JAPAN POST INSURAN NPV	482	8,356	8,916
S6397580	JAPAN REAL ESTATE INVESTMENT CO	15	14,154	10,298
S6474535	JAPAN TOBACCO INC NPV	2,792	74,302	72,483
S6474535	JAPAN TOBACCO INC NPV	10,000	216,794	259,608
	JAPANESE YEN	3	3	3
	JAPANESE YEN	262	262	262
	JAPANESE YEN	132,358	132,358	132,358
	JAPANESE YEN	171,409	171,409	171,409
	JAPANESE YEN	253,304	253,304	253,304
S6472119	JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG)	384	21,351	15,732
S6472119	JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG)	2,856	122,612	117,010
SB4Q5ZN4	JAZZ PHARMACEUTICALS PLC COM USD0.0001	287	40,724	35,344
C47214BAD0	JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053	447,000	487,593	492,612
C47214BAD0	JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053	464,000	487,670	511,347
C47214BAD0	JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053	585,000	668,742	644,693
C47214BAD0	JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053	886,000	957,014	976,407
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052	160,000	168,747	161,757
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052	196,000	203,092	198,152
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052	1,255,000	1,238,436	1,268,780
SBLGY5F3	JBS USA/FOOD/FINANCE 3.0% 05-15-2032	533,000	440,608	443,850
SBMGC2W9	JBS USA/FOOD/FINANCE 3.625% 01-15-2032	497,000	438,481	437,976
SBMGC2W9	JBS USA/FOOD/FINANCE 3.625% 01-15-2032	3,800,000	3,147,448	3,348,712
SBLGY5D1	JBS USA/FOOD/FINANCE 3.75% 12-01-2031	134,000	118,368	119,039
SBLPNLM9	JBS USA/FOOD/FINANCE 4.375% 02-02-2052	350,000	251,634	262,028
SBLR6320	JBS USA/FOOD/FINANCE 5.5% 01-15-2030	343,000	347,648	342,568
SBM8Q5M0	JD SPORTS FASHION ORD GBP0.0005	6,083	12,850	7,306
SBMC4Z23	JDE PEETS N.V.	242	7,024	4,142
SBYQ8H04	JEFFERIES FINANCIAL GROUP INC 4.85% 01-15-2027	545,000	647,525	545,638
SBPK76C9	JEFFERIES FINL GROUP INC 5.875% 07-21-2028	460,000	457,450	470,125
SBLDCCV4	JEFFERIES FINL GROUP INC 6.2% 04-14-2034	190,000	189,694	195,666
SBGOQ4Z2	JEFFERIES FINL GROUP INC COM	856	23,508	67,110
SBMTV1Q54	JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031	365,000	361,627	307,359
SB1Y1SQ7	JERONIMO MARTINS EUR1	678	12,306	12,953
SBRXCZB7	JETBLUE AIRWAYS/LOYALTY 9.875% 09-20-2031	300,000	318,750	319,110
SBKD14V2	JETBLUE AWYS CORP FIXED 2.75% DUE 11-15-2033	567,032	507,681	490,301
S6543792	JFE HOLDINGS INC NPV	1,285	19,314	14,550
SBTFK4X8	JOHN DEERE CAPITAL CO 4.2% 07-15-2027	2,310,000	2,309,677	2,292,352
SB5N0P84	JOHN WOOD GROUP PL ORD GBP0.0428571	49,508	162,983	40,675
SBMGYMMV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	469,000	440,087	311,627
SBMGYMMV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	500,000	496,998	332,225
SBFXCN97	JOHNSON & JOHNSON 3.4% 01-15-2038	505,000	521,361	421,332
SBFXCN97	JOHNSON & JOHNSON 3.4% 01-15-2038	1,339,000	1,308,417	1,117,154
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	185,000	167,440	161,383
SBF01Z57	JOHNSON & JOHNSON 3.625% DUE 03-03-2037	945,000	946,083	817,794
SBF01Z35	JOHNSON & JOHNSON 3.75% DUE 03-03-2047	418,000	376,096	328,669
SBR825P7	JOHNSON & JOHNSON 5.25% 06-01-2054	2,055,000	2,069,155	2,009,975
SBR825P7	JOHNSON & JOHNSON 5.25% 06-01-2054	2,114,000	2,151,106	2,067,682
S2475833	JOHNSON & JOHNSON COM USD1	8,248	1,088,548	1,192,826
S2475833	JOHNSON & JOHNSON COM USD1	11,826	1,989,779	1,710,276
SBDH2HN1	JOHNSON CTLIS INTL 5.125% DUE 09-14-2045	390,000	388,137	348,886
SBDG08S8	JOHNSON CTLIS INTL 6% DUE 01-15-2036	180,000	207,168	187,267
SBY7QL61	JOHNSON CTLIS INTL PLC COM USD0.01	3,299	161,968	260,390
SBDG0907	JOHNSON CTLIS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	274,000	265,835	231,771
SBP4JH17	JOHNSON ELEC HLDGS HKD0.05	30,659	53,019	43,021
SBL56D22	JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054	220,000	220,000	211,521
SBL56D22	JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054	390,000	390,791	374,969
S2040640	JONES LANG LASALLE INC COM STK	240	42,311	60,754
S2040640	JONES LANG LASALLE INC COM STK	730	181,590	184,792
C988349070	JPM GLOBAL EMERGING MARKETS DISCOVERY FUND	1,660,684	31,011,465	34,293,134
SBYV7YPO	JPMBB COML MTG 3.8218% DUE 07-15-2048	353,000	351,787	347,933
C990945396	JPMCB MORTGAGE PRIVATE PLACEMENT FUND	7,306,793	207,869,782	375,934,524
S0174002	JPMORG JAPANESE INV TRUST ORD GBP0.25	658,342	3,908,947	4,641,978
SBSLSDT8	JPMORGAN CHASE & 5.581% DUE 04-22-2030	2,453,000	2,514,456	2,498,454
SB6QKFT9	JPMORGAN CHASE & 5.6% DUE 07-15-2041	130,000	131,686	131,153
SBLB0Y92	JPMORGAN CHASE & CO 2.069% 06-01-2029	1,315,000	1,233,977	1,193,612
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	755,000	518,768	498,368
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	680,000	760,432	504,016
SBMF05B4	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	2,044,000	1,989,148	1,515,013
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042	720,000	695,903	526,277
SBKVKPW5	JPMORGAN CHASE & CO 3.157% 04-22-2042	1,080,000	804,164	789,415
C46647PAM8	JPMORGAN CHASE & CO 3.509% 01-23-2029	3,500,000	3,500,000	3,358,810
SBF348B0	JPMORGAN CHASE & CO 3.882% 07-24-2038	105,000	102,731	89,212
SBF348B0	JPMORGAN CHASE & CO 3.882% 07-24-2038	133,000	155,891	113,002
SBDRI6F7	JPMORGAN CHASE & CO 3.897% 01-23-2049	570,000	570,000	437,355
SBDRI6F7	JPMORGAN CHASE & CO 3.897% 01-23-2049	611,000	501,889	468,814
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048	1,327,000	1,243,509	1,032,937
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048	2,000,000	2,003,855	1,556,800
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048	2,730,000	2,594,008	2,125,032
SBL1LXV3	JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG	1,100,000	1,100,000	1,090,980
C46647PAR7	JPMORGAN CHASE & CO 4.005% 04-23-2029	2,700,000	2,700,000	2,616,570
C46647PAK2	JPMORGAN CHASE & CO 4.032% 07-24-2048	275,000	285,880	215,894
C46647PAK2	JPMORGAN CHASE & CO 4.032% 07-24-2048	335,000	335,000	262,998
C46647PA44	JPMORGAN CHASE & CO 4.26% 02-22-2048	455,000	369,486	374,856
SBMGDC11	JPMORGAN CHASE & CO 4.323% 04-26-2028	380,000	380,673	375,372
SB55SCX2	JPMORGAN CHASE & CO 4.505% 10-22-2028	569,000	569,036	564,004
SBPQCMV9	JPMORGAN CHASE & CO 4.565% 06-14-2030	1,395,000	1,380,339	1,366,835
SBVB6H3	JPMORGAN CHASE & CO 4.6% DUE 12-31-2049	600,000	597,636	597,636
SB55SD06	JPMORGAN CHASE & CO 4.603% 10-22-2030	759,000	759,051	744,769
SB55SD06	JPMORGAN CHASE & CO 4.603% 10-22-2030	2,680,000	2,680,000	2,629,750
SBLSP4R8	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	95,000	92,860	87,102
SB55SCQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035	214,000	214,000	206,142
SB55SCQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035	220,000	220,000	211,922
SB55SCQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035	380,000	380,000	366,046
SB55SCQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035	510,000	510,000	491,273

SB555CQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035	654,000	654,000	629,985
SB5WW106	JPMORGAN CHASE & CO 4.979% 07-22-2028	247,000	247,000	247,553
C46647PE11	JPMORGAN CHASE & CO 4.995% 07-22-2030	6,445,000	6,494,929	6,422,765
C46647PEA0	JPMORGAN CHASE & CO 5.04% 01-23-2028	75,000	75,000	75,234
SB11W7Z7	JPMORGAN CHASE & CO 5.299% 07-24-2029	6,473,000	6,470,005	6,530,674
SB7FRR14	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	245,000	225,442	241,252
SB7FRR14	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	1,432,000	1,657,023	1,410,090
SB914NM6	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	460,000	466,059	458,142
SB5WWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035	292,000	292,000	288,476
SB5WWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035	395,000	395,000	390,232
SB5WWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035	1,030,000	1,030,000	1,017,568
SB5WWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035	1,125,000	1,125,000	1,111,421
SB84Y0J5	JPMORGAN CHASE & CO 5.534% 11-29-2045	190,000	190,572	185,507
SB84Y0J5	JPMORGAN CHASE & CO 5.534% 11-29-2045	2,020,000	2,022,674	1,972,227
C46647PEE2	JPMORGAN CHASE & CO 5.571% 04-22-2028	570,000	570,000	579,627
SB0035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	1,000,000	996,357	992,890
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035	360,000	360,000	368,406
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035	1,130,000	1,130,000	1,156,386
SBPBMPI3	JPMORGAN CHASE & CO 6.875% 12-31-2049	600,000	600,000	630,816
S2190385	JPMORGAN CHASE & CO COM	6,663	797,979	1,597,188
S2190385	JPMORGAN CHASE & CO COM	13,773	1,768,171	3,301,526
SB901106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	80,000	87,109	87,277
SB901106	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	2,105,000	2,630,930	2,296,471
SBK5W969	JPMORGAN CHASE & CO 2.739% 10-15-2030	250,000	217,392	224,928
SBMV5T55	JPMORGAN CHASE & CO 2.956% 05-13-2031	320,000	342,502	285,971
SBMGDC00	JPMORGAN CHASE & CO 4.851% DUE 07-25-2028	95,000	95,000	94,938
SBQWR431	JPMORGAN CHASE & CO 5.336% 01-23-2035	295,000	295,000	292,829
SBQWR431	JPMORGAN CHASE & CO 5.336% 01-23-2035	1,895,000	1,895,000	1,881,053
SB8BH8L5	JPMORGAN CHASE & CO 5.35% 06-01-2034	4,400,000	4,431,473	4,390,804
SBNG82Z5	JPMORGAN CHASE & CO 5.717% DUE 09-14-2033 BEO	3,400,000	3,364,182	3,461,268
SBM9BPB3	JPMORGAN CHASE & FLTG RT 1.045% DUE 11-19-2026	1,500,000	1,344,006	1,451,580
SBNDQ298	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	1,005,000	682,882	677,390
SB1B0WL0	JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034	550,000	547,730	581,537
SB1B0WL0	JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034	800,000	800,000	845,872
SB1B0WL0	JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034	2,630,000	2,722,497	2,780,804
SBMTS0Z3	JPMORGAN EUROPEAN DISCOVERY TRUST PLC GBPO.05	467,721	2,076,542	2,603,765
SBPR9Y24	JPMORGAN EUROPEAN GTH & INCOME PLC ORD GBPO.005	2,730,253	2,730,523	3,378,337
SBF7L8P1	JPMORGAN UK SMALL CAP GROWTH AND INCOME PLC	36,052	136,926	134,100
SB4R2R50	JULIUS BAER GRUPPE CHF0.02 (REGD)	479	21,174	31,005
SB4R2R50	JULIUS BAER GRUPPE CHF0.02 (REGD)	2,791	179,184	180,657
S2431846	JUNIPER NETWORKS INC COM	1,552	44,397	58,122
SB53P200	JUPITER FUND MGT ORD GBPO.02	30,922	102,544	33,576
SBYW57Z5	KAISA GROUP HLDGS 8.5% GTD SNR 30/06/2022 USD	700,000	705,727	43,435
SBMF8Y44	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	114,000	114,906	80,709
SBMF8Y44	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	335,000	335,000	237,170
SBMF8Y44	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	1,045,000	1,045,000	739,829
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	668,000	570,216	434,207
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	675,000	675,000	438,757
SBMF0DM1	KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG	1,014,000	1,048,383	659,110
SBFOYL14	KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	70,000	69,691	57,084
SBFOYL14	KAISER FNDTN HOSPS 4.15% DUE 05-01-2047	141,000	126,851	114,984
S6481320	KAJIMA CORP NPV	1,019	14,890	18,680
S6483489	KANSAI ELECTRIC POWER CO NPV	2,197	25,795	24,513
SB7GNW50	KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041	185,000	179,422	175,132
S6483809	KAO CORP NPV	1,145	65,318	46,540
S6483809	KAO CORP NPV	19,900	864,557	808,865
S6484686	KAWASAKI KISEN KAISHA LTD NPV	900	8,236	12,911
S6484686	KAWASAKI KISEN KAISHA LTD NPV	8,900	129,233	127,673
S4497749	KBC GROEP NV NPV	532	34,743	41,063
SB1HHB18	KBR INC COM	634	31,322	36,728
CLX2395940	KBR INC TERM B FACILITY SENIOR SECURED TERM LOAN 01-17-2031	748,116	749,986	749,118
CLX2338734	KDC/ONE DEVELOPMENT CORP INC 2024 REFINANC DOLLAR TL SR SEC 08-15-2028	748,125	748,125	751,866
S6248990	KDDI CORP NPV	3,587	99,089	115,078
S6248990	KDDI CORP NPV	20,200	571,456	648,055
S2486813	KELLANOVA COM USD0.25	1,268	78,812	102,670
SB52KR22	KEMPER CORP DEL COM	340	15,297	22,590
SBMGD1H50	KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO	88,000	81,736	59,242
SBNYD5P5	KENTUCKY UTILITIES CO 5.45% DUE 04-15-2033	400,000	399,088	403,436
SBYTX3J7	KENTUCKY UTILS CO 4.375% DUE 10-01-2045	478,000	492,645	395,947
SBMCLF32	KENVUE INC 5.05% 03-22-2053	405,000	377,683	375,451
SBMCLF32	KENVUE INC 5.05% 03-22-2053	430,000	425,168	398,627
SBQS8Y7C	KENVUE INC 5.1% 03-22-2043	40,000	40,179	38,245
SBQS8Y7C	KENVUE INC 5.1% 03-22-2043	165,000	164,569	157,761
SBQS8Y7C	KENVUE INC 5.2% 03-22-2063	190,000	188,670	174,954
SBQS8Y7C	KENVUE INC 5.2% 03-22-2063	415,000	403,993	382,136
SBQS8Y7C	KENVUE INC 5.2% 03-22-2063	1,005,000	1,018,146	925,414
SBQS8Y7C	KENVUE INC 5.2% 03-22-2063	1,555,000	1,571,584	1,431,860
SBQ84ZQ6	KENVUE INC COM	9,248	197,175	197,445
SB1VQ5C0	KEPPEL LTD NPV	3,310	10,959	16,596
S5505072	KERING	173	74,757	42,680
S4519579	KERRY GROUP 'A'ORD EURO.125	363	34,596	35,051
S4490005	KESKO OYJ SER'B'EUR2	619	15,381	11,653
SBLOMLQ5	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	240,000	265,876	176,407
SBM85527	KEURIG DR PEPPER INC 5.2% 03-15-2031	190,000	189,622	191,668
SB03W133	KEURIG DR PEPPER INC COM	5,482	185,970	176,082
SBNC5VR7	KEURIG DR PEPPER INC SR NT 3.35% 03-15-2051	310,000	215,170	207,402
C49327V2B9	KEYBANK NATL ASSN CLEV OH GLOBAL BK 3.9% 04-13-2029	829,000	760,210	777,677
SBNHWCY9	KEYCORP 4.789% DUE 06-01-2033 REG	984,000	928,513	929,713
C49326EEF4	KEYCORP 6.401% 03-06-2035	1,828,000	1,911,446	1,902,930
S2490911	KEYCORP NEW COM	4,452	74,298	76,307
SBPLPQT9	KEYCORP NEW DEP SHS REPTSG 1/40TH INT PERP NON CUM H	16,180	404,500	394,630
S6490995	KEYENCE CORP NPV	469	150,043	192,870
S6490995	KEYENCE CORP NPV	600	284,573	246,742
SB35GMV5	KEYERA CORP COM	533	13,219	16,292
SB35GMV5	KEYERA CORP COM	3,890	96,909	118,902
SBQZJ0Q9	KEYSIGHT TECHNOLOGIES INC COM	833	117,503	133,805
SBQZJ0Q9	KEYSIGHT TECHNOLOGIES INC COM	7,590	1,254,738	1,219,182
SBMGNVJ2	KEYSPAN GAS EAST CORP SR NT 144A 3.586% 01-18-2052	255,000	255,000	168,450
S6490809	KIKKOMAN CORP NPV	1,650	15,908	18,504

S2495529	KILROY RLTY CORP COM	544	26,690	22,005
SBPRW702	KILROY RLTY L P 4.25% DUE 08-15-2029	2,500,000	2,479,556	2,353,250
SBF2YLV2	KIMBERLY-CLARK 3.9% DUE 05-04-2047	209,000	247,470	163,421
SB632C30	KIMBERLY-CLARK 5.3% DUE 03-01-2041	110,000	113,500	107,663
S2491839	KIMBERLY-CLARK CORP COM	1,624	200,780	212,809
S2491594	KIMCO REALTY CORPORATION	3,176	62,464	74,414
SBKBNMB2	KIMCO RLTY CORP 3.7% DUE 10-01-2049	92,000	75,125	66,646
SBF7TVZ6	KIMCO RLTY CORP 4.45% 09-01-2047	87,000	78,093	71,520
SB56RS84	KIMCO RLTY OP LLC 4.85% 03-01-2035	256,000	255,526	243,320
S6492924	KINDEN CORP NPV	5,600	113,154	108,180
C494550BW5	KINDER MORGAN 5.4% DUE 09-01-2044	290,000	305,032	263,964
SBJZXT76	KINDER MORGAN 5.5 DUE 03-01-2044	490,000	451,897	453,632
SB64Q0M7	KINDER MORGAN 6.375% DUE 03-01-2041	170,000	207,108	173,324
SB1PKMT4	KINDER MORGAN 6.5% DUE 02-01-2037	1,600,000	1,547,974	1,672,720
SB354PJ8	KINDER MORGAN 6.55% DUE 09-15-2040	110,000	153,062	114,166
SB1Z54W6	KINDER MORGAN 6.95% DUE 01-15-2038	2,000,000	2,232,647	2,170,060
SB83Z569	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	75,000	67,050	65,330
SB83Z569	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	564,000	501,041	491,283
SB83Z569	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	659,000	597,405	574,035
SB83Z569	KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043	3,255,000	2,954,239	2,835,333
SB7N2L50	KINDER MORGAN INC 4.3% DUE 06-01-2025	775,000	792,564	773,163
SBFXCNCO	KINDER MORGAN INC 5.2% 03-01-2048	500,000	556,755	441,210
SB5MPSD6	KINDER MORGAN INC 5.4% 02-01-2034	175,000	179,968	172,550
SB5XNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045	135,000	127,197	126,093
SB5XNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045	1,639,000	1,513,728	1,530,859
SB5XNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045	2,398,000	2,221,993	2,239,780
SBRIK1M8	KINDER MORGAN INC 5.95% 08-01-2054	39,000	38,821	38,052
SBRIK1M8	KINDER MORGAN INC 5.95% 08-01-2054	100,000	99,542	97,570
SB3NQ4P8	KINDER MORGAN INC DEL COM	9,376	158,370	256,902
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051	495,000	341,737	334,590
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	350,000	216,639	221,547
SBN2YL29	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050	671,000	635,119	424,736
S3319521	KINGFISHER ORD GBP0.157142857	4,389	15,029	13,671
S4491235	KINGSPAN GROUP ORD EURO.13	360	21,090	26,262
C496902AT4	KINROSS GOLD CORP 6.25% 07-15-2033	520,000	512,377	539,448
SB03Z841	KINROSS GOLD CORP COM NPV	2,831	12,341	26,279
SB03Z841	KINROSS GOLD CORP COM NPV	20,991	98,216	194,848
SB01MGQ3	KINSALE CAP GROUP INC COM	100	36,128	46,513
SB01MGQ3	KINSALE CAP GROUP INC COM	490	224,922	227,914
S2493534	KIRBY CORP COM	276	17,840	29,201
S6493745	KIRIN HOLDINGS CO NPV	1,782	31,987	23,233
S6493745	KIRIN HOLDINGS CO NPV	25,600	402,224	333,764
SBG1FR81	KKR & CO INC CL A CL A	3,288	184,271	486,328
SBQ356P9	KKR GROUP FIN CO XII LLC SR NT 144A 4.85% 05-17-2032	100,000	99,647	96,289
SBLL1XW1	KLA CORP 3.3% 03-01-2050	130,000	97,995	89,666
SBLL1XW1	KLA CORP 3.3% 03-01-2050	153,000	149,048	105,530
SB5MLNX0	KLA CORP 4.7% 02-01-2034	378,000	375,706	366,596
SBQ5J5X1	KLA CORP 4.95% 07-15-2052	215,000	209,874	194,753
C482480AH3	KLA CORP 5% DUE 03-15-2049	85,000	114,040	78,328
SBQ5J0D6	KLA CORP 5.25% 07-15-2062	307,000	293,198	286,815
S2480138	KLA CORPORATION COM USD0.001	653	248,528	411,468
S2480138	KLA CORPORATION COM USD0.001	1,144	657,386	720,857
S7582556	KLEPIERRE EUR1.40	505	14,432	14,537
S7582556	KLEPIERRE EUR1.40	3,891	105,942	112,010
SBFOLK00	KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01	759	36,579	40,257
SB02P9X9	KNORR BREMSE AG	171	17,555	12,457
SB02P9X9	KNORR BREMSE AG	6,067	381,373	441,965
SB14RJ87	KOBE BUSSAN CO LTD NPV	363	11,029	7,946
S2496113	KOHL'S CORP COM	699	27,356	9,814
SBNGHNG2	KOKUSAI ELECTRIC C NPV	300	8,080	4,095
S6496584	KOMATSU NPV	2,128	50,733	58,900
S6496584	KOMATSU NPV	7,600	226,352	210,359
SBDOQ398	KON AHOLD DELHAIZE EURO.01	2,180	54,834	71,085
SBDOQ398	KON AHOLD DELHAIZE EURO.01	10,129	241,834	330,285
S6496681	KONAMI GROUP CORP NPV	225	9,911	21,189
S6496681	KONAMI GROUP CORP NPV	6,600	584,413	621,532
SB09M9D2	KONE CORPORATION NPV ORD 'B'	784	40,432	38,156
S5208241	KONGSBERG GRUPPEN NOK1.25	209	7,698	23,555
S5208241	KONGSBERG GRUPPEN NOK1.25	662	30,208	74,609
SB3C8R81	KONINKLIJKE 6.875% DUE 03-11-2038	2,035,000	2,692,533	2,191,085
S5956078	KONINKLIJKE KPN	9,398	29,759	34,207
S5986622	KONINKLIJKE PHILIP EURO.20	1,865	58,358	47,121
S5986622	KONINKLIJKE PHILIP EURO.20	7,428	216,352	187,677
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	120,000	125,068	132,313
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	620,000	734,402	683,618
SBYRY499	KRAFT HEINZ CO COM	4,298	154,666	131,992
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	385,000	341,362	311,207
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	442,000	370,069	357,282
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	595,000	514,188	480,956
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	80,000	75,703	72,476
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	190,000	182,049	172,131
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	1,993,000	2,020,569	1,805,558
SBKSYG16	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	316,000	289,821	281,584
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	315,000	279,241	269,876
SBKSYG05	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	580,000	520,634	496,915
SBCFW080	KROGER CO 5.15% DUE 08-01-2043	300,000	278,520	275,031
SBQXJV91	KROGER CO 5.358% 09-15-2034	179,000	178,547	173,412
SBQXJV91	KROGER CO 5.358% 09-15-2034	235,000	234,405	227,663
SBQXJV91	KROGER CO 5.358% 09-15-2034	1,205,000	1,201,951	1,167,380
SB5FVBC2	KROGER CO 5.5% 09-15-2054	188,000	182,225	176,900
SB5FVBC2	KROGER CO 5.5% 09-15-2054	250,000	249,521	235,240
SB5FVBC2	KROGER CO 5.5% 09-15-2054	271,000	273,607	255,000
SB5FVBC2	KROGER CO 5.5% 09-15-2054	297,000	296,023	279,465
SB5FVBC2	KROGER CO 5.5% 09-15-2054	325,000	323,661	305,812
SB5FVBC2	KROGER CO 5.5% 09-15-2054	700,000	697,116	658,672
SB5FVBC2	KROGER CO 5.5% 09-15-2054	1,054,000	1,050,053	991,772
SB5FVBD3	KROGER CO 5.65% 09-15-2064	435,000	433,064	409,605
SB5FVBD3	KROGER CO 5.65% 09-15-2064	470,000	469,021	442,561
SB5FVBD3	KROGER CO 5.65% 09-15-2064	1,070,000	1,070,772	1,007,533

SBSFVBD3	KROGER CO 5.65%	09-15-2064	1,073,000	1,071,021	1,010,358
SBSFVBD3	KROGER CO 5.65%	09-15-2064	1,343,000	1,329,617	1,264,596
S2497406	KROGER CO COM		3,210	153,482	196,292
S6497509	KUBOTA CORP NPV		2,358	36,294	27,592
S6497509	KUBOTA CORP NPV		10,200	155,070	119,355
SB142560	KUEHNE&NAGEL INTL CHF1 (REGD)		111	20,715	25,452
SBFZBB80	KY UTILS CO 4.65 DUE 11-14-2043		173,000	191,088	147,140
SBFZBB80	KY UTILS CO 4.65 DUE 11-14-2043		1,870,000	1,857,994	1,590,472
SBQ7WW48	KYNDRYL HLDGS INC 6.35% 02-20-2034		460,000	466,831	478,193
SBP6JW21	KYNDRYL HLDGS INC COM		1,074	12,863	37,160
SBQP9KF8	KYNDRYL HLDGS INC GTD SR NT 3.15%	10-15-2031	333,000	281,395	288,628
S6499260	KYOCERA CORP NPV		2,892	41,228	28,992
S6499550	KYOWA KIRIN CO LTD NPV		551	9,473	8,328
S4538002	L E LUNDBERGFORETA SER'B'NPV		199	8,263	9,023
SB13LYP9	L3HARRIS 2.9% DUE 12-15-2029		150,000	135,644	135,563
SB13LYP9	L3HARRIS 2.9% DUE 12-15-2029		1,475,000	1,371,585	1,333,031
SBMBM688	L3HARRIS TECHNOLOGIES INC 4.4% DUE	06-15-2028	829,000	848,542	814,161
SBRC3QW9	L3HARRIS TECHNOLOGIES INC 5.05%	06-01-2029	916,000	913,957	916,027
SBRC3QY1	L3HARRIS TECHNOLOGIES INC 5.25%	06-01-2031	300,000	300,350	300,198
SBRC3QY1	L3HARRIS TECHNOLOGIES INC 5.25%	06-01-2031	1,670,000	1,668,764	1,671,102
SBNXJH36	L3HARRIS TECHNOLOGIES INC 5.4%	01-15-2027	1,645,000	1,642,845	1,664,641
SBK9DTN5	L3HARRIS TECHNOLOGIES INC COM		929	209,115	195,350
SBGOSC10	LA FRANCAISE DES EURO.40		238	9,733	9,173
SBNIHP707	LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE	08-01-2039	174,000	174,242	162,169
SBVJDNV8	LAB CORP AMER 4.7% DUE 02-01-2045		116,000	131,498	99,696
SBBSBK800	LABCORP HLDGS INC COM		400	80,075	91,728
SBMZLFM8	LABORATORY CORP AMER HLDGS 4.8%	10-01-2034	200,000	199,510	189,398
C505861AC8	LA FARGE S A 7.125% DUE 07-15-2036		3,675,000	4,356,574	4,066,535
SBYND5I7	LA FARGEHOLCIM FIN 3.5% DUE 09-22-2026		675,000	659,347	659,347
SBKY6M63	LAM RESH CORP 2.875% DUE 06-15-2050		220,000	219,465	138,871
SBKY6M52	LAM RESH CORP 3.125% DUE 06-15-2060		20,000	12,878	12,230
C512807ATS	LAM RESH CORP 4.875% DUE 03-15-2049		75,000	68,509	67,442
SBSML4N7	LAM RESH CORP COM NEW		3,710	263,873	267,973
SBSML4N7	LAM RESH CORP COM NEW		6,380	325,522	460,827
SBLE40M4	LAM RESH CORP FIXED 1.9% DUE 06-15-2030		1,325,000	1,142,773	1,134,147
SBSPHG66	LAMAR ADVERTISING CO NEW CL A		417	39,200	50,766
SBQDZFJ3	LAMB WESTON HLDGS INC COM USD5		683	52,399	45,645
SBYWOPQ6	LAND SECURITIES GP ORD GBP0.106666666		1,698	18,779	12,419
SBYWOPQ6	LAND SECURITIES GP ORD GBP0.106666666		10,718	85,071	78,392
S2503994	LANDSTAR SYS INC COM		175	27,067	30,076
SBKPHQ07	LAS VEGAS SANDS 3.9% DUE 08-08-2029		200,000	183,750	185,878
SBQ1JDH5	LAS VEGAS SANDS CORP 6.0% 08-15-2029		400,000	399,820	404,932
SBQ1JDH5	LAS VEGAS SANDS CORP 6.0% 08-15-2029		465,000	464,316	470,733
SBQ1JDH5	LAS VEGAS SANDS CORP 6.0% 08-15-2029		2,090,000	2,086,928	2,115,770
SB02TJ27	LAS VEGAS SANDS CORP COM STK		1,730	64,912	88,853
S6506267	LASERTEC CORP NPV		182	14,953	17,585
S6506267	LASERTEC CORP NPV		1,400	297,685	135,270
S2506658	LATTICE SEMICONDUCTOR CORP COM		654	36,452	37,049
SBYMYT66	LAUREATE ED INC COM CL A		2,889	46,618	52,840
SBRT46K3	LAZARD INC COM USD0.01		515	16,639	26,512
SBRT46K3	LAZARD INC COM USD0.01		1,850	71,769	95,238
S9M95VKU	LCH_IRS BOFAGB2U 18/09/2034 AUD P 6MBSBW / R 4.5% SWU022FV7		2,200,000	10,494	18,930
S9MYPSKU	LCH_IRS BOFAGB2U 19/03/2030 AUD P 6MBSBW / R 4.25% SWU02CLW6		12,500,000	88,415	77,387
S9M9RNNL	LCH_IRS BOFAGB2U 19/03/2030 EUR P 6MEURIB / R 2.5% SWU028Y92		5,100,000	102,084	69,371
S9M9SMMX	LCH_IRS BOFAGB2U 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3		(13,150,000)	(11,570)	(72,366)
S9MYTT8U	LCH_OIS BOFAGB2U 03/19/2027 USD P 3% / R 1DSOFR SWU02DC46		13,300,000	256,204	262,436
S9M53YPU	LCH_OIS BOFAGB2U 06/20/2029 USD P 3.75% / R 1DSOFR SWU0204X9		900,000	-	17,352
S9M53YRU	LCH_OIS BOFAGB2U 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9		1,600,000	96,881	135,028
S9M53YRU	LCH_OIS BOFAGB2U 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9		1,800,000	31,440	151,906
S9MYGVBU	LCH_OIS BOFAGB2U 10/31/2031 USD P 3.79% / R 1DSOFR SWU02D0G2		100,000	-	1,433
S9MYK20U	LCH_OIS BOFAGB2U 11/30/2031 USD P 3.71% / R 1DSOFR SWU02D676		6,100,000	7,452	117,077
S9M19YDU	LCH_OIS BOFAGB2U 12/15/2026 USD P 1.25% / R 1DSOFR SWU01P4T4		5,600,000	-	332,936
S9M1WDGU	LCH_OIS BOFAGB2U 12/18/2025 USD P 3% / R 1DSOFR SWU01JLD4		5,700,000	153,439	66,365
S9M8CHMU	LCH_OIS BOFAGB2U 12/18/2026 USD P 3.75% / R 1DSOFR SWU025TK9		8,500,000	7	55,824
S9M89YU	LCH_OIS BOFAGB2U 12/18/2034 USD P 3.75% / R 1DSOFR SWU025TX1		5,800,000	-	153,793
S9M89YU	LCH_OIS BOFAGB2U 12/18/2034 USD P 3.75% / R 1DSOFR SWU025TX1		9,000,000	-	238,645
S9M1HEGU	LCH_OIS BOFAGB2U 12/20/2033 USD P 3.5% / R 1DSOFR SWU01VAF4		2,700,000	14,610	114,737
S9M5BESU	LCH_OIS BOFAGB2U 12/31/2025 USD P 4.135% / R 1DSOFR SWU020M50		11,400,000	-	109,684
S9M6EB7L	LCH_OIS BOFAGB2U 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9		(12,400,000)	-	(79,110)
S9M6FDDU	LCH_OIS BOFAGB2U 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5		1,100,000	-	114,585
SBKJ36K3	LEAR CORP 5.25% 05-15-2049		400,000	393,871	343,644
SB570P91	LEAR CORP COM NEW COM NEW		182	448	17,235
SB570P91	LEAR CORP COM NEW COM NEW		267	34,638	25,285
SB9G6L89	LEG IMMOBILIEN SE		175	19,211	14,823
SB9G6L89	LEG IMMOBILIEN SE		3,980	336,334	337,122
C52476DAA5	LEGACY MTG AST TR FLTGT RT 1.75% DUE	04-25-2061	901,218	901,352	900,919
S0560399	LEGAL & GENERAL GP ORD GBP0.025		13,740	43,700	39,544
S2510682	LEGGETT & PLATT INC COM		865	27,815	8,304
SB112RK9	LEGRAND SA EUR4		610	45,969	59,401
SB112RK9	LEGRAND SA EUR4		2,060	108,595	200,600
SB0V82B8	LEIDOS HLDGS INC COM		660	66,234	95,080
SB0V82B8	LEIDOS HLDGS INC COM		2,430	385,476	350,066
SB1B2PL7	LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD		900,000	896,417	755,559
SB1B2PL7	LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD		951,000	741,935	798,374
SBQQ7HFO	LEIDOS INC 5.75% 03-15-2033		833,000	838,336	844,529
SB1NB3J6	LEIDOS INC FIXED 4.375% DUE 05-15-2030		400,000	396,009	382,416
S2511920	LENNAR CORP CL A CL A		1,161	97,111	158,326
S2511920	LENNAR CORP CL A CL A		3,188	455,402	434,748
S2578293	LENNAR CORP CL B CL B		70	6,341	9,251
S2578293	LENNAR CORP CL B CL B		865	85,057	114,310
S2442053	LENNOX INTL INC COM		162	37,584	98,707
SB0DJNG0	LEONARDO SPA NPV		957	14,934	25,696
C994JV8998	LEXINGTON CAPITAL PARTNERS III LP		1	1	1
SB1B61R7	LEXINGTON RLTY TR FORMERLY LEXINGTON CO 2.7% DUE 09-15-2030		600,000	596,294	518,556
SB01JCK9	LI NING CO LTD HKD0.1		13,000	55,492	27,547
SBRTLBY3	LIBERTY BROADBAND CORP COM SER A COM SERA		87	9,209	6,469
SBRTLCO6	LIBERTY BROADBAND CORP COM SER C COM SERC		531	53,366	39,698
SB571BR5	LIBERTY GLOBAL LTD. COM USD0.01 CLASS C		960	9,847	12,614
SB571BR1	LIBERTY GLOBAL LTD. COMMON STOCK		940	9,312	11,994

SBPLVVM4	LIBERTY MEDIA CORP DEL COM LIBERTY	FORMULA ONE SER A	150	8,239	12,606
SBPLVNV5	LIBERTY MEDIA CORP DEL COM LIBERTY	FORMULA ONE SER C	1,011	61,613	93,679
SBPLVYQ8	LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER A		82	6,470	5,458
SBPLVVR9	LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER C		220	7,897	14,973
SBKMH7Z2	LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050		1,600,000	1,358,693	1,164,768
SBLGK7K9	UFCO AB SER'B'NPV		561	14,921	16,278
S2919290	LIGHT & WONDER INC COM USD0.001		440	46,148	38,007
SBMGGY33	ILLY ELI & CO 2.5% 08-25-2020		1,300,000	1,276,277	692,367
SBW0X1H2	ILLY ELI & CO 3.7% DUE 03-01-2045		125,000	101,513	98,483
SBJJD30	ILLY ELI & CO 3.95% 03-15-2049		155,000	128,128	121,467
SBMYDWB3	ILLY ELI & CO 4.2% 08-14-2029		595,000	593,906	583,183
SBLSLJY5	ILLY ELI & CO 5.05% 08-14-2054		141,000	137,538	130,331
SBLSLJY5	ILLY ELI & CO 5.05% 08-14-2054		445,000	449,762	411,327
SBLSLJY5	ILLY ELI & CO 5.05% 08-14-2054		860,000	855,786	794,924
SBLSLJY5	ILLY ELI & CO 5.05% 08-14-2054		1,450,000	1,422,067	1,340,279
SBSHRLG2	ILLY ELI & CO 5.1% 02-09-2064		189,000	188,775	172,907
SBSHRLG2	ILLY ELI & CO 5.1% 02-09-2064		620,000	619,262	567,207
SBSHRLG2	ILLY ELI & CO 5.1% 02-09-2064		790,000	778,813	722,732
S2516851	LINCOLN ELEC HLDGS INC COM		264	36,193	49,492
SBDDMLG6	LINCOLN NATL CORP 4.35% 03-01-2048		281,000	294,280	217,842
S2516378	LINCOLN NATL CORP COM		803	35,086	25,463
SBNZH881	LINDE PLC		2,349	767,200	983,456
S5962280	LINDT & SPRUENGLI CHF10 (PTG CERT)		5	49,447	55,559
SBP5D5Y8	LINEAGE INC COM		300	24,286	17,571
SB0PB4M7	LINK REAL ESTATE INVESTMENT TRUST UNITS		5,842	48,300	24,705
S2515030	LITHIA MTRS INC COM CL A		130	35,473	46,466
S2531832	LITTELFUSE INC COM		131	32,929	30,870
SB0T7YX2	LIVE NATION ENTERTAINMENT INC		769	65,220	99,586
S2971029	LKQ CORP COM LKQ CORP		1,268	60,488	46,599
SBPQWTE3	LLOYDS BANKING GP 8.5%-FRN PERP GBP1000 'SEC'		200,000	266,828	258,994
S0870612	LLOYDS BANKING GP ORD GBP0.1		146,544	100,094	100,539
S0870612	LLOYDS BANKING GP ORD GBP0.1		393,879	266,291	270,227
SBMY3K20	LLOYDS BANKING GROUP 3.511% DUE 03-18-2026/03-18-2025 BEO		1,041,000	964,986	1,037,107
SBQTSF91	LLOYDS BANKING GROUP PLC 5.087% 11-26-2028		790,000	790,000	790,948
SBQTSF91	LLOYDS BANKING GROUP PLC 5.087% 11-26-2028		930,000	930,000	931,116
SBQTSBP9	LLOYDS BANKING GROUP PLC 5.59% 11-26-2035		490,000	490,000	485,453
SBQTSBP9	LLOYDS BANKING GROUP PLC 5.59% 11-26-2035		500,000	500,000	495,360
SBQTSBP9	LLOYDS BANKING GROUP PLC 5.59% 11-26-2035		800,000	800,000	792,576
SBNYD4R0	LLOYDS BANKING GROUP PLC 5.871% 03-06-2029		500,000	521,295	509,295
SBRBDWF5	LLOYDS BANKING GROUP PLC 5.985% 08-07-2027		548,000	548,000	556,017
SBRBDWF5	LLOYDS BANKING GROUP PLC 5.985% 08-07-2027		3,200,000	3,233,978	3,246,816
SBMFMYF5	LLOYDS BKG GROUP 4.344% DUE 01-09-2048		600,000	600,000	470,580
SBDBFX83	LLOYDS BKG GROUP 4.582% DUE 12-10-2025		960,000	957,978	955,248
SBDFXR8	LLOYDS BKG GROUP 4.65% DUE 03-24-2026		875,000	873,823	869,654
SBP6W19	LLOYDS BKG GROUP FIXED 7.953% DUE 11-15-2033		1,800,000	1,876,029	2,011,302
SBF92VW9	LLOYDS BKG GROUP FLTG RT 3.574% 11-07-2028		488,000	468,421	468,426
SBPSK6Q4	LLOYDS BKG GROUP PLC 3.75% 03-18-2028		600,000	600,000	583,728
C53944YAU7	LLOYDS BKG GROUP PLC 4.976% 08-11-2033		400,000	400,000	384,120
SBRLC511	LLOYDS BKG GROUP PLC 5.462% 01-05-2028		1,808,000	1,807,112	1,822,844
SBLDCK32	LOAR HOLDINGS INC COM		158	10,381	11,678
S2521800	LOBLAWS COS LTD COM NPV		358	20,569	47,089
S2521800	LOBLAWS COS LTD COM NPV		2,599	162,826	341,853
S2521800	LOBLAWS COS LTD COM NPV		3,414	190,210	449,052
SBVYVQ29	LOCKHEED MARTIN 3.6% DUE 03-01-2035		80,000	89,261	70,086
SBVYPPC4	LOCKHEED MARTIN 3.8% DUE 03-01-2045		500,000	400,265	394,590
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042		55,000	49,228	45,756
SBBD6G92	LOCKHEED MARTIN 4.07% DUE 12-15-2042		740,000	649,439	615,628
SBDB6944	LOCKHEED MARTIN 4.7% DUE 05-15-2046		130,000	115,261	115,930
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052		65,000	54,025	51,404
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052		400,000	400,121	316,332
SBF38WR6	LOCKHEED MARTIN CORP 4.09% 09-15-2052		1,472,000	1,331,020	1,164,102
SBRBYLD9	LOCKHEED MARTIN CORP 4.7% 12-15-2031		190,000	189,886	187,198
SBRBYLD9	LOCKHEED MARTIN CORP 4.7% 12-15-2031		770,000	769,538	758,643
SBPG2H03	LOCKHEED MARTIN CORP 4.8% 08-15-2034		390,000	389,864	378,362
SBPG2H03	LOCKHEED MARTIN CORP 4.8% 08-15-2034		500,000	499,825	485,080
SBRJVG11	LOCKHEED MARTIN CORP 5.2% 02-15-2055		45,000	44,901	42,396
SBRJVG11	LOCKHEED MARTIN CORP 5.2% 02-15-2055		281,000	280,562	264,741
SBRJVG11	LOCKHEED MARTIN CORP 5.2% 02-15-2055		530,000	529,077	499,334
SBRJVG11	LOCKHEED MARTIN CORP 5.2% 02-15-2055		1,319,000	1,300,781	1,242,683
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064		273,000	277,706	252,544
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064		275,000	274,117	254,394
SBQXQ56	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054		1,200,000	1,345,332	1,218,996
S2522096	LOCKHEED MARTIN CORP COM		1,051	449,416	510,723
S2522096	LOCKHEED MARTIN CORP COM		2,357	1,143,504	1,145,361
SBN77951	LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053		226,000	209,920	179,998
SBLFHQ82	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050		200,000	132,885	125,326
S2523022	LOEWS CORP COM		880	53,265	74,527
SB182RK2	LOGITECH INTL CHF0.25 (REGD)		108	10,205	8,943
SB182RK2	LOGITECH INTL CHF0.25 (REGD)		366	25,145	30,306
SB05WJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604		58	8,032	8,197
SB05WJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604		1,128	98,253	159,424
C994JV9996	LONE STAR FUND IV (US)		1	1	735,844
C994JW0994	LONE STAR FUND IX (US) LP		1	1	23,602,425
C994JW1992	LONE STAR FUND V (US)		19,781,218	19,781,218	668,077
C994JW2990	LONE STAR FUND VI (US)		11,464,569	11,464,569	604,527
C994JW3998	LONE STAR FUND VII (US) LP		117,885	117,885	1
C994JW4996	LONE STAR FUND VIII (BERMUDA) LP		1	1	(12,195,234)
C994JW5993	LONE STAR REAL ESTATE FUND (US)		1	1	1
C994JW6991	LONE STAR REAL ESTATE FUND II (US) LP		96,051	96,051	55,705
SB1X20Y3	LONG BEACH MTG LN TR 2006-9 ASSET BACKEDCTF CL II-A3 10-25-2036 REG		239,392	138,976	69,697
S7333378	LONZA GROUP AG CHF1 (REGD)		169	54,513	99,917
S7333378	LONZA GROUP AG CHF1 (REGD)		582	293,932	344,094
S4057808	L'OREAL EURO.20		495	168,035	175,223
S4057808	L'OREAL EURO.20		568	178,503	201,064
SBNRQW72	LOTTERY CORPORATIO NPV		5,134	14,561	15,703
S4224992	LOTUS BAKERIES NPV		1	8,761	11,163
C54627DGQ8	LOUISIANA HSG CORP SINGLE FAMILY MTG REV1.55% 09-01-2041 BEO TAXABLE		529,047	529,047	412,103
SBNHWY55	LOUISIANA LOC GOVT ENVIRONMENTAL FA MUNI 4.275% DUE 02-01-2036 BEO		716,000	717,254	675,469
S2535243	LOUISIANA-PACIFIC CORP COM		301	17,522	31,169

SBJHOCV0	LOUISVILLE GAS & ELEC CO 4.25%	04-01-2049	158,000	157,830	125,537
SBJHOCV0	LOUISVILLE GAS & ELEC CO 4.25%	04-01-2049	1,100,000	1,098,817	873,994
SBNNKRH3	LOWE'S COMPANIES FIXED 3.5% DUE	04-01-2051	91,000	85,288	62,046
SBNNKRH3	LOWE'S COMPANIES FIXED 3.5% DUE	04-01-2051	227,000	162,196	154,773
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041		65,000	54,841	44,531
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041		167,000	151,239	114,410
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041		425,000	313,924	291,163
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041		823,000	811,582	563,829
SBNG50S7	LOWE'S COMPANIES INC 2.8% 09-15-2041		1,481,000	1,448,063	1,014,618
SBNNPR34	LOWE'S COMPANIES INC 5.625% DUE	04-15-2053 BEO	92,000	89,578	88,544
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050		452,000	319,525	281,388
SBDO5CD1	LOWES COS INC 3.7% DUE 04-15-2046		180,000	171,641	132,793
SBDO5CD1	LOWES COS INC 3.7% DUE 04-15-2046		1,125,000	1,031,357	829,958
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047		145,000	117,936	112,323
SBYWC120	LOWES COS INC 4.05% DUE 05-03-2047		193,000	175,908	149,506
SBJN46V4	LOWES COS INC 4.25%	04-01-2052	120,000	98,917	93,520
SBJN46V4	LOWES COS INC 4.25%	04-01-2052	455,000	391,733	354,595
SBJN46V4	LOWES COS INC 4.25%	04-01-2052	717,000	556,919	558,780
SBJN46V4	LOWES COS INC 4.25%	04-01-2052	2,209,000	1,678,461	1,721,540
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044		42,000	43,248	33,074
SBQQLW68	LOWES COS INC 4.25% DUE 09-15-2044		416,000	419,038	327,588
SBJN46W5	LOWES COS INC 4.45%	04-01-2062	84,000	69,738	64,860
SBMGWDH1	LOWES COS INC 5.125% DUE 04-15-2050 BEO		157,000	210,736	140,705
SBN7JPV6	LOWES COS INC 5.85% 04-01-2063		94,000	93,855	91,571
S2536763	LOWES COS INC COM		2,806	516,556	692,521
SB75JX34	LPL FINL HLDGS INC COM		362	73,573	118,197
LONE STAR FUND VIII (BERMUDA) LP	LSF VIII International 2, L.P.				(120,711)
LONE STAR FUND VIII (BERMUDA) LP	LSF VIII International Finance, L.P.				15,307,821
LONE STAR FUND VIII (BERMUDA) LP	LSF VIII International, L.P.				4,395,352
SBPOTR77	LUCID GROUP INC COM		4,845	69,855	14,632
SB23FN39	LULULEMON ATHLETICA INC COM		588	195,295	224,857
SB23FN39	LULULEMON ATHLETICA INC COM		960	336,960	367,114
SBYM9ZP2	LUMENTUM HLDGS INC COM		319	23,073	26,780
SBNKCF01	LUMINE GROUP INC		783	3,999	22,398
S2866857	LUNDIN MINING CORP COM NPV		1,496	8,653	12,867
S2866857	LUNDIN MINING CORP COM NPV		11,209	72,529	96,409
S4061412	LVMH MOET HENNESSY EURO.30		467	289,692	307,314
S4061412	LVMH MOET HENNESSY EURO.30		649	317,273	427,081
S6084848	LY CORP NPV		6,207	20,115	16,564
S6084848	LY CORP NPV		25,200	72,412	67,249
S8LSP7X5	LYB INTL FIN B V 5.25% DUE 07-15-2043		80,000	72,977	72,468
SBMF74Z2	LYB INTL FIN III 3.375% DUE 10-01-2040		97,000	88,978	70,815
SBK54437	LYB INTL FIN III 3.625% DUE 04-01-2051		559,000	395,540	375,279
SBMG2XG0	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG		245,000	187,583	182,964
SBKTSH36	LYB INTL FIN III LLC 4.2% DUE 10-15-2049		279,000	290,183	210,243
SBJT1RW7	LYFT INC CL A CL A		1,707	24,528	22,020
SBJT1RW7	LYFT INC CL A CL A		8,540	147,388	110,166
SBXVMC87	LYONDELLBASELL 4.625% DUE 02-26-2055		60,000	51,033	47,224
SB35PXZ3	LYONDELLBASELL IND N V COM USD0.01 CL 'A'		1,249	115,407	92,763
C55261FAU8	M & T BK CORP 4.833% 01-16-2029		415,000	415,000	413,755
C55261FAU8	M & T BK CORP 4.833% 01-16-2029		635,000	635,000	633,095
SBNM6CH7	M & T BK CORP 5.385% 01-16-2036		1,681,000	1,681,000	1,632,671
S2340168	M & T BK CORP 5.385% 01-16-2036		1,730,000	1,730,000	1,680,263
S2340168	M & T BK CORP COM		816	129,959	153,416
S2340168	M & T BK CORP COM		3,782	542,755	711,054
SBKM3QW0	M D C HLDGS INC 3.85% DUE 01-15-2030		223,000	238,320	209,201
SBKFB1C6	M&G PLC ORD GBP0.05		5,092	14,673	12,617
SB02K2M3	M3 INC NPV		1,063	20,045	9,449
SB02K2M3	M3 INC NPV		15,000	137,024	133,335
SBP4T8P8	MA INST TECH 3.067% DUE 04-01-2052		821,000	774,819	556,934
SBP4T8P8	MA INST TECH 3.067% DUE 04-01-2052		1,438,000	1,358,122	975,482
SBLOVCV1	MA INST TECH FIXED 2.294% DUE 07-01-2051		90,000	53,661	51,584
SBKZ91M0	MA INST TECH FIXED 2.989% DUE 07-01-2050		210,000	153,636	141,469
SBKZ91M0	MA INST TECH FIXED 2.989% DUE 07-01-2050		360,000	360,078	242,518
SB5815Y5	MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK		260	28,983	33,777
SB28YT2	MACQUARIE GP LTD NPV		100	15,361	13,723
SB28YT2	MACQUARIE GP LTD NPV		857	80,696	117,610
S2345022	MACYS INC COM STK		1,502	31,090	25,429
SBM9PWZ8	MADISON IAQ LLC 4.125% DUE 06-30-2028		65,000	63,705	61,502
SBYQCZ35	MADISON SQUARE GARDEN SPORTS	CORP	95	15,098	21,440
SBQ3S8X2	MAGELLAN FINL WARRANT		65	-	4
S2554475	MAGNA INTL INC COM NPV		675	33,398	28,198
S2554475	MAGNA INTL INC COM NPV		2,501	133,322	104,478
S2554475	MAGNA INTL INC COM NPV		4,628	225,717	193,332
SBRF20L0	MAIN STR CAP CORP 6.95% 03-01-2029		200,000	199,730	208,052
S6555805	MAKITA CORP NPV		540	17,065	16,640
S6555805	MAKITA CORP NPV		13,500	371,588	416,012
S0225847	MANCHESTER&LONDON ORD GBP0.25		239,489	1,828,618	2,159,539
S2239471	MANHATTAN ASSOCS INC COM		309	43,023	83,504
S2239471	MANHATTAN ASSOCS INC COM		1,381	165,183	373,201
S2562490	MANPOWERGROUP INC		218	16,975	12,583
C56501RAE6	MANULIFE FINL CORP 4.061% DUE 02-24-2032		555,000	509,035	541,286
S2492519	MANULIFE FINL CORP COM NPV		4,137	75,987	127,027
S2492519	MANULIFE FINL CORP COM NPV		29,963	546,457	920,015
SBN4L6W3	MAPLEBEAR INC COM		825	25,840	34,172
SBQQCIC4	MARATHON PETE CORP 4.75% DUE 09-15-2044		340,000	277,461	282,207
SBQSC311	MARATHON PETE CORP 5% DUE 09-15-2054		90,000	69,620	74,087
C56585ABCS	MARATHON PETE CORP 5.125%	05-22-2019	993,000	1,054,716	999,544
SB202G68	MARATHON PETE CORP 5.85% DUE 12-15-2045		265,000	260,970	252,137
SBK3KL40	MARATHON PETE CORP COM		1,710	179,586	238,545
C56681NJ00	MARICOPA CNTY ARIZ INDL DEV AUTH ED	7.375% 10-01-2029	200,000	200,000	203,520
C56681NJ00	MARICOPA CNTY ARIZ INDL DEV AUTH ED	7.375% 10-01-2029	410,000	410,000	417,216
C56681NJ00	MARICOPA CNTY ARIZ INDL DEV AUTH ED	7.375% 10-01-2029	995,000	995,000	1,012,512
S2566436	MARKEL GROUP INC		62	80,710	107,026
S2566436	MARKEL GROUP INC		410	636,093	707,754
SBMTQPT6	MARKEL GROUP INC SR NT 3.45% 05-07-2052		130,000	88,735	86,138
SB03Q9D0	MARKETAXESS HLDGS INC COM STK		178	47,777	40,235
SB03Q9D0	MARKETAXESS HLDGS INC COM STK		1,140	274,254	257,686
S3127489	MARKS & SPENCER GROUP ORD GBP0.01		4,931	23,544	23,189

S3127489	MARKS & SPENCER GROUP ORD GBP0.01	125,656	630,333	590,930
C571908BG7	MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO	900,000	898,490	786,249
SBMXNHJ7	MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG	1,100,000	1,179,057	1,078,396
S2210614	MARRIOTT INTL INC NEW COM STK CL A	1,148	181,856	320,223
SB45K9N8	MARRIOTT VACATIONS WORLDWIDE CORP COM	201	21,694	18,050
SBNKD9Y6	MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053	120,000	122,750	115,633
C5717488B3	MARSH & MCLENNAN COS INC 4.2% 03-01-2048	235,000	194,898	190,484
SBYQ8HY8	MARSH & MCLENNAN COS INC 4.35% 01-30-2047	88,000	78,821	73,524
SBJ2NYM9	MARSH & MCLENNAN COS INC 4.75% 03-15-2039	65,000	59,186	60,193
SBJ2NYM9	MARSH & MCLENNAN COS INC 4.75% 03-15-2039	320,000	324,116	296,333
SBT03MR2	MARSH & MCLENNAN COS INC 5.0% 03-15-2035	600,000	598,980	585,000
SBT03MR2	MARSH & MCLENNAN COS INC 5.0% 03-15-2035	780,000	778,674	760,500
SBT03MR2	MARSH & MCLENNAN COS INC 5.0% 03-15-2035	1,585,000	1,582,306	1,545,375
SBT03MT4	MARSH & MCLENNAN COS INC 5.4% 03-15-2055	400,000	398,076	384,256
SBT03MT4	MARSH & MCLENNAN COS INC 5.4% 03-15-2055	2,593,000	2,612,675	2,490,940
S2567741	MARSH & MCLENNAN CO'S INC COM	2,010	372,200	426,944
S2567741	MARSH & MCLENNAN CO'S INC COM	2,400	379,772	509,784
SBMG7990	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	245,000	167,209	151,704
SBMWG8W7	MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054	143,000	139,156	134,972
SBMWG8W7	MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054	180,000	176,374	169,895
S2572079	MARTIN MARIETTA MATLS INC COM	309	109,438	159,599
S6569464	MARBENI CORP NPV	3,325	28,348	50,618
SBL85691	MARVELL TECH INC FIXED 2.45% DUE 04-15-2028	835,000	725,782	770,262
SBMW4QC7	MARVELL TECHNOLOGY INC 2.95% 04-15-2031	634,000	542,189	556,183
SBMW4QC7	MARVELL TECHNOLOGY INC 2.95% 04-15-2031	1,200,000	1,198,031	1,052,712
SBN4JMV8	MARVELL TECHNOLOGY INC 5.75% 02-15-2029	1,844,000	1,840,017	1,890,100
SBN4JMW9	MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033	730,000	725,240	758,090
SBNKJSM5	MARVELL TECHNOLOGY INC COM	4,193	209,484	463,117
SBMX8984	MARYLAND ST HEALTH & HIGHER EDL FACS AUTH REV 3.052% 07-01-2040 BEO TAXABLE	1,000,000	1,000,000	733,852
S2570200	MASCO CORP COM	1,064	54,782	77,214
SB1YWRE3	MASIMO CORP COM STK	194	24,615	32,068
S2155306	MASTEC INC COM	295	21,503	40,161
S2155306	MASTEC INC COM	3,890	474,608	529,585
SBMH9HD5	MASTERCARD INC 3.35% DUE 03-26-2030 REG	1,220,000	1,145,220	1,139,053
SBHTB519	MASTERCARD INC 3.65% DUE 06-01-2049	483,000	506,447	365,167
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	90,000	70,346	69,822
SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	2,085,000	1,681,337	1,617,543
SBF51820	MASTERCARD INC 3.95% DUE 02-26-2048	85,000	107,325	68,031
SBF51820	MASTERCARD INC 3.95% DUE 02-26-2048	475,000	487,157	380,171
SBTFJ219	MASTERCARD INC 4.35% 01-15-2032	687,000	686,176	663,669
SBTFJ457	MASTERCARD INC 4.55% 01-15-2035	520,000	519,928	496,782
SBTFJ457	MASTERCARD INC 4.55% 01-15-2035	589,000	587,681	562,701
SB121557	MASTERCARD INC CL A	3,007	781,603	1,583,396
SB121557	MASTERCARD INC CL A	4,004	1,374,383	2,108,386
SB7MSL8	MATADOR RES CO COM	560	33,377	31,506
SBK80XH9	MATCH GROUP INC NEW COM	1,265	78,202	41,378
SB249GCO	MATSUKIYOCOCOKARA & CO	800	12,843	11,733
S2572303	MATTEL INC COM STOCK 1.00 PAR	1,634	35,733	28,971
SBMXCJ21	MAYO CLINIC 3.196% DUE 11-15-2061	410,000	418,442	265,377
S2550161	MC CORMICK & CO INC COM NON-VTG	1,217	97,409	92,784
S2550707	MC DONALDS CORP COM	406	107,020	117,695
S2550707	MC DONALDS CORP COM	3,526	886,797	1,022,152
SB831BL3	MCDONALD'S CORP 3.625 DUE 05-01-2043	350,000	407,395	267,225
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	1,527,000	1,206,116	1,210,117
SBKSG571	MCDONALDS CORP 4.2% 04-01-2050	3,297,000	2,627,036	2,612,807
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	570,000	620,278	511,125
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	900,000	900,000	807,039
SBG482N9	MCDONALDS CORP 6.3% DUE 10-15-2037	205,000	247,324	220,305
SBY3RS00	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	174,000	199,867	150,842
SBY3RS00	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	185,000	162,358	160,378
SBY3RS00	MCDONALDS CORP FIXED 4.6% DUE 05-26-2045	1,300,000	1,299,626	1,126,983
SB6TOR90	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	125,000	98,911	97,720
SB6TOR90	MCDONALDS CORP MEDIUM TERM NTS 3.7 DUE 02-15-2042	135,000	154,405	105,538
SB2QJ1J9	MCDONALDS CORP MEDIUM TERM NTS BOOK ENTRY SR NT 6.3% DUE 03-01-2038	286,000	307,430	306,884
SBKOW512	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	125,000	95,236	89,973
SBKOW512	MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049	507,000	394,921	364,928
S6371863	MCDONALD'S HOLDING CO JAPAN	208	8,583	8,192
S2378534	MCKESSON CORP	632	217,531	360,183
S2547323	MDU RES GROUP INC COM	975	9,632	17,570
S6372480	MEDIATEK INC TWD10	2,000	51,802	86,321
SBRTNNQ5	MEDIBANK PRIVATE L NPV	6,467	13,853	15,175
SSAYPCHU	MEDICAL CARD EQUITY RECEIVABLE 06/28/2028	1	8	58
SB0IL5I9	MEDICAL PPTYS TR INC COM REIT	2,772	33,673	10,949
S4574813	MEDIOBANCA SPA EURO.5	1,202	12,742	17,519
S6782090	MEDIPAL HOLDINGS CORP	3,200	60,081	48,470
SBDCBC61	MEDPACE HLDGS INC COM	130	32,090	43,190
SBDCBC61	MEDPACE HLDGS INC COM	1,418	340,465	471,102
SBYMLDLO	MEDTRONIC INC 4.625% DUE 03-15-2045	130,000	108,463	115,673
SBTN1Y11	MEDTRONIC PLC COMMON STOCK STOCK	6,253	542,724	499,490
SB4XF9J1	MEG ENERGY CORP COM NPV	600	11,235	9,846
SB4XF9J1	MEG ENERGY CORP COM NPV	4,588	85,481	75,286
SB32C078	MEGMILK SNOW BRAND NPV	3,300	64,732	57,996
SB60DQV3	MEIJI HOLDINGS CO NPV	536	18,280	10,917
SBNGDN82	MELROSE INDUST PLC ORD GBP0.001	3,035	20,262	21,050
SBF4JDI9	MERCANTILE INVESTM ORD GBP0.025	503,196	1,579,854	1,499,882
SBPCJ6L2	MERCEDES BENZ AUTO RECEIVABLES TR 2022-1SR 22-1 CL A4 5.25% DUE 02-15-2029 BEO	432,000	431,897	436,809
C58769GAD5	MERCEDES-BENZ AUTO LEASE TRUST SR 24-B CL A3 02-15-2028	68,000	67,989	67,684
SS529027	MERCEDES-BENZ GROUP AG	1,761	103,269	98,105
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061	320,000	194,386	183,520
SBLHM7R1	MERCK & CO INC 2.9% DUE 12-10-2061	325,000	324,098	186,388
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	295,000	189,080	178,018
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	902,000	563,970	544,312
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	1,285,000	865,610	775,433
SBP487L4	MERCK & CO INC 4.9% 05-17-2044	720,000	715,702	664,308
SBP487N6	MERCK & CO INC 5.15% 05-17-2063	185,000	184,192	168,892
SBP487N6	MERCK & CO INC 5.15% 05-17-2063	675,000	669,636	616,228
SBG490B5	MERCK & CO INC 5.85% DUE 06-30-2039	95,000	103,923	98,477
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	395,000	273,194	266,317
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,090,000	953,722	734,900

SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	1,289,000	942,314	869,070
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045	175,000	144,464	135,322
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045	320,000	237,651	247,446
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045	1,413,000	1,140,234	1,092,631
SBVG7BV9	MERCK & CO INC NEW 3.7% DUE 02-10-2045	2,427,000	1,961,622	1,876,726
SBJOXK14	MERCK & CO INC NEW 3.9% 03-07-2039	65,000	60,006	54,968
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053	370,000	361,020	337,207
SBP487M5	MERCK & CO INC NEW 5.0% 05-17-2053	914,000	892,107	832,992
SBG5GX74	MERCK & CO INC NEW 6.55% DUE 09-15-2037	127,000	185,890	140,778
S2778844	MERCK & CO INC NEW COM	9,728	1,173,351	967,741
S2778844	MERCK & CO INC NEW COM	12,436	1,150,888	1,237,133
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	255,000	165,591	146,584
S4741844	MERCK KGAA NPV	299	37,554	43,315
SBFO4KN9	MERCURY GEN CORP 4.4% DUE 03-15-2027	2,485,000	2,601,336	2,436,567
SB8W6K56	MERCURY NZ LTD NPV	1,743	5,041	5,713
SBWFD052	MERIDIAN ENERGY LT NPV	3,132	8,666	10,370
SB8MT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	185,000	223,301	216,130
SB8MT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	660,000	972,401	771,058
SBT3NFHO	META PLATFORMS INC 4.55% 08-15-2031	292,000	291,860	287,074
SBMG59S2	META PLATFORMS INC 4.65% 08-15-2062	400,000	399,272	338,924
SBMG59S2	META PLATFORMS INC 4.65% 08-15-2062	1,565,000	1,414,232	1,326,040
SBT3NFJ2	META PLATFORMS INC 4.75% 08-15-2034	487,000	486,075	474,270
SBT3NFJ2	META PLATFORMS INC 4.75% 08-15-2034	2,250,000	2,245,725	2,191,185
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	327,000	325,695	316,974
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	395,000	404,279	382,889
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	475,000	480,732	460,437
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	642,000	656,519	622,316
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	1,010,000	1,006,604	979,033
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	1,200,000	1,195,212	1,163,208
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	1,671,000	1,700,722	1,619,767
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	520,000	517,754	507,281
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	520,000	517,754	507,281
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	718,000	744,423	700,438
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	895,000	891,134	873,108
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	1,065,000	1,079,685	1,038,950
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	1,332,000	1,379,570	1,299,419
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053	1,330,000	1,350,048	1,327,446
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063	306,000	299,646	308,353
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063	420,000	416,421	423,230
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063	545,000	506,540	549,191
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063	685,000	682,959	690,268
SBQPF885	META PLATFORMS INC 5.75% 05-15-2063	1,000,000	997,020	1,007,690
SB77L820	META PLATFORMS INC COM USD0.000006 CL 'A'	6,549	1,466,731	3,834,505
SB77L820	META PLATFORMS INC COM USD0.000006 CL 'A'	10,729	2,196,495	6,281,937
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	430,000	372,941	361,720
SBMGK096	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	1,015,000	992,063	853,828
SBMXL0J2	METHODIST HOSP HOUSTON TEX 2.705% DUE 12-01-2050/08-27-2020 REG	334,000	314,357	205,053
SBYQ29M2	METLIFE INC 4.6% DUE 05-13-2046	109,000	93,463	94,698
SBGDXK74	METLIFE INC 4.875% DUE 11-13-2043	155,000	137,907	140,593
SBMV3KK4	METLIFE INC 5.375% 07-15-2033	875,000	859,591	884,485
SB4Z51H1	METLIFE INC 5.875% DUE 02-06-2041	190,000	214,351	193,844
S2573209	METLIFE INC COM STK USD0.01	2,875	181,415	235,405
SB3Q5R19	METLIFE INC FIXED 10.75% DUE 08-01-2069	248,000	360,388	330,068
SBRF3SD1	METLIFE INC SR NT 5.3% 12-15-2034	310,000	310,293	309,082
SBRF1CN3	METLIFE INC STEP CPN 4.721% DUE 12-15-2044	561,000	586,263	496,081
S25839S2	METRO INC COM NPV	478	19,601	29,962
S25839S2	METRO INC COM NPV	3,617	144,655	226,723
SB1FN8X9	METSO OYJ	1,456	15,416	13,539
S2126249	METTLER-TOLEDO INTL INC COM	34	44,895	41,605
S2126249	METTLER-TOLEDO INTL INC COM	97	108,173	118,697
	MEXICAN PESO	(5)	(5)	(5)
	MEXICAN PESO	0	0	0
	MEXICAN PESO	25	25	25
	MEXICAN PESO	64	64	64
	MEXICAN PESO	2,052	2,052	2,052
	MEXICAN PESO	2,947	2,947	2,947
	MEXICAN PESO	65,294	65,294	65,294
	MEXICAN PESO	120,220	120,220	120,220
SBM9CG57	MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100	41,500	1,618,169	1,402,583
SBMB5C12	MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR	12,100	490,636	460,719
SBMV5802	MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR	5,500	247,950	195,645
SB039J29	MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR	16,000	680,722	608,028
SB44NND6	MEXICO(UTD MEX ST) 8.5% GTD SNR 18/11/2038 MXN	581,700	3,187,236	2,386,878
S2801621	MFC NUVEEN MUNICIPAL CREDIT INCOME FUND COM USD0.01	123,130	1,548,974	1,498,492
S2339296	MFC ABRDN AUSTRALIA EQUITY FUND, INC	339,527	1,478,978	1,422,652
SBM4QJQ6	MFC ABRDN EMERGING MARKETS EQUITY INCOME FUND INC	104,689	679,270	601,962
SBKXCFM4	MFC ABRDN LIFE SCIENCES INVS SH BEN INT	78,832	1,096,372	1,034,276
S2007203	MFC ADAMS DIVERSIFIED EQUITY FU ND	259,766	4,596,817	5,247,273
S2842783	MFC ALLIANCEBERNSTEIN NATIONAL MUN	292,224	3,678,811	3,176,475
S2784205	MFC BLACKROCK CALIF MUN INCOME TR SH BENINT	76,547	978,161	857,326
* SB1LBMH9	MFC BLACKROCK CR ALLOCATION INCOME TR	1,278,892	14,509,933	13,377,210
* SB0J2MX3	MFC BLACKROCK ENHANCED EQUITY DIVID TRUST COM	161,939	1,333,400	1,340,855
* SB09DC69	MFC BLACKROCK ENHANCED GLOBAL DIVIDEND COM USD0.001	6,060	63,249	65,266
* SB09DC69	MFC BLACKROCK ENHANCED GLOBAL DIVIDEND COM USD0.001	95,589	1,022,685	1,029,494
* SB1Z5L03	MFC BLACKROCK ENHANCED INTL DIVIDEND TR COM USD0.001	280,258	1,509,211	1,488,170
* SBPMQ7Q5	MFC BLACKROCK INCOME TR INC COM USD0.01 (POST REV SPLT)	356,768	4,600,930	4,109,967
* SB848K05	MFC BLACKROCK MUNICIPAL 2030 TARGET TERM TRUST	592,043	12,904,800	12,190,165
* S2610526	MFC BLACKROCK MUNIVEST FD INC COM	394,481	2,735,757	2,777,146
* S2610032	MFC BLACKROCK MUNIYIELD MICHIGAN QUALITYFUND INC	46,876	511,784	524,074
* S2591687	MFC BLACKROCK MUNIYIELD NEW YORK QUALITYFUND INC	86,193	911,213	868,825
* S2495659	MFC BLACKROCK MUNIYIELD QUALITY FUND IIIINC	64,860	730,302	716,054
* SB58DN87	MFC BLACKROCK RES & COMMODITIES STRATEGYTR SHS	51,326	473,578	438,324
* SBJJPO23	MFC BLACKROCK SCIENCE & TECHNOLOGY TERM TR	2,697	42,223	55,855
* SBJJPO23	MFC BLACKROCK SCIENCE & TECHNOLOGY TERM TR	17,096	289,138	354,058
* SBJLN1L8	MFC BNY MELLON HIGH YIELD STRATEGIES FD	579,248	1,355,140	1,477,082
* SBJLN1N0	MFC BNY MELLON MUN BD INFRASTRUCTURE FD COM USD0.001	269,542	2,832,805	2,789,760
* SB059238	MFC CEF BLACKROCK ENERGY & RESOURCES TRUST	34,578	423,214	436,029
* SB059238	MFC CEF BLACKROCK ENERGY & RESOURCES TRUST	36,351	450,199	458,386
SB121546	MFC CLOUGH GLOBAL OPPORTUNITIES FD SH BEN INT	117,128	558,464	599,695

S2617873	MFC DELAWARE INVESTMENTS NATIONAL FD	44,510	450,737	450,886
S2279693	MFC DTF TAX-FREE INCOME 2028 TERM FD IN COM	20,485	267,302	229,739
S86WGW754	MFC DUFF & PHELPS UTILITY AND INFRASTRUCTURE FUND INC	77,591	712,800	907,039
SBDC4CN7	MFC DWS MUNICIPAL INCOME TRUST	71,357	631,369	674,324
S2689247	MFC EATON VANCE LTD DURATION INCOME FD COM	262,624	2,484,036	2,565,836
S2885454	MFC EATON VANCE TAX-ADVANTAGED DIVID INCOME FD COM	7,190	166,708	172,920
S2347589	MFC EATON VANCE TAX-ADVANTAGED GLO GLOBAL DIVID INCOME FD COM	13,634	248,796	248,548
SB15G5X4	MFC EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCOME FD COM	19,755	149,621	161,398
SB15G5X4	MFC EATON VANCE TAX-MANAGED GLOBAL DIVERSIFIED EQUITY INCOME FD COM	276,258	2,161,764	2,257,028
S2367899	MFC EUROPEAN EQUITY FD INC COM	51,808	406,212	421,779
SB810J56	MFC FIRST TR INTER DURATION PFD & INCOMEFD COM	71,068	1,205,312	1,279,224
S2353995	MFC FRANKLIN LTD DURATION INCOME TR COM USD0.00001	273,265	1,697,538	1,811,747
S2186005	MFC GABELLI DIVID & INCOME TR COM	191,583	4,368,674	4,626,729
S2364500	MFC GEN AMER INVESTORS CO INC COMMON CLOSED END FD	178,874	7,672,527	9,124,363
S2407535	MFC HANCOCK JOHN INCOME SECS TR SH BEN INT	836,354	9,613,975	9,362,983
S2407546	MFC HANCOCK JOHN INVS TR SH BEN INT	26,162	337,250	357,894
S2026792	MFC INVESCO BOND FUND	59,730	928,369	921,634
S2439000	MFC INVESCO QUALITY MUNI INC TR	426,235	3,886,674	4,202,677
S2612328	MFC INVESCO TRUST FOR INVESTMENT GRADE MUNICIPALS	116,112	1,134,688	1,172,731
SB4V7B4Y	MFC ISHARES 10+ YEAR INVESTMENT GRADE C CORPORATE BOND ETF	235,067	16,180,860	11,612,310
S2373658	MFC ISHARES INC MSCI AUSTRALIA ETF	98,976	2,271,418	2,361,567
S2670605	MFC ISHARES INC MSCI EUROZONE ETF	57,445	2,734,499	2,711,404
S2373692	MFC ISHARES INC MSCI FRANCE ETF	43,025	1,335,401	1,543,737
S2373711	MFC ISHARES INC MSCI GERMANY ETF	17,015	490,743	541,417
SBDR7G84	MFC ISHARES INC MSCI JAPAN	2,198	131,412	147,486
S2373603	MFC ISHARES INC MSCI SWITZERLAND ETF	46,944	2,016,731	2,157,546
SBFS2LK9	MFC ISHARES TR 0-5 YR INVT GRADE CORP BDETF	418,172	20,532,593	20,799,875
SB8JWS85	MFC ISHARES TR CORE MSCI EAFE ETF	25,522	1,858,268	1,793,686
S2971502	MFC ISHARES TR IBXX USD INVT GRADE CORPBD ETF	430,536	47,658,679	45,998,466
SB0DNDG2	MFC ISHARES TR MSCI EAFE VALUE INDEX FD	15,498	771,442	813,180
S2675183	MFC ISHARES TRUST RUSSELL 3000 ETF	11,407	2,808,024	3,812,790
SBNNMOM5	MFC J P MORGAN EXCHANGE-TRADED FD TR BETABUILDERS JAPAN ETF NEW	20,415	1,133,248	1,120,579
S2470496	MFC JAPAN SMALLER CAPITALIZATION FD INC COM	251,423	2,060,133	1,928,414
S2444327	MFC MFS CHARTER INCOME TR SH BEN INT CLOSED END FUND	600,143	3,772,454	3,828,912
S2548445	MFC MFS GOVT MKTS INCOME TR SH BEN INT	506,749	2,461,048	1,555,719
S2210540	MFC MFS HIGH YIELD MUN TR SH BEN INT	56,566	190,901	199,112
S2547538	MFC MFS INTER INCOME TR SH BEN INT CLOSED END FUND	3,170,595	13,335,710	8,433,783
S2547453	MFC MFS MULTIMARKET INCOME TR SH BEN INT	1,171,109	5,259,919	5,492,501
SB1FQ1B7	MFC MORGAN STANLEY CHINA A SH FD INC COM	10,726	200,400	133,646
S2368074	MFC NEW GERMANY FD INC COM	90,873	1,019,171	708,809
S2109046	MFC NUVEEN AMT-FREE QUALITY MUN INCOME FD COM	519,640	6,829,920	5,861,539
S2647922	MFC NUVEEN CALIFORNIA MUN VALUE FUND COM STK USD0.01	88,854	773,176	750,816
SBNNNSV8	MFC NUVEEN CORE PLUS IMPACT FD COM	78,330	815,706	823,248
SBMG0V61	MFC NUVEEN DYNAMIC MUN OPPORTUNITIES FD COM USD0.01 SHS BEN INT	28,357	283,666	284,137
SB010355	MFC NUVEEN ENHANCED AMT-FREE MUNI FD COM USD0.01	26,792	409,611	328,470
SBSPHGCQ9	MFC NUVEEN GLOBAL HIGH INCOME FD SHS	106,016	1,265,386	1,361,245
SBTLF9V0	MFC NUVEEN NASDAQ 100 DYNAMIC OVERWRITE FD COM SHS	139,611	3,552,485	3,776,478
S2652131	MFC NUVEEN PA QUALITY MUN INCOME FD COM NUVEEN PENNSYLVANIA QUALITY MUNICI	155,011	2,075,061	1,733,023
S2532233	MFC NUVEEN QUALITY MUNICIPAL INCOME FD COM	637,506	8,102,185	7,433,320
SB038CH1	MFC NUVEEN S&P 500 BUY-WRITE INCOME FD COM	231,375	3,053,405	3,236,936
SBMXHCQ1	MFC PGIM SHT DUR HIGH YLD OPPORTNTS FD COM USD0.001	355,700	5,379,125	5,733,884
S2886413	MFC PIONEER HIGH INCOME FD INC COM NPV	45,000	353,768	348,750
S2709576	MFC PUTNAM MASTER INTER INCOME TR SH BENINT	419,214	1,325,611	1,366,638
S2609148	MFC PUTNAM MUN OPPORTUNITIES TR SH BEN INT	24,150	259,513	244,640
S2709424	MFC PUTNAM PREMIER INC TR	1,460,850	5,189,448	5,200,626
S2754844	MFC ROYCE OTC MICRO CAP TR INC	336,550	3,060,722	3,281,363
S2756107	MFC ROYCE SMALL-CAP TRUST INC	122,647	1,736,212	1,937,823
S2424341	MFC SELECT SECTOR SPDR TR CNSMR DISCRETIONARY COM	13,744	2,357,407	3,083,466
SBFXHC51	MFC SELECT SECTOR SPDR TR COMUNICATION SERVC SELECT SECTOR SPDR FD	30,708	2,067,439	2,972,841
S2369389	MFC SELECT SECTOR SPDR TR CONSUMER STAPLES AMEX CONSUMER STAPLES INDEX	23,436	1,706,851	1,842,304
S2364038	MFC SELECT SECTOR SPDR TR FINANCIAL	35,027	1,193,317	1,692,855
S2502139	MFC SELECT SECTOR SPDR TR INDL	16,694	1,792,386	2,199,601
S2369709	MFC SELECT SECTOR SPDR TR TECHNOLOGY	22,092	3,834,546	5,136,832
S2840215	MFC SPDR S&P 500 ETF TRUST UNITS SER 1 S&P	22,157	10,498,914	12,985,775
S2925424	MFC SRH TOTAL RETURN FUND INC	258,879	3,502,437	4,147,242
S2420220	MFC SWISS HELVETIA FD INC COM CLOSED ENDFD	114,185	931,820	855,246
S2869878	MFC TAIWAN FD INC COM	7,000	260,761	270,550
S2883061	MFC TEMPLETON DRAGON FD INC COM	13,931	225,833	118,274
SBSTKPV5	MFC TORTOISE CAP SER TR POWER & ENERGY INFRASTRUCTURE FD	13,316	156,462	267,181
SBMVG0G6	MFC TORTOISE ENERGY INFRASTRUCTURE CORP COM USD0.001(POST REV SPLIT)	3,378	110,224	141,876
SBMVG0G6	MFC TORTOISE ENERGY INFRASTRUCTURE CORP COM USD0.001(POST REV SPLIT)	9,628	271,271	404,389
S2903806	MFC TRI-CONTINENTAL CORP COM CLOSED END FD	133,173	3,759,939	4,220,252
SBZ6C639	MFC VANECK ETF TR SEMICONDUCTOR ETF	1,489	372,179	360,591
SB06HML9	MFC VANGUARD FTSE EUROPE EFT	5,695	408,462	361,462
SB06HMD1	MFC VANGUARD FTSE PACIFIC ETF	10,264	809,184	729,155
SB4N95T5	MFC VANGUARD SCOTTSDALE FDS VANGUARD LONG-TERM CORPORATE BOND INDEX FUND	257,363	24,098,260	19,245,605
SB2N85C1	MFC VANGUARD WORLD FD MEGA CAP GROWTH ETF	20,043	5,773,095	6,882,967
SBLC8VK5	MFC VIRTUS DIVID INT & PREM STRATEGY FD COM USD0.00001	29,964	344,071	378,445
SBLC8VK5	MFC VIRTUS DIVID INT & PREM STRATEGY FD COM USD0.00001	362,409	4,473,434	4,577,226
SBLC8VL6	MFC VIRTUS EQUITY & CONV INCOME FD COM	19,925	489,480	491,351
S2414137	MFC WESTERN ASSET / CLAYMORE INFLATION-LKD OPPORTUNITIES & INCOME FD COM	1,001,160	11,016,574	8,279,593
S2183750	MFC WESTERN ASSET EMERGING MKTS DEBT FD INC COM	519,043	5,026,766	4,993,194
S2795984	MFC WESTERN ASSET HIGH INCOME OPPORTUNITY FD INC COM	24,234	91,478	95,240
S2559276	MFC WESTERN ASSET INTER MUNI FD INC SH BEN INT	67,065	562,419	519,083
S2666024	MFC WESTERN ASSET INVESTMENT GRADE INCO COM USD0.01	68,956	804,894	862,640
S2863869	MFC WESTERN ASSET PREMIER BD FD SHS BEN INT BEN INT	285,242	3,354,407	3,072,056
C72200Q109	MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT	1,024,893	12,156,332	11,888,755
C72200Q109	MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT	1,388,703	16,497,165	16,108,955
C72203G868	MFO PIMCO FDS PIMCO SECTOR FD SER I	4,792,334	49,212,632	46,725,256
C72201P878	MFO PIMCO LONG DURATION CREDIT BOND PORT	171,664	1,690,556	1,581,027
C58004YAA7	MFRA TRUST SR 24-NPL1 CL A1 STEP 10-25-2062	244,021	244,018	244,456
S2548616	MGIC INVT CORP WIS COM	1,265	16,675	29,993
S2548616	MGIC INVT CORP WIS COM	2,681	45,613	63,567
S2547419	MGM RESORTS INTERNATIONAL COM	1,167	35,867	40,437
SBPBPJ01	MICHELIN (CGDE) EURO.50 (POST SUBDIVISION)	1,579	47,915	51,995
SBM8HRW7	MICHIGAN ST UNIV REVS 4.165% 08-15-2122	600,000	600,000	439,599
SBRBYPM6	MICROCHIP TECH INC 5.05% 02-15-2030	455,000	454,645	452,279
SBRBYPM6	MICROCHIP TECH INC 5.05% 02-15-2030	497,000	497,183	494,028
SBRBYPM6	MICROCHIP TECH INC 5.05% 02-15-2030	1,019,000	1,017,839	1,012,906

SBRBYPN7	MICROCHIP TECHNOLOGY INC 4.9%	03-15-2028	526,000	526,505	524,906
SBRBYPN7	MICROCHIP TECHNOLOGY INC 4.9%	03-15-2028	965,000	963,987	962,993
SBRBYPN7	MICROCHIP TECHNOLOGY INC 4.9%	03-15-2028	1,152,000	1,150,790	1,149,604
S2592174	MICROCHIP TECHNOLOGY INC COM		2,572	169,475	147,504
S2588184	MICRON TECH INC COM		5,376	334,189	452,444
C595112CD3	MICRON TECHNOLOGY INC 5.3% 01-15-2031		285,000	286,412	284,393
C595112CD3	MICRON TECHNOLOGY INC 5.3% 01-15-2031		1,340,000	1,339,062	1,337,146
SBNQD003	MICRON TECHNOLOGY INC 5.375%	04-15-2028	937,000	935,894	946,548
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO		2,914,000	2,478,451	1,789,633
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO		4,063,000	4,048,639	2,495,291
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO		4,730,000	4,205,256	2,904,930
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO		85,000	54,549	49,598
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD		241,000	221,082	159,735
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD		342,000	250,460	226,678
SBMFPJG2	MICROSOFT CORP 2.921% 03-17-2052 USD		1,221,000	894,187	809,279
SBMFPF53	MICROSOFT CORP 3.041%	03-17-2062	313,000	255,876	200,411
C594918B52	MICROSOFT CORP 3.45% DUE 08-08-2036		40,000	34,672	34,792
C594918B70	MICROSOFT CORP 3.7% DUE 08-08-2046		746,000	821,787	595,390
C594918B83	MICROSOFT CORP 4% DUE 02-12-2055		140,000	121,055	112,962
SBS4BYQ8	MICROSOFT CORP 4.5% 06-15-2047		95,000	90,383	85,430
C594918BMS	MICROSOFT CORP 4.75% DUE 11-03-2055		305,000	271,157	281,094
S2588173	MICROSOFT CORP COM		22,506	3,911,084	9,486,279
S2588173	MICROSOFT CORP COM		36,451	10,294,384	15,364,097
SBYP2P81	MICROSOFT CORP FIXED 4.5% DUE 02-06-2057		90,000	85,095	80,330
SBT3CPZ5	MICROSOFT CORP SR NT 2.5% 09-15-2050		379,000	311,439	229,568
S2974329	MICROSTRATEGY INC CL A NEW CL A NEW		800	119,257	231,696
S2589132	MID-AMER APT CMNTYS INC COM		558	86,688	86,250
SBL9FK80	MIDAMERICAN ENERGY 4.4% DUE 10-15-2044		214,000	236,581	182,713
SBDWGKK7	MIDAMERICAN ENERGY 4.8% DUE 09-15-2043		215,000	219,050	192,922
SBDWGKK7	MIDAMERICAN ENERGY 4.8% DUE 09-15-2043		615,000	729,669	551,846
SBMJ6RW3	MIDAMERICAN ENERGY 5.15% DUE 11-15-2043		190,000	198,436	180,475
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054		295,000	294,658	300,525
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054		495,000	499,256	504,271
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054		974,000	973,328	992,243
SB1FTHZ2	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036		160,000	171,886	168,262
SB1FTHZ2	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036		1,166,000	1,150,454	1,226,212
SB1FTHZ2	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036		2,815,000	3,221,109	2,960,367
SBN76669	MIDAMERICAN ENERGY CO 2.7%	08-01-2052	216,000	214,469	130,578
SBN76669	MIDAMERICAN ENERGY CO 2.7%	08-01-2052	300,000	184,500	181,359
SBN76669	MIDAMERICAN ENERGY CO 2.7%	08-01-2052	800,000	492,000	483,624
C595620A54	MIDAMERICAN ENERGY CO 3.65% 08-01-2048		250,000	246,944	185,308
SBDFFSG2	MIDAMERICAN ENERGY CO 3.95% 08-01-2047		494,000	548,517	384,638
SBZ4C9B0	MIDAMERICAN ENERGY CO 4.25% 05-01-2046		125,000	110,481	103,080
S2590930	MIDDLEBY CORP COM		253	32,683	34,269
C59982HAC4	MILL CITY MTG LN TR 2021-NMR1 MTG BACKEDNT CL A1 144A 1.125% 11-25-2060		84,055	79,602	79,767
S6642406	MINEBEA MITSUMI INC		875	14,094	14,306
S6642406	MINEBEA MITSUMI INC		12,500	256,046	204,370
SB17ZL56	MINERAL RES LTD NPV		411	15,002	8,716
C60416QJA3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP FIN 1.58% 02-01-2051 BEO TAXABLE		1,712,728	1,712,728	1,309,522
S6161978	MIRVAC GROUP STAPLED SECURITIES		9,259	16,515	10,749
SBG493G1	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042		127,000	127,839	105,824
SBG493G1	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042		180,000	148,097	149,987
SBG493G1	MISSISSIPPI PWR CO 4.25 DUE 03-15-2042		234,000	265,531	194,983
SBMB5VG0	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051		147,000	111,471	95,668
SBMB5VG0	MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051		299,000	295,813	194,589
SB0JQTJ0	MITSUBISHI CHEMICAL GROUP CORP NPV		3,085	20,716	15,698
S6596785	MITSUBISHI CORP NPV		7,829	83,197	129,720
S6596785	MITSUBISHI CORP NPV		8,900	199,848	147,465
S6597045	MITSUBISHI ELEC CP NPV		4,100	71,926	70,099
S6597045	MITSUBISHI ELEC CP NPV		4,457	60,789	76,202
S6597045	MITSUBISHI ELEC CP NPV		15,400	216,189	263,297
S6596729	MITSUBISHI ESTATE CO LTD		2,650	46,151	37,104
S6268976	MITSUBISHI HC CAP. NPV		1,891	10,821	12,538
S6597067	MITSUBISHI HVY IND NPV		7,620	36,294	107,784
S6597067	MITSUBISHI HVY IND NPV		8,300	127,434	117,402
S6597067	MITSUBISHI HVY IND NPV		12,500	49,468	176,810
S6596848	MITSUBISHI LOGISTI NPV		15,000	80,681	110,524
C606822BY9	MITSUBISHI UFJ 1.538% DUE 07-20-2027		3,178,000	2,908,281	3,022,024
S6335171	MITSUBISHI UFJ FIN NPV		25,400	251,387	298,348
S6335171	MITSUBISHI UFJ FIN NPV		26,006	154,567	305,466
S6335171	MITSUBISHI UFJ FIN NPV		72,300	508,161	849,235
C606822CV4	MITSUBISHI UFJ FINL GROUP INC 5.719% 02-20-2026		3,930,000	3,949,290	3,932,712
C606822CR3	MITSUBISHI UFJ FIXED 5.472% DUE 09-13-2033		375,000	375,000	379,024
S6597302	MITSUBI & CO LTD NPV		3,500	57,729	73,737
S6597302	MITSUBI & CO LTD NPV		6,028	64,604	126,996
S6597368	MITSUBI CHEMICALS NPV		344	8,472	7,595
S6597603	MITSUBI FUDOSAN CO LTD NPV		6,249	48,724	50,498
S6597584	MITSUBI O.S.K.LINES NPV		828	23,357	29,019
S6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01		391	9,284	16,912
S6591014	MIZUHO FINANCIAL GROUP NPV		5,613	88,634	138,325
C60687YDF3	MIZUHO FINL GROUP 5.382% 07-10-2030		800,000	800,000	806,728
C60687YDF3	MIZUHO FINL GROUP 5.382% 07-10-2030		1,096,000	1,096,000	1,105,217
S2404871	MKS INSTRS INC COM		311	31,438	32,465
SBRI1YSF0	MLP VIPER ENERGY INC		520	19,516	25,516
SBG5XT53	MODERNA INC COM		1,552	187,122	64,532
S2598699	MOHAWK INDS INC COM		260	30,569	30,974
S2212706	MOLINA HEALTHCARE INC COM		277	77,118	80,621
S2212706	MOLINA HEALTHCARE INC COM		856	287,007	249,139
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046		165,000	137,110	131,761
SBG49491	MOLSON COORS S DUE 05-01-2042		132,000	129,808	120,966
SBG49491	MOLSON COORS S DUE 05-01-2042		800,000	833,677	733,128
SBG49491	MOLSON COORS S DUE 05-01-2042		1,625,000	1,768,091	1,489,166
SB0678M3	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B		848	46,006	48,607
SBGLP232	MONCLER SPA NPV		521	24,049	27,503
SBMHRXY8	MONDAY COM LTD COM NPV		85	18,249	20,012
SB8CKK03	MONDELEZ INTL INC COM		1,780	122,584	106,319
SB8CKK03	MONDELEZ INTL INC COM		6,534	406,484	390,276
SBN6LBZ9	MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050		170,000	110,941	99,368
SBN6LBZ9	MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050		400,000	397,918	233,808

SBMWC6P4	MONDI PLC ORD EURO.22	1,029	23,240	15,362
SBF2FJ99	MONGODB INC CL A CL A	340	99,511	79,155
C994JW9995	MONITOR CUPPER EQUITY PARTNERS III LP	56,838	56,838	157,541
S3051726	MONKS INV TRUST ORD GBP0.05	15,736	233,202	249,106
S3051726	MONKS INV TRUST ORD GBP0.05	25,170	375,763	398,450
SB01Z7J1	MONOLITHIC PWR SYS INC COM	233	103,913	137,866
SB1GHR88	MONOTARO CO.LTD NPV	604	7,385	10,269
SBZ078W4	MONSTER BEVERAGE CORP NEW COM	3,648	173,908	191,739
SBM8HX30	MONTANARO EURO SML ORD GBP0.05	439,194	745,233	772,815
SBMZQF89	MOODY'S CORP 3.1% 11-29-2061	75,000	54,127	44,628
SBMZQF89	MOODY'S CORP 3.1% 11-29-2061	1,100,000	1,096,733	654,544
SBMF6PG7	MOODY'S CORP 3.25% DUE 05-20-2050 REG	95,000	67,551	62,992
SBR1HR30	MOODY'S CORP 5.25% DUE 07-15-2044	105,000	107,837	99,121
S2252058	MOODY'S CORP COM	771	223,662	364,968
S2252058	MOODY'S CORP COM	932	256,812	441,181
SBL66ZM5	MOODY'S CORP SR NT 2.75% 08-19-2041	1,667,000	1,637,462	1,148,480
C615369AQ8	MOODY'S CORPORATION 4.875% 12-17-2048 BEO	340,000	334,822	301,546
SB7VT424	MORGAN STANLEY 0%-VAR SNR 02/04/2032 USD	3,900,000	3,429,345	2,543,853
SBMWH712	MORGAN STANLEY 1.794% 02-13-2032	1,671,000	1,588,432	1,363,352
SBMYZ0Y8	MORGAN STANLEY 2.188% 04-28-2026	430,000	446,569	426,134
C61747YEF8	MORGAN STANLEY 2.484% 09-16-2036	320,000	235,942	260,138
C61747YEF8	MORGAN STANLEY 2.484% 09-16-2036	982,000	746,684	798,297
SBNKDZF9	MORGAN STANLEY 2.511% 10-20-2032	676,000	598,026	565,690
SBH3TSQ3	MORGAN STANLEY 2.699% DUE 01-22-2031	3,580,000	3,092,165	3,178,396
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052	200,000	200,000	122,176
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052	839,000	842,865	512,528
C61744YAP3	MORGAN STANLEY 3.772% 01-24-2029	781,000	728,759	752,704
SBZ9P947	MORGAN STANLEY 3.971% 07-22-2038	1,490,000	1,466,190	1,266,470
SBVR2811	MORGAN STANLEY 4.3% DUE 01-27-2045	310,000	275,438	255,911
SBQSC344	MORGAN STANLEY 4.35 DUE 09-08-2026	472,000	529,087	468,620
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047	350,000	302,988	292,457
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047	818,000	1,050,927	683,513
C61747YFU4	MORGAN STANLEY 4.654% 10-18-2030	838,000	837,276	820,176
C61747YFU4	MORGAN STANLEY 4.654% 10-18-2030	1,310,000	1,310,000	1,282,136
C61747YFU4	MORGAN STANLEY 4.654% 10-18-2030	1,340,000	1,340,000	1,311,498
C61747YFU4	MORGAN STANLEY 4.654% 10-18-2030	1,980,000	1,980,000	1,937,885
SBMGNM11	MORGAN STANLEY 4.889% 07-20-2033	400,000	381,384	386,900
C61747YF59	MORGAN STANLEY 5.042% 07-19-2030	877,000	877,000	873,238
SBLONRS2	MORGAN STANLEY 5.05% DUE 01-28-2027	270,000	270,988	270,824
SBLONSL2	MORGAN STANLEY 5.123% DUE 02-01-2029	653,000	635,859	654,208
SBLONSL2	MORGAN STANLEY 5.123% DUE 02-01-2029	3,000,000	2,999,940	3,005,550
C61747YFD2	MORGAN STANLEY 5.164% 04-20-2029	505,000	500,075	506,409
C61747YFK6	MORGAN STANLEY 5.173% 01-16-2030	3,316,000	3,304,593	3,317,094
C61747YFE0	MORGAN STANLEY 5.25% 04-21-2034	880,000	880,000	866,554
C61747YFE0	MORGAN STANLEY 5.25% 04-21-2034	3,070,000	3,048,034	3,023,090
SBP4X0Z4	MORGAN STANLEY 5.297% 04-20-2037	800,000	800,000	775,304
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035	380,000	380,255	374,247
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035	562,000	562,000	553,491
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035	1,700,000	1,700,000	1,674,262
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035	2,178,000	2,181,100	2,145,025
C61747YFG5	MORGAN STANLEY 5.424% 07-21-2034	1,698,000	1,699,866	1,687,252
SBNTDVP2	MORGAN STANLEY 5.449% 07-20-2029	371,000	371,000	375,085
SBNTDVP2	MORGAN STANLEY 5.449% 07-20-2029	416,000	416,000	420,580
SBNTDVP2	MORGAN STANLEY 5.449% 07-20-2029	2,245,000	2,247,065	2,269,717
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035	339,000	339,639	337,044
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035	715,000	715,000	710,874
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035	4,010,000	4,012,853	3,986,862
SBL68VG7	MORGAN STANLEY 5.597% 03-24-2051	275,000	275,416	271,103
SBLDCKK9	MORGAN STANLEY 5.656% 04-18-2030	954,000	954,000	971,582
SBLDCKK9	MORGAN STANLEY 5.656% 04-18-2030	2,245,000	2,245,000	2,286,375
SBLDCKK9	MORGAN STANLEY 5.656% 04-18-2030	3,000,000	3,000,000	3,055,290
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	400,000	400,000	407,460
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	1,336,000	1,337,324	1,360,916
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039	185,000	185,303	185,390
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039	375,000	375,217	375,791
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039	576,000	572,671	577,215
SBLONRR1	MORGAN STANLEY 5.948% 01-19-2038	415,000	417,565	415,473
SBLONRR1	MORGAN STANLEY 5.948% 01-19-2038	965,000	958,592	966,100
C61747YEV7	MORGAN STANLEY 6.342% 10-18-2033	300,000	300,000	317,157
SBQ6CZ20	MORGAN STANLEY 6.407% 11-01-2029	1,400,000	1,400,000	1,462,580
SBQ6CZ20	MORGAN STANLEY 6.407% 11-01-2029	3,350,000	3,523,731	3,499,745
SBN4LS82	MORGAN STANLEY BANK NA 5.504% 05-26-2028	450,000	450,000	455,742
SBN4LS82	MORGAN STANLEY BANK NA 5.504% 05-26-2028	2,141,000	2,142,069	2,168,319
SBRC1612	MORGAN STANLEY BK N A 4.968% 07-14-2028	305,000	305,000	305,769
SBRC1612	MORGAN STANLEY BK N A 4.968% 07-14-2028	690,000	690,000	691,739
SBQWR3P6	MORGAN STANLEY BK N A SALT LAKE CITY UTAH 4.952% 01-14-2028	1,032,000	1,032,317	1,032,939
C61692BBJ8	MORGAN STANLEY CAP 1.79% DUE 07-15-2053	237,015	228,563	200,942
C61776EAA1	MORGAN STANLEY CAP I TR 2024-BPR2 7.291%05-05-2029	770,827	770,811	796,440
S2262314	MORGAN STANLEY COM STK USD0.01	5,666	444,747	712,330
C61772BAB9	MORGAN STANLEY FIXED 1.593% DUE 05-04-2027	2,300,000	2,185,665	2,204,826
C61772BAB9	MORGAN STANLEY FIXED 1.593% DUE 05-04-2027	2,498,000	2,311,574	2,394,633
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	165,000	123,627	122,079
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	567,000	377,475	419,506
SBRWK9T8	MORGAN STANLEY FIXED 5.516% 11-19-2055	745,000	746,955	719,677
SBRWK9T8	MORGAN STANLEY FIXED 5.516% 11-19-2055	840,000	840,000	811,448
SBRWK9T8	MORGAN STANLEY FIXED 5.516% 11-19-2055	1,395,000	1,387,461	1,347,584
SBRWK9T8	MORGAN STANLEY FIXED 5.516% 11-19-2055	1,681,000	1,681,000	1,623,863
SBRWK9T8	MORGAN STANLEY FIXED 5.516% 11-19-2055	2,185,000	2,188,274	2,110,732
C61747YEV3	MORGAN STANLEY FLTG RT 6.296% DUE 10-18-2028	250,000	250,000	259,000
C61754VAE1	MORGAN STANLEY MTG LN TR 2007-11AR MTG PASSTHRU CTF CL 2-A-3 06-25-2037 REG	334,813	328,910	185,122
C61776YAA7	MORGAN STANLEY RESDNTL MTG LN TR 4% 06-25-2064	375,097	359,473	359,384
SB081VR8	MORNINGSTAR INC COM STK	136	33,236	45,799
SB3NPHP6	MOSAIC CO/THE	1,538	73,666	37,804
SBQ3FXB5	MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044	450,000	449,521	432,437
SB5BKPQ4	MOTOROLA SOLUTIONS INC	803	184,957	371,171
SB5BKPQ4	MOTOROLA SOLUTIONS INC	1,661	59,770	767,764
SBLSZP0	MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	1,000,000	998,401	856,060
SB02L486	MOWI ASA	1,097	21,251	18,811
SBN15V35	MP MATERIALS CORP COM USD0.0001 CL A	700	21,678	10,920

SBKP8MY6	MPXL LP 2.65% DUE 08-15-2030	135,000	115,200	118,137
SBKP8MY6	MPXL LP 2.65% DUE 08-15-2030	775,000	774,459	678,195
SBMY8XS2	MPXL LP 4.25% DUE 12-01-2027 BEO	1,015,000	973,403	999,308
SBYZGJX6	MPXL LP 4.5% 04-15-2038	90,000	89,081	78,492
SBYZGJX6	MPXL LP 4.5% 04-15-2038	626,000	656,502	545,953
SBYZGJY7	MPXL LP 4.7% 04-15-2048	325,000	282,147	266,185
SBMZRSW6	MPXL LP 5.0% 03-01-2033	1,400,000	1,388,380	1,345,540
SBR830Q5	MPXL LP 5.5% 06-01-2034	1,271,000	1,265,573	1,253,295
SBF5MOJ4	MPXL LP 5.5% DUE 02-15-2049	55,000	48,549	50,423
C55336VAP5	MPXL LP FIXED 4.9% DUE 04-15-2058	529,000	530,015	427,443
SBMYNVNR2	MPXL LP FIXED 5.2% 12-01-2047	145,000	149,679	128,112
SBYXT874	MPXL LP FIXED 5.2% DUE 03-01-2047	484,000	482,438	429,855
SBYXT874	MPXL LP FIXED 5.2% DUE 03-01-2047	1,000,000	917,330	888,130
SBPJHGG4	MPXL LP SR NT 4.95% 03-14-2052	130,000	113,483	109,429
SB2Q4CS1	MS&AD INS GP HLDGS NPV	3,019	32,995	66,254
SB2Q4CS1	MS&AD INS GP HLDGS NPV	26,600	364,465	583,758
SBKM4S16	MSA SAFETY INC COM	175	22,084	29,010
S2567655	MSC INDL DIRECT INC CL A COM	216	17,010	16,133
SB2972D2	MSCI INC COM USD0.01	368	157,844	220,804
SB2972D2	MSCI INC COM USD0.01	1,143	634,598	685,811
SBKKCVF7	MT SINAI HOSP NEW 3.737% DUE 07-01-2049	230,000	170,593	151,478
S6290054	MTR CORP HKD1	3,310	18,126	11,548
SB09DHL9	MTU AERO ENGINES A NPV (REGD)	125	27,023	41,679
SS294121	MUENCHENER RUECKVE NPV(REGD)	313	86,550	157,875
S6610403	MURATA MANUFACTURING CO. NPV	3,952	66,546	64,362
S6610403	MURATA MANUFACTURING CO. NPV	24,900	572,917	405,520
SB CZWJ63	MURPHY USA INC COM	100	30,678	50,175
S0611112	MURRAY INCOME TST ORD GBP0.25	57,231	891,119	585,594
SBQZCCB7	MURRAY INTL TRUST ORD GBP0.05	43,028	131,714	138,762
C994JQ6998	MW AMERICAS TOPS LONG ONLY FUND LP	35,000,100	35,000,100	240,896,224
C993848803	MW EUREKA FUND CLASS B2 USD SHARES	284,971	58,680,476	95,300,119
C628530BJ5	MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048	230,000	176,857	190,378
SBJ00Z30	N AMERN INC TST ORD GBP0.05	1,070,382	3,768,513	4,370,182
S2965107	NASDAQ INC	2,020	109,734	156,166
C63111XAE1	NASDAQ INC 2.5% DUE 12-21-2040	137,000	110,571	91,738
C63111XAE1	NASDAQ INC 2.5% DUE 12-21-2040	278,000	184,714	186,154
C63111XAB7	NASDAQ INC 3.25% DUE 04-28-2050 REG	108,000	92,275	72,279
SBQZDPL1	NASDAQ INC 5.35% 06-28-2028	665,000	663,677	673,997
SBQZDPL1	NASDAQ INC 5.35% 06-28-2028	1,395,000	1,394,355	1,413,874
SBQZDPN3	NASDAQ INC 5.55% 02-15-2034	1,320,000	1,344,957	1,332,487
SBRT75P0	NASDAQ INC 5.95% 08-15-2053	205,000	203,472	206,343
C63111XA15	NASDAQ INC 6.1% 06-28-2063	445,000	450,529	450,576
C63111XA15	NASDAQ INC 6.1% 06-28-2063	455,000	454,059	460,701
C63111XA15	NASDAQ INC 6.1% 06-28-2063	605,000	568,248	612,581
SBP961C2	NASDAQ INC SR NT 3.95% 03-07-2052	914,000	678,824	677,749
SBNOVX82	NASPERS NPV (POST REV SPLIT)	650	127,865	143,752
SBYQRG48	NATERA INC COM	543	22,504	85,957
C63307A3B9	NATIONAL BANK OF CANADA 4.5% 10-10-2029	1,425,000	1,420,313	1,385,713
SBM8MRT9	NATIONAL FL GAS CO 2.95% DUE 03-01-2031	400,000	400,006	344,548
SBDRO5C0	NATIONAL GRID ORD GBP0.12431289	11,560	131,894	137,539
SBPQWJY1	NATIONAL GRID PLC 5.418% 01-11-2034	1,550,000	1,550,000	1,543,025
SBQWSL11	NATIONAL GRID PLC 5.602% 06-12-2028	710,000	710,000	723,781
SBKMGCO9	NATIONAL RETAIL PPTYS INC 2.5% DUE 04-15-2030	310,000	262,657	271,216
SBSQMN73	NATIONAL RURAL UTILITIES COOP FIN 5.15% 06-15-2029	406,000	405,091	410,827
SBKP9G03	NATIONAL RURAL UTILS COOP FIN CORP 1.65%DUE 06-15-2031/02-08-2021 REG	806,000	732,604	653,392
C637432N78	NATIONAL RURAL UTILS COOP FIN CORP 4.3% 03-15-2049	470,000	481,177	380,662
SBWWCK85	NATIONAL STORAGE AFFILIATES TR COM SHS BEN INT COM SHS BEN INT	334	15,905	12,662
SBBQ3366	NATIONWIDE BUILDING SOCIETY VAR RT 29/06/2049	4,301	896,539	700,254
SBJXCM10	NATIONWIDE FINL 3.9% DUE 11-30-2049	200,000	199,016	146,940
S6624608	NATL AUSTRALIA BK NPV	7,294	138,969	167,547
S2077303	NATL BK OF CANADA COM NPV	811	42,888	73,893
S2077303	NATL BK OF CANADA COM NPV	5,803	321,586	528,734
SBG087C6	NATL BK OF GREECE	7,388	60,716	58,601
S2626103	NATL FUEL GAS CO COM	424	27,121	25,728
SBNA4NB7	NATL HLTH INVS INC 3% DUE 02-01-2031	600,000	595,912	514,878
SBLH4FL7	NATL RURAL UTILS 1.35% DUE 03-15-2031	542,000	446,078	434,305
SBMZ0V50	NATL RURAL UTILS 5.1% DUE 05-06-2027	1,090,000	1,089,324	1,098,502
SBPSJK81	NATURE CONSERVANCY 3.957% DUE 03-01-2052	174,000	175,120	139,489
SBNHVIG9	NATWEST GROUP PLC 1.642% 06-14-2027	1,950,000	1,858,101	1,859,949
C639057AD0	NATWEST GROUP PLC 4.6% DUE 12-31-2049	200,000	188,000	169,686
C639057AD0	NATWEST GROUP PLC 4.6% DUE 12-31-2049	1,300,000	1,262,755	1,102,959
SBG4R9B2	NATWEST GROUP PLC 4.892% 05-18-2029	300,000	299,044	296,673
SBQXJPC2	NATWEST GROUP PLC 4.964% DUE 08-15-2030	628,000	624,979	618,078
SBQXJPC2	NATWEST GROUP PLC 4.964% DUE 08-15-2030	1,790,000	1,813,293	1,761,718
SBR04L41	NATWEST GROUP PLC 5.516% DUE 09-30-2028	1,570,000	1,591,022	1,588,573
SBQ8BVPS	NATWEST GROUP PLC 5.778% 03-01-2035	300,000	300,000	301,686
SBQ8BVPS	NATWEST GROUP PLC 5.778% 03-01-2035	852,000	871,762	856,788
SBQ80FK8	NATWEST GROUP PLC 5.808% DUE 09-13-2029	1,700,000	1,700,000	1,733,065
C780097BQ3	NATWEST GROUP PLC 6% DUE 12-31-2049 REG	395,000	365,375	394,127
SBMFF9Z1	NATWEST GROUP PLC 6.475% 06-01-2034	625,000	625,000	641,650
SBMZMFF4	NATWEST GROUP PLC FIXED 3.032% DUE 11-28-2035	2,025,000	1,594,359	1,748,081
SBP4TLQ0	NATWEST GROUP PLC FIXED 7.472% DUE 11-10-2026	3,877,000	3,986,061	3,955,974
SBQKVPY3	NATWEST GROUP PLC FLTG RT 03-01-2028	1,300,000	1,300,000	1,307,722
SBM8PJY7	NATWEST GROUP PLC ORD GBP1.0769	16,738	52,911	84,291
SBF19XW3	NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030	1,100,000	1,106,238	1,089,099
C63906YAK4	NATWEST MKTS PLC SR NT FLTG 144A 5.230417% 05-17-2027	1,110,000	1,110,000	1,114,085
SBKLG1S1	NAV F PLC ORD GBP0.01	37,001	71,485	86,888
SBNXKTF5	NAVIENT PVT ED REFI LN TR 2021-C 1.06% 10-15-2069	460,167	460,062	410,280
C63942EAA6	NAVIENT PVT ED REFI LN TR 2021-E PVT ED LN BACKED NT CL A .97% 12-16-2069	649,720	649,577	571,335
C63942WAA6	NAVIENT STUDENT LN TR 2021-3 NT CL A-1A 144A 1.77% 08-25-2070	412,312	412,124	359,736
SB7W15J3	NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043	185,000	166,807	157,285
SBMC8TD1	NCINO INC NEW COM	470	15,324	15,783
SBRRD6G8	NCR ATLEOS CORPORATION COM USD0.01 WI	3,500	100,118	118,720
S6640400	NEC CORP NPV	592	26,081	51,681
S6640400	NEC CORP NPV	1,500	70,912	130,949
S6640400	NEC CORP NPV	3,400	176,938	296,819
C64031QCD1	NELNET STUDENT LN SER 2005-3 CL A-5 FLTGRATE 12-24-2035	472,741	465,263	468,822
SB1T8X79	NELNET STUDENT LN TR 2004-3 ASSET BKD NTCL A-5 VAR 10-27-2036 REG	103,071	100,288	101,647
C64031QBK6	NELNET STUDENT LN TR 2004-4 ASSET BKD NTCL A-5 FLTG 01-25-2037 REG	175,938	173,216	174,888

C64031QBR1	NELNET STUDENT LN TR 2005-1 ASSET BKD NTCL A-5 FLTG 10-25-2033 REG	665,723	652,567	658,776
C64031QB8X	NELNET STUDENT LN TR 2005-2 ASSET BKD CTF CLA-5 VAR RATE 03-23-2037 REG	560,576	552,658	552,702
C64031QCJ8	NELNET STUDENT LN TR 2005-4 ASSET BACKEDNT CL A-4L 03-22-2032 REG	61,968	59,490	60,755
S5633962	NEMETSCHEK SE ORD NPV	139	11,189	13,472
S5633962	NEMETSCHEK SE ORD NPV	487	44,168	47,201
S806YV46	NESTE OYJ NPV	975	28,297	12,242
SBGOQJ71	NESTLE HLDGS INC 4% DUE 09-24-2048	245,000	197,979	195,177
S7123870	NESTLE SA CHF0.10(REGD)	5,940	639,000	490,800
S7123870	NESTLE SA CHF0.10(REGD)	6,179	601,988	510,547
S2630643	NETAPP INC COM STK	997	69,691	115,732
S2630643	NETAPP INC COM STK	7,167	620,813	831,945
SBK5X188	NETFLIX INC 3.625% GTD SNR 15/06/30 EUR	800,000	1,187,279	852,830
SBK4PGH9	NETFLIX INC 3.875% SNR 15/11/2029 EUR	1,300,000	1,780,267	1,400,117
SBR2NKN8	NETFLIX INC 4.9% 08-15-2034	777,000	775,041	761,646
SBR2NKO2	NETFLIX INC 5.4% 08-15-2054	322,000	325,012	313,705
S2857817	NETFLIX INC COM STK	2,095	515,313	1,867,315
S2857817	NETFLIX INC COM STK	3,303	2,140,635	2,944,030
SBFYF5J9	NETFLIX INC FIXED 3.625% 05-15-2027	700,000	979,501	740,094
C64110LASS	NETFLIX INC FIXED 4.875% DUE 04-15-2028	2,285,000	2,298,893	2,293,546
SBNYBQK1	NEUBERGER BERMAN NEXT GENERATION COM	61,934	707,130	789,039
S2623911	NEUROCRINE BIOSCIENCES INC COM	473	46,313	64,565
S2623911	NEUROCRINE BIOSCIENCES INC COM	2,690	373,621	367,185
SBKT3043	NEVADA PWR CO 3.125% DUE 08-01-2050	140,000	139,950	89,419
SB64G771	NEVADA PWR CO 5.375% DUE 09-15-2040	65,000	73,104	62,577
SBS99X04	NEVADA PWR CO 6.0% 03-15-2054	580,000	567,090	590,991
SBK0MLF4	NEVADA PWR CO FIXED 2.4% DUE 05-01-2030	130,000	125,955	114,310
SBR035CS	NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053	95,000	99,725	94,967
S8032Y79	NEW CENTY FINL CORP MD COM	15,033	753,337	150
SBF4BJD3	NEW ENGLAND PWR CO 3.8% DUE 12-05-2047	72,000	74,376	53,338
SBH3Z4P3	NEW FORTRESS INC CLA SHS REPSTG LTD LIABILITY	416	16,800	6,290
C64199ANB6	NEW GENERATION GAS GATHERING LLC SR SECD1ST LIEN NT 0% 09-30-2029	208,108	204,986	204,986
	NEW ISRAELI SHEKEL	88	88	88
	NEW ISRAELI SHEKEL	216	216	216
	NEW ISRAELI SHEKEL	261	261	261
	NEW ISRAELI SHEKEL	18,763	18,763	18,763
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	183,000	139,080	132,653
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	2,132,000	1,813,521	1,545,444
SB4WNV3T4	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	990,000	1,177,216	1,107,862
C64832AAAS	NEW RESIDENTIAL MTG LN TR 2024-RPL1 MTG BACKED NT CL A 144A 3.8% 01-25-2064	447,440	411,845	415,618
SBWWD006	NEW YORK & 4.024% DUE 08-01-2045	355,000	442,736	290,635
SB4VBR19	NEW YORK LIFE INS 6.75% DUE 11-15-2039	150,000	202,206	165,999
SBPYRJ15	NEW YORK N Y 5.114% 10-01-2054	215,000	215,000	203,680
SBPYRJ15	NEW YORK N Y 5.114% 10-01-2054	230,000	230,000	217,891
SBQNKYK3	NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049	305,000	305,000	290,994
SBQNKYK3	NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049	310,000	310,000	295,765
S2632003	NEW YORK TIMES CO CL A ISIN #US6501111073	773	25,613	40,235
S2632003	NEW YORK TIMES CO CL A ISIN #US6501111073	4,260	180,191	221,733
	NEW ZEALAND DOLLAR	0	0	0
	NEW ZEALAND DOLLAR	229	229	229
	NEW ZEALAND DOLLAR	4,994	4,994	4,994
	NEW ZEALAND DOLLAR	99,012	99,012	99,012
SBD3J3H2	NEWELL BRANDS INC 5.2% DUE 04-01-2026	404,000	399,058	403,891
S2635701	NEWELL BRANDS INC COM	1,945	30,507	19,372
SBD3J3M7	NEWELL BRANDS INC FIXED 5.75% DUE 04-01-2046	710,000	515,339	678,213
SBRCBD77	NEWMARK GROUP INC SR NT 7.5% 01-12-2029	400,000	408,000	418,084
SB01CGF1	NEWMARKET CORP COM	40	11,671	21,134
SBRDVMB3	NEWMONT CDI 1:1	2,589	106,628	95,441
SBMZLBP3	NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% 05-13-2030	545,000	462,715	500,152
SBQTXQH0	NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034	278,000	291,254	276,680
SBQTXQH0	NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034	640,000	637,978	636,960
SBQTXQH0	NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034	3,037,000	3,093,668	3,022,574
SBSNR255	NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041	1,125,000	1,131,795	1,118,835
S2636607	NEWMONT CORPORATION	5,631	297,435	209,586
SBG49ON7	NEWMONT MNG CORP 6.25% DUE 10-01-2039	250,000	256,251	262,583
SBG49ON7	NEWMONT MNG CORP 6.25% DUE 10-01-2039	498,000	561,640	523,064
SBBGVT40	NEWS CORP COM CL A	1,821	30,995	50,150
SBBGVT51	NEWS CORP COM CL B	525	9,272	15,976
SB1JF880	NEXI SPA NPV	1,389	19,287	7,709
SB63QM77	NEXON CO LTD NPV	794	12,441	12,007
S2949758	NEXSTAR MEDIA GROUP INC COMMON STOCK	149	23,712	23,538
S3208986	NEXT ORD GBPO.10	282	21,509	33,545
S3208986	NEXT ORD GBPO.10	3,595	331,478	427,636
SBKPC9F8	NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	1,145,000	1,011,493	1,036,569
SBKPC9F8	NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	1,420,000	1,232,146	1,285,526
SBKPC9F8	NEXTERA ENERGY CAP 1.9% DUE 06-15-2028	2,950,000	2,912,784	2,670,635
SBQH6109	NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025	2,610,000	2,609,478	2,625,347
SBN91231	NEXTERA ENERGY CAP HLDGS INC 1.875% 01-15-2027	641,000	604,623	605,399
SBMDX623	NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG	700,000	623,038	605,626
SBMDX623	NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG	700,000	667,849	605,626
SBPVDHX4	NEXTERA ENERGY CAP HLDGS INC 5.0% 07-15-2032	825,000	824,388	812,856
SBNAJ0D6	NEXTERA ENERGY CAP HLDGS INC 5.05% 02-28-2033	900,000	823,374	883,215
C65339KCW8	NEXTERA ENERGY CAP HLDGS INC SUB DEB SERQ 6.7% 09-01-2054	393,000	402,390	399,347
SBS2HZW0	NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034	935,000	932,214	925,014
SBLDC9N5	NEXTERA ENERGY CAPITAL HOLDINGS IN 4.45% 06-20-2025	392,000	391,902	391,294
SBQKRHH8	NEXTERA ENERGY CAPITAL HOLDINGS INC 6.051% DUE 03-01-2025	2,080,000	2,090,730	2,082,829
S2328915	NEXTERA ENERGY INC COM	5,945	363,100	426,197
S2328915	NEXTERA ENERGY INC COM	10,027	702,351	718,836
C994JQ7996	NEXXTDRIVE	1	1	1
S6640767	NH FOODS LTD NPV	4,300	149,611	139,375
SBN7BZM3	NIBE INDUSTRIER AB SER'B'NPV	3,752	25,103	14,683
S6647133	NICE LTD ILS1	149	20,178	25,403
S6640682	NIDEC CORPORATION NPV	1,956	53,932	35,533
S6640682	NIDEC CORPORATION NPV	28,800	537,290	523,187
SBD5FYV9	NIKE INC 3.375% DUE 11-01-2046	45,000	42,738	32,512
SBYQGVY8	NIKE INC 3.875% DUE 11-01-2045	125,000	102,798	98,351
S2640147	NIKE INC CL B	5,867	652,486	443,956
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	305,000	303,315	235,225
C996729372	NINETY ONE EMERGING MARKETS EQUITY, LLC, USD	275,599	39,142,267	47,987,299
S6639550	NINTENDO CO LTD NPV	2,460	90,733	145,008

S6396800	NIPPON BUILDING FD REIT	15	15,852	11,682
S6640507	NIPPON PAINT HLDGS NPV	2,199	16,859	14,321
S6640541	NIPPON SANSO HOLDINGS CORP	460	9,827	12,949
S6642569	NIPPON STEEL CORP	2,047	36,773	41,445
S6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	70,900	68,997	71,279
S6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV	739,200	701,937	743,151
S6644060	NIPPON TV HLDGS IN NPV	9,040	124,111	158,039
S6643960	NIPPON YUSEN KABUSHIKI KAISHA NPV	1,067	13,860	35,800
S6643960	NIPPON YUSEN KABUSHIKI KAISHA NPV	8,100	300,964	271,770
SB072001	NISOURCE FIN CORP 3.95% DUE 03-30-2048	180,000	140,531	137,160
SB020R63	NISOURCE FIN CORP 4.375% 05-15-2047	640,000	525,647	522,739
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044	110,000	97,933	97,038
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044	205,000	194,207	180,843
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044	1,400,000	1,394,687	1,235,024
SB846R8N1	NISOURCE FIN CORP 5.25% DUE 02-15-2043	110,000	96,004	102,658
SB846R8N1	NISOURCE FIN CORP 5.25% DUE 02-15-2043	259,000	339,085	241,712
SB422R86	NISOURCE FIN CORP 5.8% DUE 02-01-2042	245,000	294,182	237,670
SB3N5358	NISOURCE FIN CORP 5.95% DUE 06-15-2041	1,017,000	1,142,054	1,028,340
SBP9LNY3	NISOURCE INC 5.0% 06-15-2052	255,000	253,251	225,836
SBPB8BG1	NISOURCE INC 5.2% 07-01-2029	1,837,000	1,833,289	1,850,171
SBM8MG62	NISOURCE INC 5.25% DUE 03-30-2028	1,985,000	1,993,266	2,000,543
SB59DJ56	NISOURCE INC 5.35% 04-01-2034	200,000	208,312	198,334
SB59DJ56	NISOURCE INC 5.35% 04-01-2034	1,675,000	1,671,332	1,661,047
S2645409	NISOURCE INC COM	2,293	62,777	84,291
C65479WAE4	NISSAN AUTO 4.35% DUE 09-15-2031	83,000	82,986	82,203
SBPX0011	NISSAN AUTO 4.45% DUE 11-15-2029	255,000	254,996	254,518
C65473FAE7	NISSAN AUTO LEASE 5.61% DUE 11-15-2027	177,000	176,982	178,460
C65473FAE7	NISSAN AUTO LEASE 5.61% DUE 11-15-2027	380,000	379,961	383,135
C65479UAD0	NISSAN AUTO RECEIVABLES OWNER TRUST SR 24-A CL A3 5.28% 12-15-2028	894,000	893,917	904,865
S6642860	NISSAN MOTOR CO NPV	5,394	33,364	16,474
C65474AAC5	NISSAN MTR LTD 4.345% DUE 09-17-2027	1,800,000	1,931,367	1,734,372
S6642923	NISSHINBO HOLDINGS INC NPV	8,200	63,679	47,011
S6641760	NISSIN FOODS HOLDINGS CO LTD NPV	453	10,709	11,019
S6644800	NITORI HOLDINGS NPV	193	23,953	22,885
S6644800	NITORI HOLDINGS NPV	1,300	175,135	154,145
S6641801	NITTO DENKO CORP NPV	1,715	20,193	29,245
S6641801	NITTO DENKO CORP NPV	5,500	87,192	93,790
C62917MAA1	NLT 2023-1 TR 3.20000004768% 10-25-2062	284,322	252,836	251,590
SBSCBX22	NMI HOLDINGS INC 6.0% 08-15-2029	1,035,000	1,022,104	1,045,360
SBNG8PQ9	NN GROUP N.V. EURO.12	661	25,899	28,795
SBNG8PQ9	NN GROUP N.V. EURO.12	3,250	126,937	141,581
S2211811	NNN REIT INC	870	36,272	35,540
SBNNRKF3	NNN REIT INC 5.5% 06-15-2034	208,000	205,437	207,330
SBNNRKF3	NNN REIT INC 5.5% 06-15-2034	250,000	246,920	249,195
SBQ2KQ07	NNN REIT INC 5.6% 10-15-2033	820,000	800,943	825,002
SB8X76W7	NOKIA CORP 6.625% DUE 05-15-2039	1,210,000	1,298,879	1,231,925
S5902941	NOKIA OYJ EURO.06	12,306	54,928	54,469
SBN46725	NOMURA HLDGS INC 2.172% DUE 07-14-2028	1,300,000	1,300,000	1,172,262
C65535HBR9	NOMURA HLDGS INC 5.594% DUE 07-02-2027	486,000	486,000	491,842
C65535HBV0	NOMURA HLDGS INC 5.783% DUE 07-03-2034	800,000	800,000	807,736
S6643108	NOMURA HOLDINGS NPV	7,013	30,336	41,558
S6643108	NOMURA HOLDINGS NPV	42,600	196,247	252,439
S6390921	NOMURA RESEARCH INSTITUTE NPV	909	19,142	26,947
C125993139	NON-INTEREST BEARING DEPOSIT	14064278.29	14,064,278	14,064,278
SBYZF9J9	NORDEA BANK ABP NPV	6,325	55,140	68,864
C65557FAH9	NORDEA BK ABP 4.625% DUE 09-13-2033	703,000	688,960	676,307
SBFM05V9	NORDEA HOLDING ABP	1,005	12,323	10,927
SBFM05V9	NORDEA HOLDING ABP	47,780	486,884	519,500
S2641838	NORDSON CORP COM	267	56,925	55,867
SBNFX1H8	NORDSTROM INC 5% DUE 01-15-2044	1,070,000	1,036,959	799,483
SBG48Y10	NORDSTROM INC 6.95% DUE 03-15-2028	1,525,000	1,805,521	1,558,977
S2641827	NORDSTROM INC COM	636	14,310	15,359
SBNNXR66	NORFOLK SOUTHERN CORP 4.55% 06-01-2053	185,000	157,093	155,019
SBNNXR66	NORFOLK SOUTHERN CORP 4.55% 06-01-2053	265,000	258,612	222,054
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054	407,000	404,623	387,529
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054	785,000	763,984	747,446
SB6L6LC9	NORFOLK SOUTHN 3.05% DUE 05-15-2050	423,000	270,266	272,992
SB6L6LC9	NORFOLK SOUTHN 3.05% DUE 05-15-2050	1,250,000	1,197,316	806,713
SB05H1N6	NORFOLK SOUTHN 3.8% DUE 08-01-2028	1,067,000	1,047,097	1,033,592
SB8HY550	NORFOLK SOUTHN 3.95 DUE 10-01-2042	545,000	602,062	438,022
SB6TW1K5	NORFOLK SOUTHN 4.837% DUE 10-01-2041	174,000	201,392	158,474
SB05H1Q9	NORFOLK SOUTHN 5.1% DUE 08-01-2118	1,120,000	1,130,131	948,752
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	124,000	99,018	78,156
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	345,000	265,547	217,450
SBN79088	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	829,000	613,098	522,510
SBNQSGL1	NORFOLK SOUTHN CORP 3.7% 03-15-2053	135,000	101,774	96,688
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048	95,000	71,950	75,532
C655844BY3	NORFOLK SOUTHN CORP 4.15% 02-28-2048	205,000	210,724	162,989
S2641894	NORFOLK SOUTHN CORP COM	1,104	249,573	259,109
SBMW6YY1	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	335,000	217,583	206,179
SBGDLQK3	NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047	762,000	712,044	586,207
SBKBTGN0	NORFOLK SOUTHN FIXED 4.1% 05-15-2049	161,000	167,543	126,301
SB11HK39	NORSK HYDRO ASA NOK1.098	3,067	14,598	16,889
SB1H4Y87	NORTEL NETWORKS CORP NEW COM	74	0	0
C994JX0993	North Haven Real Estate Fund V International TE LP	1	1	1
C994JX1991	North Haven Real Estate Fund VII SpecialGlobal LP	1	1	2,088,807
SB3XNKQ2	NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE	366,000	499,120	408,666
S6717456	NORTHERN STAR RESOURCES LTD	2,681	24,092	25,629
S6717456	NORTHERN STAR RESOURCES LTD	76,438	711,142	730,723
SBQPF863	NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053	1,949,000	1,918,448	1,803,780
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	80,000	78,599	47,805
SB072XQ6	NORTHERN STS PWR CO MINN 3.6% 09-15-2047	425,000	364,585	313,824
SBMV87C7	NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	170,000	146,946	143,234
SBMV87C7	NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	1,028,000	1,026,332	866,141
SB5NSPW3	NORTHERN STS PWR CO MINN 5.4% 03-15-2054	151,000	150,474	145,854
S2648668	NORTHERN TR CORP COM	965	88,238	98,913
SBKLM5Y4	NORTHN STS PWR CO 2.9% DUE 03-01-2050	170,000	116,066	108,739
SBKLM5Y4	NORTHN STS PWR CO 2.9% DUE 03-01-2050	695,000	673,851	444,550
SB8KXCX8	NORTHN STS PWR CO 3.4 DUE 08-15-2042	24,000	21,974	18,226

SBMM2784	NORTHN STS PWR CO 4.125% DUE 05-15-2044	112,000	139,502	91,496
SBF15KF3	NORTHROP GRUMMAN 3.25% DUE 01-15-2028	300,000	287,247	286,497
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	375,000	375,025	294,514
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	865,000	866,222	679,345
SB89ZSWO	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	235,000	212,630	210,325
SBLGSGS4	NORTHROP GRUMMAN 5.15% DUE 05-01-2040	165,000	198,147	157,669
SBLGSGS4	NORTHROP GRUMMAN 5.15% DUE 05-01-2040	375,000	505,193	358,339
SBNC3911	NORTHROP GRUMMAN CORP 4.7% DUE 03-15-2033	300,000	299,694	290,685
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053	95,000	94,601	84,802
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053	420,000	399,736	374,913
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053	900,000	896,301	803,385
SB52GOM3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	964,000	956,372	894,361
SB52GOM3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	1,535,000	1,529,075	1,424,112
SB52GOM3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	1,608,000	1,597,003	1,491,838
SB52GOM3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	2,145,000	2,089,050	1,990,045
S2648806	NORTHROP GRUMMAN CORP COM	600	282,321	281,574
S2648806	NORTHROP GRUMMAN CORP COM	688	319,015	322,872
SBQWNTW3	NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034	1,880,000	1,864,999	1,831,158
SBMF3356	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	375,000	370,288	351,259
SB8F625	NORTHWESTERN UNIV 3.662% DUE 12-01-2057	85,000	64,709	62,607
SB9CGTC3	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001	2,044	27,284	52,592
SB9CGTC3	NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001	13,040	309,411	335,519
	NORWEGIAN KRONE	4	4	4
	NORWEGIAN KRONE	24	24	24
	NORWEGIAN KRONE	117	117	117
	NORWEGIAN KRONE	9,222	9,222	9,222
	NORWEGIAN KRONE	41,315	41,315	41,315
SBN2RYW9	NOV INC COM	1,888	34,050	27,565
SBN7T7H6	NOVANT HEALTH INC 3.168% DUE 11-01-2051	979,000	979,000	646,355
S7103065	NOVARTIS AG CHF0.49 (REGD)	4,649	378,138	455,025
S7103065	NOVARTIS AG CHF0.49 (REGD)	17,298	1,568,930	1,693,057
SB8DX059	NOVARTIS CAP CORP 3.7% DUE 09-21-2042	85,000	88,119	68,694
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044	520,000	496,331	455,026
SBMZLFT5	NOVARTIS CAP CORP 4.649% 09-18-2034	2,927,000	2,905,902	2,721,378
SBMZLFV7	NOVARTIS CAP CORP 4.7% 09-18-2054	625,000	624,600	550,306
SBMZLFV7	NOVARTIS CAP CORP 4.7% 09-18-2054	900,000	893,577	792,441
SBMZLFV7	NOVARTIS CAP CORP 4.7% 09-18-2054	1,588,000	1,586,984	1,398,218
SB59HPK1	NOVATEK PJSC RUB0.1(RUB)	11,890	-	105,954
SBP6KMJ1	NOVO NORDISK A/S SER'B'DKK0.1	7,619	360,699	660,378
SBP6KMJ1	NOVO NORDISK A/S SER'B'DKK0.1	15,636	726,841	1,355,253
SBP6KMJ1	NOVO NORDISK A/S SER'B'DKK0.1	21,308	1,217,442	1,846,875
SB798FWO	NOVONESIS (NOVOZYMES) B	846	42,070	47,894
SBJJP149	NRG ENERGY INC 4.45% DUE 06-15-2029	996,000	933,550	950,732
S2212922	NRG ENERGY INC COM NEW	1,025	40,560	92,476
S2212922	NRG ENERGY INC COM NEW	7,599	609,556	685,582
S6544687	NS SOLUTIONS CORP NPV	1,700	25,308	44,047
SBRK49CS	NSTAR ELECTRIC COMPANY 5.4% 06-01-2034	288,000	287,577	289,754
	NT/STIF		577,024	(61,223)
S0643900	NTH ATLANTIC SMLLR ORD GBP0.05	11,654	558,463	535,654
S6125639	NTT DATA GROUP CORPORATION	1,421	17,108	27,396
S6125639	NTT DATA GROUP CORPORATION	8,100	135,197	156,166
SBN6NP19	NU HOLDINGS LTD	15,370	139,269	159,233
SB0VJC77	NUCOR CORP 4.4% DUE 05-01-2048	99,000	125,295	82,213
S2651086	NUCOR CORP COM	1,160	146,391	135,384
SBLH42V6	NUCOR CORP FIXED 2.979% DUE 12-15-2055	88,000	88,727	52,184
SBP96092	NUCOR CORP NT 3.85% 04-01-2052	379,000	374,834	280,919
CF6628DAN4	NUMERICABLE US LLC (USD) B14 TERM LOAN SENIOR SECURED TERM LOAN 08-15-2028	565,883	551,663	459,780
SBYQBF78	NUTANIX INC CL A CL A	1,170	27,486	71,581
SBL569N5	NUTRIEN LTD 5.4% 06-21-2034	460,000	458,422	456,982
SBDRJLNO	NUTRIEN LTD COM NPV	1,128	57,722	50,447
SBDRJLNO	NUTRIEN LTD COM NPV	8,443	444,616	377,593
C67077MAS7	NUTRIEN LTD FIXED 5.25% DUE 01-15-2045	105,000	124,697	96,401
S2158725	NUVEEN NEW JERSEY QUALITY MUNICIPAL COM USD0.01	22,994	315,359	279,837
S2110059	NUVEEN NEW YORK AMT-FREE QUALITY MU COM USD0.01	98,349	1,269,425	1,028,731
SB0VJJO5	NVENT ELECTRIC PLC COM USD0.01 WI	799	29,973	54,460
C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	505,000	388,895	417,928
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	95,000	89,367	70,385
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	493,000	405,796	365,259
S2379504	NVIDIA CORP COM	70,390	1,656,610	9,452,673
S2379504	NVIDIA CORP COM	114,690	2,847,273	15,401,720
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060	440,000	505,135	325,235
S2637785	NVR INC COM STK USD0.01	14	62,220	114,505
C62954HAU7	NXP B V / NXP FDG LLC / NXP USA INC SR NT 2.65% 02-15-2032	635,000	575,294	534,118
C62954HAL2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	127,000	125,662	88,562
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	282,000	274,112	206,015
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	410,000	286,545	299,526
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	600,000	595,824	438,330
C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	75,000	50,252	47,969
C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	375,000	236,002	239,846
C62954HAY4	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.4% 05-01-2030	500,000	499,943	459,635
C62954HBB3	NXP B V/NXP FDG LLC/NXP USA INC 5.0% 01-15-2033	900,000	904,563	874,629
C67118PAA0	NYMT LN TR 2024-CP1 MTG BACKED NT CL A-1144A 3.75% 02-25-2068	871,029	799,446	801,220
SBQ83RG4	O REILLY AUTOMOTIVE INC NEW 5.0% 08-19-2034	225,000	224,510	218,050
SB65LWX6	O REILLY AUTOMOTIVE INC NEW COM USD0.01	113	102,203	133,995
SB65LWX6	O REILLY AUTOMOTIVE INC NEW COM USD0.01	284	190,068	336,767
S6656407	OBAYASHI CORP NPV	1,465	13,791	19,510
S6656407	OBAYASHI CORP NPV	19,300	149,140	257,030
S6136749	OBIC CO LTD NPV	740	17,852	22,097
C67115DAA0	OBX 2021-NQM4 TR 1.957% DUE 10-25-2061	541,426	418,251	446,056
C67449DAB5	OBX 2024-NQM15 TR 5.57% 10-25-2064	342,209	342,208	338,610
C67449DAC3	OBX 2024-NQM15 TR 5.722% 10-25-2064	674,640	674,637	668,794
SBDBFN16	OCCIDENTAL PETE 4.4% DUE 04-15-2046	350,000	268,919	259,252
SBYQ27T5	OCCIDENTAL PETE 4.625% DUE 06-15-2045	190,000	146,253	144,214
SBMHLJ91	OCCIDENTAL PETE 6.125% DUE 01-01-2031	755,000	781,697	772,320
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040	580,000	571,891	571,300
SBJCRNM4	OCCIDENTAL PETE 6.2% DUE 03-15-2040	1,554,000	1,540,921	1,530,690
SBMGZ9V6	OCCIDENTAL PETE 8.875% DUE 07-15-2030	200,000	230,090	227,668
SBMGZ9V6	OCCIDENTAL PETE 8.875% DUE 07-15-2030	700,000	805,883	796,838
SBMGZ9V6	OCCIDENTAL PETE 8.875% DUE 07-15-2030	774,000	892,430	881,075

SBQ5HTJ9	OCCIDENTAL PETE CORP 5.0%	08-01-2027	1,138,000	1,137,363	1,139,423
SBPDY426	OCCIDENTAL PETE CORP 5.2% 08-01-2029		410,000	410,443	407,126
SBQ5HTN3	OCCIDENTAL PETE CORP 5.55% 10-01-2034		1,190,000	1,185,490	1,155,074
SBPDY898	OCCIDENTAL PETE CORP 6.05% 10-01-2054		355,000	353,410	334,055
SBN15X86	OCCIDENTAL PETE CORP 6.625% DUE	09-01-2030 REG	124,000	131,301	129,854
SBK8VN94	OCCIDENTAL PETE CORP SR NT 5.55%	03-15-2026	2,650,000	2,824,580	2,662,614
SBK8VN61	OCCIDENTAL PETE CORP SR NT 6.45%	09-15-2036	100,000	106,608	102,108
SBK8VN61	OCCIDENTAL PETE CORP SR NT 6.45%	09-15-2036	375,000	379,620	382,905
SBKVKRK7	OCCIDENTAL PETE CORP SR NT 6.6%	03-15-2046	950,000	1,215,491	960,678
SBKVKRK7	OCCIDENTAL PETE CORP SR NT 6.6%	03-15-2046	1,495,000	1,535,280	1,511,804
SBMVVF784	OCCIDENTAL PETE CORP WT EXP		228	-	6,281
SBN15X94	OCCIDENTAL PETE FIXED 6.375% DUE	09-01-2028	1,116,000	1,160,228	1,151,734
SBKXCDZ8	OCCIDENTAL PETE FIXED 7.875% DUE	09-15-2031	319,000	365,657	353,608
S2655408	OCCIDENTAL PETROLEUM CORP		3,343	193,127	165,178
SBJ9NFP2	OCCIDENTAL PETROLEUM CORP 3.5% DUE	08-15-2029/08-08-2019 REG	536,000	464,450	492,064
SB5561X8	OGE ENERGY CORP 5.45%	05-15-202	305,000	304,600	309,456
S2657802	OGE ENERGY CORP COM		962	33,829	39,683
SB677P66	OGLETHORPE PWR 5.25% DUE 09-01-2050		70,000	56,314	62,487
SB677P66	OGLETHORPE PWR 5.25% DUE 09-01-2050		105,000	96,097	93,730
SB677P66	OGLETHORPE PWR 5.25% DUE 09-01-2050		935,000	956,350	834,646
SB3LMZJ9	OGLETHORPE PWR 5.95% DUE 11-01-2039		210,000	258,191	211,930
SB282FN9	OGLETHORPE PWR 6.191% DUE 01-01-2031		631,500	650,938	651,531
SBN777I6	OGLETHORPE PWR CORP 3.75%	08-01-2050	300,000	295,883	213,417
SBN777I6	OGLETHORPE PWR CORP 3.75%	08-01-2050	430,000	424,100	305,898
SBMWGQY5	OGLETHORPE PWR CORP 4.5%	04-01-2047	369,000	347,191	302,015
SBJXRH21	OGLETHORPE PWR CORP 5.05% DUE 10-01-2048		266,000	256,536	234,397
SBJXRH21	OGLETHORPE PWR CORP 5.05% DUE 10-01-2048		675,000	641,697	594,803
SBRS02C9	OGLETHORPE PWR CORP 6.2% 12-01-2053		140,000	139,311	143,457
SBRS02C9	OGLETHORPE PWR CORP 6.2% 12-01-2053		1,334,000	1,391,367	1,366,936
SBRS02C9	OGLETHORPE PWR CORP 6.2% 12-01-2053		1,861,000	1,926,173	1,906,948
SB5VY923	OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8	DUE 06-01-2111	199,000	208,157	169,681
SB3FY50	OHIO EDISON CO 8.25% DUE 10-15-2038		1,577,000	2,280,771	1,943,479
SBP4DZX6	OHIOHEALTH CORPORATION 2.297% DUE	11-15-2031 BEO	534,000	441,089	446,798
SBDFZ5P1	OKTA INC CL A CL A		798	64,235	62,882
S2656423	OLD DOMINION FREIGHT LINE INC COM		964	138,895	170,050
S2659109	OLD REPUBLIC INTERNATIONAL CORP COM STK USD1		1,213	27,901	43,898
S2658526	OLUN CORP COM		573	28,108	19,367
SBZ22B38	OLLIES BARGAIN OUTLET HLDGS INC COM		294	18,425	32,261
SBZ22B38	OLLIES BARGAIN OUTLET HLDGS INC COM		2,800	212,031	307,244
S6658801	OLYMPUS CORP NPV		2,774	35,242	41,841
S6658801	OLYMPUS CORP NPV		27,300	421,696	411,776
C994JX2999	OLYMPUS GROWTH FUND V		100	100	1
OLYMPUS GROWTH FUND VI, LP	OLYMPUS GROWTH FUND VI AIV (ALBERTA), L.P.				2,065,013
C994JX3997	OLYMPUS GROWTH FUND VI, LP		44,165	44,165	2,780,907
SBLH3F51	OMEGA HEALTHCARE FIXED 3.25% DUE	04-15-2033	1,300,000	1,292,007	1,085,747
S2043274	OMEGA HEALTHCARE INVS INC REIT		1,337	39,416	50,605
S2279303	OMNICO GROUP INC COM		930	63,953	80,017
S2279303	OMNICO GROUP INC COM		4,740	422,023	407,830
S6659428	OMRON CORP NPV		447	20,988	15,225
S4651459	OMV AG NPV		339	16,278	13,108
S2583576	ON SEMICONDUCTOR CORP COM		1,030	71,672	64,942
S2583576	ON SEMICONDUCTOR CORP COM		2,074	121,605	130,766
SBZ16IQ0	ONCOR ELEC 3.75% DUE 04-01-2045		118,000	115,871	90,609
SB7ZBF04	ONCOR ELEC 5.3 DUE 06-01-2042		143,000	159,929	136,905
SB551B80	ONCOR ELEC 7.5% DUE 09-01-2038		50,000	52,914	58,722
SBPGCN72	ONCOR ELEC DELIVERY 5.65% 11-15-2033		1,505,000	1,502,381	1,543,949
SBK6FDG5	ONCOR ELEC DELIVERY CO LLC 3.1%	09-15-2049	178,000	134,170	116,748
SBMTTWT4	ONCOR ELEC DELIVERY CO LLC 3.7% DUE	05-15-2050 REG	235,000	203,599	171,752
SBL4PTW2	ONCOR ELEC DELIVERY CO LLC CORP 3.8%	06-01-2049	173,000	197,001	130,613
SBP4FTD1	ONCOR ELEC FIXED 2.7% DUE 11-15-2051		375,000	240,979	221,329
SBP4FTD1	ONCOR ELEC FIXED 2.7% DUE 11-15-2051		425,000	417,032	250,839
SBP4FTD1	ONCOR ELEC FIXED 2.7% DUE 11-15-2051		442,000	433,509	260,873
SBP4FTD1	ONCOR ELEC FIXED 2.7% DUE 11-15-2051		719,000	705,521	424,361
SBJLV952	ONCOR ELEC FIXED 4.1% DUE 11-15-2048		125,000	103,651	98,866
SBPX1TR4	ONCOR ELEC FIXED 4.6% DUE 06-01-2052		240,000	214,814	200,726
SBPX1T55	ONCOR ELEC FIXED 4.95% DUE 09-15-2052		380,000	354,052	339,367
SB8B7B80	ONCOR ELECTRIC DELIVERY 4.55% 12-01-2041		174,000	177,949	152,654
SBYSZB89	ONEMAIN HLDGS INC COM		531	21,141	27,681
SBRBVNB2	ONEOK INC 5.7% 11-01-2054		290,000	289,185	273,316
SBRBVNB2	ONEOK INC 5.7% 11-01-2054		311,000	311,019	293,108
SBRBVNB2	ONEOK INC 5.7% 11-01-2054		550,000	553,558	518,359
SBRBVNB2	ONEOK INC 5.7% 11-01-2054		580,000	578,370	546,633
SBRBVNB2	ONEOK INC 5.7% 11-01-2054		905,000	872,501	852,935
SBMZ68M5	ONEOK INC 5.8% 11-01-2030		600,000	598,830	617,490
SBRBVND4	ONEOK INC 5.85%	11-01-2064	76,000	77,450	71,193
SBRBVND4	ONEOK INC 5.85%	11-01-2064	110,000	109,668	103,043
SBRBVND4	ONEOK INC 5.85%	11-01-2064	200,000	199,396	187,350
SBRBVND4	ONEOK INC 5.85%	11-01-2064	570,000	568,279	533,948
SBMZ68W5	ONEOK INC 6.625% DUE 09-01-2053		190,000	210,801	199,966
S2130109	ONEOK INC COM STK		2,825	171,767	283,630
SBM8JWH3	ONEOK INC NEW 3.95% 03-01-2050		110,000	77,306	79,343
SBM8JWH3	ONEOK INC NEW 3.95% 03-01-2050		800,000	799,342	577,040
SBSNW031	ONEOK INC NEW 4.2% 10-03-2047		165,000	130,211	124,643
SBSNW020	ONEOK INC NEW 4.25% 09-15-2046		120,000	94,735	92,230
SBJZXVC8	ONEOK INC NEW 4.35%	03-15-2029	1,100,000	1,096,557	1,070,487
SBKFX9H7	ONEOK INC NEW 4.45% DUE 09-01-2049		280,000	218,861	218,548
SBDDR183	ONEOK INC NEW 4.55% DUE 07-15-2028		500,000	497,691	492,420
SBROQPM56	ONEOK INC NEW 4.75%	10-15-2031	1,000,000	995,640	966,440
SBROQPM56	ONEOK INC NEW 4.75%	10-15-2031	1,550,000	1,543,242	1,497,982
SBSNW064	ONEOK INC NEW 4.85% 02-01-2049		85,000	74,955	70,449
SBSNW064	ONEOK INC NEW 4.85% 02-01-2049		700,000	695,988	580,167
SBFONYC3	ONEOK INC NEW 4.95% DUE 07-13-2047		85,000	72,760	71,972
SBQTY4G8	ONEOK INC NEW 5.05% 11-01-2034		98,000	97,856	93,789
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048		155,000	127,673	136,963
SBDDR194	ONEOK INC NEW 5.2% DUE 07-15-2048		2,000,000	2,026,689	1,767,260
SBM9KMD1	ONEOK INC NEW 7.15% DUE 01-15-2051 REG		685,000	734,381	742,910
SBKM7HG3	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050		70,000	48,086	55,126
SB4MRWJ9	ONEOK PARTNERS L P 6.125 DUE 02-01-2041		200,000	192,760	198,904
SB1FJV72	ONEOK PARTNERS L P 6.65% DUE 10-01-2036		500,000	584,876	531,305

S2659518	ONEX CORP SUB-VTG NPV	176	10,912	13,740
S2659518	ONEX CORP SUB-VTG NPV	1,102	68,131	86,033
S6660107	ONO PHARMACEUTICAL NPV	873	17,957	9,079
SBKZ7N95	ONTO INNOVATION INC	240	52,695	40,001
S2260824	OPEN TEXT CO COM NPV	652	24,675	18,442
S2260824	OPEN TEXT CO COM NPV	4,529	164,152	128,104
SBD382Y0	ORACLE CORP 3.25% 11-15-2027	1,516,000	1,452,950	1,456,785
SBMSM628	ORACLE CORP 3.6% DUE 04-01-2040 REG	944,000	682,619	736,745
SBMSM628	ORACLE CORP 3.6% DUE 04-01-2040 REG	1,203,000	1,159,897	938,881
SBMSM628	ORACLE CORP 3.6% DUE 04-01-2040 REG	1,270,000	992,053	991,172
SBMSM628	ORACLE CORP 3.6% DUE 04-01-2040 REG	2,050,000	1,812,669	1,599,923
SBMSM628	ORACLE CORP 3.6% DUE 04-01-2040 REG	2,510,000	2,490,263	1,958,930
SBMSJB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	400,000	428,014	279,380
SBMSJB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	1,460,000	1,026,176	1,019,737
SBMSJB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	1,874,000	1,823,336	1,308,895
SBMSJB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	2,260,000	2,076,218	1,578,497
SBMSJB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	2,838,000	2,278,307	1,982,201
SBMSJB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	4,634,000	4,053,702	3,236,617
SBF4ZF5	ORACLE CORP 3.8% 11-15-2037	203,000	167,479	169,345
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	1,050,000	778,576	775,572
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	2,080,000	1,684,405	1,536,371
SBD390R1	ORACLE CORP 4% 11-15-2047	100,000	90,067	76,048
SBD390R1	ORACLE CORP 4% 11-15-2047	481,000	458,791	365,791
SBD390R1	ORACLE CORP 4% 11-15-2047	1,100,000	1,222,768	836,528
SBD390R1	ORACLE CORP 4% 11-15-2047	1,122,000	888,074	853,259
SBD390R1	ORACLE CORP 4% 11-15-2047	1,370,000	1,344,072	1,041,858
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	40,000	32,930	30,765
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	325,000	231,299	249,967
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	600,000	664,334	461,478
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	800,000	799,870	615,304
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	1,025,000	962,885	788,358
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	3,314,000	3,066,838	2,548,897
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	90,000	75,959	70,915
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	700,000	628,349	551,558
SBWTM334	ORACLE CORP 4.125% DUE 05-15-2045	1,155,000	1,060,450	910,071
SBWTM356	ORACLE CORP 4.375% DUE 05-15-2055	1,100,000	1,095,402	857,494
SBP4W512	ORACLE CORP 4.5% DUE 07-08-2044	930,000	930,900	782,390
SB7FNM17	ORACLE CORP 5.375 DUE 07-15-2040	240,000	242,990	230,498
SB1FBZK2	ORACLE CORP 5.375% 09-27-2054	195,000	194,452	179,728
SB1FBZK2	ORACLE CORP 5.375% 09-27-2054	700,000	698,033	645,176
SB1FBZK2	ORACLE CORP 5.375% 09-27-2054	1,200,000	1,196,628	1,106,016
SB1FC9N3	ORACLE CORP 5.5% 09-27-2064	195,000	194,249	178,643
SB1FC9N3	ORACLE CORP 5.5% 09-27-2064	404,000	401,281	370,112
SB1FC9N3	ORACLE CORP 5.5% 09-27-2064	810,000	800,748	742,057
SBMW59B9	ORACLE CORP 5.55% 02-06-2053	1,000,000	994,930	946,480
SBQ69745	ORACLE CORP 6.25% DUE 11-09-2032/11-09-2022 BEO	100,000	99,824	105,869
SB2QR213	ORACLE CORP 6.5% DUE 04-15-2038	755,000	906,508	808,937
S2661568	ORACLE CORP COM	5,130	727,164	854,863
S2661568	ORACLE CORP COM	7,704	608,604	1,283,795
SBMYLX69	ORACLE CORP FIXED 2.3% DUE 03-25-2028	932,000	811,200	861,159
SBMYLX69	ORACLE CORP FIXED 2.3% DUE 03-25-2028	2,655,000	2,396,861	2,453,193
SBMSJB13	ORACLE CORP FIXED 2.95% DUE 04-01-2030	700,000	635,154	631,750
SBMSJB13	ORACLE CORP FIXED 2.95% DUE 04-01-2030	2,795,000	2,435,572	2,522,488
SBMSJB13	ORACLE CORP FIXED 2.95% DUE 04-01-2030	6,755,000	6,568,228	6,096,388
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	261,000	195,518	202,711
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	385,000	286,405	299,018
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	745,000	724,951	578,619
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	817,000	711,781	634,539
SBMYLXB4	ORACLE CORP FIXED 3.65% DUE 03-25-2041	2,707,000	2,220,333	2,102,446
SBMSM639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	455,000	336,091	311,061
SBMSM639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	700,000	487,305	478,555
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061	170,000	128,417	121,565
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052	170,000	170,404	189,939
S6141680	ORACLE CORP JAPAN NPV	93	7,294	8,968
S6141680	ORACLE CORP JAPAN NPV	1,500	105,719	144,646
SS176177	ORANGE EUR4	4,261	60,289	42,481
SB2PPTQ2	ORANGE NT STEP UP 03-01-2031 02-28-2031	2,000,000	2,502,775	2,380,280
SB1DC8J4	ORGANON & CO COM	1,214	34,720	18,113
S6458001	ORICA LIMITED NPV	1,173	15,361	12,041
S6648891	ORIENTAL LAND CO LTD NPV	2,510	62,145	54,653
S6214861	ORIGIN ENERGY LTD NPV	3,982	20,288	26,873
SB17NY40	ORION CORPORATION SER'B'NPV	250	10,050	11,075
SB17NY40	ORION CORPORATION SER'B'NPV	900	42,665	39,869
S6661144	ORIX CORP NPV	2,681	43,357	58,137
S6661144	ORIX CORP NPV	17,600	386,026	381,654
SB1VQF42	ORKLA ASA NOK1.25	1,650	14,295	14,288
SBYT16L4	ORSTED A/S	438	31,940	19,718
S6661768	OSAKA GAS CO LTD NPV	904	17,523	19,902
S2663520	OSHKOSH CORPORATION	317	27,947	30,137
SBM98MG8	OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO	1,875,000	1,874,880	1,665,056
SBKP3SZ4	OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO	1,195,000	1,197,273	892,342
SBM99NT1	OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO	225,000	209,563	154,343
SBK531S8	OTIS WORLDWIDE CORP COM USD0.01 WI	694	48,394	64,271
SBK531S8	OTIS WORLDWIDE CORP COM USD0.01 WI	1,962	145,746	181,701
S6267058	OTSUKA CORP NPV	550	9,944	12,630
S6267058	OTSUKA CORP NPV	9,600	231,625	220,453
SB51TM93	OTSUKA HOLDINGS CO LTD	1,041	42,325	56,965
SB0F9V20	OVERSEA-CHINESE BANKING CORPORATION SGDO.5	3,700	35,654	45,267
SB0F9V20	OVERSEA-CHINESE BANKING CORPORATION SGDO.5	7,860	62,692	96,161
SBNSP148	OVINTIV INC 7.1% 07-15-2053	736,000	812,592	784,385
SBNSP148	OVINTIV INC 7.1% 07-15-2053	974,000	1,078,560	1,038,031
SB101K86	OVINTIV INC COM USD0.01	1,286	58,229	52,083
SBNNRNW1	OWENS CORNING 5.95% 06-15-2054	29,000	28,776	28,729
SB1FW7Q2	OWENS CORNING NEW COM STK	426	41,515	72,556
C691215AE7	OWNIT 2004-1 MTG LN AST BKD CTF 6.22512%07-25-2035	0	0	0
SBF58H13	PA ELEC CO 3.25% DUE 03-15-2028	243,000	252,877	230,451
SB4TXGF4	PA ELEC CO 6.15% DUE 10-01-2038	170,000	197,670	175,806
SB4TXGF4	PA ELEC CO 6.15% DUE 10-01-2038	800,000	798,517	827,320
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	225,000	197,795	168,309

SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	96,000	65,940	65,781
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	325,000	220,770	222,697
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	945,000	773,060	647,533
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	2,000,000	1,955,747	1,370,440
SBN93099	PAC GAS & ELEC CO 4.2% DUE 06-01-2041	90,000	70,402	73,375
SBN93099	PAC GAS & ELEC CO 4.2% DUE 06-01-2041	145,000	144,680	118,216
SBN93099	PAC GAS & ELEC CO 4.2% DUE 06-01-2041	230,000	170,481	187,514
SBN93099	PAC GAS & ELEC CO 4.2% DUE 06-01-2041	552,000	549,417	450,035
SBTFK546	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	200,000	199,038	198,082
SBTFK546	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	300,000	298,557	297,123
SBMYQX42	PAC GAS & ELEC CO FIXED 2.1% DUE 08-01-2027	2,830,000	2,585,643	2,638,834
C694308JP3	PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026	2,255,000	2,160,708	2,215,289
SBYXYH72	PAC GAS & ELEC CO FIXED 3.3% DUE 03-15-2027	500,000	498,110	482,470
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	240,000	210,192	206,849
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	1,711,000	1,860,513	1,474,660
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	1,992,000	1,639,410	1,716,845
SBMVV6C9	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	2,664,000	2,261,577	2,296,022
C694308JM0	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	421,629	394,641	408,242
C694308JM0	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	922,000	1,020,708	892,727
C694308JM0	PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030	1,195,000	1,117,725	1,157,059
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	115,000	101,290	99,774
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	693,000	637,882	601,247
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	2,445,000	2,211,219	2,121,282
SBZ3CYH2	PAC LIFE INS CO 4.3% 10-24-2067	1,000,000	999,205	815,770
SBZ3CYH2	PAC LIFE INS CO 4.3% 10-24-2067	1,280,000	1,279,956	1,044,186
SBYVTP23	PAC NATL FIN PTY 4.75% 22/03/2028	500,000	486,162	480,480
S2665861	PACCAR INC COM	2,531	167,649	263,275
SBN180J7	PACIFIC CENTURY PR HKD0.50	3	1	0
SBN0WWD3	PACIFIC GAS & ELEC CO 1ST MTG BD 3% 06-15-2028	380,000	327,419	355,992
SBPP37V8	PACIFIC GAS & ELEC CO 1ST MTG BD 4.4% 03-01-2032	2,610,000	2,406,613	2,454,470
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	120,000	98,426	102,622
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	260,000	247,965	222,347
SBN93077	PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	260,000	222,561	230,552
SBN93077	PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG	937,000	810,927	830,875
SBD24Y23	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	100,000	96,812	74,622
SBD24Y23	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	400,000	416,203	298,488
SBD24Y23	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	484,000	418,367	361,170
SBD24Y23	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	571,000	504,316	426,092
SBYWFCM6	PACIFIC GAS & ELEC CO 4.0% 12-01-2046	125,000	91,772	94,251
SBYWFCM6	PACIFIC GAS & ELEC CO 4.0% 12-01-2046	431,000	433,734	324,978
SBYWFCM6	PACIFIC GAS & ELEC CO 4.0% 12-01-2046	1,406,000	1,442,136	1,060,138
SB80L9N4	PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	230,000	185,444	190,716
SB80L9N4	PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	1,400,000	1,554,828	1,160,880
SB80L9N4	PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042	3,675,000	3,892,191	3,047,310
SB6XRF73	PACIFIC GAS & ELEC CO 4.5% 12-15-2041	145,000	106,412	118,021
SBBK3XJ5	PACIFIC GAS & ELEC CO 4.6% 06-15-2043	560,000	429,723	472,349
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	84,000	87,589	71,598
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	425,000	353,449	362,253
SBJZ7ZR0	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	624,000	511,689	531,873
SBPP37W9	PACIFIC GAS & ELEC CO 5.25% 03-01-2052	105,000	104,626	94,315
SBQC4X79	PACIFIC GAS & ELEC CO 5.55% 05-15-2029	761,000	760,490	773,146
SB5NW1M7	PACIFIC GAS & ELEC CO 5.8% 05-15-2034	155,000	154,808	158,587
C694308K10	PACIFIC GAS & ELEC CO 6.1% 01-15-2029	550,000	541,943	568,860
C694308K10	PACIFIC GAS & ELEC CO 6.1% 01-15-2029	701,000	727,273	725,037
C694308K10	PACIFIC GAS & ELEC CO 6.1% 01-15-2029	1,440,000	1,405,321	1,489,378
C694308K10	PACIFIC GAS & ELEC CO 6.1% 01-15-2029	2,300,000	2,299,080	2,378,867
SBN7B2Q6	PACIFIC GAS & ELEC CO 6.7% 04-01-2053	60,000	58,582	65,088
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	200,000	199,000	217,910
SB76S1F8	PACIFIC GAS & ELECTRIC 4.3% 03-15-2045	710,000	555,964	565,969
SB7MTCC9	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	125,000	81,061	93,880
SBLPHDN6	PACIFIC GAS 4.65% 08-01-2028	473,000	524,425	465,196
SB196VC4	PACIFICORP 2.7% DUE 09-15-2030	265,000	226,844	234,067
SB1544T0	PACIFICORP 2.9% 06-15-2052 USD	130,000	78,295	77,477
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	629,000	484,444	489,186
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	658,000	742,123	511,740
SBF2WX10	PACIFICORP 4.125% DUE 01-15-2049	1,014,000	1,017,872	788,608
SBHXCMM8	PACIFICORP 4.15% 02-15-2050	283,000	257,777	218,903
SBRXGPN1	PACIFICORP 5.1% 02-15-2029	2,095,000	2,094,351	2,107,193
SB08FFL9	PACIFICORP 5.25% DUE 06-15-2035	147,000	166,422	144,839
SBNBXR85	PACIFICORP 5.5% 05-15-2054	500,000	499,780	468,060
SBRXGPG4	PACIFICORP 5.8% 01-15-2055	800,000	795,192	779,376
SBRXGPG4	PACIFICORP 5.8% 01-15-2055	1,067,000	1,051,770	1,039,493
SB2853J0	PACIFICORP 6.25% DUE 10-15-2037	375,000	442,334	392,929
SB196VF7	PACIFICORP FIXED 3.3% DUE 03-15-2051	167,000	164,142	108,650
S2504566	PACKAGING CORP AMER COM ISIN U56951561090	437	63,775	98,382
SBPOTWY9	PACKAGING CORP FIXED 3.05% DUE 10-01-2051	202,000	200,967	129,829
C994JX4995	PACVEN WALDEN VENTURES IV	3,734,528	3,734,528	114,288
C994JX5992	PACVEN WALDEN VENTURES V	1	1	11,446,570
S3023231	PAGEGROUP PLC ORD GBP0.01	45,435	261,689	195,518
SBN78DQ4	PALANTIR TECHNOLOGIES INC CL A CL A	3,680	80,180	278,318
SBN78DQ4	PALANTIR TECHNOLOGIES INC CL A CL A	9,807	111,454	741,703
SB87ZMX0	PALO ALTO NETWORKS INC COM USD0.0001	3,174	333,991	577,541
S2669272	PAN AMER SILVER COM NPV	807	18,082	16,317
S2669272	PAN AMER SILVER COM NPV	6,177	133,846	124,897
S6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	917	14,704	25,183
S6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP	21,800	539,863	598,682
C698299BS2	PANAMA REP 4.5% 01-19-2063	207,000	132,220	121,445
C698299BS2	PANAMA REP 4.5% 01-19-2063	216,000	138,023	126,725
S6572707	PANASONIC HOLDINGS CORP NPV	5,322	48,472	55,638
SB44XTX8	PANDORA A/S DKK0.01	196	16,670	35,844
C994JX6990	PANTHEON GLOBAL SECONDARY FUND II	9,929,760	9,929,760	1,072,737
C994JX7998	PANTHEON GLOBAL SECONDARY FUND III B, LP	1	1	803,351
C994JX8996	PANTHEON GLOBAL SECONDARY FUND IV, L.P.	208,182	208,182	2,487,417
C994JX9994	PANTHEON GLOBAL SECONDARY FUND LP	5,782,308	5,782,308	890,437
C994JY0992	PANTHEON GLOBAL SECONDARY FUND V LP	1,586,018	1,586,018	11,858,816
SBKTNTP7	PARAMOUNT GLOBAL COM USD0.001 CL A	42	1,131	937
SBD6V825	PARAMOUNT GLOBAL FIXED 6.25% DUE	3,329,000	3,393,198	3,177,231
SBKTNTR9	PARAMOUNT GLOBAL OM USD0.001 CL B	2,813	62,890	29,424
SBMXHJH1	PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NCS 6.375% 03-30-2062	55,000	44,248	53,137

SBMXHUH1	PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NCS 6.375% 03-30-2062	2,115,000	2,115,000	2,043,365
SBYVMVV0	PARK HOTELS & RESORTS INC COM	982	14,201	13,817
SBYVMVV0	PARK HOTELS & RESORTS INC COM	11,825	164,605	166,378
S2671501	PARKER-HANNIFIN CORP COM	629	189,747	400,063
S2671501	PARKER-HANNIFIN CORP COM	744	279,865	473,206
SBLFHPV8	PARKLAND CORP. COM NPV	275	9,538	6,216
SBLFHPV8	PARKLAND CORP. COM NPV	2,380	76,545	53,799
SBJN4N02	PARSONS CORP DEL COM	260	21,271	23,985
SBJN4N02	PARSONS CORP DEL COM	1,590	161,354	146,678
SB119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)	53	51,844	71,934
SB119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)	351	356,048	476,392
SBK8T213	PARTNERS HEALTHCARE SYS INC 3.342% DUE 07-01-2060	713,000	717,239	466,252
S2674458	PAYCHEX INC COM	1,570	187,034	220,145
SBL95MY0	PAYCOM SOFTWARE INC COM	252	65,797	51,652
SBNLJY59	PAYCOR HCM INC COM	452	10,266	8,394
SBKM4N88	PAYLOCITY HLDG CORP COM	235	38,478	46,875
C70450YAN3	PAYPAL HLDGS INC 5.25% 06-01-2062	77,000	77,049	70,142
SBT02B38	PAYPAL HLDGS INC 5.5% 06-01-2054	135,000	142,543	131,606
SBT02B38	PAYPAL HLDGS INC 5.5% 06-01-2054	445,000	437,310	433,813
SBYW36M8	PAYPAL HLDGS INC COM	4,927	347,253	420,519
S6574071	PCCW LIMITED NPV	26	20	15
SBMXWDH4	PEACEHEALTH 3.218% DUE 11-15-2050	325,000	231,108	206,853
S677608	PEARSON ORD GBP0.25	1,448	16,063	23,249
SBMWPCX3	PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	301,000	301,160	186,150
SBNVTRQ1	PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	315,000	194,531	203,225
SBKLM5L1	PECO ENERGY CO 3% DUE 09-15-2049	385,000	382,107	251,713
SBQS2NF5	PECO ENERGY CO 4.15% DUE 10-01-2044	205,000	204,370	168,828
SBYVPKV2	PECO ENERGY CO FIXED 3.7% 09-15-2047	355,000	353,786	265,398
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	225,000	175,687	174,123
SBPBR70	PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	365,000	316,083	302,038
S2678739	PEGASUS GOLD INC COM	34,778	4	4
S2675860	PEGASYSYSTEMS INC COM	262	12,413	24,418
SB4PT2P8	PEMBINA PIPELINE CORPORATION COMMON STOCK	1,325	44,242	48,930
SB4PT2P8	PEMBINA PIPELINE CORPORATION COMMON STOCK	9,889	308,148	365,182
	Pending foreign exchange purchases: Brazilian real	-	141,156	141,461
	Pending foreign exchange purchases: Brazilian real	-	143,643	141,575
	Pending foreign exchange purchases: Brazilian real	-	251,859	237,356
	Pending foreign exchange purchases: Brazilian real	-	388,745	360,896
	Pending foreign exchange purchases: Brazilian real	-	577,265	578,511
	Pending foreign exchange purchases: Brazilian real	-	1,049,768	976,305
	Pending foreign exchange purchases: Brazilian real	-	1,228,033	1,161,102
	Pending foreign exchange purchases: Brazilian real	-	1,852,044	1,798,340
	Pending foreign exchange purchases: Brazilian real	-	42,127,932	41,548,204
	Pending foreign exchange purchases: British pound sterling	-	377,727	378,184
	Pending foreign exchange purchases: British pound sterling	-	501,421	500,873
	Pending foreign exchange purchases: British pound sterling	-	792,111	784,067
	Pending foreign exchange purchases: British pound sterling	-	1,129,757	1,126,965
	Pending foreign exchange purchases: British pound sterling	-	1,130,747	1,126,965
	Pending foreign exchange purchases: British pound sterling	-	1,128,786	1,126,965
	Pending foreign exchange purchases: British pound sterling	-	1,127,530	1,126,965
	Pending foreign exchange purchases: British pound sterling	-	1,128,912	1,126,965
	Pending foreign exchange purchases: British pound sterling	-	1,129,777	1,126,965
	Pending foreign exchange purchases: Canadian dollar	-	6,248,278	6,234,951
	Pending foreign exchange purchases: Canadian dollar	-	10,887,814	10,650,216
	Pending foreign exchange purchases: Colombian peso	-	22,293,293	21,716,640
	Pending foreign exchange purchases: Euro	-	169,779	166,799
	Pending foreign exchange purchases: Euro	-	180,633	179,231
	Pending foreign exchange purchases: Euro	-	532,623	512,867
	Pending foreign exchange purchases: Euro	-	618,409	582,234
	Pending foreign exchange purchases: Euro	-	1,650,673	1,614,997
	Pending foreign exchange purchases: Euro	-	7,268,127	6,921,118
	Pending foreign exchange purchases: Euro	-	8,502,663	8,382,013
	Pending foreign exchange purchases: Euro	-	10,010,766	9,930,975
	Pending foreign exchange purchases: Euro	-	14,948,752	14,712,556
	Pending foreign exchange purchases: Hungarian forint	-	14,739,677	13,903,140
	Pending foreign exchange purchases: Indian rupee	-	24,526	24,494
	Pending foreign exchange purchases: Indian rupee	-	33,646	33,223
	Pending foreign exchange purchases: Indian rupee	-	36,139	35,885
	Pending foreign exchange purchases: Indian rupee	-	36,799	36,506
	Pending foreign exchange purchases: Indian rupee	-	36,799	36,515
	Pending foreign exchange purchases: Indian rupee	-	36,852	36,611
	Pending foreign exchange purchases: Indian rupee	-	43,523	43,158
	Pending foreign exchange purchases: Indian rupee	-	56,664	55,865
	Pending foreign exchange purchases: Indian rupee	-	57,903	57,903
	Pending foreign exchange purchases: Indian rupee	-	58,233	58,205
	Pending foreign exchange purchases: Indian rupee	-	62,476	61,666
	Pending foreign exchange purchases: Indian rupee	-	64,608	63,791
	Pending foreign exchange purchases: Indian rupee	-	64,829	63,981
	Pending foreign exchange purchases: Indian rupee	-	64,795	63,985
	Pending foreign exchange purchases: Indian rupee	-	64,910	64,050
	Pending foreign exchange purchases: Indian rupee	-	64,977	64,152
	Pending foreign exchange purchases: Indian rupee	-	64,934	64,171
	Pending foreign exchange purchases: Indian rupee	-	65,053	64,199
	Pending foreign exchange purchases: Indian rupee	-	65,141	64,252
	Pending foreign exchange purchases: Indian rupee	-	65,151	64,355
	Pending foreign exchange purchases: Indian rupee	-	65,239	64,387
	Pending foreign exchange purchases: Indian rupee	-	66,418	65,546
	Pending foreign exchange purchases: Indian rupee	-	66,690	65,788
	Pending foreign exchange purchases: Indian rupee	-	66,256	65,805
	Pending foreign exchange purchases: Indian rupee	-	67,761	66,872
	Pending foreign exchange purchases: Indian rupee	-	85,050	84,369
	Pending foreign exchange purchases: Indian rupee	-	85,864	85,181
	Pending foreign exchange purchases: Indian rupee	-	85,988	85,407
	Pending foreign exchange purchases: Indian rupee	-	99,071	97,519
	Pending foreign exchange purchases: Indian rupee	-	1,000,000	994,710
	Pending foreign exchange purchases: Indian rupee	-	54,241,513	53,580,847
	Pending foreign exchange purchases: Indonesian rupiah	-	484,434	478,399
	Pending foreign exchange purchases: Indonesian rupiah	-	650,000	657,906
	Pending foreign exchange purchases: Indonesian rupiah	-	1,325,998	1,322,267

Pending foreign exchange purchases: Indonesian rupiah	-	38,282,628	38,302,365
Pending foreign exchange purchases: Japanese yen	-	585,356	574,047
Pending foreign exchange purchases: Japanese yen	-	805,490	765,396
Pending foreign exchange purchases: Japanese yen	-	801,674	765,396
Pending foreign exchange purchases: Japanese yen	-	803,465	765,396
Pending foreign exchange purchases: Japanese yen	-	872,971	829,179
Pending foreign exchange purchases: Japanese yen	-	872,356	829,179
Pending foreign exchange purchases: Japanese yen	-	877,444	829,179
Pending foreign exchange purchases: Japanese yen	-	892,094	831,670
Pending foreign exchange purchases: Japanese yen	-	1,040,495	1,020,528
Pending foreign exchange purchases: Japanese yen	-	1,081,495	1,084,311
Pending foreign exchange purchases: Japanese yen	-	1,137,866	1,084,311
Pending foreign exchange purchases: Japanese yen	-	1,133,963	1,084,311
Pending foreign exchange purchases: Japanese yen	-	1,147,388	1,084,311
Pending foreign exchange purchases: Japanese yen	-	46,212,725	45,049,637
Pending foreign exchange purchases: Malaysian ringgit	-	7,428,772	7,089,057
Pending foreign exchange purchases: Mexican peso	-	793	771
Pending foreign exchange purchases: Mexican peso	-	183,189	178,461
Pending foreign exchange purchases: Mexican peso	-	227,495	221,231
Pending foreign exchange purchases: Mexican peso	-	505,051	487,888
Pending foreign exchange purchases: Mexican peso	-	553,764	520,923
Pending foreign exchange purchases: Mexican peso	-	541,058	527,096
Pending foreign exchange purchases: Mexican peso	-	551,983	536,679
Pending foreign exchange purchases: Mexican peso	-	560,478	546,263
Pending foreign exchange purchases: Mexican peso	-	595,576	584,597
Pending foreign exchange purchases: Mexican peso	-	839,805	814,603
Pending foreign exchange purchases: Mexican peso	-	1,494,490	1,466,285
Pending foreign exchange purchases: Mexican peso	-	27,254,124	25,878,408
Pending foreign exchange purchases: New Zealand dollar	-	10,185,922	9,707,594
Pending foreign exchange purchases: Norwegian krone	-	14,645	14,333
Pending foreign exchange purchases: Norwegian krone	-	14,516,830	13,983,152
Pending foreign exchange purchases: Peruvian nuevo sol	-	376,540	380,404
Pending foreign exchange purchases: Polish zloty	-	646,949	642,528
Pending foreign exchange purchases: South African rand	-	280,636	269,752
Pending foreign exchange purchases: South African rand	-	648,521	632,254
Pending foreign exchange purchases: South African rand	-	7,710,988	7,271,553
Pending foreign exchange purchases: South African rand	-	29,794,021	28,725,969
Pending foreign exchange purchases: South Korean won	-	20,097,897	19,078,409
Pending foreign exchange purchases: Swedish krona	-	9,490,405	9,294,032
Pending foreign exchange purchases: Swedish krona	-	9,824,197	9,678,300
Pending foreign exchange purchases: Swiss franc	-	5,097,089	4,974,491
Pending foreign exchange purchases: Turkish lira	-	19,449	20,045
Pending foreign exchange purchases: Turkish lira	-	18,022	20,178
Pending foreign exchange purchases: Turkish lira	-	20,603	21,245
Pending foreign exchange purchases: Turkish lira	-	41,723	42,501
Pending foreign exchange purchases: Turkish lira	-	50,000	50,992
Pending foreign exchange purchases: Turkish lira	-	62,589	63,785
Pending foreign exchange purchases: Turkish lira	-	69,755	72,765
Pending foreign exchange purchases: Turkish lira	-	77,462	78,363
Pending foreign exchange purchases: Turkish lira	-	85,148	86,184
Pending foreign exchange purchases: Turkish lira	-	86,090	87,777
Pending foreign exchange purchases: Turkish lira	-	124,388	125,313
Pending foreign exchange purchases: Turkish lira	-	136,108	144,564
Pending foreign exchange purchases: Turkish lira	-	171,772	172,823
Pending foreign exchange purchases: Turkish lira	-	217,733	221,792
Pending foreign exchange purchases: Turkish lira	-	241,053	244,390
Pending foreign exchange purchases: Turkish lira	-	263,950	268,870
Pending foreign exchange purchases: Turkish lira	-	252,862	271,097
Pending foreign exchange purchases: Turkish lira	-	249,073	277,771
Pending foreign exchange purchases: Turkish lira	-	277,636	309,625
Pending foreign exchange purchases: Turkish lira	-	310,141	315,860
Pending foreign exchange purchases: Turkish lira	-	375,974	382,907
Pending foreign exchange purchases: Turkish lira	-	641,938	669,201
Pending foreign exchange purchases: Turkish lira	-	661,599	671,974
Pending foreign exchange purchases: Turkish lira	-	710,875	724,802
Pending foreign exchange purchases: Turkish lira	-	715,678	746,073
Pending foreign exchange purchases: Turkish lira	-	757,307	769,184
Pending foreign exchange purchases: Turkish lira	-	20,197,164	20,359,626
Pending foreign exchange purchases: United States dollar	-	913	913
Pending foreign exchange purchases: United States dollar	-	1,849	1,849
Pending foreign exchange purchases: United States dollar	-	9,952	9,952
Pending foreign exchange purchases: United States dollar	-	10,650	10,650
Pending foreign exchange purchases: United States dollar	-	11,514	11,514
Pending foreign exchange purchases: United States dollar	-	14,598	14,598
Pending foreign exchange purchases: United States dollar	-	15,011	15,011
Pending foreign exchange purchases: United States dollar	-	24,526	24,526
Pending foreign exchange purchases: United States dollar	-	28,758	28,758
Pending foreign exchange purchases: United States dollar	-	30,033	30,033
Pending foreign exchange purchases: United States dollar	-	36,139	36,139
Pending foreign exchange purchases: United States dollar	-	36,799	36,799
Pending foreign exchange purchases: United States dollar	-	36,799	36,799
Pending foreign exchange purchases: United States dollar	-	36,852	36,852
Pending foreign exchange purchases: United States dollar	-	41,975	41,975
Pending foreign exchange purchases: United States dollar	-	43,523	43,523
Pending foreign exchange purchases: United States dollar	-	57,534	57,534
Pending foreign exchange purchases: United States dollar	-	57,903	57,903
Pending foreign exchange purchases: United States dollar	-	58,233	58,233
Pending foreign exchange purchases: United States dollar	-	60,066	60,066
Pending foreign exchange purchases: United States dollar	-	66,256	66,256
Pending foreign exchange purchases: United States dollar	-	68,235	68,235
Pending foreign exchange purchases: United States dollar	-	68,467	68,467
Pending foreign exchange purchases: United States dollar	-	85,050	85,050
Pending foreign exchange purchases: United States dollar	-	85,864	85,864
Pending foreign exchange purchases: United States dollar	-	85,988	85,988
Pending foreign exchange purchases: United States dollar	-	86,956	86,956
Pending foreign exchange purchases: United States dollar	-	90,266	90,266
Pending foreign exchange purchases: United States dollar	-	100,409	100,409
Pending foreign exchange purchases: United States dollar	-	102,170	102,170
Pending foreign exchange purchases: United States dollar	-	114,036	114,036

Pending foreign exchange purchases: United States dollar	-	131,882	131,882
Pending foreign exchange purchases: United States dollar	-	141,270	141,270
Pending foreign exchange purchases: United States dollar	-	143,643	143,643
Pending foreign exchange purchases: United States dollar	-	155,490	155,490
Pending foreign exchange purchases: United States dollar	-	164,774	164,774
Pending foreign exchange purchases: United States dollar	-	166,779	166,779
Pending foreign exchange purchases: United States dollar	-	171,772	171,772
Pending foreign exchange purchases: United States dollar	-	189,676	189,676
Pending foreign exchange purchases: United States dollar	-	201,483	201,483
Pending foreign exchange purchases: United States dollar	-	242,448	242,448
Pending foreign exchange purchases: United States dollar	-	244,305	244,305
Pending foreign exchange purchases: United States dollar	-	282,584	282,584
Pending foreign exchange purchases: United States dollar	-	299,952	299,952
Pending foreign exchange purchases: United States dollar	-	312,825	312,825
Pending foreign exchange purchases: United States dollar	-	382,926	382,926
Pending foreign exchange purchases: United States dollar	-	390,954	390,954
Pending foreign exchange purchases: United States dollar	-	470,406	470,406
Pending foreign exchange purchases: United States dollar	-	480,649	480,649
Pending foreign exchange purchases: United States dollar	-	489,465	489,465
Pending foreign exchange purchases: United States dollar	-	501,731	501,731
Pending foreign exchange purchases: United States dollar	-	520,098	520,098
Pending foreign exchange purchases: United States dollar	-	528,488	528,488
Pending foreign exchange purchases: United States dollar	-	530,350	530,350
Pending foreign exchange purchases: United States dollar	-	567,151	567,151
Pending foreign exchange purchases: United States dollar	-	569,852	569,852
Pending foreign exchange purchases: United States dollar	-	570,931	570,931
Pending foreign exchange purchases: United States dollar	-	588,780	588,780
Pending foreign exchange purchases: United States dollar	-	624,782	624,782
Pending foreign exchange purchases: United States dollar	-	634,931	634,931
Pending foreign exchange purchases: United States dollar	-	649,237	649,237
Pending foreign exchange purchases: United States dollar	-	654,530	654,530
Pending foreign exchange purchases: United States dollar	-	725,906	725,906
Pending foreign exchange purchases: United States dollar	-	738,564	738,564
Pending foreign exchange purchases: United States dollar	-	740,854	740,854
Pending foreign exchange purchases: United States dollar	-	797,037	797,037
Pending foreign exchange purchases: United States dollar	-	829,846	829,846
Pending foreign exchange purchases: United States dollar	-	835,199	835,199
Pending foreign exchange purchases: United States dollar	-	837,036	837,036
Pending foreign exchange purchases: United States dollar	-	837,378	837,378
Pending foreign exchange purchases: United States dollar	-	898,200	898,200
Pending foreign exchange purchases: United States dollar	-	900,000	900,000
Pending foreign exchange purchases: United States dollar	-	936,593	936,593
Pending foreign exchange purchases: United States dollar	-	937,644	937,644
Pending foreign exchange purchases: United States dollar	-	1,000,000	1,000,000
Pending foreign exchange purchases: United States dollar	-	1,002,298	1,002,298
Pending foreign exchange purchases: United States dollar	-	1,040,400	1,040,400
Pending foreign exchange purchases: United States dollar	-	1,040,576	1,040,576
Pending foreign exchange purchases: United States dollar	-	1,087,020	1,087,020
Pending foreign exchange purchases: United States dollar	-	1,145,365	1,145,365
Pending foreign exchange purchases: United States dollar	-	1,158,603	1,158,603
Pending foreign exchange purchases: United States dollar	-	1,246,890	1,246,890
Pending foreign exchange purchases: United States dollar	-	1,249,369	1,249,369
Pending foreign exchange purchases: United States dollar	-	1,332,064	1,332,064
Pending foreign exchange purchases: United States dollar	-	1,351,647	1,351,647
Pending foreign exchange purchases: United States dollar	-	1,353,481	1,353,481
Pending foreign exchange purchases: United States dollar	-	1,377,672	1,377,672
Pending foreign exchange purchases: United States dollar	-	1,445,385	1,445,385
Pending foreign exchange purchases: United States dollar	-	1,473,921	1,473,921
Pending foreign exchange purchases: United States dollar	-	2,007,457	2,007,457
Pending foreign exchange purchases: United States dollar	-	2,115,954	2,115,954
Pending foreign exchange purchases: United States dollar	-	2,823,120	2,823,120
Pending foreign exchange purchases: United States dollar	-	3,358,988	3,358,988
Pending foreign exchange purchases: United States dollar	-	3,620,516	3,620,516
Pending foreign exchange purchases: United States dollar	-	4,545,787	4,545,787
Pending foreign exchange purchases: United States dollar	-	4,985,641	4,985,641
Pending foreign exchange purchases: United States dollar	-	5,244,656	5,244,656
Pending foreign exchange purchases: United States dollar	-	5,652,318	5,652,318
Pending foreign exchange purchases: United States dollar	-	6,004,427	6,004,427
Pending foreign exchange purchases: United States dollar	-	6,316,805	6,316,805
Pending foreign exchange purchases: United States dollar	-	6,748,657	6,748,657
Pending foreign exchange purchases: United States dollar	-	7,354,148	7,354,148
Pending foreign exchange purchases: United States dollar	-	7,550,344	7,550,344
Pending foreign exchange purchases: United States dollar	-	8,081,380	8,081,380
Pending foreign exchange purchases: United States dollar	-	9,612,480	9,612,480
Pending foreign exchange purchases: United States dollar	-	9,909,123	9,909,123
Pending foreign exchange purchases: United States dollar	-	9,996,753	9,996,753
Pending foreign exchange purchases: United States dollar	-	9,996,868	9,996,868
Pending foreign exchange purchases: United States dollar	-	11,007,081	11,007,081
Pending foreign exchange purchases: United States dollar	-	14,233,032	14,233,032
Pending foreign exchange purchases: United States dollar	-	17,557,850	17,557,850
Pending foreign exchange purchases: United States dollar	-	19,625,294	19,625,294
Pending foreign exchange purchases: United States dollar	-	19,908,289	19,908,289
Pending foreign exchange purchases: United States dollar	-	22,646,027	22,646,027
Pending foreign exchange purchases: United States dollar	-	24,835,635	24,835,635
Pending foreign exchange purchases: United States dollar	-	30,668,522	30,668,522
Pending foreign exchange purchases: United States dollar	-	40,533,151	40,533,151
Pending foreign exchange purchases: United States dollar	-	42,015,534	42,015,534
Pending foreign exchange purchases: United States dollar	-	56,770,175	56,770,175
Pending foreign exchange purchases: United States dollar	-	59,631,296	59,631,296
Pending foreign exchange purchases: United States dollar	-	62,353,620	62,353,620
Pending foreign exchange purchases: United States dollar	-	74,326,117	74,326,117
Pending foreign exchange sales: Australian dollar	-	(24,835,635)	(23,714,125)
Pending foreign exchange sales: Australian dollar	-	(1,332,064)	(1,300,252)
Pending foreign exchange sales: Australian dollar	-	(829,846)	(804,918)
Pending foreign exchange sales: Australian dollar	-	(470,406)	(467,467)
Pending foreign exchange sales: Australian dollar	-	(312,825)	(309,584)
Pending foreign exchange sales: Australian dollar	-	(86,956)	(82,968)
Pending foreign exchange sales: Brazilian real	-	(6,004,427)	(5,984,599)
Pending foreign exchange sales: Brazilian real	-	(1,158,603)	(1,161,102)

Pending foreign exchange sales: Brazilian real	-	(588,780)	(578,511)
Pending foreign exchange sales: Brazilian real	-	(141,270)	(141,575)
Pending foreign exchange sales: Brazilian real	-	(143,643)	(141,507)
Pending foreign exchange sales: Brazilian real	-	(155,490)	(141,461)
Pending foreign exchange sales: British pound sterling	-	(9,612,480)	(9,516,595)
Pending foreign exchange sales: British pound sterling	-	(4,545,787)	(4,521,932)
Pending foreign exchange sales: British pound sterling	-	(3,620,516)	(3,601,517)
Pending foreign exchange sales: British pound sterling	-	(501,731)	(497,300)
Pending foreign exchange sales: British pound sterling	-	(299,952)	(286,767)
Pending foreign exchange sales: British pound sterling	-	(189,676)	(186,588)
Pending foreign exchange sales: British pound sterling	-	(90,266)	(88,911)
Pending foreign exchange sales: British pound sterling	-	(11,514)	(11,534)
Pending foreign exchange sales: British pound sterling	-	(9,952)	(9,969)
Pending foreign exchange sales: Canadian dollar	-	(59,631,296)	(57,172,278)
Pending foreign exchange sales: Canadian dollar	-	(4,985,641)	(4,874,535)
Pending foreign exchange sales: Canadian dollar	-	(1,087,020)	(1,060,498)
Pending foreign exchange sales: Canadian dollar	-	(898,200)	(876,286)
Pending foreign exchange sales: Canadian dollar	-	(649,237)	(649,032)
Pending foreign exchange sales: Canadian dollar	-	(570,931)	(556,672)
Pending foreign exchange sales: Canadian dollar	-	(166,779)	(164,171)
Pending foreign exchange sales: Canadian dollar	-	(913)	(913)
Pending foreign exchange sales: Czech koruna	-	(17,557,850)	(17,147,102)
Pending foreign exchange sales: Czech koruna	-	(9,996,868)	(9,995,135)
Pending foreign exchange sales: Czech koruna	-	(9,996,753)	(9,949,444)
Pending foreign exchange sales: Euro	-	(62,353,620)	(58,850,224)
Pending foreign exchange sales: Euro	-	(56,770,175)	(55,858,390)
Pending foreign exchange sales: Euro	-	(8,081,380)	(7,946,243)
Pending foreign exchange sales: Euro	-	(6,316,805)	(6,035,256)
Pending foreign exchange sales: Euro	-	(5,652,318)	(5,392,877)
Pending foreign exchange sales: Euro	-	(3,358,988)	(3,302,819)
Pending foreign exchange sales: Euro	-	(1,445,385)	(1,410,190)
Pending foreign exchange sales: Euro	-	(1,353,481)	(1,347,234)
Pending foreign exchange sales: Euro	-	(1,351,647)	(1,347,234)
Pending foreign exchange sales: Euro	-	(1,246,890)	(1,243,601)
Pending foreign exchange sales: Euro	-	(1,249,369)	(1,243,601)
Pending foreign exchange sales: Euro	-	(1,145,365)	(1,139,967)
Pending foreign exchange sales: Euro	-	(1,040,576)	(1,036,334)
Pending foreign exchange sales: Euro	-	(1,040,400)	(1,036,334)
Pending foreign exchange sales: Euro	-	(937,644)	(932,700)
Pending foreign exchange sales: Euro	-	(936,593)	(932,700)
Pending foreign exchange sales: Euro	-	(835,199)	(829,067)
Pending foreign exchange sales: Euro	-	(837,378)	(787,041)
Pending foreign exchange sales: Euro	-	(725,906)	(725,434)
Pending foreign exchange sales: Euro	-	(738,564)	(725,434)
Pending foreign exchange sales: Euro	-	(740,854)	(725,434)
Pending foreign exchange sales: Euro	-	(624,782)	(621,800)
Pending foreign exchange sales: Euro	-	(528,488)	(519,044)
Pending foreign exchange sales: Euro	-	(520,098)	(518,167)
Pending foreign exchange sales: Euro	-	(530,350)	(518,167)
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	-	(74,326,117)	(73,383,864)
Pending foreign exchange sales: HK offshore Chinese Yuan Renminbi	-	(1,002,298)	(996,463)
Pending foreign exchange sales: Hong Kong dollar	-	(22,646,027)	(22,666,106)
Pending foreign exchange sales: Hungarian forint	-	(7,550,344)	(7,066,964)
Pending foreign exchange sales: Hungarian forint	-	(7,354,148)	(6,836,176)
Pending foreign exchange sales: Indian rupee	-	(85,988)	(85,530)
Pending foreign exchange sales: Indian rupee	-	(85,864)	(85,296)
Pending foreign exchange sales: Indian rupee	-	(85,050)	(84,507)
Pending foreign exchange sales: Indian rupee	-	(66,256)	(65,911)
Pending foreign exchange sales: Indian rupee	-	(58,233)	(58,245)
Pending foreign exchange sales: Indian rupee	-	(57,903)	(57,925)
Pending foreign exchange sales: Indian rupee	-	(43,523)	(43,220)
Pending foreign exchange sales: Indian rupee	-	(36,852)	(36,664)
Pending foreign exchange sales: Indian rupee	-	(36,799)	(36,564)
Pending foreign exchange sales: Indian rupee	-	(36,799)	(36,556)
Pending foreign exchange sales: Indian rupee	-	(36,139)	(35,942)
Pending foreign exchange sales: Indian rupee	-	(24,526)	(24,510)
Pending foreign exchange sales: Indonesian rupiah	-	(489,465)	(478,399)
Pending foreign exchange sales: Japanese yen	-	(11,007,081)	(10,460,411)
Pending foreign exchange sales: Japanese yen	-	(164,774)	(157,598)
Pending foreign exchange sales: Japanese yen	-	(68,467)	(65,557)
Pending foreign exchange sales: Mexican peso	-	(6,748,657)	(6,757,940)
Pending foreign exchange sales: Mexican peso	-	(2,007,457)	(1,937,282)
Pending foreign exchange sales: Mexican peso	-	(1,377,672)	(1,339,445)
Pending foreign exchange sales: Mexican peso	-	(837,036)	(814,603)
Pending foreign exchange sales: Mexican peso	-	(382,926)	(375,007)
Pending foreign exchange sales: Mexican peso	-	(201,483)	(195,935)
Pending foreign exchange sales: Mexican peso	-	(114,036)	(111,093)
Pending foreign exchange sales: New Israeli shekel	-	(100,409)	(100,367)
Pending foreign exchange sales: New Taiwan dollar	-	(1,000,000)	(993,751)
Pending foreign exchange sales: New Zealand dollar	-	(2,823,120)	(2,689,534)
Pending foreign exchange sales: New Zealand dollar	-	(634,931)	(616,352)
Pending foreign exchange sales: Norwegian krone	-	(14,233,032)	(13,983,152)
Pending foreign exchange sales: Norwegian krone	-	(569,852)	(554,684)
Pending foreign exchange sales: Norwegian krone	-	(14,598)	(14,333)
Pending foreign exchange sales: Peruvian nuevo sol	-	(797,037)	(793,169)
Pending foreign exchange sales: Peruvian nuevo sol	-	(480,649)	(474,623)
Pending foreign exchange sales: Peruvian nuevo sol	-	(244,305)	(246,319)
Pending foreign exchange sales: Peruvian nuevo sol	-	(242,448)	(245,327)
Pending foreign exchange sales: Peruvian nuevo sol	-	(131,882)	(131,268)
Pending foreign exchange sales: Peruvian nuevo sol	-	(102,170)	(101,267)
Pending foreign exchange sales: Peruvian nuevo sol	-	(68,235)	(68,809)
Pending foreign exchange sales: Peruvian nuevo sol	-	(60,066)	(59,833)
Pending foreign exchange sales: Peruvian nuevo sol	-	(57,534)	(57,280)
Pending foreign exchange sales: Peruvian nuevo sol	-	(41,975)	(41,524)
Pending foreign exchange sales: Peruvian nuevo sol	-	(30,033)	(29,917)
Pending foreign exchange sales: Peruvian nuevo sol	-	(28,758)	(28,600)
Pending foreign exchange sales: Peruvian nuevo sol	-	(15,011)	(14,849)
Pending foreign exchange sales: Peruvian nuevo sol	-	(10,650)	(10,567)
Pending foreign exchange sales: Singapore dollar	-	(42,015,534)	(41,813,002)

Pending foreign exchange sales: South African rand	-	(2,115,954)	(1,980,830)
Pending foreign exchange sales: South African rand	-	(390,954)	(372,025)
Pending foreign exchange sales: South African rand	-	(1,849)	(1,834)
Pending foreign exchange sales: South Korean won	-	(19,625,294)	(19,078,409)
Pending foreign exchange sales: South Korean won	-	(900,000)	(881,283)
Pending foreign exchange sales: Swedish krona	-	(19,908,289)	(18,972,331)
Pending foreign exchange sales: Swedish krona	-	(282,584)	(280,864)
Pending foreign exchange sales: Swiss franc	-	(40,533,151)	(39,507,228)
Pending foreign exchange sales: Swiss franc	-	(9,909,123)	(9,577,005)
Pending foreign exchange sales: Swiss franc	-	(5,244,656)	(5,118,840)
Pending foreign exchange sales: Swiss franc	-	(654,530)	(645,330)
Pending foreign exchange sales: Swiss franc	-	(567,151)	(552,992)
Pending foreign exchange sales: Thai baht	-	(30,668,522)	(30,819,712)
Pending foreign exchange sales: Turkish lira	-	(1,473,921)	(1,507,043)
Pending foreign exchange sales: Turkish lira	-	(171,772)	(172,716)
Pending foreign exchange sales: United States dollar	-	(54,241,513)	(54,241,513)
Pending foreign exchange sales: United States dollar	-	(46,212,725)	(46,212,725)
Pending foreign exchange sales: United States dollar	-	(42,127,932)	(42,127,932)
Pending foreign exchange sales: United States dollar	-	(38,282,628)	(38,282,628)
Pending foreign exchange sales: United States dollar	-	(29,794,021)	(29,794,021)
Pending foreign exchange sales: United States dollar	-	(27,254,124)	(27,254,124)
Pending foreign exchange sales: United States dollar	-	(22,293,293)	(22,293,293)
Pending foreign exchange sales: United States dollar	-	(20,197,164)	(20,197,164)
Pending foreign exchange sales: United States dollar	-	(20,097,897)	(20,097,897)
Pending foreign exchange sales: United States dollar	-	(14,948,752)	(14,948,752)
Pending foreign exchange sales: United States dollar	-	(14,739,677)	(14,739,677)
Pending foreign exchange sales: United States dollar	-	(14,516,830)	(14,516,830)
Pending foreign exchange sales: United States dollar	-	(10,887,814)	(10,887,814)
Pending foreign exchange sales: United States dollar	-	(10,185,922)	(10,185,922)
Pending foreign exchange sales: United States dollar	-	(10,010,766)	(10,010,766)
Pending foreign exchange sales: United States dollar	-	(9,824,197)	(9,824,197)
Pending foreign exchange sales: United States dollar	-	(9,490,405)	(9,490,405)
Pending foreign exchange sales: United States dollar	-	(8,502,663)	(8,502,663)
Pending foreign exchange sales: United States dollar	-	(7,710,988)	(7,710,988)
Pending foreign exchange sales: United States dollar	-	(7,428,772)	(7,428,772)
Pending foreign exchange sales: United States dollar	-	(7,268,127)	(7,268,127)
Pending foreign exchange sales: United States dollar	-	(6,248,278)	(6,248,278)
Pending foreign exchange sales: United States dollar	-	(5,097,089)	(5,097,089)
Pending foreign exchange sales: United States dollar	-	(1,852,044)	(1,852,044)
Pending foreign exchange sales: United States dollar	-	(1,650,673)	(1,650,673)
Pending foreign exchange sales: United States dollar	-	(1,494,490)	(1,494,490)
Pending foreign exchange sales: United States dollar	-	(1,325,998)	(1,325,998)
Pending foreign exchange sales: United States dollar	-	(1,228,033)	(1,228,033)
Pending foreign exchange sales: United States dollar	-	(1,147,388)	(1,147,388)
Pending foreign exchange sales: United States dollar	-	(1,137,866)	(1,137,866)
Pending foreign exchange sales: United States dollar	-	(1,133,963)	(1,133,963)
Pending foreign exchange sales: United States dollar	-	(1,130,747)	(1,130,747)
Pending foreign exchange sales: United States dollar	-	(1,129,777)	(1,129,777)
Pending foreign exchange sales: United States dollar	-	(1,129,757)	(1,129,757)
Pending foreign exchange sales: United States dollar	-	(1,128,912)	(1,128,912)
Pending foreign exchange sales: United States dollar	-	(1,128,786)	(1,128,786)
Pending foreign exchange sales: United States dollar	-	(1,127,530)	(1,127,530)
Pending foreign exchange sales: United States dollar	-	(1,081,495)	(1,081,495)
Pending foreign exchange sales: United States dollar	-	(1,049,768)	(1,049,768)
Pending foreign exchange sales: United States dollar	-	(1,040,495)	(1,040,495)
Pending foreign exchange sales: United States dollar	-	(1,000,000)	(1,000,000)
Pending foreign exchange sales: United States dollar	-	(892,094)	(892,094)
Pending foreign exchange sales: United States dollar	-	(877,444)	(877,444)
Pending foreign exchange sales: United States dollar	-	(872,971)	(872,971)
Pending foreign exchange sales: United States dollar	-	(872,356)	(872,356)
Pending foreign exchange sales: United States dollar	-	(839,805)	(839,805)
Pending foreign exchange sales: United States dollar	-	(805,490)	(805,490)
Pending foreign exchange sales: United States dollar	-	(803,465)	(803,465)
Pending foreign exchange sales: United States dollar	-	(801,674)	(801,674)
Pending foreign exchange sales: United States dollar	-	(792,111)	(792,111)
Pending foreign exchange sales: United States dollar	-	(757,307)	(757,307)
Pending foreign exchange sales: United States dollar	-	(715,678)	(715,678)
Pending foreign exchange sales: United States dollar	-	(710,875)	(710,875)
Pending foreign exchange sales: United States dollar	-	(661,599)	(661,599)
Pending foreign exchange sales: United States dollar	-	(650,000)	(650,000)
Pending foreign exchange sales: United States dollar	-	(648,521)	(648,521)
Pending foreign exchange sales: United States dollar	-	(646,949)	(646,949)
Pending foreign exchange sales: United States dollar	-	(641,938)	(641,938)
Pending foreign exchange sales: United States dollar	-	(618,409)	(618,409)
Pending foreign exchange sales: United States dollar	-	(595,576)	(595,576)
Pending foreign exchange sales: United States dollar	-	(585,356)	(585,356)
Pending foreign exchange sales: United States dollar	-	(577,265)	(577,265)
Pending foreign exchange sales: United States dollar	-	(560,478)	(560,478)
Pending foreign exchange sales: United States dollar	-	(553,764)	(553,764)
Pending foreign exchange sales: United States dollar	-	(551,983)	(551,983)
Pending foreign exchange sales: United States dollar	-	(541,058)	(541,058)
Pending foreign exchange sales: United States dollar	-	(532,623)	(532,623)
Pending foreign exchange sales: United States dollar	-	(505,051)	(505,051)
Pending foreign exchange sales: United States dollar	-	(501,421)	(501,421)
Pending foreign exchange sales: United States dollar	-	(484,434)	(484,434)
Pending foreign exchange sales: United States dollar	-	(388,745)	(388,745)
Pending foreign exchange sales: United States dollar	-	(377,727)	(377,727)
Pending foreign exchange sales: United States dollar	-	(376,540)	(376,540)
Pending foreign exchange sales: United States dollar	-	(375,974)	(375,974)
Pending foreign exchange sales: United States dollar	-	(310,141)	(310,141)
Pending foreign exchange sales: United States dollar	-	(280,636)	(280,636)
Pending foreign exchange sales: United States dollar	-	(277,636)	(277,636)
Pending foreign exchange sales: United States dollar	-	(263,950)	(263,950)
Pending foreign exchange sales: United States dollar	-	(252,862)	(252,862)
Pending foreign exchange sales: United States dollar	-	(251,859)	(251,859)
Pending foreign exchange sales: United States dollar	-	(249,073)	(249,073)
Pending foreign exchange sales: United States dollar	-	(241,053)	(241,053)
Pending foreign exchange sales: United States dollar	-	(227,495)	(227,495)
Pending foreign exchange sales: United States dollar	-	(217,733)	(217,733)

	Pending foreign exchange sales: United States dollar	-	(183,189)	(183,189)
	Pending foreign exchange sales: United States dollar	-	(180,633)	(180,633)
	Pending foreign exchange sales: United States dollar	-	(171,772)	(171,772)
	Pending foreign exchange sales: United States dollar	-	(169,779)	(169,779)
	Pending foreign exchange sales: United States dollar	-	(143,643)	(143,643)
	Pending foreign exchange sales: United States dollar	-	(141,156)	(141,156)
	Pending foreign exchange sales: United States dollar	-	(136,108)	(136,108)
	Pending foreign exchange sales: United States dollar	-	(124,388)	(124,388)
	Pending foreign exchange sales: United States dollar	-	(99,071)	(99,071)
	Pending foreign exchange sales: United States dollar	-	(86,090)	(86,090)
	Pending foreign exchange sales: United States dollar	-	(85,988)	(85,988)
	Pending foreign exchange sales: United States dollar	-	(85,864)	(85,864)
	Pending foreign exchange sales: United States dollar	-	(85,148)	(85,148)
	Pending foreign exchange sales: United States dollar	-	(85,050)	(85,050)
	Pending foreign exchange sales: United States dollar	-	(77,462)	(77,462)
	Pending foreign exchange sales: United States dollar	-	(69,755)	(69,755)
	Pending foreign exchange sales: United States dollar	-	(67,761)	(67,761)
	Pending foreign exchange sales: United States dollar	-	(66,690)	(66,690)
	Pending foreign exchange sales: United States dollar	-	(66,418)	(66,418)
	Pending foreign exchange sales: United States dollar	-	(66,256)	(66,256)
	Pending foreign exchange sales: United States dollar	-	(65,239)	(65,239)
	Pending foreign exchange sales: United States dollar	-	(65,151)	(65,151)
	Pending foreign exchange sales: United States dollar	-	(65,141)	(65,141)
	Pending foreign exchange sales: United States dollar	-	(65,053)	(65,053)
	Pending foreign exchange sales: United States dollar	-	(64,977)	(64,977)
	Pending foreign exchange sales: United States dollar	-	(64,934)	(64,934)
	Pending foreign exchange sales: United States dollar	-	(64,910)	(64,910)
	Pending foreign exchange sales: United States dollar	-	(64,829)	(64,829)
	Pending foreign exchange sales: United States dollar	-	(64,795)	(64,795)
	Pending foreign exchange sales: United States dollar	-	(64,608)	(64,608)
	Pending foreign exchange sales: United States dollar	-	(62,589)	(62,589)
	Pending foreign exchange sales: United States dollar	-	(62,476)	(62,476)
	Pending foreign exchange sales: United States dollar	-	(58,233)	(58,233)
	Pending foreign exchange sales: United States dollar	-	(57,903)	(57,903)
	Pending foreign exchange sales: United States dollar	-	(56,664)	(56,664)
	Pending foreign exchange sales: United States dollar	-	(50,000)	(50,000)
	Pending foreign exchange sales: United States dollar	-	(43,523)	(43,523)
	Pending foreign exchange sales: United States dollar	-	(41,723)	(41,723)
	Pending foreign exchange sales: United States dollar	-	(36,852)	(36,852)
	Pending foreign exchange sales: United States dollar	-	(36,799)	(36,799)
	Pending foreign exchange sales: United States dollar	-	(36,799)	(36,799)
	Pending foreign exchange sales: United States dollar	-	(36,139)	(36,139)
	Pending foreign exchange sales: United States dollar	-	(33,646)	(33,646)
	Pending foreign exchange sales: United States dollar	-	(24,526)	(24,526)
	Pending foreign exchange sales: United States dollar	-	(20,603)	(20,603)
	Pending foreign exchange sales: United States dollar	-	(19,449)	(19,449)
	Pending foreign exchange sales: United States dollar	-	(18,022)	(18,022)
	Pending foreign exchange sales: United States dollar	-	(14,645)	(14,645)
	Pending foreign exchange sales: United States dollar	-	(793)	(793)
S2682105	PENN ENTERTAINMENT INC	695	18,934	13,775
S2943523	PENSKE AUTOMOTIVE GROUP INC COM STK	92	11,427	14,024
SBL509M3	PENTAIR PLC COM USD0.01	797	40,357	80,210
SBZ0V201	PENUMBRA INC COM	188	32,422	44,646
SBZ0V201	PENUMBRA INC COM	1,929	406,233	458,099
C713448EZ7	PEPSICO INC 1.625% DUE 05-01-2030	727,000	620,544	619,309
C713448EP9	PEPSICO INC 2.875% DUE 10-15-2049	175,000	119,963	113,708
C713448EM6	PEPSICO INC 3.375% DUE 07-29-2049	123,000	127,336	87,738
C713448ET1	PEPSICO INC 3.5% DUE 03-19-2040	240,000	190,481	193,418
C713448ET1	PEPSICO INC 3.5% DUE 03-19-2040	1,483,000	1,266,901	1,195,165
C713448EU8	PEPSICO INC 3.625% DUE 03-19-2050	275,000	210,647	204,133
SBPSJXK7	PEPSICO INC 4.2% DUE 07-18-2052	215,000	195,312	174,524
SBZ30B0C	PEPSICO INC 4.45% DUE 04-14-2046	380,000	334,472	327,408
SB5WW1L7	PEPSICO INC 5.25% 07-17-2054	440,000	438,878	423,944
SB5WW1L7	PEPSICO INC 5.25% 07-17-2054	915,000	912,667	881,612
SBG491M3	PEPSICO INC 5.5% DUE 01-15-2040	65,000	65,304	65,712
S2681511	PEPSICO INC COM	4,443	591,708	675,603
S2681511	PEPSICO INC COM	6,742	1,094,620	1,025,189
C713448FF0	PEPSICO INC FIXED 2.625% 10-21-2041	112,000	81,666	77,488
SB9MTLH1	PEPSICO INC SR NT 4 DUE 03-05-2042	185,000	155,151	153,604
SB58NF99	PEPSICO INC SR NT 4.875 DUE 11-01-2040	261,000	266,222	247,117
SBYVYD43	PERFORMANCE FOOD GROUP CO COM	734	38,968	62,060
SBQPCHB2	PERMIAN RES CORP CL A	3,200	51,313	46,016
C994JR1998	PERMIRA VI LP 1	1	1	16,379,555
S4682329	PERNOD RICARD NPV EUR 1.55	472	75,771	53,274
SBGH1M56	PERRIGO COMPANY LIMITED COM EUR0.001	643	23,948	16,532
S0682538	PERSIMMON ORD GBP0.10	753	17,882	11,298
C715638BY7	PERU REP 144A FIXED 6.15% 08-12-2032 REG	587	155,731	155,447
SB3XZ347	PERU(REP OF) 6.95% 12/08/2031 DUAL CURR	2,213	593,013	620,469
C71568PAP4	PERUSAHAAN 4% DUE 06-30-2050	900,000	885,632	625,401
C71568PAK5	PERUSAHAAN LISTRIK NEGARA PT. 4.875% 07-17-2049	1,100,000	1,088,296	886,028
SB2RJ2C9	PERUVIAN NUEVO SOL	168,429	168,429	168,429
SB2RJ2C9	PETRO-CDA 6.8% DUE 05-15-2038	147,000	183,837	156,537
SB2RJ2C9	PETRO-CDA 6.8% DUE 05-15-2038	150,000	150,704	159,732
SB2RJ2C9	PETRO-CDA 6.8% DUE 05-15-2038	365,000	488,839	388,681
C71654QBR2	PETROLEOS MEXICANOS 6.375% 01-23-2045	450,000	467,127	299,336
C71654QC65	PETROLEOS MEXICANOS 6.5% 03-13-2027	472,000	487,947	456,089
SB03NB05	PETROLEOS MEXICANOS 6.75% DUE 09-21-2047	2,775,000	2,642,894	1,901,624
C71654QD6F	PETROLEOS MEXICANOS GTD NT 6.95% DUE 01-28-2060 REG	850,000	674,898	580,440
C71654QDD1	PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG	1,000,000	728,137	752,290
C71654QDD1	PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG	5,725,000	3,917,840	4,306,860
C71654QBT8	PETROLEOS MEXICANOS GTD NT SER 2014-2 PEMEX 2.378 DUE 04-15-2025 REG SINKING FD	30,750	30,750	30,072
C71654QBT7	PETROLEOS MEXICANOS NT 3/A2 2.46% DUE 12-15-2025 BEO SINKING FUND 06-15-2025	106,000	106,000	100,531
SB62K68	PETS AT HOME GROUP ORD GBP0.01	41,305	156,815	106,358
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	520,000	453,098	359,632
SBZ3FFH8	PFIZER INC 4.125% DUE 12-15-2046	70,000	59,018	56,286
SBFYOKF5	PFIZER INC 4.2% 09-15-2048	225,000	182,294	182,732
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043	206,000	188,364	175,409
SBCLYQM8	PFIZER INC 4.3% DUE 06-15-2043	812,000	742,485	691,418
S2684703	PFIZER INC COM	27,807	1,202,972	737,720

SBJ1G667	PFIZER INC FIXED 3.9% 03-15-2039	236,000	232,639	199,123
SBJ1G667	PFIZER INC FIXED 3.9% 03-15-2039	350,000	352,286	295,309
SBQ66762	PFIZER INVESTMENT ENTER 4.75% 05-19-2033	457,000	453,133	442,243
SBQ66773	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	575,000	558,050	539,695
SBQ66773	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	1,105,000	1,064,488	1,037,153
SBQ66773	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	1,553,000	1,505,258	1,457,646
SBQ66784	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	590,000	579,370	553,573
SBQ66784	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	765,000	776,581	717,769
SBQ66784	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	1,775,000	1,772,355	1,665,412
SBQ66784	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	2,009,000	1,967,334	1,884,964
SBQ66784	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	2,909,000	2,929,526	2,729,398
SBQ66787	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	374,000	365,424	342,894
SBQ66787	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	640,000	627,565	586,771
SBQ66787	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	1,000,000	980,570	916,830
SBQ66787	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	1,605,000	1,566,428	1,471,512
C69335PFC4	PFS FING CORP FLTGT RT 5.18864% DUE 01-15-2028	580,000	580,000	581,992
C69335PFD2	PFS FING CORP FLTGT RT 5.63864% DUE 01-15-2028	160,000	160,000	160,329
S2689560	PG& E CORP COM	10,326	134,788	208,379
SBQXJKM7	PG&E CORP 7.375% 03-15-2055	200,000	200,000	205,124
SBQXJKM7	PG&E CORP 7.375% 03-15-2055	570,000	576,012	584,603
C71710TAH1	PG&E RECOVERY FDG 5.231% DUE 06-01-2042	355,000	354,999	352,682
SBP6WVN4	PG&E RECOVERY FDG 5.536% DUE 07-15-2049	345,000	344,960	343,996
C71710TAJ7	PG&E RECOVERY FDG LLC 5.529% 06-01-2049	360,000	359,986	357,397
SBMFCDP0	PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	252,000	251,989	177,433
SBPX32G0	PG&E WILDFIRE 4.377% DUE 06-03-2041	216,000	215,994	197,923
SBPX32J3	PG&E WILDFIRE 4.674% DUE 12-01-2053	602,000	582,379	534,877
SBMG3WS8	PG&E WILDFIRE 4.722% DUE 06-01-2039	410,000	409,974	394,678
SBMG3W06	PG&E WILDFIRE 5.081% DUE 06-01-2043	312,000	311,985	303,938
SBPX32H1	PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047	636,000	635,980	553,390
SBPK8GW2	PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	160,000	159,998	153,419
SBPK8GW2	PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049	644,000	642,379	617,512
C999915622	PGIM FIXED INCOME EMERGING MARKETS LONG SHORT FUND I (CAYMAN) LTD	54,895	55,990,207	81,008,733
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	187,000	167,397	148,076
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	1,084,000	828,230	858,365
SB90G0K0	PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000	1,285,000	981,804	1,017,527
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	120,000	95,035	97,262
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	170,000	165,798	137,788
SB5MTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	499,000	420,951	407,274
SB5MTK33	PHILIP MORRIS INTL 4.25% DUE 11-10-2044	1,175,000	1,128,569	959,012
SB6VM267	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	529,000	592,764	449,227
SB6VM267	PHILIP MORRIS INTL 4.375% DUE 11-15-2041	600,000	589,164	509,520
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	97,000	112,924	83,745
SBT03N35	PHILIP MORRIS INTL 4.75% DUE 11-01-2031	2,375,000	2,338,781	2,322,109
SBP39B16	PHILIP MORRIS INTL 5% DUE 11-17-2025	397,000	396,059	398,350
SB2PKRQ3	PHILIP MORRIS INTL COM STK NPV	7,612	749,033	916,104
SB2PKRQ3	PHILIP MORRIS INTL COM STK NPV	8,760	1,044,232	1,054,266
SBP39CF7	PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	171,000	171,312	175,668
SBP39CF7	PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	230,000	244,094	236,279
SBP39CF7	PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	325,000	324,708	333,873
SBP39CF7	PHILIP MORRIS INTL FIXED 5.75% DUE 11-17-2032	600,000	599,460	616,380
SBMWG9S0	PHILIP MORRIS INTL INC 4.375% 11-01-2027	2,425,000	2,407,128	2,404,218
SBGMOMQ9	PHILIP MORRIS INTL INC 4.875% DUE 11-15-2043	500,000	497,423	446,375
SBN457P5	PHILIP MORRIS INTL INC 4.875% DUE 02-15-2028	539,000	534,047	539,997
SBN457P5	PHILIP MORRIS INTL INC 4.875% DUE 02-15-2028	3,298,000	3,306,409	3,304,101
SBT03N80	PHILIP MORRIS INTL INC 4.9% 11-01-2034	425,000	415,157	408,587
SBT03N80	PHILIP MORRIS INTL INC 4.9% 11-01-2034	535,000	522,609	514,338
SBN457L1	PHILIP MORRIS INTL INC 5.125% DUE 02-15-2030	735,000	739,682	738,447
SBN457L1	PHILIP MORRIS INTL INC 5.125% DUE 02-15-2030	2,770,000	2,750,066	2,782,991
SBPG5N71	PHILIP MORRIS INTL INC 5.125% 02-13-2031	933,000	919,537	933,252
SBNSP5M4	PHILIP MORRIS INTL INC 5.25% DUE 09-07-2028	224,000	222,188	227,096
SBN457J9	PHILIP MORRIS INTL INC 5.375% DUE 02-15-2033	700,000	694,553	701,351
SBN457J9	PHILIP MORRIS INTL INC 5.375% DUE 02-15-2033	900,000	898,137	901,737
SBNSP5R9	PHILIP MORRIS INTL INC 5.5% DUE 09-07-2030	263,000	259,923	269,091
SBNSP5R9	PHILIP MORRIS INTL INC 5.5% DUE 09-07-2030	432,000	426,869	442,005
SBNSP5R9	PHILIP MORRIS INTL INC 5.5% DUE 09-07-2030	800,000	790,640	818,528
SBPYTLF9	PHILLIPS 66 CO 4.68% 02-15-2045	340,000	361,214	284,951
SBQYLTC5	PHILLIPS 66 CO 4.9% DUE 10-01-2046	285,000	250,255	244,655
SBRQPL60	PHILLIPS 66 CO 5.841% 03-15-2055	405,000	404,229	373,442
SB78C4Y8	PHILLIPS 66 COM	2,042	210,857	232,645
SBQ8CWV1	PHILLIPS 66 COMPANY 5.25% 06-15-2031	1,740,000	1,732,744	1,743,898
SBGXQNP2	PHOENIX GP HDGS PL ORD GBP0.10	1,605	14,244	10,252
SBMHVDK0	PIEDMONT FIXED 2.044% DUE 01-01-2032	826,000	654,902	676,023
SBDR2QD3	PIEDMONT NAT GAS 3.64% DUE 11-01-2046	53,000	54,981	37,932
SBMYDZ58	PIEDMONT NAT GAS 5.1% DUE 02-15-2035	280,000	279,840	271,592
SBKP8KR5	PIEDMONT NAT GAS CO INC SR NT 2.5% 03-15-2031	1,327,000	1,061,706	1,133,630
SBLCW561	PIEDMONT OPER PARTNERSHIP LP 6.875% 07-15-2029	900,000	891,999	924,642
SB2368L5	PILBARA MINERALS NPV	23,720	59,691	32,163
SB5L3P22	PILGRIMS PRIDE CORP	287	9,168	13,027
C995369022	PIMCO COMMODITY ALPHA FUND LTD	33,588	57,971,190	110,198,625
S2675097	PINNACLE FINL PARTNERS INC COM	359	26,619	41,066
S2048804	PINNACLE W. CAP CORP COM	553	37,623	46,878
SBJ2Z0H2	PINTEREST INC CL A CL A	2,957	69,685	85,753
SBMFBJ07	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG	392,000	305,297	333,674
SBM9PJ83	PIONEER NAT RES CO 2.15% DUE 01-15-2031	2,380,000	1,952,125	2,019,763
SB92Y2L7	PLAINS ALL AMERN 4.3% DUE 01-31-2043	700,000	671,989	553,910
SB23G0D1	PLAINS ALL AMERN 6.65% DUE 01-15-2037	850,000	1,041,625	890,520
SBK6V1G9	PLAINS ALL AMERN FIXED 3.55% DUE 12-15-2029	396,000	344,140	368,078
SBYMF466	PLAINS ALL AMERN PIPELN LP/PAA 4.9% 02-15-2045	115,000	91,188	97,620
SBY5FJV8	PLANET FITNESS INC CL A CL A	422	28,342	41,723
SBNRQKQ7	PLAYTIKA HLDG CORP COM	87	1,022	604
SBNRQKQ7	PLAYTIKA HLDG CORP COM	6,555	63,933	45,492
SB5F05T4	PNC FINANCIAL SERVICES 4.812% 10-21-2032	436,000	436,062	423,352
SB5F05T4	PNC FINANCIAL SERVICES 4.812% 10-21-2032	775,000	775,000	752,517
SB5F05T4	PNC FINANCIAL SERVICES 4.812% 10-21-2032	1,335,000	1,335,000	1,296,272
S2692665	PNC FINANCIAL SERVICES GROUP COM STK	1,927	298,611	371,622
S2692665	PNC FINANCIAL SERVICES GROUP COM STK	2,810	435,691	541,909
C693475BR5	PNC FINL SVCS FLTGT RT 5.582% DUE 06-12-2029	640,000	640,000	650,509
C693475BR5	PNC FINL SVCS FLTGT RT 5.582% DUE 06-12-2029	1,160,000	1,158,653	1,179,047
SBNHXFV8	PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG	502,000	429,210	470,093

SBPTJT38	PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034	700,000	700,000	680,953
SB6832P1	POLAR CAP GBL HEAL ORD GBP0.25	264,320	1,064,741	1,152,000
SB6832P1	POLAR CAP GBL HEAL ORD GBP0.25	873,009	3,242,352	3,804,881
SB9XQT11	POLAR CAPITAL GLOBAL FINANCIALS TR ORD GBP0.05	420,560		1,008,122
SB83YV26	POLAR CAPITAL TECHNOLOGY TRUST PLC ORD GBP0.025	1,869,500	5,777,419	8,159,646
S2692933	POLARIS INC	246	24,509	14,175
	POLISH SZLOTY	3	3	3
S2781585	POOL CORP COM STK	191	65,920	65,120
SB86QM90	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)	339	26,678	31,886
S7101069	PORSCHE AUTO HL SE NON VTG PRF NPV	345	20,640	12,986
SBK97YK9	PORT AUTH N Y & N J 3.287% DUE 08-01-2069 REG TAXABLE	330,000	202,732	208,234
SB8FPQ52	PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE	254,000	251,938	210,839
SB6T0518	POST HLDGS INC COM STK	240	18,883	27,470
SBYYN701	POSTE ITALIANE SPA NPV	1,042	11,323	14,696
SB95XX07	POTOMAC ELEC PWR 4.15% DUE 03-15-2043	110,000	109,535	90,848
S6435327	POWER ASSETS HLDGS NPV	3,343	23,263	23,325
S2697701	POWER CORP CANADA SUB-VTG NPV	1,336	31,943	41,654
S2697701	POWER CORP CANADA SUB-VTG NPV	9,560	234,396	298,060
S2698470	PPG IND INC COM	1,137	134,445	135,815
SBM8MMB6	PPL CAP FDG INC FIXED 4.125% DUE 04-15-2030	354,000	334,190	336,817
SB5MRUG3	PPL CAPITAL FUNDING INC 5.25% 09-01-2034	377,000	374,747	370,991
SB5MRUG3	PPL CAPITAL FUNDING INC 5.25% 09-01-2034	1,520,000	1,520,710	1,495,771
S2680905	PPL CORP COM ISIN US69351T1060	3,561	92,590	115,590
SBZ1J5M8	PPL ELEC UTILS CORP 3.95% 06-01-2047	166,000	177,600	130,272
C69351UAV5	PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048	125,000	103,901	100,758
SBNS320L4	PRAIRIESKY ROYALTY COM NPV	11,640	162,265	226,859
SB7XR437	PRAXAIR INC 3.55% DUE 11-07-2042	83,000	83,998	65,370
SBMF26G2	PRAXAIR INC NT 2% 08-10-2050	33,000	26,670	17,155
SB97H103	PRECISION 3.9% DUE 01-15-2043	80,000	66,899	64,307
SB8DZRC5	PREMIER INC CL A CL A	562	17,852	11,914
SBMCO6F6	PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG	90,000	56,726	54,527
SB5OK3X8	PRIMERICA INC COM	164	21,926	44,513
SB5OK3X8	PRIMERICA INC COM	1,016	171,384	275,763
SB8DRTZ1	PRIN FINL GROUP 4.625% DUE 09-15-2042	112,000	117,402	98,242
S2803014	PRINCIPAL FINL GROUP INC COM STK	1,132	77,412	87,628
SBYYO144	PRIOR S.A	8,470	73,078	55,047
C991528704	PRIVEST	14,477	475,059,875	590,499,435
C69380WAB0	PRKCM 2024-AFC1 TR 6.636% DUE 03-25-2059	488,367	488,332	492,985
S6292782	PRO MEDICUS NPV	133	11,741	20,597
SBLH11J8	PROCORE TECHNOLOGIES INC COM	533	27,877	39,938
SBL63N11	PROCTER & GAMBLE CO 3.55% DUE 03-25-2040REG	150,000	135,012	124,269
S2704407	PROCTER & GAMBLE COM NPV	6,607	901,307	1,107,664
S2704407	PROCTER & GAMBLE COM NPV	11,570	1,603,426	1,939,711
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042	170,000	195,343	176,061
SB5L3ZK7	PROGRESS ENERGY 6.5% DUE 02-01-2042	215,000	224,767	222,665
S2747822	PROGRESS ENERGY 7.75% DUE 03-01-2031	2,100,000	2,427,902	2,370,522
SBKJ15J9	PROGRESSIVE CORP 3.95% DUE 03-26-2050	125,000	99,729	96,710
SBG0T5R0	PROGRESSIVE CORP 4.2% DUE 03-15-2048	290,000	351,700	236,797
SB9P6081	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	1,699,000	1,560,574	1,253,318
SBDR0683	PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG	139,000	130,612	112,017
S2705024	PROGRESSIVE CORP OH COM	2,864	354,738	686,243
S2705024	PROGRESSIVE CORP OH COM	3,294	539,521	789,275
SB44WZD7	PROLOGIS INC COM	4,500	523,751	475,650
C74340XBJ9	PROLOGIS L P 4.375% DUE 09-15-2048	59,000	70,218	48,768
SBNRJF94	PROLOGIS L P 5% 01-31-2035	167,000	165,090	162,685
SBNRJF94	PROLOGIS L P 5% 01-31-2035	1,200,000	1,186,272	1,168,992
SBPDYZF3	PROLOGIS L P 5.0% 03-15-2034	675,000	671,855	658,712
SBPDYZF3	PROLOGIS L P 5.0% 03-15-2034	2,135,000	2,125,051	2,083,482
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054	189,000	182,824	176,377
SBP6V8F2	PROLOGIS L P 5.25% 06-15-2053	17,000	16,774	15,865
SBMFFQ94	PROLOGIS L P FIXED 2.125% DUE 10-15-2050	55,000	30,021	28,835
SBQNKCC4	PROLOGIS L P SR NT 3.05% 03-01-2050	117,000	76,612	75,582
SBQNKCC4	PROLOGIS L P SR NT 3.05% 03-01-2050	500,000	487,090	323,000
S2310257	PROSPERITY BANCSHARES INC COM	429	29,013	32,325
S2310257	PROSPERITY BANCSHARES INC COM	4,500	325,697	339,075
C74365PAJ7	PROSUS N V 4.987% 01-19-2052	925,000	844,611	722,111
C74365PAF5	PROSUS N V NT 144A 3.061% 07-13-2031	3,500,000	3,393,645	2,936,920
SBJDS7L3	PROSUS N.V. EURO.05 (N SHARES)	3,238	114,637	128,586
SBJDS7L3	PROSUS N.V. EURO.05 (N SHARES)	5,084	154,946	201,893
SBYYHL01	PROVID HLTH & SVCS 3.744% DUE 10-01-2047	110,000	110,626	81,032
C69380RAA3	PRPM 2023-RCF2 LLC 4% 11-25-2053	492,206	456,178	476,670
C69380XAA0	PRPM 2024-RPL1 LLC 4.2% 12-25-2064	427,030	407,630	414,683
SBFNNK67	PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048	210,000	184,432	172,895
SBGOKDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047	45,000	34,137	34,347
SBGOKDC4	PRUDENTIAL FINL 3.905% DUE 12-07-2047	170,000	197,739	129,754
SBFZCSL2	PRUDENTIAL FINL INC 3.935% DUE 12-07-2049	1,026,000	871,218	775,625
S2819118	PRUDENTIAL FINL INC COM	1,742	166,958	206,479
SB64X2G6	PRUDENTIAL FINL INC DTD 06-21-2010 6.62506-21-2040	60,000	67,326	65,730
S2706878	PRUDENTIAL INS CO 8.3% DUE 07-01-2025	1,422,000	1,578,164	1,446,942
SB3Q15X5	PRUDENTIAL PLC GBP0.05	900	14,873	7,166
S0709954	PRUDENTIAL PLC GBP0.05	6,341	96,223	50,587
S0709954	PRUDENTIAL PLC GBP0.05	7,324	68,398	58,429
S0709954	PRUDENTIAL PLC GBP0.05	43,897	499,438	350,201
SB1W4V69	PRYSMIAN SPA EURO.10	669	20,215	42,715
C693652AB5	PSMC 2020-2 TR 3% DUE 05-25-2050	368,147	374,655	321,683
SB95N910	PTC INC COM	574	68,525	105,541
S2707677	PUB SERVICE ENTERPRISE GROUP INC COM	2,416	145,424	204,128
S2707677	PUB SERVICE ENTERPRISE GROUP INC COM	3,985	262,570	336,693
S2852533	PUB STORAGE COM	777	233,235	232,665
SBLH17V2	PUB SVC CO OF OK FIXED 3.15% DUE 08-15-2051	169,000	168,283	107,372
SBGLRLQ4	PUB SVC ELEC & GAS FIXED 3.65% DUE 09-01-2028	190,000	183,561	182,527
SBMFN2N4	PUB SVC ELEC GAS 1.9% DUE 08-15-2031	429,000	408,630	353,046
SBXJ5069	PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG	261,000	313,070	200,190
SBMDNW58	PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	69,000	68,449	36,342
SBMDNW58	PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050	185,000	164,058	97,440
SBMVX324	PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050	117,000	116,523	71,320
SB7V8P28	PUBLIC SERVICE CO OF COLORADO 3.6 DUE 09-15-2042	210,000	223,901	159,957
SBMH3RJ3	PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052	84,000	83,234	69,611
SBQ80MQ3	PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035	445,000	444,924	432,380

SBQ80MQ3	PUBLIC SERVICE CO OF OKLAHOMA 5.2%	01-15-2035	880,000	879,850	855,043
SBQ80MQ3	PUBLIC SERVICE CO OF OKLAHOMA 5.2%	01-15-2035	985,000	985,960	957,065
SBQD1722	PUBLIC SERVICE COLORADO 5.35%	5-15-2034	350,000	349,129	350,259
SBPRBV18	PUBLIC SERVICE COLORADO 5.75%	05-15-2024	595,000	593,495	595,155
SBF4NCX4	PUBLIC SERVICE ELECTRIC 4.05%	DUE 05-01-2048	265,000	248,768	210,397
SBKPNMY8	PUBLIC SERVICE ENTERPRISE 5.45%	04-01-2034	321,000	319,749	320,422
SBNHV8C8	PUBLIC SERVICE ENTERPRISE GROUP INC	5.85% DUE 11-15-2027 BEO	1,570,000	1,584,473	1,613,834
SBM8K157	PUBLIC STORAGE 5.35%	08-01-2053	122,000	120,626	116,207
SBDFZC71	PUBLIC SVC COLORADO 3.8%	06-15-2047	127,000	126,531	94,287
SBDFZC71	PUBLIC SVC COLORADO 3.8%	06-15-2047	205,000	228,424	152,196
C744448CS8	PUBLIC SVC CO COLO 3.2% DUE 03-01-2050		152,000	126,790	100,752
SBFY8V23	PUBLIC SVC CO COLO 4.05%	09-15-2049	85,000	98,321	65,210
SBFY8V23	PUBLIC SVC CO COLO 4.05%	09-15-2049	439,000	421,993	336,792
SBJZD6P3	PUBLIC SVC CO COLO 4.3% DUE 03-15-2044		140,000	132,961	114,780
SBJBZ5V3	PUBLIC SVC CO N H 3.6% DUE 07-01-2049		126,000	113,638	91,480
SB2974M5	PUBLIC SVC CO OKLA 6.625% DUE 11-15-2037		700,000	695,527	743,428
SBMFS3F8	PUBLIC SVC ELEC 5.45%	03-01-2054	1,465,000	1,460,547	1,415,805
S4380429	PUBLICIS GROUPE SA EURO.40		537	33,419	57,275
S4380429	PUBLICIS GROUPE SA EURO.40		4,004	321,261	427,053
SBNT7GF17	PUGET ENERGY INC NEW 4.1%	06-15-2030	600,000	599,218	562,296
SBDD3JD0	PUGET SOUND ENERGY 4.3% DUE 05-20-2045		70,000	89,007	57,075
SB418KX1	PUGET SOUND ENERGY 5.757% DUE 10-01-2039		410,000	462,369	413,071
SBK6LQH5	PUGET SOUND ENERGY FIXED 3.25% DUE	09-15-2049	315,000	335,204	210,039
SBK6LQH5	PUGET SOUND ENERGY FIXED 3.25% DUE	09-15-2049	350,000	280,425	233,377
C745332CH7	PUGET SOUND ENERGY FIXED 4.223% DUE	06-15-2048	307,000	300,469	245,956
C745332CH7	PUGET SOUND ENERGY FIXED 4.223% DUE	06-15-2048	880,000	880,000	705,021
C745332CH4	PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054		155,000	156,107	152,162
SBF339F8	PUGET SOUND ENERGY INC 5.76 DUE	07-15-2040	406,000	486,766	399,752
S2708841	PULTE GROUP INC		1,018	50,186	110,860
S5064722	PUMA SE NPV		252	13,736	11,576
SBYZ6273	PURE STORAGE INC CL A CL A		1,506	44,726	92,514
SB3V9F12	PVH CORP COM USD1		276	18,882	29,187
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038		220,000	180,594	183,612
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038		1,600,000	1,578,475	1,335,360
SBYZMHJ6	PVPTL BAYER US FIN II LLC 4.625% 06-25-2038		1,625,000	1,603,139	1,356,225
SBMT8BV6	PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE	10-20-2028	617,000	658,341	608,319
SBMT8BV6	PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE	10-20-2028	1,100,000	1,132,929	1,084,523
SBMT8BV6	PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE	10-20-2028	1,730,000	1,719,188	1,705,659
SBMD50V6	PVPTL EQM MIDSTREAM PARTNERS L P 4.75% 01-15-2031		300,000	289,125	282,264
SBMD50V6	PVPTL EQM MIDSTREAM PARTNERS L P 4.75% 01-15-2031		875,000	824,351	823,270
SBFMHWX0	PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028		300,000	331,872	291,180
C76025LAA2	PVPTL SCENTRE GROUP TRUST 2 4.75% 09-24-2080		288,000	288,000	284,403
C46115HBV8	PVTL INTESA SANPAOLO S P A 8.248% 11-21-2033		200,000	227,624	225,394
C50220PAE3	PVTLPL LSEGA FINANCING PLC 3.2%	04-06-2041	490,000	487,725	364,139
C83099AEH8	PVPTL &&& 6710 EQUITY LLC PROM NT A-5 IBM ONLY 0% DUE 01-01-2059 BEO		2,000,000	2,000,000	2,000,000
C7849973G1	PVPTL &&& 7 OAKS & 5903 DANNY KAYE LLC PROM NT A-2 IBM ONLY 0 DUE 01-01-2059		7,000,000	7,000,000	6,953,870
C36299AWK3	PVPTL &&& GREENSANDS FING PLC USD SR SER 5 NT IBM ONLY 5.18% DUE 11-29-2025		3,000,000	3,000,000	1,830,000
C16999ADX1	PVPTL &&& GREF GG EASTLAND CTR LP PROM NT IBM ONLY 4.47% DUE 07-01-2029 BEO		7,300,000	7,300,000	6,935,146
C41999AGF5	PVPTL &&& HAWAIIAN ELEC CO NOTES FXD 3.31 01/MAY/2030 USD IBM ONLY		8,000,000	8,000,000	6,300,000
C41999AFZ2	PVPTL &&& HAWAIIAN ELEC IND INC NOTES FXD 4.58 15/DEC/2025 USD IBM ONLY		2,000,000	2,000,000	1,890,000
C46599BBF1	PVPTL &&& JM FAMILY ENTERPRISES INC S E TOYOTA DISTR LS SER A IBM ONLY		2,000,000	2,104,320	1,999,721
C50299ALJ9	PVPTL &&& LBJ HERITAGE LLC PROMISSORY NTA-7 IBM ONLY 0% DUE 01-01-2059 BEO		2,857,614	2,857,614	2,545,791
C85299AHC5	PVPTL &&& SROA STORAGE CORE LOAN CORP IBM ONLY 2.5% DUE 01-01-2027 BEO		8,000,000	8,000,000	7,511,440
C80699AEJ0	PVPTL &&& STEPHANIE STREET CORE LOAN IBMONLY 3.7% DUE 06-01-2029 BEO		5,300,000	5,300,000	4,876,954
C87299BFU1	PVPTL &&& TPARK ONE AND TWO LLC PROM NT A-3 IBM ONLY 0% DUE 01-01-2059 BEO		4,938,764	4,738,982	4,164,760
C68251PAA5	PVPTL 1375209 B C LTD 9% DUE 01-30-2028 BEO		109,000	302,176	108,748
SBSLTJ29	PVPTL 6297782 LLC 4.911% 09-01-2027		545,000	546,123	542,978
SBSMNPK7	PVPTL 6297782 LLC 5.026% 10-01-2029		303,000	303,775	297,485
SBSMNPK7	PVPTL 6297782 LLC 5.026% 10-01-2029		911,000	906,847	894,420
SBSMNPK7	PVPTL 6297782 LLC 5.026% 10-01-2029		1,470,000	1,471,650	1,443,246
SBSMNPN0	PVPTL 6297782 LLC 6.176% 10-01-2054		700,000	699,930	676,557
SBSMNPN0	PVPTL 6297782 LLC 6.176% 10-01-2054		712,000	712,598	688,155
SBSMNPN0	PVPTL 6297782 LLC 6.176% 10-01-2054		1,067,000	1,067,103	1,031,266
SBMG20H0	PVPTL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO		1,910,000	1,608,919	1,225,036
C00084DBE9	PVPTL ABN AMRO BANK NV FRN 12-03-2028		1,300,000	1,300,000	1,300,559
C00084DBD1	PVPTL ABN AMRO BK N V 4.988% 12-03-2028		500,000	500,000	498,870
C00084DAV2	PVPTL ABN AMRO BK N V MEDIUM TERM SR SUBBK NT 3.324 DUE 03-13-2037/12-13-2021		400,000	400,000	338,224
C00401MAB2	PVPTL ABU DHABI CRUDE OIL PIPELINE LLC SR SECD BD SER B 144A 4.6% 11-02-2047		919,000	954,731	807,608
C00401MAB2	PVPTL ABU DHABI CRUDE OIL PIPELINE LLC SR SECD BD SER B 144A 4.6% 11-02-2047		936,000	973,513	822,547
C00723L2A6	PVPTL ADNOC MURBAN RSC LTD 4.25% 09-11-2029		500,000	499,400	482,775
C00723L2A6	PVPTL ADNOC MURBAN RSC LTD 4.25% 09-11-2029		2,347,000	2,344,219	2,266,146
SBFLFDV9	PVPTL AES CORP SR SECD 1ST ISEN NT 144A 3.95% DUE 07-15-2030/05-27-2020 BEO		100,000	93,733	92,225
C00131LA54	PVPTL AIA GROUP LTD 5.4% 09-30-2054		185,000	183,994	171,576
C00131LA86	PVPTL AIA GROUP LTD GLOBAL MEDIUM TERM 4.95% 03-30-2035		88,000	87,680	84,312
C00135TAE4	PVPTL AIB GROUP PLC 5.871% 03-28-2035		310,000	310,000	310,605
SBVYPCM3	PVPTL AIR CANADA 2015-1A PTT 3.6% DUE 03-15-2027		475,480	475,480	461,506
C00908PAA5	PVPTL AIR CANADA AIR CANADA 2017-1AA PTT3.3% DUE 07-15-2031 BEO		455,862	442,197	420,688
C00928QAX9	PVPTL AIRCASTLE LTD SR NT 6.5% 07-18-2028		2,030,000	2,049,150	2,099,182
C00929JAA4	PVPTL AIRCASTLE/IRELAND DAC 5.75% 10-01-2031		1,195,000	1,190,698	1,201,728
C00973RAFO	PVPTL AKER BP ASA 3.75% DUE 01-15-2030 BEO		2,249,000	2,100,071	2,088,781
C00973RAN3	PVPTL AKER BP ASA 5.125% 10-01-2034		435,000	431,363	408,761
C00973RAP8	PVPTL AKER BP ASA 5.8% 10-01-2054		307,000	306,719	277,654
C00973RAP8	PVPTL AKER BP ASA 5.8% 10-01-2054		700,000	697,830	633,087
C00973RAP8	PVPTL AKER BP ASA 5.8% 10-01-2054		770,000	761,942	696,396
C00973RAM5	PVPTL AKER BP ASA 6.0% 06-13-2033		643,000	642,045	644,524
SBKMH644	PVPTL ALBERTSONS COS INC 4.875% DUE 02-15-2030		989,000	902,174	945,533
SBQJ1ZK4	PVPTL ALBERTSONS COS INC FIXED 5.875% 02-15-2028		623,000	607,753	620,140
SBM9BVP0	PVPTL ALCON FIN CORP 2.6% DUE 05-27-2030BEO		1,530,000	1,311,386	1,350,822
SBKWG655	PVPTL ALCON FIN CORP 3.8% DUE 09-23-2049BEO		430,000	446,200	315,285
SBPCPXJ7	PVPTL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO		290,000	297,460	285,383
SBNSLTX1	PVPTL ALIGNED DATA CTRS ISSUER LLC 21-1A CL A2 1.937% DUE 08-15-2046 BEO		450,000	426,016	427,844
SBR3T9W7	PVPTL ALLIANT ENERGY FIN 5.4% 06-06-2027		541,000	540,692	544,365
SBQH0Y35	PVPTL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044		244,000	251,797	222,867
SBP2RQ61	PVPTL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032		116,000	115,680	98,329
SBNNHSD7	PVPTL AMFAM HOLDINGS INC 3.833% 03-11-2051		900,000	900,000	542,889
C034863BE9	PVPTL ANGLO AMERN CAP 5.75% 04-05-2034		1,250,000	1,245,588	1,257,238
C034863BE9	PVPTL ANGLO AMERN CAP 5.75% 04-05-2034		1,452,000	1,467,634	1,460,407
C034863BA7	PVPTL ANGLO AMERN CAP PLC 2.875% DUE 03-17-2031 BEO		423,000	373,763	367,354
C034863B85	PVPTL ANGLO AMERN CAP PLC 3.875% DUE 03-16-2029 BEO		1,960,000	1,804,552	1,860,275

C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75%	03-16-2052	1,100,000	1,081,246	916,674
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0%	04-05-2054	260,000	256,487	256,646
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0%	04-05-2054	639,000	616,034	630,757
C034863AX8	PVTPL ANGLO AMERN CAP PLC GTD SR NT	2.625% DUE 09-10-2030	1,395,000	1,303,819	1,208,098
SBSP06C4	PVTPL ANTARES HOLDINGS 6.35%	10-23-2029	266,000	264,989	263,923
SBSP06C4	PVTPL ANTARES HOLDINGS 6.35%	10-23-2029	700,000	697,340	694,533
SBNDYF04	PVTPL ANTERO RESOURCES CORP 5.375% DUE	03-01-2030 BEO	611,000	585,414	590,477
SBNDYF04	PVTPL ANTERO RESOURCES CORP 5.375% DUE	03-01-2030 BEO	1,936,000	1,875,140	1,870,970
SBSD4D70	PVTPL APOLLO DEBT SOLUTIONS BDC 6.7%	07-29-2031	600,000	603,658	615,900
SBLGJQM1	PVTPL ARES STRATEGIC INCOME FD 5.6%	02-15-2030	200,000	197,604	197,268
SBTJOL99	PVTPL ARES STRATEGIC INCOME FU 5.7%	03-15-2028	200,000	198,718	199,876
SBPG9Q52	PVTPL ASHTEAD CAP INC 5.8%	04-15-2034	500,000	498,055	499,855
SBLD7543	PVTPL ATHENE GLOBAL FDG 5.684%	02-23-2026	2,930,000	2,930,000	2,952,825
SBLH0474	PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR	SECD NT 1.608% DUE 06-29-2026 BEO	1,268,000	1,110,109	1,207,618
SBKY4YC7	PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR	SECD NT 2.5% DUE 03-24-2028 BEO	1,725,000	1,669,639	1,588,277
SBLY9PS2	PVTPL ATHENE GLOBAL FUNDING 5.322%	11-13-2031	1,000,000	1,000,000	983,650
C05252ADL2	PVTPL AUSTRALIA & NEW ZEALAND BKG GROUP LTD	FLTGT RT 07-16-2027	1,541,000	1,541,000	1,547,041
SBRT7594	PVTPL AVIATION CAP GROUP LLC 5.375%	07-15-2029	800,000	793,968	800,400
C05401AAR2	PVTPL AVOLON HLDGS FDG LTD 2.528% DUE	11-18-2027	500,000	464,215	463,440
C05401AAW1	PVTPL AVOLON HLDGS FDG LTD 4.95%	01-15-2028	450,000	448,178	446,279
C05401AAW1	PVTPL AVOLON HLDGS FDG LTD 4.95%	01-15-2028	1,865,000	1,857,447	1,849,576
C05401AA99	PVTPL AVOLON HLDGS FDG LTD 5.15% 01-15-2030		1,320,000	1,317,281	1,294,247
C05401AA50	PVTPL AVOLON HLDGS FDG LTD 6.375% DUE	05-04-2028	822,000	824,433	844,983
C05401AA50	PVTPL AVOLON HLDGS FDG LTD 6.375% DUE	05-04-2028	1,145,000	1,157,307	1,177,014
C05401AAJ0	PVTPL AVOLON HLDGS FDG LTD SR NT 144A	3.25% DUE 02-15-2027/01-14-2020 BEO	200,000	199,861	192,240
C05401AAJ0	PVTPL AVOLON HLDGS FDG LTD SR NT 144A	3.25% DUE 02-15-2027/01-14-2020 BEO	458,000	418,839	440,230
C05401AAV3	PVTPL AVOLON HOLDINGS FNDG LTD 5.75%	11-15-2029	1,395,000	1,383,742	1,407,471
C05523RAJ6	PVTPL BAE SYS PLC 5.125%	03-26-2029	1,105,000	1,101,541	1,106,569
C05523RAL1	PVTPL BAE SYS PLC 5.3% 03-26-2034		1,400,000	1,392,594	1,396,094
C05523RAM9	PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054		1,200,000	1,202,589	1,170,660
C05971PAE8	PVTPL BANCO MERCANTIL DEL NORTE GRAND	CAY 8.75% 12-31-2049	340,000	340,000	336,957
C06279JAD1	PVTPL BANK IRELAND GROUP PLC 5.601%	03-20-2030	642,000	642,000	647,637
C06279JAC3	PVTPL BANK IRELAND GROUP PLC 6.253% DUE	09-16-2026 BEO	1,735,000	1,750,459	1,749,036
C071734AQ0	PVTPL BAUSCH HEALTH COMPANIES INC 11%	NTS 30/09/2028 USD 11.0% DUE 09-30-2028	193,000	175,406	183,311
C071734A8R	PVTPL BAUSCH HEALTH COMPANIES INC 14%	NTS 15/10/2030 USD 14.0% DUE 10-15-2030	38,000	21,223	35,410
SBF032J6	PVTPL BAUSCH HEALTH COMPANIES INC 5.5%	DUE 11-01-2025	100,000	99,443	97,866
SBG1VPR6	PVTPL BAYER US FIN II LLC 3.95% DUE	04-15-2045 BEO	4,738,000	4,189,290	3,281,918
SBYVPTT3	PVTPL BAYER US FIN II LLC 4.4% DUE	07-15-2044 BEO	335,000	256,631	247,970
C07274NBH5	PVTPL BAYER US FIN II LLC 4.7%	07-15-2064	600,000	475,098	427,470
C07274EAL7	PVTPL BAYER US FIN LLC 6.5% 11-21-2033		400,000	404,212	406,672
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053		195,000	195,703	196,815
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053		300,000	299,886	302,793
SBLFB349	PVTPL BAYER US FINANCE LLC 6.25% 01-21-2029		1,290,000	1,306,086	1,317,348
C07274EAK9	PVTPL BAYER US FINANCE LLC 6.375%	11-21-2030	515,000	512,765	530,084
C07325QAC9	PVTPL BAYVIEW FINL AST TR 2007-SSR1 CL	M-2 FLT RT 144A VAR RT 3-25-2037 BEO	610,504	350,360	605,446
C07336UAC7	PVTPL BBVA BANCOMER SA TEXAS 5.25%	09-10-2029	415,000	414,046	407,422
C07336UAA1	PVTPL BBVA MEXICO SA INSTITUCION DE	BANCA MULT 144A 8.45% 06-29-2038	700,000	740,850	723,625
SBRRF2076	PVTPL BERRY GLOBAL INC 5.65% 01-15-2034		1,129,000	1,129,644	1,136,711
SBNNR1F6	PVTPL BERRY GLOBAL INC 5.8% DUE	06-15-2031 BEO	1,204,000	1,205,529	1,224,287
SBRXGPF2	PVTPL BIMBO BAKERIES USA INC 5.375%	01-09-2036	1,441,000	1,428,609	1,383,475
C090978AA5	PVTPL BIOCON BIOLOGICS GLOBAL PLC 6.67%	10-09-2029	460,000	456,960	441,439
SBLF76D4	PVTPL BLACKSTONE HLDGS FIN I L C SR NT	144A 5% DUE 06-15-2044 BEO	1,100,000	1,205,457	996,457
SBTG0114	PVTPL BLACKSTONE PRIVATE CRE 6.0%	11-22-2034	232,000	226,659	226,787
SBK97P7X9	PVTPL BMW US CAP LLC 4.15% DUE	04-09-2030 BEO	1,800,000	1,797,981	1,721,322
C05581KAA9	PVTPL BNP PARIBAS 4.375%	09-28-2025	2,650,000	2,631,095	2,629,701
SBYVL6P6	PVTPL BNP PARIBAS 4.625%	03-13-2027	950,000	948,965	934,344
C05565ASK0	PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO		1,100,000	1,100,000	923,153
C09659WZ26	PVTPL BNP PARIBAS 5.283%11-19-2030		2,310,000	2,310,000	2,285,814
C09659WZW3	PVTPL BNP PARIBAS 5.497%	05-20-2030	1,500,000	1,501,493	1,501,950
C09659T2D2	PVTPL BNP PARIBAS 5.906% 11-19-2035		725,000	725,000	706,288
C09659T2D2	PVTPL BNP PARIBAS 5.906% 11-19-2035		920,000	920,000	896,255
C09659T2D2	PVTPL BNP PARIBAS 5.906% 11-19-2035		1,160,000	1,160,000	1,130,060
C05565A5R0	PVTPL BNP PARIBAS NT CONV 8.5%	12-31-2049	1,000,000	1,001,750	1,041,740
C09659T2B6	PVTPL BNP PARIBAS SUB MED TERM NT	PROGRAM 2.588% DUE 08-12-2035	800,000	612,248	670,704
SBT25ZY4	PVTPL BOEING CO THE 7.008% 05-01-2064		95,000	95,000	101,014
SBT25ZY4	PVTPL BOEING CO THE 7.008% 05-01-2064		245,000	248,230	260,511
SBT25ZY4	PVTPL BOEING CO THE 7.008% 05-01-2064		430,000	430,000	457,223
SBT25ZY4	PVTPL BOEING CO THE 7.008% 05-01-2064		646,000	646,000	686,898
SBT25ZY4	PVTPL BOEING CO THE 7.008% 05-01-2064		720,000	753,915	765,583
SBT25ZY4	PVTPL BOEING CO THE 7.008% 05-01-2064		1,500,000	1,501,114	1,594,965
SBF08MQ8	PVTPL BOSTON GAS CO	3.15% 08-01-2027	788,000	730,862	750,578
C05571AAV7	PVTPL BPCE SA 5.716%	01-18-2030	480,000	497,467	481,862
C05571AAV1	PVTPL BPCE SA 5.936% 05-30-2035		380,000	382,230	376,831
C05571AAV1	PVTPL BPCE SA 5.936% 05-30-2035		500,000	512,610	495,830
C05571AAV1	PVTPL BPCE SA 5.936% 05-30-2035		800,000	800,000	793,328
C05583JAH5	PVTPL BPCE SR NON PFD 1.652%	10-06-2026	950,000	953,019	924,987
C10554TAJ4	PVTPL BRASKEM NETHERLANDS 8.0%	10-15-2034	920,000	922,040	875,739
C10554TAJ4	PVTPL BRASKEM NETHERLANDS 8.0%	10-15-2034	1,615,000	1,590,461	1,537,302
C10569UAA3	PVTPL BRAVO RESIDENTIAL FDG TR SR 23-NQM5	CL A1 STEP 06-25-2063	206,440	206,437	208,138
SBQXNZC4	PVTPL BRIGHTHOUSE FINANCIAL GLOBAL FDG	5.55% 04-09-2027	470,000	469,527	473,826
SBQXNZC4	PVTPL BRIGHTHOUSE FINANCIAL GLOBAL FDG	5.55% 04-09-2027	2,390,000	2,397,273	2,409,455
SBPG6CBP5	PVTPL BRIGHTHOUSE FINL GLOBAL FDG 2.0%	06-28-2028	545,000	544,463	486,592
SBLD4CY3	PVTPL BRITISH AWYS PASS THRU CTF SER 2020-1A	CTF CL A 4.25% 05-15-2034	2,390,258	2,413,476	2,269,359
SBMCPJY3	PVTPL BROADCOM INC 2.45% DUE	02-15-2031/01-19-2021 BEO	255,000	219,894	219,935
SBMCPJY3	PVTPL BROADCOM INC 2.45% DUE	02-15-2031/01-19-2021 BEO	293,000	293,137	252,710
SBMCG5Y9	PVTPL BROADCOM INC 2.6% DUE	02-15-2033/01-19-2021 BEO	2,400,000	2,394,467	1,985,016
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO		516,000	412,650	421,319
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO		698,000	666,044	569,924
SBMCP6P3	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO		1,555,000	1,282,814	1,269,673
SBKMQW78	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO		400,000	417,430	350,136
SBKMQW78	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO		1,341,000	1,215,728	1,173,831
SBKMQWR6	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO		100,000	96,021	86,645
SBMCG5T4	PVTPL BROADCOM INC 3.75% DUE	02-15-2051	100,000	76,902	74,325
SBMCP656	PVTPL BROADCOM INC AVGO 3.187 11/15/36	3.187% DUE 11-15-2036/09-30-2021 BEO	496,000	360,706	399,389
SBMCP656	PVTPL BROADCOM INC AVGO 3.187 11/15/36	3.187% DUE 11-15-2036/09-30-2021 BEO	1,550,000	1,554,283	1,248,091
SBPCTV84	PVTPL BROADCOM INC NT 4.926%	05-15-2037	267,000	277,180	254,120
SBPCTV84	PVTPL BROADCOM INC NT 4.926%	05-15-2037	370,000	345,428	352,151
SBPCTV84	PVTPL BROADCOM INC NT 4.926%	05-15-2037	984,000	1,064,044	936,532
SBPCTV84	PVTPL BROADCOM INC NT 4.926%	05-15-2037	3,330,000	3,053,626	3,169,361

SBMCGS20	PVTPL BROADCOM INC SR NT 3.5%	02-15-2041/01-19-2021	427,000	344,426	333,483
SBMCGS20	PVTPL BROADCOM INC SR NT 3.5%	02-15-2041/01-19-2021	1,855,000	1,445,031	1,448,736
SB5VWW1P1	PVTPL BROOKLYN UN GAS CO 6.415%	07-18-2054	380,000	380,000	394,239
SBULZY82	PVTPL BROOKLYN UNION GAS CO 4.487%	03-04-2049 BEO	1,087,000	881,590	851,056
SBULZY82	PVTPL BROOKLYN UNION GAS CO 4.487%	03-04-2049 BEO	1,432,000	1,161,395	1,121,170
SBMFQ5J0	PVTPL BROOKLYN UNION GAS CO 4.632% DUE	08-05-2027 BEO	1,255,000	1,238,567	1,240,367
SBULZY85	PVTPL BROOKLYN UNION GAS CO FIXED 3.865%	03-04-2029	565,000	526,196	534,716
C12803RAB0	PVTPL CAIXABANK S A 6.684%	09-13-2027	805,000	805,000	825,833
C12803RAH7	PVTPL CAIXABANK SA 6.037%	06-15-2035	514,000	514,000	517,680
C136385BC4	PVTPL CANADIAN NATL RESOURCES 5.4%	12-15-2034	600,000	599,022	584,466
C136385BC4	PVTPL CANADIAN NATL RESOURCES 5.4%	12-15-2034	1,221,000	1,219,965	1,189,388
C136385BC4	PVTPL CANADIAN NATL RESOURCES 5.4%	12-15-2034	1,652,000	1,650,962	1,609,230
SBPG3X75	PVTPL CARGILL INC 4.375% 04-22-2052		70,000	69,701	57,719
SBPG3X75	PVTPL CARGILL INC 4.375% 04-22-2052		206,000	206,568	169,859
SBZ9N9X0	PVTPL CARGILL INC SR NT 144A 4.76% DUE	11-23-2045 BEO	170,000	194,643	150,034
SB9M2Z34	PVTPL CARLYLE HLDGS II FIN L L C SR NT	144A 5.625% DUE 03-30-2043 BEO	700,000	697,406	674,646
C14687VA04	PVTPL CARVANA AUTO RECEIVABLES TRUST SER 24-N2 CL B	09-10-2030	208,000	208,379	210,216
C147918AC0	PVTPL CASSA DEPOSITI E PRESTIT 5.875%	04-30-2029	600,000	594,966	610,854
C151290B0X	PVTPL CEMEX S A B D C V 5.2% DUE	09-17-2030 BEO	2,742,000	2,929,258	2,629,551
C19423DA86	PVTPL CG AVE STUD LNS 2018-A LLC AST	BACKED NT CL A-2 144A 4.39	105,516	107,189	100,930
SB03JB70	PVTPL CHARTER COMMUNICATIONS OPER	3.75% 02-15-2028	700,000	694,162	666,645
C16144AD03	PVTPL CHASE AUTO OWNER TR 2022-A SER	22-AA CL A4 3.99% DUE 03-27-2028	286,000	285,984	283,054
C168829A07	PVTPL CHILE ELECTRICITY LUX MPC 6.01%	07-20-2024	1,833,500	1,833,647	1,852,807
SBNO2YR2	PVTPL CITADEL FIN LLC 3.375%	03-09-2026	1,705,000	1,693,849	1,663,500
SBKSYG49	PVTPL CITADEL LTD PARTNERSHIP 4.875%	DUE01-15-2027 BEO	965,000	962,366	952,050
SBRT7527	PVTPL CIVITAS RES INC 8.375% 07-01-2028		574,000	595,845	596,300
C178908AA7	PVTPL CK HUTCHINSON INTL 24 II LTD 4.375%	03-13-2030	843,000	841,980	817,727
C12565WACS	PVTPL CK HUTCHISON INTL 21 LTD GTD NT	3.125% 04-15-2041	219,000	215,378	162,093
C12565WACS	PVTPL CK HUTCHISON INTL 21 LTD GTD NT	3.125% 04-15-2041	633,000	623,212	468,515
C049919AA1	PVTPL CMO ATIX TRUST SR 24-RPL2 CL A1 STEP	04-25-2063	512,040	490,849	489,686
C12061RA9	PVTPL CMO BUNKER HILL LN DEPOS TR 2019-2MTG	BACKED NT CL A-1 144A VAR 07-25-2049	123,669	124,568	119,801
C22946DAA0	PVTPL CMO CSMC 2021-NQMS TR SR 21-NQMS	CL A-1 VAR RT 05-25-2066	872,514	656,022	717,438
SBROQZ49	PVTPL CMO CYRUSONE DATA CTRS ISSUER I LLC SR	24-2A CL A 2 4.5% 05-20-2049	1,210,000	1,162,201	1,153,270
C23306GA5	PVTPL CMO DBGS 2018-BIOD CL A FLTG	05-15-2035	1,311,850	1,310,486	1,307,658
C23312BA8A	PVTPL CMO DC OFFICE TR 2019-MTC SER	2019-MTC CLS A 2.965% DUE 09-15-2045 BEO	3,500,000	3,604,738	3,052,129
C362948AA9	PVTPL CMO GS MTG BACKED SECS TR SR 24-RPL4 CL A1 STEP	UP 09-25-2061	545,406	517,261	524,604
C52475WAA4	PVTPL CMO LEGACY MTG AST TR 2021-GS4 SR 21-GS4 CL A1	1 1.65% DUE 06-25-2061 BEO	442,213	442,271	442,216
SBKS0ZR2	PVTPL CMO MFA 2020-NQM1 TR SR 21-NQM2 CL A1 VAR	RT DUE 11-25-2064 BEO	132,299	132,297	113,833
SBKKFRB4	PVTPL CMO MORGAN STANLEY CAP I TR	SER 19-NUGS CLS A VAR RT 12-15-2021	1,400,000	1,338,250	1,170,106
C754921AA2	PVTPL CMO MTG LLC SR 24-1 CL A1 7.0213%	01-25-2029	351,875	351,875	352,817
C64828EA03	PVTPL CMO NEW RESIDENTIAL SER 19-NQM4 CLS A1 VAR	RT 09-25-2059	66,020	66,020	60,687
C69392DAA0	PVTPL CMO PRETIUM MORTGAGE CREDIT PARTNER SR 24-NPL8 CL A1 STEP	11-25-2054	288,876	288,876	289,571
SBV8WY02	PVTPL CMO PRIME MTG TR 2006-DR1 CL	II-A-1 144A 5.5% DUE 05-25-2035 BEO	0	0	0
SBT3BMT5	PVTPL CMO PRP ADVISORS LLC SR 24-3 CL A1STEP	05-25-2029	320,600	320,600	321,309
C81744KA08	PVTPL CMO SEQUOIA MTG TR 2023-2 VAR RT	SER 23-2 CL A4 03-25-2053	383,013	370,206	371,834
SBKDRF13	PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR	RT DUE 07-25-2059 BEO	218,694	200,857	208,038
C92539LAA8	PVTPL CMO VERUS SECURITIZATION SER 21-3 CLS A1 VAR	RT 11-25-2031	230,131	230,130	192,738
C92537MAA8	PVTPL CMO VERUS SECURITIZATION TR SR 19-INV3 CL A1 FLTG	11-25-2059	135,350	135,349	132,601
C92538HAA8	PVTPL CMO VERUS SECURITIZATION TRUST	SER 21-A CLS A1 VAR RT DUE 07-25-2066	288,932	288,926	238,995
SBP4YGW6	PVTPL CNO GLOBAL FUNDING 4.95% 09-09-2029		1,255,000	1,254,335	1,244,107
C21987BBK3	PVTPL CODELCO INC 6.44%	01-26-2036	928,000	927,462	943,646
C19421UA80	PVTPL COLLEGE AVE STUDENT LNS 2019-A LLC ASSET NT CL A-2	3.28% 12-28-2048	179,980	182,508	167,934
C19420AAA1	PVTPL COLLEGE AVE STUDENT LNS SER 2017-A LLC CL A-1 FLTG	RT DUE 11-26-2046	127,564	128,121	125,590
SBTFJ275	PVTPL COLUMBIA PIPELINE GROUP 5.097%	10-01-2031	435,000	435,875	423,986
SBRXGPR5	PVTPL COLUMBIA PIPELINES HLDG CO LLC	5.681% 01-15-2034	190,000	190,286	187,467
SBRYQ9L6	PVTPL COLUMBIA PIPELINES HLDG CO LLC	6.055% 08-15-2026	165,000	164,997	167,285
SBRZ2G26	PVTPL COLUMBIA PIPELINES HLDG CO LLC SR NT	6.042% 08-15-2028	430,000	429,991	440,230
SBRYQ9H2	PVTPL COLUMBIA PIPELINES OPER CO LLC	5.927% 08-15-2030	437,000	436,991	449,787
SBRYQ9H2	PVTPL COLUMBIA PIPELINES OPER CO LLC	5.927% 08-15-2030	440,000	440,385	452,874
SBRYQ9J4	PVTPL COLUMBIA PIPELINES OPER CO LLC	6.036% 11-15-2033	1,076,000	1,075,613	1,104,568
SBRYQ9K5	PVTPL COLUMBIA PIPELINES OPER CO LLC	6.497% DUE 08-15-2043	35,000	36,355	36,169
SBRYQ9S3	PVTPL COLUMBIA PIPELINES OPER CO LLC	6.714% 08-15-2063	525,000	526,336	557,739
C200447AP5	PVTPL COMISION FEDERAL DE ELECTRICIDAD 6.45%	01-24-2035	621,000	612,755	585,926
C200447AP5	PVTPL COMISION FEDERAL DE ELECTRICIDAD 6.45%	01-24-2035	622,000	612,070	586,869
C202712BS3	PVTPL COMMONWEALTH BK AUSTRALIA	3.784% 03-14-2032	600,000	600,000	535,806
SBKDS163	PVTPL CONSTELLATION INSURANCE INC 6.8%	01-24-2030	400,000	399,797	389,688
SBKDS163	PVTPL CONSTELLATION INSURANCE INC 6.8%	01-24-2030	1,680,000	1,835,582	1,636,690
SBKDS163	PVTPL CONSTELLATION INSURANCE INC 6.8%	01-24-2030	1,725,000	1,719,398	1,680,530
SBM9HL24	PVTPL CONTINENTAL RESOURCES 2.268%	11-15-2026	4,810,000	4,383,549	4,557,283
SBQ83T57	PVTPL COREBRIDGE GLOB FUNDING 4.65%	08-20-2027	428,000	427,932	425,877
SBR87651	PVTPL COREBRIDGE GLOBAL FUNDING 5.2%	01-12-2029	155,000	155,104	155,693
S2215868	PVTPL CORESTATES CAP II VAR RT BNK GTD	NT DUE 02-15-2027/07	145,000	137,388	141,081
S2429841	PVTPL CORESTATES CAP III FRN 02-15-2027		680,000	645,660	671,697
C21987BBH0	PVTPL CORPORACION NACIONAL DEL COBRE 6.3%	09-08-2053	570,000	550,041	556,012
SBMBQ141	PVTPL COSTAR GROUP INC SR NT 2.8%	DUE 07-15-2030 BEO	400,000	399,750	349,276
SBMBQ141	PVTPL COSTAR GROUP INC SR NT 2.8%	DUE 07-15-2030 BEO	500,000	499,605	436,595
SBTC8XZ1	PVTPL COX COMMUNICATIONS INC 5.95%	09-01-2054	700,000	699,104	649,068
SBMBP1G0	PVTPL COX COMMUNICATIONS INC NEW 2.6%	06-15-2031	900,000	770,672	757,701
SBTC8X75	PVTPL COX COMMUNICATIONS INC NEW 5.45%	09-01-2034	1,405,000	1,418,337	1,356,232
SBMBP1H1	PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6	2051-06-15	975,000	996,362	639,795
SBM8TGR1	PVTPL COX COMMUNICATIONS INC NEW GTD NT	1.8% 10-01-2030	1,575,000	1,254,563	1,296,272
SB8YWZN5	PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7%	DUE 12-15-2042 BEO	564,000	509,552	453,022
SB527QK5	PVTPL COX COMMUNICATIONS INC NEW NT 144A8.375%	DUE 03-01-2039 BEO	1,890,000	2,468,438	2,208,163
SBTKHK51	PVTPL COX COMMUNICATIONS INC NEW NT 4.8%	DUE 02-01-2035 BEO	475,000	423,315	433,015
SBTKHK51	PVTPL COX COMMUNICATIONS INC NEW NT 4.8%	DUE 02-01-2035 BEO	940,000	1,019,692	856,913
C225313AQ8	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035		180,000	180,000	181,136
C22535WAM9	PVTPL CREDIT AGRICOLE S A FLTG RT	09-11-2028	1,450,000	1,450,000	1,458,555
C22535WAL1	PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631%	09-11-2028	975,000	975,000	962,452
SBJVOCV6	PVTPL CRESTWOOD MIDSTREAM PARTNERS	5.625% 05-01-2027	479,000	463,433	479,297
SBL66VP0	PVTPL CRESTWOOD MIDSTREAM PARTNERS LP	7.375% DUE 02-01-2031	455,000	459,550	476,071
SBNK9N31	PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 6.0%	02-01-2029	1,410,000	1,385,325	1,430,501
SBNK9N31	PVTPL CRESTWOOD MIDSTREAM PARTNERS LP 6.0%	02-01-2029	1,957,000	1,889,042	1,985,455
C12636YAD4	PVTPL CRH AMER FIN INC GTD NT 144A 4.5%	DUE 04-04-2048/04-04-2018 BEO	500,000	462,027	414,840
SBPWCVPX6	PVTPL CSL FINANCE PLC 4.625% DUE	04-27-2042/04-27-2022 BEO	220,000	221,246	192,865
SBPWCVPX6	PVTPL CSL FINANCE PLC 4.625% DUE	04-27-2042/04-27-2022 BEO	380,000	379,951	333,131
C12661PAE9	PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO		175,000	176,214	150,026
C12661PAE9	PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO		715,000	695,364	612,962
SBPWCPR0	PVTPL CSL FINANCE PLC 4.95% DUE	04-27-2062/04-27-2022 BEO	385,000	383,811	331,262
SB4VLLP1	PVTPL CVS HEALTH CORP PASSTHRU CTF	7.507 DUE 01-10-2032	2,018,885	2,089,902	2,110,664

SBSY1587	PVTPL DAIMLER TRUCK FINAN NA 5.125% 09/25/2029	1,325,000	1,320,707	1,327,981
C23636AB4	PVTPL DANSKE BANK A/S 4.298% DUE 04-01-2028	274,000	274,000	269,953
C23636ABJ9	PVTPL DANSKE BANK A/S 4.613% 10-02-2030	300,000	300,000	290,922
C23636ABJ9	PVTPL DANSKE BANK A/S 4.613% 10-02-2030	870,000	870,000	843,674
C23636ABJ9	PVTPL DANSKE BANK A/S 4.613% 10-02-2030	1,980,000	1,980,000	1,920,085
C23636ABH3	PVTPL DANSKE BANK A/S 5.705% 03-01-2030	370,000	370,000	375,232
C23636ABH3	PVTPL DANSKE BANK A/S 5.705% 03-01-2030	2,210,000	2,214,537	2,241,249
C23636AB86	PVTPL DANSKE BK A/S MEDIUM TERM NTS BOOK 1.549% 09-10-2027	983,000	983,000	929,702
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	660,000	488,605	471,214
C23341CAC7	PVTPL DNB BANK ASA 5.896% 10-09-2026	1,110,000	1,118,292	1,117,382
C23341CAE3	PVTPL DNB BK ASA 4.853% 11-05-2030	744,000	744,000	735,474
C23341CAE3	PVTPL DNB BK ASA 4.853% 11-05-2030	1,600,000	1,600,000	1,581,664
C262051AA3	PVTPL DRILLCO HLDG LUX S A 7.5% 06-01-2030	94,211	685,866	90,575
SBLN9LF2	PVTPL DT MIDSTREAM INC 4.125% DUE 06-15-2029 BEO	95,000	89,063	88,892
SBLN9LB8	PVTPL DT MIDSTREAM INC 4.375% DUE 06-15-2031 BEO	995,000	917,244	908,425
SBR4XZT7	PVTPL DT MIDSTREAM INC 5.8% 12-15-2034	125,000	125,001	125,671
SBR4XZT7	PVTPL DT MIDSTREAM INC 5.8% 12-15-2034	210,000	210,261	211,128
SBR4XZT7	PVTPL DT MIDSTREAM INC 5.8% 12-15-2034	825,000	825,035	829,430
SBMZ1QP8	PVTPL DUQUESNE LIGHT CO SR NT 2.532% 10-01-2030	994,000	886,868	858,319
SBZ9P8X9	PVTPL DUQUESNE LIGHT HLDGS 3.616% DUE 08-01-2027	332,000	322,802	319,464
SBZ9P8X9	PVTPL DUQUESNE LIGHT HLDGS 3.616% DUE 08-01-2027	375,000	358,809	360,840
C268317AV6	PVTPL EDF S A 4.875% DUE 09-21-2038 BEO	200,000	170,154	178,338
C268317AL8	PVTPL EDF S A NT 6 DUE 01-22-2114 BEO	2,375,000	2,304,622	2,224,093
C28249NA87	PVTPL EIG PEARL HLDGS S RL SR SEC2 BD TRANCHE B 4.387% 11-30-2046	765,000	567,739	592,806
C28504DAD5	PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053	140,000	157,502	150,398
C268317B89	PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064	465,000	429,366	442,810
SBRI1YW69	PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041	972,000	699,909	657,325
SBRI1YW69	PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041	1,815,000	1,298,299	1,227,412
C29278GAA6	PVTPL ENEL FIN INTL N V 3.625% 05-25-2027	773,000	735,005	749,601
C29278GAX6	PVTPL ENEL FIN INTL N V 5% DUE 06-15-2032 BEO	650,000	629,912	632,418
C29278GAF5	PVTPL ENEL FIN INTL N V BNDS 3.5% DUE 04-06-2028 BEO	33,000	31,402	31,428
C29278GBD9	PVTPL ENEL FINANCE INTERNATIONAL N.V 5.125% 06-26-2029	871,000	861,227	869,197
C29278GBD9	PVTPL ENEL FINANCE INTERNATIONAL N.V 5.125% 06-26-2029	2,209,000	2,225,349	2,204,427
C29278GBB3	PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO	129,000	153,208	152,064
C29278GBB3	PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO	167,000	199,566	196,858
C29278GBB3	PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO	600,000	570,090	707,274
C29278GBB3	PVTPL ENEL FINANCE INTL NV 7.75% DUE 10-14-2052 BEO	800,000	751,688	943,032
C29286DAA3	PVTPL ENGIE S A 5.25% 04-10-2029	746,000	743,411	745,000
C29286DAB1	PVTPL ENGIE SA 5.625% 04-10-2034	781,000	780,364	780,477
C26874RAN8	PVTPL ENI S P A 5.5% 05-15-2034	200,000	198,666	197,620
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054	500,000	505,680	481,640
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054	597,000	600,285	575,078
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054	800,000	790,624	770,624
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054	950,000	961,593	915,116
SBLCKV00	PVTPL ENLINK MIDSTREAM LLC 5.625% DUE 01-15-2028 BEO	1,826,000	1,807,070	1,843,037
SBPCNQX6	PVTPL ENLINK MIDSTREAM LLC 6.5% 09-01-2030	350,000	355,486	366,289
SBPCNQX6	PVTPL ENLINK MIDSTREAM LLC 6.5% 09-01-2030	1,244,000	1,285,053	1,301,896
SBPCNQX6	PVTPL ENLINK MIDSTREAM LLC 6.5% 09-01-2030	1,866,000	1,916,544	1,952,844
SBMG9FH6	PVTPL EQM MIDSTREAM PARTNERS L P 6.375% 04-01-2029	663,000	667,144	665,334
SBMY692	PVTPL EQT CORP SR NT 3.125% 05-15-2026	1,235,000	1,144,610	1,202,865
SBT6MTJ4	PVTPL EQUITABLE FINANCIAL LIFE 4.875% 11-19-2027	1,559,000	1,558,532	1,560,621
SBRIJD23	PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053	567,000	562,132	542,228
SBMCPTN2	PVTPL EXPAND ENERGY CORPORATION 5.875% 02-01-2029	472,000	451,350	469,319
SBNTFHM7	PVTPL EXPAND ENERGY CORPORATION 6.75% 04-15-2029	975,000	953,145	985,091
SBPDYXK7	PVTPL FANNIE MAE - CAS SR 24-R01 CL 1M1 DUE 01-25-2044	199,776	199,776	199,978
SBFLB159	PVTPL FANNIE MAE NT SR 23-R08 CL 1M2 FLTG RT 10-25-2043	650,000	650,000	663,854
SBG4TC86	PVTPL FARMERS EXCHANGE CAP II 6.151% 11-01-2053	1,790,000	1,821,803	1,718,669
SB56TY48	PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064	340,000	340,000	346,674
C31429KAL7	PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE 5.25% 04-26-2029	1,345,000	1,344,193	1,350,582
SBNA48969	PVTPL FHLMC SER 22-DNA6 CL M1A FLTG RT 09-25-2042 REG	43,875	44,376	44,251
C683879AH3	PVTPL FIBERCO SPA 7.721% 06-04-2038	917,000	937,374	968,572
C335934AU9	PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031	310,000	299,904	318,221
C335934AU9	PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031	1,120,000	1,120,650	1,149,702
SBMZRC58	PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027	1,040,000	1,038,700	1,033,500
SBMFNV04	PVTPL FIRSTENERGY TRANSMISSION LLC 2.866% DUE 09-15-2028 BEO	357,000	316,320	330,528
SBMFNV04	PVTPL FIRSTENERGY TRANSMISSION LLC 2.866% DUE 09-15-2028 BEO	1,644,000	1,525,566	1,522,097
SBMNDL73	PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO	240,000	218,119	230,004
SBMNDL73	PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO	348,000	367,525	333,506
SBMNDL73	PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO	1,027,000	1,100,800	984,225
C33846BAJ3	PVTPL FLAGSHIP CREDIT AUTO TRUST SR 23-3 CL C 6.01% 07-16-2029	485,000	486,705	490,797
SB569DW8	PVTPL FMR LLC NT 144A 6.45% DUE 11-15-2039 BEO	510,000	508,988	560,419
SBQ2MK05	PVTPL FNMA SR 24-R02 CL 1M1 FLTG RT 02-25-2044	1,227,745	1,227,745	1,227,301
C345338AA8	PVTPL FORD CR AUTO OWN TR 2024-REV1 SR 24-1 CL A STEP UP 08-15-2036	576,000	575,740	577,846
C34528QJO8	PVTPL FORD CREDIT FLOORPLAN MASTER OWNER TRUST SR 24-4 CL A 4.4% 09-15-2031	715,000	714,766	701,805
C262051105	PVTPL FORESEA HLDGS S A	916	-	17,587
C262051204	PVTPL FORESEA HOLDING S A SHS CL C	8,244	-	158,285
SBNZHS91	PVTPL FOUNDRY JV HOLDCO LLC 5.9% 01-25-2030	1,070,000	1,072,938	1,083,771
SBNZHS91	PVTPL FOUNDRY JV HOLDCO LLC 5.9% 01-25-2030	3,295,000	3,344,829	3,337,407
SBP2C2M4	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	345,000	347,311	348,071
SBRK39P5	PVTPL FREDDIE MAC SR 24-DNA1 CL M1 FLTG RT02-25-2044	937,451	937,451	938,876
SBPIK4H0	PVTPL FREDDIE MAC SR 24-DNA2 CL M1 FLTG RT 05-25-2044	37,764	37,882	37,801
SBMTVRK6	PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030	480,000	477,486	478,886
SBMTVRK6	PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030	1,645,000	1,640,125	1,641,184
C30334RAC8	PVTPL FS COML MTG TR 2023-45ZN SR 23-45ZN CL B FRN 11-10-2027	360,000	360,000	375,009
SBNZJH89	PVTPL GA GLOBAL FDG TR 1.95% 09-15-2028	700,000	698,544	624,330
SBMZMB78	PVTPL GA GLOBAL FUNDING TRUST 4.4% 09-23-2027	1,547,000	1,546,103	1,523,176
SBQVXDG6	PVTPL GA GLOBAL FUNDING TRUST 5.2% 12-09-2031	1,282,000	1,279,769	1,252,411
C36321PA86	PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.625% DUE 03-31-2036	284,000	284,000	230,872
C36321PAE0	PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.94% DUE 09-30-2040	1,453,080	1,142,121	1,146,175
C36167KAA6	PVTPL GCAT 2021-NQM6 TR SER 21-NQM6 CL A1 VAR 08-25-2066	421,498	349,843	371,420
C361886DQ4	PVTPL GENERAL MOTORS CO SER 24-4A CL A1 4.73% 11-15-2029	171,000	170,953	171,118
C361886DQ4	PVTPL GENERAL MOTORS CO SER 24-4A CL A1 4.73% 11-15-2029	685,000	684,813	685,474
C361886DA9	PVTPL GENERAL MOTORS SR 24-1 CL A1 5.13% 03-15-2029	246,000	245,968	248,558
C361886DK7	PVTPL GENERAL MOTORS SR 24-3A CL A1 4.68% 11-15-2028	119,000	119,000	119,213
C378272B1	PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO	445,000	331,708	319,955
SB5FT4F0	PVTPL GLENCORE FDG LLC 5.338% 04-04-2027	1,486,000	1,486,000	1,499,211
SBRR41N2	PVTPL GLENCORE FDG LLC 5.4% 05-08-2028	890,000	889,268	898,722
SBRS7WC7	PVTPL GLENCORE FDG LLC 5.634% 04-04-2034	315,000	312,236	313,907
SBRS7WC7	PVTPL GLENCORE FDG LLC 5.634% 04-04-2034	788,000	788,000	785,266

SBS29776	PVTPL GLENCORE FDG LLC 6.375%	10-06-2030	294,000	289,929	308,553
SBP8JK11	PVTPL GLENCORE FUNDING LLC 3.375%	09-23-2051	583,000	574,331	381,049
SBP8JK11	PVTPL GLENCORE FUNDING LLC 3.375%	09-23-2051	604,000	595,281	394,774
SBRS7X02	PVTPL GLENCORE FUNDING LLC 5.371%	04-04-2029	523,000	523,000	527,064
SBRS7X02	PVTPL GLENCORE FUNDING LLC 5.371%	04-04-2029	2,660,000	2,660,000	2,680,668
SBRS7WFO	PVTPL GLENCORE FUNDING LLC 5.893%	04-04-2054	506,000	503,262	490,592
SBRS7WFO	PVTPL GLENCORE FUNDING LLC 5.893%	04-04-2054	930,000	908,331	901,682
SBN8XDJ3	PVTPL GLOBAL ATLANTIC FIN CO 3.125%	DUE 06-15-2031 BEO	300,000	302,637	257,385
SBP91N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75%	03-15-2054	80,000	79,461	80,768
SBP91N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75%	03-15-2054	205,000	203,618	206,968
SBKYC2J4	PVTPL GLOBAL ATLANTIC FIN CO GTD SR NT 144A 4.4%	DUE 10-15-2029/10-07-2019 BEO	700,000	699,124	663,103
C379925AA8	PVTPL GM FINL REVOLVING RECEIVABLES TR SER 24-2 CL A 4.52%	03-11-2037	487,000	486,801	480,830
C36269KAA3	PVTPL GM FINL REVOLVING RECEIVABLES TR SR 24-1 CL A 4.9%	12-11-2036	284,000	283,914	286,245
C38217DAA8	PVTPL GOODGREEN TRUST SR 23-1A CL A 5.9%	01-17-2061	212,530	215,726	205,439
SBSVM066	PVTPL GOODMAN US FINANCE SIX LLC 5.125%	10-07-2034	700,000	696,864	673,638
SBSVM066	PVTPL GOODMAN US FINANCE SIX LLC 5.125%	10-07-2034	700,000	696,864	673,638
C39541EAD5	PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528%	02-23-2036	770,000	770,000	760,167
C39541EAE3	PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027%	08-23-2042	235,000	235,000	229,421
C39541EAE3	PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027%	08-23-2042	665,000	665,000	649,213
C400131AH1	PVTPL GRUMA SAB DE CV 5.39%	12-09-2034	500,000	500,000	488,870
SBNGK4Y6	PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875%	DUE 06-19-2064 BEO	900,000	897,160	764,100
SBL1LCQ8	PVTPL GUARDIAN LIFE INSURANCE CORP 3.7%	01-22-2070	100,000	98,852	66,273
SBSMNWR3	PVTPL HANNON ARMSTRONG SUSTAINABLE INFL 6.375%	07-01-2034	600,000	595,590	585,510
SBSMNWR3	PVTPL HANNON ARMSTRONG SUSTAINABLE INFL 6.375%	07-01-2034	625,000	620,406	609,906
SBSLST89	PVTPL HEALTH CARE SERVICE CORP 5.2%	06-15-2029	2,345,000	2,343,945	2,353,864
SBSLST78	PVTPL HEALTH CARE SERVICE CORP 5.875%	06-15-2054	275,000	274,150	265,859
SBSLST78	PVTPL HEALTH CARE SERVICE CORP 5.875%	06-15-2054	600,000	598,146	580,056
SB3VJFD4	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125%	DUE 08-01-2039 BEO	2,490,000	3,251,269	2,786,285
SBSQLDL4	PVTPL HESS MIDSTREAM OPERATIONS LP 6.5%	06-01-2029	525,000	545,344	531,269
SBKVH2F9	PVTPL HESS MIDSTREAM PARTNERS LP 5.125%	06-15-2028	2,130,000	1,988,440	2,072,682
SBMWGG59	PVTPL HORIZON MUT HOLDING INC 6.2%	11-15-2034	590,000	588,431	576,589
SBN7D7K1	PVTPL HPS CORPORATE LENDING FD NT 6.75%	01-30-2029	200,000	197,880	205,166
C44935VAE9	PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 202 SR 23-C CL A4 5.84%	09-15-2027	286,000	285,966	290,171
SBNBT4L5	PVTPL HYUNDAI CAP AMER 1.3%	01-08-2026	151,000	150,793	145,611
SBQS6YC1	PVTPL HYUNDAI CAP AMER 5.25%	01-08-2027	346,000	344,735	347,823
SBQS6YC1	PVTPL HYUNDAI CAP AMER 5.25%	01-08-2027	781,000	778,243	785,116
SBQS6YB0	PVTPL HYUNDAI CAP AMER 5.3%	01-08-2029	58,000	57,894	58,081
SBQS6YD2	PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.4%	01-08-2031	645,000	642,697	643,820
SBN7B2N3	PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.5%	03-30-2026	2,325,000	2,319,133	2,339,345
C44920UAV0	PVTPL HYUNDAI CAP SVCS INC GLOBAL NT 5.125%	02-05-2029	579,000	576,609	575,445
SBKPJ5C9	PVTPL HYUNDAI CAPITAL AMERICA 6.1%	09-21-2028	864,000	873,953	888,564
SBQPQJ96	PVTPL HYUNDAI CAPITAL AMERICA 4.55%	09-26-2029	569,000	568,862	552,032
SBRS5C31	PVTPL HYUNDAI CAPITAL AMERICA 5.3%	06-24-2029	434,000	433,245	434,950
SBMTYV51	PVTPL HYUNDAI CAPITAL AMERICA 5.35%	03-19-2029	494,000	494,971	495,996
C45257HAA5	PVTPL IMPACT FDG 2010-1 CLA-1 5.314	DUE01-25-2051	81,798	89,714	81,262
C45262BAG8	PVTPL IMPERIAL BRANDS FIN PLC 5.5%	02-01-2030	285,000	284,114	287,722
C45262BAG8	PVTPL IMPERIAL BRANDS FIN PLC 5.5%	02-01-2030	1,731,000	1,725,617	1,747,531
C45262BAH6	PVTPL IMPERIAL BRANDS FIN PLC 5.875%	07-01-2034	285,000	283,575	284,117
C45262BAH6	PVTPL IMPERIAL BRANDS FIN PLC 5.875%	07-01-2034	1,631,000	1,632,917	1,625,944
C45262BAH6	PVTPL IMPERIAL BRANDS FIN PLC 5.875%	07-01-2034	1,900,000	1,890,500	1,894,110
C45262BAC7	PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 3.875%	07-26-2029	925,000	919,146	874,070
C45262BAF0	PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125	DUE 07-27-2027/07-27-2022 BEO	400,000	395,851	410,532
C45378YAA2	PVTPL INDEPENDENCE PLAZA TR SER 2018-INDP CL A 3.763%	07-10-2035	2,190,000	2,189,951	2,140,532
C456829AC4	PVTPL INFRASTRUCTURA ENERGETICA NOVA S A B DE 4.75%	DUE 01-15-2051	1,055,000	1,089,516	762,195
SBNNFQD7	PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832%	10-15-2027	2,395,000	2,020,717	2,198,802
SBLPK766	PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.268%	DUE 11-15-2040	260,000	194,111	185,177
C46115HCf2	PVTPL INTESA SANPAOLO S P A 7.8%	11-28-2053	600,000	598,620	669,192
SBSCBQV9	PVTPL ITC HOLDINGS CORP 5.65%	05-09-2034	1,106,000	1,114,003	1,112,570
C46653KAB4	PVTPL IAB HLDGS B V IAB 3.75%	144A 05-28-2051	625,000	538,908	401,588
SBPG4QX5	PVTPL JERSEY CENT PWR & LT CO 5.1%	01-15-2035	222,000	221,219	216,918
SBPG4QX5	PVTPL JERSEY CENT PWR & LT CO 5.1%	01-15-2035	930,000	926,726	908,712
SBKP8XD2	PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75%	DUE 03-01-2032 BEO	274,000	274,675	232,804
C48241FAD6	PVTPL KBC GROUP NV 4.932%	10-16-2030	1,980,000	1,987,163	1,945,033
SBSD6D23	PVTPL KINETIK HLDGS LP 6.625%	12-15-2028	208,000	210,730	212,616
SBQB7JV5	PVTPL KINETIK HOLDINGS LP 5.875%	06-15-2030	1,941,000	1,902,180	1,909,653
SBL9ZCX9	PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5%	08-25-2050	600,000	594,951	413,904
C501689AC7	PVTPL LAD AUTO RECEIVABLES TR SR 24-1A CL A3 5.23%	01-18-2028	141,000	140,977	141,733
C505709AC9	PVTPL LAD AUTO RECEIVABLES TR SR 24-3A CL A3 4.52%	03-15-2029	62,000	61,997	61,658
C505709AD7	PVTPL LAD AUTO RECEIVABLES TR SR 24-3A CL A4 4.6%	12-17-2029	93,000	92,981	92,312
C505709AB1	PVTPL LAD AUTO RECEIVABLES TRUST SR 24-3A A2 4.64%	11-15-2027	28,000	27,998	27,995
SBMG7978	PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SEC'D NT 144A 3.797%	12-31-2057	209,000	209,000	141,614
SBMFZ713	PVTPL LIBERTY MUT GROUP INC 4.3%	02-01-2061	340,000	212,925	210,008
SBLNL720	PVTPL LIBERTY MUT GROUP INC GTD JR SUB NT SER F 4.125%	12-15-2051	2,010,000	2,010,000	1,910,123
C50220PAC7	PVTPL LSEGA FING PLC 2% DUE 04-06-2028/04-06-2021 BEO		995,000	894,166	906,385
C55037AAB4	PVTPL LUNDIN ENERGY AB 3.1% DUE 06-15-2031 BEO		305,000	305,139	263,389
C55609NAE8	PVTPL MACQUARIE AIRFINANCE HLDGS LTD 5.15%	03-17-2030	1,965,000	1,960,172	1,921,691
C55609NAC2	PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4%	03-26-2029	910,000	915,178	936,881
SBNHNDG9	PVTPL MARS INC DEL 3.875%	04-01-2039	150,000	131,720	125,576
SBYXK3K5	PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9%	DUE 04-01-2077	780,000	702,474	629,210
SBSNSB7	PVTPL MASSACHUSETTS ELECTRIC 5.867%	02-26-2054	180,000	180,000	179,368
SBT6PHN3	PVTPL MERCEDES-BENZ FIN NORTH AMER 4.9%	11-15-2027	3,030,000	3,031,415	3,026,970
SBT6PHP5	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.1%	11-15-2029	1,210,000	1,209,105	1,206,455
SBGWLSJ3	PVTPL METROPOLITAN EDISON CO 4.3%	DUE 01-15-2029 BEO	294,000	311,934	286,112
SBGWLSJ3	PVTPL METROPOLITAN EDISON CO 4.3%	DUE 01-15-2029 BEO	400,000	448,768	389,268
SBN7B2P5	PVTPL METROPOLITAN EDISON CO 5.2%	04-01-2028	170,000	169,764	170,668
SBN7B2P5	PVTPL METROPOLITAN EDISON CO 5.2%	04-01-2028	192,000	191,733	192,755
SBN7B2P5	PVTPL METROPOLITAN EDISON CO 5.2%	04-01-2028	1,395,000	1,393,061	1,400,482
C55300RAJ0	PVTPL MGM CHINA HLDGS LTD 5.875%	05-15-2026	500,000	524,791	497,815
C55300RAJ0	PVTPL MGM CHINA HLDGS LTD 7.125%	06-26-2031	200,000	200,000	202,334
SBMGHHT6	PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5%	DUE 06-20-2027	100,000	109,578	100,655
SBF35NP2	PVTPL MONONGAHELA PWR CO 3.55%	DUE 05-15-2027 BEO	1,955,000	1,839,240	1,895,939
SBP2RJ58	PVTPL MORGAN STANLEY DIRECT LENDING FUND6.15%	05-17-2029	400,000	395,560	402,188
SBSMMVT4	PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85%	DUE 01-15-2040/01-11-2010 BEO	204,000	253,355	213,080
SBM9P5B6	PVTPL MSCI INC SR NT 144A 3.875%	DUE 02-15-2031/05-26-2020 BEO	200,000	172,064	183,614
SBQFHF98	PVTPL MUTUAL OF OMAHA GLOBAL 5.35%	04-09-2027	100,000	99,995	100,956
SBR88PN2	PVTPL MUTUAL OF OMAHA INS CO 6.144%	01-16-2064	90,000	90,000	89,002
SBMYY625	PVTPL MVW OWNER TRUST SER 21-1WA CL-C 1.94%	01-22-2041 BEO	229,651	207,834	217,404
C632525B86	PVTPL NATIONAL AUSTRALIA BANK 3.347%	DUE01-12-2037 BEO	881,000	685,955	758,241
C632525AU5	PVTPL NATIONAL AUSTRALIA BK LTD 2.332%	DUE 08-21-2030 BEO	611,000	590,862	519,326

C63861VAK3	PVTPPL NATIONWIDE BLDG SOC SR NON-PFD MEDIUM TE 5.127% 07-29-2029	1,280,000	1,280,000	1,281,165
SBMF6K8C	PVTPPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO	130,000	129,720	97,371
SB3YCMZ1	PVTPPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	855,000	999,669	1,089,749
SB3YCMZ1	PVTPPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	945,000	1,297,541	1,204,459
C63906YAH1	PVTPPL NTWEST MARKETS PLC 5.416% 05-17-2027	1,242,000	1,242,000	1,257,848
C63940UA80	PVTPPL NAVIENT PRIVATE ED LN TR 2018-D SER 18-DA CL A2A 4.0% 12-15-2059	197,846	199,135	193,172
C63941CA89	PVTPPL NAVIENT PRIVATE ED LN TR SER-19-D CL-A2A 3.01% 12-15-2059 BEO	444,219	444,021	415,632
C63935CA87	PVTPPL NAVIENT PRIVATE ED REFI LN TR 2019-FA CL A2 2.6% DUE 08-15-2068	173,772	174,325	165,070
C63942LAA0	PVTPPL NAVIENT PRIVATE ED REFI LN TR 2021-B SER 21-BA CL A .94% 07-15-2069	108,130	108,126	96,441
C63942KAA2	PVTPPL NAVIENT PRIVATE ED REFI LN TR 2021-G CL A 1.58% DUE 04-15-2070 BEO	104,871	104,712	92,525
C63942GAA1	PVTPPL NAVIENT PRIVATE ED REFI LN TR 2021-F SR 21-FA CL A 1.11% 02-18-2070	428,460	428,382	374,923
SBJ68924	PVTPPL NAVIENT PRIVATE ED REFI LN TR SE 19-A CL A2A 3.42% 01-15-2043	169,796	169,721	167,885
C63940YAB2	PVTPPL NAVIENT PRIVATE ED REFI LN TR SR 2019-C CL A-2 02-15-2068	163,585	164,354	159,582
C63939NAC7	PVTPPL NAVIENT PVT ED LN PVT ED LN BACKEDNT A-2B 144A VAR RTDUE 12-15-2045 BEO	51,181	53,165	51,522
C63939CAD9	PVTPPL NAVIENT PVT ED LN TR 2014-A NT CL A-3 FLTG 144A VAR RT DUE 10-15-2031 BEO	49,794	50,666	49,922
C63941UAA1	PVTPPL NAVIENT PVT ED REFI LN TR 2020-G SER 20-GA CL A 1.17% DUE 09-16-2069 BEO	169,310	169,278	155,053
C63942MAA8	PVTPPL NAVIENT STUDENT LN TR 2014-1 SR 22-A CL A 2.23% 07-15-2070	1,073,764	1,073,744	969,286
SBN4NK49	PVTPPL NAVIENT STUDENT LN TR SR 20-EA CL A 1.69% 05-15-2069	117,928	119,172	108,548
SBNB8YD35	PVTPPL NESTLE HLDGS INC 2.5% DUE 09-14-2041/09-14-2021 BEO	85,000	72,588	57,456
SBGOQJ50	PVTPPL NESTLE HLDGS INC 3.9% 09-24-2038	245,000	216,053	211,117
SBMFQJH6	PVTPPL NESTLE HLDGS INC 4.7% DUE 01-15-2053	170,000	160,332	149,918
SBKORZV6	PVTPPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO	1,973,000	2,032,782	2,009,106
SBKS9644	PVTPPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO	300,000	191,351	178,947
SBHJK061	PVTPPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069	600,000	595,895	465,648
SB5WT884	PVTPPL NEW YORK STATE ELECTRIC & GAS CORP 5.3% 08-15-2034	160,000	159,603	157,546
SBMV9PS2	PVTPPL NEWS CORP 3.875% DUE 05-15-2029 BEO	2,050,000	2,056,333	1,902,257
SBNNTP9V8	PVTPPL NEWS CORP 5.125% DUE 02-15-2032 BEO	300,000	300,000	282,987
SB2B3313	PVTPPL NGPL PIPECO LLC 144A 7.768% 12-15-2037	425,000	466,549	475,728
SBL656M9	PVTPPL NISSAN MOTOR ACCEPTANCE CORP 2.75%03-09-2028	500,000	499,824	454,285
SBNQQSJ7	PVTPPL NISSAN MTR ACCEP CO LLC 7.05% 09-15-2028	1,055,000	1,053,945	1,092,611
C65474AAD3	PVTPPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	822,000	754,642	772,787
C65558RAJ8	PVTPPL NORDEA BK ABP 4.375% 09-10-2029	882,000	881,330	859,791
C65558RAJ8	PVTPPL NORDEA BK ABP 4.375% 09-10-2029	1,396,000	1,394,939	1,360,849
C65558RAK5	PVTPPL NORDEA BK ABP 6.3% 12-31-2049	980,000	980,000	937,370
SBLD4DF1	PVTPPL NRG ENERGY INC 2% DUE 12-02-2025/12-02-2020 BEO	950,000	940,056	921,082
SBPH13L2	PVTPPL NRG ENERGY INC 7.0% 03-15-2033	365,000	368,466	393,014
SBYVWXM4	PVTPPL NT CL A-2B FLTG 144A VAR RT DUE 09-15-2034/02-18-2025 BEO	3,012	3,012	3,012
SB5VHWL0	PVTPPL NUVEEN LLC 5.85% 04-15-2034	170,000	169,769	171,629
SBPLQFF1	PVTPPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054	61,000	60,839	59,850
SBPLQFF1	PVTPPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054	170,000	169,551	166,796
SB5Y1XL6	PVTPPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054	136,000	135,943	132,388
SB5Y1XL6	PVTPPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054	345,000	344,855	335,837
SB5Y1XL6	PVTPPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054	380,000	379,840	369,907
C68341PA85	PVTPPL OOREDOO INTL FIN LTD 4.625% 10-10-2034	1,008,000	1,000,914	962,650
C683715AF3	PVTPPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2022 BEO	995,000	1,015,202	1,027,935
C69377FAB2	PVTPPL PCTPL PT PT FREEPORT INDONESIA 5.315% 04-14-2032	693,000	679,513	675,266
C706874AC8	PVTPPL PENFED AUTO RECEIVABLES OWNER TRUST SER 22-A CL A3 4.7% DUE 04-15-2026	45,148	45,141	45,122
C706874AD6	PVTPPL PENFED AUTO RECEIVABLES OWNER TRUST SER 22-A CL A4 4.73% 12-15-2028	208,000	207,960	207,354
SBNT7B0V7	PVTPPL PENNSYLVANIA ELEC CO 5.15% 03-30-2026	187,000	186,553	187,424
SBK7XV17	PVTPPL PENNSYLVANIA ELEC CO FIXED 3.6%06-01-2029 BEO	200,000	219,451	187,862
SBNKLMR1	PVTPPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 1.7% DUE 06-15-2026 BEO	1,585,000	1,529,729	1,513,802
SBNVGL12	PVTPPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 4.4% 07-01-2027	270,000	263,133	266,336
SBJ7VR55	PVTPPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 4.45% 01-29-2026	50,000	49,866	49,683
SBLLCCPN8	PVTPPL PERNOD RICARD INTL FIN LLC 2.75% DUE 10-01-2050/10-01-2020 BEO	320,000	312,190	189,904
SB1XCP15	PVTPPL POLAR TANKERS INC NT 144A 5.951% DUE 05-10-2037/05-10-2007 BEO	81,698	102,847	84,067
C73328NAE1	PVTPPL PORSCHE INNOVATIVE LEASE OWNER TR SR 24-2A CL A3 4.35% 10-20-2027	100,000	99,999	99,684
C74136TA66	PVTPPL PRETIUM MORTGAGE CREDIT PARTNER SR 24-NPL7 CL A1 STEP CPN 10-25-2054	275,230	275,229	275,517
SBT60DG3	PVTPPL PRINCIPAL LIFE GLOBAL FDG II 4.95%11-27-2029	554,000	553,978	551,562
SB5WWJL5	PVTPPL PROLOGIS TARGETED US 5.25% 01-15-2035	1,035,000	1,028,335	1,014,497
SB5WWJL5	PVTPPL PROLOGIS TARGETED US 5.25% 01-15-2035	1,145,000	1,146,122	1,122,318
SBRC27M3	PVTPPL PROLOGIS TARGETED US 5.25% 04-01-2029	2,390,000	2,395,010	2,416,075
C74365PAE8	PVTPPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO	400,000	392,789	259,136
SBQX51C1	PVTPPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	1,100,000	1,100,000	739,728
SBQX51C1	PVTPPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO	2,350,000	2,047,560	1,580,328
C69377FAC0	PVTPPL PT FREEPORT INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO	93,000	92,270	91,388
C69377FAC0	PVTPPL PT FREEPORT INDONESIA NT 6.2% DUE 04-14-2052/04-14-2022 BEO	447,000	421,165	439,253
C74445PAC6	PVTPPL PT INDO ASAHAN ALUMI & PT MINERAL INDUSTRI INDO (PERSERO) 6.53% 11-15-28	1,148,000	1,175,263	1,191,268
C74445PAE2	PVTPPL PT INDO ASAHN ALUM & PT MNRL INDUSTRI INDO(PERSERO) 4.75% DUE 05-15-25	1,194,000	1,236,284	1,190,943
C74445PAF9	PVTPPL PT INDONESIA ASAHAN ALUMINIUM & PT MIN INDS INDO (PERSERO) 5.45% 05-15-30	1,032,000	1,006,626	1,027,150
C74730DAE3	PVTPPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO	562,000	406,561	414,312
C74730DAE3	PVTPPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO	638,000	461,542	470,340
C74977RDR2	PVTPPL RABOBANK NEDERLAND GLOBAL MED TM NT TRANCHE # TR 00088 4.655% 8-22-2028	2,360,000	2,257,411	2,335,503
C76025LAB0	PVTPPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080	1,280,000	1,242,448	1,247,104
C76025LAB0	PVTPPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080	2,265,000	2,223,956	2,206,790
C75806CAA9	PVTPPL REMIC FUNDING TRUST 98-1 SR 23-1 CL A 7.5% 07-25-2059	1,054,976	1,036,184	1,055,967
C75973HAA5	PVTPPL RENEW 2023-1 LTD SER 23-1A CL A 5.9% 11-20-2058	715,105	682,300	693,037
C75973VAA4	PVTPPL RENEW 2024-1 NT CL A 144A 6.208% DUE 11-20-2059 BEO	1,290,297	1,290,297	1,272,290
C699149AH3	PVTPPL REPUBLIC OF PARAGUAY 5.4% DUE 03-30-2050 REG	895,000	822,837	759,533
SBPBRYS3	PVTPPL RGA GLOBAL FUNDING 5.5% 01-11-2031	135,000	134,459	136,481
SBLFDJN6	PVTPPL RGA GLOBAL FUNDING 6.0% 11-21-2028	100,000	99,868	103,023
C76716XAC6	PVTPPL RIO OIL FIN TR 8.2% DUE 04-06-2028	709,148	790,368	721,679
SBM85W70	PVTPPL ROCHE HLDGS INC 4.985% 03-08-2034	695,000	696,409	688,043
SBM8IH485	PVTPPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	305,000	316,218	291,492
SB5KL621	PVTPPL ROCHE HLDGS INC GTD NT 144A 7% DUE03-01-2039 BEO	65,000	77,694	75,104
SBLD8F01	PVTPPL ROCHE HOLDINGS INC 2.607% 12-13-2051	540,000	540,000	321,538
SBLD8F01	PVTPPL ROCHE HOLDINGS INC 2.607% 12-13-2051	1,879,000	1,830,524	1,118,832
C780153BV3	PVTPPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033	900,000	900,000	897,804
SBP8SCB2	PVTPPL RWE FINANCE US LLC 5.875% 04-16-2034	215,000	214,181	215,533
SBP8SCB2	PVTPPL RWE FINANCE US LLC 5.875% 04-16-2034	1,042,000	1,071,785	1,044,584
SBP8SCB2	PVTPPL RWE FINANCE US LLC 5.875% 04-16-2034	1,551,000	1,595,361	1,554,846
SBP8SCD4	PVTPPL RWE FINANCE US LLC 6.25% 04-16-2054	445,000	446,591	438,770
SBP8SCD4	PVTPPL RWE FINANCE US LLC 6.25% 04-16-2054	656,000	658,680	646,816
SB948288	PVTPPL S C JOHNSON & SON INC SR NT 144A 4% DUE 05-15-2043/05-14-2013 BEO	750,000	716,427	586,898
SBODRRX3	PVTPPL SABAL TRAIL TRANSN 4.832% DUE 05-01-2048	307,000	306,664	247,955
C803014AA7	PVTPPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	856,000	777,393	756,096
C803014AA7	PVTPPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO	1,700,000	1,700,000	1,501,593
C803014AAB5	PVTPPL SANTOS FINANCE LTD 6.875% 09-19-2033	517,000	514,901	546,102
C803014AAB5	PVTPPL SANTOS FINANCE LTD 6.875% 09-19-2033	800,000	796,752	845,032
C80413TBH1	PVTPPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054	429,000	419,528	400,012

C80413TBH1	PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054	601,000	587,730	560,390
C80413TBH1	PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054	1,970,000	1,925,219	1,836,887
C80413TAW9	PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 3.45% DUE 02-02-2061 REG	2,800,000	2,800,000	1,700,412
C80414L2Q7	PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064	200,000	195,278	186,086
C80414L2Q7	PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064	260,000	256,100	241,912
C80414L2Q7	PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064	645,000	634,132	600,127
C80414L2P9	PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054	258,000	253,808	240,985
C80414L2P9	PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054	444,000	436,785	414,718
C80414L2P9	PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054	460,000	448,330	429,663
C80414L2P9	PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054	800,000	779,704	747,240
C80414L2P9	PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054	1,970,000	1,916,864	1,840,079
S8T3DND2	PVTPL SBL HOLDINGS INC 7.2% 10-30-2034	370,000	368,857	359,984
S8T3DND2	PVTPL SBL HOLDINGS INC 7.2% 10-30-2034	1,155,000	1,149,560	1,123,734
C78437VAG5	PVTPL SBNA AUTO LEASE TR SR 24-B CL A4 5.55% 12-20-2028	207,000	206,961	210,137
C78398DAB3	PVTPL SBNA AUTO LEASE TR SR 24-C CL A2 4.94% 11-20-2026	18,507	18,506	18,531
C78398DAC1	PVTPL SBNA AUTO LEASE TR SR 24-C CL A3 4.56% 02-22-2028	64,000	63,994	63,935
C78398DAC1	PVTPL SBNA AUTO LEASE TR SR 24-C CL A3 4.56% 02-22-2028	390,000	389,966	389,603
C78437VAE0	PVTPL SBNA AUTO LEASE TRUST SR 24-B CL A3 5.56% 11-22-2027	149,000	149,076	150,712
C78437PAC7	PVTPL SBNA AUTO RECEIVABLES TRUST SER 24-A CL A3 5.32% 12-15-2028	267,000	266,961	268,467
C78437PAD5	PVTPL SBNA AUTO RECEIVABLES TRUST SER 24-A CL A4 5.21% 04-16-2029	115,000	114,974	115,882
C78437PAE3	PVTPL SBNA AUTO RECEIVABLES TRUST SER 24-A CL B 5.29% 09-17-2029	475,000	474,956	476,662
SBPBJK22	PVTPL SEALED AIR CORP 1.573% 10-15-2026	1,615,000	1,411,445	1,519,489
C78435VAD4	PVTPL SFS AUTO RECEIVABLES SECURITIZATION SR 24-1A CL A4 4.94% 01-21-2031	101,000	100,970	101,484
C78435VAC6	PVTPL SFS AUTO RECEIVABLES SECURITIZATION SER 24-1A CL A3 4.95% 05-21-2029	593,000	592,962	595,714
C83206EAA5	PVTPL SMB PRIVATE ED LN TR SER 24-C CL A1A 5.5% 06-17-2052	3,709,307	3,708,639	3,720,358
C78449GAB5	PVTPL SMB PVT ED LN TR 2016-B LN BACKED NT CL A-2A 144A 2.43 DUE 02-17-2032 BEO	11,463	11,310	11,395
C78448TAM4	PVTPL SMBC AVIATION CAP FIN 5.55% 04-03-2034	576,000	574,341	571,836
SBM8PR43	PVTPL SMITHFIELD FOODS INC 3.0% DUE 10-15-2030 BEO	716,000	558,740	618,466
SBVJSJ20	PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO	226,000	210,892	221,017
C83272GAA9	PVTPL SMURFIT KAPPA TREASURY 5.2% 01-15-2030	270,000	269,676	270,878
C83272GAA9	PVTPL SMURFIT KAPPA TREASURY 5.2% 01-15-2030	1,100,000	1,098,680	1,103,575
C83272YAA0	PVTPL SMURFIT WESTROCK FIN 5.418% 01-15-2035	1,681,000	1,687,835	1,674,898
C83405NAA4	PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LLC SR 21-B CL AFX 1.14% 02-15-2047	326,105	326,064	283,078
C83368RBQ4	PVTPL SOCIETE GENERALE 6.447% 01-12-2027	2,082,000	2,106,942	2,105,298
C83368RBV7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	400,000	400,891	383,300
C83368RAZ5	PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026	3,010,000	2,791,956	2,904,500
C83370RAE8	PVTPL SOCIETE GENERALE SA 8.125% 12-31-2049	950,000	950,000	928,996
C83406TAA8	PVTPL SOFI PROFESSIONAL LN PROGRAM SR 20-A CL A2FX 2.54% 05-15-2046	0	0	0
C83438LAA9	PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRA SR 21-1 CL A 2.636% 10-15-2046	483,933	417,713	441,982
SBYVRZ89	PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028	1,433,250	1,448,821	1,440,402
C85325C2A9	PVTPL STANDARD CHARTERED PLC 5.005% 10-15-2030	820,000	820,000	804,641
SBRA4SDV0	PVTPL STANDARD CHARTERED PLC 5.688% 05-14-2028	1,791,000	1,791,000	1,811,543
C85325AC57	PVTPL STANDARD CHARTERED PLC 6.301% DUE 01-09-2029	300,000	300,000	308,037
C85325ACK6	PVTPL STANDARD CHARTERED PLC 7.018% 02-08-2030	926,000	948,717	979,717
C86563VBV0	PVTPL SUMITOMO MITSUI TR BK LTD 4.85% 09-10-2034	307,000	306,159	295,693
C86959LAP8	PVTPL SVENSKA HANDELSBANKEN AB 5.5% DUE 06-15-2028 REG	1,041,000	1,051,951	1,053,221
C870195AC8	PVTPL SWEDBANK AB 4.998% 11-20-2029	557,000	557,000	555,429
C870195AC8	PVTPL SWEDBANK AB 4.998% 11-20-2029	2,795,000	2,795,000	2,787,118
SBQVC9R6	PVTPL TEACHERS INS & 4.9% DUE 09-15-2044	625,000	624,480	557,981
SBL1LY06	PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	259,000	225,952	231,893
SBL1LY06	PVTPL TENNESSEE GAS PIPELINE CO SR NT 144A 2.9% DUE 03-01-2030	1,775,000	1,736,805	1,589,229
C88166VAF3	PVTPL TESLA AUTO LEASE TRUST SER 24-A CLB 5.55% 05-22-2028	180,000	179,912	180,609
SBYZH5J8	PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048	105,000	99,911	80,780
SBMDTNQ4	PVTPL TEXAS ELEC MKT STABILIZATION FDG NLLC 5.057% DUE 08-01-2048 BEO	192,000	191,981	180,588
C87267WAA2	PVTPL T-MOBILE US TR 2022-1 SER 22-1A CL A 144A 4.91% 05-22-2028	295,551	295,514	295,971
C87267RAA3	PVTPL T-MOBILE US TR 2024-1 5.05% DUE 09-30-2029	598,000	597,924	602,696
C87268CAA5	PVTPL T-MOBILE US TRUST SR 24-2A CL A 4.76% 05-15-2029	486,000	485,907	482,826
C89054XAD7	PVTPL TOPAZ SOLAR FARMS LLC 4.875% DUE 09-30-2039 BEO	255,496	255,465	236,725
C89231JAA0	PVTPL TOYOTA AUTO LN EXTD NT TR SER 24-1A CLS A 5.16% 11-25-2036	484,000	483,850	491,105
C891943AD4	PVTPL TOYOTA LEASE OWNER TRUST SER 24-B CL A3 4.21% 09-20-2027	161,000	160,981	160,120
C89238GAE1	PVTPL TOYOTA LEASE OWNER TRUST SR 24-A CL A4 5.26% 06-20-2028	179,000	178,967	180,905
C89383JAA6	PVTPL TRANSOCEAN POSEIDON LTD SR SECN NT6.875% 02-01-2027	180,000	186,353	179,838
C225401AT5	PVTPL UBS GROUP AG 1.305% 02-02-2027	2,436,000	2,262,289	2,340,972
C902613AK4	PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	625,000	496,288	521,681
C225401AF5	PVTPL UBS GROUP AG 3.869% 01-12-2018	255,000	263,107	245,486
C225401AF5	PVTPL UBS GROUP AG 3.869% 01-12-2018	3,470,000	3,112,174	3,340,534
C225401AP3	PVTPL UBS GROUP AG 4.194% 04-01-2031	302,000	266,074	285,577
C225401AP3	PVTPL UBS GROUP AG 4.194% 04-01-2031	500,000	385,025	472,810
C225401AC2	PVTPL UBS GROUP AG 4.282% 01-09-2017	517,000	471,818	505,099
C225401AC2	PVTPL UBS GROUP AG 4.282% 01-09-2017	1,166,000	1,067,834	1,139,159
C902613BM9	PVTPL UBS GROUP AG 5.379% 09-06-2045	240,000	240,000	228,094
C902613BM9	PVTPL UBS GROUP AG 5.379% 09-06-2045	520,000	519,807	494,203
C902613BM9	PVTPL UBS GROUP AG 5.379% 09-06-2045	1,800,000	1,800,000	1,710,702
C902613B16	PVTPL UBS GROUP AG 5.428% 02-08-2030	1,245,000	1,244,913	1,252,570
C902613BH0	PVTPL UBS GROUP AG 5.699% 02-08-2035	890,000	897,789	896,310
C902613AV0	PVTPL UBS GROUP AG 5.959% 01-12-2034	1,700,000	1,685,764	1,734,527
SBKPIJQ3	PVTPL UBS GROUP AG 6.246% 09-22-2029	400,000	400,000	414,072
SBKPIJQ3	PVTPL UBS GROUP AG 6.246% 09-22-2029	430,000	426,659	445,127
SBKPIJQ3	PVTPL UBS GROUP AG 6.246% 09-22-2029	650,000	650,000	672,867
C225401BG2	PVTPL UBS GROUP AG 6.301% 09-22-2034	320,000	320,000	333,936
C225401AZ1	PVTPL UBS GROUP AG 6.537% 08-12-2033	675,000	698,382	712,976
C225401AZ1	PVTPL UBS GROUP AG 6.537% 08-12-2033	700,000	611,982	739,382
C902613BE7	PVTPL UBS GROUP AG 9.25% 12-31-2049	700,000	718,250	803,201
C225401AU2	PVTPL UBS GROUP AG VAR RT 05-14-2032	299,000	253,098	260,549
C902613AL2	PVTPL UBS GROUP AG VAR RT DUE 02-11-2043 BEO	235,000	235,000	169,602
C90401CAC3	PVTPL ULTRAPAR INTL S A NT 5.25% DUE 06-06-2029 BEO	360,000	380,595	350,507
C904678AS8	PVTPL UNICREDIT SPA 5.459% DUE 06-30-2035/06-30-2030 BEO	750,000	750,000	725,558
C904678AY5	PVTPL UNICREDIT SPA RCPT CL X 3.127% 06-03-2032	1,193,000	952,975	1,033,567
SBMG8788	PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO	600,000	600,000	570,264
SBMXTT81	PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029	1,300,000	1,211,513	1,195,246
SBP95CV4	PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO	400,000	328,500	344,040
SBRK41K7	PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028	300,000	292,500	312,003
SBQ80PR5	PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029	600,000	613,500	663,060
SBQ99C69	PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032	100,000	107,000	109,875
SBQ99C69	PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032	715,000	785,775	785,606
SBP93RF8	PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035	240,000	240,494	228,641
C92348KDJ9	PVTPL VERIZON MASTER TR SR 24-7 CL A 4.35% 08-20-2032	812,000	811,774	796,688
SBMGGMNK4	PVTPL VICI PPTYS L P/VICI NT CO INC 4.5%DUE 01-15-2028 BEO	100,000	105,520	97,582
SBMGGMNJ3	PVTPL VICI PROPERTIES INC 5.75% DUE 02-01-2027 BEO	300,000	331,125	302,625

SBS88GF8	PVTPL VISTRA OPERATIONS CO LLC 5.05%	12-30-2026	746,000	745,824	746,582
SBS88GF8	PVTPL VISTRA OPERATIONS CO LLC 5.05%	12-30-2026	1,670,000	1,669,132	1,671,303
SBS89833	PVTPL VISTRA OPERATIONS CO LLC 5.7%	12-30-2034	300,000	299,709	296,238
SBS89833	PVTPL VISTRA OPERATIONS CO LLC 5.7%	12-30-2034	1,520,000	1,522,159	1,500,939
SBS89833	PVTPL VISTRA OPERATIONS CO LLC 5.7%	12-30-2034	1,653,000	1,655,390	1,632,271
SBP6L0X4	PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034		726,000	737,839	734,182
SBP6L0X4	PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034		859,000	846,059	868,681
SBP6L0X4	PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034		887,000	896,911	896,996
SBNNJD53	PVTPL VISTRA OPERATIONS CO LLC 6.95% DUE10-15-2033 BEO		863,000	897,686	926,620
C928668B87	PVTPL VOLKSWAGEN GROUP AMER FIN LLC 3.2% DUE 09-26-2026		3,078,000	2,943,983	2,977,072
SBP812Y7	PVTPL VOLKSWAGEN GROUP AMER FIN LLC 4.95%08-15-2029		390,000	389,267	380,402
SBNK9G21	PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.3% 03-22-2027		1,348,000	1,346,517	1,349,833
C96042XAD7	PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TRSER 23-1A CL A3 6.02% DUE 01-18-2028		153,965	153,958	154,140
SBQ2JQ31	PVTPL WHISTLER PIPELINE LLC 5.4%	09-30-2029	240,000	239,870	238,728
SBQ2JQ31	PVTPL WHISTLER PIPELINE LLC 5.4%	09-30-2029	1,795,000	1,797,247	1,785,487
SBQ2JQ42	PVTPL WHISTLER PIPELINE LLC 5.7%	09-30-2031	783,000	801,941	781,685
SBQ2JQ53	PVTPL WHISTLER PIPELINE LLC SR NT 5.95% 09-30-2034		990,000	987,594	993,208
C980236AQ6	PVTPL WOODSIDE FIN LTD FIXED 4.5%	03-04-2029 BEO	400,000	444,568	387,320
C980236AP8	PVTPL WOODSIDE FIN LTD GTD NT 3.7%	03-15-2028	100,000	99,931	95,295
SBR8QDX9	PVTPL WYNN RESORTS FIN LLC / WYNN RESORTS CAP CORP 6.25% 03-15-2033		100,000	100,000	98,072
SBMZMH51	PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031		500,000	520,625	520,305
SB298075	PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO		520,000	592,025	561,787
C984851AD7	PVTPL YARA INTL ASA NT 144A 3.8% DUE 06-06-2026/06-06-2016 BEO		150,000	149,394	147,411
SB45SR7B0	PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO		360,000	355,619	360,097
SBPBJYR5	PVTPLNESTLE CAPITAL CORPORATION 4.65%	03-12-2029	2,200,000	2,196,700	2,196,150
C034863AW0	PVYPL ANGLO AMERICAN CAPITAL 5.625% 04-01-2020		517,000	533,410	522,883
S6710347	QANTAS AIRWAYS NPV		1,929	8,936	10,713
S6710347	QANTAS AIRWAYS NPV		51,125	190,458	283,937
S6710347	QANTAS AIRWAYS NPV		76,526	409,038	425,008
S6715740	QBE INS GROUP NPV		3,508	29,269	41,702
S6715740	QBE INS GROUP NPV		10,937	97,940	130,016
S6715740	QBE INS GROUP NPV		25,424	249,726	302,232
SBMGBZP0	QIAGEN NV ORD EURO.01		1,069	46,026	47,603
SBMHWCW17	QIAGEN NV ORD EURO.01 (POST REV SPLT)		522	19,338	23,267
SBR9YYP4	QORVO INC COM		462	45,842	32,308
SBF3KV01	QUALCOMM INC 4.3% DUE 05-20-2047		225,000	179,957	185,211
SBF3KV01	QUALCOMM INC 4.3% DUE 05-20-2047		528,000	586,093	434,628
SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052		1,375,000	1,325,315	1,150,449
C747525AK9	QUALCOMM INC 4.8% DUE 05-20-2045		1,265,000	1,196,302	1,140,398
C747525BT9	QUALCOMM INC 6% 05-20-2053		450,000	472,436	469,256
C747525BT9	QUALCOMM INC 6% 05-20-2053		878,000	993,756	915,570
C747525BT9	QUALCOMM INC 6% 05-20-2053		1,181,000	1,290,732	1,231,535
S2714923	QUALCOMM INC COM		5,484	703,672	842,452
S2714923	QUALCOMM INC COM		7,065	983,390	1,085,325
SBP811R3	QUANTA SERVICES INC 5.25% 08-09-2034		955,000	949,356	932,815
SBM8MTK4	QUANTA SVCS INC 2.9% DUE 10-01-2030		300,000	298,989	267,666
SBT3NG00	QUANTA SVCS INC 4.75%	08-09-2027	925,000	923,317	923,058
S2150204	QUANTA SVCS INC COM		712	104,104	225,028
SBMC73Z8	QUANTUMSCAPE CORP COM USD0.0001 CL A		2,167	18,148	11,247
S2715777	QUEBECOR INC CLASS'B'SUB-VTG NPV		387	9,121	8,476
S2715777	QUEBECOR INC CLASS'B'SUB-VTG NPV		2,685	62,626	58,808
SBMY34N9	QUEST DIAGNOSTICS INC 4.625%	12-15-2029	560,000	559,406	550,127
SBMY34N9	QUEST DIAGNOSTICS INC 4.625%	12-15-2029	1,185,000	1,183,744	1,164,108
SBTCK8Y0	QUEST DIAGNOSTICS INC 5.0%	12-15-2034	235,000	234,081	228,314
SBTCK8Y0	QUEST DIAGNOSTICS INC 5.0%	12-15-2034	725,000	722,165	704,374
S2702791	QUEST DIAGNOSTICS INC COM		532	70,600	80,258
SBM9VY27	QUIDELOTHO CORPORATION	COM USD0.001	328	31,946	14,612
SB03CV99	QVC INC 5.95% DUE 03-15-2043		300,000	299,928	166,998
SBMFF940	RADIAN GROUP INC 6.2%	05-15-2029	1,075,000	1,075,082	1,102,778
SBMFF940	RADIAN GROUP INC 6.2%	05-15-2029	1,360,000	1,357,457	1,395,142
S6229597	RAKUTEN GROUP INC NPV		3,500	25,261	19,128
SB4V9661	RALPH LAUREN CORP CL A CL A		193	19,823	44,579
S6041995	RAMSAY HEALTH CARE NPV		439	20,419	9,388
S5228658	RANDSTAD N.V. EURO.10		255	14,023	10,750
S5228658	RANDSTAD N.V. EURO.10		4,200	230,681	177,052
S2523334	RANGE RES CORP COM		1,133	30,681	40,765
S0214834	RATHBONES GROUP ORD GBP0.05		4,284	104,389	89,064
S5910609	RATIONAL AG NPV		12	10,446	10,239
S5910609	RATIONAL AG NPV		492	406,855	419,800
SBKP32M9	RAYMOND JAMES FINL INC 3.75% 04-01-2051		82,000	81,525	59,272
S2718992	RAYMOND JAMES FNCL INC COM STK		922	88,539	143,214
S2718992	RAYMOND JAMES FNCL INC COM STK		5,260	788,619	817,036
S2473138	RAYONIER INC REIT		809	28,923	21,115
SBMWGTH9	RB GLOBAL INC COM NPV		467	24,669	42,128
SBMWGSD8	RB GLOBAL INC COM NPV		887	49,133	80,016
SBMWGTH9	RB GLOBAL INC COM NPV		3,145	176,000	283,710
S80GLYB5	RBC BEARINGS INC COM		150	33,953	44,871
S6198578	REA GROUP LIMITED NPV		129	10,102	18,635
S6198578	REA GROUP LIMITED NPV		1,931	255,394	278,940
C755931AA0	READY CAP MTG FING VAR RT 0% DUE 10-25-2039		1,040,867	1,033,060	1,045,688
SB4W9262	REAL GOLD MINING L HKD1		547,000	98,671	620,379
SBPDY275	REALTY INCOME CORP 2.1%	03-15-2028	181,000	161,262	166,306
SBL6C8W4	REALTY INCOME CORP 2.85% DUE 12-15-2032		233,000	229,418	196,536
SBMQ89M6	REALTY INCOME CORP 3.1% DUE 12-15-2029		150,000	148,263	137,631
SBN7DKH9	REALTY INCOME CORP 3.4% 01-15-2030		193,000	178,353	179,345
SBYP2NZ5	REALTY INCOME CORP 4.65% DUE 03-15-2047		70,000	61,054	60,187
SBNGQ553	REALTY INCOME CORP 4.9% DUE 07-15-2033		278,000	272,169	269,210
SBQHNMX0	REALTY INCOME CORP 5.125% 02-15-2034		185,000	181,445	181,283
SB560CP8	REALTY INCOME CORP 5.975%	09-01-2054	100,000	98,374	94,899
SB560CP8	REALTY INCOME CORP 5.975%	09-01-2054	205,000	201,667	194,543
S2724193	REALTY INCOME CORP COM		4,252	259,751	227,099
SBQ001Y9	REALTY INCOME CORP FIXED 4.85% DUE 03-15-2030		670,000	662,090	665,906
SB24CGK7	RECKITT BENCK GRP ORD GBP0.10		1,635	129,338	98,964
SB24CGK7	RECKITT BENCK GRP ORD GBP0.10		6,138	300,650	371,524
SB07DRZ5	RECORDATI EURO.125		244	10,507	12,785
SB07DRZ5	RECORDATI EURO.125		7,520	409,393	394,020
SBQRRZ00	RECRUIT HLDGS CO L NPV		900	49,371	63,823
SBQRRZ00	RECRUIT HLDGS CO L NPV		3,274	104,425	232,176
SB06FXN3	REDEIA CORPORACION	SA	992	19,136	16,949

S6728801	REECE LTD		554	8,644	7,677
S6730204	REGAL HOTELS INTL COMSTK		100	8	33
SB555266	REGAL REXNORD CORP 6.05%	02-15-2026	385,000	384,457	388,473
SB555266	REGAL REXNORD CORP 6.05%	02-15-2026	3,215,000	3,217,587	3,243,999
SBNZHR9Y	REGAL REXNORD CORP 6.05%	04-15-2028	996,000	961,419	1,013,569
SBNZHR9Y	REGAL REXNORD CORP 6.05%	04-15-2028	1,660,000	1,615,014	1,689,282
SBNZHS13	REGAL REXNORD CORP 6.3%	02-15-2030	1,745,000	1,795,863	1,794,104
SBNZHS02	REGAL REXNORD CORP 6.4%	04-15-2033	349,000	324,731	360,077
S2730082	REGAL REXNORD CORPORATION COM STK	USD0.01	327	38,721	50,728
SB8R7506	REGENCY CENTERS CORP 5.25% 01-15-2034		379,000	375,617	373,819
S2726177	REGENCY CTRS CORP COM		874	52,397	64,615
SBIOQZIV5	REGENCY CTRS L P 2.95% DUE 09-15-2029		441,000	425,554	404,132
SBIOQZIV5	REGENCY CTRS L P 2.95% DUE 09-15-2029		2,051,000	1,943,740	1,879,536
SBDD01H65	REGENCY CTRS L P 4.125% 03-15-2028		472,000	448,952	459,888
C75886FAF4	REGENERON FIXED 2.8% DUE 09-15-2050		125,000	82,271	73,533
S2730190	REGENERON PHARMACEUTICALS INC COM		507	326,530	361,151
SB29V1L1	REGIONS FINL CORP 7.375% DUE 12-10-2037		55,000	60,230	61,338
SB01R311	REGIONS FINL CORP NEW COM		4,432	84,478	104,241
SB5QMNS4	REINSURANCE GROUP AMER INC 5.75%	09-15-2034	1,660,000	1,648,164	1,670,458
S2731193	REINSURANCE GROUP AMER INC COM NEW STK		326	40,453	69,643
S2729068	RELiance INC COM NPV		282	52,093	75,931
SBM98202	RELX CAPITAL INC 3.0% DUE 05-22-2030 BEO		100,000	105,113	90,605
SB2B0DGG9	RELX PLC		2,700	86,294	122,714
SB2B0DGG9	RELX PLC		4,396	118,757	199,796
SB2B0DGG9	RELX PLC		16,069	372,757	730,330
S2728429	RENAISSANCE RE HLDGS LTD COM		260	43,366	64,691
S4712798	RENAULT SA EUR3.81		448	27,197	21,827
S6635677	RENESAS ELECTRONICS CORPORATION NPV		4,010	49,917	52,217
S6635677	RENESAS ELECTRONICS CORPORATION NPV		5,800	73,770	75,526
SB082RF1	RENTOKIL INITIAL ORD GBP0.01		5,822	32,305	29,224
S2731654	REPLIGEN CORP COM STK USD0.01		259	39,073	37,280
S2731654	REPLIGEN CORP COM STK USD0.01		540	79,094	77,728
S5669354	REPSOL SA EUR1		2,854	38,923	34,548
SB3D5P18	REPUBLIC N Y CORP 7.2% DUE 07-15-2097		99,000	131,269	117,807
SBP960X6	REPUBLIC OF CHILE	4.34% 03-07-2042	552,000	509,259	463,973
SBP960X6	REPUBLIC OF CHILE	4.34% 03-07-2042	577,000	490,450	484,986
C195325DQ5	REPUBLIC OF COLOMBIA 5.2% DUE	05-15-2049	1,750,000	1,407,188	1,175,965
C195325DZ5	REPUBLIC OF COLOMBIA 3.25% 04-22-2032		3,225,000	2,506,925	2,471,156
C195325EP6	REPUBLIC OF COLOMBIA 7.75%	11-07-2036	200,000	199,230	195,458
C195325EP6	REPUBLIC OF COLOMBIA 7.75%	11-07-2036	655,000	652,478	640,125
SBJSFW54	REPUBLIC OF PERU 5.4% 12/08/2034		4,202	1,032,093	1,022,208
C715638BE1	REPUBLIC OF PERU 6.95%	08-12-2031 REG	400	112,936	112,150
SBN7K9H3	REPUBLIC SERVICES INC 4.875%	04-01-2029	605,000	595,218	603,651
SBPLZ1R2	REPUBLIC SERVICES INC 5.0%	11-15-2029	382,000	381,255	383,738
SBPLZ153	REPUBLIC SERVICES INC 5.2% 11-15-2034		460,000	475,008	455,782
SB59N159	REPUBLIC SVCS INC 5.7% DUE 05-15-2041		62,000	85,082	61,901
S2262530	REPUBLIC SVCS INC COM		796	74,757	160,139
S2262530	REPUBLIC SVCS INC COM		1,000	133,214	201,180
C760942BG6	REPUBLICA ORIENT URUGUAY 5.25% T-BOND	09-10-2060	295,000	292,988	268,869
C760985X22	RESIDENTIAL ASSET MTG PRODS INC 2004-SL1AST BKD CTF CL 6% 11-25-2031		487,051	486,953	102,092
S2732903	RESMED INC COM		707	138,484	161,684
S2732903	RESMED INC COM		3,260	698,902	745,529
S6421553	RESONA HOLDINGS NPV		4,907	21,985	35,735
S6421553	RESONA HOLDINGS NPV		61,000	278,541	444,226
SBTF8CF0	RESTAURANT BRANDS INTERN-W/I COMMON STOCK		707	44,767	46,057
SBTF8CF0	RESTAURANT BRANDS INTERN-W/I COMMON STOCK		5,241	305,274	341,419
S2305844	REVVITY INC		593	76,891	66,185
SB1VP0K0	REXEL EURS		524	13,498	13,348
SB1VP0K0	REXEL EURS		5,097	117,875	129,837
SB03ZHL9	REXFORD INDL RLTY INC COM		1,043	59,060	40,322
SBG492I7	REYNOLDS AMERN INC 7.25% DUE 06-15-2037		573,000	724,884	628,461
SB06GV57	REYNOLDS AMERN INC 8.125% DUE 05-01-2040		4,116,000	5,277,666	4,763,406
SBZ0HGG3	REYNOLDS AMERN INC FIXED 5.85% DUE	08-15-2045	275,000	247,861	260,873
SBZ0HGG3	REYNOLDS AMERN INC FIXED 5.85% DUE	08-15-2045	1,165,000	1,195,555	1,105,154
SBKV9674	REYNOLDS CONSUMER PRODS INC COM		368	9,575	9,932
C994IY1990	RGI CAYMAN 2 LP		1	1	1
SBYXR425	RH COM		76	19,198	29,913
S5334588	RHEINMETALL AG NPV		102	22,657	64,915
S5334588	RHEINMETALL AG NPV		709	413,094	451,221
C994IY3996	RHO VENTURES V		13,320,997	13,320,997	488,127
C994IY4994	RHO VENTURES VI		1	1	6,521,338
S2736273	RICHELIEU HARDWARE COM NPV		6,082	189,443	165,096
S6738220	RICOH CO LTD NPV		1,283	11,480	14,788
SBGDT3G2	RIGHTMOVE COM STCK		34,654	114,247	278,546
SB0ZCRX3	RINGCENTRAL INC CL A CL A		379	17,755	13,269
BSRGS578	RIO OIL FIN TR 9.75%	01-06-2027	646,691	691,447	667,100
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053		505,000	497,319	466,029
SBNKDB17	RIO TINTO FIN USA 5.125% DUE 03-09-2053		610,000	609,158	562,926
SB572B18	RIO TINTO FIN USA 5.2 DUE 11-02-2040		345,000	385,162	332,804
SBNRLY8	RIO TINTO FIN USA LTD 2.75%	11-02-2051	403,000	398,714	245,943
SBNRLY8	RIO TINTO FIN USA LTD 2.75%	11-02-2051	995,000	918,624	607,229
SBNRLY8	RIO TINTO FIN USA LTD 2.75%	11-02-2051	1,057,000	1,045,760	645,066
SB757MN1	RIO TINTO FIN USA PLC 4.75 DUE	03-22-2042 REG	82,000	105,985	74,496
S6220103	RIO TINTO LIMITED NPV		858	57,150	62,398
S0718875	RIO TINTO ORD GBP0.10		2,659	152,671	157,282
S0718875	RIO TINTO ORD GBP0.10		8,119	528,810	480,246
SBRI9GW0	RITHM CAPITAL CORP		2,301	22,382	24,920
SBMDNFT3	RIVERSIDE CNTY CALIF PENSION OBLIG	3.818% 02-15-2038 BEO TAXABLE	1,000,000	1,000,000	904,566
SB198841	RIVIAN AUTOMOTIVE INC		4,056	121,278	53,945
S2719070	RLI CORP COM		190	24,922	31,318
S2719070	RLI CORP COM		962	126,412	158,566
S2110703	ROBERT HALF INC COM USD0.001		478	38,410	33,680
SBPOTQNG	ROBINHOOD MKTS INC COM CL A COM CL A		3,307	33,840	123,219
SBMWBC20	ROBLOX CORP COM USD0.0001 CL A		2,574	99,558	148,932
S7108918	ROCHE HLDGS AG CHF1 (BR)		74	24,192	22,096
S7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV		1,657	448,570	467,160
S7110388	ROCHE HLDGS AG GENUSSSCHEINE NPV		2,622	767,078	739,223
SBMW8340	ROCHE HLDGS INC 4.203% DUE 09-09-2029		2,310,000	2,310,000	2,256,269
SBTFI2W0	ROCHE HLDGS INC 4.592% DUE 09-09-2034		680,000	680,000	651,902

SBMTMKJ9	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	200,000	130,222	121,348
SBMTMKJ9	ROCKEFELLER FNDTN 2.492% DUE 10-01-2050	699,000	699,000	424,111
SBMD6Y84	ROCKET COS INC CL A CL A	896	7,810	10,089
SBMD6Y84	ROCKET COS INC CL A CL A	8,520	157,556	95,935
C994JY5991	ROCKPOINT REAL ESTATE FUND II	5,030,253	5,030,253	1
C994JY6999	ROCKPOINT REAL ESTATE FUND III	1	1	2,288,436
C994JY7997	ROCKPOINT REAL ESTATE FUND IV LP	1	1	1,221,824
S2754060	ROCKWELL AUTOMATION	558	122,480	159,471
S4713490	ROCKWOOL A/S SER'B'DKK10	22	8,657	7,796
S2169051	ROGERS COMMS INC CLASS'B'COM CAD1.62478	878	40,773	26,977
S2169051	ROGERS COMMS INC CLASS'B'COM CAD1.62478	6,127	257,741	188,258
SBY2GJZ8	ROGERS COMMUNICATIONS INC 4.35% 02-15-2048	180,000	147,218	140,627
SBJY5CK6	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	315,000	314,043	246,185
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	175,000	173,280	147,424
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	185,000	152,347	155,848
SBPGLS55	ROGERS COMMUNICATIONS INC 5.0% 02-15-2029	1,030,000	1,027,054	1,023,429
SBPGLS55	ROGERS COMMUNICATIONS INC 5.0% 02-15-2029	2,130,000	2,123,908	2,116,411
SBMW4N29	ROIVANT SCIENCES LTD COM 0.0000000341740141	2,080	22,011	24,606
SB21LF67	ROKU INC COM CL A COM CL A	609	54,254	45,273
S2747305	ROLLINS INC COM	1,335	46,571	61,877
SB63H849	ROLLS ROYCE HLDGS ORD GBP0.20	2,405	2,841	17,126
SB63H849	ROLLS ROYCE HLDGS ORD GBP0.20	20,077	39,232	142,971
SB63H849	ROLLS ROYCE HLDGS ORD GBP0.20	71,552	207,881	509,532
SB63H849	ROLLS ROYCE HLDGS ORD GBP0.20	131,455	337,489	936,110
SBPVD1J8	ROMANIA(REP OF) 3.75% SNR MTN 07/02/34 EUR	300,000	335,372	265,699
SBQV3C69	ROMANIA(REP OF) 5.625% MTN 30/05/37 EUR1000	700,000	756,367	694,254
SBK4H0F1	ROPER TECHNOLOGIES 2.95% DUE 09-15-2029	1,157,000	1,022,836	1,055,936
S2749602	ROPER TECHNOLOGIES INC	527	222,273	273,961
SBQ83TM4	ROPER TECHNOLOGIES INC 4.75% 02-15-2032	170,000	169,684	165,080
SBQ83TG8	ROPER TECHNOLOGIES INC 4.9% 10-15-2034	395,000	393,084	379,587
SB17KP48	ROSNFT OIL CO RUB0.01(USD)	48,562	-	212,832
S2746711	ROSS STORES INC COM	1,601	143,913	242,183
S2746711	ROSS STORES INC COM	7,325	936,448	1,108,053
SBVFNZ12	ROTORK ORD GBP0.005	37,010	141,598	145,450
C78017FZT3	ROYAL BANK OF CANADA 4.65% 10-18-2030	1,900,000	1,900,000	1,859,454
C78017FZT3	ROYAL BANK OF CANADA 4.65% 10-18-2030	4,191,000	4,189,588	4,101,564
C78016HZ26	ROYAL BANK OF CANADA 4.969% 08-02-2030	1,041,000	1,041,000	1,034,067
C78016HZY9	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NTS FLTG 07-23-2027	1,395,000	1,395,000	1,398,069
S2754383	ROYAL BK OF CANADA COM NPV	3,354	275,775	404,196
S2754383	ROYAL BK OF CANADA COM NPV	24,129	1,978,807	2,907,828
SBJXS2H4	ROYAL BK SCOTLAND 4.445% DUE 05-08-2030	500,000	508,286	482,145
S2754907	ROYAL CARIBBEAN GROUP COM STK	1,150	66,461	265,294
S2755706	ROYAL GOLD INC COM STK USD0.01	316	35,424	41,665
C78081BA17	ROYALTY PHARMA PLC 3.3% 09-02-2040	370,000	278,386	267,584
C78081BA17	ROYALTY PHARMA PLC 3.3% 09-02-2040	1,410,000	1,161,080	1,019,712
C78081BA17	ROYALTY PHARMA PLC 3.35% 09-02-2051	70,000	45,882	44,440
C78081BA17	ROYALTY PHARMA PLC 3.35% 09-02-2051	345,000	337,096	219,027
C78081BA17	ROYALTY PHARMA PLC 3.35% 09-02-2051	415,000	405,245	263,467
C78081BAQ6	ROYALTY PHARMA PLC 5.15% 09-02-2029	210,000	207,622	209,238
C78081BAR4	ROYALTY PHARMA PLC 5.4% 09-02-2034	191,000	186,936	185,916
C78081BAR4	ROYALTY PHARMA PLC 5.4% 09-02-2034	1,675,000	1,639,356	1,630,412
C78081BAS2	ROYALTY PHARMA PLC 5.9% 09-02-2054	116,000	113,236	110,234
SBMVP7Y0	ROYALTY PHARMA PLC COM USD0.0001 CLASS A	1,884	70,215	48,061
C78081BAH6	ROYALTY PHARMA PLC SR NT 1.2% 09-02-2025	1,730,000	1,622,590	1,687,044
C78081BAJ2	ROYALTY PHARMA PLC SR NT 1.75% 09-02-2027	1,533,000	1,327,187	1,411,985
C78081BAK9	ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030	541,000	432,340	458,984
C78081BAMS	ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	170,000	117,523	113,060
C78081BAMS	ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	285,000	272,773	189,542
C78081BAMS	ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050	500,000	451,387	332,530
S2756174	RPM INTL INC	602	50,720	74,082
SBYRJSK3	RPM INTL INC 5.25% DUE 06-01-2045	10,000	10,559	9,312
C75513ECM1	RTX CORPORATION 1.9% 09-01-2031	435,000	434,593	355,604
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051	751,000	673,264	454,648
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051	782,000	534,126	473,415
SBLCBCY6	RTX CORPORATION 2.25% DUE 07-01-2030	2,615,000	2,287,819	2,271,624
SBMYT813	RTX CORPORATION 3.03% 03-15-2052	300,000	198,102	189,510
SBMYT813	RTX CORPORATION 3.03% 03-15-2052	610,000	405,876	385,337
SBMYT813	RTX CORPORATION 3.03% 03-15-2052	1,206,000	802,436	761,830
SBLCBCY1	RTX CORPORATION 3.125% 07-01-2050	155,000	106,158	101,435
SBZ1JMC6	RTX CORPORATION 3.75% 11-01-2046	155,000	114,840	116,675
SBZ1JMC6	RTX CORPORATION 3.75% 11-01-2046	176,000	178,243	132,482
SBZ1JMC6	RTX CORPORATION 3.75% 11-01-2046	510,000	448,674	383,897
SB08Z3T7	RTX CORPORATION 4.05% 05-04-2047	754,000	772,788	592,312
SBYVN9F3	RTX CORPORATION 4.125% 11-16-2028	275,000	278,265	267,757
SBYVN9F3	RTX CORPORATION 4.125% 11-16-2028	3,400,000	3,520,040	3,310,444
SBWTZ6W3	RTX CORPORATION 4.15% 05-15-2045	170,000	132,250	137,069
SBWTZ6W3	RTX CORPORATION 4.15% 05-15-2045	710,000	735,455	572,466
SBWTZ6W3	RTX CORPORATION 4.15% 05-15-2045	900,000	898,885	725,661
SBMQ9J55	RTX CORPORATION 4.35% DUE 04-15-2047	67,000	67,450	54,939
SBYVNN11	RTX CORPORATION 4.45% 11-16-2038	235,000	222,371	208,830
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042	2,030,000	1,994,385	1,755,240
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042	4,180,000	5,148,625	3,614,237
SBYVN9P3	RTX CORPORATION 4.625% 11-16-2048	305,000	355,649	259,439
SBN7GF51	RTX CORPORATION 4.7% DUE 12-15-2041	121,000	142,200	107,004
SBM8NVQ7	RTX CORPORATION 4.8% DUE 12-15-2043	42,000	46,121	37,236
SBQS6Q47	RTX CORPORATION 5.15% DUE 02-27-2033	560,000	558,804	554,831
SBQS6QG9	RTX CORPORATION 5.375% 02-27-2053	800,000	798,576	756,384
SBQHN1W2	RTX CORPORATION 6.1% 03-15-2034	600,000	598,872	631,710
SBQHN1W2	RTX CORPORATION 6.1% 03-15-2034	825,000	823,449	868,601
SBZRSJL0	RTX CORPORATION 6.125% DUE 07-15-2038	865,000	928,795	906,174
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	135,000	134,494	146,607
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	190,000	193,412	206,336
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	386,000	385,975	419,188
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	745,000	760,025	809,055
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	1,435,000	1,472,824	1,558,381
SBM5M5Y3	RTX CORPORATION COMSTK	6,488	588,254	750,791
SBM5M5Y3	RTX CORPORATION COMSTK	6,971	734,913	806,684
55AYVK7U	RUSSIAN RUBLE BALANCE AT JPM	14,688,897	484,686	133,840
S4768962	RWE AG NPV	1,459	43,646	43,556

SBNXKS3	RYAN SPECIALTY HOLDINGS INC CL A COM	USD0.001 CL A	495	18,895	31,759
SBNXKS3	RYAN SPECIALTY HOLDINGS INC CL A COM	USD0.001 CL A	2,570	167,247	164,891
S2760669	RYDER SYS INC COM		198	15,761	31,058
SBRBJPX2	RYDER SYSTEM INC 4.9% 12-01-2029		1,085,000	1,084,034	1,074,259
SB8HV6D7	S CAROLINA ELEC & 4.6% DUE 06-15-2043		275,000	269,898	239,113
SB8HV6D7	S CAROLINA ELEC & 4.6% DUE 06-15-2043		472,000	480,352	410,404
SB4359G8	S CAROLINA ELEC & 5.45% DUE 02-01-2041		485,000	619,286	473,331
SBKM1DP6	S&P GLOBAL INC 3.25% DUE 12-01-2049		150,000	113,349	103,458
SBQZC712	S&P GLOBAL INC 3.7% 03-01-2052		115,000	111,532	85,583
SBQZC6C6	S&P GLOBAL INC 3.9% 03-01-2062		97,000	95,282	71,846
SBQZC6C6	S&P GLOBAL INC 3.9% 03-01-2062		310,000	304,511	229,611
SBPJLZM5	S&P GLOBAL INC 4.25% 05-01-2029		2,345,000	2,306,331	2,293,269
SBYV23Z5	S&P GLOBAL INC COM		1,528	529,640	760,990
S2831543	S.W. AIRL CO COM		2,882	97,860	96,893
SBPXZH27	SAAB AB NPV B		759	10,486	16,053
SBZ4FB57	SABINE PASS LIQUEFACTION LLC 5.0% 03-15-2027		2,105,000	2,134,545	2,109,905
C785592AV8	SABINE PASS LIQUEFACTION LLC 5.875% 06-30-2026		841,000	854,506	848,981
SBJCRTF9	SABRA HLTH CARE 3.9% DUE 10-15-2029		800,000	791,109	747,440
SBJCRTF9	SABRA HLTH CARE 3.9% DUE 10-15-2029		2,305,000	2,121,860	2,153,562
SBT6NWM1	SAFEHOLD GL HLDGS LLC 5.65% 01-15-2035		100,000	98,812	97,437
SB058T26	SAFRAN SA EURO.20		855	120,334	187,783
SB058T26	SAFRAN SA EURO.20		2,689	605,438	590,584
SB9M3PK4	SAGAX AB SER'B'NPV		155	3,957	3,173
SB9M3PK4	SAGAX AB SER'B'NPV		514	17,941	10,523
S2982399	SAIA INC COM STK		130	44,895	59,245
SB019KW7	SAINSBURY(J) ORD GBPO.28571428		3,854	11,977	13,206
C79467BAR6	SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE		435,000	398,747	356,115
C79467BCM5	SALES TAX SECURITIZATION CORP ILL 4.637%01-01-2040 BEO TAXABLE		215,000	215,000	202,212
S2310525	SALESFORCE INC COM USD0.001		3,205	693,603	1,071,528
S2310525	SALESFORCE INC COM USD0.001		4,524	854,148	1,512,509
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO		265,000	185,320	186,592
SBN466T5	SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO		361,000	259,920	254,187
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO		536,000	418,265	341,695
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO		1,120,000	968,875	713,989
SBN466W8	SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO		1,210,000	804,732	771,363
SBN466Y0	SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO		135,000	88,538	82,690
SB1W5NNW2	SALMAR ASA NOKO.25		160	9,765	7,614
SB1NBW867	SAMMONS FINL GROUP INC SR NT 144A 3.35% 04-16-2031		1,000,000	998,016	859,680
SBMXX645	SAMPO OYJ/SH CL COMMON STOCK		1,177	49,572	47,996
SBMXX645	SAMPO OYJ/SH CL COMMON STOCK		8,218	210,940	335,114
SB4Q1532	SAMSONITE INTL SA USD0.01		54,000	165,116	150,155
S6771720	SAMSUNG ELECTRONIC KRW100		2,267	102,681	81,924
SBNSNRL1	SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051		175,000	115,225	112,798
SBF4SP32	SAN DIEGO GAS & 3.75% DUE 06-01-2047		743,000	741,012	555,742
SBF4SP32	SAN DIEGO GAS & 3.75% DUE 06-01-2047		1,223,000	1,263,777	914,767
C797440BW3	SAN DIEGO GAS & 4.15% DUE 05-15-2048		85,000	69,571	67,535
SBQH60Q8	SAN DIEGO GAS & ELEC CO 4.95% 08-15-2028		611,000	608,373	613,279
SBPTK7J3	SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054		110,000	109,243	106,752
SBHTB575	SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049		550,000	549,473	431,327
SBM75RR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050		145,000	144,822	97,771
SBM75RR6	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050		406,000	394,324	273,758
SBPLD38	SANDOZ GROUP AG CHF0.05		952	22,856	39,046
CG7801RAD1	SANDS CHINA LTD 4.375% DUE 06-18-2030		490,000	500,110	456,567
C80007RAE5	SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028		700,000	724,398	692,083
SB5B23W2	SANDS CHINA LTD USD0.01		5,451	24,062	14,666
SB1VQ252	SANDVIK AB NPV		2,562	42,973	45,980
SB1VQ252	SANDVIK AB NPV		10,539	150,969	189,143
S5671735	SANOFI EUR2		2,685	239,807	260,627
C802920AC2	SANTANDER DR AUTO 4.88% DUE 09-15-2027		30,000	29,999	30,053
C80287LAC3	SANTANDER DR AUTO 5.63% DUE 01-16-2029		250,000	249,974	252,938
C80287LAC3	SANTANDER DR AUTO 5.63% DUE 01-16-2029		440,000	439,954	445,171
C80286YAD4	SANTANDER DR AUTO 5.78% DUE 07-16-2029		360,000	366,877	366,228
C80286MAE8	SANTANDER DR AUTO FIXED 3.76% DUE 07-16-2029		840,000	804,067	830,482
C80287FAC6	SANTANDER DR AUTO RECEIVABLES TR 5.75% 04-15-2027		49,487	49,483	49,548
C802919AC4	SANTANDER DRIVE AUTO REC TR SER 24-4 CLS A3 4.85% 01-16-2029		429,000	428,953	429,920
C802927AD5	SANTANDER DRIVE AUTO RECEIVABLES TR SER 23-4 CL A3 5.73% DUE 04-17-2028		345,000	344,933	347,236
C802920AD0	SANTANDER DRIVE AUTO RECEIVABLES TR SR 24-5 CL A3 4.62% 11-15-2028		34,000	33,999	33,959
SBTFJ2V9	SANTANDER HLDGS USA INC 5.353% 09-06-2030		1,700,000	1,699,760	1,678,274
SBN4L8N8	SANTANDER HLDGS USA INC 6.342% 05-31-2035		781,000	789,367	791,778
SBNCV5V8	SANTANDER UK GROUP FLTG RT 2.896% DUE 03-15-2032		1,100,000	1,100,000	941,435
SBP4Y2Z9	SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030		300,000	300,000	291,657
SBP4Y2Z9	SANTANDER UK GROUP FLTG RT 4.858% DUE 09-11-2030		700,000	700,000	680,533
S6776703	SANTOS LIMITED NPV		7,511	36,253	31,065
S6776703	SANTOS LIMITED NPV		52,064	256,622	215,333
S4846288	SAP SE		2,463	308,618	602,668
S4846288	SAP SE		4,287	693,491	1,048,980
S2112226	SAPUTO INC COM NPV		603	17,064	10,478
S2112226	SAPUTO INC COM NPV		4,326	116,796	75,168
SB8DPD77	SAREPTA THERAPEUTICS INC COM		442	32,016	53,743
S5843329	SARTORIUS AG NON VTG PRF NPV		61	15,512	13,593
SBY2ZQPS	SARTORIUS STEDIM B EURO.20		68	11,966	13,287
SBYWYZL3	SAUDI ARABIA 3.625% SNR MTN 04/03/28 USD		700,000	672,350	671,363
C80413TAC3	SAUDI ARABIA KINGDOM TRANCHE # TR 3 4.5%DUE 10-26-2046 REG		900,000	883,857	725,670
SBZ6TS23	SBA COMMUNICATIONS CORP COM USD0.01 CL A		496	164,617	101,085
SBZ6TS23	SBA COMMUNICATIONS CORP COM USD0.01 CL A		524	148,802	106,791
SB56C9L8	SBERBANK OF RUSSIA RUB3(USD)		169,868	-	397,700
S6309466	SBI HLDGS INC NPV		590	12,261	14,949
SBM98X21	SBL HLDGS INC 5% DUE 02-18-2031		1,255,000	1,138,168	1,124,944
C78398DAD9	SBNA AUTO LEASE TR 4.42% DUE 03-20-2029		263,000	262,947	261,378
SBLZH0Z7	SCENTRE GROUP		12,384	32,447	26,300
C80622GAD6	SCENTRE MGMT LTD 3.625% DUE 01-28-2026		955,000	929,768	941,028
SB11TCY0	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)		94	20,406	25,973
SB11TCY0	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)		2,133	511,634	589,355
SB11WWH2	SCHINDLER-HLDG AG CHF0.10 (REGD)		57	12,573	15,567
SB11WWH2	SCHINDLER-HLDG AG CHF0.10 (REGD)		1,981	466,891	541,018
SBNNRKG4	SCHLUMBERGER INVT SA 5.0% 06-01-2034		500,000	491,660	491,160
S2779201	SCHLUMBERGER LTD COM COM		1,960	89,316	75,146
S2779201	SCHLUMBERGER LTD COM COM		6,957	295,181	266,731
S4834108	SCHNEIDER ELECTRIC EUR4.00		869	220,209	216,774

S4834108	SCHNEIDER ELECTRIC EUR4.00	1,288	150,917	321,294
S4834108	SCHNEIDER ELECTRIC EUR4.00	3,100	462,466	773,301
SBYVN953	SCHNEIDER NATL INC WIS CL B CL B	268	5,880	7,847
S0802284	SCHRODER JAPAN GWT ORD GBP0.10	907,869	2,541,491	2,899,389
S0610841	SCHRODER UK MIDCAP ORD GBP0.25	32,893	224,366	252,115
SBP9LHF2	SCHRODERS PLC ORD GBP0.20	1,773	10,987	7,186
S2779397	SCHWAB CHARLES CORP COM NEW	7,272	462,443	538,201
S2779397	SCHWAB CHARLES CORP COM NEW	8,320	658,975	615,763
C808513C05	SCHWAB CHARLES CORP NEW 5.643% 05-19-2029	1,425,000	1,424,267	1,453,044
SBMHCD69	SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250	1,000,000	995,833	862,400
SBDTZG7	SCIENCE APPLICATIONS INTL CORP NEW COM USD0.0001	240	22,533	26,827
S0787369	SCOT AMERICAN INV ORD GBP0.25	32,914	210,773	205,489
S2781518	SCOTTS MIRACLE-GRO CLASS'A'COM NPV	206	15,184	13,666
SBYT9340	SCOUT24 SE NPV	181	13,511	15,950
S6251028	SCREEN HOLDINGS CO LTD NPV	200	24,850	12,077
S6858474	SCSK CORP NPV	377	7,160	7,991
S6858474	SCSK CORP NPV	12,800	230,699	271,296
C994JY8995	SDL SOF-VII CO-INVEST FUND L.P.	1	1	902,702
S2786687	SEABOARD CORP DEL COM	1	3,721	2,430
S2232793	SEALED AIR CORP NEW COM STK	792	40,794	26,793
SBRXXTF2	SEAPORT ENTMT GROUP INC COM	36	900	1,006
SBLH1JH2	SEATTLE CHILDRENS 2.719% DUE 10-01-2050	735,000	736,894	455,296
S4792132	SEB SA EUR1.00	60	8,251	5,436
S4792132	SEB SA EUR1.00	1,714	188,755	155,299
S6791591	SECOM CO NPV	1,012	38,764	34,573
S6791591	SECOM CO NPV	4,500	148,876	153,732
S5554041	SECURITAS SER'B'NPV	1,178	13,013	14,595
C81377JA89	SECURITIZED AST BACKED RECEIVABLES LLC MTG PASSTHRU CTF CL A-2A 12-25-2036 REG	210,879	210,879	45,117
S80767Y3	SEEK LIMITED NPV	846	11,913	11,822
S802RK08	SEGA SAMMY HLDGS I NPV	10,000	147,908	195,724
S85ZN1N8	SEGRO PLC ORD GBP0.10	2,949	26,576	25,898
S2793610	SEI INVT5 CO COM	473	25,807	39,013
S2793610	SEI INVT5 CO COM	6,210	477,291	512,201
S6616508	SEIKO EPSON CORP NPV	674	10,781	12,332
S6793821	SEKISUI CHEMICAL CO LTD NPV	894	13,487	15,444
S6793906	SEKISUI HOUSE NPV	1,385	24,519	33,330
S808X163	SEMBICORP INDUSTRIE NPV	2,100	8,104	8,497
SBFWJFR1	SEMPRA 4% DUE 02-01-2048	300,000	237,589	227,322
SB4T9B57	SEMPRA 6% DUE 10-15-2039	185,000	187,820	188,463
SB4T9B57	SEMPRA 6% DUE 10-15-2039	400,000	488,132	407,488
SB4T9B57	SEMPRA 6% DUE 10-15-2039	1,257,000	1,460,021	1,280,531
SB4T9B57	SEMPRA 6% DUE 10-15-2039	2,558,000	2,855,773	2,605,886
SBRWLG67	SEMPRA 6.55% 04-01-2055	92,000	92,000	91,332
C816851B57	SEMPRA 6.875% 10-01-2054	416,000	412,023	420,405
S2138158	SEMPRA COM	3,066	220,482	268,950
SBFWJFQ0	SEMPRA ENERGY 3.4% 01-12-2018	1,100,000	1,006,214	1,050,896
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038	305,000	291,372	252,113
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038	515,000	492,179	425,699
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038	1,700,000	1,684,234	1,405,220
SBFMBMT8	SENSATA TECHNOLOGIES B V HOLDING	713	29,140	19,536
SBP7L1B8	SENTINELONE INC CL A COM CL A COM	1,329	32,482	29,504
S0797379	SERCO GROUP PLC GBP0.02	94,376	218,504	178,831
S6680718	SERIA CO LTD NPV	3,100	55,769	55,566
S2797560	SERVICE CORP INTL COM	680	44,757	54,278
S880NX08	SERVICENOW INC COM USD0.001	593	277,158	628,651
S880NX08	SERVICENOW INC COM USD0.001	1,011	519,946	1,071,781
CLX2326374	SETANTA AIRCRAFT LEASING DESIGNATED ACTIVITY CO TL B SENIOR SECURED 11 MAY 2028	600,000	598,500	602,250
SB0FS5D6	SEVEN & I HOLDINGS NPV	5,148	65,101	81,465
SB0FS5D6	SEVEN & I HOLDINGS NPV	18,900	241,016	299,086
SB1FH8J7	SEVERN TRENT ORD GBP0.9789	619	18,164	19,443
SB1G4YH7	SEVERSTAL PJSC GDR EACH REPR 1 ORD 'REGS'	7,918	-	476
C78436XAC1	SFS AUTO 4.55% DUE 06-20-2030	107,000	106,988	106,830
C78397XAC8	SFS AUTO 5.33% DUE 11-20-2029	178,000	178,647	179,847
C78397XAC8	SFS AUTO 5.33% DUE 11-20-2029	377,000	376,933	380,913
SBFFY885	SG HOLDINGS CO LTD NPV	794	10,939	7,609
C78432YAA7	SG RESDNTL MTG TR 1.737% DUE 12-25-2061	363,541	300,376	293,336
SBR858V2	SGH LTD NPV	478	12,605	13,646
SBR858V2	SGH LTD NPV	6,645	171,340	189,708
SBMQBQZ4	SGS SA CHF0.04 (REGD)	350	32,062	35,098
SBR57681	SHARKNINJA COM USD0.0001	320	24,048	31,155
SBR4TV31	SHELL FIN US INC 4.0% 05-10-2046	291,000	303,906	228,025
SBR4TV31	SHELL FIN US INC 4.0% 05-10-2046	1,177,000	1,256,474	922,285
SBR4TTW6	SHELL FIN US INC 4.375% 05-11-2045	350,000	373,140	292,397
SBR4TTW6	SHELL FIN US INC 4.375% 05-11-2045	430,000	365,691	359,231
SBT26H41	SHELL FIN US INC NT 3.25% 04-06-2050	221,000	157,034	148,731
SBR4TTY8	SHELL FIN US INC NT 4.55% 08-12-2043	71,000	74,860	61,947
SBR4TTZ9	SHELL FINANCE US INC 3.75% 09-12-2046	325,000	325,021	244,023
SBR4TTZ9	SHELL FINANCE US INC 3.75% 09-12-2046	738,000	778,431	554,120
SBMZQF90	SHELL INTL FIN B V 2.875% DUE 11-26-2041	805,000	752,826	567,581
SBMZQF90	SHELL INTL FIN B V 2.875% DUE 11-26-2041	900,000	889,433	634,563
SBMZQF90	SHELL INTL FIN B V 2.875% DUE 11-26-2041	1,518,000	1,424,017	1,070,296
SBMZQF90	SHELL INTL FIN B V 2.875% DUE 11-26-2041	1,768,000	1,602,568	1,246,564
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051	100,000	64,106	63,284
SBMZQFB2	SHELL INTL FIN B V 3% DUE 11-26-2051	510,000	470,727	322,748
SBGOWNK8	SHELL INTL FIN B V 3.125% DUE 11-07-2049	259,000	229,235	170,611
SB7C0151	SHELL INTL FIN B V 3.625% DUE 08-21-2042	305,000	277,688	237,156
S890FLN7	SHELL INTL FIN B V 6.375% DUE 12-15-2038	2,338,000	2,699,052	2,544,001
SBP6MKD8	SHELL PLC ORD EURO.07	14,647	444,139	454,195
SBP6MKD8	SHELL PLC ORD EURO.07	21,641	536,335	671,075
S80MP1B0	SHENZHOU INTERNATI HKD0.10	6,797	72,289	54,250
SBDGKST9	SHERWIN-WILLIAMS 3.45% DUE 06-01-2027	1,075,000	1,045,422	1,044,588
SBDGKT18	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	178,000	175,666	149,433
SBYY8XV9	SHERWIN-WILLIAMS 4.55% DUE 08-01-2045	110,000	130,885	93,161
SBJN50L5	SHERWIN-WILLIAMS CO 2.3% DUE 05-15-2030	850,000	849,864	740,614
SBPLQR99	SHERWIN-WILLIAMS CO 2.9% 06-15-2052	780,000	579,468	473,437
SBT3NG44	SHERWIN-WILLIAMS CO 4.55% 03-01-2028	395,000	394,988	391,998
S2804211	SHERWIN-WILLIAMS CO COM	1,153	278,776	391,939
SBD49241	SHERWIN-WILLIAMS FIXED 4.4% DUE 02-01-2045	151,000	150,051	122,216
SBLFL75	SHIFT4 PMTS INC CL A CL A	289	12,625	29,992

S6804369	SHIMADZU CORP NPV	571	14,187	16,208
S6804820	SHIMANO INC NPV	176	27,450	23,954
S6804820	SHIMANO INC NPV	1,400	253,434	190,545
S6804585	SHIN-ETSU CHEMICAL NPV	4,220	100,927	142,206
S6804585	SHIN-ETSU CHEMICAL NPV	6,100	258,528	205,559
S6397502	SHINHAN FINANCIAL GROUP CO LTD KRW5000 055550	3,273	104,043	105,939
S6804682	SHIONOGI & CO LTD NPV	1,614	28,876	22,789
S805MTR0	SHIP HEALTHCARE HOLDINGS INC NPV	7,500	122,268	105,227
S6805265	SHISEIDO CO LTD NPV	964	47,607	17,092
S6805265	SHISEIDO CO LTD NPV	5,400	122,369	95,744
SBP380J6	SHIZUOKA FINANCIAL NPV	1,076	8,635	8,794
SBX865C7	SHOPIFY INC COM NPV CL A	2,852	119,734	303,384
SBX865C7	SHOPIFY INC COM NPV CL A	20,675	994,739	2,199,324
S5727973	SIEMENS AG NPV(REGD)	1,790	232,019	349,504
S5727973	SIEMENS AG NPV(REGD)	4,478	616,458	874,347
SBMTVQK9	SIEMENS ENERGY AG NPV	1,520	32,758	79,296
SBD594Y4	SIEMENS HEALTHINEE NPV	653	30,695	34,620
SBR2VWS1	SIERRA PAC PWR CO 5.9% 03-15-2054	270,000	271,066	270,994
SBD5GN60	SIG GROUP AG	709	14,243	13,988
SBF2D5G3	SIKA AG CHF0.01 (REG)	354	68,652	84,296
S2809324	SILGAN HLDGS INC COM	398	16,274	20,716
S2808064	SILICON GRAPHICS INC COM	35,129	-	597
SBQR7XM8	SIMON PPTY GROUP L 4.25% DUE 10-01-2044	384,000	315,728	316,324
SBKMG0X9	SIMON PPTY GROUP L FIXED 3.25% 09-13-2049	355,000	353,707	238,191
SBY265N8	SIMON PPTY GROUP L P 3.5% DUE 09-01-2025	1,665,000	1,690,234	1,652,662
SBN12KX8	SIMON PPTY GROUP L P 6.65% 01-15-2054	190,000	187,731	211,379
S2812452	SIMON PROPERTY GROUP INC COM	1,574	169,358	271,059
S2812452	SIMON PROPERTY GROUP INC COM	4,080	633,315	702,617
S2809230	SIMPSON MFG INC COM	200	33,706	33,166
S6811734	SINGAPORE AIRLINES NPV	3,429	12,709	16,187
	SINGAPORE DOLLAR	0	0	0
	SINGAPORE DOLLAR	1	1	1
	SINGAPORE DOLLAR	304	304	304
	SINGAPORE DOLLAR	5,296	5,296	5,296
S6303866	SINGAPORE EXCHANGE NPV	2,066	12,504	19,294
S6303866	SINGAPORE EXCHANGE NPV	5,000	37,234	46,694
S6043214	SINGAPORE TECHNOLOGIES ENGINEERING	3,562	9,551	12,168
S6043214	SINGAPORE TECHNOLOGIES ENGINEERING	12,000	40,391	40,991
S802PY11	SINGAPORE TELECOMMUNICATIONS NEW COM STK	17,598	40,800	39,732
S6810429	SINO LAND CO NPV	8,911	12,015	9,005
SBQWS627	SIRIUS XM HLDGS INC NEW COM	1,276	43,906	29,093
SB61X7R5	SITC INTERNATIONAL HKD0.10	3,232	11,419	8,613
SBYQ7X81	SITEONE LANDSCAPE SUPPLY INC COM	206	24,959	27,145
C82983PA1	SITIOS LATINOAMERICA 6% 11-25-2029	530,000	528,193	527,848
C994JR3994	SIXTH CINVEN FUND (NO.3) LP	44,786	47,021	9,259,000
S4813345	SKAND ENSKILDA BKN SER'A'NPV	3,811	40,486	52,237
S7142091	SKANSKA AB SER'B'NPV	802	15,511	16,890
S2428042	SKECHERS U S A INC CL A CL A ISIN #US8305661055	640	27,413	43,034
S2428042	SKECHERS U S A INC CL A CL A ISIN #US8305661055	2,370	159,039	159,359
SB1QJ3J5	SKF AB SER'B'NPV	815	14,700	15,313
SBMCF891	SKYWORKS SOLUTIONS INC 1.8% DUE 06-01-2026 BEO	125,000	125,002	119,658
S2961053	SKYWORKS SOLUTIONS INC COM	775	75,355	68,727
C998249858	SLC MANAGEMENT US INTERMEDIATE INVESTMENT GRADE PRIVATE CREDIT FUND LP	28,405,133	273,536,137	266,246,997
S2101967	SLM CORP COM	1,210	19,624	33,372
S2101967	SLM CORP COM	8,980	167,118	247,668
C78448YAH4	SMB PRIVATE ED LN TR 2021-A PVT ED LN BKD NT 144A CL 1.07% 01-15-2053	580,873	575,987	514,455
C78448TAF9	SMBAC AVIATION CAP FIN DAC GTD SR NT 144A2.3% 06-15-2028	2,846,000	2,585,320	2,586,416
S6763965	SMC CORP NPV	138	47,604	54,599
S0922320	SMITH & NEPHEW PLC ORD USD0.20	2,006	34,463	24,907
S2816023	SMITH A O CORP COM	585	35,016	39,903
S0822011	SMITH(DS) ORD GBP0.10	31,493	142,932	213,775
SB1WV233	SMITHS GROUP ORD GBP0.375	798	15,862	17,180
SBGJWTR8	SMITHSON INV TRUST ORD GBP0.01	40,107	688,946	745,413
SBMTQVH6	SMUCKER J M CO 6.5% 11-15-2043	265,000	262,350	282,623
SBMTQVJ8	SMUCKER J M CO 6.5% 11-15-2053	230,000	230,228	247,059
S2951452	SMUCKER J M CO COM NEW	501	62,078	55,170
SBRK49M5	SMURFIT WESTROCK LTD	2,532	106,949	136,374
S7251470	SNAM NPV	4,559	21,052	20,191
S2818740	SNAP-ON INC COM	261	56,285	88,604
SBN13487	SNOWFLAKE INC CL A CL A	1,533	241,419	236,711
C83368RB24	SOCIETE GENERALE 5.25% DUE 02-19-2027	935,000	934,963	935,832
C83368RB24	SOCIETE GENERALE 5.25% DUE 02-19-2027	2,235,000	2,234,911	2,236,989
S5966516	SOCIETE GENERALE EUR1.25	1,678	53,714	47,192
S5966516	SOCIETE GENERALE EUR1.25	11,449	311,233	321,994
S7062713	SODEXHO EUR4	203	16,183	16,722
SBMZNC04	SOFI PROFESSIONAL LN PROGRAM 2020-C POSTGRADUATE LN AST BKD NT 1.95% 02-15-2046	35,528	35,523	32,819
SBM8J4C2	SOFI TECHNOLOGIES INC COM	5,294	36,478	81,528
S4820301	SOFINA SA NPV	37	9,941	8,368
SBFSMOK5	SOFTBANK CORP NPV	66,210	82,868	83,795
S6770620	SOFTBANK GROUP CORP	2,206	93,916	128,927
SBTTMX55	SOLVENTUM CORP 5.4% 03-01-2029	1,320,000	1,317,980	1,323,336
SBTTMX44	SOLVENTUM CORP 5.45% 02-25-2027	2,995,000	2,994,611	3,023,040
SBTTMX77	SOLVENTUM CORP 5.45% 03-13-2031	2,160,000	2,165,380	2,158,631
SBTTMX88	SOLVENTUM CORP 5.6% 03-23-2034	310,000	316,699	308,689
SBTTMX88	SOLVENTUM CORP 5.6% 03-23-2034	375,000	374,064	373,414
SBTTMX99	SOLVENTUM CORP 5.9% 04-30-2054	770,000	769,707	750,137
SBMTQB43	SOLVENTUM CORP COM COM USD0.01	657	50,481	43,401
S2216991	SOMNIGROUP INTERNATIONAL INC. COM USD0.01	799	22,173	45,295
S862G7K6	SOMPO HOLDINGS INC	2,062	30,051	54,043
S862G7K6	SOMPO HOLDINGS INC	17,800	345,523	466,519
S6821120	SONIC HEALTHCARE NPV	1,066	20,048	17,827
S2821395	SONOCO PROD CO COM	468	24,793	22,862
SBSRJ0Q8	SONOCO PRODS CO 4.6% 09-01-2029	311,000	311,070	302,948
SBSRJ0Q8	SONOCO PRODS CO 4.6% 09-01-2029	805,000	804,525	784,159
SBPSJMD3	SONOCO PRODS CO 5.0% 09-01-2034	203,000	202,239	192,389
SBPSJMD3	SONOCO PRODS CO 5.0% 09-01-2034	720,000	712,768	682,366
SBSRJBM4	SONOCO PRODUCTS CO 4.45% 09-01-2026	290,000	289,791	287,883
S7156036	SONOVA HOLDING AG COMMON STOCK	119	25,272	38,907
S6821506	SONY GROUP CORPORA NPV	13,000	199,615	278,678

S6821506	SONY GROUP CORPORA NPV	14,695	175,473	315,013
S6821506	SONY GROUP CORPORA NPV	26,100	449,506	559,499
SBNKVRZ7	SOTERA HEALTH CO COM	846	14,492	11,573
	SOUTH AFRICAN RAND	(46)	(46)	(46)
	SOUTH AFRICAN RAND	0	0	0
	SOUTH AFRICAN RAND	5	5	5
SBWSW5D9	SOUTH32 LTD NPV	10,531	22,665	22,169
SBVDXPX2	SOUTHERN CAL EDISON 3.6% 02-01-2045	255,000	187,393	188,228
SBNGM4F3	SOUTHERN CAL EDISON 3.65% 06-01-2051	1,100,000	1,097,524	779,471
SB55WL03	SOUTHERN CALI EDISON 5.45% 06-01-2031	960,000	959,510	975,024
SBPQV4D2	SOUTHERN CALIF EDISON 4.875% 02-01-2027	724,000	723,855	726,324
SBPQV4D2	SOUTHERN CALIF EDISON 4.875% 02-01-2027	2,880,000	2,879,424	2,889,245
SBMBVXD9	SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022D 4.7% 06-01-2027	200,000	199,572	200,026
SBK935L5	SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052	130,000	130,801	122,040
SBN7QLH5	SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	900,000	894,088	564,840
SBJVNIQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	200,000	198,806	143,182
SBJVNIQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	1,620,000	1,630,424	1,159,774
SBFMZDC0	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	188,000	179,782	146,704
SBFMZDC0	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	525,000	464,535	409,679
SBF6DY53	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	50,000	55,741	43,183
SBF6DY53	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	900,000	1,034,794	777,294
SBP4YBM1	SOUTHERN CALIF EDISON CO 4.9% 06-01-2026	814,000	812,157	815,823
SBQM52G3	SOUTHERN CALIF EDISON CO 5.3% 03-01-2028	305,000	304,695	308,687
SBRC25V8	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	265,000	273,537	260,445
SBP4ZDJ5	SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032	600,000	599,784	511,908
SBP4ZDL7	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	317,000	270,144	214,599
SBP4ZDL7	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	400,000	398,656	270,788
SBP4ZDL7	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	625,000	592,861	423,106
SBFZF9Z2	SOUTHERN CALIF GAS CO 4.3% 01-15-2049	110,000	86,904	89,125
SBP813F5	SOUTHERN CALIF GAS CO 5.05% 09-01-2034	469,000	466,721	461,731
SBP813F5	SOUTHERN CALIF GAS CO 5.05% 09-01-2034	600,000	597,084	590,700
SBP4Y3T2	SOUTHERN CALIF GAS CO 5.75% 06-01-2053	960,000	955,354	955,651
SBP2TQ89	SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032	400,000	397,396	416,996
SBYT1506	SOUTHERN CO 3.25% DUE 07-01-2026	1,943,000	1,906,676	1,903,343
SBYT1517	SOUTHERN CO 4.25% DUE 07-01-2036	172,000	175,416	154,568
SBYT1517	SOUTHERN CO 4.25% DUE 07-01-2036	1,100,000	1,090,658	988,515
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046	410,000	495,526	339,447
SBYT1540	SOUTHERN CO 4.4% DUE 07-01-2046	540,000	522,925	447,077
SBMG59Z6	SOUTHERN CO 5.5% 03-15-2029	715,000	725,425	729,257
S2829601	SOUTHERN CO COM STK	5,342	363,723	439,753
SBMYRS83	SOUTHERN CO GAS CAP 3.15% 09-30-2051	186,000	184,401	119,795
SBDS5H24	SOUTHERN CO GAS CAP 3.25% 06-15-2026	450,000	448,915	440,694
SBTFK4P0	SOUTHERN CO GAS CAP 4.95% 09-15-2034	815,000	812,188	788,496
SBDVJIJ5	SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047	175,000	130,162	143,764
SBMFS897	SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051	1,931,000	1,652,551	1,848,990
SBLB20N4	SOUTHN CAL EDISON 1.2% DUE 02-01-2026	385,000	358,085	370,855
SBFMZD97	SOUTHN CAL EDISON 3.65% DUE 03-01-2028	347,000	327,148	334,088
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	25,000	26,726	19,680
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	280,000	293,995	220,410
SB70Y066	SOUTHN CAL EDISON 3.9% DUE 12-01-2041	498,000	508,557	387,529
SB09BP66	SOUTHN CAL EDISON 4% DUE 04-01-2047	255,000	207,377	196,388
SB09BP66	SOUTHN CAL EDISON 4% DUE 04-01-2047	425,000	347,349	327,314
SB09BP66	SOUTHN CAL EDISON 4% DUE 04-01-2047	658,000	513,148	506,759
SB09BP66	SOUTHN CAL EDISON 4% DUE 04-01-2047	781,000	614,530	601,487
SB09BP66	SOUTHN CAL EDISON 4% DUE 04-01-2047	900,000	959,393	693,135
SB09BP66	SOUTHN CAL EDISON 4% DUE 04-01-2047	1,200,000	1,247,856	924,180
SB7RDY97	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	1,154,000	961,846	934,382
SB7RDY97	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	1,665,000	1,471,675	1,348,134
SB65ZD50	SOUTHN CAL EDISON 5.5% DUE 03-15-2040	1,700,000	2,146,143	1,656,939
SB2NSP57	SOUTHN CAL EDISON 5.95% DUE 02-01-2038	35,000	35,748	35,803
SB65HYN8	SOUTHN CAL EDISON 6.05% DUE 03-15-2039	500,000	658,290	517,035
SB65HYN8	SOUTHN CAL EDISON 6.05% DUE 03-15-2039	505,000	515,694	522,205
SB65HYN8	SOUTHN CAL EDISON 6.05% DUE 03-15-2039	1,299,000	1,314,356	1,343,257
SB8DRYG7	SOUTHN CAL GAS 3.75 DUE 09-15-2042	320,000	297,725	249,936
SBDC5L55	SOUTHN CAL GAS CO 2.6% DUE 06-15-2026	695,000	697,579	675,616
SBJQLGX4	SOUTHN CAL GAS CO 3.95% DUE 02-15-2050	294,000	271,909	223,073
SBF10906	SOUTHN CAL GAS CO 4.125% DUE 06-01-2048	120,000	95,867	94,274
SB030007	SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	90,000	74,686	69,531
SB030007	SOUTHN CO GAS CAP 3.95% DUE 10-01-2046	455,000	454,272	351,519
SBMXRPR3	SOUTHN CO GAS CAP FIXED 1.75% DUE 01-15-2031	520,000	502,782	427,653
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	95,000	104,263	101,787
SB8FM8R9	SOUTHN COPPER CORP 5.25% DUE 11-08-2042	460,000	411,391	415,679
S2823777	SOUTHN COPPER CORP DEL COM	416	25,632	37,910
S2823777	SOUTHN COPPER CORP DEL COM	1,036	85,942	94,411
S2823777	SOUTHN COPPER CORP DEL COM	5,398	563,826	491,920
S2006103	SOUTHN NAT GAS CO 8% DUE 03-01-2032	600,000	601,181	676,266
SBMDB9K6	SOUTHWEST GAS CORP 5.45% 03-23-2028	760,000	762,612	768,565
SBPCVKK5	SOUTHWEST GAS CORP SR NT 5.8% 12-01-2027	220,000	220,813	225,309
C845437BT8	SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051	198,000	199,025	125,954
SBMH4406	SOUTHWESTERN ENERGY CO 4.75% 02-01-2032	1,616,000	1,487,678	1,503,349
SBPGBGP8	SOUTHWESTERN ENERGY CO 5.375% 02-01-2029	170,000	156,613	167,374
SBRA4M54	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	325,000	322,589	328,855
SBRA4M54	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054	800,000	794,064	809,488
SB1F57F9	SOUTHWESTERN PUB SVC CO SR NT 6% DUE 10-01-2036/10-06-2006	1,090,000	1,128,395	1,104,770
SB093QB3	SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	202,000	176,663	146,521
SB093QB3	SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO	405,000	442,477	293,767
SBMDHP54	SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE05-01-2050	280,000	278,950	181,418
SBWGCXK1	SOUTHWESTN ELEC 3.9% DUE 04-01-2045	318,000	331,009	236,935
SB0GL8V4	SOUTHWESTN PUB SVC 3.4% DUE 08-15-2046	248,000	271,101	173,000
SB6T90Z4	SOUTHWESTN PUB SVC 4.5% DUE 08-15-2041	240,000	224,522	205,925
SBGYKMF6	SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048	102,000	131,044	82,704
SB2NJ721	SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038	200,000	206,788	206,098
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045	105,000	89,128	86,086
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045	110,000	96,806	90,186
SBWC4XS2	SPECTRA ENERGY 4.5% DUE 03-15-2045	200,000	198,625	163,974
SBDRYFB1	SPECTRUM BRANDS HLDGS INC COM USD0.01	173	13,743	14,617
SBZ03B55	SPIN MASTER CORP SUB VTG NPV	8,057	189,781	189,745
SBWFGQN1	SPIRAX GROUP PLC ORD GBPO.269230769	170	19,957	14,595
SB1HMM57	SPIRIT AEROSYSTEMS HLDGS INC CL A	541	15,142	18,437

SBFZ1K46	SPOTIFY TECHNOLOGY S A COM EURO.025	330	110,993	147,635
SBFZ1K46	SPOTIFY TECHNOLOGY S A COM EURO.025	361	173,779	161,504
SBFZ1K46	SPOTIFY TECHNOLOGY S A COM EURO.025	726	92,807	324,798
SBK62TK5	SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028	300,000	300,000	303,915
S2327354	SPRINT CAP CORP 6.875% DUE 11-15-2028	763,000	809,436	809,390
S2327354	SPRINT CAP CORP 6.875% DUE 11-15-2028	1,314,000	1,414,749	1,393,891
SBG49327	SPRINT CAP CORP 8.75% DUE 03-15-2032	1,140,000	1,367,473	1,362,163
SBG49327	SPRINT CAP CORP 8.75% DUE 03-15-2032	1,840,000	2,226,155	2,198,579
SB58Y5C6	SS&C TECHNOLOGIES HLDGS INC COM	1,041	59,636	78,887
S0790873	SSE PLC ORD GBP0.50	2,567	45,835	51,567
SBGBN7C0	SSP GROUP PLC ORD GBP0.01085	105,911	315,543	239,686
SBNVW3L7	ST STR CORPORATION FIXED 4.164% DUE 08-04-2033	775,000	775,000	721,618
SBP2B2B0	STABILUS SE COMMON STOCK	1,952	100,385	61,144
SB64BRQ5	STAG INDL INC COM	870	30,720	29,423
SB64BRQ5	STAG INDL INC COM	7,965	298,675	269,376
C85325X2B1	STANDARD CHARTERED BK/NY 4.853% 12-03-2027	500,000	500,000	500,745
S0408284	STANDARD CHARTERED PLC SHS	4,949	42,482	61,275
S0408284	STANDARD CHARTERED PLC SHS	54,782	487,346	678,268
SBQP0N21	STANDARDAERO INC. COM USD0.01	360	9,386	8,914
SBM888C6	STANFORD HEALTH CARE TAXABLE BD SER 20213.027% 08-15-2051	966,000	909,532	633,648
SBMYC3C8	STANFORD UNIV CAL 2.413% DUE 06-01-2050	150,000	92,396	88,985
SBDRXF8L	STANFORD UNIV CAL 3.647% DUE 05-01-2048	105,000	86,970	81,048
SBMHX630	STANLEY BLACK & DECKER INC 2.75% 11-15-2050	111,000	105,945	63,805
SB3Q2FI4	STANLEY BLACK & DECKER INC COM	748	75,552	60,057
S2854238	STANTEC INC COM	300	21,529	23,525
S2854238	STANTEC INC COM	1,935	135,132	151,738
C855244BA6	STARBUCKS CORP 3.5% DUE 11-15-2050	65,000	46,143	45,003
C855244AH2	STARBUCKS CORP 4.3% DUE 06-15-2045	240,000	209,232	194,359
S2842255	STARBUCKS CORP COM	4,450	417,608	406,063
S2842255	STARBUCKS CORP COM	5,529	433,853	504,521
C855244AX7	STARBUCKS CORP FIXED 3.35% DUE 03-12-2050	135,000	92,614	89,998
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	85,000	71,984	69,505
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	900,000	898,554	735,939
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	1,307,000	1,098,939	1,068,747
C855244AU3	STARBUCKS CORP FIXED 4.45% 08-15-2049	1,518,000	1,488,069	1,241,284
C994JY9993	STARWOOD DISTRESSED OPPORTUNITY FUND IX-1 INTERNATIONAL LP	1	1	2,588,408
C994JZ0991	STARWOOD DISTRESSED OPPORTUNITY FUND IX-1 US LP	4,154,726	4,154,726	10,423,401
C994JZ1999	STARWOOD GLOBAL OPPORTUNITY FUND VI-A, L.P.	818,271	818,271	17,686
C994JZ2997	STARWOOD GLOBAL OPPORTUNITY FUND VII-A	21,675,988	21,675,988	1,899,807
C994JZ3995	STARWOOD INTERNATIONAL OPPORTUNITY FUND VI-F, L.P.	23,982,712	23,982,712	28,551
STARWOOD INTERNATIONAL OPPORTUN	Starwood International Opportunity Fund VIII-1			1,679,080
C994JZ4993	STARWOOD INTERNATIONAL OPPORTUNITY FUND X INVESTOR, LP	1	1	132,017
C994JZ5990	STARWOOD OPPORTUNITY FUND X U.S., L.P.	1,573,356	1,573,356	6,213,869
SB3PQ520	STARWOOD PROPERTY TRUST INC COM REIT	1,566	32,886	29,676
STARWOOD US OPPORTUNITY FUND VIII	Starwood U.S. Opportunity Fund VIII-1, LP			1,300,746
C465148RL3	STATE OF ISRAEL 5.5% 03-12-2034	359,000	356,200	350,093
C465148RM1	STATE OF ISRAEL 6.043% 03-12-2054	200,000	190,500	182,936
C465148RM1	STATE OF ISRAEL 6.043% 03-12-2054	3,750,000	3,507,280	3,430,050
SBQX57P6	STATE STR CORP 5.82% 11-04-2028	325,000	325,000	333,993
S2842040	STATE STR CORP COM	1,445	95,170	141,827
SBRC34T2	STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049	470,000	475,457	479,221
SBPX2063	STATE STR CORP FLTGT RT 4.821% DUE 01-26-2034	1,295,000	1,256,213	1,254,842
SBNBXR52	STATE STR CORP FLTGT RT 5.159% DUE 05-18-2034	700,000	700,000	693,693
SBTG00F1	STATE STREET BANK & TRUST FLTGT 11-25-2026	815,000	815,000	815,856
SBLFBVY5	STATE STREET CORP 6.113% 11-21-2034	250,000	250,000	260,195
C85769EB86	STATION CASINOS LLC TERM B FACILITY SENIOR SECURED TERM LOAN 03-07-2031	297,750	296,261	299,239
SBLSP5D1	STATOIL ASA 3.95 DUE 05-15-2043	245,000	200,107	201,233
SBLSP5D1	STATOIL ASA 3.95 DUE 05-15-2043	1,135,000	957,199	932,244
SB522X65	STATOIL ASA 5.1 DUE 08-17-2040	150,000	147,666	144,264
S2849472	STEEL DYNAMICS INC COM	726	58,645	82,815
S2809777	STELLA JONES INC COM NPV	3,023	159,544	149,637
SBMD8KX7	STELLANTIS N.V COM EURO.01	652	15,340	8,500
SBMD8F98	STELLANTIS N.V COM EURO.01	4,282	49,505	56,064
SBFY8C75	STERIS PLC ORD USD0.001	490	98,325	100,724
SBFDTGL1	STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000	10,300,000	493,393	463,178
SBYY9RY3	STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000	38,450,000	1,965,957	1,854,586
S2849234	STIFEL FINL CORP COM	468	27,644	49,645
S2849234	STIFEL FINL CORP COM	6,050	461,065	641,784
S5962332	STMICROELECTRONICS EUR1.04	1,565	40,402	39,339
S6850856	STOCKLAND NPV (STAPLED)	5,730	17,244	17,029
S5072673	STORA ENSO OYJ SER'R'NPV	1,355	16,195	13,635
SBLD45V2	STORE CAP CORP 2.75% DUE 11-18-2030	285,000	283,740	245,282
SBF28W33	STORE CAP CORP FIXED 4.5% DUE 03-15-2028	1,000,000	996,678	969,190
SBM9HMH6	STORE CAPITAL CORPORATION SR NT 2.7% 12-01-2031	112,000	111,862	92,019
S80BDCB2	STRATEGIC EQUITY C ORD GBP0.10	62,391	305,846	258,638
C994JZ8994	STRATEGIC PARTNERS FUND VII, LP	1	1	8,282,424
SBQ7ZV06	STRAUMANN HLDG	260	25,808	32,778
S2853688	STRYKER CORP	1,385	380,888	498,669
S2853688	STRYKER CORP	1,775	389,987	639,089
SBMW7ND6	STRYKER CORP 2.9% DUE 06-15-2050 REG	400,000	398,891	259,232
S4B12KTU	STRYKER CORP 3.375% 11/09/2032	100,000	110,052	104,635
SB5GQ579	STRYKER CORP 3.625% 09-11-2036	200,000	218,659	208,608
SBRQPL82	STRYKER CORP 4.625% 09-11-2034	100,000	100,211	95,299
SBRQPL71	STRYKER CORP 4.637% 09-11-2029	700,000	698,537	680,498
SBMWC9W2	STRYKER CORP 4.85% 12-08-2028	450,000	449,564	450,770
S6356406	SUBARU CORPORATION NPV	1,383	36,121	24,825
S6858504	SUMITOMO BAKELITE NPV	1,400	30,107	34,510
S6858946	SUMITOMO CORP NPV	2,414	38,179	52,655
S6858708	SUMITOMO ELECTRIC NPV	1,622	20,889	29,450
S6858849	SUMITOMO METAL MINING CO LTD NPV	596	18,189	13,702
S6858849	SUMITOMO METAL MINING CO LTD NPV	8,800	279,232	202,306
S6862654	SUMITOMO MITSUI 5.316% DUE 07-09-2029	1,117,000	1,117,000	1,128,661
S6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV	8,838	114,978	211,671
S6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV	36,400	499,584	871,784
SB5626V7	SUMITOMO MITSUI FINL GROUP INC 5.424% 07-09-2031	800,000	800,000	808,176
SBNM9C24	SUMITOMO MITSUI FINL GROUP INC 5.52% 01-13-2028	2,500,000	2,500,000	2,539,200
SB5626W8	SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034	305,000	305,000	308,334
SB5626Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	375,000	375,000	376,984
SB5626Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	1,464,000	1,464,000	1,471,745

SBS626Y0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	2,055,000	2,055,000	2,065,871
C86563VBU2	SUMITOMO MITSUI TR BK LTD 4.5% 09-10-2029	401,000	400,290	392,034
C86563VBW8	SUMITOMO MITSUI TR BK LTD SR NT FLTG RATE 144A 5.400704% 09-10-2027	1,160,000	1,160,000	1,170,254
S6431897	SUMITOMO MITSUI TRUST GROUP IN NPV	1,528	27,295	35,896
S6431897	SUMITOMO MITSUI TRUST GROUP IN NPV	19,700	449,040	462,792
S6431897	SUMITOMO MITSUI TRUST GROUP IN NPV	20,200	359,470	474,538
S6858902	SUMITOMO REALTY & DEVELOPMENT NPV	646	20,339	20,306
SBMDRCH2	SUN CMNTYS OPER LTD PARTNERSHIP 2.7% 07-15-2031	2,700,000	2,687,212	2,269,377
SBNNKK74	SUN CMNTYS OPER LTD PARTNERSHIP SR NT 4.2% 04-15-2032	419,000	408,198	382,358
S2860257	SUN COMMUNITIES INC COM	602	89,319	74,028
S6859927	SUN HUNG KAI PROP NPV	3,491	45,206	33,549
S2566124	SUN LIFE FINL INC COM NPV	1,312	57,874	77,861
S2566124	SUN LIFE FINL INC COM NPV	9,853	426,257	584,726
SB01YRG5	SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO	480,000	556,287	496,262
SB39RF2	SUNCOR ENERGY INC 6.85% DUE 06-01-2039	35,000	37,720	37,778
SB39RF2	SUNCOR ENERGY INC 6.85% DUE 06-01-2039	550,000	547,216	593,659
SB3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'	2,961	90,985	105,638
SB3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'	21,495	625,859	766,867
SBMC9P14	SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051	404,000	319,564	283,693
S6585084	SUNCORP GROUP LTD NPV	2,962	28,209	34,863
S6222217	SUNEVISION HLDGS HKD0.10	848	89	466
SB0DGTNQ8	SUNOCO LOGISTICS 3.9% DUE 07-15-2026	550,000	530,750	542,817
SB88HLQ8	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	124,000	116,616	106,483
SB88HLQ8	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	155,000	133,348	133,103
SB88HLQ8	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	700,000	694,587	601,111
SBLYFKB3	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	575,000	568,612	513,837
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	650,000	639,701	584,168
SB035XP8	SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	1,550,000	1,486,840	1,515,466
SB035XP8	SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027	2,405,000	2,382,818	2,351,417
SB035XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	33,000	29,977	29,594
SB035XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	360,000	312,884	322,848
SB807Q84	SUNTORY BEVERAGE & NPV	335	13,493	10,686
SBRC3N73	SUPER MICRO COMPUTER INC COM NEW	2,400	196,644	73,152
SBNG3565	SUTTER HEALTH 3.161% DUE 08-15-2040	235,000	235,000	176,313
C86944BAU2	SUTTER HEALTH 3.361% DUE 08-15-2050	238,000	238,000	166,729
C86944BAU2	SUTTER HEALTH 3.361% DUE 08-15-2050	1,400,000	1,400,000	980,756
SBQ89ZT1	SUTTER HEALTH 5.547% DUE 08-15-2053	105,000	105,000	104,628
S6865504	SUZUKI MOTOR CORP NPV	3,652	38,283	41,595
SB1VVGZ5	SVENSKA CELLULOSEA SER'B'NPV	1,425	18,704	18,114
SBXDZ9Q1	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)	3,536	38,799	36,546
SBXDZ9Q1	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)	24,018	181,846	248,239
SBQD9465	SW (FINANCE) I PLC 7% A/BKD 16/04/2040 GBP 'A'	400,000	478,916	444,337
S7184725	SWATCH GROUP CHF2.25(BR)	70	20,031	12,745
S4846523	SWEDBANK AB SER'A'NPV	2,050	38,142	40,502
	SWEDISH KRONA	3	3	3
	SWEDISH KRONA	11	11	11
	SWEDISH KRONA	140	140	140
	SWEDISH KRONA	3,276	3,276	3,276
SB1CC9H0	SWEDISH ORPHAN BIOVITRUM AB NPV	457	10,033	13,128
S6867748	SWIRE PACIFIC 'A' NPV	1,200	11,066	10,883
S6867748	SWIRE PACIFIC 'A' NPV	18,000	140,755	163,248
	SWISS FRANC	98	98	98
	SWISS FRANC	360	360	360
	SWISS FRANC	4,169	4,169	4,169
	SWISS FRANC	9,641	9,641	9,641
	SWISS FRANC	287,165	287,165	287,165
S7437805	SWISS LIFE HOLDINGS AG	69	33,027	53,266
SB083BH4	SWISS PRIME SITE CHF18.80 (REGD)	177	14,385	19,297
SB083BH4	SWISS PRIME SITE CHF18.80 (REGD)	1,577	155,075	171,926
SB545MG5	SWISS RE AG CHF0.10	702	70,097	101,630
SB545MG5	SWISS RE AG CHF0.10	6,064	633,043	877,900
S5533976	SWISSCOM AG CHF1(REGD)	61	30,642	33,958
SBP5LYH4	SYENSCO SA NPV	174	15,452	12,713
SB1JB4K8	SYMRISE AG NPV (BR)	309	27,800	32,845
SBNBX250	SYNCHRONY BK GLOBAL SR SHORT TERM BK NT55.4% DUE 08-22-2025 REG	1,860,000	1,833,616	1,861,042
C87166PAK7	SYNCHRONY CARD ISSUANCE TR SER 23-A1 CL A 5.54% 07-15-2029	930,000	929,883	943,449
C87166PAN1	SYNCHRONY CARD ISSUANCE TR SER 24-A2 CLS A 4.93% 07-15-2030	449,000	448,891	451,760
SBR2NKL6	SYNCHRONY FINANCIAL 5.935% 08-02-2030	1,290,000	1,290,000	1,301,378
SBQ1Y1C9	SYNCHRONY FINL 5.15% DUE 03-19-2029	300,000	299,534	295,545
SBP96P56	SYNCHRONY FINL COM	1,941	59,742	126,165
SBP96P56	SYNCHRONY FINL COM	14,620	596,999	950,300
S2867719	SYNOPSYS INC COM	497	241,686	241,224
S2867719	SYNOPSYS INC COM	751	273,330	364,505
SBMXHQD6	SYNOVUS BK COLUMBUS GA 5.625% 02-15-2028	250,000	249,515	250,390
SBMXHQD6	SYNOVUS BK COLUMBUS GA 5.625% 02-15-2028	945,000	943,167	946,474
SBMH4NJ8	SYNOVUS FINL CORP COM NEW COM NEW	698	25,216	35,759
SBLM1PN5	SYSCO CORP 3.3% DUE 02-15-2050	395,000	275,639	266,791
SBZ974R1	SYSCO CORP 4.85% DUE 10-01-2045	395,000	407,982	345,965
SB0LCXQ1	SYSCO CORP 5.375% DUE 09-21-2035	15,000	19,117	15,080
SBM5M557	SYSCO CORP 6.6% DUE 04-01-2040	65,000	70,038	70,106
SBM5M557	SYSCO CORP 6.6% DUE 04-01-2040	650,000	932,515	701,058
S2868165	SYSCO CORP COM	1,175	96,303	89,841
S2868165	SYSCO CORP COM	2,402	188,473	183,657
SBF28W66	SYSCO CORP FIXED 4.45% DUE 03-15-2048	140,000	120,516	114,461
SBM5MSQ5	SYSCO CORP FIXED 6.6% DUE 04-01-2050	405,000	449,316	444,236
SBNZHQV9	SYSCO CORPORATION 3.15% 12-14-2051	50,000	31,928	32,205
S6883807	SYSMEX CORP NPV	1,212	25,211	22,492
S6883807	SYSMEX CORP NPV	15,400	301,322	285,786
SBQ80MR4	SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034	70,000	69,838	68,726
SBQ80MR4	SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034	700,000	698,376	687,260
S2702337	T ROWE PRICE GROUP INC	1,068	116,460	120,780
S2702337	T ROWE PRICE GROUP INC	3,220	350,026	364,150
S6744294	T&D HOLDINGS INC NPV	1,177	14,603	21,760
S6744294	T&D HOLDINGS INC NPV	17,900	315,641	330,927
S6660204	TAIHEIYO CEMENT NPV	9,200	202,042	209,980
S6870100	TAISEI CORP NPV	435	16,974	18,376
S6870100	TAISEI CORP NPV	3,676	129,031	155,287
S6889106	TAIWAN SEMICON MAN TWD10	10,000	143,020	327,899
S85558Q7	TAKE TWO INTERACTIVE SOFTWARE INC 5.4% 06-12-2029	173,000	172,708	175,107

SBN11QX7	TAKEDA PHARMACEUTICAL 5.3%	07-05-2034	369,000	367,982	365,764
SBN11QZ9	TAKEDA PHARMACEUTICAL 5.65%	07-05-2044	1,720,000	1,727,284	1,689,625
SBN11QY8	TAKEDA PHARMACEUTICAL 5.65%	07-05-2054	385,000	383,345	371,444
SBN11QY8	TAKEDA PHARMACEUTICAL 5.65%	07-05-2054	525,000	522,743	506,515
SBN11R01	TAKEDA PHARMACEUTICAL 5.8%	07-05-2064	80,000	80,132	77,125
SBN11R01	TAKEDA PHARMACEUTICAL 5.8%	07-05-2064	615,000	612,153	592,897
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT	3.025% 07-09-2040	168,000	128,016	121,857
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT	3.025% 07-09-2040	365,000	374,154	264,749
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT	3.025% 07-09-2040	1,935,000	1,940,155	1,403,533
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT	3.175% 07-09-2050	372,000	246,252	240,677
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT	3.175% 07-09-2050	785,000	786,877	507,879
S6870445	TAKEDA PHARMACEUTICAL CO NPV		3,722	133,597	99,018
S85558R8	TAKE-TWO INTERACTIVE SOF 5.6% 06-12-2034		1,600,000	1,605,990	1,610,688
S2122117	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01		849	115,650	156,284
S88F0TD6	TALANX AG NPV		156	9,156	13,270
S88F0TD6	TALANX AG NPV		6,207	476,465	528,007
S88G1G52	TAMPA ELEC CO 4.1% DUE 06-15-2042		130,000	113,055	105,648
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049		125,000	108,749	102,830
S8K9NX88	TAMPA ELEC CO FIXED 3.625% DUE	06-15-2050	90,000	67,939	64,119
S8QVXD33	TAPESTRY INC 5.1% 03-11-2030		260,000	260,221	257,197
S8QVXD33	TAPESTRY INC 5.1% 03-11-2030		755,000	755,885	746,861
S8RBYLG2	TAPESTRY INC 5.5% 03-11-2035		90,000	89,878	87,605
S8RBYLG2	TAPESTRY INC 5.5% 03-11-2035		100,000	100,483	97,339
S8F09HX3	TAPESTRY INC COM USD0.01		1,092	36,092	71,340
S8F09HX3	TAPESTRY INC COM USD0.01		5,820	329,544	380,221
S8MYXVW8	TARGA RES CORP 4.2%	02-01-2033	700,000	698,705	635,894
S8MZM349	TARGA RES CORP 4.95% 04-15-2052		110,000	101,701	92,485
S8Q3PVG6	TARGA RES CORP 6.5% DUE	02-15-2053	305,000	318,866	318,048
S855P2Y3	TARGA RES CORP COM		1,060	72,989	189,210
S855P2Y3	TARGA RES CORP COM		5,240	472,472	935,340
S8PLH7L4	TARGA RES FIXED 6.25% DUE 07-01-2052		75,000	74,835	74,900
S8PLF5V4	TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO		86,000	76,909	78,161
S8D073D5	TARGET CORP 3.625% DUE 04-15-2046		15,000	17,953	11,219
S2259101	TARGET CORP COM STK		2,255	323,830	304,831
S0878230	TAYLOR WIMPEY PLC ORD GBP0.01		8,344	15,610	12,759
S6894166	TBS HOLDINGS INC		4,700	79,260	121,149
SBJMYG60	TC ENERGY CORPORAT COM NPV		2,390	97,655	111,324
SBJMYG60	TC ENERGY CORPORAT COM NPV		17,674	707,923	823,238
S8F2KDG9	TC PIPELINES LP 3.9% DUE 05-25-2027		362,000	349,956	353,710
S8LB7192	TD SYNnex CORP 2.375% 08-09-2028		600,000	600,000	543,984
S2002554	TD SYNnex CORPORATION COM USD0.001		372	37,473	43,628
S6869302	TDK CORP NPV		4,685	30,785	61,782
S6869302	TDK CORP NPV		8,500	108,992	112,091
S8MQ57B2	TEACHERS INS & 3.3% DUE 05-15-2050		59,000	38,708	39,373
S8F19248	TEACHERS INS & 4.27% DUE 05-15-2047		116,000	96,200	92,955
S8NC0116	TECHNIP ENERGIES EURO.01		8,232	180,116	219,073
S8DSFG98	TECHNIPFMC PLC COM USD1		2,060	32,852	59,616
S8DSFG98	TECHNIPFMC PLC COM USD1		15,020	386,253	434,679
S80190C7	TECHTRONIC INDUSTR NPV		3,316	26,505	43,755
S80190C7	TECHTRONIC INDUSTR NPV		12,500	172,551	164,941
S2879327	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV		1,053	30,665	42,671
S2879327	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV		7,756	220,338	314,295
S897C733	TELE2 AB SER'B'NPV		1,294	14,281	12,794
S839NQJ1	TELECOM ITALIA CAP 7.721% DUE 06-04-2038		433,000	443,772	449,177
S7634394	TELECOM ITALIA SPA NPV		24,019	14,531	6,133
S2503477	TELEDYNE TECHNOLOGIES INC COM		220	82,245	102,109
S2881407	TELEFLEX INC COM		223	55,536	39,690
S8DF0CD2	TELEFONICA EMISIONES S A U 4.895% 03-06-2048		1,100,000	1,036,346	928,741
S8YWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG		625,000	649,274	557,444
S8YWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG		647,000	788,894	577,066
S8ULK793	TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049		1,000,000	1,000,000	922,560
S5732524	TELEFONICA SA EUR1		9,400	57,196	38,322
S4732495	TELENOR ASA ORD NOK6		1,454	25,335	16,246
S4732495	TELENOR ASA ORD NOK6		2,339	28,129	26,135
S5999330	TELEPERFORMANCE SOCIETE EUROPEENNE		125	21,173	10,759
S5999330	TELEPERFORMANCE SOCIETE EUROPEENNE		1,649	223,644	141,931
S5978384	TELIA COMPANY AB NPV		5,617	20,375	15,591
S5978384	TELIA COMPANY AB NPV		8,623	24,966	23,935
S6087289	TELSTRA GROUP LTD NPV		9,248	24,750	22,961
S8K1XB82	TELUS CORP FIXED 4.3% 06-15-2049		95,000	74,433	73,231
S8ZR9BG6	TELUS CORPORATION COM NPV(NON CANADIAN)		1,147	19,788	15,544
S8ZR9BG6	TELUS CORPORATION COM NPV(NON CANADIAN)		8,416	149,474	114,051
S7147892	TEMENOS AG CHF5 (REGD)		151	21,660	10,680
S8KPG050	TEMPLETON EMERGING MKTS INV TRUST ORD GBP0.05		508,366	1,145,377	1,046,698
S8MHVLR3	TENARIS S.A. COMMON STOCK		1,085	15,864	20,302
S88DMK08	TENET HEALTHCARE CORP COM NEW .		468	28,976	59,076
S88DMK08	TENET HEALTHCARE CORP COM NEW .		510	77,102	64,377
S8247H10	TERADATA CORP DEL COM STK		451	17,087	14,049
S2884183	TERADYNE INC COM		759	71,994	95,573
CLX2475940	TEREX CORP DUE 10-01-2031 BEO		750,000	752,813	751,875
S801BN57	TERNA SPA ORD EURO.22		3,221	19,489	25,415
S6885074	TERUMO CORP NPV		400	7,600	7,793
S6885074	TERUMO CORP NPV		3,112	42,113	60,632
C88156EAA4	TERWIN MTG TR ASSET-BACKED CTF5 SER 2006-17 HE CL A2A FLT RT 01-25-2038 BEO		1	-	1
S8LGG2986	TESCO ORD GBP0.0633333		16,255	58,381	74,978
S8LGG2986	TESCO ORD GBP0.0633333		17,402	58,090	80,268
S860WH54	TESCO PPTY FIN 5 5.6611% 13/10/2041		1,380,266	1,693,159	1,677,098
S83LSH83	TESCO PROPERTY FIN 4 PLC 5.8006% 13/10/2040		178,660	263,923	219,993
C881943AE4	TESLA ELEC VEH TR 5.38% DUE 02-20-2029		166,000	165,955	168,067
S8616C79	TESLA INC COM USD0.001		7,452	1,320,836	3,009,416
S8616C79	TESLA INC COM USD0.001		13,620	3,257,502	5,500,301
S2883890	TETRA TECH INC NEW COM		1,325	37,450	52,788
S2883890	TETRA TECH INC NEW COM		5,100	234,556	203,184
S6882172	TEVA PHARMA IND ILS0.10		640	25,385	14,229
S8NNML22	TEXAS A & M UNIV PERM UNIV FD 3.66% 07-01-2047 BEO TAXABLE		105,000	81,822	84,697
C882508BF0	TEXAS INSTRS INC 3.875% 03-15-2039		245,000	216,418	210,149
C882508BD05	TEXAS INSTRS INC 4.15% DUE 05-15-2048		85,000	73,094	69,185
S8PSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054		145,000	144,441	135,475
S8PSQRF8	TEXAS INSTRS INC 5.15% 02-08-2054		189,000	187,488	176,585

SBPSQRF8	TEXAS INSTRS INC 5.15%	02-08-2054	325,000	322,400	303,651
SBMF9DQ2	TEXAS INSTRS INC FIXED 5%	03-14-2053	230,000	220,659	209,983
SBMF9DQ2	TEXAS INSTRS INC FIXED 5%	03-14-2053	412,000	414,418	376,144
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE	05-18-2063	290,000	287,584	261,160
SBMCJZD6	TEXAS INSTRUMENTS INC 5.05% DUE	05-18-2063	305,000	293,533	274,668
S2885409	TEXAS INSTRUMENTS INC COM		4,456	697,887	835,545
SBN7KRL3	TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035		1,251,323	1,262,020	1,257,847
SBN7KRL3	TEXAS NAT GAS SECURITIZATION FIN CORP RE0.0% SER 23-1 CL A1 04-01-2035		2,631,485	2,633,453	2,645,206
SBM99VY2	TEXAS PAC LD CORP COM USDO.01		97	50,466	107,278
SB033T17	TEXAS ROADHOUSE INC COMMON STOCK		320	35,509	57,738
SB033T17	TEXAS ROADHOUSE INC COMMON STOCK		1,113	195,829	200,819
S2885937	TEXTRON INC COM		916	58,284	70,065
SBDRXBf4	TFI INTERNATIONAL COM NPV		198	19,579	26,741
SBDRXBf4	TFI INTERNATIONAL COM NPV		1,373	144,315	185,434
SB1W8J67	TFS FINL CORP COM STK		229	3,190	2,876
S4162791	THALES SA EUR3		219	26,449	31,442
S4162791	THALES SA EUR3		5,014	674,074	719,870
SBQFM9R2	THAMES WTR UTL FIN 4.375% GTD 18/01/2031EUR		500,000	475,720	396,094
S0050481	THAMES WTR UTL FIN 6.5% A/BKD 09/02/2032GBP		100,000	114,280	100,847
SBPNZ4H1	THE 2023-MIC TR VAR RT 8.4366% DUE	12-05-2038	630,000	677,521	675,669
S2162845	THE CAMPBELLS COMPANY		914	42,529	38,278
SBHJ0775	THE CIGNA GROUP		1,229	348,434	339,376
SBHJ0775	THE CIGNA GROUP		1,354	356,844	373,894
SBQPDXR3	THE COOPER COMPANIES, INC.		940	74,624	86,414
SBMCF868	THE EUROPEAN SMALLER COMPANIES TRUST PLC GBP0.015625		313,400	533,366	675,104
C994JR9991	THE FOURTH CINVEN FUND CO-INVESTMENT LP		1	1	227,810
SBFNOJK4	THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041		156,000	169,090	159,223
S2476193	THE HARTFORD INSURANCE GROUP INC COM USDO.01		1,436	97,862	157,098
S2476193	THE HARTFORD INSURANCE GROUP INC COM USDO.01		1,450	145,539	158,630
SB8C3BLO	THE SAGE GROUP PLC GBP0.01051948		2,374	25,095	37,849
SB8C3BLO	THE SAGE GROUP PLC GBP0.01051948		3,038	44,170	48,435
SB08FDD1	THE TRADE DESK INC COM CL A COM CL A		2,167	118,031	254,688
SB08FDD1	THE TRADE DESK INC COM CL A COM CL A		5,270	430,648	619,383
SBKTRRQ6	THERMO FISHER 2.6% DUE 10-01-2029		150,000	149,583	136,374
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041		546,000	506,448	384,275
SBPCHD15	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041		2,151,000	1,574,338	1,513,874
SBQH6217	THERMO FISHER SCIENTIFIC INC 5.404% 08-10-2043		95,000	96,163	93,250
S2886907	THERMO FISHER SCIENTIFIC INC COM USD1		100	60,282	52,023
S2886907	THERMO FISHER SCIENTIFIC INC COM USD1		1,875	967,781	975,431
C994JS1997	Third Cinven Fund Trust		1	1	453,985
SBMDYXZ8	THOMAS JEFFSN UNIV 3.847% DUE 11-01-2057		152,000	140,815	112,778
SBGLKKC2	THOMSON REUTERS CORP FORMERLY THOMSON 5.65 DUE 11-23-2043		700,000	687,801	675,150
SBPLLT73	THOMSON REUTERS CORPORATION		369	36,744	59,222
SBPLLT73	THOMSON REUTERS CORPORATION		2,683	225,674	430,601
S2889876	THOR IND5 INC COM STK		241	19,220	23,066
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042		5,000	5,036	3,735
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042		120,000	94,601	89,648
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042		207,000	179,618	154,643
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042		2,275,000	2,170,021	1,699,584
SB441B51	TIME WARNER CABLE 5.5% DUE 09-01-2041		65,000	66,328	55,130
SB441B51	TIME WARNER CABLE 5.5% DUE 09-01-2041		1,136,000	1,108,200	963,498
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040		100,000	89,133	89,339
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040		1,337,000	1,489,176	1,194,462
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040		1,420,000	1,241,246	1,268,614
SB8NBG20	TIME WARNER CABLE 6.55% DUE 05-01-2037		154,000	206,058	148,414
SB62X8Y8	TIME WARNER CABLE 6.75% DUE 06-15-2039		655,000	600,592	641,959
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038		195,000	220,378	198,621
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038		380,000	450,090	387,057
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038		384,000	469,541	391,131
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038		695,000	753,719	707,906
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038		3,360,000	4,047,817	3,422,395
S2727266	TIME WARNER ENTMT 8.375% DUE 07-15-2033		1,600,000	1,682,942	1,796,896
S2727266	TIME WARNER ENTMT 8.375% DUE 07-15-2033		2,540,000	3,552,342	2,852,572
S2892807	TIMKEN CO COM		304	17,393	21,696
SB2Q4CR0	TIS INC		445	9,472	10,581
S2989301	TIJ COS INC COM NEW		5,330	466,304	643,917
S2989301	TIJ COS INC COM NEW		5,531	362,541	668,200
SBQ8BFD1	TKO GROUP HLDGS INC COM		375	25,379	53,291
SB8R7672	T-MOBILE US INC 5.5% 01-15-2055		90,000	87,881	84,714
SB94Q9V0	T-MOBILE US INC COM		547	78,843	120,739
SB94Q9V0	T-MOBILE US INC COM		2,354	322,153	519,598
C87264ACB9	T-MOBILE USA INC 2.55% 02-15-2031		900,000	938,862	773,424
C87264AB53	T-MOBILE USA INC 2.625% DUE 02-15-2029		1,335,000	1,121,627	1,214,516
SBNOZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO		200,000	144,555	142,390
SBNOZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO		1,100,000	1,073,468	783,145
SBNOZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO		1,729,000	1,702,582	1,230,962
SBNOZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO		1,985,000	1,504,788	1,413,221
C87264ABV6	T-MOBILE USA INC 3.375% 04-15-2029		309,000	274,874	288,850
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052		600,000	596,607	400,308
C87264ACT0	T-MOBILE USA INC 3.4% 10-15-2052		675,000	462,077	450,347
SBMW23T7	T-MOBILE USA INC 3.5% DUE 04-15-2031 REG		2,025,000	2,025,000	1,835,744
SBMW23T7	T-MOBILE USA INC 3.5% DUE 04-15-2031 REG		3,360,000	3,004,631	3,045,974
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060		247,000	224,106	163,213
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060		1,400,000	1,396,589	925,092
C87264ABF1	T-MOBILE USA INC 3.875% 04-15-2030		1,445,000	1,366,700	1,359,485
C87264ABF1	T-MOBILE USA INC 3.875% 04-15-2030		2,594,000	2,444,755	2,440,487
C87264ABF1	T-MOBILE USA INC 3.875% 04-15-2030		2,825,000	2,917,715	2,657,817
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050		75,000	79,239	61,579
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050		233,000	189,040	191,305
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050		1,295,000	1,105,903	1,063,260
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050		2,387,000	2,218,551	1,959,846
SBLFCYK1	T-MOBILE USA INC 4.7% 01-15-2035		325,000	324,522	306,732
SBLFCYK1	T-MOBILE USA INC 4.7% 01-15-2035		330,000	329,515	311,451
SBLFCYK1	T-MOBILE USA INC 4.7% 01-15-2035		1,400,000	1,397,942	1,321,306
C87264ADE2	T-MOBILE USA INC 4.85% 01-15-2029		1,440,000	1,437,840	1,431,619
C87264ADE2	T-MOBILE USA INC 4.85% 01-15-2029		1,934,000	1,933,518	1,922,744
C87264ACY9	T-MOBILE USA INC 5.05% 07-15-2033		400,000	399,308	391,184
C87264ADF9	T-MOBILE USA INC 5.15% 04-15-2034		300,000	298,962	294,558
SBN72M14	T-MOBILE USA INC 5.2% DUE 01-15-2033 BEO		300,000	299,523	296,772

SBQPG7D6	T-MOBILE USA INC 5.25%	06-15-2055	114,000	110,676	103,537
SBQPG7D6	T-MOBILE USA INC 5.25%	06-15-2055	230,000	229,496	208,891
SBQPG7D6	T-MOBILE USA INC 5.25%	06-15-2055	300,000	299,343	272,466
SBQPG7D6	T-MOBILE USA INC 5.25%	06-15-2055	835,000	833,171	758,364
SBQBCJR6	T-MOBILE USA INC 5.75%	01-15-2054	115,000	114,534	112,192
SBQBCJR6	T-MOBILE USA INC 5.75%	01-15-2054	205,000	208,192	199,994
SBQBCJR6	T-MOBILE USA INC 5.75%	01-15-2054	1,000,000	995,500	975,580
SBN4PS54	T-MOBILE USA INC 6.0% 06-15-2054		290,000	301,510	293,173
C87264ABD6	T-MOBILE USA INC FIXED 3.75% DUE	04-15-2027	1,041,000	1,002,348	1,016,880
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE	04-15-2040	95,000	84,275	82,191
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE	04-15-2040	1,035,000	1,100,573	895,451
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE	04-15-2040	1,400,000	1,375,565	1,211,238
SBN72M47	T-MOBILE USA INC FIXED 5.8% DUE	09-15-2062	170,000	170,008	164,176
C87264ABN4	T-MOBILE USA INC TMUS 3.3%	02-15-2051	1,308,000	1,075,403	863,123
SB8KH5G7	TMX GROUP LIMITED COM NPV		675	14,318	20,782
SB8KH5G7	TMX GROUP LIMITED COM NPV		4,715	99,154	145,168
S2978194	TN GAS PIPELN CO 8.375 DUE06-15-2032 BEO		2,195,000	2,700,036	2,494,947
SBP6D7B7	TOAST INC COM USD0.000001 CLASS A		2,192	39,507	79,898
S6895200	TOHO CO LTD NPV		270	9,709	10,573
S6513126	TOKIO MARINE HOLDINGS INC NPV		4,425	81,979	161,278
S6513126	TOKIO MARINE HOLDINGS INC NPV		9,900	281,494	360,825
S6513126	TOKIO MARINE HOLDINGS INC NPV		13,300	288,204	484,744
S6895404	TOKYO ELEC POWER H NPV		3,579	16,334	10,817
S6895675	TOKYO ELECTRON NPV		1,080	101,590	166,199
S6895675	TOKYO ELECTRON NPV		4,100	820,681	630,940
S6895448	TOKYO GAS CO LTD NPV		856	19,995	23,802
S6896548	TOKYU CORP NPV		1,180	17,663	12,674
S2896092	TOLL BROS INC COM		491	27,240	61,841
SBZOP3W2	TOPBUILD CORP COM		148	30,762	46,078
SBZOP3W2	TOPBUILD CORP COM		443	104,108	137,924
S6897024	TOPPAN HOLDINGS INC NPV		532	9,874	14,248
S6897143	TORAY INDS INC NPV		1,600	8,253	10,196
S6897143	TORAY INDS INC NPV		3,142	21,551	20,022
S2897040	TORO CO COM		496	39,355	39,730
S2897103	TOROMONT INDUSTRIE COM STK NPV		199	13,643	15,724
S2897103	TOROMONT INDUSTRIE COM STK NPV		1,392	105,425	109,989
C89115A3C4	TORONTO DOMINION BANK 4.783% 12-17-2029		590,000	590,000	582,082
C89115A2M3	TORONTO DOMINION BANK 5.156% 01-10-2028		1,353,000	1,362,200	1,359,521
C89115A2U5	TORONTO DOMINION BANK 5.523% 07-17-2028		985,000	985,000	1,001,115
C89115A2Y7	TORONTO DOMINION BK 4.994% 04-05-2029		1,083,000	1,083,000	1,079,935
C89116CQJ9	TORONTO DOMINION BK ONT 5.146% 09-10-2034		489,000	490,442	478,829
C89115A3D2	TORONTO-DOMINION BANK FLTG RT 12-17-2029		710,000	710,000	711,924
S2897222	TORONTO-DOMINION COM NPV		4,130	229,322	219,767
S2897222	TORONTO-DOMINION COM NPV		29,807	1,633,350	1,586,100
C89153VAX7	TOTAL CAP INTL 2.986% DUE 06-29-2041 REG		172,000	171,990	123,499
SBMYC5X3	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG		341,000	263,324	223,734
C89153VAV9	TOTAL CAP INTL 3.386% DUE 06-29-2060		245,000	254,428	158,505
SBGOQ4X0	TOTAL SYS SVCS INC 4.45% 06-01-2028		344,000	333,398	336,535
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064		98,000	98,000	91,025
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064		275,000	274,786	255,428
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064		395,000	401,733	366,888
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064		500,000	500,000	464,415
SBPW6WK4	TOTALENERGIES CAPITAL S.A. 5.15% 04-05-2034		715,000	715,000	710,281
SBQYKPK2	TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054		196,000	196,000	181,729
SBQYKPK2	TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054		425,000	422,534	394,056
SBQYKPK2	TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054		600,000	600,000	556,314
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064		94,000	94,000	89,748
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064		240,000	240,000	229,145
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064		290,000	290,000	276,883
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054		189,000	189,000	181,049
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054		1,131,000	1,134,458	1,083,419
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054		1,267,000	1,260,706	1,213,697
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054		1,315,000	1,318,344	1,259,678
SB15C557	TOTALENERGIES SE		5,093	288,247	281,463
S6897466	TOTO LTD NPV		341	11,749	8,256
SB3QJ0H8	TOURMALINE OIL CP COM NPV		767	29,122	35,475
SB3QJ0H8	TOURMALINE OIL CP COM NPV		6,023	243,513	278,577
S6900267	TOYO SEIKAN GROUP HOLDINGS LTD		8,400	117,659	128,624
S6899967	TOYO SUISAN KAISHA NPV		2,500	98,025	171,163
C89190GAD9	TOYOTA AUTO RECEIVABLES OWNER TR SR 21-B CL A4 0.53% 10-15-2026		177,505	177,496	174,972
C891941A08	TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-B CL A3 4.71% DUE 02-15-2028		498,000	497,972	499,493
C89231FAD2	TOYOTA AUTO RECEIVABLES OWNER TRUST SER 23-C CL A3 5.16% DUE 04-17-2028		611,000	610,862	615,700
SBP95586	TOYOTA AUTO RECV TR 2019-D NT CL A-4 5.43% 04-17-2028		235,000	234,926	238,729
S6900546	TOYOTA INDUSTRIES NPV		353	22,317	28,896
S6900546	TOYOTA INDUSTRIES NPV		2,900	230,326	237,392
S6900643	TOYOTA MOTOR CORP NPV		4,400	80,914	88,078
S6900643	TOYOTA MOTOR CORP NPV		24,255	338,203	485,532
S6900580	TOYOTA TSUSHO CORP NPV		1,536	19,664	27,639
S6900580	TOYOTA TSUSHO CORP NPV		19,100	367,438	343,693
SBNK8B55	TPG PARTNERS LLC CL A COM		390	13,108	24,508
S2900335	TRACTOR SUPPLY CO COM		2,590	103,515	137,425
SBJXMKV2	TRADEWEB MKTS INC CL A CL A		548	40,766	71,744
SBJXMKV2	TRADEWEB MKTS INC CL A CL A		1,323	171,454	173,207
SBK9ZQ96	TRANE TECHNOLOGIES PLC COM USD1		1,112	171,339	410,717
SBK9ZQ96	TRANE TECHNOLOGIES PLC COM USD1		2,308	703,528	852,460
S800K203	TRANSCANADA 5.6% DUE 03-31-2034		70,000	69,165	69,641
SB11K5C2	TRANSCANADA 5.85% DUE 03-15-2036		83,000	87,315	83,605
SB287Y8	TRANSCANADA 6.2% DUE 10-15-2037		261,000	293,985	268,713
SB3KV7R9	TRANSCANADA 7.625% DUE 01-15-2039		105,000	125,144	121,221
C89356BAC2	TRANSCANADA TR FLTG RT 5.3% DUE 03-15-2077		2,725,000	2,725,000	2,622,050
C89356BAE8	TRANSCANADA TR FLTG RT 5.5% DUE 09-15-2079		450,000	383,625	433,454
C89356BAA6	TRANSCANADA TR SUB TR NT SER 2015-A DUE 05-20-2075/05-20-2025 REG		4,400,000	4,239,669	4,360,532
SBF4YFR4	TRANSCONT GAS PIPE LINE 4.0% 03-15-2028		100,000	99,446	97,125
SBF4YFP2	TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048		11,000	9,648	9,125
SBF4YFP2	TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048		83,000	87,614	68,853
SB11FJK3	TRANSDIGM GROUP INC COM		264	178,776	334,562
SBYMWL86	TRANSUNION COM		926	68,696	85,849
SBYMWL86	TRANSUNION COM		1,610	142,153	149,263
S6200882	TRANSURBAN GROUP STAPLED UNITS NPV		7,127	65,373	59,086

SBMXYT16	TRAVEL + LEISURE CO COM USD0.01	316	12,464	15,942
SD08BSC3	TRAVELERS COS INC 3.75% DUE 05-15-2046	105,000	82,571	80,077
SD056RM1	TRAVELERS COS INC 4% DUE 05-30-2047	437,000	351,400	345,549
SBYXMMWX7	TRAVELERS COS INC 4.3% 08-25-2045	74,000	77,956	61,712
S2769503	TRAVELERS COS INC COM STK	366	61,070	88,166
S2769503	TRAVELERS COS INC COM STK	1,115	187,075	268,592
SBM8ZH54	TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	481,000	330,853	313,665
SBM8ZH54	TRAVELERS COS INC FIXED 3.05% DUE 06-08-2051	648,000	451,079	422,567
SBMDWQ11	TRAVELERS FIXED 2.55% DUE 04-27-2050	145,000	91,617	85,533
SB61JC67	TREASURY WINE ESTA NPV	1,918	16,549	13,455
S4902384	TRELLEBORG AB SER'B'NPV	527	21,590	18,058
S6125286	TREND MICRO INC NPV	322	14,982	17,553
S6125286	TREND MICRO INC NPV	11,800	677,807	643,234
S2483074	TREX CO INC COM	510	30,540	35,205
S2903958	TRIMBLE INC COM TRIMBLE INC	1,169	66,849	82,602
SB62C3N6	TRIPADVISOR INC COM USD0.001	624	11,449	9,216
C89678QA82	TRITON WATER HOLDINGS INCORPORATED TL DUE 03-31-2028 BEO	748,062	749,932	753,673
SBLG8PG4	TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030	1,140,000	983,787	977,972
SBMGC3Y8	TRUIST FINANCIAL CORPORATION 5.435% 01-24-2030	2,355,000	2,355,000	2,371,768
SBMGC3Y8	TRUIST FINANCIAL CORPORATION 5.435% 01-24-2030	2,602,000	2,644,699	2,620,526
C89788MAP7	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	1,155,000	1,155,011	1,173,538
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	196,000	198,100	197,707
SBKP7287	TRUIST FINL CORP COM	6,501	288,793	282,013
SBPX1287	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	3,178,000	2,969,644	3,084,503
C89788VAG7	TRUIST INSURANCE HOLDINGS LLC TLB SENIOR SECURED 05-06-2031	501,048	500,470	493,533
SBM8V9W3	TRUMP MEDIA & TECHNOLOGY GROUP CORP	320	10,480	10,912
SBXDZ972	TRYG A/S DKKS	799	15,984	16,809
S6906919	TSUMURA & CO NPV	5,000	122,024	149,784
SBVXLS02	TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045	1,103,000	1,106,944	1,072,937
SBNYF350	TSY INFL IX N/B 0.125% 02-15-2052	1,100,000	699,372	677,687
SBRF20G5	TSY INFL IX N/B 1.75% 01-15-2034	100,000	102,050	98,502
C994JS2995	TUDOR RIVERBEND CROSSING PARTNERS LTD	69,000,000	69,000,000	80,494,013
	TURKISH LIRA	0	0	0
	TURKISH LIRA	16	16	16
SB06PSQ0	TWILIO INC CL A CL A	826	67,000	89,274
C994448827	TRUE SIGMA ACTIVE EXTENSION US ALL CAP EQUITY CAYMAN FUND LTD CL A1 SERIES 1 BENC	21,233	69,900,319	138,471,696
C994J29992	TWO SIGMA INTERNATIONAL CORE FUND LP	224,225	224,225	67,136,587
SBN7BQ75	TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	465,000	468,233	461,232
SBN7BQ75	TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	1,340,000	1,361,207	1,329,141
SBN7BQ75	TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041	3,948,000	3,997,675	3,916,007
S2909644	TYLER TECHNOLOGIES INC COM STK	205	67,685	118,211
S2909644	TYLER TECHNOLOGIES INC COM STK	630	378,751	363,283
SBFOP399	TYSON FOODS INC 4.55% DUE 06-02-2047	210,000	176,266	172,729
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048	80,000	70,355	71,186
SBFYKL18	TYSON FOODS INC 5.1% 09-28-2048	325,000	287,170	289,195
SBQOQ9V3	TYSON FOODS INC 5.15% DUE 08-15-2044	90,000	78,151	81,965
SBQOQ9V3	TYSON FOODS INC 5.15% DUE 08-15-2044	105,000	99,101	95,626
SBMFF8H6	TYSON FOODS INC 5.4% 03-15-2029	410,000	411,997	414,440
SBMFF8J8	TYSON FOODS INC 5.7% 03-15-2034	279,000	284,982	282,303
S2909730	TYSON FOODS INC CL A COM (DELAWARE)	1,346	101,980	77,314
SBPRB538	U S BANCORP MEDIUM FLTG RT 4.653% DUE 02-01-2029	2,355,000	2,342,326	2,330,908
SBR8CTK6	U S BANCORP MEDIUM TERM NTS- BOOK 5.384%01-23-2030	621,000	621,000	626,372
SB4YCD55	U S TREAS BD STRIPPED PRIN PMT 00078 08-15-2039 REG	120,765,000	66,414,142	60,909,657
SB572JY0	U S TREAS SEC STRIPPED INT PMT TINT 05/15/40	61,400,000	28,483,252	28,301,047
SBP4YGX7	UBER TECHNOLOGIES INC 4.8% 09-15-2034	482,000	481,822	459,789
SBP4YH45	UBER TECHNOLOGIES INC 5.35% 09-15-2054	226,000	225,705	208,826
SBK6N347	UBER TECHNOLOGIES INC COM USD0.00001	9,974	321,368	601,632
SBK6N347	UBER TECHNOLOGIES INC COM USD0.00001	13,210	803,136	796,827
SBP4YG29	UBER TECHNOLOGIES INC SR NT 4.3% 01-15-2030	1,715,000	1,715,293	1,658,182
SBK9Z6V8	UBIQUITI INC COM	39	9,738	12,945
C902674A26	UBS AG LONDON BRH 4.5% 06-26-2048	105,000	91,457	89,219
C902613AY4	UBS GROUP AG 4.875% 05-15-2045	105,000	115,917	93,764
CH42097ER4	UBS GROUP AG 9.25% 12-31-2049	200,000	220,000	229,486
C902613BL1	UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030	1,775,000	1,858,887	1,802,530
C902613BL1	UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030	2,190,000	2,189,080	2,223,967
SBRL176	UBS GROUP AG USD0.10 (REGD)	7,752	131,117	237,201
SBRL176	UBS GROUP AG USD0.10 (REGD)	19,921	632,561	609,555
S5596991	UCB NPV	295	23,414	58,712
C994J00999	UCL ASIA PARTNERS, L.P.	1	1	103,980
SBF1BCP5	UDR INC 4.4% DUE 01-26-2029	1,530,000	1,465,004	1,486,808
SB5WT754	UDR INC 5.125% 09-01-2034	490,000	487,464	474,114
S2727910	UDR INC COM STK	1,581	66,809	68,631
S2910118	UGI CORP NEW COM	1,166	40,757	32,916
SBPOVMC3	U-HAUL HOLDING COMPANY	480	24,724	30,744
S2028174	U-HAUL HOLDING COMPANY	60	2,788	4,145
SBMD02L5	UIPATH INC CL A CL A	2,202	45,498	27,987
SBPSNB83	UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000	2,845,000	3,576,326	3,157,350
SBPSQC97	UL SOLUTIONS INC SR NT 144A 6.5% 10-20-2028	930,000	928,745	964,168
SB28T542	ULTA BEAUTY INC COM STK USD0.01	234	96,738	101,774
SBJ6Z218	ULTRAGENYX PHARMACEUTICAL INC COM	492	25,814	20,698
C90401CAA7	ULTRAPAR INTL S A 5.25% DUE 10-06-2026	1,210,000	1,284,420	1,194,052
SB0P2N11	UNDER ARMOR INC CL A	983	8,522	8,139
SBDF9YM2	UNDER ARMOUR INC CL C COM	1,079	8,389	8,049
SBDDR365	UNIBAIL-RODAMCO CDI 20:1	245	2,600	913
SBF2PQ09	UNIBAIL-RODAMCO- WESTFIELD	270	41,349	20,331
S6911485	UNICHARM CORP NPV	2,616	26,159	21,681
C904678AQ2	UNICREDIT SPA 7.296% DUE 04-02-2034	2,075,000	2,047,884	2,164,868
SBYMXPS7	UNICREDIT SPA NPV	3,476	64,279	138,667
SBYMXPS7	UNICREDIT SPA NPV	7,064	162,563	281,802
SBYMXPS7	UNICREDIT SPA NPV	20,082	340,699	801,124
SBQ1PKT4	UNILEVER CAPITAL CORP 4.625% 08-12-2034	245,000	249,537	235,690
SB10RZP7	UNILEVER PLC ORD GBPO.031111	5,847	304,233	333,040
SB10RZP7	UNILEVER PLC ORD GBPO.031111	6,347	325,333	361,520
SBKPGX14	UNION ELEC CO 3.25% DUE 10-01-2049	476,000	430,476	328,112
SB759FZ0	UNION ELEC CO 3.9 DUE 09-15-2042	283,000	286,354	226,012
SBFY3B54	UNION ELEC CO 4.0% DUE 04-01-2048	90,000	70,064	69,660
SBFY3B54	UNION ELEC CO 4.0% DUE 04-01-2048	150,000	149,410	116,100
SB650D55	UNION ELEC CO 8.45% DUE 03-15-2039	537,000	676,375	679,659
SBM8TS85	UNION ELECTRIC CO 3.9% DUE 04-01-2052	75,000	61,954	57,435

SBM8T585	UNION ELECTRIC CO 3.9% DUE	04-01-2052	300,000	299,271	229,740
SBM8T585	UNION ELECTRIC CO 3.9% DUE	04-01-2052	791,000	741,041	605,748
SBP5WWV0	UNION ELECTRIC COMPANY 5.125%	03-15-2055	719,000	718,144	659,079
SBPRC426	UNION ELECTRIC COMPANY 5.25%	01-15-2054	155,000	153,406	144,610
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050		124,000	87,370	84,439
SBGDG252	UNION PAC CORP 3.35% DUE 08-15-2046		66,000	58,353	46,984
SBNYF3J1	UNION PAC CORP 3.5% 02-14-2053		155,000	121,954	109,182
SBNH50H4	UNION PAC CORP 3.55% DUE 05-20-2061		381,000	416,643	254,070
SBLFOCQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO		123,000	91,485	87,865
SBXVMD51	UNION PAC CORP 3.875% DUE 02-01-2055		115,000	98,773	85,981
SBXVMD51	UNION PAC CORP 3.875% DUE 02-01-2055		230,000	248,975	171,962
SBK91MW9	UNION PAC CORP 3.95% DUE 08-15-2059		242,000	273,753	176,280
SBGLQ5T3	UNION PAC CORP 3.95% DUE 09-10-2028		1,650,000	1,647,113	1,605,368
SBYQGY41	UNION PAC CORP 4.05% DUE 11-15-2045		95,000	67,967	76,337
SBYVJWB0	UNION PAC CORP 4.1% DUE 09-15-2067		1,050,000	1,128,538	764,043
SBYZGKC2	UNION PAC CORP 4.375% DUE 09-10-2038		128,000	153,760	115,809
S2914734	UNION PAC CORP COM		1,176	246,860	268,175
S2914734	UNION PAC CORP COM		2,980	643,865	679,559
SBP9P0J9	UNION PAC CORP FIXED 2.95%	03-10-2052	355,000	248,023	223,664
SBP9P0J9	UNION PAC CORP FIXED 2.95%	03-10-2052	1,234,000	731,935	777,469
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE	09-16-2062	300,000	297,983	172,512
SBMBMCQ8	UNION PAC CORP FIXED 2.973% DUE	09-16-2062	364,000	295,267	209,315
SBMCFPF6	UNION PAC CORP FIXED 3.79% DUE	04-06-2071	210,000	150,833	142,082
SBYSSD48	UNION PAC CORP FIXED 4% DUE 04-15-2047		202,000	221,075	158,677
SBMBQGF7	UNION PACIFIC CORP 2.375% DUE 05-20-2031BEO		178,000	150,755	153,575
SBNYF3T1	UNION PACIFIC CORP 2.8% 02-14-2032		241,000	240,019	208,889
SBNYF3F7	UNION PACIFIC CORP 3.375% 02-14-2042		686,000	683,108	521,525
SBNYF3F7	UNION PACIFIC CORP 3.375% 02-14-2042		1,730,000	1,585,518	1,315,215
SBYVJW98	UNION PACIFIC CORP 3.6% DUE 09-15-2037		81,000	80,365	67,746
SB75F135	UNIPOL ASSICURAZIONI SPA NPV		967	11,701	12,046
SBRRH916	UNITED AIR 2023-1 A PTT 5.8% DUE	07-15-2036	723,466	748,491	733,689
SB4QG225	UNITED AIRLINES HOLDINGS INC COM USD0.01		1,569	60,559	152,350
SB4QG225	UNITED AIRLINES HOLDINGS INC COM USD0.01		1,600	118,950	155,360
SBLBMJL5	UNITED AIRLS 2020-1B PASS THRU TRS	PASSTHRU CTF CL B 4.875% DUE 07-15-2027	1,062,800	1,050,844	1,056,062
SBNM9JCO	UNITED AIRLS 2024-1 PASS THRU TR	PASSTHRU CTF CL A 5.875% 08-15-2038	822,000	822,000	846,241
C90932EAA1	UNITED AIRLS PASS THRU TR 2016-2AA 2.875% DUE 04-07-2030		0	0	0
C91087BAH8	UNITED MEXICAN STATES 6.338% DUE	05-04-2053	515,000	469,906	457,722
C91086QBF4	UNITED MEXICAN STS 4.6% DUE 01-23-2046		470,000	372,748	339,960
C91087BAR1	UNITED MEXICAN STS 3.5% DUE 02-12-2034 REG		1,018,000	853,158	808,597
C91087BAM2	UNITED MEXICAN STS BDS 2.659% DUE	05-24-2031/11-24-2020 REG	666,000	547,092	539,833
C91087BAD2	UNITED MEXICAN STS GLOBAL NT 4.6% DUE	02-10-2048 REG	230,000	183,483	164,961
SBT035Y1	UNITED PARCEL SVC INC 5.5% 05-22-2054		125,000	124,809	122,055
SBT035Y1	UNITED PARCEL SVC INC 5.5% 05-22-2054		998,000	996,393	974,487
SBT035Y1	UNITED PARCEL SVC INC 5.5% 05-22-2054		1,933,000	1,929,888	1,887,459
SBT02B05	UNITED PARCEL SVC INC 5.6% 05-22-2064		335,000	333,080	324,736
S2517382	UNITED PARCEL SVC INC CL B		3,013	510,978	379,939
S2517382	UNITED PARCEL SVC INC CL B		3,580	608,483	451,438
S2134781	UNITED RENTALS INC COM		318	99,938	224,012
	UNITED STATES DOLLAR		(1,578,166)	(1,578,166)	(1,578,166)
	UNITED STATES DOLLAR		(1,437,668)	(1,437,668)	(1,437,668)
	UNITED STATES DOLLAR		691,000	691,000	691,000
	UNITED STATES DOLLAR		1,599,475	1,599,475	1,599,475
SBQ7Y9N2	UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029		5,000	4,908	4,638
SBQ7Y9N2	UNITED STATES OF AMER 3.0% TNOTE DUE 07-31-2029		5,900,000	5,642,557	5,472,711
SBF0SHC9	UNITED STATES OF AMER BDS INDX LNKD	0.875% 02-15-2047	600,000	581,956	567,607
SBGC26F2	UNITED STATES OF AMER TBOND 2.625%	01-31-2026	450,000	446,943	442,389
SBF0T9Y8	UNITED STATES OF AMER TREAS BD 2.375%	5-15-2027	8,500,000	8,386,575	8,139,414
C912797MW4	UNITED STATES OF AMER TREAS BILLS 0% 0% T-BILL 01-07-2025		90000000	89,534,003	89,948,846
SBL54JW8	UNITED STATES OF AMER TREAS BILLS 0% T-BILL	04-03-2025	19,590,000	19,336,106	19,380,936
C912797LZ8	UNITED STATES OF AMER TREAS BILLS 0% T-BILL 01-30-2025		125000000	124,484,722	124,588,993
C912797LR6	UNITED STATES OF AMER TREAS BILLS 0% TBILL01-02-2025		50000000	49,959,799	50,000,000
SBGRW840	UNITED STATES OF AMER TREAS BOND 3.125%	11-15-2028	7,100,000	6,902,220	6,792,148
SBSLSLK5	UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044		786,000	755,140	712,313
SBSLSLK5	UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044		2,027,000	1,966,157	1,836,969
SBSLSLK5	UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044		9,564,000	9,455,744	8,667,375
SBSLSLK5	UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044		18,015,000	17,844,961	16,326,094
SBLLCVX2	UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050		1,200,000	886,432	859,235
SBMXHQN6	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053		800,000	700,568	681,541
SBMXHQN6	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053		2,317,000	2,156,673	1,973,912
SBMMVP21	UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051		620,000	487,313	354,853
SBVVTZ73	UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045		370,000	301,290	256,977
SBVVTZ73	UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045		14,900,000	10,988,439	10,348,516
SBZ56WTO	UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046		755,000	539,757	516,585
SBP5LLZ1	UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052		1,855,000	1,750,272	1,299,370
SBQHM4F3	UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052		275,000	243,391	197,656
SBQHM4F3	UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052		8,585,000	7,642,393	6,170,469
SBYQLTW9	UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044		330,000	282,743	267,764
SBQYLTM5	UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053		3,085,000	2,930,087	2,512,829
SBQXLPK3	UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053		335,000	319,111	272,659
SB52G1C0	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054		1,666,000	1,622,196	1,522,568
SB52G1C0	UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054		3,800,000	3,653,310	3,472,844
SBQC45L8	UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043		1,095,000	1,072,059	1,031,524
SBPG5RX5	UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044		613,000	614,679	585,798
C912810UE6	UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054		4,775,000	4,845,014	4,560,125
C912810UE6	UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054		5,100,000	4,910,459	4,870,500
SBRT3QH7	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053		545,000	527,142	486,327
SBRT3QH7	UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053		2,300,000	2,262,272	2,052,391
SBQX57C3	UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052		5,000	4,364	4,363
SBQX57C3	UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052		565,000	590,081	492,963
SBQX57C3	UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052		2,786,000	3,016,425	2,430,785
SBF53YJ5	UNITED STATES OF AMER TREAS NOTES	2.25% 08-15-2027	8,250,000	8,068,086	7,840,723
SBQ2GVW6	UNITED STATES OF AMER TREAS NOTES	30/04/2027 2.75% DUE 04-30-2027 BEO	7,200,000	7,003,612	6,960,375
SBK93979	UNITED STATES OF AMER TREAS NOTES	31/05/2027 2.625% DUE 05-31-2027 BEO	215,000	207,510	206,971
SBK93979	UNITED STATES OF AMER TREAS NOTES	31/05/2027 2.625% DUE 05-31-2027 BEO	4,200,000	4,094,058	4,043,156
SBRR54K9	UNITED STATES OF AMER TREAS NOTES	4.5% DUE 11-15-2033	14,350,000	14,791,386	14,289,461
SBRR54K9	UNITED STATES OF AMER TREAS NOTES	4.5% DUE 11-15-2033	291,250,000	299,503,246	290,021,289
SBMD9ZB3	UNITED STATES OF AMER TREAS NOTES .625% 07-31-2026		5,250,000	4,836,979	4,961,660
SBMDNWC5	UNITED STATES OF AMER TREAS NOTES .625% DUE 08-15-2030		12,900,000	10,791,178	10,478,227
SBN4FTY8	UNITED STATES OF AMER TREAS NOTES .75% 08-31-2026		7,300,000	6,699,008	6,893,082

SBMCV833	UNITED STATES OF AMER TREAS NOTES .875% 09-30-2026	6,600,000	6,197,136	6,227,977
SBM2ZKX5	UNITED STATES OF AMER TREAS NOTES 0.375%31/01/2026 .375% DUE 01-31-2026 BEO	1,150,000	1,055,619	1,103,371
SBMD9ZD5	UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	5,724,000	5,001,173	5,095,254
SBMD9ZD5	UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028	9,900,000	8,824,954	8,812,547
SBNT7DP63	UNITED STATES OF AMER TREAS NOTES 1.125%DUE 10-31-2026	8,350,000	7,829,523	7,894,012
SBNA4FT29	UNITED STATES OF AMER TREAS NOTES 1.125%NITS 08-31-2028 USD	2,892,000	2,526,681	2,578,851
SBNA4FT29	UNITED STATES OF AMER TREAS NOTES 1.125%NITS 08-31-2028 USD	9,750,000	8,751,253	8,694,258
SBKMH699	UNITED STATES OF AMER TREAS NOTES 1.5% DUE 01-31-2027 REG	9,000,000	8,513,508	8,510,625
C91282CLE9	UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034	300,000	303,924	292,583
SBK939H9	UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG	4,000,000	3,886,928	3,739,375
SBP5LLY0	UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG	365,000	344,227	327,816
SBP5LLY0	UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG	12,950,000	12,325,092	11,630,719
SBQC7W26	UNITED STATES OF AMER TREAS NOTES 3.25% DUE 06-30-2029	6,500,000	6,432,048	6,201,914
SBRPT271	UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030	1,057,000	1,018,223	1,018,684
SBRPT271	UNITED STATES OF AMER TREAS NOTES 3.5% 03-31-2030	3,500,000	3,517,651	3,373,125
SBMDLR35	UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2030	7,700,000	7,711,761	7,368,539
SBSNR6L6	UNITED STATES OF AMER TREAS NOTES 3.5% 09-30-2026	61,000	60,728	60,235
SBSNR6L6	UNITED STATES OF AMER TREAS NOTES 3.5% 09-30-2026	8,000,000	7,977,839	7,899,688
SBLG8W07	UNITED STATES OF AMER TREAS NOTES 3.5% DUE 01-31-2028	3,750,000	3,739,313	3,663,574
SBLG8VY4	UNITED STATES OF AMER TREAS NOTES 3.5% 01-31-2030	5,100,000	5,015,887	4,892,016
SBMDLR24	UNITED STATES OF AMER TREAS NOTES 3.5% 04-30-2028	5,250,000	5,248,655	5,117,109
SBP489T6	UNITED STATES OF AMER TREAS NOTES 3.625 05-31-2028	7,100,000	7,061,172	6,944,133
SBT9K6J4	UNITED STATES OF AMER TREAS NOTES 3.625% 09-30-2031	4,000,000	3,992,360	3,801,250
SBQYL12	UNITED STATES OF AMER TREAS NOTES 3.625%05-15-2026	6,300,000	6,227,895	6,248,320
SBQXV175	UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030	310,000	299,780	299,852
SBQXV175	UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030	5,600,000	5,522,585	5,416,688
SBNGQD47	UNITED STATES OF AMER TREAS NOTES 3.75% 04-15-2026	8,400,000	8,401,669	8,346,516
SBR2NN84	UNITED STATES OF AMER TREAS NOTES 3.75% 08-15-2027	1,980,000	1,958,963	1,954,941
SBR2NN84	UNITED STATES OF AMER TREAS NOTES 3.75% 08-15-2027	2,000,000	1,997,734	1,974,688
SBRT3OG6	UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033	12,300,000	11,701,899	11,709,984
SBSVLV17	UNITED STATES OF AMER TREAS NOTES 3.875% 10-15-2027	1,870,000	1,855,195	1,850,423
SBMCFV10	UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027	1,440,000	1,457,100	1,423,463
SBMCFV10	UNITED STATES OF AMER TREAS NOTES 3.875% 12-31-2027	4,100,000	4,031,492	4,052,914
SBRT4MF0	UNITED STATES OF AMER TREAS NOTES 3.875%12-31-2030	800,000	790,952	770,750
SBQPG6W8	UNITED STATES OF AMER TREAS NOTES 4% 01-15-2027	1,810,000	1,798,807	1,800,950
SBQPG6W8	UNITED STATES OF AMER TREAS NOTES 4% 01-15-2027	4,200,000	4,199,358	4,179,000
SBMTY6J7	UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030	983,000	984,924	964,799
SBMTY6J7	UNITED STATES OF AMER TREAS NOTES 4.0% 02-28-2030	2,600,000	2,589,448	2,551,859
SBPJM982	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029	8,340,000	8,350,673	8,225,325
SBMTY6H5	UNITED STATES OF AMER TREAS NOTES 4.0% 02-29-2028	7,000,000	6,946,977	6,936,563
SBQXV186	UNITED STATES OF AMER TREAS NOTES 4.0% 06-30-2028	5,600,000	5,566,769	5,541,375
C91282CLC3	UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029	8,000,000	8,026,520	7,873,125
C91282CLD1	UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2031	1,135,000	1,165,228	1,112,300
C91282CLD1	UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2031	4,000,000	4,038,594	3,920,000
C91282CLD1	UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2031	13,090,000	13,387,082	12,828,200
SB5Z7PL7	UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031	8,348,000	8,286,042	8,171,909
SBPJM959	UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031	4,200,000	4,222,986	4,097,953
SB52G1B9	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034	445,000	442,310	426,227
SB52G1B9	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034	13,550,000	13,149,294	12,978,359
SB52G1B9	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034	306,180,000	301,245,850	293,263,031
SB52G1B9	UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034	2,800,000	2,789,719	2,772,438
SBQV12R4	UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029	3,050,000	3,089,052	3,038,086
SBNGML41	UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027	5,543,000	5,517,340	5,479,342
SB5Z7PN9	UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029	348,000	347,587	346,478
SBRK1506	UNITED STATES OF AMER TREAS NOTES 4.125% 11-15-2027	6,000,000	6,001,641	5,973,750
SBRK1506	UNITED STATES OF AMER TREAS NOTES 4.125% 11-15-2027	6,205,000	6,194,040	6,177,853
SBT60054	UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031	1,850,000	1,832,175	1,810,398
SBT60054	UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031	2,100,000	2,097,925	2,055,047
SBT60054	UNITED STATES OF AMER TREAS NOTES 4.125% 11-30-2031	5,000,000	4,998,242	4,892,969
SB52G197	UNITED STATES OF AMER TREAS NOTES 4.125%02-15-2027	7,350,000	7,288,870	7,329,328
SBRXDCY2	UNITED STATES OF AMER TREAS NOTES 4.125%06-15-2026	7,000,000	6,927,563	6,987,969
SBNTDW29	UNITED STATES OF AMER TREAS NOTES 4.125%07-31-2028	8,950,000	8,808,526	8,887,070
SB5Z7PM8	UNITED STATES OF AMER TREAS NOTES 4.125%10-31-2026	264,000	263,546	263,402
SBLG8W29	UNITED STATES OF AMER TREAS NOTES 4.125%DUE 01-31-2025	327,000	325,426	326,911
SBPJM960	UNITED STATES OF AMER TREAS NOTES 4.25% 01-31-2026	4,000,000	4,002,045	4,000,313
SBMG7NN1	UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029	7,700,000	7,700,327	7,663,906
SBMG3CL5	UNITED STATES OF AMER TREAS NOTES 4.25% 08-31-2030	6,150,000	6,121,677	6,054,867
SBTKW387	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	103,000	100,231	100,345
SBTKW387	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	482,000	475,735	469,573
SBTKW387	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	550,000	543,383	535,820
SBTKW387	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	823,000	818,862	801,782
SBTKW387	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	1,580,000	1,572,099	1,539,266
SBTKW387	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	3,214,000	3,170,841	3,131,139
SBTKW387	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	3,935,000	3,887,565	3,833,551
SBTKW387	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	5,855,000	5,801,115	5,704,051
SBTKW387	UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034	9,500,000	9,406,738	9,255,078
SB560BJ5	UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2026	907,800	906,088	907,800
SB560BJ5	UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2026	11,000,000	11,002,578	11,000,000
SBQS58K1	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034	3,715,000	3,742,692	3,659,275
SBQS58K1	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034	3,775,000	3,757,000	3,718,375
SBQS58K1	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034	17,400,000	17,441,711	17,139,000
SBQS58K1	UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034	270,275,000	279,706,486	266,220,875
SBT5FJ16	UNITED STATES OF AMER TREAS NOTES 4.375%07-15-2027	1,500,000	1,512,715	1,503,867
SBMGC3Q0	UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028	600,000	601,393	600,422
SBMGC3Q0	UNITED STATES OF AMER TREAS NOTES 4.375%08-31-2028	4,800,000	4,827,766	4,803,375
SBM92T47	UNITED STATES OF AMER TREAS NOTES 4.375%12-15-2026	1,500,000	1,498,418	1,503,457
SBQV1255	UNITED STATES OF AMER TREAS NOTES 4.5% 03-31-2026	2,150,000	2,145,213	2,155,879
SBQBC9Y3	UNITED STATES OF AMER TREAS NOTES 4.5% 04-15-2027	5,600,000	5,541,613	5,628,000
SBQS58L2	UNITED STATES OF AMER TREAS NOTES 4.5% 05-15-2027	2,070,000	2,078,814	2,080,350
SBQS58L2	UNITED STATES OF AMER TREAS NOTES 4.5% 05-15-2027	3,500,000	3,483,184	3,517,500
SB560BL7	UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031	2,097,000	2,100,768	2,098,638
SB560BL7	UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031	4,000,000	4,004,063	4,003,125
SB560BL7	UNITED STATES OF AMER TREAS NOTES 4.5% 12-31-2031	6,230,000	6,230,000	6,234,867
SBQXJZ3	UNITED STATES OF AMER TREAS NOTES 4.625% 03-15-2026	4,800,000	4,846,302	4,821,000
SBMG7NL0	UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026	420,000	420,263	421,690
SBMG7NL0	UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026	9,100,000	9,098,964	9,136,613
SBLDCKH6	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029	7,700,000	7,666,338	7,773,992
SBLDCKG5	UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2031	4,200,000	4,177,868	4,235,438
SBRT7679	UNITED STATES OF AMER TREAS NOTES 4.625%06-30-2026	10,150,000	10,131,399	10,205,111

SBMX7M72	UNITED STATES OF AMER TREAS NOTES 4.625%09-30-2028	7,700,000	7,704,838	7,772,188
SBRWHW78	UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026	1,430,000	1,423,280	1,438,714
SBRWHW78	UNITED STATES OF AMER TREAS NOTES 4.625%10-15-2026	4,700,000	4,664,031	4,728,641
SBLDCKD2	UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026	6,300,000	6,280,088	6,349,219
SBNTC739	UNITED STATES OF AMER TREAS NOTES 4.875%11-30-2025	5,065,000	5,100,020	5,092,304
SBMWPK22	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028	1,331,000	1,367,810	1,354,916
SBMWPK22	UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028	5,200,000	5,210,783	5,293,438
SBP94LV5	UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027	469,000	451,545	446,136
SBP94LV5	UNITED STATES OF AMER TREAS NOTES DTD 02/28/2022 1.875% 02-28-2027	4,850,000	4,558,857	4,613,563
SBMDNPN7	UNITED STATES OF AMER TREAS NOTES DTD 03/31/2021 .75% 03-31-2026	9,800,000	9,031,318	9,386,563
SBPRT3V6	UNITED STATES OF AMER TREAS NOTES DTD 03/31/2022 2.5% 03-31-2027	8,150,000	7,752,054	7,846,922
SBM9BQT8	UNITED STATES OF AMER TREAS NOTES DTD 05/31/2021 .75% 05-31-2026	9,050,000	8,480,532	8,619,418
SBNTVWV9	UNITED STATES OF AMER TREAS NOTES DTD 10/31/2022 4.125% 10-31-2027	4,500,000	4,561,547	4,481,719
SBQXS7B2	UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	555,000	575,304	541,385
SBQXS7B2	UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032	11,750,000	11,935,097	11,461,758
SBYQBG9	UNITED STATES OF AMER TREAS NOTES T-NOTE 1.625% 09-30-2026	4,200,000	3,955,539	4,016,578
SBP39M24	UNITED STATES OF AMER TREAS NOTES WIT 1 1/8 11/30/26 1.25% DUE 11-30-2026 BEO	8,150,000	7,755,498	7,705,252
SBKVK8B3	UNITED STATES OF AMERICA TBOND 1.75% 11-15-2029	6,950,000	6,507,033	6,162,695
SBK1LRJ9	UNITED STATES OF TREAS NTS 2.375% 04-30-2026 REG	3,550,000	3,381,802	3,464,162
SBYPG9T2	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	4,850,000	4,751,791	4,653,727
SBYPG9T2	UNITED STATES TREAS 2.25% DUE 02-15-2027 REG	7,645,000	7,323,001	7,335,616
SBNYF3R9	UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	635,000	538,694	452,438
SBNYF3R9	UNITED STATES TREAS 2.375% DUE 02-15-2042 REG	4,889,000	3,541,324	3,483,413
SBGDD0D3	UNITED STATES TREAS 2.75% 02-15-2028	9,450,000	9,332,464	9,021,059
SBSOC7Z5	UNITED STATES TREAS 4.625% 06-15-2027	3,500,000	3,509,992	3,529,258
SB53FR75	UNITED STATES TREAS 4.875% 05-31-2026	11,000,000	11,000,823	11,091,523
SBYQP4Y8	UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	535,000	221,223	206,637
SBYQP4Y8	UNITED STATES TREAS BD STRIPPED PRIN PMT 08-15-2044	8,600,000	3,442,232	3,321,642
SB4MZT92	UNITED STATES TREAS BD STRIPPED PRIN PMT00077 05-15-2039 (UNDDATE) REG	60,945,000	32,187,211	31,182,253
SB4T5N59	UNITED STATES TREAS BD STRIPPED PRIN PMT00079 11-15-2039 (UNDDATE) REG	61,340,000	30,549,160	30,527,607
SB52M1S9	UNITED STATES TREAS BD STRIPPED PRIN PMT00080 02-15-2040 (UNDDATE) REG	88,240,000	45,463,706	43,366,445
SBYT06H7	UNITED STATES TREAS BD STRIPPED PRIN PMT00102 05-15-2044 (UNDDATE) REG	26,300,000	10,753,997	10,316,107
SBYQ76J3	UNITED STATES TREAS BD STRIPPED PRIN PMT00112 05-15-2046 (UNDDATE) REG	7,500,000	2,969,074	2,651,427
SBFCBR85	UNITED STATES TREAS BD STRIPPED PRIN PMT00123 08-15-2048 (UNDDATE) REG	2,700,000	1,453,299	853,067
S2428633	UNITED STATES TREAS BD STRIPPED PRIN PMT034 08-15-2027 (UNDDATE) REG	104,175,000	88,534,840	93,293,754
S2877622	UNITED STATES TREAS BD STRIPPED PRIN PMT043 11-15-2028 (UNDDATE) REG	73,495,000	60,247,119	62,184,605
SBZ56W78	UNITED STATES TREAS BDS 1.5% DUE 08-15-2026 REG	6,450,000	6,080,260	6,173,607
SBNGOBM3	UNITED STATES TREAS BDS 1.375% 11-15-2040	4,630,000	3,197,903	2,868,430
SBPG5RY6	UNITED STATES TREAS BDS 2.125% 02-15-2054	100,000	103,298	95,353
SBZ56WJ0	UNITED STATES TREAS BDS 2.25% DUE 08-15-2046	735,000	735,650	474,994
SBZ56WJ0	UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG	195,000	196,874	192,014
SBMT9GRO	UNITED STATES TREAS BDS 0.125% 02-15-2051	1,700,000	1,185,122	1,136,439
SBMFKWB3	UNITED STATES TREAS BDS 1.125% 05-15-2040 REG	576,000	563,918	346,860
SBMHCRG7	UNITED STATES TREAS BDS 1.25% DUE 05-15-2050	6,618,000	3,437,970	3,143,550
SBM9WFN8	UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG	5,110,000	3,209,138	2,846,430
SBMCMF20	UNITED STATES TREAS BDS 1.875% 11-15-2051	9,793,000	5,689,596	5,409,102
SBMT9GQ9	UNITED STATES TREAS BDS 1.875% DUE 02-15-2041 REG	15,902,000	11,060,824	10,661,794
SBMDP2G6	UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG	725,000	663,206	590,195
SBPBMDF5	UNITED STATES TREAS BDS 2% 11-15-2041	13,572,000	9,625,083	9,122,929
SBM96PW9	UNITED STATES TREAS BDS 2.0% 02-15-2052	595,000	573,718	361,370
SBM96PW9	UNITED STATES TREAS BDS 2.0% 02-15-2052	1,010,000	646,084	613,417
SBK9DLC8	UNITED STATES TREAS BDS 2.25% 08-15-2049	1,893,000	1,210,041	1,173,660
SBMHV4V8	UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG	1,315,000	1,283,236	828,245
SBK1WFY3	UNITED STATES TREAS BDS 2.875% 05-15-2049 REG	4,005,000	3,004,895	2,842,924
SBFOT929	UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG	305,000	247,384	225,700
SBXC4FZ0	UNITED STATES TREAS BDS 3% DUE 05-15-2045	1,865,000	1,478,093	1,410,698
SBFZLQN7	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	1,325,000	1,063,334	969,113
SBFZLQN7	UNITED STATES TREAS BDS 3.0% DUE 08-15-2048	2,809,000	2,164,025	2,054,520
SBGDD0F5	UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	130,000	100,136	95,489
SBGDD0F5	UNITED STATES TREAS BDS 3.0% DUE 02-15-2048	1,696,000	1,310,693	1,245,765
SBPYD753	UNITED STATES TREAS BDS 3.125 DUE 08-15-2044	145,000	113,491	112,715
SBYQLV23	UNITED STATES TREAS BDS 4.375% DUE 11-15-2039	850,000	850,735	815,203
SBPZRNRR	UNITED STATES TREAS BDS 4.625% 05-15-2044	110,000	115,320	106,769
SBPZRNRR	UNITED STATES TREAS BDS 4.625% 05-15-2044	1,150,000	1,151,662	1,116,219
SBTPH0B9	UNITED STATES TREAS BDS 4.625% 11-15-2044	120,000	122,358	116,475
SBTPH0B9	UNITED STATES TREAS BDS 4.625% 11-15-2044	127,000	130,319	123,269
SBTPH0B9	UNITED STATES TREAS BDS 4.625% 11-15-2044	445,000	439,745	431,928
SBTPH0B9	UNITED STATES TREAS BDS 4.625% 11-15-2044	805,000	799,116	781,353
SBTPH0B9	UNITED STATES TREAS BDS 4.625% 11-15-2044	2,335,000	2,289,542	2,266,409
SBTPH0B9	UNITED STATES TREAS BDS 4.625% 11-15-2044	2,435,000	2,408,560	2,363,472
SBTPH0B9	UNITED STATES TREAS BDS 4.625% 11-15-2044	8,145,000	8,210,785	7,905,741
SB89T3Q0	UNITED STATES TREAS BDS BD 3.125% DUE 02-15-2043 REG	150,000	124,966	118,523
S2307271	UNITED STATES TREAS BDS BD 5.25% DUE 11-15-2028 REG	500,000	543,205	514,805
SBDS9D47	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	790,000	637,616	592,623
SBDS9D47	UNITED STATES TREAS BDS DTD 3.125% 05-15-2048	1,365,000	1,137,215	1,023,963
SBYQP1M5	UNITED STATES TREAS BDS DTD 00246 3% DUE11-15-2045 REG	1,206,000	1,227,630	907,703
SBKVKF47	UNITED STATES TREAS BDS DTD 00271 1.125%DUE 08-15-2040	3,510,000	3,137,934	2,095,031
SBRB54M1	UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053	1,723,000	1,832,300	1,707,385
SBQS58H8	UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054	873,000	904,890	849,811
S2545907	UNITED STATES TREAS BDS DTD 02/15/2000 6.25 DUE 05-15-2030 REG	650,000	934,301	705,453
S2724610	UNITED STATES TREAS BDS DTD 02/15/2001 5.375 15 FEB 2031	900,000	1,191,404	941,203
S2941572	UNITED STATES TREAS BDS DTD 11/15/1996 6.5 15 NOV 2026	750,000	919,849	781,348
S2124555	UNITED STATES TREAS BDS DTD 11/15/1997 6.125% DUE 11-15-2027 REG	1,350,000	1,552,093	1,413,914
SBF92XV6	UNITED STATES TREAS BDS DTD 2.75% 11-15-2047	2,375,000	2,535,868	1,668,809
SBJ7G9G2	UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	6,230,000	4,746,127	4,539,139
SBJ7G9G2	UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049	7,735,000	6,056,468	5,635,673
SBKVK8B4	UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG	515,000	369,794	327,669
SBLD8LR0	UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG	12,093,000	9,766,787	7,837,776
SB0VLC40	UNITED STATES TREAS BONDS 1.0% 02-15-2049	1,600,000	1,502,050	1,462,748
SBPP1JT4	UNITED STATES TREAS NTS 1.25% DUE 12-31-2026	8,150,000	7,539,219	7,686,150
SBPP1JW7	UNITED STATES TREAS NTS 1.375% DUE 12-31-2028	7,550,000	6,977,008	6,730,707
SBFZLQW9	UNITED STATES TREAS NTS 2.875% 08-15-2028	2,457,000	2,341,236	2,337,029
SBFZLQW9	UNITED STATES TREAS NTS 2.875% 08-15-2028	11,650,000	11,189,330	11,081,152
SBMWVWQX2	UNITED STATES TREAS NTS .5% DUE 04-30-2027 REG	2,800,000	2,530,264	2,568,125
SBLB65P4	UNITED STATES TREAS NTS .5% DUE 05-31-2027 REG	6,400,000	5,840,948	5,851,000
SBMHCRF6	UNITED STATES TREAS NTS .625% DUE 05-15-2030 REG	13,950,000	11,877,251	11,446,629
SBL1LY73	UNITED STATES TREAS NTS 1.125% DUE 02-28-2027	900,000	904,502	842,414
SBMCMFW7	UNITED STATES TREAS NTS 1.375% 11-15-2031	321,000	268,143	262,267
SBMCMFW7	UNITED STATES TREAS NTS 1.375% 11-15-2031	16,900,000	14,874,741	13,807,828

SBN7DP74	UNITED STATES TREAS NTS 1.5% DUE	10-31-2028 REG	82,000	71,658	73,441
SBN7DP74	UNITED STATES TREAS NTS 1.5% DUE	10-31-2028 REG	9,450,000	8,701,229	8,463,656
SBP39M35	UNITED STATES TREAS NTS 1.5% DUE	11-30-2028 BEO	7,800,000	7,414,653	7,004,156
SBVZZXV0	UNITED STATES TREAS NTS 1.625% DUE	05-15-2026	5,700,000	5,406,356	5,500,945
SBM96PV8	UNITED STATES TREAS NTS 1.875% DUE	02-15-2032 REG	220,000	207,543	185,041
SBM96PV8	UNITED STATES TREAS NTS 1.875% DUE	02-15-2032 REG	14,200,000	12,715,613	11,943,531
SBUVN8R3	UNITED STATES TREAS NTS 1.875% NTS	07/31/2026	6,050,000	5,768,133	5,832,814
SBPRT3T4	UNITED STATES TREAS NTS 2.375% 03-31-2029		7,200,000	6,589,007	6,644,250
SBJ7G9F1	UNITED STATES TREAS NTS 2.625% DUE	02-15-2029 REG	7,050,000	6,670,180	6,590,098
SBQHM4D1	UNITED STATES TREAS NTS 2.75% 08-15-2032		12,500,000	11,344,575	11,085,938
SBDS9D36	UNITED STATES TREAS NTS 2.875% DUE	05-15-2028	1,055,000	1,175,212	1,007,607
SBDS9D36	UNITED STATES TREAS NTS 2.875% DUE	05-15-2028	7,850,000	7,624,699	7,497,363
SBDS9D36	UNITED STATES TREAS NTS 2.875% DUE	05-15-2028	8,335,000	8,048,852	7,960,576
SBQOLV12	UNITED STATES TREAS NTS 3.125% DUE	08-31-2029 REG	3,550,000	3,491,202	3,362,238
SBSNR6M7	UNITED STATES TREAS NTS 3.5% 09-30-2029		149,000	146,625	143,366
SBSNR6M7	UNITED STATES TREAS NTS 3.5% 09-30-2029		7,000,000	6,979,242	6,735,313
SBMVCV21	UNITED STATES TREAS NTS 3.625% 12-31-2029		280,000	284,834	273,525
SBMVCV21	UNITED STATES TREAS NTS 3.625% 12-31-2029		2,250,000	2,203,031	2,197,969
SBRT4MG1	UNITED STATES TREAS NTS 3.75% 12-31-2028		3,500,000	3,420,441	3,421,250
SBNGML52	UNITED STATES TREAS NTS 3.875% 09-30-2029		3,000,000	2,930,578	2,934,609
SBLPKDT1	UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO		6,600,000	5,994,884	5,979,188
SBLPKDT1	UNITED STATES TREAS NTS 30/04/2028 1.25%DUE 04-30-2028 BEO		9,605,000	8,540,066	8,701,530
SBNTDWMX7	UNITED STATES TREAS NTS 4.0% 07-31-2030		6,300,000	6,069,681	6,167,109
SBQ1T5P1	UNITED STATES TREAS NTS 4.0% 12-15-2027		724,000	718,131	718,400
SBQ1T5PT1	UNITED STATES TREAS NTS 4.0% 12-15-2027		1,000,000	992,422	992,266
SBQ1T5P1	UNITED STATES TREAS NTS 4.0% 12-15-2027		5,413,000	5,379,991	5,371,134
SBQ1T5P1	UNITED STATES TREAS NTS 4.0% 12-15-2027		7,555,000	7,506,172	7,496,567
SBQ1T5P1	UNITED STATES TREAS NTS 4.0% 12-15-2027		9,843,000	9,779,502	9,766,871
SBRBK5F7	UNITED STATES TREAS NTS 4.0% 08-31-2026		6,600,000	6,578,086	6,547,922
SBRT7668	UNITED STATES TREAS NTS 4.25% 06-30-2029		7,700,000	7,667,241	7,657,289
SBTG00T5	UNITED STATES TREAS NTS 4.25% 11-30-2026		151,500	151,494	151,470
SBTG00T5	UNITED STATES TREAS NTS 4.25% 11-30-2026		2,455,000	2,456,409	2,454,521
SBTG00T5	UNITED STATES TREAS NTS 4.25% 11-30-2026		2,930,000	2,935,570	2,929,428
SBTG00T5	UNITED STATES TREAS NTS 4.25% 11-30-2026		8,000,000	8,011,563	7,998,438
SBRT3QF5	UNITED STATES TREAS NTS 4.375% 08-15-2026		5,100,000	5,060,541	5,109,563
C91282CLB5	UNITED STATES TREAS NTS 4.375% 07-31-2026		7,000,000	7,015,313	7,012,031
SB53FRV7	UNITED STATES TREAS NTS 4.5% 05-31-2029		6,500,000	6,500,000	6,530,977
SBRR54G5	UNITED STATES TREAS NTS 4.625% 11-15-2026		8,400,000	8,437,106	8,455,125
SBP5X257	UNITED STATES TREAS NTS 4.625% 09-15-2026		5,600,000	5,572,019	5,632,813
SBMWPPY1	UNITED STATES TREAS NTS 4.875% 10-31-2030		7,350,000	7,335,387	7,513,078
SB53FRW8	UNITED STATES TREAS NTS DTD 4.625% 05-31-2031		4,550,000	4,583,592	4,587,680
SBNNMQW7	UNITED STATES TREAS NTS DTD 01/15/2023 3.875% 01-15-2026		450,000	449,914	448,471
SBNS9VM5	UNITED STATES TREAS NTS DTD 01/31/2022 1.75% 01-31-2029		7,150,000	6,774,747	6,455,109
SBQXLPX9	UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033		27,000	26,817	25,123
SBQXLPX9	UNITED STATES TREAS NTS DTD 02/15/2023 3.5% 02-15-2033		11,900,000	11,561,964	11,072,578
SBQXLP54	UNITED STATES TREAS NTS DTD 02/15/2023 4% 02-15-2026		6,300,000	6,212,904	6,283,266
SBMG7NX2	UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031		845,000	835,673	835,428
SBMG7NX2	UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031		6,300,000	6,292,150	6,228,633
SBQ22MK50	UNITED STATES TREAS NTS DTD 03/15/2024 4.25% 03-15-2027		2,000,000	2,006,641	1,999,531
SBQ2GVLS	UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029		4,100,000	4,002,820	3,858,484
SBQ2GVLS	UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029		4,984,000	4,812,938	4,690,411
SBP48955	UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030		5,600,000	5,618,594	5,419,750
SBMBYXD8	UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028		1,306,000	1,204,616	1,176,624
SBMBYXD8	UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028		10,700,000	9,854,915	9,640,031
SBQC7W15	UNITED STATES TREAS NTS DTD 06/30/2022 3.25% DUE 06-30-2027		6,750,000	6,713,282	6,591,270
SBRT7680	UNITED STATES TREAS NTS DTD 06/30/2024 4.25% 06-30-2031		840,000	847,448	829,434
SBRT7680	UNITED STATES TREAS NTS DTD 06/30/2024 4.25% 06-30-2031		3,500,000	3,480,190	3,455,977
SBMQ53Q9	UNITED STATES TREAS NTS DTD 07/15/2022 3.0% DUE 07-15-2025		1,245,000	1,232,355	1,236,927
SBRRB392	UNITED STATES TREAS NTS DTD 07/15/2023 4.5% 07-15-2026		4,550,000	4,540,951	4,566,529
SBK9DLB7	UNITED STATES TREAS NTS DTD 08/15/2019 1.625% DUE 08-15-2029 REG		5,400,000	5,019,597	4,792,500
SBMVC844	UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028		2,315,000	2,219,249	2,068,670
SBMVC844	UNITED STATES TREAS NTS DTD 09/30/2021 1.25% 09-30-2028		6,850,000	6,178,337	6,121,117
SBMX7M83	UNITED STATES TREAS NTS DTD 09/30/2023 4.625% 09-30-2030		5,600,000	5,602,866	5,651,625
SBNTVW56	UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029		1,113,000	1,105,638	1,094,305
SBNTVW56	UNITED STATES TREAS NTS DTD 10/31/2022 4% 10-31-2029		3,850,000	3,897,861	3,785,332
SBYYRSN3	UNITED STATES TREAS NTS DTD 11/15/2016 2.0% 11-15-2026 REG		7,800,000	7,523,294	7,484,648
SBP4X215	UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027		5,250,000	5,267,449	5,190,527
SBP4X215	UNITED STATES TREAS NTS DTD 11/30/2022 3.875% 11-30-2027		8,580,000	8,485,009	8,482,805
SBNTC717	UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030		1,910,000	1,930,439	1,902,987
SBNTC717	UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030		7,700,000	7,707,250	7,671,727
SBP4X204	UNITED STATES TREAS NTS DTD 3.875% 11-30-2029		3,300,000	3,231,019	3,225,750
SBQ2C0G0	UNITED STATES TREAS NTS DTD 683 1.625% DUE 02-15-2026 REG		4,700,000	4,445,274	4,565,242
SBJXZT72	UNITED STATES TREAS NTS FIXED 1.875%06-30-2026 REG		5,700,000	5,479,416	5,506,066
SBK0Y6D6	UNITED STATES TREAS NTS T-NOTE 2.125% 05-31-2026		4,150,000	4,012,318	4,029,391
SBJS55T5	UNITED STATES TREAS NTS T-NOTE 2.25% 03-31-2026		6,400,000	6,274,263	6,244,750
SBJKRNY8	UNITED STATES TREAS NTS T-NOTE 2.5% 02-28-2026		4,900,000	4,707,148	4,803,340
SBNTC728	UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028		740,000	743,270	740,231
SBNTC728	UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028		6,200,000	6,225,234	6,201,938
SBLPKF06	UNITED STATES TREAS NTS WIT 0 3/4 04/30/26 .75% DUE 04-30-2026 BEO		9,900,000	9,109,582	9,455,273
SBMHV455	UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE 05-15-2031 BEO		12,200,000	11,197,322	10,291,844
SB4P9XV4	UNITED STATES TREAS SEC STRIPPED 08-15-2038		19,385,000	11,311,341	9,922,627
SB4P68R3	UNITED STATES TREAS SEC STRIPPED INT PMT00005 05-15-2038 (UNDDATE) REG		20,400,000	11,120,637	10,600,070
SB4XVY94	UNITED STATES TREAS SEC STRIPPED INT PMT00019 02-15-2039 (UNDDATE) REG		22,290,000	15,955,472	11,063,729
SB53HFK7	UNITED STATES TREAS SEC STRIPPED INT PMT00122 02-15-2040 (UNDDATE) REG		97,910,000	46,119,454	45,777,736
S2255143	UNITED STATES TREAS SEC STRIPPED INT PMT00264 05-15-2026		220,600,000	206,808,976	207,890,517
S2946061	UNITED STATES TREAS SEC STRIPPED INT PMT00338 11-15-2027 (UNDDATE) BEO		37,970,000	35,924,847	33,465,385
SB4P9X11	UNITED STATES TREAS SEC STRIPPED INT PMT00495 05-15-2031 (UNDDATE) REG		31,400,000	25,888,672	27,044,436
SB068267	UNITED STATES TREAS SEC STRIPPED INT PMT00517 02-15-2029 (UNDDATE) REG		68,275,000	63,327,592	56,760,933
SB4TVDX5	UNITED STATES TREAS SEC STRIPPED INT PMT00521 05-15-2029 (UNDDATE) REG		105,885,000	91,235,648	87,014,691
SB4R6KZ3	UNITED STATES TREAS SEC STRIPPED INT PMT00522 11-15-2029 (UNDDATE) REG		90,805,000	73,446,605	72,804,522
SB063G99	UNITED STATES TREAS SEC STRIPPED INT PMT00523 05-15-2030 (UNDDATE) REG		111,380,000	98,598,955	87,214,586
SB0638P3	UNITED STATES TREAS SEC STRIPPED INT PMT00528 02-15-2031 (UNDDATE) REG		156,005,000	121,832,534	117,295,826
SB2RGSH6	UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDDATE) REG		77,655,000	50,533,912	47,365,124
SB2RG6H3	UNITED STATES TREAS SEC STRIPPED INT PMT00752 11-15-2035 (UNDDATE) REG		25,875,000	16,647,242	15,387,546
SB2RG758	UNITED STATES TREAS SEC STRIPPED INT PMT00753 05-15-2036 (UNDDATE) REG		10,895,000	6,497,428	6,307,806
SB2RG877	UNITED STATES TREAS SEC STRIPPED INT PMT00755 05-15-2037 (UNDDATE) REG		21,435,000	12,565,197	11,750,697
SB4R4615	UNITED STATES TREAS SEC STRIPPED INT PMT00764 08-15-2037 (UNDDATE) REG		15,620,000	8,984,312	8,447,146
SB4PM774	UNITED STATES TREAS SEC STRIPPED INT PMT00765 02-15-2038 (UNDDATE) REG		23,795,000	14,195,646	12,508,734
SB4RNM51	UNITED STATES TREAS SEC STRIPPED INT PMT00833 08-15-2031 (UNDDATE) REG		85,765,000	64,010,990	62,929,896

SB4YDHV2	UNITED STATES TREAS SEC STRIPPED INT PMT00834 02-15-2032 (UNDDATE) BEO	89,945,000	67,157,213	64,368,521
SB4S8S21	UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO	61,990,000	44,259,426	43,319,590
SB4X15F7	UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDDATE) REG	74,580,000	50,340,116	49,614,481
SB4PYQ73	UNITED STATES TREAS SEC STRIPPED INT PMT00838 02-15-2034 (UNDDATE) REG	81,060,000	59,748,886	52,618,412
SB4PLXN9	UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG	58,300,000	39,649,496	36,916,521
SB4R92V2	UNITED STATES TREAS SEC STRIPPED INT PMT00840 02-15-2035 (UNDDATE) REG	91,345,000	68,744,843	56,383,199
SB4Q1G68	UNITED STATES TREAS SEC STRIPPED INT PMT00841 08-15-2035 (UNDDATE) REG	60,635,000	42,431,219	36,503,961
SB156388	UNITED STATES TREAS SEC STRIPPED INT PMT00842 02-15-2036 (UNDDATE) REG	56,365,000	33,450,978	33,067,483
SB1KXZ20	UNITED STATES TREAS SEC STRIPPED INT PMT00874 02-15-2037 (UNDDATE) REG	28,165,000	16,257,509	15,658,667
SB2RGB89	UNITED STATES TREAS SEC STRIPPED INT PMT00881 11-15-2030 (UNDDATE) REG	105,765,000	86,313,536	80,544,842
SB2RGDQ1	UNITED STATES TREAS SEC STRIPPED INT PMT00883 11-15-2031 (UNDDATE) REG	161,145,000	122,997,286	116,704,836
SB2RGF65	UNITED STATES TREAS SEC STRIPPED INT PMT00884 05-15-2032 (UNDDATE) REG	87,535,000	62,212,098	61,954,112
SB2RGHN6	UNITED STATES TREAS SEC STRIPPED INT PMT00885 11-15-2032 (UNDDATE) REG	89,670,000	70,389,575	61,903,316
SB2RGJF2	UNITED STATES TREAS SEC STRIPPED INT PMT00886 05-15-2033 (UNDDATE) REG	88,545,000	67,570,997	59,655,159
SB2RGL56	UNITED STATES TREAS SEC STRIPPED INT PMT00887 11-15-2033 (UNDDATE) REG	85,210,000	59,512,438	56,011,105
SB2RGLY5	UNITED STATES TREAS SEC STRIPPED INT PMT00888 05-15-2034 (UNDDATE) REG	80,595,000	56,863,335	51,691,587
SB2RGMJ7	UNITED STATES TREAS SEC STRIPPED INT PMT00889 11-15-2034 (UNDDATE) REG	99,995,000	68,994,857	62,547,284
S2143420	UNITED STATES TREAS SEC STRIPPED INT PMT261 08-15-2025 (UNDDATE) REG (STRIP)	50,250,000	47,213,895	48,956,426
SB3TF8B3	UNITED STATES TREAS SEC STRIPPED INT PMT12T 194 08-15-2040 (UNDDATE) REG	61,630,000	28,660,091	28,009,904
S2154529	UNITED STATES TREAS SEC STRIPPED INT PMTSTRIP 02-15-2026 (UNDDATE) REG	341,185,000	321,556,852	325,257,901
SB4LR7M8	UNITED STATES TREAS SEC STRIPPED INT PMTSTRIP 02-15-2033 (UNDDATE) REG	78,075,000	54,747,213	53,228,602
SBF92X5	UNITED STATES TREASURY 2.25% 11-15-2027	4,900,000	4,772,912	4,632,414
S2824770	UNITED STS STL CORP NEW COM	1,069	27,376	36,335
SBNNXCL1	UNITED STS TREAS 0.625% 12-31-2027	8,950,000	7,875,781	8,036,820
SBLKHOY1	UNITED STS TREAS 1.125% 02-29-2028	6,900,000	6,226,648	6,258,516
SBM9BQW1	UNITED STS TREAS 1.25% 05-31-2028	6,100,000	5,546,631	5,509,063
SBM9BQW1	UNITED STS TREAS 1.25% 05-31-2028	7,748,000	7,050,134	6,997,413
C912797N9	UNITED STS TREAS BILLS 0% T-BILL 04-08-2025	30000000	29,586,551	29,665,800
SBTSFH26	UNITED STS TREAS BILLS 0% T-BILL 01-09-2025	1,400,000	1,393,372	1,398,853
SBMVTYX8	UNITED STS TREAS NTS .5% 10-31-2027	4,650,000	4,122,286	4,184,637
SBLH34Q2	UNITED STS TREAS NTS .625% 11-30-2027	2,550,000	2,261,795	2,296,195
SBMV9TY6	UNITED STS TREAS NTS 0.5% 08-31-2027	5,550,000	4,961,917	5,026,652
SBMT65X8	UNITED STS TREAS NTS .375% DUE 09-30-2027 REG	8,550,000	7,561,105	7,691,660
SBLKHOX0	UNITED STS TREAS NTS .5% DUE 02-28-2026 REG	9,900,000	9,111,337	9,484,664
SBMZ2XM7	UNITED STS TREAS NTS .75% DUE 01-31-2028REG	1,336,000	1,208,279	1,200,208
SBMZ2XM7	UNITED STS TREAS NTS .75% DUE 01-31-2028REG	7,450,000	6,629,642	6,692,777
SBMBYXC7	UNITED STS TREAS NTS .875% 06-30-2026	6,650,000	6,152,622	6,327,631
SBM9WFM7	UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	2,960,000	2,498,800	2,442,231
SBM9WFM7	UNITED STS TREAS NTS 1.125% DUE 02-15-2031 REG	13,200,000	11,340,759	10,891,031
SBMDNPR1	UNITED STS TREAS NTS 1.25% 03-31-2028	10,450,000	9,440,101	9,489,906
SBN7JW73	UNITED STS TREAS NTS DTD .875% 11-15-2030	17,150,000	14,785,138	14,033,523
SBMMX282	UNITED STS TREAS NTS UNITED STS TREAS NTS .375% DUE 07-31-2027 REG	6,650,000	5,838,343	6,021,367
S2430412	UNITED THERAPEUTICS CORP DEL COM STK	208	47,479	73,391
S2430412	UNITED THERAPEUTICS CORP DEL COM STK	269	60,321	94,914
SB39I2M4	UNITED UTILITIES GROUP ORD GBPO.05	1,577	18,342	20,768
SB39I2M4	UNITED UTILITIES GROUP ORD GBPO.05	33,899	454,436	446,415
SBHKDKX0	UNITEDHEALTH GROUP 2.875% DUE 08-15-2029	245,000	225,349	225,197
SBM95BH3	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	65,000	41,772	38,635
SBM95BH3	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	1,300,000	1,267,398	772,694
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	441,000	440,378	349,497
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,000,000	994,486	792,510
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,093,000	1,117,190	866,213
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	1,173,000	1,227,493	929,614
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	195,000	154,502	141,740
SBHKDL04	UNITEDHEALTH GROUP 3.7% DUE 08-15-2049	555,000	564,295	403,413
SBYZLN95	UNITEDHEALTH GROUP 3.75% 10-15-2047	246,000	227,233	183,177
SBYZLN95	UNITEDHEALTH GROUP 3.75% 10-15-2047	480,000	464,766	357,418
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	145,000	109,809	102,403
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	1,100,000	1,090,869	776,853
SB8NBGG4	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	95,000	88,990	76,242
SB8NBGG4	UNITEDHEALTH GROUP 3.95 DUE 10-15-2042	95,000	81,265	76,242
SBZ0X5W0	UNITEDHEALTH GROUP 4.2% DUE 01-15-2047	170,000	140,811	136,816
SB9GGGT0	UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	200,000	173,342	161,756
SB76MDD2	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	52,000	48,829	45,748
SB76MDD2	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	77,000	79,193	67,742
SB76MDD2	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	1,100,000	1,087,894	967,736
SB55H840	UNITEDHEALTH GROUP 5.7% DUE 10-15-2040	99,000	119,836	99,115
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	202,000	202,171	196,380
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	350,000	347,890	340,263
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	585,000	609,770	568,725
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	900,000	894,573	874,962
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	1,690,000	1,706,198	1,642,984
SBLBRZ88	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	177,000	185,914	177,304
SBLBRZ88	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	195,000	208,269	195,335
SBLBRZ88	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	275,000	274,600	275,473
SBLBRZ88	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	800,000	793,928	801,376
SB45YN53	UNITEDHEALTH GROUP 5.95% DUE 02-15-2041	100,000	106,284	102,421
SB2PPW63	UNITEDHEALTH GROUP 6.625% DUE 11-15-2037	732,000	948,733	804,724
SBG08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	135,000	116,428	108,204
SBG08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	1,055,000	863,113	845,593
SBM95BC8	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	162,000	165,268	113,959
SBM95BD9	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	215,000	143,661	133,324
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	88,000	87,622	63,625
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	904,000	761,545	653,601
SBLPK6R0	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	970,000	771,530	701,320
SBLPK651	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	1,045,000	736,657	688,456
SBNKB7Z1	UNITEDHEALTH GROUP INC 4.2% 05-15-2032	1,675,000	1,679,190	1,577,331
SBHSSQ40	UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	140,000	128,125	115,256
SBQ8DXH7	UNITEDHEALTH GROUP INC 4.6% 04-15-2027	391,000	388,275	391,258
SBNKBV00	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	1,155,000	1,097,944	991,313
SBPDY7X5	UNITEDHEALTH GROUP INC 4.8% 01-15-2030	2,607,000	2,639,527	2,592,740
SBPDY7X5	UNITEDHEALTH GROUP INC 4.8% 01-15-2030	4,610,000	4,607,234	4,584,783
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	210,000	188,492	180,671
SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	215,000	212,904	184,973
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	300,000	297,972	268,428
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	495,000	477,292	442,906
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	850,000	844,254	760,546
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	150,000	148,142	134,480
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	700,000	694,673	627,571

SBQB5GF2	UNITEDHEALTH GROUP INC 5.375%	04-15-2054	160,000	157,552	149,870
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375%	04-15-2054	290,000	287,399	271,640
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375%	04-15-2054	377,000	361,434	353,132
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375%	04-15-2054	1,748,000	1,709,651	1,637,334
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375%	04-15-2054	2,955,000	2,862,240	2,767,919
SBQB5GH4	UNITEDHEALTH GROUP INC 5.5%	04-15-2064	900,000	891,742	842,166
SBQB5GH4	UNITEDHEALTH GROUP INC 5.5%	04-15-2064	950,000	947,806	888,953
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625%	07-15-2054	210,000	209,582	203,834
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625%	07-15-2054	450,000	461,155	436,788
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625%	07-15-2054	600,000	598,806	582,384
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625%	07-15-2054	1,170,000	1,178,418	1,135,649
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625%	07-15-2054	1,993,000	2,034,243	1,934,486
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625%	07-15-2054	4,182,000	4,214,833	4,059,216
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778%	07-15-2044	99,000	98,090	95,913
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778%	07-15-2044	665,000	657,266	644,265
S2917766	UNITEDHEALTH GROUP INC COM		4,514	2,211,076	2,283,452
SBLFDXH8	UNITY SOFTWARE INC COM		1,619	61,932	36,379
SBMGMNN7	UNIV CALIF REGTS MED CTR POOLED REV	4.132% DUE 05-15-2032 REG	1,700,000	1,700,000	1,610,077
SBLBL785	UNIV SOUTHN CAL 3.226% DUE 10-01-2120		641,000	636,447	368,613
SBYYHTX0	UNIV SOUTHN CAL 3.841% DUE 10-01-2047		353,000	353,000	282,213
S2277880	UNIVERSAL DISPLAY CORP COM		229	27,898	33,480
SBKS7BH6	UNIVERSITY CHICAGO 2.547% DUE 04-01-2050		432,000	432,001	274,437
SBLT39C3	UNIVERSITY CHICAGO FIXED 2.761% DUE	04-01-2045	90,000	67,469	68,370
SBPIHST1	UNIVERSITY MICH UNIV REVS	TAXABLE-GEN-SER A 4.454% 04-01-2122	167,000	167,000	130,992
SBMTTKH8	UNIVERSITY SOUTHN CALIF 4.976%	10-01-2053	305,000	305,000	285,364
S7AXX34U	UNTRADE CECEP COSTIN		237,000	18,230	18,306
SOAY844U	UNTRADE LUMENA NEWMAT		54,400	445,574	175,919
S803FFC8	UNUM CORP NT 6.75 DUE 12-15-2028 BEO		227,000	220,199	238,938
S2433842	UNUM GROUP		925	33,658	67,553
S2433842	UNUM GROUP		1,470	80,621	107,354
SBIDSYS6	UNUM GROUP 4.5% DUE 12-15-2049		460,000	448,011	365,304
S2923785	UNVL HEALTH SERVICES INC CL B COM		282	30,792	50,596
S2923785	UNVL HEALTH SERVICES INC CL B COM		2,180	482,142	391,136
SBNZGVV1	UNVL MUSIC GROUP EUR10.00		1,925	39,917	49,275
S5051252	UPM-KYMMENE CORP NPV		1,236	37,778	33,994
SB9581H5	US AIRWAYS GROUP FIXED 4.625% DUE	12-03-2026	611,779	628,554	607,778
SB9581H5	US AIRWAYS GROUP FIXED 4.625% DUE	12-03-2026	1,516,523	1,500,042	1,506,605
S2736035	US BANCORP		7,595	333,519	363,269
S2736035	US BANCORP		15,730	706,523	752,366
C91159HJR2	US BANCORP 5.678% 01-23-2035		201,000	201,000	202,765
C91159HJR2	US BANCORP 5.678% 01-23-2035		1,888,000	1,889,691	1,904,577
SBYVFC94	US FOODS HLDG CORP COM		1,093	34,851	73,734
S2981062	US TREAS BD STRIPPED PRIN PMT 00053	08-15-2029 REG	201,695,000	159,327,063	165,108,604
S2415817	US TREAS BD STRIPPED PRIN PMT 11-15-2027REG		84,190,000	71,884,639	74,659,481
SBPCX7G6	US TREAS BD STRIPPED PRIN PMT STRIPPED	PRIN PMT 11-15-2042 REG	1,026,000	441,489	432,850
S2388704	US TREAS BDS USD1000	5.25DUE 02-15-2029 REG	650,000	809,453	672,801
S2139173	US TREAS SEC STRIPPED INT PMT 0	15/8/2027 USD1000 08-15-2027 REG	156,310,000	139,532,754	139,317,221
S2064554	US TREAS SEC STRIPPED INT PMT 0 STRIP	15/11/2028 USD1000 11-15-2028 REG	37,720,000	31,577,807	31,724,935
SB5012P6	US TREAS SEC STRIPPED INT PMT 00116	11-15-2039	50,390,000	24,205,445	23,898,510
S2535920	US TREAS SEC STRIPPED INT PMT GENERIC	TINT PMT 02-15-2028 REG	106,935,000	90,741,006	93,162,248
S2841478	US TREAS SEC STRIPPED INT PMT GENERIC	TINT PMT 08-15-2028 REG	51,140,000	42,189,032	43,521,024
SB71NNM58	US TREAS SEC STRIPPED INT PMT NT 200 0	11-15-2040 REG	32,950,000	14,958,312	14,775,341
SBPR8XL2	US TREAS SEC STRIPPED INT PMT ZCP NT	2060 2-15-2041 REG	97,460,000	42,580,891	43,074,700
SBMWVP09	US TREASURY N/B 1.25% DUE 08-15-2031 REG		1,480,000	1,266,404	1,207,819
SBMWVP09	US TREASURY N/B 1.25% DUE 08-15-2031 REG		14,600,000	12,732,054	11,914,969
SBK8Z212	US TREASURY N/B 1.5% DUE 02-15-2030 REG		8,050,000	7,543,437	6,989,035
SBK1WFOV0	US TREASURY N/B 2.375% 05-15-2029		7,150,000	7,013,071	6,588,055
S8QDL0V1	US TREASURY N/B 3.125% DUE 08-31-2027	REG	3,900,000	3,832,689	3,787,266
SBQYLTK3	US TREASURY N/B 3.375% 05-15-2033		11,700,000	11,302,179	10,753,031
SBR8KH21	US TREASURY N/B 3.625% 08-31-2029		5,500,000	5,477,656	5,325,547
SBP4YGR1	US TREASURY N/B 3.625% 09-15-2027		4,000,000	3,979,701	3,908,750
SBR2NN62	US TREASURY N/B 3.875% 08-15-2034		250,000	252,881	236,484
SBR2NN62	US TREASURY N/B 3.875% 08-15-2034		720,000	708,602	681,075
SBR2NN62	US TREASURY N/B 3.875% 08-15-2034		1,035,000	1,050,276	979,045
SBR2NN62	US TREASURY N/B 3.875% 08-15-2034		12,100,000	12,108,013	11,445,844
SBR2NN62	US TREASURY N/B 3.875% 08-15-2034		335,946,000	328,684,736	317,783,919
SBTG00V7	US TREASURY N/B 4.125% 11-30-2029		684,000	684,129	676,252
SBTG00V7	US TREASURY N/B 4.125% 11-30-2029		4,242,000	4,224,968	4,193,946
SBTG00V7	US TREASURY N/B 4.125% 11-30-2029		8,000,000	8,017,500	7,909,375
SBR2NN95	US TREASURY N/B 4.25% 08-15-2054		600,000	589,042	549,000
SBR2NN95	US TREASURY N/B 4.25% 08-15-2054		787,000	762,037	720,105
SBR2NN95	US TREASURY N/B 4.25% 08-15-2054		1,212,000	1,121,494	1,108,980
SBR2NN95	US TREASURY N/B 4.25% 08-15-2054		1,250,000	1,143,355	1,143,750
SBR2NN95	US TREASURY N/B 4.25% 08-15-2054		2,296,000	2,139,159	2,100,840
SBR2NN95	US TREASURY N/B 4.25% 08-15-2054		10,850,000	10,373,341	9,927,750
SBR2NN95	US TREASURY N/B 4.25% 08-15-2054		12,130,000	11,999,555	11,098,950
S6171494	USS CO LTD NPV		26,800	230,746	234,815
SBLZFPD7	UTD AIRLS 2014-1 4% DUE 10-11-2027		424,463	426,232	417,532
SBPNXG80	UTD AIRLS 2014-2 FIXED 3.75% DUE	03-03-2028	499,111	472,284	488,535
C91086QB83	UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044		126,000	102,119	95,705
S6916781	UTD O/S BANK NPV		2,944	53,171	78,402
S6916781	UTD O/S BANK NPV		6,800	178,062	181,091
SBKPSY95	UTD STATES TREAS. 625% DUE 03-31-2027		5,400,000	4,927,536	4,984,875
SBKV8KD4	UTD STATES TREAS 1.375% DUE 08-31-2026		2,450,000	2,354,916	2,338,027
SBKRM4B7	UTD STATES TREAS 1.75% DUE 12-31-2026		2,850,000	2,747,522	2,715,293
SBQ7Y9P4	UTD STATES TREAS 2.75% DUE 07-31-2027		6,850,000	6,492,535	6,596,871
SBRP7260	UTD STATES TREAS 3.625% DUE 03-31-2028		365,000	365,485	357,472
SBRP7260	UTD STATES TREAS 3.625% DUE 03-31-2028		5,100,000	5,118,452	4,994,813
SB560BM8	UTD STATES TREAS 4.375% DUE 12-31-2029		4,245,000	4,234,388	4,242,015
SB560BM8	UTD STATES TREAS 4.375% DUE 12-31-2029		4,565,000	4,562,764	4,561,790
SB560BM8	UTD STATES TREAS 4.375% DUE 12-31-2029		7,000,000	6,996,992	6,995,078
SB560BM8	UTD STATES TREAS 4.375% DUE 12-31-2029		9,459,000	9,445,874	9,452,349
SBLSBXR2	UTD STATES TREAS FIXED .5% DUE	06-30-2027	7,900,000	7,156,502	7,201,344
SB5V42H6	UTD STATES TREAS ZERO CPN 0% DUE	02-15-2030	73,385,000	60,367,377	58,112,834
SB4Z68D0	UTD STATES TREAS ZERO CPN 0% DUE	05-15-2039	47,200,000	27,161,961	23,050,989
SBLF97G3	UTD STATES TREAS ZERO CPN 0% DUE	05-15-2051	9,500,000	3,018,853	2,680,994
SB4NYP59	UTD STATES TREAS ZERO CPN 0% DUE	08-15-2030	108,950,000	85,561,652	84,105,879
SB4L98T8	UTD STATES TREAS ZERO CPN 0% DUE	08-15-2039	62,705,000	30,868,502	30,171,448
C912803HE6	UTD STATES TREAS ZERO CPN 0% DUE	08-15-2044	28,735,000	11,514,228	11,194,597

SBJTH941	UTD STATES TREAS ZERO CPN 0% DUE	08-15-2049	20,900,000	6,562,208	6,311,697
C91282OW78	UTD STATES TREAS ZERO CPN 2% DUE	08-15-2025	121,905,000	113,193,745	118,771,871
SB8YXQX5	UTD STS CELLULAR 6.7% DUE 12-15-2033		1,314,000	1,397,078	1,388,596
SBMDJ389	UWM HLDGS CORP COM USD0.0001 CL A		581	2,281	3,410
S2928683	V F CORP COM		1,657	66,113	35,559
SBLKHI1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050		135,000	81,782	76,071
SBLKHI1C6	VA ELEC & PWR CO 2.45% DUE 12-15-2050		390,000	339,700	219,761
SB2OWZD8	VA ELEC & PWR CO 3.8% DUE 09-15-2047		135,000	102,689	100,822
SBZ12593	VA ELEC & PWR CO 4% DUE 11-15-2046		547,000	540,749	424,220
SBGL9BH1	VA ELEC & PWR CO 4.6% DUE 12-01-2048		95,000	83,606	79,945
SB0WGM57	VA ELEC & PWR CO 6% DUE 01-15-2036		160,000	167,753	165,752
SB1YYQG2	VA ELEC & PWR CO 6% DUE 05-15-2037		195,000	210,647	201,761
SB1YYQG2	VA ELEC & PWR CO 6% DUE 05-15-2037		1,800,000	1,781,413	1,862,406
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038		235,000	402,076	304,922
S2954194	VAIL RESORTS INC COM		178	39,676	33,366
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033		377,000	382,318	380,216
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033		907,000	899,714	914,737
SBPLW4X0	VALE OVERSEAS LTD 6.125% DUE 06-12-2033		1,303,000	1,306,926	1,314,115
SBNZH245	VALE OVERSEAS LTD 6.4% 06-28-2054		241,000	248,230	236,004
SBNZH245	VALE OVERSEAS LTD 6.4% 06-28-2054		295,000	292,743	288,885
SBNZH245	VALE OVERSEAS LTD 6.4% 06-28-2054		549,000	552,072	537,619
SB5854D9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039		291,000	313,800	307,695
SBMVPRC8	VALE OVERSEAS LTD FIXED 3.75% DUE	07-08-2030	100,000	99,346	91,436
SB4M6ZX1	VALE S A 5.625% DUE 09-11-2042		418,000	446,191	399,086
S2369408	VALERO ENERGY CORP 7.5% DUE 04-15-2032		500,000	601,580	561,225
S2041364	VALERO ENERGY CORP COM STK NEW		1,588	190,829	194,673
SBLGTT55	VALERO ENERGY CORP NEW 3.65% 12-01-2051		399,000	309,886	268,699
S2926825	VALMONT INDS INC COM		90	20,200	27,600
SB0G22J3	VALVOLINE INC COM		622	17,833	22,504
C994J02995	VANBARTON VTC FUND I LLC		212,822,980	212,822,980	2,581,649
SB1Z45T8	VANQUIS BANKING GROUP PLC		16,292	84,404	9,080
SBY2WMR9	VAT GROUP AG CHF0.10 (REGD)		63	29,596	23,831
SBFH3N85	VEEVA SYS INC CL A COM CL A COM		722	134,022	151,801
S2927925	VENTAS INC REIT		2,060	100,886	121,313
SBMT5XV2	VENTAS RLTY LTD FIXED 4.75% DUE	11-15-2030	477,000	465,934	466,143
SBKFX9M2	VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG		1,897,000	1,662,149	1,709,614
SBYWJDB4	VENTAS RLTY LTD PARTNERSHIP 4.0% 03-01-2028		421,000	401,107	409,684
SBYW5464	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029		208,000	199,749	202,557
SBM8JC84	VENTAS RLTY LTD PARTNERSHIP 5.625% 07-01-2034		314,000	310,075	315,749
SBMY9R27	VENTURE GLOBAL 4.125% DUE 08-15-2031		500,000	440,000	448,630
S4031879	VEOLIA ENVIRONNEME EURS		255	8,218	7,158
S4031879	VEOLIA ENVIRONNEME EURS		1,597	40,361	44,832
SBPLP882	VERALTO CORP 5.45% 09-18-2033		397,000	378,393	398,258
SBPGMZQ5	VERALTO CORP COM		1,190	102,104	121,202
S4661607	VERBUND AG CLASS'A'NPV		159	9,120	11,525
S2142922	VERISIGN INC COM		421	70,918	87,130
S2142922	VERISIGN INC COM		2,290	414,221	473,938
SBMW8481	VERISK ANALYTICS FIXED 3.625% DUE	05-15-2050	400,000	396,186	279,804
SB4P9W92	VERISK ANALYTICS INC COM USD0.001		700	128,001	192,801
SB4P9W92	VERISK ANALYTICS INC COM USD0.001		762	172,489	209,878
SBMW8BK1	VERIZON 2.65% DUE 11-20-2040		1,036,000	773,591	706,956
SBMW8BK1	VERIZON 2.65% DUE 11-20-2040		3,608,000	3,120,323	2,462,063
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042		70,000	54,433	55,068
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042		505,000	502,571	397,273
SB8HCRP8	VERIZON 3.85% DUE 11-01-2042		1,154,000	937,879	907,829
SBLNP354	VERIZON 4% DUE 03-22-2050		100,000	71,442	75,680
SBLNP354	VERIZON 4% DUE 03-22-2050		800,000	800,000	605,440
SBY7RR99	VERIZON 4.125% DUE 08-15-2046		175,000	166,220	138,884
SBY7RR99	VERIZON 4.125% DUE 08-15-2046		1,245,000	1,397,403	988,057
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036		285,000	254,591	256,058
SBYRLRK2	VERIZON 4.272% DUE 01-15-2036		2,968,000	2,940,023	2,666,600
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039		110,000	101,000	101,258
SBDFLJN4	VERIZON 4.812% DUE 03-15-2039		1,385,000	1,734,121	1,274,934
SBXVMD62	VERIZON 4.862% DUE 08-21-2046		591,000	550,205	527,072
SBXVMD62	VERIZON 4.862% DUE 08-21-2046		820,000	778,889	731,301
SBXVMD62	VERIZON 4.862% DUE 08-21-2046		1,426,000	1,327,554	1,271,750
SBVYRK47	VERIZON 5.012% DUE 08-21-2054		110,000	101,439	96,910
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE	03-22-2041 BEO	65,000	50,047	49,203
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE	03-22-2041 BEO	470,000	439,017	355,776
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE	03-22-2041 BEO	670,000	490,017	507,170
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE	03-22-2041 BEO	688,000	651,143	520,795
SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE	03-22-2041 BEO	2,000,000	1,998,921	1,513,940
SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE	03-22-2051 BEO	60,000	38,114	42,305
SBYRLSF4	VERIZON COMMUNICATIONS 4.522% 09-15-2048		90,000	75,790	74,918
SBP6GQM0	VERIZON COMMUNICATIONS 5.5% 02-23-2054		341,000	337,133	326,279
S2090571	VERIZON COMMUNICATIONS COM		4,870	178,918	194,751
S2090571	VERIZON COMMUNICATIONS COM		20,667	976,477	826,473
SBNZF551	VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD		335,000	282,385	278,579
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041		415,000	414,042	286,429
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041		500,000	348,912	345,095
SBMW8BL2	VERIZON COMMUNICATIONS INC 2.875% DUE	11-20-2050 BEO	600,000	598,529	367,200
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD		281,000	171,708	166,754
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD		765,000	763,415	453,974
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD		1,668,000	1,361,701	989,841
SBMXT869	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD		1,870,000	1,581,670	1,109,714
SBMW8BM3	VERIZON COMMUNICATIONS INC 3.0% DUE	11-20-2060 REG	365,000	188,300	210,444
SBGDDQ891	VERIZON COMMUNICATIONS INC 4.329% 09-21-2028		2,812,000	2,730,627	2,759,753
C92343VGN8	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032		455,000	369,451	376,936
SBKY5H54	VERIZON FIXED 2.1% DUE 03-22-2028		1,375,000	1,374,504	1,264,038
SBKY5H43	VERIZON FIXED 2.55% DUE 03-21-2031		1,475,000	1,146,341	1,270,447
SBKY5H43	VERIZON FIXED 2.55% DUE 03-21-2031		2,655,000	2,300,239	2,286,805
SBKY5H43	VERIZON FIXED 2.55% DUE 03-21-2031		2,679,000	2,291,957	2,307,476
C92343VEU4	VERIZON FIXED 4.016% DUE 12-03-2029		1,335,000	1,283,402	1,279,758
SBG49695	VERIZON GLOBAL FDG CORP NT 7.75 DUE	12-01-2030 BEO	1,300,000	1,675,853	1,470,911
C92348KDE0	VERIZON MASTER TR 4.17% 08-20-2030		219,000	218,943	216,705
C92348KBL6	VERIZON MASTER TR 5.42% DUE 04-20-2028		277,000	276,996	277,299
C92348KBG7	VERIZON MASTER TR SER 23-1 CL A1A STEP UP	01-22-2029	145,000	144,969	145,071
C92348KBG7	VERIZON MASTER TR SER 23-1 CL A1A STEP UP	01-22-2029	742,000	741,843	742,365
C92348KAS2	VERIZON MASTER TR SR 2022-4 CL A STP UP	11-20-2028	581,000	580,971	578,536

C92348KBS1	VERIZON MASTER TR SR 23-4 CL A1A 5.16% 06-20-2029	1,288,000	1,287,857	1,300,671
C92348KCL5	VERIZON MASTER TRUST SER 24-1 CL A1A 5.0% 12-20-2028	903,000	902,973	907,767
C92348KAZ6	VERIZON MASTER TRUST SR 22-6 CL A 3.67% 01-22-2029	280,000	279,985	278,723
C92348KDM2	VERIZON MASTER TRUST SR 24-8 CL A1A 4.62% 11-20-2030	92,000	91,979	91,968
S2931034	VERTEX PHARMACEUTICALS INC COM	1,264	380,798	509,013
CLX2559933	VERTIV GROUP CORPORATION TERM LOAN B FIRST LIEN SENIOR SECURED 03-02-2027	963,965	968,784	964,167
SBL3LW58	VERTIV HOLDINGS LLC COM USD0.0001	1,732	31,093	196,773
C92537QA9	VERUS .815% DUE 01-25-2066	139,279	139,276	121,698
C92538BAA1	VERUS .82% DUE 10-25-2063	93,239	93,238	86,140
SBPCRLQ6	VERUS 1.031% DUE 02-25-2066	262,168	262,164	229,021
SBMBP911	VERUS FLTG RT 1.02% DUE 04-25-2064	121,407	121,406	112,569
C92538GAA0	VERUS FLTG RT 1.824% DUE 11-25-2066	310,752	310,749	269,870
C92538QAA8	VERUS FLTG RT 1.829% DUE 10-25-2066	340,830	340,825	298,507
C92538KAA1	VERUS SECURITIZATION TR 2021-5 1.013% 09-25-2066	793,269	793,268	659,954
SBNDRY95	VESON HOLDINGS LTD HKD0.1	260,000	34,665	6,259
C994J04991	VESTAR CAPITAL PARTNERS V	1	1	1
SBN4MYF5	VESTAS WIND SYSTEM DKK0.20	2,428	49,203	33,067
SBN4MYF5	VESTAS WIND SYSTEM DKK0.20	9,988	200,321	136,029
SBN4MYF5	VESTAS WIND SYSTEM DKK0.20	20,128	263,035	274,127
SBP5JNQ3	VESTIS CORP COM	778	13,187	11,857
C925524AX8	VIACOM INC 6.875% DUE 04-30-2036	500,000	503,489	507,965
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	100,000	89,062	72,897
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	109,000	89,612	79,458
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	496,000	328,397	361,569
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	693,000	537,254	505,176
SBCHWWF1	VIACOM INC NEW 4.375% DUE 03-15-2043	3,485,000	2,702,895	2,540,460
C92553PAW2	VIACOM INC NEW 5.25% DUE 04-01-2044	307,000	270,700	239,583
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	50,000	42,810	43,153
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	116,000	103,937	100,114
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	140,000	115,298	120,827
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	513,000	451,630	442,745
C92556HAD9	VIACOMCBS INC 4.2% DUE 05-19-2032 REG	214,000	183,805	188,577
SBL66P92	VIACOMCBS INC FIXED 4.95% DUE 01-15-2031	2,911,000	2,636,039	2,718,990
SBMF32K1	VIACOMCBS INC FIXED 4.95% DUE 05-19-2050	305,000	235,754	229,098
SBMWS3X9	VIATRIS INC	5,714	60,342	71,139
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050	296,000	266,546	201,875
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050	523,000	558,030	356,691
SBL5BHM5	VIATRIS INC SR NT 2.3% 06-22-2027	464,000	474,184	435,023
SBL5V47	VIATRIS INC SR NT 2.7% 06-22-2030	625,000	528,606	541,806
SBL5BZB0	VIATRIS INC SR NT 3.85% 06-22-2040	263,000	253,113	196,919
SBL5BZB0	VIATRIS INC SR NT 3.85% 06-22-2040	337,000	265,167	252,325
SBYW073	VICI PPTY INC COM	5,039	152,970	147,189
SBP5JTL0	VICI PROPERTIES INC 5.125% 05-15-2032	500,000	498,926	485,740
SBP5JTL0	VICI PROPERTIES INC 5.125% 05-15-2032	700,000	698,622	680,036
SBLTL1X8	VICI PROPERTIES LP 5.125% 11-15-2031	940,000	936,644	918,972
SBY7QX57	VICINITY CENTRES NPV	9,445	17,072	12,281
SBQQG1V1	VIKING THERAPEUTICS INC COM	500	26,506	20,120
SBYXVT88	VINACAPITAL VIETNA ORD USD0.01	20,898	113,030	122,488
SB1XH026	VINCI EUR2.50	377	45,593	38,937
SB1XH026	VINCI EUR2.50	1,181	115,638	121,975
SBMVFJ77	VIRGINIA ELEC & PWR CO 2.4% 03-30-2032	775,000	666,056	648,032
SBMHHYK0	VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	235,000	156,940	146,008
SBMHHYK0	VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	250,000	243,443	155,328
SBMHHYK0	VIRGINIA ELEC & PWR CO 2.95% 11-15-2051	859,000	788,443	533,705
SB7597N9	VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043	506,000	408,861	403,479
SBP5HSX8	VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	200,000	183,184	168,474
SBP5HSX8	VIRGINIA ELEC & PWR CO 4.625% 05-15-2052	305,000	300,799	256,923
SBN7K3Z9	VIRGINIA ELEC & PWR CO 5.0% 04-01-2033	900,000	897,480	880,911
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	585,000	581,063	557,365
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	590,000	586,029	562,128
SBN7K3X7	VIRGINIA ELEC & PWR CO 5.45% 04-01-2053	1,825,000	1,812,718	1,738,787
SB5MRJZ2	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	190,000	189,174	184,074
SB5MRJT6	VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034	710,000	708,395	692,484
SB5MRJT6	VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034	825,000	823,136	804,647
SBWTVWD4	VIRTU FINL INC CL A CL A	506	11,392	18,054
SBWTVWD4	VIRTU FINL INC CL A CL A	4,760	132,676	169,837
SBM6JF54	VISA INC 2.7% DUE 04-15-2040	475,000	342,834	346,042
SBDSWHT9	VISA INC 3.65% 09-15-2047	85,000	83,689	64,944
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	664,000	701,416	568,284
SB2PZN04	VISA INC COM CL A STK	3,589	769,014	1,134,268
SB2PZN04	VISA INC COM CL A STK	7,732	1,620,702	2,443,621
SBMP5L10	VISA INC FIXED 2% DUE 08-15-2050	125,000	69,914	67,635
S5638280	VISCOFAN SA EURO.30	1,629	49,411	102,897
C92837MAA5	VISIO 2020-1R TR 1.312% 11-25-2055	72,951	72,951	67,355
SBZ8VJQ8	VISTRA CORP COM USD0.01	1,706	48,711	235,206
SBZ8VJQ8	VISTRA CORP COM USD0.01	1,988	242,395	274,086
SBKQNBLO	VMWARE INC 4.65% DUE 05-15-2027	3,450,000	3,448,863	3,434,855
SBKQNBM1	VMWARE INC 4.7% DUE 05-15-2030 BEO	888,000	843,671	869,059
SBH4HK53	VODAFONE GROUP ORD USD0.2095238	53,049	92,976	45,378
SBH4HK53	VODAFONE GROUP ORD USD0.2095238	994,775	927,583	850,920
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	606,000	688,420	470,080
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	1,000,000	976,721	775,710
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	1,100,000	1,100,187	853,281
SBJQJ2Y9	VODAFONE GROUP PLC 5.125% DUE 06-19-2059	700,000	690,364	606,123
SBNZHZ56	VODAFONE GROUP PLC 5.75% 06-28-2054	800,000	795,472	772,440
SBNZHZ56	VODAFONE GROUP PLC 5.75% 06-28-2054	1,135,000	1,124,196	1,095,899
SBNZHZ78	VODAFONE GROUP PLC 5.875% 06-28-2064	865,000	849,344	836,066
SBNZHZ78	VODAFONE GROUP PLC 5.875% 06-28-2064	1,212,000	1,196,499	1,171,459
SBJWZHR1	VODAFONE GROUP PLC 7% DUE 04-04-2079	1,550,000	1,550,000	1,604,157
C92857WBX7	VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081	245,000	245,000	186,450
S5560349	VODAFONE-PANAFON EURO.36(CR)	34,900	-	198,764
S5497168	VOLKSWAGEN AG NON VTG PRF NPV	481	67,664	44,349
C92866EAD1	VOLKSWAGEN AUTO LEASE TR SR 24-A CL A3 5.58% 06-21-2027	31,000	31,288	31,310
C92868RAE8	VOLKSWAGEN AUTO LN 4.97% DUE 06-20-2031	249,000	248,998	249,151
C92868RAD0	VOLKSWAGEN AUTO LN ENHANCED TR SR 24-1 CL A3 4.63% 07-20-2029	651,000	650,939	652,007
C92867WAD0	VOLKSWAGEN AUTO LOAN ENHANCED TRUST SER 23-1 CL A3 5.02% 06-20-2028	554,000	553,863	557,565
C92873FAA5	VOLT 2021-NPL5 5.1157% 03-27-2051	69,462	69,462	69,444
C92873AA6	VOLT XCIV LLC VOLT 2021-NPL3 AST BACKED 5.2395% 02-27-2051	131,904	131,904	131,741
SB1QH7Y4	VOLVO AB SER'A'NPV	508	13,195	12,423

SB1QH7Y4	VOLVO AB SER'A'NPV	18,792	422,991	459,542
SB1QH830	VOLVO AB SER'B'NPV	3,754	65,153	91,257
SB1QH830	VOLVO AB SER'B'NPV	14,102	365,446	342,810
SB8JPFY1	VONOVIA SE NPV	1,705	68,304	51,765
SB8JPFY1	VONOVIA SE NPV	3,247	119,673	98,582
SBNGFYG3	VONTIER CORP 1.8% 04-01-2026	1,627,000	1,456,442	1,560,407
SBH4GV32	VONTIER CORP COM USD0.0001 WI	726	19,066	26,477
S2933632	VORNADO RLTY TR COM	823	23,545	34,599
SBSNR456	VOYA FINL INC 5.346% 09-20-2034	1,740,000	1,737,146	1,651,225
SBKWQ2N2	VOYA FINL INC COM	486	30,367	33,451
SBH3Q4W3	VULCAN MATERIALS CO 4.7% DUE 03-01-2048 BEO	1,025,000	1,019,051	882,187
S2931205	VULCAN MATERIALS CO COM	287	61,361	73,825
S2931205	VULCAN MATERIALS CO COM	646	105,572	166,171
SB826YT8	W P CAREY INC COM	1,034	81,075	56,332
S2955733	WABTEC CORP COM	850	79,504	161,152
SB7XGYR8	WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038	1,570,000	2,210,993	1,711,096
SB1PB082	WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO	605,000	703,654	616,640
SB7N1Y44	WALGREENS BOOTS ALLIANCE INC COM	3,432	125,923	32,021
SB85ZHR8	WALMART INC 4% DUE 04-11-2043	115,000	98,602	97,344
SBP6LN24	WALMART INC 4.5% DUE 04-15-2053	670,000	668,144	583,704
SBG49714	WALMART INC 5.625% DUE 04-01-2040	245,000	266,026	255,403
S2936921	WALMART INC COM	15,269	796,017	1,379,554
S2936921	WALMART INC COM	21,274	935,933	1,922,106
SBL512B6	WAL-MART STORES 4.3 DUE 04-22-2044	135,000	121,685	118,203
S2270726	WALT DISNEY CO	8,980	837,385	999,923
WARBURG PINCUS PRIVATE EQUITY XII L	Warburg Pincus (Callisto) Private Equity XII (Cayman), L.P.			9,573,385
WARBURG PINCUS PRIVATE EQUITY XII L	Warburg Pincus Private Equity (E&P) XII (A), L.P.			253,601
WARBURG PINCUS PRIVATE EQUITY XII L	Warburg Pincus Private Equity (E&P) XII Main-1, L.P.			232,481
WARBURG PINCUS PRIVATE EQUITY XII L	Warburg Pincus Private Equity XII (FT-1), L.P.			(4,610)
WARBURG PINCUS PRIVATE EQUITY XII L	Warburg Pincus Private Equity XII (International), L.P.			(14)
C994J09990	WARBURG PINCUS PRIVATE EQUITY XII LP	1,118,925	1,118,925	8,139,803
SBK8VQD9	WAREHOUSES DE PAUW NPV	414	14,188	8,145
SBK8VQD9	WAREHOUSES DE PAUW NPV	4,204	107,872	82,712
SBM8JYX3	WARNER BROS DISCOVERY INC	11,710	158,173	123,775
C55903VB2E	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	360,000	278,652	267,872
C55903VB2E	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	1,000,000	1,000,000	744,090
C55903VB2E	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	1,035,000	795,683	770,133
C55903VB2E	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	1,135,000	954,018	844,542
C55903VB2E	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	1,430,000	1,093,491	1,064,049
C55903VB2E	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	2,020,000	1,567,050	1,503,062
SBNQBC1	WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027	570,000	527,041	549,132
SBNQBC1	WARNERMEDIA HLDGS INC SR NT 3.755% 03-15-2027	2,425,000	2,307,246	2,336,221
SBNGV4H2	WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029	740,000	702,408	688,163
SBNGV4H2	WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029	2,070,000	1,907,927	1,924,997
C55903VBC6	WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032	1,091,000	974,751	961,269
C55903VBC6	WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032	3,535,000	3,170,586	3,114,653
SBNQCCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	810,000	749,483	596,314
SBNQCCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	1,189,000	1,014,702	875,330
SBNQCCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	3,337,000	2,963,322	2,456,666
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	100,000	100,000	80,282
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	354,000	284,018	284,198
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	565,000	468,701	453,593
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	700,000	606,523	561,974
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	930,000	806,422	746,623
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	1,210,000	1,014,614	971,412
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	2,102,000	1,862,697	1,687,528
SBNHNSW9	WARNERMEDIA HOLDINGS INC. 6.412% 03-15-2026	135,000	135,044	135,076
S4525189	WARTSILA EUR3.50	1,187	17,808	21,031
S4525189	WARTSILA EUR3.50	1,794	23,466	31,785
S4525189	WARTSILA EUR3.50	9,129	128,282	161,742
S6821807	WASHINGTON H SOUL NPV	553	10,084	11,717
SBMFTGB8	WASHINGTON UNIV 4.349% DUE 04-15-2122	90,000	77,925	69,145
SBMWPCCK	WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052	522,000	418,152	324,846
C94106BAF8	WASTE CONNECTIONS INC 4.2% DUE 01-15-2033 BEO	1,100,000	1,097,008	1,021,251
SBMBVPZ5	WASTE MANAGEMENT INC 2.95% DUE 06-01-2041	200,000	196,622	145,050
SBT03N02	WASTE MANAGEMENT INC 5.35% 10-15-2054	245,000	245,167	234,984
SBT03N02	WASTE MANAGEMENT INC 5.35% 10-15-2054	676,000	675,723	648,365
SBT03N02	WASTE MANAGEMENT INC 5.35% 10-15-2054	845,000	844,654	810,456
SBT03N02	WASTE MANAGEMENT INC 5.35% 10-15-2054	865,000	860,982	829,639
SBT03N02	WASTE MANAGEMENT INC 5.35% 10-15-2054	1,987,000	1,997,966	1,905,771
SBMW98B6	WASTE MGMT INC DEL 2.5% DUE 11-15-2050/11-17-2020 REG	260,000	160,859	150,842
SBMWG9R9	WASTE MGMT INC DEL 4.5% 03-15-2028	2,425,000	2,419,592	2,410,208
SBSHPMV8	WASTE MGMT INC DEL 5.2% 03-15-2035	275,000	273,805	267,572
SBSHPMV8	WASTE MGMT INC DEL 5.2% 03-15-2035	651,000	647,706	633,416
SBSHPMV8	WASTE MGMT INC DEL 5.2% 03-15-2035	1,392,000	1,384,956	1,354,402
S2937667	WASTE MGMT INC DEL COM STK	1,962	299,765	395,912
S2937667	WASTE MGMT INC DEL COM STK	4,149	855,352	837,227
S2937689	WATERS CORP COM	290	90,024	107,584
S2943039	WATSCO INC COM	170	46,115	80,561
SBQXZP64	WAYFAIR INC CL A CL A	511	24,953	22,648
SBLNN369	WEATHERFORD INTL LTD COMMON STOCK	340	41,633	24,354
SBLNN369	WEATHERFORD INTL LTD COMMON STOCK	990	91,216	70,914
S2945143	WEBSTER FNCL CORP WATERBURY CONN COM	810	36,808	44,728
SBYY8XK8	WEC ENERGY GROUP INC COM	860	70,640	80,874
SBYY8XK8	WEC ENERGY GROUP INC COM	1,533	137,767	144,163
C94973VB10	WELLPOINT INC 4.85% DUE 08-15-2054	209,000	223,934	173,336
SBSCZCN9	WELLPOINT INC 5.1% DUE 01-15-2044	106,000	103,459	96,187
SBFNYBT9	WELLPOINT INC 5.85% DUE 01-15-2036	70,000	72,492	70,705
SB08X3G7	WELLPOINT INC 5.95% DUE 12-15-2034	82,000	95,901	85,071
SBG49654	WELLPOINT INC 6.375% DUE 06-15-2037	125,000	131,166	131,715
SBMGDBG9	WELLS FARGO & CO 2.393% 06-02-2028	587,000	545,575	552,590
SBMGDBG9	WELLS FARGO & CO 2.393% 06-02-2028	1,300,000	1,247,211	1,223,794
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041	840,000	761,868	609,680
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041	1,038,000	824,172	753,391
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041	3,296,000	3,112,824	2,392,270
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041	4,280,000	3,538,437	3,106,467
C95000U2F9	WELLS FARGO & CO 3.196% 06-17-2027	3,185,000	3,139,643	3,110,853
SBX2HOV0	WELLS FARGO & CO 3.9% DUE 05-01-2045	330,000	269,544	255,582
SBD39X50	WELLS FARGO & CO 4.4% DUE 06-14-2046	400,000	399,581	321,280

SBP6P605	WELLS FARGO & CO 4.611%	04-25-2053	285,000	218,831	238,457
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046		1,410,000	1,454,818	1,185,020
C95000U3A9	WELLS FARGO & CO 4.808%	07-25-2028	1,015,000	1,003,965	1,011,133
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045		50,000	44,059	43,319
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045		877,000	913,725	759,806
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045		985,000	1,007,491	853,374
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045		1,927,000	2,006,286	1,669,495
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043		200,000	200,842	187,070
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043		345,000	460,258	322,696
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043		1,045,000	1,093,138	977,441
SBTJGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044		85,000	87,399	81,378
SBTJGHH7	WELLS FARGO & CO 5.606% DUE 01-15-2044		130,000	118,020	124,461
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013%	04-04-2051	905,000	918,843	807,007
C95000U3H4	WELLS FARGO & CO MEDIUM TERM SR NTS	6.491% 10-23-2034	30,000	30,000	31,841
C95000U3H4	WELLS FARGO & CO MEDIUM TERM SR NTS	6.491% 10-23-2034	600,000	600,000	636,810
C95000U3H4	WELLS FARGO & CO MEDIUM TERM SR NTS	6.491% 10-23-2034	1,445,000	1,432,514	1,533,651
C95000U2V4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028		575,000	560,297	557,871
C95000U2V4	WELLS FARGO & CO MEDIUM TERM SR NTS BOOK3.526% 03-24-2028		1,139,000	1,114,444	1,105,069
C95000U2U6	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033		3,200,000	2,794,112	2,801,120
SBLL96P55	WELLS FARGO & CO NEW 5.95% DUE	12-15-2036 BEO	650,000	785,908	652,425
S2649100	WELLS FARGO & CO NEW COM STK		4,115	153,194	289,038
S2649100	WELLS FARGO & CO NEW COM STK		16,344	675,889	1,148,003
SBQS97L0	WELLS FARGO & CO NEW JR SUB DEFERRABLE INT DEB FLTG RT 01-15-2027		2,290,000	2,093,799	2,261,581
SB59PFP1	WELLS FARGO & CO NEW MEDIUM TERM SR	4.65% 11-04-2044	1,115,000	1,127,194	937,202
SBYQXN34	WELLS FARGO & CO NEW MEDIUM TERM SR NTS TRANCHE # TR 00155 4.3% DUE 07-22-2027		1,358,000	1,389,310	1,339,083
SBK8ZK8	WELLS FARGO & COMPANY 2.164%	02-11-2026	3,250,000	3,062,963	3,240,088
SBF3R2P1	WELLS FARGO & COMPANY 3.584% 05-22-2028		1,500,000	1,519,323	1,453,815
C95000U3B7	WELLS FARGO & COMPANY 4.897%	07-25-2033	1,047,000	1,022,535	1,011,465
C95000U3U0	WELLS FARGO & COMPANY 5.198%	01-23-2030	1,200,000	1,200,000	1,203,840
C95000U3U0	WELLS FARGO & COMPANY 5.198%	01-23-2030	1,431,000	1,416,864	1,435,579
C95000U3D3	WELLS FARGO & COMPANY 5.389% 04-24-2034		375,000	337,391	370,133
C95000U3D3	WELLS FARGO & COMPANY 5.389% 04-24-2034		1,128,000	1,124,744	1,113,359
C95000U3D3	WELLS FARGO & COMPANY 5.389% 04-24-2034		1,444,000	1,447,025	1,425,257
SBQWR464	WELLS FARGO & COMPANY 5.499%	01-23-2035	300,000	300,000	298,065
SBQWR464	WELLS FARGO & COMPANY 5.499%	01-23-2035	815,000	815,000	809,743
SBQWR464	WELLS FARGO & COMPANY 5.499%	01-23-2035	892,000	892,000	886,247
C95000U3F8	WELLS FARGO & COMPANY 5.557%	07-25-2034	800,000	798,983	797,592
C95000U3F8	WELLS FARGO & COMPANY 5.557%	07-25-2034	860,000	850,282	857,411
C95000U3F8	WELLS FARGO & COMPANY 5.557%	07-25-2034	1,933,000	1,945,277	1,927,182
SBNFZXP6	WELLS FARGO & COMPANY 5.574%	07-25-2029	187,000	187,011	189,683
SBNFZXP6	WELLS FARGO & COMPANY 5.574%	07-25-2029	190,000	190,000	192,727
SBNFZXP6	WELLS FARGO & COMPANY 5.574%	07-25-2029	2,773,000	2,802,789	2,812,793
SBNFZXP6	WELLS FARGO & COMPANY 5.574%	07-25-2029	2,932,000	2,931,772	2,974,074
SBNFZXP6	WELLS FARGO & COMPANY 5.574%	07-25-2029	5,340,000	5,350,094	5,416,629
SBQKVR25	WELLS FARGO & COMPANY 5.707% 04-22-2028		1,140,000	1,140,015	1,158,616
SBQKVR25	WELLS FARGO & COMPANY 5.707% 04-22-2028		1,615,000	1,615,000	1,641,373
SBQKVR25	WELLS FARGO & COMPANY 5.707% 04-22-2028		2,123,000	2,123,000	2,157,669
SBQKVR25	WELLS FARGO & COMPANY 5.707% 04-22-2028		3,012,000	3,016,502	3,061,186
SBLLB0XW8	WELLS FARGO & COMPANY 6.303% 10-23-2029		190,000	190,000	197,414
SBLLB0XW8	WELLS FARGO & COMPANY 6.303% 10-23-2029		700,000	700,000	727,314
SBLLB0XW8	WELLS FARGO & COMPANY 6.303% 10-23-2029		1,062,000	1,058,400	1,103,439
SBLLB0XW8	WELLS FARGO & COMPANY 6.303% 10-23-2029		3,365,000	3,519,252	3,496,302
SBTBN4D1	WELLS FARGO AND COMPANY 5.211% 12-03-2035		490,000	490,000	477,098
SBTBN4D1	WELLS FARGO AND COMPANY 5.211% 12-03-2035		600,000	600,000	584,202
SB1CL665	WELLS FARGO BK 5.95% DUE 08-26-2036		1,755,000	2,096,562	1,805,228
C949746TD3	WELLS FARGO CO 3.9% 12-31-2049		531,000	468,608	514,969
C95003UAD2	WELLS FARGO COML 5.92% DUE 11-15-2057		105,000	108,149	108,203
C94989CA24	WELLS FARGO COML MTG TR 2015-C26 CL AS 3.58% DUE 02-15-2048		250,478	243,121	249,774
SBMHYK20	WELLTOWER INC 2.75% 01-15-2032		805,000	659,379	684,991
SBK5R492	WELLTOWER INC 3.1% DUE 01-15-2030		1,045,000	908,568	951,159
SBJBC331	WELLTOWER INC 4.125% DUE 03-15-2029		340,000	323,129	329,038
SBDDMN60	WELLTOWER INC 4.95% DUE	09-01-2048	294,000	257,937	263,315
SBYVYHH4	WELLTOWER INC COM REIT		3,033	258,567	382,249
SBYVYHH4	WELLTOWER INC COM REIT		4,960	421,456	625,109
C994J11996	WELSH, CARSON, ANDERSON & STOWE XII, LP		1	1	6,805,801
SB3NXMJ9	WENDYS CO COM		814	14,959	13,268
S2416973	WESCO INTL INC COM		207	25,616	37,459
S6948836	WESFARMERS LTD NPV		2,678	74,371	118,603
S6948836	WESFARMERS LTD NPV		15,384	526,052	681,324
S2951098	WEST FRASER TIMBER COM NPV		148	11,560	12,817
S2951098	WEST FRASER TIMBER COM NPV		936	71,715	81,059
S6957995	WEST JAPAN RAILWAY NPV		1,058	33,778	18,829
S2950482	WEST PHARMACEUTICAL SVCS INC COM		365	111,860	119,559
SB95XF3	WESTAR ENERGY INC 4.1% DUE 04-01-2043		306,000	319,291	246,122
SBKFVB37	WESTAR ENERGY INC FIXED 3.25%	09-01-2049	121,000	119,038	80,004
C994J12994	Westbrook Real Estate Fund IX LP		308,488	308,488	4,917,046
C994J14990	WESTBROOK REAL ESTATE FUND VI	LIQUIDATING TRUST	2,303,085	2,303,085	124,489
C994J15997	Westbrook Real Estate Fund VII LP		86,823	86,823	5,012,464
C994J16995	Westbrook Real Estate Fund VIII LP		84,114	84,114	4,680,379
SB0CCGJ4	WESTERN ALLIANCE BANCORPORATION COM		515	35,306	43,023
SBKRMRD0	WESTERN MIDSTREAM OPER LP 3.1% DUE	02-01-2025	1,720,000	1,648,620	1,715,924
SBKRMR85	WESTERN MIDSTREAM OPER LP 4.05% 02-01-2030		635,000	598,075	595,452
SBRJN893	WESTERN MIDSTREAM OPER LP 6.35%	01-15-2029	380,000	395,750	393,581
SB1F76F9	WESTERN UNION CO		1,901	28,919	20,151
SB1F76F9	WESTERN UNION CO		10,065	117,534	106,689
SBP9QDP9	WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034		335,000	335,000	338,628
SBGKCBF9	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP 4.7% 09-15-2028		400,000	399,556	396,252
C96043CAD2	WESTLAKE 4.71% DUE 04-17-2028		108,657	108,647	108,569
SBKP5407	WESTLAKE CHEM CORP SR NT 2.875%	08-15-2041	80,000	53,850	53,577
SBKP4ZQ7	WESTLAKE CHEM CORP SR NT 3.375%	08-15-2061	246,000	198,584	147,455
SB01ZP20	WESTLAKE CORPORATION COM USDD.01		169	19,101	19,376
S2954699	WESTN DIGITAL CORP COM		1,694	81,327	101,013
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048		669,000	588,232	568,416
C958254AJ3	WESTN GAS PARTNERS 5.3% 03-01-2048		726,000	650,150	616,846
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044		830,000	735,262	737,264
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044		1,301,000	1,171,135	1,155,639
S6076146	WESTPAC BKG CORP NPV		8,168	156,322	163,449
SB8383P2	WEX INC COM		209	34,199	36,642
SBMFDHKK6	WEYERHAEUSER CO 4% DUE 11-15-2029		700,000	696,541	667,590

SBP4FCLO	WEYERHAEUSER CO 4.75% 05-15-2026	1,300,000	1,295,736	1,299,688
S2958936	WEYERHAEUSER CO COM	3,512	117,880	98,863
SBMQ5MG2	WEYERHAEUSER CO FIXED 4% DUE 04-15-2030	700,000	691,793	662,921
SBLD7GY0	WEYERHAEUSER CO SR NT 4% 03-09-2052	239,000	234,951	180,600
SBLD7GY0	WEYERHAEUSER CO SR NT 4% 03-09-2052	1,300,000	1,277,785	982,345
C92970QAA3	WF CARD ISSUANCE 4.94% DUE 02-15-2029	23,000	23,281	23,218
C92970QAA3	WF CARD ISSUANCE 4.94% DUE 02-15-2029	1,139,000	1,138,691	1,149,775
C92970QAE5	WF CARD ISSUANCE TR SR 24-AZ CL A 4.29% 10-15-2029	238,000	237,303	236,483
C92970QAE5	WF CARD ISSUANCE TR SR 24-AZ CL A 4.29% 10-15-2029	742,000	741,890	737,269
SBLLHKZ1	WH GROUP LTD USD0.0001	20,096	17,715	15,548
SB2PDGW1	WH SMITH PLC ORD GBP0.220895	12,572	186,557	187,210
SBFOGW54	WHARF REAL ESTATE HKD0.1	4,024	18,631	10,288
S6435576	WHARF(HLDGS) NPV	2,000	5,557	5,626
SBF13KN5	WHEATON PRECIOUS M COM NPV	1,006	31,195	56,595
SBF13KN5	WHEATON PRECIOUS M COM NPV	7,731	258,361	434,929
S2960384	WHIRLPOOL CORP COM	257	37,852	29,421
SB1KJ40	WHITBREAD ORD GBP0.76797385	425	15,921	15,681
SB1KJ40	WHITBREAD ORD GBP0.76797385	2,669	101,219	98,475
S2339252	WHITE MOUNTAINS INSURANCE GROUP COM STOCK	12	14,615	23,341
S2339252	WHITE MOUNTAINS INSURANCE GROUP COM STOCK	60	89,297	116,704
C994J17993	WHITEHALL PARALLEL GLOBAL RE 2001	1	1	1
SBMSW524	WI PWR & LT CO FIXED 3.65% 04-01-2050	640,000	639,251	457,818
SBP94LT3	WI TREASURY N/B 28/02/2029 1.875% 02-28-2029	6,400,000	6,032,594	5,796,500
SBGRW851	WI TREASURY SEC 3.375% DUE 11-15-2048 REG	780,000	634,699	609,984
SBGRW851	WI TREASURY SEC 3.375% DUE 11-15-2048 REG	5,711,000	4,870,497	4,466,180
SBRBKJ00	WI TREASURY SEC 3.75% TNOTE 08-31-2031	52,000	52,226	49,823
SBRBKJ00	WI TREASURY SEC 3.75% TNOTE 08-31-2031	820,000	812,229	785,663
SBRBKJ00	WI TREASURY SEC 3.75% TNOTE 08-31-2031	5,600,000	5,575,719	5,365,500
SBJR45M4	WI TREASURY SEC. 1.625% DUE 11-30-2026 REG	5,550,000	5,289,980	5,284,207
S5699373	WIENERBERGER AG NPV	11,616	301,017	322,120
S2967181	WILLIAMS CO INC COM	5,926	189,688	320,715
SBMF6PH8	WILLIAMS COS INC 3.5% DUE 11-15-2030	800,000	796,813	734,776
SBMCS6T6	WILLIAMS COS INC 4.65% DUE 08-15-2032	900,000	896,715	856,764
SBRBDW88	WILLIAMS COS INC 5.3% 08-15-2028	1,380,000	1,377,875	1,392,889
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052	160,000	161,063	146,106
SBMBR285	WILLIAMS COS INC 5.3% DUE 08-15-2052	450,000	449,793	410,922
SBMZZV2	WILLIAMS COS INC 5.75% DUE 06-24-2044	202,000	227,101	195,607
SBMZBG14	WILLIAMS COS INC 5.8% 11-15-2054	252,000	251,456	246,252
S2744146	WILLIAMS COS INC 8.75% DUE 03-15-2032	375,000	458,289	443,700
SBF6Q7G1	WILLIAMS PARTNERS 3.75% DUE 06-15-2027	1,947,000	1,880,133	1,897,079
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	187,000	179,445	163,077
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	1,200,000	1,191,703	1,046,484
SBW35VWV0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	160,000	137,827	143,579
SBKGRXPO	WILLIAMS PARTNERS 5.4% DUE 03-04-2044	215,000	220,909	201,586
SBGOSOL8	WILLIAMS PARTNERS 5.8 DUE 11-15-2043	250,000	246,148	244,893
SB3RZKK8	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	138,000	147,570	143,408
SB3RZKK8	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	946,000	982,176	983,074
S2967589	WILLIAMS SONOMA INC COM	608	42,679	112,589
S2967589	WILLIAMS SONOMA INC COM	2,940	549,723	544,429
SBKLM5W2	WILLIS N AMER INC 3.875% DUE 09-15-2049	103,000	116,362	75,493
SBKLM5W2	WILLIS N AMER INC 3.875% DUE 09-15-2049	325,000	323,798	238,206
SBKLM5H7	WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029	960,000	823,709	873,734
SBGLRQG9	WILLIS NORTH AMERICA INC 5.05% 09-15-2048	125,000	141,778	109,929
SBSNW1K5	WILLIS NORTH AMERICA INC 5.9% 03-05-2054	155,000	154,269	152,061
SBD86Q21	WILLIS TOWERS WATSON PLC COM USD0.000115	502	102,965	157,246
SBMHLOZ4	WILLSCOT HOLDINGS CORPORATION COM	886	32,377	29,637
SB17KC69	WILMAR INTERNATIONAL LTD NPV	4,429	11,451	10,064
C994J18991	WINDJAMMER MEZZANINE & EQUITY FUND II, L.P.	1	1	80,074
C994J18999	WINDJAMMER SENIOR EQUITY FUND IV, LP	47,369	47,369	13,388,614
SBYYXHN4	WINGSTOP INC COM	150	30,437	42,630
SBYYXHN4	WINGSTOP INC COM	480	175,855	136,416
S2425258	WINTRUST FINL CORP COM	298	24,663	37,164
SBPG4QY6	WISCONSIN PUB SVC CORP 4.55% 12-01-2029	1,960,000	1,958,452	1,936,715
SBNRLZ12	WISCONSIN PUBLIC SERVICE 2.85% 12-01-2051	1,200,000	1,197,828	740,748
SBL9YR75	WISE PLC CLS A ORD GBP0.01	1,456	11,653	19,438
SBZ8GX83	WISETECH GLOBAL LT NPV	439	14,513	32,905
SBZ8GX83	WISETECH GLOBAL LT NPV	2,591	235,170	194,207
SBFZCHN7	WIX.COM LTD COM ILS0.01	138	15,993	29,608
SBMBVND9	WOLFSPEED INC COM USD0.00125	782	45,606	5,208
S5671519	WOLTERS KLUWER EURO.12	579	44,745	96,169
SBMGT167	WOODSIDE ENERGY NPV	4,377	83,440	66,666
C980236AR4	WOODSIDE FIN LTD 5.1% 09-12-2034	200,000	199,488	190,460
C980236AS2	WOODSIDE FIN LTD 5.7% 09-12-2054	300,000	298,932	279,681
C980236AS2	WOODSIDE FIN LTD 5.7% 09-12-2054	400,000	398,576	372,908
S2948089	WOODWARD INC COM	282	27,414	46,930
S6981239	WOOLWORTHS GRP LTD NPV	2,809	55,823	53,028
SB8K6ZD1	WORKDAY INC CL A COM USD0.001	1,024	175,084	264,223
SB8K6ZD1	WORKDAY INC CL A COM USD0.001	1,216	285,923	313,764
C981464HU7	WORLD FINANCIAL NETWORK CR CARD MASTER TRUST 4.62% 05-15-2031	386,000	385,991	385,155
SBT3MCW1	WORLD FINL NETWORK CR SR 24-A CL A 5.47 5.47% 02-17-2031	137,000	136,978	139,140
C981640AD9	WORLD OMNI AUTO RECEIVABLES TR SER 23-D CL A3 5.79% 02-15-2029	143,000	142,976	145,496
C981944AE1	WORLD OMNI AUTOMOBILE LEASE ASSET BACKEDNT CL A-4 5.04% 07-17-2028	103,000	102,989	103,399
C981946AE6	WORLD OMNI AUTOMOBILE LEASE SECURITIZATISR 24-A CL A4 5.25% 09-17-2029	202,000	201,955	204,265
C98163JUA86	WORLD OMNI SELECT 5.92% DUE 03-15-2027	71,941	71,938	72,063
C98164LAE9	WORLD OMNI SELECT AUTO TRUST SER 24-A CL B 5.18% 06-17-2030	885,000	884,808	884,339
SB8KF9B4	WPP PLC ORD GBP0.10	2,527	35,561	26,186
SB8KF9B4	WPP PLC ORD GBP0.10	10,275	109,380	106,473
SBJ027P2	WRKCO INC 3.9% DUE 06-01-2028	260,000	297,756	250,601
SBHR3R21	WSP GLOBAL INC COM NPV	299	25,892	52,590
SBHR3R21	WSP GLOBAL INC COM NPV	2,222	216,057	390,820
C994352359	WTC CTF EMERGING MARKETS SYSTEMATIC EQUITY PORTFOLIO	3,647,899	40,698,846	46,948,461
SBG491R8	WYETH 6% DUE 02-15-2036	184,000	214,707	193,829
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	305,000	360,350	318,417
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	1,275,000	1,307,526	1,331,087
SBF108P4	WYNDHAM HOTELS & RESORTS INC COM	383	26,287	38,603
S2963811	WYNN RESORTS LTD COM	498	30,815	42,908
SB0773T9	X5 RETAIL GROUP NV GDR REP 0.25 SHS EUR1REGS	3,503	110,453	1,860
C98389BAX8	XCEL ENERGY INC 3.5% DUE 12-01-2049	255,000	171,636	175,302
SBQ8DYT6	XCEL ENERGY INC 5.5% 03-15-2034	534,000	529,056	531,127

S2614807	XCEL ENERGY INC COM	2,822	180,953	190,541
S88P4LP4	XERO LIMITED NPV	80	6,967	8,349
S88P4LP4	XERO LIMITED NPV	341	31,210	35,588
SBK4Y052	XP INC COM USD0.00001 CLASS A	2,030	46,726	24,056
SB6Z1355	XPO INC COM	551	22,414	72,264
SB3P2CN8	XYLEM INC COM	1,162	102,733	134,815
S6985112	YAKULT HONSHA CO NPV	618	15,531	11,746
SBMB1CC1	YALE UNIV 2.402% DUE 04-15-2050	521,000	384,169	310,094
S6985264	YAMAHA MOTOR CO NPV	2,051	14,676	18,329
SB1VT035	YANGZUIJANG SHIPBU NPV (SGD)	6,300	12,290	13,808
S7751259	YARA INTERNATIONAL NOK1.7	371	14,847	9,826
S6986041	YASKAWA ELEC CORP NPV	578	18,291	14,958
SBGR7KH2	YETI HLDGS INC COM	407	18,271	15,674
SBGR7KH2	YETI HLDGS INC COM	1,960	80,330	75,480
S6986427	YOKOGAWA ELECTRIC NPV	550	9,775	11,892
S6986427	YOKOGAWA ELECTRIC NPV	5,200	99,282	112,431
SBNDMIN9	YORKSHIRE WTR FIN 1.75% 27/10/2032	300,000	284,310	278,127
SBC7H8F8	YUM BRANDS INC 6.875% DUE 11-15-2037	159,000	158,422	172,795
S2098876	YUM BRANDS INC COM	1,367	158,731	183,397
S2098876	YUM BRANDS INC COM	5,940	790,111	796,910
SBQV05V7	ZALANDO SE NPV	527	29,429	17,676
S805DJ84	ZEALAND PHARMA A/S	154	20,267	15,300
S2989356	ZEBRA TECHNOLOGIES CORP CL A	260	76,034	100,417
S6042608	ZENSHO HOLDINGS NPV	200	10,894	11,407
SB633D97	ZHONGSHENG GROUP H HKD0.0001	23,000	86,489	41,334
SBVYJBR3	ZILLOW GROUP INC COM USD0.0001	263	9,826	18,634
SBVYJBR3	ZILLOW GROUP INC COM USD0.0001	1,110	61,546	78,644
SBYXJF62	ZILLOW GROUP INC COM USD0.0001 CLASS C	751	27,641	55,612
SBP813G6	ZIMMER BIOMET HLDGS INC 5.2% 09-15-2034	1,235,000	1,234,926	1,211,412
S2783815	ZIMMER BIOMET HLDGS INC COM	984	105,026	103,940
S2989828	ZIONS BANCORPORATION N A	693	34,285	37,595
S2989828	ZIONS BANCORPORATION N A	4,380	199,824	237,615
SBG0RS85	ZOETIS INC 4.7 02-01-2043	70,000	87,747	62,197
SBG0RS85	ZOETIS INC 4.7 02-01-2043	1,372,000	1,405,302	1,219,063
SBFS8H80	ZOETIS INC 3.0% DUE 09-12-2027	2,207,000	2,145,109	2,114,769
SB95WG16	ZOETIS INC COM USD0.01 CL 'A'	1,936	318,063	315,432
SB95WG16	ZOETIS INC COM USD0.01 CL 'A'	2,227	377,238	362,845
SBF8QNX8	ZOETIS INC FIXED 3.9% DUE 08-20-2028	1,975,000	2,098,670	1,912,985
SBGSP7M9	ZOOM COMMUNICATIONS INC	1,279	129,889	104,379
SBMWFO95	ZOOMINFO TECHNOLOGIES INC COM USD0.01	1,476	49,539	15,513
SB292RC1	ZOZO INC	300	6,377	9,348
SB292RC1	ZOZO INC	6,200	137,298	193,188
SBZ00V34	ZSCALER INC COM	436	72,385	78,659
S5983816	ZURICH INSURANCE GROUP AG CHF0.10	345	127,344	205,116
S5983816	ZURICH INSURANCE GROUP AG CHF0.10	884	446,175	525,572

16,477,208,834

17,613,961,745

IBM PERSONAL PENSION PLAN PLAN AT DECEMBER 31, 2024

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

(a) Identity of issue, borrower, lessor, or similar party	(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(c) Cost of acquisitions	(d) Proceeds of dispositions
C87927VBB3	#REORG TELECOM EXCHANGE OPTICS 4P14A6X 07-01-2024	1,601,815.26	-
SBFLVVG9	#REORG/ DISCOVER FINL SVCS STOCK MERGER CAPITAL ONE FINL CORP 481LA6Z 05-19-2025	(184,867.38)	208,497.94
SBRQPLC6	#REORG/SEAPORT ENTMT WORTHLESS 10-24-2024	68.00	-
C05599CDM8	&&& BASIN ELEC PWR COOP 1ST MTG OBLIG SER 2024 5.69% 02-15-2029 IBM ONLY	(2,000,000.00)	2,072,780.36
C38199BLA2	&&& GOLUB CAP PARTNERS PVT CR TR SER 2024A SR NT TRANCHE 6.61% 02-15-2029	(5,000,000.00)	5,345,911.46
C71399AHA8	&&& PERFETTI VAN MELLE GROUP B V SR NT SER B IBM ONLY 5.98% 10-26-2030	(2,000,000.00)	2,119,500.00
C74199AUT8	&&& PRIME PPTY FD LLC SR NT SER ZZ IBM ONLY 6.71% 10-11-2033	(11,000,000.00)	12,159,295.25
C74199AUS0	&&& PRIME PROPERTY FUND LL SR NT SER YY IBM ONLY 6.66% 10-11-2030	(5,000,000.00)	5,427,854.29
C83699AFL8	&&& SOUTH JERSEY INDS INC SR NT SER 2023F IBM 6.23% 10-02-2033	(4,000,000.00)	4,160,640.00
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044	(1,406,317.40)	766,787.15
SBRK4B41	ACS ACTIVIDADES CO EUR0.5 RFD JANUARY 2024	-	-
SBQ675B3	ACS ACTIVIDADES CO EUR0.5 RFD JULY 2024	-	-
C00724PAF6	ADOBE INC 4.8% 04-04-2029	(763,860.15)	764,302.77
C00724PAE9	ADOBE INC 4.85% 04-04-2027	(4,250,873.50)	3,124,894.75
SBRPBV07	ADOBE INC 4.95% 04-04-2034	(763,508.25)	762,813.79
SBT21X93	ADR SUNRISE COMMUNICATIONS AG ADR SER A	14,364.07	17,102.37
SBS6VK80	AERCAP IRELAND CAP DESIGNATED 6.95%03-10-2055	(2,281,523.14)	585,162.50
SBRJDFZ8	AERCAP IRELAND CAP/GLOBA 5.1% 01-19-2029	(1,457,580.25)	1,503,969.00
SBQT6828	AES CORP 6.95% 07-15-2055	(309,953.50)	306,611.70
C00830YAF8	AFRICA FINANCE CORP 5.55% 10-08-2029	(980,000.00)	971,542.60
SBQWSF08	AGCO CORP 5.8% 03-21-2034	(2,149,181.50)	2,177,292.30
SBSSFKP7	AIR LEASE CORP 6.0% 12-31-2049	(1,880,216.25)	1,876,182.30
SBRBZPB8	AIR PRODS & CHEMS INC 4.6% 02-08-2029	(1,058,590.20)	1,049,400.00
SBSD5546	ALIBABA GROUP HLDG 5.25% DUE 05-26-2035	(488,280.10)	487,432.40
SBNNRKD1	ALLEGION US HOLDING COMPANY INC SR NT 5.6% 05-29-2034	(235,000.00)	243,813.52
SBNQZM87	ALLY FINANCIAL INC FIXED 4.7% DUE 12-31-2049	(199,870.00)	206,979.30
SBN7N9G1	ALLY FINL INC FIXED 4.7% DUE 12-31-2049	(1,065,105.00)	1,100,851.40
SBSPQKT7	ALSTOM RIGHTS 10/06/2024	1,355.11	-
SBD7XTW7	AMERICAN AIRLS INC 16-3 AA PTT 04-15-2030	(611,318.56)	632,468.80
SBNNV4D1	AMERICAN EXPRESS CO 5.645% 04-23-2027	(2,326,000.00)	2,328,628.38
SBNNWQ50	AMERICAN EXPRESS CO 5.915% 04-25-2035	(790,000.00)	802,805.90
SBN70VM2	AMERICAN HOMES 4 RENT 5.5% 02-01-2034	(190,795.63)	188,476.89
SBPQX3Y2	AMERICAN HONDA FIN 4.9% 01-10-2034	(4,439,062.11)	3,639,117.59
SBRC6GP1	AMERICAN HONDA FIN CORP MED TERM NTS BOO4.9% DUE 03-12-2027	(1,906,950.60)	1,908,419.76
SBSFW4L5	AMERICAN HONDA FINANCE 5.05% 07-10-2031	(941,726.82)	942,772.44
SBTFK502	AMERICAN HONDA FINANCE 4.4% 10-05-2026	(2,555,744.40)	2,572,264.69
SBPYS0Y8	AMERICAN HONDA FINANCE 4.45% 10-22-2027	(2,343,657.05)	

SBRC6GQ2	AMERICAN HONDA FINANCE CORPORATION 4.9% 03-13-2029	(3,888,288.40)	2,333,709.53
SBQ5J3Y8	AMERICAN TOWER CORP 5.2% 02-15-2029	(2,605,533.70)	3,882,713.40
SBSFW4M6	AMERN HONDA FIN CORP MED TERM NTS TRANCHE # TR 130 4.9% 07-09-2027	(3,155,923.60)	2,296,630.08
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO	(81,057.90)	1,864,472.30
SBQZCJ83	AMPHENOL CORP 5.25% 04-05-2034	(1,058,940.00)	58,792.00
SBPX3FW7	AMPHENOL CORP NEW 5.05% 04-05-2027	(1,335,489.19)	1,066,519.00
SBS4BKD7	AMPLIFON RIGHTS 09/07/2024	-	1,326,504.55
C032654B80	ANALOG DEVICES INC 5.05% DUE 04-01-2034	(2,739,527.28)	-
SBQ9D7Y4	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0% 06-15-2034	(4,641,173.60)	2,726,604.53
SBM8MLZ3	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	(62,713.00)	2,375,531.80
SBMFF8W1	AON NORTH AMER INC 5.125% 03-01-2027	(3,639,888.35)	-
SBXS2QD3	AON PLC 4.75% DUE 05-15-2045	(1,127,190.07)	3,644,421.28
SBK1M2B9	APACHE CORP 4.25% DUE 01-15-2030	(565,381.80)	-
SBT7KJL9	APOLLO GLOBAL MGMT 6.0% 12-15-2054	(160,000.00)	568,867.05
SBQ9D8G3	APPALACHIAN POWER CO 5.65% 04-01-2034	(2,051,723.10)	159,686.40
C037833EH9	APPLE INC 1.4% DUE 08-05-2028 BEO	(6,385,887.90)	2,061,338.68
SBLN8PN5	APPLE INC NT 2.4% 08-20-2050	(295,214.65)	4,398,436.00
SBT3CQ30	APPLIED MATERIALS INC 4.8% 06-15-2029	(2,799,558.30)	308,575.78
C03831WAE8	APPLOVIN CORP NT 5.95% 12-01-2054	(89,551.80)	2,794,305.39
SBS0C3T1	ARCELORMITTAL SA 6.0% 06-17-2034	(2,573,366.43)	92,606.40
SBMHDFV1	ARES CAPITAL CORP 5.875% 03-01-2029	(2,667,538.50)	2,121,146.27
S5AZMSRU	ARGENTINA(REP OF) 0% BDS 30/06/25 ARS1'BONCER	(178,741.37)	2,658,819.95
SBMYKZ60	ARROW ELECTRONICS 5.15% DUE 08-21-2029	(1,181,940.57)	142,866.71
SBPRBV41	ARROW ELECTRONICS INC 5.875% 04-10-2034	(2,224,612.30)	1,193,773.26
SBPGLSG3	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054	(197,576.00)	2,251,045.60
SBSFSHW5	ASSOCIATED BANC-CORP 6.455% 08-29-2030	(1,595,000.00)	190,410.00
SBPKGYH7	ASTRAZENECA FIN LLC NT 4.9% 02-26-2031	(381,789.72)	1,610,711.45
C04636NAL7	ASTRAZENECA FINANCE LLC. 4.85% 02-26-2029	(3,015,837.79)	382,366.24
C046353AZ1	ASTRAZENECA PLC NT 3% 05-28-2051	(68,194.88)	3,013,913.04
SBS9GD72	ATLAS WHSE LENDING CO LP SR NT 144A 3C7 6.05% 01-15-2028	(489,906.90)	65,892.10
SBSQLCD9	ATLASSIAN CORP 5.25% 05-15-2029	(1,839,076.37)	492,337.30
C05253JA24	AUSTRALIA & NEW ZEALAND BKG GROUP LTD NY 4.75% 01-18-2027	(4,977,000.00)	1,286,011.11
SBP4YG60	AUTOMATIC DATA PROCESSING INC 4.45% 09-09-2034	(1,438,042.83)	4,981,867.06
SBRRCZ46	AUTOZONE INC 5.4% 07-15-2034	(753,641.00)	1,450,510.83
SBSQLJ94	AVALONBAY CMNTYS 5.35% 06-01-2034	(244,257.65)	743,607.05
SBPMP57	BANCO BILBAO FIXED 6.138% DUE 09-14-2028	(204,064.00)	202,464.00
SBR86JS9	BANCO SANTANDER SA 5.538% 03-14-2030	(1,400,000.00)	-
SBS9CCW8	BANCO SANTANDER SA 6.35% 03-14-2034	(3,000,000.00)	614,800.00
SBP80ZB2	BANCO SANTANDER SA 8% 12-31-2049	(600,000.00)	2,966,550.00
SBQD3J00	BANCOLOMBIA SA 8.625% 12-24-2034	(815,000.00)	624,000.00
C06540GAV0	BANK 2024-BNK47 MTG PASS THRU CTF CL A-55.716% 06-15-2057	(366,665.40)	828,667.25
C06368LWU6	BANK MONTREAL QUE 5.717% 09-25-2028	(832,445.10)	385,884.57

C0641598V1	BANK NOVA SCOTIA B C 8.0%	01-27-2084	(1,230,000.00)	840,180.60
SBR3YR95	BANK NOVA SCOTIA B C SR MED TERM NT	5.45% 08-01-2029	(5,679,866.23)	1,033,226.00
C06368L5Q5	BANK OF MONTREAL 7.3%	11-26-2084	(1,721,280.00)	3,930,237.85
C065931AZ0	BANK5 2024-5YR5 5.702% DUE	02-15-2029	(456,816.89)	1,121,613.60
C066043AB6	BANK5 TR 2024-5YR6 MTG PASS THRU CTF CL A-3	6.191% DUE 05-15-2057 REG	(1,423,744.03)	454,827.46
SBMFWMZ3	BANNER HEALTH 2.913% DUE	01-01-2051	(35,303.32)	1,444,984.10
C06738EBT1	BARCLAYS PLC 4.375%	12-31-2049	(305,000.00)	-
SBN14QX6	BARCLAYS PLC FLTG RT 4.837% DUE	09-10-2028	(2,805,000.00)	358,276.00
SB8L1XS6	BARRICK GOLD CORP 5.25% DUE	04-01-2042	(31,005.81)	2,790,670.70
C05555AAD7	BBCMS MTG TR 5.829% DUE	05-15-2057	(461,414.46)	-
SBPSQS22	BECTON DICKINSON & CO 4.874%	02-08-2029	(694,001.00)	472,494.93
SBSYOP73	BENCHMARK 2024-V11 MTG TR COML MTG PASS THRU CTF CL	6.201% 11-15-2057	(365,634.98)	-
C08163XAY9	BENCHMARK 2024-V5 5.8053% DUE	01-10-2057	(267,799.45)	369,033.59
C084659BC4	BERKSHIRE HATHAWAY ENERGY CO 2.85%	05-15-2051	(72,520.81)	270,064.84
SBP5HF38	BK NEW YORK MELLON FLTG RT 5.606% DUE	07-21-2039	(1,640,000.00)	-
SBQ1JBF9	BLACK HILLS CORP 6%	01-15-2035	(2,204,250.32)	1,649,617.20
SBRC16G7	BLACKROCK FDG INC 4.9%	01-08-2035	(388,436.10)	2,200,667.54
SBPBJXP6	BLACKROCK FUNDING INC 4.7%	03-14-2029	(191,652.48)	391,571.20
SBPBJZ16	BLACKROCK FUNDING INC 5.0%	03-14-2034	(4,215,413.68)	190,940.16
SBR82SH9	BLACKSTONE SECD 5.875% DUE	11-15-2027	(694,953.00)	4,187,496.38
SBLD7383	BLOCK INC SR NT 3.5% 06-01-2031		(828,663.55)	707,273.00
SBPJKDD9	BLUE RACER 7.25% DUE	07-15-2032	(930,000.00)	881,871.06
SBSML404	BMO 2024-5C4 MTG FLTG RT 6.5262% DUE	05-15-2057	(386,249.85)	970,375.80
SBVF91R2	BMO 2024-C8 MTG TR MTG PASSTHRU CTF CL	A-5 5.91101980209% 03-15-2057	(319,300.00)	396,914.06
C055985AE5	BMO MORTGAGE TRUST SER 23-C6	CL A5 5.9562% 09-15-2056	(131,733.40)	321,176.95
C05581KAH4	BNP PARIBAS 5.176%	01-09-2030	(6,767,471.09)	134,335.94
SBMHXMZ4	BOEING CO 3.625% DUE	02-01-2031	(624,468.70)	6,710,011.84
C09709AAC6	BOFA AUTO TR 5.35% DUE	11-15-2028	(133,978.18)	607,637.36
S2AZP26U	BONCER Z/CPN 31/03/2026		(6,446.81)	135,015.47
SBT3NP92	BORGWARNER INC 5.4%	08-15-2034	(139,253.80)	5,367.77
SBS60CN6	BOSTON PPTY LTD PARTNERSHIP 5.75%	01-15-2035	(4,369,024.80)	141,188.60
SBRBCFK8	BP CAP MKTS AMER INC 4.699%	04-10-2029	(2,053,589.20)	4,389,047.75
SBQFPQZ8	BP CAP MKTS AMER INC 4.97%	10-17-2029	(769,853.70)	2,062,449.29
SBRBCFL9	BP CAP MKTS AMER INC 4.989%	04-10-2034	(2,181,244.76)	792,570.06
SBQFPQY7	BP CAP MKTS AMER INC 5.017%	11-17-2027	(3,468,000.00)	2,163,846.32
SBPCTKV0	BP CAPITAL MARKETS 6.45%	12-31-2049	(3,060,000.00)	3,475,402.84
SBTFZSM0	BP CAPITAL MARKETS PLC 6.125%	12-31-2049	(309,972.10)	3,156,890.10
SBQBC9X2	BRANDYWINE OPER PARTNERSHIP L P 8.875%	04-12-2029	(482,599.25)	307,938.50
SBPK6XM5	BRISTOL MYERS SQUIBB CO 4.9%	02-22-2027	(2,025,809.76)	526,627.30
SBPK6XL4	BRISTOL-MYERS SQUIBB CO 4.95%	02-20-2026	(478,750.92)	2,023,755.71
SBMC8VY6	BRIXMOR OPER 4.05% DUE	07-01-2030	(39,743.18)	479,622.70
SBS87X32	BRIXMOR OPERATING PARTNERSHIP LP 5.75%	02-15-2035	(451,460.10)	-

SBS6VJK5	BROADCOM INC 5.05% 07-12-2027	(3,754,361.65)	465,924.55
C11276BAA7	BROOKFIELD INFRASTRUCTURE FIN ULC FLTGT 03-15-2055	(2,035,000.00)	3,770,281.38
SBMX3WL4	BRUNSWICK CORP 5.85% 03-18-2029	(1,342,700.05)	2,045,175.00
SBK6WVQ2	BSTN PTYS LTD 3.4% DUE 06-21-2029	(2,157,273.85)	1,343,735.70
C11823LAL9	BUCKEYE PARTNERS L P TERM LOAN B SR SECDDL 10-30-2030	(1,303,250.00)	1,645,116.75
C11823LAN5	BUCKEYE PARTNERS L P TERM LOAN B2 SENIORSECURED TL 11-22-2030	1,299,991.87	3,250.00
CP1910WXV6	BUENOS AIRES(PROVINCE OF) BD USD REGS A 2015 PRRED STEP UP 5.25 DUE 09-01-37 BEO	3,357.44	1,296,750.00
C77799NOV9	BUY TO OPEN REPO W/BNP PARIB 4.6% FROM 11-27-2024 TO 11-29-2024	(3,400,000.00)	4,672.49
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.32% FROM 08-30-2024 TO 09-03-2024	(2,200,000.00)	3,400,000.00
C77799JUN9	BUY TO OPEN REPO W/BNP PARIB 5.36% FROM 06-14-2024 TO 06-17-2024	(2,600,000.00)	2,200,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.37% FROM 08-12-2024 TO 08-13-2024	(3,500,000.00)	2,600,000.00
C77799JUL3	BUY TO OPEN REPO W/BNP PARIB 5.4% FROM 07-16-2024 TO 07-17-2024	(4,900,000.00)	3,500,000.00
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.46% FROM 08-01-2024 TO 08-02-2024	(2,100,000.00)	4,900,000.00
C77799AUG3	BUY TO OPEN REPO W/BOFA SECU 5.41% FROM 08-09-2024 TO 08-12-2024	(4,500,000.00)	2,100,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.54% FROM 11-19-2024 TO 11-20-2024	(5,300,000.00)	4,500,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.54% FROM 11-20-2024 TO 11-21-2024	(4,700,000.00)	5,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.55% FROM 11-14-2024 TO 11-15-2024	(2,400,000.00)	4,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.55% FROM 11-21-2024 TO 11-22-2024	(4,300,000.00)	2,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.6% FROM 11-08-2024 TO 11-12-2024	(2,300,000.00)	4,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.6% FROM 11-15-2024 TO 11-18-2024	(2,800,000.00)	2,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.6% FROM 11-18-2024 TO 11-19-2024	(3,300,000.00)	2,800,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.61% FROM 11-22-2024 TO 11-25-2024	(4,400,000.00)	3,300,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.61% FROM 11-25-2024 TO 11-26-2024	(5,000,000.00)	4,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.62% FROM 11-26-2024 TO 11-27-2024	(4,200,000.00)	5,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.63% FROM 11-12-2024 TO 11-13-2024	(2,700,000.00)	4,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.64% FROM 12-04-2024 TO 12-05-2024	(2,200,000.00)	2,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.65% FROM 11-29-2024 TO 12-02-2024	(2,900,000.00)	2,200,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.69% FROM 12-03-2024 TO 12-04-2024	(2,400,000.00)	2,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.79% FROM 10-10-2024 TO 10-11-2024	(10,900,000.00)	2,400,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.79% FROM 11-06-2024 TO 11-07-2024	(3,800,000.00)	10,900,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.79% FROM 11-07-2024 TO 11-08-2024	(3,400,000.00)	3,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.8% FROM 10-11-2024 TO 10-15-2024	(10,100,000.00)	3,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.8% FROM 10-30-2024 TO 10-31-2024	(6,000,000.00)	10,100,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.81% FROM 09-20-2024 TO 09-23-2024	(2,000,000.00)	6,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.81% FROM 10-04-2024 TO 10-07-2024	(11,200,000.00)	2,000,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.81% FROM 11-05-2024 TO 11-06-2024	(3,700,000.00)	11,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.82% FROM 09-19-2024 TO 09-20-2024	(2,100,000.00)	3,700,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.83% FROM 11-04-2024 TO 11-05-2024	(5,100,000.00)	2,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.84% FROM 10-07-2024 TO 10-08-2024	(10,500,000.00)	5,100,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.84% FROM 10-22-2024 TO 10-23-2024	(12,000,000.00)	10,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.84% FROM 10-23-2024 TO 10-24-2024	(10,100,000.00)	12,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.84% FROM 10-28-2024 TO 10-29-2024	(7,200,000.00)	10,100,000.00

C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.85% FROM 10-03-2024 TO 10-04-2024	(3,300,000.00)	7,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.85% FROM 10-21-2024 TO 10-22-2024	(11,900,000.00)	3,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.85% FROM 10-29-2024 TO 10-30-2024	(7,300,000.00)	11,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.86% FROM 10-08-2024 TO 10-09-2024	(10,300,000.00)	7,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.86% FROM 10-18-2024 TO 10-21-2024	(11,200,000.00)	10,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.87% FROM 10-25-2024 TO 10-28-2024	(8,400,000.00)	11,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.88% FROM 10-09-2024 TO 10-10-2024	(12,100,000.00)	8,400,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.88% FROM 10-24-2024 TO 10-25-2024	(9,600,000.00)	12,100,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.88% FROM 11-01-2024 TO 11-04-2024	(5,500,000.00)	9,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.89% FROM 10-03-2024 TO 10-04-2024	(9,600,000.00)	5,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.89% FROM 10-15-2024 TO 10-16-2024	(8,700,000.00)	9,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.91% FROM 10-16-2024 TO 10-17-2024	(12,000,000.00)	8,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.93% FROM 10-17-2024 TO 10-18-2024	(11,500,000.00)	12,000,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.95% FROM 10-03-2024 TO 10-04-2024	(12,300,000.00)	11,500,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.96% FROM 09-30-2024 TO 10-01-2024	(15,200,000.00)	12,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.96% FROM 10-31-2024 TO 11-01-2024	(5,500,000.00)	15,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.99% FROM 10-02-2024 TO 10-03-2024	(4,900,000.00)	5,500,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 5.06% FROM 10-02-2024 TO 10-03-2024	(21,600,000.00)	4,900,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 5.1% FROM 10-01-2024 TO 10-02-2024	(28,300,000.00)	21,600,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 5.3% FROM 03-06-2024 TO 03-07-2024	(3,300,000.00)	28,300,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 09-18-2024 TO 09-19-2024	(2,200,000.00)	3,300,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 05-21-2024 TO 05-22-2024	(2,300,000.00)	2,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 07-05-2024 TO 07-08-2024	(3,300,000.00)	2,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 03-01-2024 TO 03-04-2024	(5,700,000.00)	3,300,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 04-16-2024 TO 04-17-2024	(2,200,000.00)	5,700,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 01-16-2024 TO 01-17-2024	(5,200,000.00)	2,200,000.00
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 05-20-2024 TO 05-21-2024	(2,500,000.00)	5,200,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 06-13-2024 TO 06-14-2024	(2,000,000.00)	2,500,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.35% FROM 07-05-2024 TO 07-08-2024	(2,100,000.00)	2,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.35% FROM 08-16-2024 TO 08-19-2024	(3,600,000.00)	2,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.36% FROM 02-29-2024 TO 03-01-2024	(3,900,000.00)	3,600,000.00
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.36% FROM 06-17-2024 TO 06-18-2024	(6,000,000.00)	3,900,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.36% FROM 08-13-2024 TO 08-14-2024	(2,800,000.00)	6,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.37% FROM 08-19-2024 TO 08-20-2024	(3,700,000.00)	2,800,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 5.37% FROM 09-09-2024 TO 09-10-2024	(2,800,000.00)	3,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.38% FROM 07-17-2024 TO 07-18-2024	(7,200,000.00)	2,800,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.38% FROM 08-20-2024 TO 08-21-2024	(2,300,000.00)	7,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.4% FROM 07-15-2024 TO 07-16-2024	(6,600,000.00)	2,300,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.4% FROM 08-15-2024 TO 08-16-2024	(3,700,000.00)	6,600,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 5.4% FROM 09-16-2024 TO 09-17-2024	(2,200,000.00)	3,700,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.41% FROM 07-16-2024 TO 07-17-2024	(4,200,000.00)	2,200,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.41% FROM 07-17-2024 TO 07-18-2024	(3,400,000.00)	4,200,000.00

C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 5.42% FROM 09-17-2024 TO 09-18-2024	(2,200,000.00)	3,400,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.45% FROM 04-01-2024 TO 04-02-2024	(2,700,000.00)	2,200,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 4.58% FROM 11-19-2024 TO 11-20-2024	(2,300,000.00)	2,700,000.00
C77799DEC4	BUY TO OPEN REPO W/J.P. MORG 4.7% FROM 12-02-2024 TO 12-03-2024	(3,300,000.00)	2,300,000.00
C77799AUG3	BUY TO OPEN REPO W/J.P. MORG 5.36% FROM 08-07-2024 TO 08-08-2024	(5,700,000.00)	3,300,000.00
C77799JUN9	BUY TO OPEN REPO W/J.P. MORG 5.38% FROM 06-18-2024 TO 06-20-2024	(2,000,000.00)	5,700,000.00
C77799AUG3	BUY TO OPEN REPO W/J.P. MORG 5.4% FROM 08-14-2024 TO 08-15-2024	(2,900,000.00)	2,000,000.00
C77799MAY0	BUY TO OPEN REPO W/RBC CAPIT 5.34% FROM 05-15-2024 TO 05-16-2024	(2,500,000.00)	2,900,000.00
C77799MAY0	BUY TO OPEN REPO W/RBC CAPIT 5.34% FROM 05-17-2024 TO 05-20-2024	(2,500,000.00)	2,500,000.00
C77799JUL3	BUY TO OPEN REPO W/RBC CAPIT 5.4% FROM 07-03-2024 TO 07-05-2024	(2,700,000.00)	2,500,000.00
C77799APR5	BUY TO OPEN REPO W/RBC CAPIT 5.45% FROM 04-02-2024 TO 04-03-2024	(3,200,000.00)	2,700,000.00
C77799JAN1	BUY TO OPEN REPO W/RBC CAPIT 5.48% FROM 01-02-2024 TO 01-03-2024	(2,800,000.00)	3,200,000.00
C12768EAH9	CAESARS ENTERTAINMENT, INC. TERM B1 LOANSR SECD TL 01-27-2031	(1,097,250.00)	2,800,000.00
S9M5BQXU	CALL SWO_CDX BOFAUS3N 02/21/2024 CDX.NA.IG.41 BRYU4MHH9	(17,454.75)	1,102,743.13
S9M5CJAU	CALL SWO_CDX BOFAUS3N 02/21/2024 CDX.NA.IG.41 BRYU87397	(4,717.50)	-
S9M5M11U	CALL SWO_CDX BOFAUS3N 02/21/2024 CDX.NA.IG.41 BRYUURTF0	(6,095.00)	-
S9M64AUU	CALL SWO_CDX CHASUS33 03/20/2024 CDX.NA.HY.41 BRYVV5RL4	(35,164.86)	-
SBRXGPK8	CAMDEN PPTY TR 4.9% 01-15-2034	(3,299,441.26)	-
SBQ9D5Z1	CAMPBELL SOUP CO 5.2% 03-19-2027	(1,161,174.98)	3,170,631.84
SBQ9D7W2	CAMPBELL SOUP CO 5.2% 03-21-2029	(2,819,164.36)	1,164,594.76
SBQC5L67	CAMPBELL SOUP CO 5.3% 03-20-2026	(753,381.72)	2,794,625.96
SBQ9D5Y0	CAMPBELL SOUP CO 5.4% 03-21-2034	(5,209,847.22)	753,096.46
C13607L8C0	CANADIAN IMPERIAL BANK 5.237% 06-28-2027	(2,490,000.00)	5,101,304.85
SBP8KQ19	CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO	(20,264.64)	1,768,573.44
SBR59F13	CANAL PLUS ORD EUR 0.25 (CDI)	5,902.80	21,202.08
SBSWTB96	CANAL PLUS SA EURO0.25	5,902.80	4,679.19
C14040HCJ2	CAPITAL ONE FINL CORP 2.618% 11-02-2032	(21,185.84)	-
SBQWNK64	CAPITAL ONE FINL CORP 6.051% 02-01-2035	(3,144,656.70)	21,293.48
SBMCQHF3	CAPITAL ONE FINL CORP PERP PFD SER M FXD TO FLTG 3.95% 12-31-2049	(627,985.60)	2,595,704.36
C14041NGE5	CAPITAL ONE MULTI-ASSET EXECUTION SR 24-A1 CL A 3.92% 09-17-2029	(103,979.70)	641,177.97
SBQB42C8	CAPITALAND INT COM SUBS RTS	50.71	102,643.13
SBSBGJT4	CARDINAL HEALTH INC 5.45% 02-15-2034	(2,188,510.80)	-
SBYNQPM9	CARDINAL HLTH INC 4.9% DUE 09-15-2045	(194,341.40)	1,083,877.40
C14319EAE6	CARMAX AUTO OWNER 5.5% DUE 02-15-2029	(162,994.28)	-
C14319EAF3	CARMAX AUTO OWNER 5.51% DUE 11-15-2029	(352,961.70)	167,609.84
C14319EAC0	CARMAX AUTO OWNER TR SER 24-2 CL A2A 5.65%05-17-2027	(108,995.53)	357,412.50
C14318WAD9	CARMAX AUTO OWNER TR SR 24-1 CL A3 4.92% 10-16-2028	(207,984.09)	109,374.69
C14688PAC8	CARVANA AUTO 5.33% DUE 07-10-2029	(256,962.38)	206,984.38
C14688PAE4	CARVANA AUTO 5.38% DUE 08-12-2030	(312,969.20)	257,230.90
C14688PAB0	CARVANA AUTO 5.63% DUE 11-10-2027	(53,999.74)	321,020.63
C14686TAE8	CARVANA AUTO RECEIVABLES TR 2023-P2 AST BACKED NT CL B 144A 5.53 05-10-2029	(195,190.43)	54,000.00
SBMYDZ47	CATERPILLAR FINANCIAL SERVICES 4.4% 10-15-2027	(389,805.00)	197,803.13

SBLD5MC4	CBRE SVCS INC 5.5%	04-01-2029	(1,123,446.37)	392,640.30
SBP9RBH0	CELANESE US HLDGS LLC 6.379%	07-15-2032	(646,310.97)	1,124,536.13
SBR1W9R3	CENCORA INC 5.125%	02-15-2034	(2,521,641.75)	640,855.96
C00999MF74	CF TWO SIGMA ACT EXT US ALL CAP EQTY CAYMAN FD LTD CL A1 SR 1K 2023		-	1,850,123.95
C16144CAC0	CHASE AUTO OWNER TR 2024-2 NT CL A-3 144A 5.52% 06-25-2029		(203,839.13)	-
C16144CAD8	CHASE AUTO OWNER TR 2024-2 NT CL A-4 144A 5.48% 11-26-2029		(558,990.19)	208,036.84
C16144CAE6	CHASE AUTO OWNER TR 2024-2 NT CL B 144A 5.55% 01-25-2030		(155,498.40)	572,591.87
C161571HW7	CHASE ISSUANCE TR SR D26Q CL A 4.63% 01-15-2031		(1,447,995.80)	158,270.86
CLX2281322	CHROMALLOY CORPORATION SENIOR SECURED TERM LOAN 03-21-2031		(396,000.00)	1,438,346.38
C125491AT7	CI FINANCIAL CORP 7.5% 05-30-2029		(3,833,854.00)	392,250.00
SBNNK0X0	CIGNA GROUP 5.25%	02-15-2034	(500,245.90)	1,274,009.00
SBMG9FD2	CISCO SYS INC 4.85% 02-26-2029		(3,710,896.39)	500,309.60
SBMG9FG5	CISCO SYS INC 4.95% 02-26-2031		(1,709,591.13)	3,727,231.67
SBMG7QQ6	CISCO SYS INC 5.05% 02-26-2034		(6,399,207.33)	1,725,630.23
C17305EGS8	CITIBANK CR CARD ISSUANCE TR NT CL 2018-A7 3.96% 10-13-2030		(353,733.28)	6,484,995.24
SBT6MFG3	CITIBANK N A 4.876% 11-19-2027		(1,190,000.00)	352,240.78
SBR2NN39	CITIBANK N A 4.929%	08-06-2026	(3,981,000.00)	1,192,534.70
C172967PL9	CITIGROUP INC 5.449%	06-11-2035	(6,872,344.56)	4,015,292.82
SBMFLF84	CITIGROUP INC 7.2%	12-31-2049	(1,010,000.00)	317,791.70
SBRBCSN2	CITIZENS FINANCIAL GROUP 5.841%	01-23-2030	(5,589,000.00)	1,042,512.50
SB5ML6B9	CMO BANK 2024-BNK48 SR 24-BNK48 CL AS 5.053% 09-15-2034		(378,593.73)	5,598,921.72
C06541TBF5	CMO BANK SER 20-BNK29 CL A4 2.062% DUE 11-15-2053 REG		(458,588.84)	369,595.56
C06211UBL8	CMO BANK5 SR 24-5YR7 CL A3 5.769% 06-15-2057		(192,904.50)	474,550.91
SBLGYPP2	CMO BENCHMARK 2019-B15 MTG TR A5 2.928% DUE 12-15-2072		(78,510.14)	196,536.02
C08163DAE7	CMO BENCHMARK 2021-B25 MTG TR CL A5 2.63857% DUE 04-15-2054 BEO		(483,504.49)	83,957.82
C08163EBD6	CMO BENCHMARK 2021-B26 MTG TR CL A5 2.578% DUE 06-15-2054 BEO		(119,601.72)	496,735.08
SBN4LJD5	CMO BENCHMARK 2021-B29 MTG TR SR 21-B29 CL A5 2.386% 09-15-2054		(219,722.27)	123,678.67
C08163YAC5	CMO BENCHMARK MORTGAGE TRUST SER 24-V7 CL A3 6.22757% 06-15-2029		(1,563,962.14)	224,018.16
SBPMQ419	CMO BENCHMARK MTG TR SER 20-B19 CL A5 1.9870% DUE 09-15-2053		(180,185.74)	1,605,040.13
C05593HAD6	CMO BMO MORTGAGE TRUST SER 24-C8 CL A5 FLTG RT 09-15-2056		(580,633.31)	187,520.35
SBRBYMK3	CNA FINL CORP 5.125%	02-15-2034	(3,727,019.75)	589,696.00
SBQGCZ17	CNH INDL CAP LLC 4.5% 10-08-2027		(1,647,139.15)	3,738,051.10
SBNRQXM4	CNO FINL GROUP INC 6.45%	06-15-2034	(1,973,426.40)	1,632,436.84
SBS56213	COCA COLA CO 5.0% 05-13-2034		(618,121.40)	1,764,179.43
C191098AM4	COCA COLA CONS INC 5.25% DUE 06-01-2029		(117,814.74)	631,715.85
C20030NBP5	COMCAST CORP NEW 4.4% DUE 08-15-2035		(198,464.35)	118,696.20
C20030NBK6	COMCAST CORP NEW 4.75% DUE 03-01-2044		(288,439.20)	177,621.55
SBT029X4	COMCAST CORP NEW 5.3% 06-01-2034		(4,176,972.67)	282,195.90
C20030NDP3	COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052		(151,074.00)	3,903,477.98
SBK9FGQ3	COMERICA BK 2.5%	DUE 07-23-2024 BEO	(448,447.50)	-
SBR57WS3	COMMONSPIRIT HEALTH 5.205%	12-01-2031	(380,000.00)	450,000.00
SBRRGQ34	COMMONSPIRIT HEALTH 5.548%	12-01-2054	(875,000.00)	378,823.70

C20600RAB8	CONAIR ACQUISITION CORP CONAIR HOLDINGS,LLC DUE 05-17-2028 BEO	(743,437.50)	362,887.66
SBQWR8N9	CONNECTICUT LIGHT & POWER CO 1ST MTG BD 4.65% 01-01-2029	(1,287,329.70)	723,884.27
SBSMRWS6	CONNECTICUT LIGHT & POWER CO 4.95% 08-15-2034	(1,010,483.25)	1,270,572.60
SBRJDG22	CONSTELLATION BRANDS INC 4.8% 01-15-2029	(1,932,852.15)	1,045,367.60
SBQYLSJ5	CONSTELLATION BRANDS INC 4.9% 05-01-2033	(186,364.80)	1,440,320.55
SBP9QGH2	CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054	(1,553,077.05)	181,340.16
SBGYTGD9	CONSUMERS ENERGY 4.35% DUE 04-15-2049	(98,358.70)	1,573,851.45
C21688ABD3	COOPERATIEVE 5.041% DUE 03-05-2027	(5,668,148.29)	96,246.70
SBLFHN84	CORNELL UNIVERSITY 4.835% 06-15-2034	(2,279,000.00)	5,651,243.64
SBQS7T96	COTERRA ENERGY INC 5.6% 03-15-2034	(72,537.12)	2,266,424.55
C22164MAB3	COTIVITI HLDGS INC FLOATING-RATE SENIOR SECURED TERM LOAN 02-24-2031	(895,500.00)	71,655.84
SBSY3K66	COUSINS PPTYS LP 5.375% 02-15-2032	(671,375.25)	900,000.00
SBTCK914	COUSINS PPTYS LP 5.875% 10-01-2034	(1,391,906.30)	670,491.00
C12620BAR1	CPM HOLDINGS, INC. - TERM LOAN SENIOR SECURED TERM LOAN 09-22-2028	(753,750.00)	1,398,332.90
CLX2110497	CREATIVE ARTISTS AGENCY LLC TERM LOAN SENIOR SECD TERM LN 02-16-2028	(1,005,000.00)	736,007.81
SBMPRDM2	CROWDSTRIKE HLDGS 3% DUE 02-15-2029	(162,076.80)	-
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	(36,758.23)	165,620.00
SBKY5RH6	CSX CORP 2.5% DUE 05-15-2051	(270,636.11)	35,442.23
SBSBGTM7	CUMMINS INC 5.15% 02-20-2034	(2,132,864.22)	49,053.47
SBKP3KR0	CVS HEALTH CORP 4.25% DUE 04-01-2050	(220,909.64)	2,143,109.60
SBRK1W61	DEERE JOHN CAP 4.9% DUE 06-11-2027	(6,618,658.80)	85,394.96
SBPCTTJ1	DEERE JOHN CAP CORP 4.5% 01-08-2027	(5,749,610.84)	6,649,127.42
SBQ5J445	DEERE JOHN CAP CORP MEDIUM TERM TRANCHE # TR 00517 4.9% 03-07-2031	(4,889,096.64)	5,751,175.43
SBM8K6N0	DELL INTL L L C/EMC CORP 5.4% 04-15-2034	(3,421,265.77)	4,845,376.50
C251526CV9	DEUTSCHE BK AG NY 5.706% 02-08-2028	(920,000.00)	3,415,763.70
C25471JEH4	DISCOVERY COMMUNICATIONS LLC DISC COML PAPER 4/A2 YRS 1&2 05-17-2024	(998,525.00)	915,887.60
SBS6Q8D6	DOMINION ENERGY INC 6.875% 02-01-2055	(400,000.00)	1,000,000.00
SBS6QC3	DOMINION ENERGY INC 7.0% 06-01-2054	(1,473,377.52)	413,000.00
SBSR9GC9	DOMINION RES INC 4.7% DUE 12-01-2044	(69,508.35)	1,082,333.70
SBDSVF47	DOW CHEM CO 4.625% DUE 10-01-2044	(185,205.51)	-
SBN15X50	DOW CHEMICAL CO 3.6% 11-15-2050	(68,413.30)	-
SBSHRL84	DOW CHEMICAL CO 5.15% 02-15-2034	(477,918.74)	-
SBSHRL95	DOW CHEMICAL CO 5.6% 02-15-2054	(391,925.11)	470,058.13
SBMH7TV1	DR AUTO 1.39% DUE 03-15-2029	(724,760.15)	384,526.16
SBT3NG99	DR HORTON INC 5.0% 10-15-2034	(750,457.90)	754,531.49
SBYPL1N5	DR PEPPER SNAPPLE 4.42% DUE 12-15-2046	(302,484.06)	767,769.38
SBRC24W2	DTE ELEC CO 5.2% 03-01-2034	(3,137,725.66)	-
SBPGLSN0	DTE ENERGY CO 5.1% 03-01-2029	(773,310.50)	3,130,903.01
SBSLSTG7	DUKE ENERGY CORP 5.45% 06-15-2034	(214,716.20)	571,733.17
SBQB3RT7	DUKE ENERGY CORP 6.45% 09-01-2054	(1,751,435.00)	220,112.70
C26441CBP9	DUKE ENERGY CORP NEW FXD TO FXD RESET RATE JR 3.25% 01-15-2082	(359,500.00)	1,772,092.19
SBRC82G0	DUKE ENERGY IND LLC 5.25% 03-01-2034	(1,619,621.25)	371,440.00

SBS9DJW0	DUKE ENERGY OHIO INC 5.6%	03-15-2054	(605,605.40)	1,612,156.00
SBS9CCY0	DUKE ENERGY PROGRESS LLC 5.1%	03-15-2034	(907,042.50)	178,997.10
SBPXZ1G9	DUKE UNIV 3.299% DUE	10-01-2046	(42,528.24)	140,351.40
SBRJQ3V9	EASTMAN CHEM CO 5.0%	08-01-2029	(4,861,722.16)	-
SBKPTQ92	ECOLAB INC FIXED 2.125% DUE	08-15-2050	(21,134.77)	4,887,665.26
SBSCBQ56	EDP RENOVAVEIS S.A		-	20,873.55
SBT259Z3	ELEVANCE HEALTH INC 5.2%	02-15-2035	(892,828.16)	-
SBPIJKW2	ENBRIDGE INC 7.2% DUE	06-27-2054	(1,815,000.00)	898,174.66
C29250NBT1	ENBRIDGE INC 8.5%	01-15-2084	(728,960.00)	1,818,402.50
SBD9N4C0	ENBRIDGE INC FLTG RT 6% DUE	01-15-2077	(385,035.00)	-
SBRF20T8	ENERGY TRANSFER LP 8.0%	05-15-2054	(1,915,000.00)	105,300.00
SBDVJS80	ENLINK MIDSTREAM 5.45% DUE	06-01-2047	(3,017,453.65)	1,950,812.50
SBSMRK04	ENTERGY LA LLC 5.15%	09-15-2034	(926,456.70)	2,400,076.01
SBQKW030	ENTERGY LA LLC 5.7% 03-15-2054		(115,893.55)	959,220.60
SBRJDG00	ENTERPRISE PRODS OPER LLC 4.6%	01-11-2027	(4,522,337.19)	114,145.75
SBRJDG11	ENTERPRISE PRODS OPER LLC 4.85%	01-31-2034	(379,248.10)	4,517,883.90
SBRBG3M8	EQT CORP 5.75%	02-01-2034	(392,256.00)	379,579.65
SBMZBF40	EQUIFAX INC 4.8%	09-15-2029	(193,937.92)	-
SBRXJSV9	ESSENTIAL UTILITIES INC 5.375% 01-15-2034		(2,446,330.59)	192,016.62
SBQZCGG0	EVERGY METRO INC 5.4%	04-01-2034	(645,770.70)	2,413,962.31
SBNQSGF5	EVERSOURCE ENERGY 3.375% 03-01-2032		(180,822.60)	632,812.36
SBRBK4K5	EVERSOURCE ENERGY 5.5% 01-01-2034		(4,176,256.87)	187,908.00
SBMDB9M8	EXTRA SPACE FIXED 5.7% 04-01-2028		(807,427.45)	4,184,262.42
SBRXF7H6	FERGUSON ENTERPRISES INC 5.0% 10-03-2034		(1,089,714.58)	804,805.55
SBKQN7C3	FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041		(356,053.75)	1,084,044.38
SBWXC0Z1	FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI)		425,652.50	-
SBJYGT6	FMC CORP 3.45% DUE	10-01-2029	(1,348,843.35)	166,682.74
C345290AD2	FORD CR AUTO LEASE 5.06% DUE	05-15-2027	(853,908.62)	1,100,887.57
C34528QJF2	FORD CR FLOORPLAN 5.24% DUE	04-15-2031	(1,020,978.05)	849,429.77
C345279AD5	FORD CREDIT AUTO LEASE TRUST SER 24-B CLA3 4.99% 12-15-2027		(187,994.02)	1,035,722.26
C34531QAF6	FORD CREDIT AUTO OWNER TRUST SER 24-B CL B 5.23% 05-15-2030		(302,035.32)	188,499.38
SBPCRN59	FORD MOTOR CREDIT CO LLC 5.8% 03-05-2027		(599,268.00)	310,387.58
SBPIK481	FORD MOTOR CREDIT CO LLC 5.85% 05-17-2027		(2,724,753.68)	-
SBPBJXV2	FORD MOTOR CREDIT CO LLC 6.125%	03-08-2034	(6,346,729.90)	2,452,890.84
SBFM0W84	FORD MTR CR CO LLC FIXED 3.815% DUE	11-02-2027	(561,642.00)	3,703,497.48
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL		(11,567,681.56)	-
C999599GH0	FUT 06 DEC 24 EURX EUR-BUND		(6,451,642.28)	-
C999599GH0	FUT 06 JUN 24 EUR FOAT		(1,926,005.78)	-
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL		(12,028,916.12)	-
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND		(5,601,082.38)	-
C999599GH0	FUT 06 SEP 24 EUR FOAT		(1,879,265.74)	-
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL		(12,498,047.26)	-

C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	(6,566,303.20)	-
C999599GH0	FUT 20 DEC 24 EURX E-STXX 50	(1,080,900.36)	-
C999599GH0	FUT 20 DEC 24 NEW SOF INDEX	(284,649.40)	-
C999599GH0	FUT 20 SEP 24 EURX E-STXX 50	(2,463,606.10)	-
C999599GH0	FUT 20 SEP 24 NEW SOF INDEX	(293,371.04)	-
C999599GH0	FUT 21 JUN 24 EURX E-STXX 50	(1,393,739.46)	-
C999599GH0	FUT APR 24 30 DAY INT-RTE	(3,944,898.90)	-
C999599GH0	FUT APR 24 CMX GOLD	(1,636,160.46)	-
C999599GH0	FUT AUG 24 CMX GOLD	(1,898,854.80)	-
C999599GH0	FUT C 20SEP24 EURX EUR-BU 1 3500	(3,561.60)	-
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	(3,802.76)	-
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	(1,863.62)	-
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	(2,764.56)	-
C999599GH0	FUT C 23AUG24 EURX EUR-BO 1 1750	(1,910.48)	-
C999599GH0	FUT C 23AUG24 EURX EUR-BU 1 3350	(2,503.56)	-
C999599GH0	FUT C 25OCT24 EURX EUR-BO 1 2025	(956.14)	-
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	(2,483.46)	-
C999999OA8	FUT CALL APR 24 CBT ULT TNOTE 1135	-	8,194.08
C999999OA8	FUT CALL APR 24 T-NOTE OPTION 1140	-	6,187.09
C999999OA8	FUT CALL JUL 24 CBT 5Y T-NOTE 1072	-	2,328.15
C999999OA8	FUT CALL MAR 24 CBT 5Y T-NOTE 1090	(2.20)	871.96
C999999OA8	FUT CALL MAR 24 T-NOTE OPTION 1130	-	1,960.98
C999999OA8	FUT CALL MAR 24 U.S. T-BONDS 1230	-	3,835.74
C999999OA8	FUT CALL SEP 24 T-NOTE OPTION 1120	-	3,082.23
C999999OA8	FUT CALL SEP 24 T-NOTE OPTION 1125	-	7,469.28
C999599GH0	FUT DEC 24 10 YR T-NOTES	(412,041,127.40)	-
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	(803,462,676.68)	-
C999599GH0	FUT DEC 24 CBT UL T-BONDS	(394,617,651.60)	-
C999599GH0	FUT DEC 24 CBT ULT TNOTE	(1,228,802,666.60)	-
C999599GH0	FUT DEC 24 CME EMINI RUSL	(1,543,400.00)	-
C999599GH0	FUT DEC 24 CMX GOLD	(4,682,611.26)	-
C999599GH0	FUT DEC 24 FTSE 100	(438,616.62)	-
C999599GH0	FUT DEC 24 LIF LONG GILT	(11,424,570.44)	-
C999599GH0	FUT DEC 24 ME S&P CAN 60	(1,675,531.50)	-
C999599GH0	FUT DEC 24 OSE 10Y JGB	(6,092,022.70)	-
C999599GH0	FUT DEC 24 OSE TOPIX	(716,729.90)	-
C999599GH0	FUT DEC 24 SFE SPI 200	(276,114.50)	-
C999599GH0	FUT DEC 24 U.S. T-BONDS	(176,275,221.92)	-
C999599GH0	FUT DEC 24 US 2YR T-NOTE	(1,737,809,352.84)	-
C999599GH0	FUT JUN 24 10 YR T-NOTES	(869,636,032.20)	-
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	(1,846,879,595.18)	-
C999599GH0	FUT JUN 24 CBT UL T-BONDS	(855,582,605.94)	-

C999599GH0	FUT JUN 24 CBT ULT TNOTE	(2,434,333,982.74)	-
C999599GH0	FUT JUN 24 CME EMINI RUSL	(1,419,325.00)	-
C999599GH0	FUT JUN 24 CMX GOLD	(1,753,600.00)	-
C999599GH0	FUT JUN 24 FTSE 100	(592,613.42)	-
C999599GH0	FUT JUN 24 LIF LONG GILT	(12,704,365.94)	-
C999599GH0	FUT JUN 24 ME S&P CAN 60	(1,561,106.92)	-
C999599GH0	FUT JUN 24 OSE 10Y JGB	(7,861,646.20)	-
C999599GH0	FUT JUN 24 OSE TOPIX	(716,417.02)	-
C999599GH0	FUT JUN 24 SFE SPI 200	(254,003.20)	-
C999599GH0	FUT JUN 24 U.S. T-BONDS	(407,808,183.44)	-
C999599GH0	FUT JUN 24 US 2YR T-NOTE	(2,257,120,800.18)	-
C999599GH0	FUT P 20SEP24 EURX EUR-BU 1 3250	(2,493.12)	-
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	(3,737.56)	-
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	(2,036.98)	-
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	(2,503.90)	-
C999599GH0	FUT P 23AUG24 EURX EUR-BO 1 1600	(1,910.48)	-
C999599GH0	FUT P 23AUG24 EURX EUR-BU 1 3050	(1,806.92)	-
C999599GH0	FUT P 25OCT24 EURX EUR-BO 1 1875	(956.14)	-
C999599GH0	FUT P 25OCT24 EURX EUR-BU 1 3300	(2,120.26)	-
C999999OA8	FUT PUT APR 24 CBT ULT TNOTE 1105	-	9,865.99
C999999OA8	FUT PUT APR 24 T-NOTE OPTION 1105	-	6,169.80
C999999OA8	FUT PUT JUL 24 CBT 5Y T-NOTE 1057	-	2,140.65
C999999OA8	FUT PUT MAR 24 CBT 5Y T-NOTE 1070	-	1,028.96
C999999OA8	FUT PUT MAR 24 T-NOTE OPTION 1100	(3.30)	2,429.70
C999999OA8	FUT PUT MAR 24 U.S. T-BONDS 1170	-	4,773.66
C999999OA8	FUT PUT SEP 24 T-NOTE OPTION 1090	-	5,465.21
C999999OA8	FUT PUT SEP 24 T-NOTE OPTION 1100	-	6,390.51
C999599GH0	FUT SEP 24 10 YR T-NOTES	(793,146,120.32)	-
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	(2,208,716,021.64)	-
C999599GH0	FUT SEP 24 CBT UL T-BONDS	(665,608,602.06)	-
C999599GH0	FUT SEP 24 CBT ULT TNOTE	(2,242,654,299.52)	-
C999599GH0	FUT SEP 24 CME EMINI RUSL	(1,489,700.00)	-
C999599GH0	FUT SEP 24 FTSE 100	(1,062,870.82)	-
C999599GH0	FUT SEP 24 ICUS MSCI EAF	(2,973,950.00)	-
C999599GH0	FUT SEP 24 LIF LONG GILT	(12,374,088.36)	-
C999599GH0	FUT SEP 24 ME S&P CAN 60	(1,512,880.36)	-
C999599GH0	FUT SEP 24 OSE 10Y JGB	(5,483,152.52)	-
C999599GH0	FUT SEP 24 OSE TOPIX	(1,455,350.46)	-
C999599GH0	FUT SEP 24 SFE SPI 200	(528,500.12)	-
C999599GH0	FUT SEP 24 U.S. T-BONDS	(427,041,403.10)	-
C999599GH0	FUT SEP 24 US 2YR T-NOTE	(2,425,881,978.48)	-
SBR3T9Z0	GATX CORP 6.05% 06-05-2054	(119,950.80)	-

SBFB5M57	GEN MTRS FINL CO 5.75% DUE 12-31-2049	(342,878.75)	121,855.20
SBSY3KT9	GENERAL MOTORS FINANCIAL CO INC 5.35% 07-15-2027	(1,545,783.56)	344,403.75
SBPRBV63	GENERAL MTRS FINL CO 5.55% 07-15-2029	(573,741.70)	1,170,551.58
SBRRGMJ2	GENERAL MTRS FINL CO INC 5.4% 05-08-2027	(1,939,291.92)	571,350.30
SBR4ZFX7	GENERAL MTRS FINL CO INC 5.6% 06-18-2031	(783,877.45)	1,950,038.91
SBSWYP44	GENPACT USA INC / GENPACT SR NT 6% 06-04-2029	(5,172,769.20)	783,516.35
SBLD74X5	GEORGIA POWER CO 5.004% 02-23-2027	(805,000.00)	5,206,756.55
SBQXJTX1	GLOBE LIFE INC 5.85% 09-15-2034	(2,729,502.65)	803,381.95
C36269WAD1	GM FINANCIAL AUTOMOBILE LEASIN 5.78% SER 24-2 CL A3 07-20-2027	(735,957.24)	2,770,325.04
C38012QAF5	GM FINANCIAL AUTOMOBILE LEASING TR SER 24-3 CL B 4.49% 10-20-2028	(70,989.44)	742,483.13
C38012QAD0	GM FINANCIAL AUTOMOBILE LEASING TR SR 24-3 CL A3 4.21% 10-20-2027	(61,992.67)	70,403.71
C36268GAD7	GM FINANCIAL CONSUMER AUTOMOBILE SER 2024-1 CL A3 4.85% 12-18-2028	(591,880.95)	61,527.73
C379931AE8	GM FINANCIAL SECURITIZED TERM SER 24-2 CL A4 5.04% 09-17-2029	(661,918.31)	589,872.50
C379931AD0	GM FINANCIAL SECURITIZED TERM SR 24-2 CL A3 5.1% 03-16-2029	(835,838.24)	661,252.50
C36268GAE5	GM FINL CNSMR 4.86% DUE 06-18-2029	(374,895.90)	847,862.66
C38013KAE0	GM FINL CNSMR 5.09% DUE 11-16-2029	(351,991.20)	374,412.58
SBSCB6G4	GOLDMAN SACHS 5.851% 04-25-2035	(5,168,000.00)	356,482.50
SBSLQN81	GOLDMAN SACHS GROUP INC 7.5% 12-31-2049	(1,575,000.00)	4,993,094.74
C92943EAB2	GTCR W MERGER SUB LLC TLB 09-20-2030	(753,750.00)	1,624,218.75
SBYNH7K4	GTE CALIF INC 6.75% DUE 05-15-2027	(883,650.00)	749,062.50
SBSC9M15	GXO LOGISTICS INC 6.25% 05-06-2029	(298,377.00)	870,887.60
SBSQLDF8	HASBRO INC 6.05% 05-14-2034	(3,239,837.82)	-
SBSZ9CR8	HAVAS N.V EURO.2	3,044.42	3,018,325.58
SBYWPHP4	HIGHWOODS REAL TY LP 3.875% DUE 03-01-2027	(220,635.00)	2,714.74
SBD05NX9	HISTORIC TW INC STEP UP 01-15-2036	(1,218,590.10)	218,930.65
SBPLZ1C7	HOME DEPOT INC 5.15% DUE 06-25-2026	(3,180,465.76)	1,276,106.30
C437930AD2	HONDA AUTO 5.21% DUE 07-18-2030	(679,978.38)	3,186,490.46
C437918AD7	HONDA AUTO RECEIVABLES OWNER SR 24-1 CL A4 5.17% 05-15-2030	(1,499,653.50)	685,418.75
C43813YAD4	HONDA AUTO RECEIVABLES OWNER TRUST SER 24-3 CLS A4 4.51% 11-21-2030	(220,965.44)	1,516,523.44
C43813YAC6	HONDA AUTO RECEIVABLES OWNER TRUST SER 24-3 CLS A3 4.57% 03-21-2029	(1,106,826.09)	223,296.33
C43816DAC9	HONDA AUTO RECEIVABLES SR 24-4 CL A3 4.33% 05-15-2029	(94,986.56)	1,108,599.96
SBP091C0	HONEYWELL INTERNATIONAL 4.7% 02-01-2030	(5,540,944.96)	94,710.55
SBQC4X68	HONEYWELL INTERNATIONAL INC 4.95% 09-01-2031	(1,001,380.00)	3,494,781.11
SBQBCWR7	HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064	(1,511,927.14)	1,000,070.00
SBQ3Q2D3	HORMEL FOODS CORP 4.8% 03-30-2027	(2,427,642.90)	934,693.88
SBM9VWS9	HSBC HLDGS PLC 2.251% 11-22-2027	1,119,000.00	1,764,787.50
C404280EJ4	HSBC HLDGS PLC 6.95% 12-31-2049	(1,100,000.00)	1,040,121.69
SBMGB8T2	HSBC HLDGS PLC SUB NT 7.625% 05-17-2032	(215,518.00)	1,117,156.63
SBSHSKJ1	HSBC HOLDINGS PLC 5.546% 03-04-2030	(8,831,693.18)	220,164.00
SBQC4Y76	HSBC USA INC 5.294% 03-04-2027	(1,436,000.00)	7,694,552.04
C446144AG2	HUNTINGTON AUTO TR 5.14% DUE 08-15-2029	(899,719.56)	1,458,873.33
SBT6MVT8	HUNTINGTON BANCSHARES INC 6.141% 11-18-2039	(695,000.00)	902,496.09

SBP0XZH5	HUNTINGTON NATL BK 5.65% DUE 01-10-2030	(1,717,476.00)	705,261.55
SBRC3QG3	HUNTSMAN INTL LLC 5.7% 10-15-2034	842,514.33	1,741,769.00
C448973AE7	HYUNDAI AUTO 4.92% DUE 01-15-2031	(308,957.27)	1,821,892.63
SBSY1S88	HYUNDAI AUTO 5.04% DUE 09-16-2030	(212,929.84)	308,891.37
C448984AE4	HYUNDAI AUTO LEASE 4.65% DUE 09-15-2028	(457,906.93)	216,669.26
C44934FAD7	HYUNDAI AUTO LEASE 5.41% DUE 05-17-2027	(257,992.83)	457,982.11
C44934FAF2	HYUNDAI AUTO LEASE 5.56% DUE 08-15-2028	(302,932.52)	259,672.97
C448973AD9	HYUNDAI AUTO RECEIVABLES TRUST SER 24-A CL A3 4.99% 02-15-2029	(101,977.51)	306,976.88
C448976AD2	HYUNDAI AUTO RECEIVABLES TRUST SER 24-C CL A3 4.41% 05-15-2029	(120,991.14)	102,055.78
SBPJM0P6	HYUNDAI CAP AMER VAR RT 5.843689% DUE 01-08-2027	(1,330,000.00)	121,028.36
C44920UJU2	HYUNDAI CAP SVCS 5.125% DUE 02-05-2027	(3,698,098.54)	1,348,234.30
SBPMR0F8	IBERDROLA SA	-	3,664,864.24
SBR88PZ4	IBERDROLA SA EUR0.75 RFD JANUARY 2024	-	-
SBQWPXB6	IBM INTERNATIONAL CAPITAL 4.75% 02-05-2031	(1,371,837.50)	-
SBP811H3	IDAHO POWER CORPORATION 5.2% 08-15-2034	(199,876.00)	1,408,013.75
SBP812V4	IDEX CORP 4.95% 09-01-2029	(478,717.39)	204,080.00
SBS9CCT5	ING GROEP N V 5.335% 03-19-2030	(1,422,000.00)	478,990.42
SBRQN2X8	ING GROEP N V 5.55% 03-19-2035	(3,655,443.12)	1,433,436.92
SBSQLDZ8	INGERSOLL RAND INC 5.7% 06-15-2054	(1,774,379.97)	1,734,853.99
SBMDZN62	INTEL CORP FIXED 3.75% DUE 03-25-2027	(865,905.02)	1,806,440.66
SBSF1R57	INTER-AMERICAN DEVELOPMENT BANK 4.375% 07-17-2034	(5,873,784.80)	869,227.68
SBYN2GX5	INTL BUSINESS 4.7% DUE 02-19-2046	(551,225.40)	5,877,835.89
SBRQM2Z5	IPH LTD COM NAV (PRIVATE PLACEMENT)	(3,479.33)	227,747.00
S7AZK48U	IRB INFRASTRUCTURE 144A 7.11% 11/03/2032	(199,834.00)	-
C46269KAT1	IRIDIUM COMMUNICATIONS INC TLB SENIOR SECURED 09-20-2030	500,620.31	-
CLX2166135	IRIDIUM SATELLITE LLC - COV-LITE TERM LOAN B SENIOR SECURED TERM LOAN 09-13-2030	(1,003,750.00)	491,287.50
SBPLXQG0	ITC HLDGS CORP SR NT 144A 4.95% 09-22-2027	(2,675,398.44)	500,625.00
SBNT9FK3	JBS USA LUX S A / 7.25% GTD SNR 15/11/53USD	(668,741.55)	2,666,221.80
SBPCTTK2	JOHN DEERE CAPITAL CORP 4.5% 01-16-2029	(4,527,472.32)	-
SBR82S11	JOHNSON & JOHNSON 4.8% DUE 06-01-2029	(3,279,027.57)	4,508,293.63
SBR82SN5	JOHNSON & JOHNSON 4.95% DUE 06-01-2034	(3,277,130.97)	2,329,100.58
SBYWR1V4	JP MORGAN CHASE & CO VAR RT 05-15-2047	(605,300.00)	3,331,281.90
S4AZKK0U	JP MORGAN UK SMALLER - PENDING CASH	107,213.87	615,410.00
SBMGDC33	JPMORGAN CHASE & CO 2.545% DUE 11-08-2032	(943,449.50)	102,474.41
C46647PEB8	JPMORGAN CHASE & CO 5.012% 01-23-2030	(720,642.12)	932,505.90
SBYWR1S1	JPMORGAN CHASE & CO FLTG 02-02-2037	(41,688.75)	719,328.06
SBF5D064	KAISA GROUP 0.0% 31/12/2040	1,109,000.00	42,665.00
CLX2142938	KDC US HOLDINGS, INC. TERM LOAN (USD) TERM LOAN 08-03-2028	(750,000.00)	66,000.00
SBQ1JDD1	KELLANOVA SR NT 5.75% 05-16-2054	(838,328.40)	-
SBM8H493	KEURIG DR PEPPER INC 5.05% 03-15-2029	(892,520.85)	-
SBM8BXQ5	KEURIG DR PEPPER INC 5.1% 03-15-2027	(1,563,028.10)	894,275.05
SBM8K6Z2	KEURIG DR PEPPER INC 5.431% 03-15-2034	(1,036,822.84)	1,558,340.60

SBSVLT2	KEYSIGHT TECHNOLOGIES INC 4.95% 10-15-2034	(779,196.60)	931,028.06
SBP2TBG2	KILROY RLTY L P 6.25% 01-15-2036	(2,185,672.31)	773,046.60
SBSMP5C5	KINDER MORGAN INC 5.0% 02-01-2029	(1,767,061.80)	1,942,670.24
SBNM9JH5	KINDER MORGAN INC DEL SR NT 5.1% 08-01-2029	(2,790,611.85)	1,758,540.18
SBPX4X60	KITE RLTY GROUP L P 5.5% 03-01-2034	(2,356,239.60)	2,031,077.60
SB6XB078	KONINKLIJKE NT 5 DUE 03-15-2042	(148,308.60)	2,366,980.80
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	(123,990.75)	151,295.10
SBSFVB33	KROGER CO 4.6% 08-15-2027	(1,580,683.80)	-
SBRC3Q22	L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034	(909,333.30)	1,589,723.13
SBMZMBF6	LABORATORY CORP OF AMER 4.35% 04-01-2030	(1,888,695.90)	811,971.60
SBQ1JDG4	LAS VEGAS SANDS CORP 5.9% 06-01-2027	(373,513.80)	1,840,626.91
SBP9QDN7	LAZARD GROUP LLC 6.0% 03-15-2031	(595,761.60)	374,867.68
C52699ADJ0	LEONIA BANK PLC HELSINKI 6.29% 03-31-2036	(13,000,000.00)	96,512.64
SBMBMD76	LILLY ELI & CO 2.25% DUE 05-15-2050	(215,184.40)	13,403,320.07
SBJJDP41	LILLY ELI & CO 4.15% 03-15-2059	(641,398.76)	221,747.74
SBRQNJ37	LILLY ELI & CO 4.5% 02-09-2027	(764,594.55)	115,964.03
SBSHRLB7	LILLY ELI & CO 4.5% 02-09-2029	(668,558.46)	762,990.76
SBRJ5M2	LLOYDS BKG GROUP PLC 5.679% 01-05-2035	(5,675,610.11)	667,359.53
SB08K350	LOCALIZA RENT A CA COM NPV 144A/REG	(81,621.71)	5,047,518.00
SBR3XL23	LOCALIZA RENT A RECEIPT ORD NPV 06/2024	(446.10)	53,408.62
SBR3XK29	LOCALIZA RENT A RIGHTS 12/08/2024	-	-
SBPG2GZ1	LOCKHEED MARTIN CORP 4.5% 02-15-2029	(1,766,088.30)	-
SBM8X1W3	LOUIS HACHETTE GR EURO.2	2,029.61	1,735,131.00
SBYMYN08	LOWES COS INC 4.375% DUE 09-15-2045	(45,249.30)	2,524.06
SBNRR1W3	LPL HLDGS INC SR NT 5.7% 05-20-2027	(749,715.00)	-
SBQBDYH4	LYB INTERNATIONAL FINANCE III LLC 5.5% 03-01-2034	(960,802.39)	395,830.50
SBS9CCP1	M & T BK CORP 6.082% 03-13-2032	(287,000.00)	962,521.60
SBT9NC28	MAGNERA CORP COM	2,628.77	292,032.70
SBR57WV6	MARATHON OIL CORP 5.7% 04-01-2034	(2,094,469.60)	2,857.13
SBSGZKC6	MARATHON OIL CORPORATION 5.3% 04-01-2029	(3,856,774.32)	1,030,262.95
SBN5P223	MARKEL GROUP INC 6.0% 05-16-2054	(323,833.25)	3,644,586.71
C571903BS1	MARRIOTT INTERNATIONAL 5.35% 03-15-2035	(437,333.60)	69,550.65
SBLD7587	MARRIOTT INTERNATIONAL INC 4.875% 05-15-2029	(1,679,396.00)	446,089.60
SBT03MB6	MARSH & MCLENNAN COS INC 4.55% 11-08-2027	(3,222,322.36)	1,666,174.00
SBSBGTQ1	MARSH & MCLENNAN COS INC 5.45% 03-15-2054	(1,583,036.75)	3,231,599.90
SBSLTFY0	MASTEC INC 5.9% 06-15-2029	(1,599,296.00)	1,257,754.50
SBSD3KY5	MASTERCARD INC FIXED 4.875% 05-09-2034	(422,573.25)	1,650,128.65
SBT7KG22	MCCORMICK & CO INC 4.7% 10-15-2034	(468,806.20)	327,622.90
SBR51CP5	MCDONALDS CORP 5.0% 05-17-2029	(479,191.44)	450,095.50
C587918AE3	MERCEDES BENZ AUTO 4.79% DUE 07-15-2031	(1,520,753.77)	499,009.88
C587918AD5	MERCEDES BENZ AUTO 4.8% DUE 04-16-2029	(737,951.00)	1,492,540.66
SBT3NG77	META PLATFORMS INC 4.3% 08-15-2029	(568,983.20)	733,937.43

CG60744AB8	MGM CHINA HLDGS FIXED 5.875% DUE	05-15-2026	(983,750.00)	574,782.60
SBQ72LV8	MICRON TECH INC FIXED 6.75% DUE	11-01-2029	(2,036,280.50)	995,080.00
SBN6QCG2	MICRON TECHNOLOGY INC 5.875%	09-15-2033	(864,139.25)	2,015,768.53
C594918BY9	MICROSOFT CORP 3.3% DUE 02-06-2027		(3,357,232.25)	627,465.36
SBPCTCF8	MID-AMERICA APTS 5.0% 03-15-2034		(285,174.72)	2,374,172.00
SBNSLXX9	MID-AMERICA APTS L P 5.3%	02-15-2032	(383,059.60)	279,658.53
SBNRPM13	MIDAMERICAN ENERGY CO 5.3% 02-01-2055		(2,154,789.27)	395,135.13
SBKFH1R9	MITSUBISHI UFJ 3.751% DUE 07-18-2039		(806,682.20)	961,967.67
C606822DF8	MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035		(3,048,493.54)	262,046.85
C606822DE1	MITSUBISHI UFJ FINL GROUP INC 5.258% 04-17-2030		(5,851,184.53)	2,864,161.71
C60687YDG1	MIZUHO FINANCIAL GROUP 5.594%	07-10-2035	(671,462.09)	3,513,230.46
C60687YCA5	MIZUHO FINL GROUP FLTGT 2.651% DUE	05-22-2026	(3,376,170.00)	485,343.66
SBMC94G2	MOODYS CORP 5.0% 08-05-2034		(3,896,301.04)	3,378,725.00
SBMTXVC2	MORGAN STANLEY 1.164% 10-21-2025		(1,450,721.25)	3,922,461.52
SBLDCFF9	MORGAN STANLEY 5.652% 04-13-2028		(382,000.00)	1,473,680.00
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042		(228,577.60)	382,825.12
SBSF06J1	MORGAN STANLEY BK N A 4.447% 10-15-2027		(2,710,000.00)	195,216.00
SBNSLTW0	MORGAN STANLEY CAP I TR 2022-L8 COMLTGPASSTHRU CTF CL 3.79221% 04-15-2055		(136,708.79)	2,695,003.50
SBPDXZ6	MORGAN STANLEY DEP SHS REPSTG 1/1000TH PFD SER Q 6.625%		(1,887,725.00)	136,702.73
SBSB7KZ0	MOTOROLA SOLUTIONS INC 5.0%	04-15-2029	(1,031,632.14)	1,944,950.20
SBS39VH3	MOTOROLA SOLUTIONS INC 5.4% 04-15-2034		(306,656.16)	1,029,229.04
SBYZGJW5	MPLX LP 4% 03-15-2028		(1,901,483.39)	303,188.86
SBS6ZV90	NATIONAL FIN AUTH N H UTIL REV 6.89% 04-01-2034 BEO TAXABLE		(1,355,000.00)	1,902,749.20
SBSRK4Y0	NATL GRID ORD RIGHTS 31/12/2049		9,701.98	1,379,043.95
SBQKVPW1	NATWEST GROUP PLC 5.583%	03-01-2028	(730,000.00)	-
C639057AQ1	NATWEST GROUP PLC 8.125% 12-31-2049		(3,400,000.00)	730,671.60
C64110LAX4	NETFLIX INC FIXED 6.37%	05-15-2029	(2,436,134.40)	3,478,173.30
SBPG9GM9	NEW MOUNTAIN FINANCE CORPORATION 6.875% 02-01-2029		(1,676,374.65)	2,444,410.80
SBJYRXM2	NEWMONT GOLDCORP 5.45% DUE 06-09-2044		(122,319.57)	1,671,793.85
SBN912H5	NEXTERA ENERGY CAP HLDGS INC	3.0% 01-15-2052	(102,698.35)	-
SBS2HDP0	NEXTERA ENERGY CAP HLDGS INC 4.9%	03-15-2029	(1,520,784.36)	94,610.45
SBQWPXV6	NEXTERA ENERGY CAP HLDGS INC 5.55%	03-15-2054	(139,713.30)	1,512,234.72
SBNM2D83	NEXTERA ENERGY CAP HLDGS INC GTD JR SUB DEB SR P 3.8% 03-15-2082		(213,194.00)	116,364.60
C65339KDB3	NEXTERA ENERGY CAPITAL 6.75%	06-15-2054	(3,055,249.00)	-
SBNRR1H8	NISOURCE INC 6.95%	11-30-2054	(1,285,781.25)	1,300,000.00
C65479WAD6	NISSAN AUTO 4.34% DUE 03-15-2029		(61,994.27)	494,990.88
C65479UAE8	NISSAN AUTO 5.18% DUE 04-15-2031		(337,959.44)	61,849.84
C65481CAE4	NISSAN AUTO LEASE 4.97% DUE 09-15-2028		(208,951.74)	344,799.61
SBSY1D61	NISSAN AUTO LEASE 5.21% DUE 12-15-2028		(619,874.95)	209,155.12
C65535HBQ1	NOMURA HLDGS INC FLTGT 07-02-2027		(1,265,000.00)	632,884.38
SBMXCJ43	NORTHERN STS PWR CO MINN 1ST MTG BD 3.2% 04-01-2052		(136,983.40)	883,158.25
C62954WAN5	NTT FINANCE CORP 02/07/2031 5.136%	07-02-2031	(3,214,292.80)	119,630.51

SBL569K2	NUTRIEN LTD 5.2%	06-21-2027	(1,679,916.00)	1,496,730.40
SBPDY586	OCCIDENTAL PETE CORP 5.375%	01-01-2032	(1,839,190.40)	1,189,261.70
SBNXHZF8	OKLAHOMA GAS & ELEC CO 5.6%	04-01-2053	(1,882,602.40)	984,482.10
SBQFN0D8	ORACLE CORP 4.7%	09-27-2034	(2,926,290.15)	1,900,817.40
SBMYLX70	ORACLE CORP FIXED 2.875% DUE 03-25-2031		(1,836,576.00)	2,840,044.66
SBT6PKM3	OTIS WORLDWIDE CORP 5.125% 11-19-2031		(1,191,928.48)	1,102,385.88
SBNNRNK9	OWENS CORNING NEW 5.5%	06-15-2027	(2,328,266.76)	1,200,158.84
SBNNRNT8	OWENS CORNING NEW SR NT 5.7% 06-15-2034		(286,925.76)	2,350,499.62
C693070AD6	P & O PRINCESS 7.875% DUE 06-01-2027		(423,000.00)	306,380.16
SBNTYZL9	PACCAR FINL CORP 4.6% DUE 01-31-2029		(1,620,354.51)	420,488.00
C694308KM8	PACIFIC GAS & ELECTRIC CO 6.4%	06-15-2033	(1,483,431.25)	1,625,515.65
SBRXGPP3	PACIFICORP 5.3% 02-15-2031		(2,532,610.99)	1,563,418.15
SBRXGPV9	PACIFICORP 5.45%	02-15-2034	(2,540,444.45)	1,241,738.26
C697660AE8	PAMPA ENERGIA S A 8.25% DUE 09-10-2031		(196,858.00)	1,759,382.50
SBJTDRM3	PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049		(3,084,725.75)	202,750.00
SBP5JXL8	PEPSICO INC 3.9% DUE 07-18-2032		(452,029.00)	3,146,287.89
SBSWWSZO	PEPSICO INC 4.8% 07-17-2034		(3,114,911.43)	448,518.57
C713466AD2	PEPSICO SINGAPORE FING 4.7% 02-16-2034		(512,543.20)	2,005,437.57
SBJ1G678	PFIZER INC 4% DUE 03-15-2049		(311,800.42)	503,401.59
S2891525	PHELPS DODGE CORP PHELPS DODGE CORP NT 9.5 DUE 06-01-2031 BEO		(780,468.00)	315,552.64
SBYXXF9	PHILIP MORRIS INTL 2.75% DUE 02-25-2026		(6,574,865.99)	97,423.20
SBNNK104	PHILIP MORRIS INTL INC 4.75%	02-12-2027	(3,415,288.29)	4,783,599.39
SBPG5N60	PHILIP MORRIS INTL INC 4.875%	02-13-2029	(411,140.50)	3,414,153.67
SBPG5N93	PHILIP MORRIS INTL INC 5.25%	02-13-2034	(10,815,255.85)	414,228.32
SB7RB2F3	PHILLIPS 66 5.875 DUE 05-01-2042		(95,293.55)	10,023,872.11
SBQC4VT7	PHILLIPS 66 COMPANY 5.65% 06-15-2054		(144,866.60)	71,396.50
SBS4D7J8	PINNACLE W CAP FLTG RT 5.167083% DUE 06-10-2026		(1,000,000.00)	106,978.30
SBSY3WF9	PLAINS ALL AMER PIPELINE 5.7%	09-15-2034	(348,371.01)	-
SBPK85C5	PLUXEE NV EURO.01		10,743.10	211,508.75
SBPK9H55	PNC FINANCIAL SERVICES 5.3%	01-21-2028	(150,000.00)	10,924.62
SBMF2521	PNC FINANCIAL SERVICES 6.0% DUE 12-31-2049 BEO		(414,787.50)	152,832.00
SBRT6LQ0	PNC FINL SVCS GROUP INC 5.401%	07-23-2035	(4,166,915.54)	419,446.25
SBSQMNG2	PNC FINL SVCS GROUP INC 5.492% 05-14-2030		(4,799,314.50)	1,901,623.21
C693475BW4	PNC FINL SVCS GROUP INC 5.676%	01-22-2035	(11,636,876.49)	3,127,239.62
SBPCRN71	PPL ELECTRIC UTILITIES CORP 4.85% 02-15-2034		(3,630,739.20)	10,978,204.73
SBQWNHF2	PROCTER & GAMBLE CO 4.35% 01-29-2029		(4,263,123.40)	3,641,538.60
SBQWNJ89	PROCTER & GAMBLE CO 4.55%	01-29-2034	(5,142,000.00)	4,224,866.88
SBPYS0T3	PROCTER & GAMBLE CO 4.55% 10-24-2034		(830,000.00)	4,993,206.01
S5AZPWFU	PROLOGIS EURO FIN 4.0% 05/05/2034		(1,024,320.02)	821,392.90
SBQ5HY61	PRUDENTIAL FINL INC 6.5%	03-15-2054	(2,310,604.50)	1,070,112.10
SBPSHTP5	PUBLIC SERVICE ENTERPRISE 5.2%	04-01-2029	(286,583.85)	2,323,143.90
SBMWRF74	PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051		(103,965.35)	289,101.83

SBR82HB6	PUBLIC SVC CO NEW HAMPSHIRE 5.35%	10-01-2033	(1,279,283.70)	-
SBMF53S1	PUBLIC SVC ELEC 5.2%	03-01-2034	(2,420,249.49)	1,294,465.54
SBPSKCJ9	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45%	08-01-2053	(21,702.45)	2,427,601.26
SBRDZWS2	PUGET ENERGY INC SR NT 5.33%	06-15-2034	(394,996.05)	21,230.79
SB469075	PUGET SOUND ENERGY 4.434% DUE 11-15-2041		(37,633.64)	396,540.50
S9M5M32U	PUT SWO_CD_X BOFAUS3N 02/21/2024 CDX.NA.IG.41 BRYUURTE3		-	-
SBSMNPL8	PVTPL 6297782 LLC 5.584%	10-01-2034	(1,925,000.00)	7,314.00
SBMG4K43	PVTPL 7-ELEVEN INC 1.8% DUE	02-10-2031 BEO	(1,819,166.40)	1,929,628.05
C00033YAA4	PVTPL AAG FH UK PLC / GLOBAL AUTO HLDGS PLC 11.5%	08-15-2029	(300,000.00)	1,292,205.31
C008911BD0	PVTPL AIR CDA 10.5% DUE 07-15-2026 BEO		(1,222,650.00)	307,560.00
C00928QAY7	PVTPL AIRCASTLE LTD 5.95%	02-15-2029	(2,166,723.80)	1,213,758.00
SBKPMPR2	PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.5% DUE 03-15-2029/08-31-2020 BEO		(241,800.00)	2,205,463.60
SBQKN1M9	PVTPL ALCOA NEDERLAND HLDG B V 7.125%	03-15-2031	(1,190,000.00)	238,394.00
C01626PAU0	PVTPL ALIMENTATION COUCHE-TARD INC 5.267%	02-12-2034	(130,284.05)	1,205,715.00
C01626PAV8	PVTPL ALIMENTATION COUCHE-TARD INC 5.617%	02-12-2054	(1,085,983.75)	128,797.50
C018820AD2	PVTPL ALLIANZ SE 5.6%	09-03-2054	(2,200,500.00)	1,092,282.68
SBLHM470	PVTPL ALLIANZ SE ALLIANZ SE 3.2% DUE	12-31-2049/10-30-2027 BEO	(159,750.00)	2,198,892.00
C021361AD2	PVTPL ALTAGAS LTD 7.2%	10-15-2054	(1,784,857.20)	171,120.00
C034863AY6	PVTPL ANGLO AMERN CAP PLC 3.95% DUE	09-10-2050/09-10-2020 BEO	(153,704.00)	1,795,205.57
SBP25NQ3	PVTPL ANTERO MIDSTREAM PARTNERS LP	6.625% 02-01-2032	(1,510,000.00)	152,012.00
SBPTKWD2	PVTPL APOLLO DEBT SOLUTIONS BDC 6.9%	04-13-2029	(710,323.90)	888,024.00
SBSWYP11	PVTPL ARES STRATEGIC INCOME FD 6.35%	08-15-2029	(815,900.25)	-
SBRXJQ71	PVTPL ATHENE GLOBAL FDG 5.583%	01-09-2029	(4,230,000.00)	591,908.85
SBS561P0	PVTPL ATHENE GLOBAL FUNDING 5.62%	05-08-2026	(2,240,000.00)	3,542,884.50
C05523RAH0	PVTPL BAE SYS PLC 5.0%	03-26-2027	(2,502,721.83)	-
C06000BAC6	PVTPL BANGKOK BK PUB CO LTD ACTING	THROUGH ITS 5.65% DUE 07-05-2034	(2,373,146.55)	1,831,220.66
SBF2FM67	PVTPL BAYER US FIN II LLC 4.2% DUE	07-15-2034 BEO	(162,633.90)	2,385,098.64
SBS44CF2	PVTPL BLACKSTONE PRIVATE CR FD 5.95%	07-16-2029	(437,350.16)	129,656.50
SBLC85X6	PVTPL BMW US CAP LLC 5.05%	04-02-2026	(2,821,786.11)	-
SBT3P7P8	PVTPL BMW US CAP LLC 5.311%	08-13-2031	(488,647.60)	2,822,209.56
SBP812R0	PVTPL BMW US CAPITAL LLC 4.65%	08-13-2029	(2,745,452.89)	483,894.60
SBLC87R4	PVTPL BMW US CAPITAL LLC 4.9%	04-02-2027	(2,659,831.03)	2,720,079.88
SBP81355	PVTPL BMW US CAPITAL LLC NT 4.6%	08-13-2027	(1,759,969.75)	2,639,192.78
C09659W2X1	PVTPL BNP PARIBAS 5.738%	02-20-2035	(5,181,925.09)	1,782,695.52
C05602XJC3	PVTPL BNP PARIBAS 7.375%	12-31-2049	(3,520,000.00)	5,234,132.10
C05602XDJ4	PVTPL BNP PARIBAS 8.0%	12-31-2049	(1,832,672.50)	3,544,833.40
SBQ66HH9	PVTPL BOEING CO 6.259%	05-01-2027	(3,055,000.00)	1,868,679.83
C09709AAD4	PVTPL BOFA AUTO TR SR 24-1A CL A4 5.31%	06-17-2030	(204,983.07)	3,078,994.18
C05571AAX3	PVTPL BPCE SA 5.281%	05-30-2029	(492,000.00)	206,097.07
C05571AAU9	PVTPL BPCE SA 6.508%	18 JAN 2035	(490,000.00)	494,386.20
C12803RAG9	PVTPL CAIXABANK S A 5.673%	03-15-2030	(635,000.00)	500,074.40
C12803RAA2	PVTPL CAIXABANK S A 6.208%	01-18-2029	(2,039,260.00)	629,793.00

SBJVS9S6	PVTPL CALPINE CORP SR SECD NT 144A 4.5% DUE 02-15-2028 BEO	(1,206,500.00)	2,031,060.00
C14688NAD1	PVTPL CARVANA AUTO RECEIVABLES TR SR 24-P1 CL A4 5.08% 03-11-2030	(332,795.60)	1,231,719.20
C14687VAB8	PVTPL CARVANA AUTO RECEIVABLES TRUST SER 24-N2 CL A2 5.9% 08-10-2027	(81,997.35)	329,461.88
C14688NAE9	PVTPL CARVANA AUTO RECEIVABLES TRUST SR 24-P1 CL B 5.37% 05-10-2030	(280,886.98)	82,022.42
SBD823V0	PVTPL CENTENNIAL RESOURCE PRODTN LLC 5.375% DUE 01-15-2026/11-30-2017	(917,212.50)	286,740.74
C16144BAD0	PVTPL CHASE AUTO OWNER TR SR 24-1A CL A4 10-25-2029	(357,496.25)	924,655.30
C16144BAC2	PVTPL CHASE AUTO OWNER TRUST SER 21-1A CL A3 5.13% 05-25-2029	(181,827.89)	358,107.88
C16144YAC2	PVTPL CHASE AUTO OWNER TRUST SER 24-4A CL A3 4.94% 07-25-2029	(195,511.31)	181,925.24
C16144YAD0	PVTPL CHASE AUTO OWNER TRUST SR 24-4A CL A4 4.95% 03-25-2030	(410,866.17)	196,425.43
SBPBXQ7	PVTPL CHENIERE ENERGY INC 5.65% 04-15-2034	(1,441,951.05)	418,894.57
SBSQMNJ5	PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034	(1,544,649.20)	1,480,358.45
C171873AB8	PVTPL CIMIC FIN (USA) PTY LTD 7.0% 03-25-2034	(253,556.70)	904,554.00
C17331QAD8	PVTPL CITIZENS AUTO RECEIVABLES TRUST SER 24-1 CL A3 5.11% 04-17-2028	(136,999.49)	255,617.10
C17331QAB2	PVTPL CMO CITIZENS AUTO RECEIVABLES TR SR 24-1 CL A2A 5.43% 10-15-2026	(53,996.82)	136,550.47
SBRBSTX7	PVTPL CMO PRPM SER 24-2 CL A1 STEP 03-25-2029	(1,789,997.32)	53,951.48
C202712BV6	PVTPL COMMONWEALTH BK AUSTRALIA 5.837% 03-13-2034	(1,244,875.00)	1,794,789.06
C21037XAC4	PVTPL CONSTELLATION SOFTWARE INC 5.158% 02-16-2029	(280,000.00)	200,194.00
C74977RDT8	PVTPL COOPERATIEVE RABOBANK UA 5.447% 03-05-2030	(900,000.00)	279,025.60
SBQXH7X1	PVTPL COX COMMUNICATIONS INC 5.8% 12-15-2053	(524,590.50)	-
C225313AP0	PVTPL CREDIT AGRICOLE SA 4.75% DUE 12-31-2049 BEO	(927,911.25)	509,638.10
C22534PAH6	PVTPL CREDIT AGRICOLE SA 5.134% 03-11-2027	(5,169,000.00)	977,360.00
C22534PAK9	PVTPL CREDIT AGRICOLE SA 5.365% 03-11-2034	(3,222,853.29)	5,157,271.47
C225313AR6	PVTPL CREDIT AGRICOLE SA 6.7% 12-31-2049	(700,000.00)	2,801,760.36
C12661PAG4	PVTPL CSL FINANCE PLC 5.106% 04-03-2034	(1,625,000.00)	691,180.00
C12661PAH2	PVTPL CSL FINANCE PLC 5.417% 04-03-2054	(760,000.00)	1,608,213.75
SBRF2087	PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.0% 01-15-2027	(1,619,878.50)	-
SBPBD32	PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.375% 06-25-2034	(3,566,320.81)	1,620,269.40
SBRJC7Q0	PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.375% 01-18-2034	(1,177,923.20)	2,223,613.68
SBSY1521	PVTPL DAIMLER TRUCKS FIN NORTH AMER 5.125% 09-25-2027	(3,537,039.87)	585,382.40
C23636ABG5	PVTPL DANSKE BANK A/S 5.427% 03-01-2028	(7,799,549.47)	1,999,000.66
C286181AM4	PVTPL ELEMENT FLEET MGMT CORP 5.643% 03-13-2027	(1,560,000.00)	5,706,592.93
C29278GBE7	PVTPL ENEL FIN INTL N V 5.5% 06-26-2034	(1,657,686.15)	781,719.40
C29278GAY4	PVTPL ENEL FIN INTL N V 5.5% 06-15-2052	286,194.93	1,400,767.76
C29287TAB5	PVTPL ENGIE ENERGIA CHILE SA 6.375% 04-17-2034	(613,471.40)	269,241.80
C29286DAC9	PVTPL ENGIE S A 5.875% 04-10-2054	(3,066,629.22)	624,800.00
SBMC04Z4	PVTPL EQM MIDSTREAM PARTNERS L P SR NT 4.5% 01-15-2029	(187,000.00)	1,872,254.78
SBPSN4P8	PVTPL EQUIPMENTSHARE COM INC 8.625% 05-15-2032	(2,109,337.50)	196,056.00
SBR1WPT7	PVTPL ERAC USA FINANCE LLC 5.2% 10-30-2034	(2,153,920.10)	2,155,387.50
SBLC88V5	PVTPL ESAB CORP 6.25% 04-15-2029	(470,000.00)	2,118,660.50
SBSB7PV1	PVTPL EUSHI FINANCE INC 7.625% 12-15-2054	(4,120,000.00)	481,630.50
C335934AV7	PVTPL FIRST QUANTUM MINERALS 9.375% 03-01-2029	(1,044,250.00)	4,195,885.88
SBTFJ208	PVTPL FIRSTENERGY TRANSMISSION LLC 4.55%01-15-2030	(969,727.99)	1,053,764.00

SBTFJ3Z0	PVTPL FIRSTENERGY TRANSMISSION LLC 5.0% 01-15-2035	(1,104,119.80)	966,461.57
C34528QJA3	PVTPL FORD CR FLOORPLAN MASTER OWNER TR SR 24-1 CL A1 5.29% 04-15-2029	(341,932.69)	1,085,523.38
SBNZHSB3	PVTPL FOUNDRY JV HOLDCO LLC 6.15% 01-25-2032	(5,500,621.37)	347,584.22
SBRRG3W2	PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035	(3,909,347.85)	4,362,893.06
SBMF4PV6	PVTPL FRONTIER COMMUNICATIONS CORP 6.75%DUE 05-01-2029 BEO	(191,900.00)	2,903,823.04
SBQS6Z40	PVTPL GA GLOBAL FDG TR 5.5% 01-08-2029	(2,530,213.55)	191,425.00
SBRDZX12	PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054	(910,000.00)	2,588,718.30
C00033GAB1	PVTPL GLOBAL AUTO HO/AAG FH UK 8.75% 01-15-2032	(250,000.00)	941,013.60
C361886DF8	PVTPL GMF FLOORPLAN OWNER REVOLVING TR SR 24-2A CL A 5.06% 03-15-2031	(895,988.08)	224,815.00
SBG4THM5	PVTPL HILCORP ENERGY I L P/HILCORP FIN CO SR NT 144A 6.25% 11-01-2028	(1,757,750.00)	905,905.00
SBS2FMH9	PVTPL HILTON DOMESTIC OPERATIN 5.875% 04-01-2029	(300,000.00)	889,752.50
SBS2FMG8	PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032	(590,500.00)	-
C443628AJ1	PVTPL HUDBAY MINERALS INC 4.5% DUE 04-01-2026 BEO	(1,804,787.50)	241,855.20
C446144AC1	PVTPL HUNTINGTON AUTO TRUST SER 24-1A CL A2 5.5% 03-15-2027	(113,990.75)	1,847,095.80
C446144AE7	PVTPL HUNTINGTON AUTO TRUST SER 24-1A CL A3 5.23% 01-16-2029	(1,599,940.48)	114,000.00
C448988AD7	PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR SR 24-A CL A3 5.55% 03-15-2027	(758,856.17)	1,600,859.18
C448988AE5	PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR SR 24-A CL A4 5.07% 02-15-2028	(197,991.07)	753,941.48
SBSHSMN9	PVTPL HYUNDAI CAPITAL AMERICA 5.3% 03-19-2027	(1,839,758.80)	196,731.56
SBPLPQ44	PVTPL HYUNDAI CAPITAL AMERICA AMER 5.4% 06-24-2031	(1,736,581.86)	1,838,258.22
C449881AA9	PVTPL IRB INFRASTRUCTURE DEVELOPERS LTD 7.11% 03-11-2032	(199,834.00)	1,048,234.47
SBRC6TY1	PVTPL JACKSON NATL LIFE GLOBAL 4.6% 10-01-2029	(2,336,490.00)	207,602.00
SBN6MM59	PVTPL JANE STR GROUP LLC/JSG FIN INC 6.125% 11-01-2032	(340,125.00)	2,286,180.00
SBLDCK76	PVTPL JANE STR GROUP LLC/JSG FIN INC 7.125% 04-30-2031	(1,170,000.00)	339,904.80
C501689AD5	PVTPL LAD AUTO RECEIVABLES TR SR 24-1A CL A4 5.17% 09-15-2028	(143,999.97)	1,225,964.10
SBR87603	PVTPL LIBERTY UTILITIES CO 5.577% 01-31-2029	(1,902,923.88)	143,668.13
SBR87625	PVTPL LIBERTY UTILITIES CO 5.869% 01-31-2034	(2,052,897.35)	1,918,128.85
SBN7RJ07	PVTPL LIVE NATION ENTMT INC 3.75% DUE 01-15-2028/01-04-2021 BEO	(278,250.00)	2,063,963.02
C50222CAB6	PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034	(265,000.00)	288,717.00
C55608PBT0	PVTPL MACQUARIE BK LTD 5.272% 07-02-2027	(1,810,000.00)	266,232.25
SBPW6WW6	PVTPL MASSMUTUAL GLOBAL FDG II MEDIUM TERM NTS 5.1% 04-09-2027	(3,219,034.00)	1,835,448.60
SBR87C16	PVTPL MASSMUTUAL GLOBAL FUNDING 4.85% 01-17-2029	(3,482,547.21)	-
SBRT4R77	PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032	(175,000.00)	3,459,137.69
SBQV0HY3	PVTPL MEDLINE BORROWER/MEDLINE CO 6.25% 04-01-2029	(1,160,000.00)	177,409.75
C585270AD3	PVTPL MEIJI YASUDA LIFE INSURA CO 5.8% 09-11-2054	(510,000.00)	577,968.60
C58547DAH2	PVTPL MELCO RESORTS FIN LTD 7.625% 04-17-2032	(1,310,443.58)	516,130.20
SBPRBV55	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% 01-11-2027	(5,946,600.74)	1,309,040.60
SBPQXPQ8	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.85% 01-11-2029	(2,327,227.30)	5,924,345.38
SBQB5NP1	PVTPL MET LIFE GLOB FUNDING I 4.85% 01-08-2029	(1,189,892.90)	2,309,267.60
SBR87120	PVTPL NARRAGANSETT ELEC CO 5.35% 05-01-2034	(5,162,432.25)	1,190,987.70
C63906YAJ7	PVTPL NATWEST MKTS PLC 5.41% DUE 05-17-2029 BEO	(1,150,000.00)	5,119,933.00
SBPBJYS6	PVTPL NESTLE CAPITAL CORPORATION 4.875% 03-12-2034	(295,860.88)	822,841.74
SBPBJYQ4	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054	(3,141,167.85)	290,757.84

SBM8BY62	PVTPL NEWMONT CORP / NEWCREST FIN 5.3% 03-15-2026	(2,134,637.05)	1,583,777.38
SBS48Z99	PVTPL NEXA RESOURCES SA 6.75% 04-09-2034	(1,805,873.58)	2,142,750.05
SBP2T7V9	PVTPL NIAGARA MOHAWK POWER CORP 5.664% 01-17-2054	(750,000.00)	1,813,566.75
C654579AN1	PVTPL NIPPON LIFE INSURANCE 5.95% 04-16-2054	(1,047,000.00)	462,595.20
SBNKHR88	PVTPL NISSAN MOTOR ACCEPTANCE CORP 2.45%DUE 09-15-2028 BEO	(1,059,628.53)	1,048,004.00
SBPX3BD0	PVTPL NORTHWESTERN MUTUAL GLBL 5.07% 03-25-2027	(1,714,811.35)	1,065,486.88
C62954WAM7	PVTPL NTT FIN CORP 5.11% 07-02-2029	(1,561,000.00)	1,714,424.90
SBSVHY36	PVTPL NUVEEN LLC 5.55% 01-15-2030	(1,020,855.36)	1,563,015.08
SBP091F3	PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033	(670,000.00)	702,189.16
SBPSQQR3	PVTPL POST HLDGS INC 6.25% 02-15-2032	(600,000.00)	671,809.00
SBSWTF50	PVTPL PRINCIPAL LIFE GLOBAL FUND II 4.6% 08-19-2024	(415,675.52)	589,500.00
SBMTYKX9	PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034	(816,030.76)	417,177.28
C74588YAB6	PVTPL PUMA INTERNATIONAL FINANCING S.A. 7.75% 04-25-2029	(830,000.00)	827,803.57
C75102XAB2	PVTPL RAIZEN FUELS FINANCE SA 6.45% 03-05-2034	(1,159,871.53)	847,874.60
C75102XAC0	PVTPL RAIZEN FUELS FINANCE SA 6.95% 03-05-2054	(1,177,815.84)	1,185,228.90
C75102WAK4	PVTPL RAKUTEN GROUP INC 9.75% 04-15-2029	(924,784.35)	1,194,323.75
C780153BG6	PVTPL ROYAL CARIBBEAN CRUISES LTD 5.5% DUE 04-01-2028 BEO	(140,330.00)	957,523.70
C780153BU5	PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032	(1,326,520.00)	139,752.20
SBMC94W8	PVTPL RR DONNELLEY & SONS COMPANY 9.5% 08-01-2029	(600,000.00)	889,138.80
C78414SAE4	PVTPL SBNA AUTO LEASE TR SR 24-A CL A3 5.39% 11-20-2026	(2,022,969.45)	606,000.00
C78414SAG9	PVTPL SBNA AUTO LEASE TR SR 24-A CL A4 5.24% 01-22-2029	(934,933.43)	2,024,718.13
C82620KBE2	PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V GTD NT 144A 2.15% DUE 03-11-2031 BEO	(597,706.40)	946,620.90
C830505BB8	PVTPL SKANDINAVISKA ENSKILDA 5.375% 03-05-2029	(2,243,116.15)	399,560.60
C83272GAC5	PVTPL SMURFIT KAPPA TREASURY 5.438% 04-03-2034	(2,637,000.00)	1,657,720.40
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	(3,559,129.75)	2,633,594.91
C833636AP8	PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILES.5% 09-10-2034	(1,768,394.40)	2,760,954.15
C83368RBW1	PVTPL SOCIETE GENERALE 5.634% 01-19-2030	(8,957,910.18)	1,777,968.50
C83368RBX9	PVTPL SOCIETE GENERALE 6.066% 01-19-2035	(1,050,000.00)	8,864,069.07
SBSWYND9	PVTPL SOLVAY FIN AMER LLC 5.85% 06-04-2034	(284,572.50)	1,039,129.40
C78478EAC2	PVTPL ST MARYS CEMENT INC 5.75% 04-02-2034	(2,225,452.50)	301,356.15
C853254DC1	PVTPL STANDARD CHARTERED PLC 5.905% 05-14-2035	(435,000.00)	1,072,610.00
SBP6NLW6	PVTPL STARWOOD PROPERTY TRUST 3.75% 12-03-2024	(738,312.50)	435,207.95
C86564CAE0	PVTPL SUMITOMO LIFE INSUR 5.875% 12-31-2049	(1,510,000.00)	747,236.00
C87020PAY3	PVTPL SWEDBANK AB 5.407% 03-14-2029	(2,708,653.60)	1,508,025.00
SBNRNHL2	PVTPL SWISS RE SUB FIN PLC 5.698% 04-05-2035	(3,400,000.00)	2,678,332.11
SBMZB120	PVTPL TOPBUILD CORP 3.625% DUE 03-15-2029 BEO	(263,537.50)	2,640,306.00
C891943AE2	PVTPL TOYOTA LEASE OWNER TRUST SR 24-B CL A4 4.25% 01-22-2029	(141,996.01)	269,408.80
SBNM6H94	PVTPL TRANSDIGM INC 6.375% 03-01-2029	(415,000.00)	141,001.56
SBNM6HC7	PVTPL TRANSDIGM INC 6.625% 03-01-2032	(425,000.00)	427,665.80
SBLN8YB6	PVTPL UBER TECHNOLOGIES INC 6.25% DUE 01-15-2028 BEO	(333,795.00)	442,569.50
C902613AD0	PVTPL UBS GROUP AG 4.375% DUE 12-31-2049	(930,980.00)	333,065.70
C902613BK3	PVTPL UBS GROUP AG 7.75% 12-31-2049	(1,320,000.00)	972,333.75

SBMG8799	PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO	(1,507,825.00)	1,343,745.00
SBP4TZD5	PVTPL UNITED RENTALS NORTH AMER INC 6.0% DUE 12-15-2029 BEO	(845,370.00)	1,523,989.40
C92348KDB6	PVTPL VERIZON MASTER TR SR 24-5 CL A 5.0% 06-21-2032	(2,532,390.31)	-
C92348KCH4	PVTPL VERIZON MASTER TRUST SER 24-2 CL A 4.83% 12-22-2031	(1,415,566.14)	2,605,904.14
SBMDPV13	PVTPL VISTRA OPERATIONS CO LLC 6.875% DUE 04-15-2032	(170,000.00)	1,419,106.33
SBMTYVN6	PVTPL VOLKSWAGEN GROUP AMER FIN LLC 5.6% 03-22-2034	(1,990,508.52)	-
C96043RAE7	PVTPL WESTLAKE AUTOMOBILE RECEIVABLE TR SER 24-1A CL B 6.13% 11-15-2027	(354,997.44)	2,002,431.26
C96042YAE3	PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TRUST 5.62% 03-15-2030	(199,997.04)	357,856.64
C96122FAB3	PVTPL WESTPAC NEW ZEALAND LIMITED 5.132%02-26-2027	(1,343,000.00)	202,210.94
C98877DAF2	PVTPL ZF NORTH AMER CAP INC 6.75% 04-23-2030	(2,320,000.00)	1,341,395.18
C55609NAD0	PVTPLMACQUARIE AIRFINANCE HLDGS LTD 6.5% 03-26-2031	(2,122,299.63)	2,369,035.70
SBQWNV05	PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054	(296,582.00)	2,194,670.50
SBLBMDN5	PVTPLSAMMONS FINL GROUP 6.875% 04-15-2034	(439,027.60)	250,453.70
S2AZHTPU	QIAGEN N.V.-PENDING CASH LINE	689.53	443,055.60
SBMV6XQ7	QUALCOMM INC 3.25% DUE 05-20-2050	(47,595.45)	753.92
SBTCKM48	QUEST DIAGNOSTICS INC 4.6% 12-15-2027	(189,958.20)	48,725.40
SBN7H9F2	REALTY INCOME CORP 4.0% 07-15-2029	734,467.19	190,150.10
SBPQXPX5	REALTY INCOME CORP 4.75% 02-15-2029	(475,287.75)	-
SB8NVZK0	REALTY INCOME CORP 5.875% DUE 03-15-2035	(41,568.56)	474,668.95
SBS44SW1	RGA GLOBAL FDG 5.448% DUE 05-24-2029	(2,134,000.00)	-
SB84QCZ8	ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043	(444,629.12)	1,724,353.36
SBPGLSV8	ROGERS COMMUNICATIONS INC 5.3% 02-15-2034	(3,785,354.61)	20,282.64
SBQB3TH9	ROPER TECHNOLOGIES INC 4.5% 10-15-2029	(358,380.00)	2,622,775.41
C78016HZW3	ROYAL BANK OF CANADA 5.15% 02-01-2034	(4,052,350.96)	356,425.20
C78017FZS5	ROYAL BANK OF CANADA MTN 4.522% 10-18-2028	(760,000.00)	3,806,109.67
C78016HZV5	ROYAL BANK OF CANADA MTN 4.95% 02-01-2029	(3,556,796.00)	752,160.77
C780082AR4	ROYAL BK CDA 7.5% 05-02-2084	(1,000,000.00)	3,622,783.50
SBJ12BR1	RWJ BARNABAS HLTH 3.949% DUE 07-01-2046	(21,241.74)	1,042,100.00
C80287LAD1	SANTANDER DR AUTO RECEIVABLES SR 24-3 CL B 5.55% 09-17-2029	(461,940.40)	22,329.58
C80287FAD4	SANTANDER DR AUTO RECEIVABLES TR ASSET BACKED CTF CL B 5.95% 01-17-2028	(330,889.45)	467,991.56
SBP2RCJ6	SANTANDER DRIVE AUTO REC SER 24-1 CL A3 5.25% 04-17-2028	(363,980.67)	333,196.88
C80282KBJ4	SANTANDER HLDGS USA INC 6.174% 01-09-2030	(1,206,000.00)	362,279.53
SBQWPDY9	SANTANDER HLDGS USA INC 6.565% 06-12-2029	(27,675.81)	1,209,656.24
SB432QW4	SEVEN GROUP HLDGS NPV	(405,890.02)	27,667.17
C78436XAD9	SFS AUTO 4.6% DUE 11-20-2031	(124,979.90)	229,367.76
SBT3NGM2	SHERWIN-WILLIAMS CO SR NT 4.8% 09-01-2031	(310,085.66)	124,526.37
SBR5F179	SIMON PPTY GROUP L P 4.75% 09-26-2034	(1,465,090.88)	312,182.84
SBM8BXW1	SIXTH STR LENDING PARTNERS NT 144A 6.5% 03-11-2029	(1,192,674.00)	1,443,634.67
C78448TAL6	SMBC AVIATION CAP 5.3% DUE 04-03-2029	(3,906,544.17)	1,217,220.00
SBRPT5W7	SMITH & NEPHEW PLC 5.4% 03-20-2034	(195,194.00)	2,787,887.85
SB1RR840	SMURFIT KAPPA GRP ORD EURO.001 (CDI)	22,056.60	-
C83370RAA6	SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	(1,365,348.75)	26,499.78

SBMZMBC3	SOUTH BOW CORPOR COM NPV		78,236.74	1,414,015.38
SBPQX405	SOUTHERN CAL EDISON 5.2%	06-01-2034	(4,036,040.80)	86,940.30
SBSLJJS2	SOUTHERN CALIF EDISON CO 5.35%	03-01-2026	(4,318,568.19)	3,656,110.40
SBP9QFS6	SOUTHERN CALIF GAS CO 5.6%	04-01-2054	(849,180.00)	4,335,799.77
SBMG6YH0	SOUTHERN CO 4.0% DUE	01-15-2051	(151,456.42)	852,314.50
SBNBXR74	SOUTHERN CO 4.85%	06-15-2028	(1,333,085.60)	151,332.72
SBQB6DF4	SOUTHERN CO 4.85%	03-15-2035	(828,771.60)	1,334,322.50
SBFXV4P7	STARBUCKS CORP 4.5% DUE	11-15-2048	(470,446.00)	805,631.20
SBPSQRS1	STARBUCKS CORP 4.85%	02-08-2027	(1,146,529.73)	419,992.45
C855244BJ7	STARBUCKS CORP 5.0%	02-15-2034	(716,184.00)	1,143,852.40
SBSLT3G8	STATE STR CORP FLTG RT 4.53% DUE	02-20-2029	(2,157,000.00)	700,308.00
SBRPT6N5	STATE STREET CORP 4.993%	03-18-2027	(1,431,000.00)	2,156,613.45
SBNRPV50	STATE STREET CORP 6.7%	12-31-2049	(5,869,867.12)	1,429,645.46
SBSMQ0D4	STEEL DYNAMICS INC SR NT 5.375%	08-15-2034	(955,908.81)	5,966,686.80
C85858EAD5	STENA INTL S A 7.25% DUE	01-15-2031	(830,000.00)	946,025.01
C8652MDK3	SUMITOMO MITSUI 6.6% DUE	06-05-2029	(839,000.00)	833,512.50
SBPXW7F1	SVITZER GROUP A/S DKK10		1,781.05	863,920.65
C87166PAM3	SYNCHRONY CARD 5.04% DUE	03-15-2030	(1,033,838.59)	2,269.58
SBD2BV19	SYNCHRONY FINL 3.95% DUE	12-01-2027	(5,222,298.55)	1,027,087.38
SBRK1539	SYNOVUS FINANCIAL CORP 6.168%	11-01-2030	(3,110,000.00)	5,274,196.60
SBLFJP47	SYSCO CORP 6.0%	01-17-2034	(313,440.00)	3,127,492.80
SBPG2NM7	TAMPA ELEC CO 4.9%	03-01-2029	(2,071,590.36)	-
SBXVMRF9	TAMPA ELEC CO FIXED 4.2% DUE	05-15-2045	(141,099.00)	2,084,631.70
SBP93RV4	TARGA RESOURCES CORPORATION 5.5%	02-15-2035	(3,049,493.95)	142,444.75
SBTFJ1B2	TARGET CORP 4.5%	09-15-2034	(191,890.25)	3,050,502.69
SBMDPVY6	TD SYNEX CORP 6.1%	04-12-2034	(4,605,614.04)	195,480.05
SBM92G79	TEVA 4.75% DUE	05-09-2027	(715,025.00)	4,626,847.57
SBM92G80	TEVA 5.125% DUE	05-09-2029	(226,550.00)	727,314.20
C88167AA50	TEVA PHARMACEUTICALS NE	7.875% DUE 09-15-2029	(304,850.00)	225,618.50
SBQPD027	TEXAS INSTRS INC 4.1% DUE	08-16-2052	(64,735.13)	303,100.00
SBPSQRR0	TEXAS INSTRS INC 4.6%	02-08-2029	(381,595.08)	21,754.71
SBRBXSX5	TEXAS INSTRUMENTS INC 4.85%	02-08-2034	(477,775.34)	380,143.48
SBP2CPL4	T-MOBILE USA INC 3.7%	05-08-2032	(1,594,720.65)	475,683.08
C89115A2T8	TORONTO DOMINION BK SR MEDIUM TERM BK NTLTG RT	07-17-2026	(1,008,332.00)	1,617,410.10
SBS2KYW3	TORONTO-DOMINION BANK 7.25%	07-31-2084	(680,000.00)	-
C89238DAE8	TOYOTA AUTO RECEIVABLESSR 24-4 CL A4 4.77%	02-15-2029	(261,979.98)	681,700.00
SBSMRJX0	TOYOTA MOTOR CREDIT CORP 4.55%	08-07-2026	(194,879.10)	260,526.25
SBQFN232	TOYOTA MOTOR CREDIT CORP 4.6%	10-10-2031	(2,120,970.75)	195,427.05
SBQB5NM8	TOYOTA MOTOR CREDIT CORP 4.65%	01-05-2029	(7,688,309.15)	2,107,432.68
SBQB5NQ2	TOYOTA MOTOR CREDIT CORP 4.8%	01-05-2034	(5,454,091.79)	7,670,873.23
SBPV8DV9	TOYOTA MOTOR CREDIT CORP 5.1%	03-21-2031	(6,105,932.37)	5,385,429.50
SBSHSND6	TOYOTA MTR CR CORP 4.35%	10-08-2027	(980,617.41)	6,079,147.78

SBSMRJY1	TOYOTA MTR CR CORP 4.55% 08-09-2029	(2,818,991.05)	981,333.54
SBNSP1Q0	TOYOTA MTR CR CORP 5.05% 05-16-2029	(6,135,516.96)	2,837,553.86
SBNSLY58	TOYOTA MTR CR CORP 5.2% DUE 05-15-2026	(2,629,289.85)	4,765,997.67
SBPTK7G0	TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK 5.0% DUE 03-19-2027	(4,148,973.66)	2,628,627.48
SBRJVGK4	TRAVELERS COS INC 5.45% DUE 05-25-2053	(96,735.65)	4,153,543.06
SBMX3601	TRUIST FINL CORP 4.95% DUE 12-29-2049	(233,960.00)	75,867.40
CLX2278617	TRUIST INSURANCE HOLDINGS LLC 03-24-2031	(2,087,587.50)	232,394.42
SBT3NGF5	UNILEVER CAPITAL CORP 4.25% 08-12-2027	(394,942.68)	1,591,451.61
SBQFH687	UNION ELECTRIC COMPANY 5.2% 04-01-2034	(1,086,566.50)	396,300.28
SBNYF3X5	UNION PAC CORP 3.85% 02-14-2072	(139,190.40)	1,090,490.50
SBHZLV51	UNION PAC CORP 4.85 DUE 06-15-2044 REG	(550,278.00)	-
SBNM9JK8	UNITED AIRLINES INC 5.45% 08-15-2038	(3,560,000.00)	-
SBMGJVN4	UNITED PARCEL SERVICE 5.3% 04-01-2050	(146,337.37)	2,312,556.25
SBT03T93	UNITED PARCEL SVC INC 5.15% 05-22-2034	(2,153,505.66)	113,411.76
SBQBDXK0	UNITEDHEALTH GROUP INC 4.7% 04-15-2029	(294,327.60)	1,811,109.38
SBQB5GJ6	UNITEDHEALTH GROUP INC 4.9% 04-15-2031	(4,010,767.39)	292,859.44
SBQB5GK7	UNITEDHEALTH GROUP INC 5.0% 04-15-2034	(925,084.64)	3,994,548.90
SBPDY843	UNITEDHEALTH GROUP INC 5.15% 07-15-2034	(4,791,661.89)	812,828.18
SBSLT313	UNUM GROUP 6% 06-15-2054	(1,258,040.70)	3,138,228.90
SBRXM335	US BANCORP 5.1% 07-23-2030	(1,978,000.00)	1,266,041.80
SBMX6N65	US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049	(705,709.12)	1,989,476.22
SBWBY7W5	VALERO ENERGY CORP 4.9% DUE 03-15-2045	(56,178.82)	734,343.28
SBV9CM96	VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045	(38,309.76)	35,523.15
SBYMOW21	VERIZON 4.672% DUE 03-15-2055	(78,709.50)	-
C92348KCQ4	VERIZON MASTER TR SER 24-3 CL A1A 5.34% 04-20-2027	(498,889.52)	82,292.40
CLX2212335	VERTIV GROUP CORP TERM B-1 LOAN SR SECD TL 03-02-2027	(978,545.39)	504,379.84
C92537EAE8	VERTIV GROUP CORPORATION TERM LOAN B SENIOR SECURED TL 03-02-2027	976,092.90	2,440.29
SBQKW055	VICI PROPERTIES LP 5.75% 04-01-2034	(1,061,290.20)	4,856.18
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054	(862,026.72)	1,054,569.10
SBQB70S9	VIRGINIA ELEC & PWR CO 5.0% 01-15-2034	(1,111,314.28)	88,349.14
SBPCTTH9	VIRGINIA ELEC & PWR CO 5.35% 01-15-2054	(299,238.00)	1,108,553.94
SBRBDVV4	VIRGINIA ELECTRIC & POWER CO 5.7% 08-15-2053	(281,074.68)	291,612.00
SBLD79Z2	VISCOFAN SA	-	31,319.92
SBRVVNJ0	VISCOFAN SA VISCOFAN S A ACCIONES	-	-
C92841DAB7	VISTRA ZERO OPERATING COMPANY LLC SENIORSECURED TERM LOAN B 03-19-2031	(2,019,850.00)	-
SBFMLP11	VODAFONE GROUP PLC 5% DUE 05-30-2038	(445,413.60)	2,045,186.94
SBPCWDX2	VOLVO CAR AB NPV B (RED SHS 02/05/2024)	11,717.76	-
SBR57SK7	VOLVO CAR AB SER'B'NPV	174,238.03	11,075.92
SBRWLG34	VULCAN MATERIALS CO 5.7% 12-01-2054	(1,795,712.65)	166,107.14
SBMDP7X7	WALMART INC 1.05% DUE 09-17-2026 BEO	(1,405,142.20)	1,837,408.90
SBMHVMS1	WALMART INC 4.0% DUE 04-15-2026	(2,091,850.00)	1,438,040.95
SBVYS567	WASTE MANAGEMENT INC 4.1% DUE 03-01-2045REG	(34,793.07)	1,263,954.80

SBT03MW7	WASTE MANAGEMENT INC 4.65% 03-15-2030	(798,768.00)	34,266.18
SBRC14H4	WELLS FARGO & COMPANY 6.85% 12-31-2049	(3,890,000.00)	795,296.00
C96043RAF4	WESTLAKE 5.65% DUE 02-15-2029	(389,976.29)	3,949,624.38
C961214FT5	WESTPAC BKG CORP 5.05% 04-16-2029	(2,917,592.45)	395,743.36
SBMZBFZ1	WILLIAMS COMPANIES INC 4.8% 11-15-2029	(109,791.00)	2,941,928.37
SBPCRN82	WILLIAMS COMPANIES INC 4.9% 03-15-2029	(15,735,573.09)	109,148.60
SBPCRN93	WILLIAMS COMPANIES INC 5.15% 03-15-2034	(1,375,720.06)	14,674,642.88
SBSD3KX4	WISCONSIN ELEC PWR CO 5.0% 05-15-2029	(2,005,155.90)	1,378,281.82
SBS6WWQ5	WISCONSIN ELEC PWR CO 5.05% 10-01-2054	(745,837.50)	2,002,257.48
SBS6WWN2	WISCONSIN ELECTRIC POWER CO 4.6% 10-01-2034	(1,845,649.26)	751,462.50
SBM8SPL5	WISCONSIN PWR & LT CO DEB 5.375% 03-30-2034	(843,394.50)	1,857,757.00
SBP6RGG7	WORLD OMNI 5.26% DUE 10-15-2027	(223,981.09)	841,696.05
C98164HAE8	WORLD OMNI AUTO 5.23% DUE 07-15-2030	(352,906.07)	226,345.00
C98164HAD0	WORLD OMNI AUTO RECEIVABLES TR SR 24-B CL A3 5.27% 09-17-2029	(361,949.72)	361,176.91
C98313RAG1	WYNN MACAU LTD SR NT 144A 5.5% 01-15-2026	(1,306,725.00)	365,973.52
SBR85TN1	ZIONS BANCORP NA 6.816% 11-19-2035	(1,460,000.00)	1,317,051.75
			1,468,554.60

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 24 Change in Actuarial Assumptions

- The PPA cash balance interest crediting rate changed from 4.90% for 2023 and 4.40% thereafter to 6.40% for 2024 and 3.80% thereafter as a result of changes to market yields since the last measurement date.
- A new experience study was performed, and as a result assumed rates of termination and retirement were updated for PPA and Prior Plan participants hired prior to January 1, 2005 to better reflect actual recent and anticipated future experience.
- All initial assumptions including the interest crediting rate, annuity conversion rates, compensation increase, rates of termination and retirement, benefit commencement, and benefit form for the new RBA benefit established effective January 1, 2024 were set based upon guidance from IBM and a review of current market yields, an experience study, and existing PPA assumptions.

Plan Name: IBM Personal Pension Plan
EIN / PN: 13-0871985/001
Plan Sponsor: IBM Corporation
Valuation Date: January 1, 2024