

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 <div style="font-size: 24pt; font-weight: bold; text-align: center;">2024</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
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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) M

B This return/report is: 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
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1a Name of plan <u>HCA INC. MASTER RETIREMENT TRUST</u>	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td style="width:80%;">1b Three-digit plan number (PN) ▶</td> <td style="width:20%; text-align: center;"><u>001</u></td> </tr> <tr> <td colspan="2">1c Effective date of plan</td> </tr> </table>	1b Three-digit plan number (PN) ▶	<u>001</u>	1c Effective date of plan	
1b Three-digit plan number (PN) ▶	<u>001</u>				
1c Effective date of plan					
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) <u>HCA INC.</u> <u>ONE PARK PLAZA</u> <u>NASHVILLE, TN 37203</u>	<table border="1" style="width:100%; border-collapse: collapse;"> <tr> <td>2b Employer Identification Number (EIN) <u>62-1160563</u></td> </tr> <tr> <td>2c Plan Sponsor's telephone number <u>615-344-8741</u></td> </tr> <tr> <td>2d Business code (see instructions)</td> </tr> </table>	2b Employer Identification Number (EIN) <u>62-1160563</u>	2c Plan Sponsor's telephone number <u>615-344-8741</u>	2d Business code (see instructions)	
2b Employer Identification Number (EIN) <u>62-1160563</u>					
2c Plan Sponsor's telephone number <u>615-344-8741</u>					
2d Business code (see instructions)					

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		Date	
	Signature of plan administrator		Enter name of individual signing as plan administrator
SIGN HERE		Date	
	Signature of employer/plan sponsor		Enter name of individual signing as employer or plan sponsor
SIGN HERE	<u>Filed with authorized/valid electronic signature.</u>	<u>10/10/2025</u>	<u>ERICA WHITE</u>
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
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
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.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 6a(1) 6a(2) 6b 6c 6d 6e 6f 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:

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) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input type="checkbox"/> Trust (4) <input type="checkbox"/> 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) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached <u> 0 </u> (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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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 C (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 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 HCA INC. MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 HCA INC.	D Employer Identification Number (EIN) 62-1160563	

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

NORTHERN TRUST CORPORATION

36-2723087

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

NORTHERN TRUST INVESTMENTS, INC.

36-3608252

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

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

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

CONDUENT HR SERVICES

81-2983623

(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 37 50 64	NONE	10420919	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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?
24 28 50 51	TRUSTEE	4571017	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input type="checkbox"/>

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

GUGGENHEIM PARTNERS INVESTMENT MGMT

80-0644053

(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	NONE	1546139	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

COLUMBIA MANAGEMENT INVESTMENT ADVI

13-3180631

(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	NONE	1541861	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

FINANCIAL SOUNDINGS LLC

20-0193152

(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?
26 50	NONE	1000000	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

ALIGHT SOLUTIONS LLC

36-2235791

(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 50	NONE	949662	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

T. ROWE PRICE

52-0556948

(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	NONE	814471	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

RETIREMENT CLEARINGHOUSE, LLC

26-0008851

(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 50	NONE	670223	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

BLACKROCK INSTITUTIONAL TRUST CO NA

94-3112180

(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	NONE	570124	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

CURCIO WEBB

36-4171366

(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?
16 50	NONE	481988	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

SMITH, GAMBRELL & RUSSELL

58-0967450

(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	NONE	158287	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

SOWDEN & ASSOCIATES, INC.

75-1705130

(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?
36 50	NONE	126863	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

CBIZ INVESTMENT ADVISORY SERV

81-3968784

(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?
16 50	NONE	72500	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

HOLLAND & KNIGHT LLP

59-0663819

(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	NONE	41794	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

WILLIS TOWERS WATSON

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?
16 50	NONE	16638	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

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

EVESTMENT ALLIANCE LLC

90-0905513

(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?
16 50	NONE	16204	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

(b) 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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

(b) 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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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 <hr/> 2024 <hr/> This Form is Open to Public Inspection.
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For calendar plan year 2024 or fiscal plan year beginning <u>01/01/2024</u> and ending <u>12/31/2024</u>	
A Name of plan <u>HCA INC. MASTER RETIREMENT TRUST</u>	B Three-digit plan number (PN) <u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>HCA INC.</u>	D Employer Identification Number (EIN) <u>62-1160563</u>

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE SHORT-TERM INVESTMENT FD</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-084</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2350227</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLTV EAFE INDEX FUND-LENDING</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-017</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1719614073</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLTV AGGREG BOND INDEX FD LND</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-029</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3047542671</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLTV RUSSELL 1000 GROWTH LND</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-007</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>4210285854</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLTV RUSSELL 2000 VAL INDX LND</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-011</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1183503664</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLTV S&P 500 INDEX LND</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-001</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>4024764675</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLTV RUSSELL 1000 VAL INDEX LND</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>		
c EIN-PN <u>45-6138589-008</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>2388590298</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: COLTV RUSSELL 2000 GROWTH INDEX LND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-010	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1283408830
a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE GOVT. SRT TERM INV. FD		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-068	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 59237091
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLT DAILY HIYIELD FXD INC FD		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-072	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 154147927
a Name of MTIA, CCT, PSA, or 103-12 IE: COLT GLOBAL REAL EST. INDEX LND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-082	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 647140276
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK DOW JONES UBS COMM IN F		
b Name of sponsor of entity listed in (a): BLACKROCK INSTL TRUST CO		
c EIN-PN 27-4616854-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 437473162
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLT LNG-TRM GOVT BD INDX LND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-057	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 733433332
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLT TIPS INDEX FUND LND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-033	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 863798276
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLT MSCI EMERGING MKTS FUND LND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-040	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 465775210
a Name of MTIA, CCT, PSA, or 103-12 IE: T. ROWE PRICE STRAT COMM TRUST CRT		
b Name of sponsor of entity listed in (a): T. ROWE PRICE TRUST COMPANY		
c EIN-PN 30-6539250-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 23273016
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)
(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name	HCA 401(K) PLAN	
b Name of plan sponsor	HCA INC.	c EIN-PN 75-2497104-004

a Plan name	SAN JOSE MARKET PENSION PLAN	
b Name of plan sponsor	VH HOLDINGS, INC.	c EIN-PN 62-1720399-002

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

a Plan name		
b Name of plan sponsor		c EIN-PN

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 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 HCA INC. MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 HCA INC.	D Employer Identification Number (EIN) 62-1160563

Part I	Asset and Liability Statement
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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.

		(a) Beginning of Year	(b) End of Year
Assets			
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	18028828	14755526
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)		
(2) U.S. Government securities	1c(2)		
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	805033801	867506194
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1098528	1159200
(B) Common	1c(4)(B)	409277	1045786
(5) Partnership/joint venture interests	1c(5)		
(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)	18949012700	21244338582
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	1352901835	1242775766

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(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	21126484969	23371581054
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	9245274	4143810
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	9245274	4143810
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	21117239695	23367437244

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)		
(B) U.S. Government securities.....	2b(1)(B)	232989	
(C) Corporate debt instruments.....	2b(1)(C)	54145246	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)		
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		54378235
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)	68425	
(B) Common stock.....	2b(2)(B)	253416	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		321841
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	1144108730	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	1137968461	
(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)	5048918	
(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)	2674198283
(7) Net investment gain (loss) from pooled separate accounts	2b(7)	
(8) Net investment gain (loss) from master trust investment accounts	2b(8)	
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)	
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)	
c Other income	2c	55742852
d Total income. Add all income amounts in column (b) and enter total	2d	2795830398

Expenses

e Benefit payment and payments to provide benefits:		
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	
(2) To insurance carriers for the provision of benefits	2e(2)	
(3) Other	2e(3)	
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)	0
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)	
(2) Contract administrator fees	2i(2)	
(3) Recordkeeping fees	2i(3)	11370582
(4) IQPA audit fees	2i(4)	
(5) Investment advisory and investment management fees	2i(5)	7894766
(6) Bank or trust company trustee/custodial fees	2i(6)	779177
(7) Actuarial fees	2i(7)	
(8) Legal fees	2i(8)	200081
(9) Valuation/appraisal fees	2i(9)	
(10) Other trustee fees and expenses	2i(10)	
(11) Other expenses	2i(11)	2776308
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)	23020914
j Total expenses. Add all expense amounts in column (b) and enter total	2j	23020914

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k	2772809484
l Transfers of assets:		
(1) To this plan	2l(1)	12474030890
(2) From this plan	2l(2)	12996642825

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:

(2) EIN:

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.)		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
e Was this plan covered by a fidelity bond?			
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.)	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
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 _____.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	25,208,435.310	13 May 24	100.0000			0.00	25,208,435.31	25,208,435.31	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	25,017,312.910	1 Jul 24	100.0000			0.00	25,017,312.91	25,017,312.91	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	33,586,414.520	19 Aug 24	100.0000			0.00	33,586,414.52	33,586,414.52	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	21,255,749.420	26 Aug 24	100.0000			0.00	21,255,749.42	21,255,749.42	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	22,198,904.670	21 Oct 24	100.0000			0.00	22,198,904.67	22,198,904.67	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	23,956,202.080	28 Oct 24	100.0000			0.00	23,956,202.08	23,956,202.08	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	-30,083,202.750	14 May 24		100.0000		0.00	30,083,202.75	30,083,202.75	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	-24,125,931.390	2 Jul 24		100.0000		0.00	24,125,931.39	24,125,931.39	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	-29,668,380.610	20 Aug 24		100.0000		0.00	29,668,380.61	29,668,380.61	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	-21,549,580.680	22 Oct 24		100.0000		0.00	21,549,580.68	21,549,580.68	0.00
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	-25,651,301.830	24 Dec 24		100.0000		0.00	25,651,301.83	25,651,301.83	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	27,395,587.500	2 Jan 24	100.0000			0.00	27,395,587.50	27,395,587.50	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	32,467,485.320	8 Jan 24	100.0000			0.00	32,467,485.32	32,467,485.32	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	33,461,890.520	22 Jan 24	100.0000			0.00	33,461,890.52	33,461,890.52	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 417,946,301.39

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	25,168,542.610	29 Jan 24	100.0000			0.00	25,168,542.61	25,168,542.61	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	26,855,957.480	20 Feb 24	100.0000			0.00	26,855,957.48	26,855,957.48	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	21,488,512.500	8 Apr 24	100.0000			0.00	21,488,512.50	21,488,512.50	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	24,643,026.250	15 Apr 24	100.0000			0.00	24,643,026.25	24,643,026.25	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	21,988,362.570	22 Apr 24	100.0000			0.00	21,988,362.57	21,988,362.57	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-25,273,176.380	3 Jan 24		100.0000		0.00	25,273,176.38	25,273,176.38	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-31,268,227.580	9 Jan 24		100.0000		0.00	31,268,227.58	31,268,227.58	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-26,934,252.220	23 Jan 24		100.0000		0.00	26,934,252.22	26,934,252.22	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-24,457,149.670	30 Jan 24		100.0000		0.00	24,457,149.67	24,457,149.67	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-23,589,969.220	15 Feb 24		100.0000		0.00	23,589,969.22	23,589,969.22	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-28,714,621.560	21 Feb 24		100.0000		0.00	28,714,621.56	28,714,621.56	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-24,925,207.760	16 Apr 24		100.0000		0.00	24,925,207.76	24,925,207.76	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-22,565,221.120	23 Apr 24		100.0000		0.00	22,565,221.12	22,565,221.12	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 417,946,301.39

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
HCA PARTICIPANT LOANS CUSIP: 999811326	Total acquisitions	252	476,575,426.91			0.00	476,575,426.91	476,575,426.91
	Total dispositions	264		433,577,774.28		0.00	433,577,774.28	433,577,774.28
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	Total acquisitions	152	394,623,383.13			0.00	394,623,383.13	394,623,383.13
	Total dispositions	102		381,087,432.47		0.00	381,087,432.47	381,087,432.47
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	79	369,689,167.84			0.00	369,689,167.84	369,689,167.84
	Total dispositions	63		380,115,372.96		0.00	380,115,372.96	380,115,372.96

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 417,946,301.39

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	1,311,682.060	22 Jan 24	100.0000			0.00	1,311,682.06	1,311,682.06	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	764,836.870	22 Jan 24	100.0000			0.00	764,836.87	764,836.87	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	1,311,682.060	29 Jan 24	100.0000			0.00	1,311,682.06	1,311,682.06	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	764,836.870	29 Jan 24	100.0000			0.00	764,836.87	764,836.87	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	778,723.420	13 May 24	100.0000			0.00	778,723.42	778,723.42	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	1,335,533.480	13 May 24	100.0000			0.00	1,335,533.48	1,335,533.48	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-1,311,682.060	22 Jan 24		100.0000		0.00	1,311,682.06	1,311,682.06	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-764,836.870	22 Jan 24		100.0000		0.00	764,836.87	764,836.87	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-1,311,682.060	29 Jan 24		100.0000		0.00	1,311,682.06	1,311,682.06	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-764,836.870	29 Jan 24		100.0000		0.00	764,836.87	764,836.87	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-1,335,533.480	13 May 24		100.0000		0.00	1,335,533.48	1,335,533.48	0.00
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	-778,723.420	13 May 24		100.0000		0.00	778,723.42	778,723.42	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 2,075,579.82

◆ **5% Report - Part C Summary**

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	18	4,256,081.99		0.00	4,256,081.99	4,256.081.99
	Total dispositions	8		2,076,818.93	0.00	2,076,818.93	2,076.818.93
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	12	2,124,043.60		0.00	2,124,043.60	2,124.043.60
	Total dispositions	6		4,190,875.83	0.00	4,190,875.83	4,190.875.83

NOTE: TRANSACTIONS ARE BASED ON THE 2023-09-30 VALUE (INCLUDING ACCRUALS) OF 2,075,579.82

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	-100,135.120	-100,135.12	-100,135.12
Total - all currencies		-100,135.12	-100,135.12
USD - United States dollar	-87,927.130	-87,927.13	-87,927.13
Total - all currencies		-87,927.13	-87,927.13
Total Non-Interest Bearing Cash - USD		-188,062.25	-188,062.25
<i>Receivable Income - USD</i>			
United States - USD			
SECURITIES LENDING INCOME SECURITIES LENDING INCOME	2.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Receivable Income - USD		0.00	0.00
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: United States dollar	0.000	12,815,069.85	12,815,069.85
Pending trade sales: United States dollar	0.000	434,538.27	434,538.27
Total - all currencies		13,249,608.12	13,249,608.12
Total Receivables - Other - USD		13,249,608.12	13,249,608.12
<i>Corporate Debt Instruments - Other</i>			
Australia - USD			
ARDONAGH MIDCO 3 LIMITED SYNDICATED FAC ILITY B(USD) SENIOR SCD TL 02-17-2031 CUSIP: Q0500HAB5	550,000.000	547,254.98	552,750.00
Total Australia - USD		547,254.98	552,750.00

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - CAD			
SUPERIOR PLUS L.P. 4.25% GTD SNR 18/05/28 CAD1 SEDOL: BMWQ128	575,000.000	464,083.94	380,566.68
Total Canada - CAD		464,083.94	380,566.68
Canada - USD			
AVISON YOUNG (CANADA) INC SENIOR SECURED TERM LOAN 03-13-2028 CUSIP: LX2282361	68,351.740	66,301.19	68,522.62
AVISON YOUNG (CANADA) INC SENIOR SECUREDSECOND-OUT TERM LOAN 03-12-2029 CUSIP: AVISON2N3	174,881.330	170,195.25	135,970.23
AVISON YOUNG (CANADA) INC SENIOR SECUREDTHIRD-OUT TERM LOAN 03-12-2029 CUSIP: AVISON3R3	31,021.480	29,976.58	17,061.81
DYE & DURHAM CORPORATION TERM LOAN B SENIOR SECURED 04-04-2031 CUSIP: LX2286180	693,928.570	683,524.91	700,576.41
HUDBAY MINERALS 6.125% DUE 04-01-2029 CUSIP: 443628AH5	1,034,000.000	1,011,132.48	1,034,589.38
JONES DESLAURIERS 10.5% DUE 12-15-2030 CUSIP: 48020RAA3	2,850,000.000	2,923,904.57	3,081,206.25
ONTARIO GAMING GTA LIMITED PARTNERSHIP TERM LOAN B SENIOR SECURED TL 07-20-2030 CUSIP: C6907UAB7	564,300.000	561,492.11	565,106.95
PVTPL AIR CDA 3.875% DUE 08-15-2026 BEO CUSIP: 008911BK4	2,669,000.000	2,549,750.00	2,593,227.09
PVTPL BAUSCH HEALTH COMPANIES INC 5.5% DUE 11-01-2025 CUSIP: 91911KAN2	101,000.000	101,764.50	98,554.13
PVTPL BAUSCH HEALTH COS INC FIXED 5.75% 08-15-2027 BEO CUSIP: 071734AC1	712,000.000	690,388.60	619,440.00
PVTPL BAYTEX ENERGY CORP 7.375% 03-15-2032 CUSIP: 07317QAK1	1,038,000.000	1,030,381.08	1,011,427.53
PVTPL BAYTEX ENERGY CORP 8.5% 04-30-2030 CUSIP: 07317QAJ4	851,000.000	837,402.22	869,520.68
PVTPL BOMBARDIER INC 7.25% 07-01-2031 CUSIP: 097751CB5	250,000.000	249,375.00	257,819.02
PVTPL BOMBARDIER INC 7.875% DUE 04-15-2027 CUSIP: 097751BT7	517,000.000	510,974.62	517,756.37
PVTPL DYE & DURHAM LTD 8.625% 04-15-2029 CUSIP: 267486AA6	2,525,000.000	2,562,286.25	2,648,126.58
PVTPL HUDBAY MINERALS INC 4.5% DUE 04-01-2026 BEO CUSIP: 443628AJ1	1,967,000.000	1,901,242.50	1,938,897.35

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PVTPL JONES DESLAURIERS INS MGMT INC 8.5% 03-15-2030 CUSIP: 48020RAB1	400,000.000	400,000.00	420,984.00
PVTPL NOVA CHEMICALS CORP SR NT 144A 5% DUE 05-01-2025/10-28-2014 BEO CUSIP: 66977WAP4	604,000.000	564,740.00	600,841.67
PVTPL ONTARIO GAMING GTA LTD PARTNERSHIP/OTG 8.0% 08-01-2030 SEDOL: BP7MS21	1,257,000.000	1,260,920.00	1,292,258.85
PVTPL PARKLAND CORP/CANADA 4.625% 07-10-2030 CUSIP: 70137WAL2	3,050,000.000	2,938,875.00	2,799,186.91
PVTPL PARKLAND CORP/CANADA 4.5% 10-01-2029 CUSIP: 70137WAG3	675,000.000	675,243.56	626,054.73
PVTPL PRIMO WTR HLDGS INC 4.375% DUE 04-30-2029/04-30-2021 BEO CUSIP: 74168LAA4	1,613,000.000	1,552,265.66	1,499,966.02
PVTPL RITCHIE BROS AUCTIONEERS 6.75% DUE 03-15-2028 CUSIP: 76774LAB3	399,000.000	403,230.00	407,900.49
PVTPL RITCHIE BROS AUCTIONEERS 7.75% DUE 03-15-2031 CUSIP: 76774LAC1	2,265,000.000	2,302,435.00	2,368,221.38
PVTPL SUPERIOR PLUS CORP 4.5% DUE 03-11-2029 CUSIP: 86828LAC6	1,581,000.000	1,449,176.79	1,437,456.24
PVTPL VALEANT PHARMACEUTICALS INTL 8.5% 01-31-2027 CUSIP: 91911XAW4	170,000.000	134,300.00	139,825.00
PVTPL WRANGLER HOLDCO CORP 6.625% 04-01-2032 SEDOL: BRK23G1	1,075,000.000	1,075,000.00	1,094,349.05
PVTPL 1011778 B C / NEW RED FIN 5.625% DUE 09-15-2029 CUSIP: 68245XAT6	728,000.000	728,000.00	717,095.65
PVTPL 1011778 B C NEW RED FIN 144A 4.375% 01-15-2028 CUSIP: 68245XAJ8	377,000.000	377,942.50	360,115.63
PVTPL 1011778 B C UNLIMITED LIABILITY CO 3.875% DUE 01-15-2028 CUSIP: 68245XAH2	1,380,000.000	1,382,437.50	1,305,024.24
PVTPL 1011778 B C UNLIMITED LIABILITY CO/NEW 4% DUE 10-15-2030 CUSIP: 68245XAM1	678,000.000	631,172.95	606,361.06
PVTPL 1011778 BC / NEW RED FIN 6.125% 06-15-2029 CUSIP: 68245XAR0	675,000.000	675,000.00	677,479.63
PVTPL 1375209 B C LTD 9% DUE 01-30-2028 BEO CUSIP: 68251PAA5	157,000.000	351,999.68	156,881.37
XPLORE INC. SECOND OUT TL 10-24-2031 CUSIP: C9875EAC3	279,599.420	276,274.20	226,475.53
Total Canada - USD		33,059,104.70	32,894,279.85

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Czech Republic - USD			
PVTPL ALLWYN ENTERTAINMENT FIN 7.875% DUE 04-30-2029 CUSIP: 02007VAA8	2,050,000.000	2,056,750.00	2,106,508.25
Total Czech Republic - USD		2,056,750.00	2,106,508.25
Finland - USD			
PVTPL AMER SPORTS CO 6.75% 02-16-2031 SEDOL: BMVVF66	1,425,000.000	1,425,000.00	1,443,706.99
Total Finland - USD		1,425,000.00	1,443,706.99
France - USD			
ALTICE FRANCE S A 5.125% DUE 07-15-2029 CUSIP: 02156LAF8	2,921,000.000	2,921,000.00	2,187,428.71
ALTICE FRANCE S A 5.5% DUE 10-15-2029 CUSIP: 02156LAH4	3,691,000.000	3,694,750.00	2,764,848.00
HOLDING SOCOTEC TERM LOAN SENIOR SECURED 06-29-2028 CUSIP: LX2538358	450,000.000	448,875.00	451,125.00
PVTPL ALTICE FRANCE S A SR SECD NT 144A 8.125% DUE 02-01-2027/08-01-2024 BEO CUSIP: 02156LAA9	1,800,000.000	1,823,750.00	1,459,351.55
PVTPL ALTICE FRANCE S A/TS/SFRFPSFRFP 5.5% 01-15-2028 CUSIP: 02156LAC5	651,000.000	653,310.00	480,011.14
PVTPL CALDERYS FING LLC 11.25% 06-01-2028 SEDOL: BLBQG05	1,075,000.000	1,096,562.50	1,150,644.20
PVTPL ILIAD HLDG S A S 7.0% 04-15-2032 CUSIP: 449691AG9	616,000.000	616,000.00	619,116.53
PVTPL ILIAD HLDG S A S 7.0% DUE 10-15-2028 BEO CUSIP: 449691AC8	1,708,000.000	1,727,233.75	1,730,836.92
PVTPL ILIAD HLDG S A S 8.5% DUE 04-15-2031 CUSIP: 449691AF1	522,000.000	522,000.00	554,971.81
Total France - USD		13,503,481.25	11,398,333.86
Germany - EUR			
NIDDA HEALTHCARE 144A 5.625% 21/02/2030 SEDOL: 1B15QJU	1,000,000.000	1,097,050.10	1,070,406.75
ONE HOTELS GMBH BDS 01/05/31 EUR100000'144A SEDOL: 6AZQSKU	1,300,000.000	1,388,855.06	1,452,310.82

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - EUR			
TECHEM VERWALTUNGSGESELL 144A 5.375% 15/07/2029 SEDOL: 0B17QUU	1,950,000.000	2,116,236.14	2,091,796.04
Total Germany - EUR		4,602,141.30	4,614,513.61
Germany - USD			
PVTPL CHEPLAPHARM ARZNEIMITTEL 5.5% DUE 01-15-2028 CUSIP: 16412EAA5	1,825,000.000	1,844,889.91	1,652,091.65
PVTPL IHO VERWALTUNGS GMBH PIK 7.75% 11-15-2030 CUSIP: 44963BAF5	640,000.000	640,000.00	639,021.57
PVTPL IHO VERWALTUNGS GMBH 8.0% 11-15-2032 CUSIP: 44963BAG3	1,061,000.000	1,061,000.00	1,067,896.50
PVTPL VERTICAL HOLDCO GMBH SR NT USD 144A 7.625 DUE 07-15-2028/07-15-2020 BEO CUSIP: 92537VAA8	600,000.000	646,025.00	599,538.06
PVTPL VERTICAL U S NEWCO INC 5.25% DUE 07-15-2027 CUSIP: 92537RAA7	2,032,000.000	2,007,889.99	1,989,223.39
PVTPL ZF NORTH AMER CAP INC NT 144A 4.75% DUE 04-29-2025 BEO CUSIP: 98877DAC9	220,000.000	218,625.00	218,889.81
PVTPL ZF NORTH AMER CAP INC 6.875% 04-23-2032 CUSIP: 98877DAG0	1,194,000.000	1,188,701.00	1,132,201.23
PVTPL ZF NORTH AMERICA CAPITAL INC 7.125% DUE 04-14-2030 CUSIP: 98877DAE5	530,000.000	527,842.90	520,143.22
Total Germany - USD		8,134,973.80	7,819,005.43
Greece - USD			
PVTPL FAGE INTL S.A./USA DAIRY SR NT 144A 5.625 DUE 08-15-2026/08-15-2024 BEO CUSIP: 30257WAA4	466,000.000	450,146.67	461,773.52
Total Greece - USD		450,146.67	461,773.52
Ireland - USD			
PVTPL GGAM FIN LTD 5.875% 03-15-2030 CUSIP: 36170JAE6	940,000.000	936,230.00	922,055.40
PVTPL GGAM FINANCE LTD 6.875% 04-15-2029 CUSIP: 36170JAD8	676,000.000	681,044.32	684,746.76
Total Ireland - USD		1,617,274.32	1,606,802.16

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - EUR			
SAMMO IT S.P.A FRN SNR SEC 10/2031 EUR1000 SEDOL: 4B14S2U	1,400,000.000	1,542,956.55	1,460,210.39
TEAMSYSTEM SPA FRN GTD SNR SEC 07/2031 EUR SEDOL: BSMRJJ6	1,575,000.000	1,713,442.56	1,642,960.94
Total Italy - EUR		3,256,399.11	3,103,171.33
Italy - USD			
PVTPL FIBERCOP SPA 7.2% 07-18-2036 CUSIP: 683879AF7	391,000.000	405,422.34	399,101.91
PVTPL FIBERCOP SPA 7.721% 06-04-2038 CUSIP: 683879AH3	259,000.000	276,158.75	272,266.10
Total Italy - USD		681,581.09	671,368.01
Luxembourg - EUR			
ACCORINVEST GROUP 144A 5.5% 15/11/2031 SEDOL: 1B16A4U	1,500,000.000	1,625,250.06	1,591,102.11
Total Luxembourg - EUR		1,625,250.06	1,591,102.11
Luxembourg - USD			
ALBION FINANCING 3 S.A R.L. (ALBION FINANCING LLC) TL B SENIOR SECURED 08-17-29 CUSIP: LX2375090	895,500.000	895,506.52	902,959.52
CHRYSAOR BIDCO SA RL DELAYED TL 05-14-2031 CUSIP: LX2332398	77,125.750	77,125.75	77,646.35
PVTPL ALTICE FRANCE HLDG S A NT 144A 6% 02-15-2028 CUSIP: 02156TAA2	1,066,000.000	1,064,452.50	281,348.87
PVTPL HERENS HOLDCO S A R L 4.75% DUE 05-15-2028 BEO CUSIP: 427169AA5	953,000.000	918,365.56	879,331.39
PVTPL INEOS FINANCE PLC 6.75% 05-15-2028 CUSIP: 44984WAH0	2,300,000.000	2,287,375.00	2,322,799.53
PVTPL INEOS FINANCE PLC 7.5% 04-15-2029 CUSIP: 44984WAJ6	1,254,000.000	1,254,000.00	1,283,693.47
PVTPL ION TRADING TECHNOLOGIES 9.5% 05-30-2029 CUSIP: 46205YAB7	1,500,000.000	1,511,419.27	1,572,999.00
Total Luxembourg - USD		8,008,244.60	7,320,778.13

** All or a portion of this security participates in Securities Lending.

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Netherlands - USD			
PVTPL TRIVIUM PACKAGING FIN B V SR SECD NT 144A 5.5% DUE 08-15-2026/08-02-2019 CUSIP: 89686QAA4	1,101,000.000	1,075,792.50	1,085,246.12
PVTPL TRIVIUM PACKAGING FIN 8.5% DUE 08-15-2027 BEO CUSIP: 89686QAB2	315,000.000	331,761.84	314,516.07
PVTPL UPC BROADBAND FINCO B V 4.875% DUE 07-15-2031 BEO CUSIP: 90320BAA7	3,250,000.000	3,250,000.00	2,947,945.00
PVTPL VZ SECD FING BV SUSTAINABILITY LKD SR SECD NT 5.0% 01-15-2032 CUSIP: 91845AAA3	2,855,000.000	2,827,306.50	2,525,127.14
PVTPL ZIGGO B V SR SECD NT 4.875% DUE 01-15-2030 BEO CUSIP: 98955DAA8	1,046,000.000	1,066,063.75	961,055.70
PVTPL ZIGGO BD CO BV 5.125% DUE 02-28-2030 CUSIP: 98953GAD7	341,000.000	341,000.00	307,243.53
ZIGGO BD FIN B V 6% DUE 01-15-2027 CUSIP: 98954UAB9	1,085,000.000	1,064,566.78	1,076,225.38
Total Netherlands - USD		9,956,491.37	9,217,358.94
Poland - USD			
PVTPL CANPACK SAC/CANPACK US LLC 3.875% DUE 11-15-2029 BEO CUSIP: 13806CAA0	780,000.000	780,000.00	702,401.22
Total Poland - USD		780,000.00	702,401.22
Puerto Rico - USD			
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 5.125% 07-15-2029 CUSIP: 50201DAD5	261,000.000	243,371.66	209,410.43
PVTPL LCPR SR SECD FING DESIGNATED ACTIVITY CO 6.75 10-15-2027 CUSIP: 50201DAA1	790,000.000	840,239.06	714,791.64
Total Puerto Rico - USD		1,083,610.72	924,202.07
Spain - USD			
GRIFOLS ESCR 4.75% DUE 10-15-2028 CUSIP: 39843UAA0	3,243,000.000	2,885,645.00	2,980,085.58
PVTPL ATLANTICA SUSTAINABLE INFRASTRUCTURE PLC 4.125% DUE 06-15-2028 CUSIP: 04916WAA2	1,100,000.000	980,375.00	1,039,329.14
Total Spain - USD		3,866,020.00	4,019,414.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - EUR			
BCP V MODULAR SERV 4.75% GTD 30/11/2028 EUR SEDOL: BMV3NT1	1,714,000.000	1,978,384.59	1,747,203.84
SHERWOOD FINANCING FRN GTD SNR SEC 12/2029 EUR SEDOL: BP6KKP3	1,050,000.000	1,082,257.37	1,057,558.47
Total United Kingdom - EUR		3,060,641.96	2,804,762.31
United Kingdom - USD			
AUXEY BIDCO LIMITED (USD) TERM LOAN SENIOR SECURED TERM LOAN 06-29-2027 CUSIP: LX2154602	950,400.000	902,885.46	918,324.00
EG GROUP LTD ADDITIONAL TERM FAC (TRANCHE C) (USD) SR SECD TERM LN 07/02/2025 CUSIP: N2820EAF5	46,155.420	45,925.01	46,636.36
PVTPL ARDONAGH FINCO LTD 7.75% 02-15-2031 CUSIP: 039853AA4	2,000,000.000	1,985,000.00	2,059,546.76
PVTPL BELRON UK FIN PLC 5.75% 10-15-2029 CUSIP: 080782AA3	1,948,000.000	1,948,000.00	1,927,994.65
PVTPL CALIFORNIA BUYER LTD 6.375% 02-15-2032 CUSIP: 13005HAA8	890,000.000	890,000.00	887,637.97
PVTPL INEOS QUATTRO FIN 2 PLC 9.625% 03-15-2029 CUSIP: 45674GAB0	1,485,000.000	1,524,281.25	1,568,100.60
PVTPL VMED O2 UK FING I PLC SR SECD NT 4.75% 07-15-2031 CUSIP: 92858RAB6	1,527,000.000	1,530,427.50	1,312,728.40
PVTPL VMED O2 UK FING I PLC 4.25% DUE 01-31-2031 CUSIP: 92858RAA8	3,591,000.000	3,583,670.00	3,064,544.14
PVTPL VMED O2 UK FING I PLC 7.75% 04-15-2032 CUSIP: 92858RAD2	1,050,000.000	1,050,000.00	1,058,064.00
VIRGIN MEDIA FIN 5% DUE 07-15-2030 CUSIP: 92769VAJ8	2,723,000.000	2,722,837.80	2,304,609.20
VIRGIN MEDIA SECD 4.5% DUE 08-15-2030 CUSIP: 92769XAR6	651,000.000	651,000.00	562,258.06
Total United Kingdom - USD		16,834,027.02	15,710,444.14
United States - USD			
AAL DE HOLDCO INC TLB 07-23-2031 CUSIP: 00036YAB9	877,800.000	877,806.09	882,742.01
AAP BUYER INC TERM LOAN B SENIOR SECURED 08-01-2031 CUSIP: LX2390941	500,000.000	498,756.96	503,125.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ACADIA HEALTHCARE 5.5% DUE 07-01-2028 CUSIP: 00404AAN9	478,000.000	477,663.01	456,493.25
ACCURIDE CORP TL 05-18-2026 CUSIP: 00439CBD5	784,302.970	757,006.27	373,524.29
ACCURIDE CORPORATION NEW MONEY LOAN TERM LOAN SENIOR SECURED 01-17-2025 CUSIP: 00439CBH6	178,335.380	159,787.23	169,418.61
ACCURIDE CORPORATION ROLL-UP LOAN SENIORSECURED TERM LOAN 01-17-2025 CUSIP: 00439CBG8	265,556.300	245,514.50	252,278.49
ADT SEC CORP 1ST PRTY SR SECD NT 144A 4.125% 08-01-2029 SEDOL: BNZKRX7	1,100,000.000	1,078,628.57	1,011,369.63
ADVANCE AUTO PARTS INC 5.9% 03-09-2026 SEDOL: BNK9DN1	1,100,000.000	1,091,062.50	1,107,573.92
AG ISSUER LLC 6.25% DUE 03-01-2028 CUSIP: 00119LAA9	908,000.000	865,812.50	900,162.51
AIR CTL CONCEPTS HLDGS L DELAYED TL 07-16-2031 CUSIP: LX2378573	115,909.090	115,909.09	116,379.68
AIR CTL CONCEPTS HLDGS L TLB 07-17-2031 CUSIP: LX2378565	1,159,090.910	1,156,198.42	1,163,796.82
ALLEGY 4.875% DUE 10-01-2029 CUSIP: 01741RAL6	277,000.000	275,912.50	263,890.98
ALLEGY 5.125% DUE 10-01-2031 CUSIP: 01741RAM4	1,153,000.000	1,158,798.75	1,084,086.11
ALLIANT HLDGS 6.75% DUE 10-15-2027 CUSIP: 01883LAA1	1,708,000.000	1,712,995.00	1,693,874.84
ALLY FINL INC 6.646% 01-17-2040 CUSIP: 02005NBY5	219,000.000	219,000.00	212,229.77
AMC NETWORKS INC 4.25% DUE 02-15-2029 REG SEDOL: BLCHH93	3,675,000.000	3,303,942.50	2,884,879.41
AMERICAN NATIONAL GROUP 5.75% 10-01-2029 SEDOL: BL56CZ8	575,000.000	574,729.75	575,745.85
AMERICAN TIRE DISTRIBUTORS INC NEW MONEYLOAN SENIOR SECURED TERM LOAN 02-24-2025 CUSIP: 03021BAS3	567,056.220	542,332.13	572,726.78
AMERICAN TIRE DISTRIBUTORS INC SECURED TERM LOAN B 10-20-2028 BEO CUSIP: 03021BAL8	1,854,223.480	1,808,891.26	741,689.39
AMERICAN TRE DISTRIBUTORS INC SUBSEQUENT 2024 DELYD DR FILO SNR SEC TL 10-22-26 CUSIP: LX2472640	222,196.290	209,234.84	202,754.11

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERIGAS PARTNERS 5.5% DUE 05-20-2025 SEDOL: BDTKD24	342,000.000	332,117.69	339,895.50
AMERN AXLE & MFG FIXED 6.5% 04-01-2027 CUSIP: 02406PAU4	395,000.000	413,600.00	390,631.73
AMSTED INDS INC 5.625% DUE 07-01-2027 SEDOL: BJNR680	875,000.000	862,968.75	866,591.78
ARCHES BUYER INC 6.125% DUE 12-01-2028 CUSIP: 039524AB9	1,629,000.000	1,438,163.95	1,454,316.30
ARCLINE FM HOLDINGS LLC TERM LOAN 06-23-2028 CUSIP: 03960DAG8	545,818.740	534,917.16	548,471.42
ARCONIC INC 5.95% DUE 02-01-2037 SEDOL: BG48MW7	925,000.000	1,034,333.41	957,361.13
ARETEC ESCR ISSUER 7.5% DUE 04-01-2029 CUSIP: 040133AA8	1,676,000.000	1,513,259.55	1,667,391.39
ASBURY AUTOMOTIVE GROUP INC 4.625% 11-15-2029 CUSIP: 043436AW4	394,000.000	389,287.50	366,672.16
ASBURY AUTOMOTIVE 5% DUE 02-15-2032 SEDOL: BP8KZF6	1,830,000.000	1,786,745.00	1,669,264.70
ASCEND LEARNING LLC INITIAL TERM LOAN (SECOND LIEN) DUE 12-10-2029 BEO CUSIP: 04349HAM6	458,000.000	456,860.00	453,420.00
ASCEND LEARNING, LLC ASCEND LEARNING, LLC DUE 12-11-2028 BEO CUSIP: 04349HAK0	1,035,702.120	976,610.47	1,040,238.50
ASSURANT INC 7.0% 03-27-2048 CUSIP: 04621XAK4	650,000.000	650,000.00	660,630.67
ASURION LLC B11 TL B SENIOR SECURED 08-19-2028 CUSIP: LX2109457	922,954.560	918,333.06	922,954.56
ASURION LLC TLB 09-13-2030 CUSIP: 04649VBD1	274,312.500	274,319.44	273,333.20
ATLAS CC ACQUISITION CORP. TERM LOAN B DUE 04-28-2028 BEO CUSIP: 04921TAB0	766,419.240	738,286.76	511,968.05
ATLAS CC ACQUISITION CORP. TERM LOAN C DUE 02-28-2028 BEO CUSIP: 04921TAC8	155,479.070	149,762.88	103,860.02
AXALTA COATING SYS 4.75% DUE 06-15-2027 CUSIP: 05454NAA7	744,000.000	741,931.12	729,273.93
BALL CORP FIXED 3.125% 09-15-2031 SEDOL: BNTFKF1	1,025,000.000	1,025,000.00	869,968.71

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BALL CORP 6.0% 06-15-2029 CUSIP: 058498AZ9	788,000.000	788,000.00	793,711.86
BALL CORP 6.875% DUE 03-15-2028 SEDOL: BL56GV2	550,000.000	550,000.00	562,531.50
BALROG ACQSTN INC 2ND AMENDMEN TL SENIOR SECURED TERM LN 09-05-2028 CUSIP: LX2133507	765,312.500	734,704.70	767,225.78
BANGL, LLC TERM LOAN B SENIOR SECURED TERM LOAN 01-27-2029 CUSIP: LX2138829	808,868.840	808,874.30	813,673.52
BEACON ROOFING SUP 4.125% DUE 05-15-2029 CUSIP: 073685AH2	463,000.000	463,000.00	439,347.92
BLACKHAWK NETWORK HOLDINGS INC SENIOR SECURED TERM LOAN 02-27-2029 CUSIP: 09238FAL5	1,047,375.000	1,026,432.49	1,058,969.44
BLUE RIBBON LLC CLOSING DATE TERM LOAN(FIRST LIEN) SR SECURED TL 05-08-2028 USD CUSIP: 09582EAG1	1,131,898.740	1,111,521.94	758,372.16
BOXER PARENT COMPANY INC TLB 07-03-2031 CUSIP: 05988HAJ6	1,125,000.000	1,122,480.46	1,133,313.75
BROADSTREET 5.875% DUE 04-15-2029 CUSIP: 11135RAA3	1,429,000.000	1,432,911.25	1,382,531.49
BUCKEYE PARTNERS L P TERM LOAN B2 SENIORSECURED TL 11-22-2030 CUSIP: 11823LAN5	68,548.730	68,469.82	68,556.27
BUCKEYE PARTNERS L P 2024 TRANCHE B-5 TERM LOAN SENIOR SECURED 11-01-2026 CUSIP: 11823LAP0	58,475.350	58,407.53	58,442.60
BUCKEYE PARTNERS L 3.95% DUE 12-01-2026 SEDOL: BZ1JM93	1,200,000.000	1,167,000.00	1,155,042.48
BULLDOG PURCHASER INC TERM LOAN B SENIORSECURED 06-13-2031 CUSIP: 12021GAB0	673,312.500	669,951.71	677,237.91
BULLDOG PURCHASER INC. TERM LOAN 06-30-2031 CUSIP: 12021GAF1	135,000.000	135,000.00	135,787.05
CAMELOT FIN S A 4.5% DUE 11-01-2026 CUSIP: 13323AAB6	535,000.000	535,000.00	519,886.68
CARPENTER TECH 6.375% DUE 07-15-2028 SEDOL: BN4CPQ3	1,450,000.000	1,497,523.49	1,450,020.30
CARPENTER TECH 7.625% DUE 03-15-2030 SEDOL: BPSK6V9	1,300,000.000	1,300,000.00	1,331,535.40
CCO HLDGS LLC / CCO HLDGS CAP CORP 7.375% 03-01-2031 CUSIP: 1248EPCT8	232,000.000	232,000.00	236,520.15

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Corporate Debt Instruments - Other			
United States - USD			
CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 SEDOL: BMVZMH8	1,050,000.000	1,050,000.00	851,854.50
CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% 05-01-2032 SEDOL: BMBVFS8	5,602,000.000	5,432,128.19	4,818,631.95
CCO HOLDINGS LLC 4.5% 06-01-2033 SEDOL: BNDM315	1,725,000.000	1,719,825.00	1,451,393.82
CCRR PARENT, INC. TERM LOAN 03-06-2028 CUSIP: 12510MAB5	3,577,382.720	2,693,740.01	2,068,907.75
CD&R SMOKEY BUYER 9.5% DUE 10-15-2029 CUSIP: 12515KAA6	1,488,000.000	1,493,193.45	1,464,902.40
CDR HYDRA BUYER INC TL 03-14-2031 CUSIP: LX2280001	845,750.000	841,526.72	847,441.50
CEN PARENT LLC TLB 07-06-2029 CUSIP: 15477BAE7	617,500.000	615,962.40	608,317.78
CENT GARDEN & PET 4.125% DUE 04-30-2031 SEDOL: BMHVCF8	700,000.000	700,000.00	619,010.48
CENT GARDEN & PET 4.125% DUE 10-15-2030 SEDOL: BMHY6S8	1,730,000.000	1,458,200.00	1,554,316.75
CENT PARENT INC / 7.25% DUE 06-15-2029 SEDOL: BN33PP6	1,028,000.000	1,019,694.20	1,015,858.50
CHAMPIONS FING INC TLB 02-06-2029 CUSIP: LX2257033	2,292,018.750	2,246,421.17	2,165,247.19
CHECKERS DRIVE-IN RESTAURANT INC LAST- OUT TERM LOAN SNR SECD TL 06-16-2028 CUSIP: LX2133069	418,304.770	413,365.61	409,938.67
CHECKERS HLDNGS INC CHECK DRIVE-IN REST 1ST OUT TR LN SR SEC TERM LN 06-16-2027 CUSIP: LX2133051	59,399.760	59,393.75	58,805.76
CHRYSAOR BIDCO S A R L SENIOR SECURED TERM LOAN B (USD) 05-14-2031 CUSIP: LX2322407	1,042,874.250	1,042,880.05	1,049,913.65
CITIGROUP INC FIXED 7.625% 12-31-2049 SEDOL: BR55Z58	1,675,000.000	1,675,000.00	1,745,071.41
CLEARWAY ENERGY OPER LLC SR NT 144A 3.75% 01-15-2032 CUSIP: 18539UAE5	930,000.000	840,264.45	793,840.14
CLEARWAY ENERGY 4.75% DUE 03-15-2028 CUSIP: 18539UAC9	542,000.000	528,922.51	518,332.81
CLOUD SOFTWARE GROUP INC TLB 03-30-2029 CUSIP: 88632NBF6	787,641.350	737,418.99	789,342.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CMO J P MORGAN MTG TR 2007-A1 MTG PASS THRU CTF CL B-1 DUE 07-25-2035 REG SEDOL: B1RMCV0	535,884.780	518,940.15	470,007.18
CMO PHHMC SER 2006-4 CL B-1 VAR 12-18-2036 SEDOL: B1L1FD6	12,710.540	12,999.15	12,300.84
CMO RFMSI SER 2006 S4 TR MTG PASSTHRU CTF CL M 2 144A 6 04-25-36 BEO CUSIP: 762010AQ9	1.000	0.00	0.00
COMSTOCK RES INC 6.75% DUE 03-01-2029 CUSIP: 205768AU8	640,000.000	595,200.00	622,147.03
CONCENTRA HEALTH SERVICES INC TLB 06-26-2031 CUSIP: 20602RAC4	875,000.000	873,912.72	880,468.75
CROSSTEX ENERGY FIXED 5.375% 06-01-2029 SEDOL: BJZZT2	1,900,000.000	1,807,375.00	1,900,011.40
CSC HLDGS LLC SR NT 144A 5% 11-15-2031 CUSIP: 126307BK2	634,000.000	634,000.00	330,067.87
CSC HLDGS LLC 4.125% DUE 12-01-2030 SEDOL: BM9LYP0	1,175,000.000	1,175,000.00	844,077.23
CSC HLDGS LLC 6.5% DUE 02-01-2029 CUSIP: 126307AZ0	2,962,000.000	3,097,959.85	2,487,105.59
DAVITA INC 4.625% DUE 06-01-2030 SEDOL: BMW7NB4	1,445,000.000	1,329,332.50	1,328,424.80
DEERFIELD DAKOTA HOLD LLC FKA CORP AKA DUFF & PHELPS TLB 03-05-2027 CUSIP: 24440EAB3	1,158,214.780	1,145,798.76	1,130,707.18
DENALI WATER SOLUTIONS TERM LOAN 03-17-2028 CUSIP: LX1927495	1,769,643.410	1,731,546.74	1,682,630.04
DIGICERT HOLDINGS, INC. USD DIGICERT TERM LOAN DUE 10-16-2026 BEO CUSIP: 24022KAB5	323,307.300	316,032.17	309,770.42
DISCOVERY PURCHASER CORPORATION TM LN SNDUE 10-04-2029 BEO CUSIP: 25471NAC0	1,770,001.410	1,760,351.56	1,777,966.42
DISH DBS CORP 7.75% DUE 07-01-2026 CUSIP: 25470XAY1	700,000.000	625,325.00	588,807.37
DS ADMIRAL BIDCO LLC TERM LOAN B SENIOR SECURED 06-17-2031 CUSIP: 23344UAF7	1,199,687.690	1,184,270.74	1,160,697.84
EHOSTAR CORP 10.75% 11-30-2029 CUSIP: 278768AC0	1,536,537.000	1,651,209.46	1,652,215.85
EHOSTAR CORPORATION 6.75% PIK 11-30-2030 CUSIP: 278768AA4	638,000.000	566,225.00	578,633.36

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ELLUCIAN HOLDINGS INC 2ND LIEN TL SENIORSECURED 11-15-2032 CUSIP: LX2530611	611,000.000	609,479.38	621,185.37
ENCOMPASS HLTH 4.5% DUE 02-01-2028 CUSIP: 29261AAA8	323,000.000	323,000.00	311,668.36
ENGINEERING RESEARCH AND CONSULTING LLC TL SENIOR SECURED 08-15-2031 CUSIP: LX2407414	1,150,000.000	1,127,004.98	1,138,500.00
ENPRO INDS INC CORP 5.75% 10-15-2026 SEDOL: BKBY0D3	350,000.000	346,062.50	348,250.00
ENTEGRIS ESCROW CORP 5.95% 06-15-2030 CUSIP: 29365BAB9	1,628,000.000	1,517,864.60	1,614,749.74
FERTITTA ENTMT LLC 6.75% DUE 01-15-2030 CUSIP: 31556TAC3	1,053,000.000	1,053,000.00	971,417.33
FIRST BRANDS GRP LLC INCREMENTAL TERM LOAN SENIOR SECURED TRM LOAN 3-30-27 CUSIP: 31935HAG2	747,446.840	725,027.32	698,399.38
FIRST FRANKLIN MORTGAGE LN TR 2006-FF9 MTG PASSTHRU CTF CL M-1 06-25-2036 REG CUSIP: 320276AG3	679,884.610	427,637.68	518,994.54
FLORIDA FOOD PRODUCTS LLC INITIAL TERM LOAN (FIRST LIEN) 10-18-2028 CUSIP: LX1989305	437,625.000	424,514.70	368,699.06
FRANCHISE GROUP INC NEW MONEY TL 05-06-2025 CUSIP: LX2525975	261,175.040	242,400.98	261,175.04
FRANCHISE GROUP INC USD FIRST LIEN TERM LOAN DUE 03-10-2026 BEO CUSIP: 35180YAB9	1,001,376.990	990,127.53	573,288.33
GALAXY US OPCO INC. INITIAL TERM LOAN DUE 04-19-2029 BEO CUSIP: LX2040538	548,600.510	418,453.61	485,511.45
GENESEE & WYO INC 6.25% DUE 04-15-2032 CUSIP: 371559AB1	1,288,000.000	1,287,550.00	1,295,752.07
GIBSON BRANDS, INC. COV-LITE TERM LOAN 06-25-2028 CUSIP: 37476YAB8	972,500.000	964,496.73	961,150.93
GLOBAL PARTNERS LP FIXED 7% 08-01-2027 SEDOL: BKPX6T4	1,950,000.000	1,975,581.25	1,956,809.40
GLOBAL PARTNERS LP/GLP FIN CORP 6.875% 01-15-2029 SEDOL: BMH9X15	300,000.000	312,750.00	297,703.07
GOLDMAN SACHS FIXED 7.5% 12-31-2049 SEDOL: BPK6RS9	1,050,000.000	1,050,000.00	1,107,413.49
GOODYEAR TIRE & RUBR CO SR NT 5% 07-15-2029 CUSIP: 382550BN0	699,000.000	643,815.00	641,870.03

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GRAHAM HLDGS CO 5.75% DUE 06-01-2026 SEDOL: BFCCDK9	959,000.000	953,432.50	954,981.41
H & E EQUIP SVCS INC 3.875% 12-15-2028 CUSIP: 404030AJ7	1,782,000.000	1,686,461.31	1,628,635.79
H B FULLER CO 4.25% DUE 10-15-2028 CUSIP: 40410KAA3	983,000.000	983,573.50	924,864.00
HESS MIDSTREAM OPERATIONS LP SR NT 144A 4.25% 02-15-2030 CUSIP: 428102AE7	260,000.000	260,000.00	239,664.78
HIGHTOWER HOLDING LLC TLB TERM LOAN 04-21-2028 CUSIP: 43117LAM5	704,217.490	704,223.92	706,858.31
HILCORP ENERGY I L 5.75% DUE 02-01-2029 CUSIP: 431318AU8	760,000.000	771,557.50	725,077.00
HILCORP ENERGY I 6.0% 04-15-2030 CUSIP: 431318AY0	365,000.000	364,807.50	343,026.93
HILLENBRAND INC 3.75% DUE 03-01-2031 BEO SEDOL: BJL94F1	425,000.000	425,000.00	371,486.34
HILLENBRAND INC 6.25% 02-15-2029 SEDOL: BSF1VX3	925,000.000	925,000.00	924,346.86
HILTON DOMESTIC 5.75% DUE 05-01-2028 CUSIP: 432833AH4	1,182,000.000	1,189,839.71	1,181,731.20
HUB INTL LTD 7.25% DUE 06-15-2030 CUSIP: 44332PAH4	2,492,000.000	2,525,272.50	2,553,677.57
ILPEA PARENT INC. TERM LOAN 06-22-2028 CUSIP: 45236FAF4	340,218.090	336,356.62	339,792.82
INCEPTION FINCO S A R L TERM LOAN B (USD) SENIOR SECURED 03-17-2031 CUSIP: LX2278609	895,500.000	891,027.72	901,096.88
ION TRADING 5.75% DUE 05-15-2028 CUSIP: 46205YAA9	788,000.000	761,921.32	744,632.81
JANE STR GROUP LLC 4.5% DUE 11-15-2029 SEDOL: BL5C740	950,000.000	898,472.83	889,619.62
JEFFERIES FIN LLC 5% DUE 08-15-2028 SEDOL: BP83D39	2,375,000.000	2,341,239.79	2,227,838.85
KENNEDY WILSON INC SR NT 5% 03-01-2031 SEDOL: BMVHFK8	650,000.000	653,750.00	568,316.32
KENNEDY WILSON INC 4.75% 03-01-2029 SEDOL: BMVHFJ7	625,000.000	625,000.00	565,270.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
L BRANDS INC 5.25% 02-01-2028 CUSIP: 501797AN4	304,000.000	298,460.00	299,303.75
L BRANDS INC 6.875% DUE 11-01-2035 CUSIP: 501797AL8	497,000.000	491,927.71	508,547.30
L BRANDS INC 7.5% DUE 06-15-2029 CUSIP: 501797AR5	536,000.000	529,216.53	552,356.22
LBM ACQUISITION LLC TERM LOAN 05-30-2031 CUSIP: LX2337330	1,817,121.870	1,799,346.81	1,799,150.53
LEIA FINCO US LLC SR SEC TERM LOAN 07-02-2031 CUSIP: LX2320146	425,000.000	422,879.75	424,269.00
LERNEN BIDCO LIMITED TERM LOAN B SENIOR SECURED 10-01-2031 CUSIP: LX2477490	997,500.000	992,517.25	1,007,475.00
LIVE NATION ENTMT 5.625% DUE 03-15-2026 CUSIP: 538034AN9	409,000.000	409,512.50	408,303.47
LIVE NATION ENTMT 6.5% DUE 05-15-2027 CUSIP: 538034AV1	809,000.000	809,000.00	817,889.25
MADISON IAQ LLC 4.125% DUE 06-30-2028 CUSIP: 55760LAA5	533,000.000	532,680.20	504,563.61
MADISON IAQ LLC 5.875% DUE 06-30-2029 CUSIP: 55760LAB3	1,384,000.000	1,374,997.05	1,306,820.55
MATCH GROUP HLDGS II LLC SR NT 144A 3.625% 10-01-2031 SEDOL: BP94PM4	1,547,000.000	1,526,002.50	1,320,173.61
MEDLINE BORROWER LP THIRD AMENDMENT INCREMENTAL TL SENIOR SECURED 10-23-2028 CUSIP: LX2350945	179,888.600	179,230.24	180,372.50
MGIC INVT CORP WIS 5.25% DUE 08-15-2028 REG CUSIP: 552848AG8	681,000.000	703,080.00	666,561.86
MICHAELS CO INC TERM B LOAN SENIOR SECURED 04-08-2028 SEDOL: BS495N6	582,904.820	500,893.02	468,229.95
MIDWEST PHYSICIAN ADMIN SERVICES LLC INITIAL TERM LOAN (FIRST LIEN) 3-12-2028 CUSIP: 59835XAC8	1,067,483.030	937,273.63	1,007,309.01
MIWD HOLDCO II LLC TERM LOAN SENIOR SECURED 03-20-2031 CUSIP: LX2278823	373,125.000	371,265.13	376,337.61
MODENA BUYER LLC TERM LOAN SENIOR SECURED 04-18-2031 CUSIP: 60753DAC8	1,085,000.000	1,063,310.22	1,047,795.35
MOOG INC 4.25% DUE 12-15-2027 CUSIP: 615394AM5	471,000.000	471,000.00	449,550.47

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United States - USD			
NABORS INDS INC NEW SR PRIORITY GTD NT 144A 7.375% 05-15-2027 CUSIP: 62957HAJ4	211,000.000	205,120.60	210,755.21
NABORS INDS INC NEW 9.125% 01-31-2030 CUSIP: 62957HAP0	996,000.000	1,007,287.50	1,012,894.84
NATIONAL MENTOR HOLDINGS INC TL LIEN1 DUE 02-18-2028 BEO CUSIP: 63689EAR6	810,745.120	806,931.79	802,297.16
NATIONAL MENTOR HOLDINGS, INC TAS SOLUTIONS, INC.) TERM LOAN 03-02-28 CUSIP: 63689EAT2	20,000.000	19,905.00	19,791.60
NAVIENT CORP 11.5% 03-15-2031 CUSIP: 63938CAP3	960,000.000	992,330.50	1,073,591.90
NAVIENT CORP 5.5% 03-15-2029 CUSIP: 63938CAM0	212,000.000	201,926.25	199,955.94
NAVIENT CORP 6.75% DUE 06-25-2025 CUSIP: 63938CAH1	1,139,000.000	1,198,276.25	1,140,195.85
NCL CORP LTD 5.875% DUE 03-15-2026 CUSIP: 62886HBA8	946,000.000	904,280.00	944,716.09
NCR ATLEOS ESCR 9.5% DUE 04-01-2029 CUSIP: 638962AA8	1,543,000.000	1,535,067.50	1,671,573.56
NEPTUNE BIDCO US INC 9.29% 04-15-2029 CUSIP: 640695AA0	2,179,000.000	2,078,051.58	2,026,739.39
NEW ENTERPRISE STONE & LIME CO INC SR SECD NT 144A 5.25% 07-15-2028 SEDOL: BM9MG46	1,475,000.000	1,475,000.00	1,424,867.11
NEWELL BRANDS INC 5.2% DUE 04-01-2026 SEDOL: BD3J3H2	1,091,000.000	1,018,209.19	1,090,534.86
NEWELL BRANDS INC 6.375% DUE 09-15-2027 BEO SEDOL: BQ2M7V5	1,309,000.000	1,282,750.00	1,313,315.83
NEWELL BRANDS INC 6.375% 05-15-2030 CUSIP: 651229BF2	326,000.000	326,000.00	326,536.86
NEWELL BRANDS INC 6.625% 05-15-2032 CUSIP: 651229BE5	321,000.000	321,260.00	322,793.35
NEXUS BUYER LLC TERM LOAN 07-18-2031 CUSIP: 65343UAG7	239,400.000	238,212.97	239,998.50
NIC ACQUISITION CORP FLTG RT TBL 12-29-2027 CUSIP: 12656UAB1	740,482.930	735,266.45	660,570.01
NRG ENERGY INC SR NT 144A 3.875% 02-15-2032 CUSIP: 629377CS9	130,000.000	123,992.12	113,537.88

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United States - USD			
NUSTAR LOGISTICS L FIXED 5.625% DUE 04-28-2027 SEDOL: BF0L7Z1	1,289,000.000	1,285,748.92	1,279,619.68
NUSTAR LOGISTICS L P 5.75% DUE 10-01-2025 BEO CUSIP: 67059TAG0	1,294,000.000	1,350,645.00	1,293,748.71
NUSTAR LOGISTICS L 6% 06-01-2026 SEDOL: BK6J2V5	1,591,000.000	1,566,162.50	1,593,129.38
ONEMAIN FIN CORP 4% DUE 09-15-2030 SEDOL: BMQ83Q8	1,581,000.000	1,368,410.00	1,405,133.48
ONEMAIN FIN CORP 7.5% 05-15-2031 CUSIP: 682691AF7	727,000.000	727,000.00	746,142.90
ONEMAIN FIN CORP 7.875% 03-15-2030 CUSIP: 682691AE0	795,000.000	790,333.35	829,310.13
ONEMAIN FINANCE CORP 6.625% 05-15-2029 CUSIP: 682691AH3	1,531,000.000	1,531,000.00	1,550,060.86
ONEMAIN FINANCIAL CORPORATION 3.875% 09-15-2028 SEDOL: BL6L3Z9	650,000.000	624,317.08	599,001.23
ONEMAIN FINANCIAL CORPORATION 7.125% 11-15-2031 CUSIP: 682691AG5	107,000.000	107,000.00	109,014.04
OUTCOMES GROUP HOLDINGS INC TLB SENIOR SECURED 05-06-2031 CUSIP: 69002CAD8	1,047,375.000	1,042,143.11	1,057,325.06
PELICAN PRODUCTS INC INITIAL TERM LOAN (FIRST LIEN) DUE 12-29-2028 BEO CUSIP: 70468BAC7	1,359,353.980	1,322,117.12	1,217,981.17
PERMIAN PRODUCTION PARTNERS LLC PIK TERM LOAN DUE 11-23-2025 BEO CUSIP: LX1912000	47,507.580	45,197.63	47,032.50
PERMIAN RES OPER LLC SR NT 144A 7% 01-15-2032 CUSIP: 71424VAA8	1,430,000.000	1,428,522.50	1,451,606.71
PERRIGO FIN UNLIMITED CO 6.125% 09-30-2032 SEDOL: BRQPZL3	500,000.000	500,000.00	488,915.34
PERRIGO FIN UNLTD FIXED 3.15% DUE 06-15-2030 SEDOL: BMYFCW0	1,125,000.000	1,092,656.25	1,054,404.32
PETSMART INC FLTG RT TBL 02-11-2028 BEO CUSIP: 71677HAL9	685,000.000	683,287.50	681,575.00
PG&E CORP 5% DUE 07-01-2028 CUSIP: 69331CAH1	515,000.000	515,000.00	503,126.27
PICASSO FIN SUB 6.125% DUE 06-15-2025 SEDOL: BM8BF47	900,000.000	900,000.00	896,625.00

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United States - USD			
PILGRIMS PRIDE CORP 3.5% 03-01-2032 CUSIP: 72147KAH1	1,300,000.000	1,289,744.52	1,120,012.62
PILGRIMS PRIDE CORP 4.25% DUE 04-15-2031 CUSIP: 72147KAJ7	567,000.000	561,924.07	522,442.16
PLANVIEW PARENT INC TERM LOAN SENIOR SECURED TERM LOAN 12-17-2027 CUSIP: LX2351240	257,354.990	255,757.19	258,963.46
POST HLDGS INC 4.625% DUE 04-15-2030 SEDOL: BLCF601	1,717,000.000	1,555,135.41	1,583,500.09
PRESTIGE BRANDS INC 3.75% 04-01-2031 CUSIP: 74112BAM7	409,000.000	409,000.00	359,120.48
PROTECTIVE INDUSTRIAL PRODUCTS, INC. FLTG RT TBL 12-29-2027 CUSIP: 37987UAC6	298,453.320	298,094.96	298,080.25
PROVIDENT FDG 9.75% DUE 09-15-2029 CUSIP: 74387UAK7	1,120,000.000	1,125,910.00	1,146,643.68
PTC INC 3.625% DUE 02-15-2025 SEDOL: BLBL7B8	441,000.000	431,628.75	439,811.42
PUSHPAY USA INC TERM LOAN 08-08-2031 CUSIP: LX2390560	1,442,500.000	1,428,079.75	1,449,712.50
PVPTL CCO HLDGS LLC / CCO HLDGS CAP CORP 5.125% DUE 05-01-2027 CUSIP: 1248EPBT9	2,645,000.000	2,587,580.37	2,599,030.27
PVPTL EQM MIDSTREAM PARTNERS L P 4.75% 01-15-2031 CUSIP: 26885BAL4	2,023,000.000	1,941,405.92	1,902,489.04
PVPTL IRON MTN INC NEW 4.875% 09-15-2027 CUSIP: 46284VAC5	503,000.000	507,367.50	490,439.45
PVPTL VIPER ENERGY PARTNERS LP 5.375% DUE 11-01-2027 SEDOL: BKVB302	350,000.000	350,000.00	345,122.79
PVTL TRANSOCEAN TITAN FIN LTD 01/02/2028 8.375% 02-01-2028 CUSIP: 89386MAA6	732,000.000	739,137.50	746,915.72
PVTPA AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.5% DUE 04-20-2026 BEO CUSIP: 00253XAA9	1,337,621.520	1,335,386.18	1,334,691.43
PVTPA AADVANTAGE LOYALTY IP LTD/AMERN AIRLS 5.75% 04-20-2029 CUSIP: 00253XAB7	1,185,302.000	1,188,057.31	1,175,448.86
PVTPA ACADIA HEALTHCARE CO INC SR NT 5.0% 04-15-2029 CUSIP: 00404AAP4	1,583,000.000	1,563,447.20	1,480,655.27
PVTPA ACI WORLDWIDE INC 5.75% DUE 08-15-2026 SEDOL: BFXKZS4	2,075,000.000	2,072,250.00	2,071,192.44

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PVTPL ACUSHNET CO DEL 7.375% 10-15-2028 CUSIP: 005095AA2	197,000.000	197,000.00	203,591.62
PVTPL ADVANCED DRAIN SYS INC DEL 6.375% DUE 06-15-2030/06-15-2025 BEO SEDOL: BNRNP85	925,000.000	895,501.25	925,035.15
PVTPL AG TTMT ESCROW ISSUER LLC SR SECD NT 8.625% 09-30-2027 CUSIP: 00840KAA7	906,000.000	915,314.85	939,490.29
PVTPL ALBERTSONS COS INC/SAFEWAY INC/ A 4.625% DUE 01-15-2027 BEO CUSIP: 013092AC5	789,000.000	793,787.90	772,441.56
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEW A SR NT 144A 7.5% 03-15-2026 CUSIP: 013092AA9	406,000.000	405,880.00	407,441.37
PVTPL ALBERTSONS COS INC/SAFEWAY INC/NEWA 3.25% DUE 03-15-2026/08-31-2020 BEO CUSIP: 013092AF8	1,302,000.000	1,248,687.50	1,270,202.80
PVTPL ALBERTSONS COS/SAFEWAY 6.5% DUE 02-15-2028 SEDOL: BMWSCM1	1,025,000.000	1,025,000.00	1,037,804.37
PVTPL ALCOA NEDERLAND HLDG B V 7.125% 03-15-2031 SEDOL: BQKN1M9	969,000.000	969,000.00	1,001,348.34
PVTPL ALCOA NEDERLAND HOLDING 6.125% 05-15-2028 SEDOL: BFM0D25	1,750,000.000	1,750,000.00	1,748,568.85
PVTPL ALLIANT HLDGS INTER LLC/ALLIANT HLDGS 4.25 DUE 10-15-2027/10-15-2020 BEO CUSIP: 01883LAB9	624,000.000	623,761.55	595,634.71
PVTPL ALLIANT HLDGS INTER LLC/ALLIANT HLDGS 6.75% 04-15-2028 SEDOL: BMXHQ92	2,069,000.000	2,069,000.00	2,073,638.70
PVTPL ALLIANT HLDGS INTER LLC/ALLIANT HLDGS SR NT 5.875% 11-01-2029/11-03-2021 CUSIP: 01883LAD5	615,000.000	615,000.00	590,848.03
PVTPL ALLIANT HLDGS 6.5% 10-01-2031 SEDOL: BS6QBT3	2,753,000.000	2,753,000.00	2,726,099.62
PVTPL ALLIANT HOLDINGS I, LLC 7.375% 10-01-2032 CUSIP: 01883LAH6	911,000.000	911,000.00	919,383.02
PVTPL ALLIANT HOLDINGS INTERMEDIATE LLC 7.0% 01-15-2031 CUSIP: 01883LAFO	1,583,000.000	1,607,816.25	1,589,182.99
PVTPL ALLISON TRANSMISSION INC SR 4.75% 10-01-2027 SEDOL: BD6NJY0	350,000.000	350,000.00	339,079.86
PVTPL ALLISON TRANSMISSION INC 3.75% DUE01-30-2031/11-19-2020 BEO SEDOL: BMX50K5	1,625,000.000	1,625,000.00	1,437,714.56
PVTPL ALPHA GENERATION 6.75% 10-15-2032 CUSIP: 02073LAA9	562,000.000	562,000.00	556,028.60

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PVTPL AMENTUM ESCROW CORP 7.25% 08-01-2032 SEDOL: BR2NN28	1,247,000.000	1,251,035.00	1,256,437.06
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 CUSIP: 023771T40	840,000.000	849,263.75	881,944.06
PVTPL AMERICAN BLDRS & CONTRACTORS SUPPLY INC 4% DUE 01-15-2028 BEO CUSIP: 024747AF4	1,201,000.000	1,152,033.76	1,150,888.78
PVTPL AMERITEX HOLDCO INTER LLC 10.25% 10-15-2028 SEDOL: BPTK588	575,000.000	569,451.25	612,934.48
PVTPL AMN HEALTHCARE INC SR NT 4.625% DUE 10-01-2027 SEDOL: BJVRC95	1,675,000.000	1,578,812.50	1,591,291.37
PVTPL AMSTED INDS INC 4.625% DUE 05-15-2030 SEDOL: BJBYDD7	550,000.000	539,074.33	517,339.01
PVTPL AMWINS GROUP INC 6.375% 02-15-2029 CUSIP: 031921AC3	809,000.000	808,480.00	813,960.97
PVTPL ANTERO MIDSTREAM PARTNERS LP 6.625% 02-01-2032 CUSIP: 03690AAK2	990,000.000	990,182.50	997,237.89
PVTPL ARAMARK SVCS INC SR NT 5.0% 04-01-2025 SEDOL: BDH6XR9	862,000.000	856,612.50	859,824.25
PVTPL ARCHES BUYER INC 144A 4.25% DUE 06-01-2028 BEO CUSIP: 039524AA1	1,545,000.000	1,396,747.87	1,418,868.05
PVTPL ARCHROCK PARTNERS L P/ARCHROCK PARTNER 6.25% DUE 04-01-2028 CUSIP: 03959KAC4	1,092,000.000	1,026,321.60	1,086,178.73
PVTPL ARCHROCK PARTNERS LP 6.625% 09-01-2032 CUSIP: 03959KAD2	545,000.000	545,131.25	544,285.00
PVTPL ARCOSA INC 4.375% DUE 04-15-2029/04-06-2021 BEO SEDOL: BNKH1X1	750,000.000	750,000.00	698,801.48
PVTPL ARDAGH METAL PACKAGING FIN PLC/ARDAGH 4% DUE 09-01-2029 BEO CUSIP: 03969YAB4	2,723,000.000	2,479,760.00	2,339,037.83
PVTPL ARDAGH METAL PACKAGING 6% 06-15-2027 CUSIP: 03969YAC2	2,256,000.000	2,261,077.50	2,238,360.74
PVTPL ARETEC ESCROW ISSUER 2 INC 10.0% 08-15-2030 SEDOL: BNV0DD3	2,441,000.000	2,467,305.63	2,665,864.92
PVTPL ARSENAL AIC PARENT LLC 8.0% 10-01-2030 SEDOL: BNXJFZ4	1,675,000.000	1,668,812.50	1,733,284.79
PVTPL ARTERA SVCS LLC 8.5% 02-15-2031 SEDOL: BSF1V00	1,600,000.000	1,600,000.00	1,542,195.01

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PVTPL ASSURED PARTNERS INC 5.625% DUE 01-15-2029/12-10-2020 BEO CUSIP: 04624VAB5	1,833,000.000	1,743,563.65	1,852,266.66
PVTPL ASSURED PARTNERS INC 7.5% 02-15-2032 CUSIP: 04624VAC3	581,000.000	578,967.85	625,306.36
PVTPL AVANTOR FUNDING INC 3.875% DUE 11-01-2029/10-26-2021 BEO SEDOL: BMV6Y75	2,893,000.000	2,757,312.50	2,644,791.10
PVTPL AVANTOR 4.625% DUE 07-15-2028 BEO CUSIP: 05352TAA7	467,000.000	467,000.00	445,753.36
PVTPL AVIENT CORP SR NT 144A 7.125% DUE 08-01-2030/08-10-2022 BEO CUSIP: 05368VAA4	415,000.000	417,514.79	423,907.98
PVTPL AVIENT CORP 7.2-NC3Y NEW ISSUE 11-30-2031 CUSIP: 05368VAB2	167,000.000	167,000.00	164,708.78
PVTPL AVIS BUDGET CAR RENT LLC/INC 8.0% 02-15-2031 CUSIP: 053773BH9	1,018,000.000	996,602.50	1,041,712.27
PVTPL AVIS BUDGET CAR RENT LLC/INC 8.25% 01-15-2030 CUSIP: 053773BJ5	566,000.000	566,000.00	583,701.14
PVTPL AXALTA COATING SYS LLC 3.375% DUE 02-15-2029 BEO CUSIP: 05453GAC9	742,000.000	721,415.00	673,514.14
PVTPL AXALTA COATING SYSTEMS 7.25% 02-15-2031 SEDOL: BMG39C1	500,000.000	500,000.00	517,409.00
PVTPL BAUSCH HEALTH COMPANIES INC 11% NTS 30/09/2028 USD 11.0% DUE 09-30-2028 CUSIP: 071734AQ0	279,000.000	352,273.68	265,050.00
PVTPL BAUSCH HEALTH COS INC 6.125% 02-10-2027 CUSIP: 071734AP2	762,000.000	762,000.00	691,515.00
PVTPL BAUSCH HEALTH COS INC 4.875% DUE 06-01-2028 BEO CUSIP: 071734AN7	2,380,000.000	2,325,703.71	1,904,000.00
PVTPL BAUSCH HEALTH COS INC 6.25% DUE 02-15-2029 BEO CUSIP: 071734AK3	267,000.000	163,600.00	165,540.00
PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375% 10-01-2028 CUSIP: 071705AA5	974,000.000	982,062.50	1,008,090.00
PVTPL BEACON ROOFING SUPPLY INC 4.5% 11-15-2026 CUSIP: 073685AF6	543,000.000	547,401.25	533,538.44
PVTPL BEACON ROOFING SUPPLY INC 6.5% 08-01-2030 CUSIP: 073685AK5	495,000.000	495,000.00	502,201.47
PVTPL BLOCK INC 6.5% 05-15-2032 CUSIP: 852234AR4	1,335,000.000	1,335,196.25	1,347,887.18

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL BOYD GAMING CORP 4.75% DUE 06-15-2031 BEO CUSIP: 103304BV2	672,000.000	673,836.67	621,720.07
PVTPL BOYNE USA INC 4.75% DUE 05-15-2029BEO CUSIP: 103557AC8	976,000.000	886,982.60	925,125.70
PVTPL BRINKS CO 6.75% 06-15-2032 SEDOL: BSLSTW3	875,000.000	875,000.00	881,401.52
PVTPL BRUNDAGE-BONE CONCRETE PUMPING HLDGS INC 6.0% DUE 02-01-2026 SEDOL: BN4Q2D1	1,825,000.000	1,863,712.64	1,823,522.85
PVTPL BUCKEYE PARTNERS L P 4.125% DUE 03-01-2025 SEDOL: BL4P8R0	575,000.000	570,687.50	573,463.08
PVTPL BUCKEYE PARTNERS L P 6.875% 07-01-2029 SEDOL: BSB7QF2	1,650,000.000	1,650,000.00	1,669,857.75
PVTPL BUILDERS FIRSTSOURCE INC SR NT 6.375% 06-15-2032 SEDOL: BPTJK68	1,600,000.000	1,591,250.00	1,590,918.93
PVTPL BUILDERS FIRSTSOURCE INC 4.25% DUE02-01-2032/07-23-2021 BEO SEDOL: BMD9BZ9	250,000.000	195,625.00	220,778.13
PVTPL BUILDERS FIRSTSOURCE INC 6.375% 03-01-2034 SEDOL: BMF9C65	700,000.000	700,000.00	690,855.19
PVTPL BWX TECHNOLOGIES INC 4.125% DUE 06-30-2028/06-12-2020 BEO CUSIP: 05605HAB6	433,000.000	433,000.00	405,405.34
PVTPL CABLE ONE INC SR NT 144A 4% DUE 11-15-2030 BEO SEDOL: BMBTPK4	525,000.000	433,125.00	438,678.37
PVTPL CAESARS ENTERTAINMENT INC 4.625% DUE 10-15-2029 BEO CUSIP: 12769GAA8	1,717,000.000	1,723,281.25	1,607,555.02
PVTPL CAESARS ENTERTAINMENT INC 6.0% 10-15-2032 SEDOL: BSVLTR7	2,049,000.000	2,035,845.00	1,975,580.70
PVTPL CAESARS ENTERTAINMENT INC 6.5% 02-15-2032 SEDOL: BNTZ4D7	1,514,000.000	1,514,000.00	1,520,833.53
PVTPL CAESARS ENTERTAINMENT INC 7.0% DUE02-15-2030 CUSIP: 12769GAB6	1,878,000.000	1,888,221.20	1,912,836.24
PVTPL CALPINE CORP SR SECD NT 144A 4.5% DUE 02-15-2028 BEO CUSIP: 131347CM6	431,000.000	431,000.00	413,378.13
PVTPL CAPSTONE BORROWER INC 8.0% 06-15-2030 SEDOL: BQ3R0L0	1,600,000.000	1,615,750.00	1,656,176.00
PVTPL CARNIVAL CORP GTD SR NT 6.0% 05-01-2029 CUSIP: 143658BR2	1,451,000.000	1,462,178.21	1,447,567.22

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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United States - USD			
PVTPL CARNIVAL CORP GTD SR SECD NT 144A 5.75% DUE 03-01-2027/02-16-2021 BEO CUSIP: 143658BN1	556,000.000	556,000.00	554,773.59
PVTPL CARNIVAL CORP 144A 7.625% DUE 03-01-2026 BEO CUSIP: 143658BL5	413,000.000	421,715.30	413,603.57
PVTPL CARNIVAL CORP 4.0% 08-01-2028 CUSIP: 143658BQ4	1,321,000.000	1,321,000.00	1,252,038.25
PVTPL CARNIVAL CORP 7.0% 08-15-2029 CUSIP: 143658BW1	361,000.000	361,000.00	375,500.95
PVTPL CARNIVAL HOLDING 10.375% 05-01-2028 CUSIP: 14366RAA7	712,000.000	701,774.30	758,555.30
PVTPL CARRIAGE SVCS INC 4.25% DUE 05-15-2029/05-13-2021 BEO SEDOL: BMGH5N6	2,300,000.000	1,897,479.38	2,094,689.35
PVTPL CCO HLDGS LLC 144A 5.0% 02-01-2028 CUSIP: 1248EPBX0	1,175,000.000	1,096,493.75	1,132,575.10
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 03-01-2030 CUSIP: 1248EPCD3	2,134,000.000	2,105,916.79	1,948,696.69
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 02-01-2032 BEO CUSIP: 1248EPCQ4	1,013,000.000	1,013,000.00	889,088.30
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.25% DUE 02-01-2031 SEDOL: BN2R7D1	575,000.000	445,625.00	501,127.12
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-2030 CUSIP: 1248EPCE1	2,598,000.000	2,601,420.00	2,331,954.41
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 6.375% DUE 09-01-2029 BEO SEDOL: BN4JB66	600,000.000	600,000.00	594,870.92
PVTPL CENTRAL PARENT LLC/CDK GLOBAL II LLC 8.0% 06-15-2029 CUSIP: 154915AA0	878,000.000	893,188.75	891,158.59
PVTPL CHARLES RIV LABORATORIES INTL INC 4.25% DUE 05-01-2028 CUSIP: 159864AE7	385,000.000	382,300.00	365,266.65
PVTPL CHARLES RIVER LABORATORII 3.75% DUE 03-15-2029 BEO CUSIP: 159864AG2	322,000.000	322,000.00	295,445.70
PVTPL CHART INDUSTRIES INC 7.5% DUE 01-01-2030 BEO CUSIP: 16115QAF7	670,000.000	667,294.30	696,583.90
PVTPL CHART INDUSTRIES INC 9.5% DUE 01-01-2031 BEO CUSIP: 16115QAG5	181,000.000	184,019.00	193,961.95
PVTPL CHEEVER ESCR ISSUER LLC 01/10/20277.125 DUE 10-01-2027/10-01-2024 BEO CUSIP: 16308NAA2	627,000.000	624,627.90	635,784.90

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United States - USD			
PVTPL CHOBANI HOLDCO II LLC 8.75% 10-01-2029 CUSIP: 169918AA7	658,000.000	665,630.01	695,847.17
PVTPL CHS/CMNTY HEALTH SYS INC 10.875% 01-15-2032 CUSIP: 12543DBN9	502,000.000	504,660.00	517,927.48
PVTPL CHS/CMNTY HEALTH SYS INC 4.75% DUE02-15-2031/02-09-2021 BEO CUSIP:	428,000.000	427,351.52	332,070.39
PVTPL CHS/CMNTY HEALTH SYS INC 5.625% DUE 03-15-2027/12-28-2020 BEO CUSIP: 12543DBG4	888,000.000	824,743.61	852,229.11
PVTPL CHS/CMNTY HEALTH SYS 6.875% 04-15-2029 CUSIP: 12543DBJ8	808,000.000	811,892.50	609,466.27
PVTPL CHS/COMMUNITY HEALTH 5.25% 05-15-2030 CUSIP: 12543DBM1	2,238,000.000	2,115,600.00	1,838,131.68
PVTPL CHURCHILL DOWNS INC 6.75% 05-01-2031 CUSIP: 171484AJ7	473,000.000	473,000.00	478,113.13
PVTPL CHURCHILL DOWNS 4.75% 01-15-2028 CUSIP: 171484AE8	425,000.000	395,781.25	409,969.30
PVTPL CINEMARK USA INC 5.25% DUE 07-15-2028 BEO CUSIP: 172441BF3	794,000.000	739,330.87	774,324.12
PVTPL CINEMARK USA INC 7% 08-01-2032 CUSIP: 172441BH9	311,000.000	311,000.00	317,024.69
PVTPL CIVITAS RES INC 8.375% 07-01-2028 CUSIP: 17888HAA1	292,000.000	293,095.00	303,261.99
PVTPL CIVITAS RES INC 8.625% 11-01-2030 CUSIP: 17888HAC7	269,000.000	269,000.00	281,709.07
PVTPL CIVITAS RESOURCES INC 8.75% 07-01-2031 CUSIP: 17888HAB9	816,000.000	852,038.75	850,707.36
PVTPL CLARIOS GLOBAL LP 8.5% 05-15-2027 SEDOL: BJ0M440	1,344,000.000	1,353,076.53	1,345,821.12
PVTPL CLARIOS GLOBAL LP/CLARIOS US FINA 6.75% DUE 05-15-2028 CUSIP: 18060TAC9	550,000.000	550,000.00	559,984.84
PVTPL CLARIVATE SCIENCE HLDGS CORP 3.875% DUE 07-01-2028 BEO CUSIP: 18064PAC3	891,000.000	861,440.00	830,012.87
PVTPL CLARIVATE SCIENCE HLDGS CORP SR INT 4.875% 07-01-2029 CUSIP: 18064PAD1	1,857,000.000	1,708,782.50	1,731,116.40
PVTPL CLEAN HBRS INC 6.375% 02-01-2031 SEDOL: BL0NTT7	621,000.000	621,000.00	625,210.47

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United States - USD			
PVTPL CLEAR CHANNEL OUTDOOR HOLDINGS INC7.5% DUE 06-01-2029 BEO CUSIP: 18453HAD8	930,000.000	931,581.25	813,702.45
PVTPL CLEAR CHANNEL OUTDOOR HOLDINGS INC7.875% 04-01-2030 CUSIP: 18453HAF3	970,000.000	969,697.50	998,317.28
PVTPL CLEAR CHANNEL OUTDOOR HOLDINGS INC9.0% DUE 09-15-2028 CUSIP: 18453HAE6	291,000.000	291,000.00	304,720.07
PVTPL CLEAR CHANNEL WORLDWIDE 7.75% 04-15-2028 CUSIP: 18453HAC0	1,124,000.000	1,140,183.55	1,014,194.78
PVTPL CLEAR CHANNEL WORLDWIDE 5.125% DUE 08-15-2027 CUSIP: 18453HAA4	1,465,000.000	1,480,600.43	1,410,056.20
PVTPL CLEARWATER PAPER CORP 4.75% DUE 08-31-2028 BEO SEDOL: BN6Q176	1,700,000.000	1,728,500.00	1,605,446.00
PVTPL CLEARWAY ENERGY OPER LLC 3.75% DUE02-15-2031 CUSIP: 18539UAD7	2,085,000.000	1,988,011.25	1,815,597.71
PVTPL CLEVELAND-CLIFFS INC 6.875% 11-01-2029 CUSIP: 185899AQ4	357,000.000	357,000.00	353,180.24
PVTPL CLOUD SOFTWARE GROUP INC 8.25% 06-30-2032 CUSIP: 18912UAC6	1,769,000.000	1,770,642.50	1,823,043.89
PVTPL CLOUD SOFTWARE GROUP INC 9.0% 09-30-2029 CUSIP: 18912UAA0	3,114,000.000	2,614,926.00	3,161,624.71
PVTPL CLYDESDALE ACQUISITION HLDGS INC 6.625% DUE 04-15-2029 CUSIP: 18972EAA3	652,000.000	638,620.00	656,321.85
PVTPL CLYDESDALE ACQUISITION HLDGS INC 8.75% DUE 04-15-2030/04-13-2022 BEO CUSIP: 18972EAB1	895,000.000	887,972.50	904,696.43
PVTPL CNX MIDSTREAM PART LP 4.75% 04-15-2030 CUSIP: 12654AAA9	896,000.000	895,731.25	817,298.05
PVTPL CNX RES CORP 6% DUE 01-15-2029/11-30-2020 BEO CUSIP: 12653CAJ7	691,000.000	706,447.50	677,644.84
PVTPL CNX RESOURCES CORPORATION 7.375% DUE 01-15-2031 BEO CUSIP: 12653CAK4	520,000.000	513,500.00	534,182.41
PVTPL COGENT COMMUNICATIONS GROUP INC SRNT 7.0% 06-15-2027 SEDOL: BQ72DM3	75,000.000	73,449.13	75,363.68
PVTPL COGENT COMMUNICATIONS GROUP LLC 7.0% 06-15-2027 SEDOL: BSNTNM2	3,000,000.000	2,955,000.00	3,000,966.63
PVTPL COMPASS MINERALS INTERNATIONAL INC 6.75% 12-01-2027 SEDOL: BL2G381	2,050,000.000	2,079,656.25	2,019,040.76

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PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-15-2030 BEO CUSIP: 205768AT1	615,000.000	588,901.25	573,561.13
PVTPL CONCENTRA ESCROW ISSUER 6.875%07-15-2032 CUSIP: 20600DAA1	672,000.000	677,306.25	683,381.23
PVTPL CONSTELLIUM SE 3.75% DUE 04-15-2029/02-24-2021 BEO CUSIP: 21039CAB0	1,665,000.000	1,487,857.03	1,507,074.02
PVTPL CONSTELLIUM SE 6.375% 08-15-2032 CUSIP: 21039CAD6	943,000.000	940,712.50	912,741.53
PVTPL CPI CG INC 10.0% 07-15-2029 SEDOL: BSWW1C8	3,600,000.000	3,600,000.00	3,846,265.20
PVTPL CQP HOLDCO LP BIP-V CHINOOK HOLD 7.5% 12-15-2033 SEDOL: BNDQW43	1,325,000.000	1,325,000.00	1,393,019.30
PVTPL CROCS INC 4.125% DUE 08-15-2031 BEO SEDOL: BKP5429	2,500,000.000	2,500,000.00	2,174,945.75
PVTPL CROWNROCK L P/CROWNROCK FIN INC 5.0% DUE 05-01-2029 BEO CUSIP: 228701AG3	830,000.000	830,707.66	840,393.16
PVTPL CSC HLDGS LLC 144A 3.375% DUE 02-15-2031/08-17-2020 BEO SEDOL: BMDFGQ3	2,614,000.000	2,494,776.25	1,833,492.01
PVTPL CSC HLDGS LLC 4.625% 12-01-2030 SEDOL: BM9M1M9	1,982,000.000	2,038,423.34	1,035,501.27
PVTPL CSC HOLDINGS LLC BNDS 5.5% DUE 04-15-2027 CUSIP: 126307AQ0	254,000.000	243,758.59	227,329.88
PVTPL CSC HOLDINGS LLC SR GTD NT 4.5%11-15-2031 SEDOL: BMY0HH5	1,325,000.000	1,320,500.00	954,041.22
PVTPL CVR ENERGY INC 5.75% DUE 02-15-2028 SEDOL: BKZCKL1	1,993,000.000	1,991,170.22	1,821,242.30
PVTPL CVR ENERGY INC 8.5% DUE 01-15-2029 SEDOL: BP0R1T1	1,275,000.000	1,275,000.00	1,222,966.52
PVTPL DARLING INGREDIENTS INC FORMERLY DARLIN 5.25% 04-15-2027 SEDOL: BJT7CM0	1,100,000.000	1,095,875.00	1,082,491.96
PVTPL DARLING INGREDIENTS INC 6% 06-15-2030 CUSIP: 237266AJ0	875,000.000	860,781.25	863,175.43
PVTPL DELEK LOGISTICS PARTNERS LP 8.625%03-15-2029 CUSIP: 24665FAD4	2,033,000.000	2,048,785.00	2,101,993.66
PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026 CUSIP: 25470XBE4	945,000.000	874,145.00	858,958.70

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PVTPL DISH NETWORK CORPORATION 11.75% DUE 11-15-2027 BEO CUSIP: 25470MAG4	2,203,000.000	2,220,403.27	2,333,474.66
PVTPL DT MIDSTREAM INC 4.125% DUE 06-15-2029 BEO CUSIP: 23345MAA5	1,363,000.000	1,289,499.78	1,272,889.59
PVTPL DT MIDSTREAM INC 4.375% DUE 06-15-2031 BEO CUSIP: 23345MAB3	933,000.000	950,722.50	851,289.01
PVTPL DUN & BRADSTREET CORP 5.0% 12-15-2029 SEDOL: BMV7VT9	1,900,000.000	1,758,000.00	1,809,368.27
PVTPL ELDORADO RESORTS INC SR NT 144A 8.125% DUE 07-01-2027/07-06-2020 BEO SEDOL: BLFBXK5	2,000,000.000	2,032,500.00	2,019,994.88
PVTPL ELEMENT SOLUTIONS INC SR NT 3.875% 09-01-2028 CUSIP: 28618MAA4	1,414,000.000	1,412,050.00	1,341,216.78
PVTPL ELLUCIAN HLDGS INC 6.5% 12-01-2029 CUSIP: 289178AA3	417,000.000	417,000.00	417,176.81
PVTPL EMERALD DEBT MERGER 6.625% 12-15-2030 SEDOL: BPLP3M1	4,052,000.000	4,043,851.25	4,057,403.51
PVTPL EMRLD BORROWER LP / EMERALD CO-ISSUER INC 6.75% 07-15-2031 CUSIP: 26873CAB8	605,000.000	606,905.00	609,137.60
PVTPL ENCORE CAPITAL GROUP INC 9.25% 04-01-2029 SEDOL: BSKNQ39	1,275,000.000	1,275,000.00	1,358,386.28
PVTPL ENERSYS 4.375% DUE 12-15-2027 SEDOL: BJ9RW64	1,350,000.000	1,351,371.09	1,289,410.92
PVTPL ENERSYS 6.625% DUE 01-15-2032 SEDOL: BQS7598	375,000.000	375,000.00	376,902.00
PVTPL ENTEGRIS ESCROW CORP SR SECD NT 144A 4.75% DUE 04-15-2029/04-14-2022 BEO SEDOL: BPVCP60	1,388,000.000	1,364,171.76	1,329,020.48
PVTPL EQM MIDSTREAM PARTNERS L P SR NT 4.5% 01-15-2029 CUSIP: 26885BAK6	582,000.000	582,000.00	554,022.39
PVTPL EQM MIDSTREAM PARTNERS L P SR NT 144A 6.5% DUE 07-01-2027/06-18-2020 BEO CUSIP: 26885BAH3	794,000.000	809,884.00	804,296.53
PVTPL EQM MIDSTREAM PARTNERS L P 6.375% 04-01-2029 CUSIP: 26885BAP5	466,000.000	466,000.00	467,567.96
PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE 06-01-2027/06-07-2022 BEO CUSIP: 26885BAM2	313,000.000	313,000.00	319,166.58
PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE 06-01-2030/06-07-2022 BEO CUSIP: 26885BAN0	374,000.000	374,000.00	397,813.33

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PVTPL ESAB CORP 6.25% 04-15-2029 CUSIP: 29605JAA4	453,000.000	453,000.00	458,635.08
PVTPL EVERGREEN ACQCO/ TVI INC 9.75% 04-26-2028 SEDOL: BPRCWX0	1,039,000.000	1,044,959.67	1,092,408.76
PVTPL FERRELLGAS ESCROW LLC/FG 5.375% DUE 04-01-2026 BEO SEDOL: BLGZL35	2,600,000.000	2,378,281.25	2,572,842.17
PVTPL FERTITTA ENTMT LLC/FERTITTA ENTMT FIN SRSECD NT 4.625% 01-15-2029 SEDOL: BMH29D8	1,230,000.000	1,183,223.23	1,139,816.15
PVTPL FOCUS FINL PARTNERS LLC 6.75% 09-15-2031 SEDOL: BRBVMG0	3,941,000.000	3,941,000.00	3,925,339.96
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 8.625% 03-15-2031 CUSIP: 35908MAE0	1,120,000.000	1,123,075.00	1,191,177.44
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 8.75% 05-15-2030 CUSIP: 35908MAD2	940,000.000	960,226.25	993,476.03
PVTPL GARDEN SPINCO CORP SR NT 8.625% 07-20-2030 SEDOL: BQGD8Z5	650,000.000	656,187.50	697,138.65
PVTPL GATES CORPORATION 6.875% 07-01-2029 CUSIP: 367398AA2	270,000.000	270,950.00	274,618.89
PVTPL GFL ENVIRONMENTAL INC 3.5% DUE 09-01-2028/12-21-2020 BEO CUSIP: 36168QAM6	454,000.000	454,000.00	427,879.90
PVTPL GFL ENVIRONMENTAL INC 3.75% DUE 08-01-2025 BEO CUSIP: 36168QAK0	809,000.000	809,000.00	800,993.97
PVTPL GFL ENVIRONMENTAL INC 6.75% 01-15-2031 CUSIP: 36168QAQ7	510,000.000	511,337.50	523,678.28
PVTPL GLATFELTER 7.25% 11-15-2031 CUSIP: 55939AAA5	704,000.000	704,000.00	687,280.00
PVTPL GLOBAL PARTNERS LP/GLP FIN CORP 8.25% 01-15-2032 SEDOL: BQRD605	900,000.000	900,000.00	925,320.02
PVTPL GRAFTECH FINANCE INC 4.625% 12-23-2029 SEDOL: BR84PM9	5,275,000.000	5,180,332.50	4,272,750.00
PVTPL GREAT LAKES DREDGE & DOCK CORP 5.25% DUE 06-01-2029 BEO SEDOL: BMC2Y05	3,575,000.000	3,315,454.91	3,325,261.23
PVTPL GROUP 1 AUTOMOTIVE INC GROUP 1 4.0% DUE 08-15-2028 BEO CUSIP: 398905AN9	185,000.000	185,462.50	173,198.80
PVTPL GROUP 1 AUTOMOTIVE INC 6.375% 01-15-2030 CUSIP: 398905AQ2	278,000.000	278,000.00	278,555.33

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PVTPL GTCR W-2 MERGER SUB LLC 7.5% 01-15-2031 SEDOL: BL6CM66	3,642,000.000	3,652,367.50	3,818,125.59
PVTPL HAH GROUP HOLDING COMPANY LLC 9.75% 10-01-2031 SEDOL: BSRK7K7	2,450,000.000	2,450,000.00	2,451,949.07
PVTPL HANESBRANDS INC SR 144A 4.875% DUE 05-15-2026/05-06-2016 BEO SEDOL: BZ30506	2,175,000.000	2,030,504.10	2,141,230.19
PVTPL HANESBRANDS INC 9.0% 02-15-2031 CUSIP: 410345AQ5	208,000.000	208,401.16	221,703.17
PVTPL HARSCO CORP 5.75% 07-31-2027 SEDOL: BKDRY49	4,450,000.000	4,601,685.10	4,233,498.60
PVTPL HEALTHEQUITY INC 4.5% 09-30-2029 SEDOL: BM8SKG5	1,365,000.000	1,264,354.70	1,279,676.03
PVTPL HELIOS SOFTWARE HLDGS INC/ION CORPORAT 8.75% 05-01-2029 CUSIP: 42329HAB4	984,000.000	984,000.00	1,006,208.88
PVTPL HELIOS SOFTWARE HLDGS INC/ION CORPORAT SECD NT 4.625% 05-01-2028 CUSIP: 42329HAA6	849,000.000	849,000.00	779,239.45
PVTPL HERC HLDGS INC 5.5% DUE 07-15-2027 BEO CUSIP: 42704LAA2	818,000.000	818,000.00	807,596.59
PVTPL HERC HLDGS INC 6.625% 06-15-2029 CUSIP: 42704LAE4	722,000.000	722,000.00	731,147.26
PVTPL HESS MIDSTREAM OPERATIONS LP 6.5% 06-01-2029 SEDOL: BSQDL4	425,000.000	425,000.00	429,206.64
PVTPL HIGHTOWER HLDG LLC 6.75% DUE 04-15-2029/04-21-2021 BEO CUSIP: 43118DAA8	1,343,000.000	1,337,793.00	1,337,154.77
PVTPL HIGHTOWER HLDG LLC 9.125% 01-31-2030 SEDOL: BS4BB23	2,407,000.000	2,407,000.00	2,535,185.17
PVTPL HILCORP ENERGY I /HILCORP 6.25% DUE 04-15-2032 BEO CUSIP: 431318AZ7	1,421,000.000	1,358,948.49	1,307,344.30
PVTPL HILCORP ENERGY I L P / HILCORP 7.25% 02-15-2035 CUSIP: 431318BG8	1,529,000.000	1,528,362.50	1,437,451.89
PVTPL HILCORP ENERGY I L P/HILCORP FIN CO SR NT 144A 6.25% 11-01-2028 CUSIP: 431318AS3	537,000.000	541,955.19	520,033.14
PVTPL HILCORP ENERGY I L P/HILCORP FIN CO SR NT 8.375% 11-01-2033 CUSIP: 431318BC7	553,000.000	553,000.00	564,498.35
PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE 02-15-2032/02-02-2021 BEO SEDOL: BKPJT48	825,000.000	699,187.50	716,580.23

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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United States - USD			
PVTPL HILTON DOMESTIC OPER CO INC 5.875%03-15-2033 SEDOL: BPMPP02	1,918,000.000	1,919,287.50	1,887,252.45
PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032 SEDOL: BS2FMG8	475,000.000	475,000.00	473,663.07
PVTPL HILTON GRAND VAC COR ESC 6.625% 01-15-2032 CUSIP: 43283QAC4	1,373,000.000	1,374,115.00	1,377,340.05
PVTPL HUB INTL LTD SR NT 7.375% 01-31-2032 SEDOL: BQ67HZ0	1,507,000.000	1,507,000.00	1,530,588.86
PVTPL HUB INTL LTD 5.625% DUE 12-01-2029 SEDOL: BLGTST2	1,882,000.000	1,876,365.00	1,825,429.72
PVTPL HUDSON AUTOMOTIVE GROUP 8.0% 05-15-2032 CUSIP: 22208WAA1	310,000.000	310,000.00	321,670.17
PVTPL HUNT COS INC 5.25% DUE 04-15-2029/04-09-2021 BEO SEDOL: BMD5CB0	2,600,000.000	2,600,000.00	2,464,407.69
PVTPL IHEARTCOMMUNICATIONS INC 10.875% DUE 05-01-2030 BEO CUSIP: 45174HBL0	255,117.000	327,432.04	195,392.92
PVTPL IHEARTCOMMUNICATIONS INC 7.0% 01-15-2031 CUSIP: 45174HBK2	137,600.000	163,898.81	101,031.17
PVTPL IHEARTCOMMUNICATIONS INC 7.75% 08-15-2030 CUSIP: 45174HBM8	305,270.000	312,891.52	237,624.43
PVTPL IHEARTCOMMUNICATIONS INC 9.125% 05-01-2029 CUSIP: 45174HBJ5	209,422.000	230,824.28	181,741.04
PVTPL ILLUMINATE BUYER LLC/ILLUMINATE HLDGS SR NT 144A 9.0% DUE 07-01-2028 SEDOL: BMY7CN7	1,825,000.000	1,946,937.50	1,847,888.04
PVTPL IMS HEALTH INC SR 5.0% DUE 10-15-2026/09-28-2016 BEO SEDOL: BD91587	855,000.000	837,900.00	843,483.40
PVTPL INGEVITY CORP 3.875% DUE 11-01-2028/10-28-2020 BEO SEDOL: BMFTQC9	3,772,000.000	3,335,819.12	3,448,564.05
PVTPL INGLES MKTS INC SR NT 4.0% 06-15-2031 SEDOL: BNKCJN2	50,000.000	40,750.00	44,270.62
PVTPL INNOPHOS HLDGS INC 11.5% 06-15-2029 CUSIP: 45774NAD0	1,196,350.000	1,191,962.50	1,196,350.00
PVTPL INTERFACE INC 5.5% 12-01-2028 CUSIP: 458665AS5	368,000.000	382,627.81	359,723.35
PVTPL INTL GAME TECH 4.125% 04-15-2026 SEDOL: BNW1ZV7	1,675,000.000	1,628,781.25	1,646,761.18

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United States - USD			
PVTPL IQVIA INC 6.5% 05-15-2030 SEDOL: BQ3R0C1	1,809,000.000	1,809,000.00	1,840,786.20
PVTPL IRON MOUNTAIN INC 6.25% 01-15-2033 CUSIP: 46284VAQ4	472,000.000	472,000.00	470,115.02
PVTPL IRON MOUNTAIN INC 7.0% DUE 02-15-2029 CUSIP: 46284VAP6	1,075,000.000	1,095,675.00	1,098,399.37
PVTPL IRON MOUNTAIN INFORMATION MANAGEMEN 5% DUE 07-15-2032 BEO SEDOL: BNDKXQ4	2,150,000.000	2,150,000.00	1,979,817.83
PVTPL IRON MTN INC NEW 4.875% DUE 09-15-2029 BEO CUSIP: 46284VAF8	361,000.000	361,000.00	343,098.95
PVTPL IRON MTN INC NEW 5.0% DUE 07-15-2028 CUSIP: 46284VAG6	552,000.000	552,000.00	533,624.97
PVTPL IRON MTN INC NEW 5.25% DUE 07-15-2030 CUSIP: 46284VAJ0	393,000.000	393,000.00	375,141.86
PVTPL ITT HLDGS LLC 6.5% DUE 08-01-2029/07-08-2021 BEO SEDOL: BLC9L19	3,472,000.000	3,472,000.00	3,178,402.33
PVTPL J B POINDEXTER & CO INC 8.75% 12-15-2031 SEDOL: BMW67M0	1,025,000.000	1,025,000.00	1,078,846.33
PVTPL JAMES HARDIE INTL 5% DUE 01-15-2028 CUSIP: 47032FAB5	635,000.000	634,347.50	618,019.40
PVTPL JANE STR GROUP LLC/JSG FIN INC 6.125% 11-01-2032 SEDOL: BN6MM59	1,000,000.000	1,000,000.00	990,691.15
PVTPL JANE STR GROUP LLC/JSG FIN INC 7.125% 04-30-2031 SEDOL: BLDCK76	1,050,000.000	1,050,000.00	1,079,050.12
PVTPL JEFFERIES FIN LLC/JFIN CO-ISSUER CORP SR SECD NT 6.625% 10-15-2031 SEDOL: BS0D9R4	1,350,000.000	1,350,000.00	1,347,861.06
PVTPL KAISER ALUM CORP 4.625% DUE 03-01-2028/11-26-2019 BEO SEDOL: BKQQ380	1,683,000.000	1,589,775.68	1,582,405.81
PVTPL KAISER ALUMINUM CORP 4.5% 06-01-2031 SEDOL: BL55426	1,552,000.000	1,549,941.41	1,368,089.69
PVTPL KAR AUCTION SVCS INC 5.125% DUE 06-01-2025 BEO CUSIP: 48238TAA7	1,074,000.000	1,032,288.53	1,068,798.08
PVTPL KINETIK HOLDINGS LP 5.875% 06-15-2030 SEDOL: BQB7JV5	725,000.000	722,013.00	713,620.47
PVTPL KODIAK GAS SVCS LLC 7.25% 02-15-2029 CUSIP: 50012LAC8	375,000.000	377,685.00	382,558.50

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United States - USD			
PVTPL L BRANDS INC SR NT 6.625% 10-01-2030 CUSIP: 501797AW4	922,000.000	969,860.82	928,871.67
PVTPL LADDER CAP FIN HLDGS LLLP 5.25% DUE 10-01-2025 BEO CUSIP: 505742AG1	1,373,000.000	1,220,727.04	1,374,858.26
PVTPL LADDER CAP FIN HLDGS LLLP/LADDER CAP F 4.75% DUE 06-15-2029 BEO CUSIP: 505742AP1	1,921,000.000	1,847,489.17	1,811,430.00
PVTPL LADDER CAP FIN HLDGS LLLP7.0% 07-15-2031 CUSIP: 505742AR7	1,271,000.000	1,283,671.25	1,302,322.49
PVTPL LAMB WESTON HLDGS INC SR NT 4.125% 01-31-2030 SEDOL: BMVRF31	876,000.000	876,000.00	800,678.28
PVTPL LAMB WESTON HLDGS INC SR NT 4.375% 01-31-2032 CUSIP: 513272AE4	439,000.000	439,751.37	397,225.61
PVTPL LCM INVTS HLDGS II LLC 8.25% 08-01-2031 CUSIP: 50190EAC8	1,046,000.000	1,067,248.75	1,085,083.60
PVTPL LEVEL 3 FING INC 11.0% 11-15-2029 SEDOL: BS2FMP7	1,078,689.000	970,820.00	1,213,437.99
PVTPL LEVEL 3 FING INC 3.875% DUE 10-15-2030 BEO SEDOL: BP6L261	2,475,000.000	2,475,000.00	1,975,297.50
PVTPL LEVEL 3 FING INC 4.0% 04-15-2031 SEDOL: BMDQJJ0	475,000.000	475,000.00	374,062.50
PVTPL LIBERTY MUT GROUP INC 4.3% 02-01-2061 SEDOL: BMFZ713	800,000.000	800,000.00	493,643.89
PVTPL LIFE TIME INC 6.0% 11-15-2031 SEDOL: BQPDZB1	2,250,000.000	2,250,000.00	2,227,513.59
PVTPL LIGHT & WONDER INC 7.5% 09-01-2031 CUSIP: 531968AA3	338,000.000	343,445.00	348,031.50
PVTPL LIGHTNING PWR LLC 7.25% 08-15-2032 CUSIP: 53229KAA7	350,000.000	350,000.00	359,851.45
PVTPL LITHIA MTRS INC 4.375% DUE 01-15-2031 CUSIP: 536797AF0	465,000.000	389,123.64	421,555.19
PVTPL LIVE NATION ENTMT IN 4.75% DUE 10-15-2027 CUSIP: 538034AR0	586,000.000	594,105.00	566,542.05
PVTPL LIVE NATION ENTMT INC 3.75% DUE 01-15-2028/01-04-2021 BEO CUSIP: 538034AX7	397,000.000	398,985.00	374,385.65
PVTPL MASTERBRAND INC SR NT 144A 7% DUE 07-15-2032 BEO CUSIP: 57638PAA2	472,000.000	475,000.00	475,252.84

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United States - USD			
PVTPL MATADOR RES CO 6.25% 04-15-2033 CUSIP: 576485AH9	775,000.000	771,246.25	751,070.02
PVTPL MATADOR RES CO 6.875% 04-15-2028 CUSIP: 576485AF3	500,000.000	494,800.00	506,955.50
PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032 CUSIP: 576485AG1	1,116,000.000	1,117,015.00	1,103,352.37
PVTPL MATCH GROUP INC SR NT 144A 4.625% DUE 06-01-2028/05-19-2020 BEO SEDOL: BMF6PQ7	2,146,000.000	2,140,305.00	2,043,602.20
PVTPL MATTEL INC SR NT 144A 5.875% DUE 12-15-2027/12-15-2024 BEO CUSIP: 577081BD3	763,000.000	793,472.56	764,384.85
PVTPL MAUSER PACKAGING SOLUTIONS HLDG CO9.25% DUE 04-15-2027 BEO SEDOL: BNHV2Z5	1,000,000.000	912,000.00	1,011,817.00
PVTPL MAUSER PACKAGING SOLUTIONS 7.875% 04-15-2027 SEDOL: BSMMD99	2,225,000.000	2,225,000.00	2,269,967.25
PVTPL MAV ACQUISITION CORP SR NT 8.0% 08-01-2029 SEDOL: BN72CG9	1,550,000.000	1,550,000.00	1,550,035.65
PVTPL MAV ACQUISITION CORP SR SECD NT 144A 5.75% 08-01-2028 SEDOL: BN75V05	1,600,000.000	1,597,046.96	1,562,181.12
PVTPL MCAFEE CORP SR NT 144A 7.375% DUE 02-15-2030/02-17-2022 BEO CUSIP: 579063AB4	2,166,000.000	2,030,512.20	2,103,676.49
PVTPL MCGRAW-HILL EDUCATION 7.375% 09-01-2031 SEDOL: BSWT6Y6	495,000.000	495,000.00	506,570.09
PVTPL MEDLINE BORROWER/MEDLINE CO 6.25% 04-01-2029 SEDOL: BQV0HY3	1,460,000.000	1,457,995.00	1,475,394.31
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029 CUSIP: 59001ABD3	898,000.000	898,000.00	839,094.88
PVTPL MIDWEST GAMING BORROWER 4.875% 05-01-2029 CUSIP: 59833DAB6	835,000.000	835,000.00	787,242.87
PVTPL MILEAGE PLUS HLDGS LLC/MILEAGE PLUS IN 6.5% DUE 06-20-2027 CUSIP: 599191AA1	1,066,965.500	1,074,996.67	1,073,690.51
PVTPL MINERALS TECHNOLOGIES INC SR NT 144A 5% DUE 07-01-2028/06-30-2020 BEO SEDOL: BMFQ8V3	2,150,000.000	2,192,454.11	2,069,375.00
PVTPL MINERVA MERGER SUB INC 6.50% DUE 02-15-2030 CUSIP: 60337JAA4	2,433,000.000	2,379,182.50	2,312,191.94
PVTPL MITER BRAND/MIWD BORR 6.75% 04-01-2032 SEDOL: BR86YY0	375,000.000	375,000.00	376,833.00

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PVTPL MIWD HOLDCO II LLC/MIWD FIN CORP 5.5% DUE 02-01-2030/01-19-2022 BEO SEDOL: BMX58V2	1,600,000.000	1,555,000.00	1,511,264.96
PVTPL MOLINA HEALTHCARE INC 6.25% 01-15-2033 SEDOL: BS2HZK9	550,000.000	550,000.00	543,588.06
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2029 BEO CUSIP: 62482BAA0	620,000.000	548,566.55	574,111.98
PVTPL MOZART DEBT MERGER SUB INC 5.25% DUE 10-01-2029 BEO SEDOL: BMWDGR9	3,653,000.000	3,302,114.90	3,525,378.72
PVTPL NABORS INDUSTRIES INC 8.875% 08-15-2031 CUSIP: 62957HAQ8	1,322,000.000	1,315,156.25	1,227,591.17
PVTPL NCL FIN LTD NCL FINANCE 6.125% DUE03-15-2028 BEO CUSIP: 62888HAA7	501,000.000	481,240.00	502,630.76
PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO CUSIP: 62886EBA5	277,000.000	237,205.67	265,019.76
PVTPL NCR CORP NEW 5% DUE 10-01-2028/08-20-2020 BEO CUSIP: 62886EAY4	1,712,000.000	1,652,447.50	1,646,669.82
PVTPL NEW ENTERPRISE STONE & LIME CO INC9.75% DUE 07-15-2028/07-15-2020 BEO SEDOL: BMHW7H8	2,400,000.000	2,501,625.00	2,454,393.60
PVTPL NEXTERA ENERGY OPER PARTNERS LP 7.25% 01-15-2029 CUSIP: 65342QAM4	1,175,000.000	1,177,150.00	1,201,843.97
PVTPL NEXTERA ENERGY OPER PARTNERS LP 3.875% DUE 10-15-2026/09-23-2019 BEO CUSIP: 65342QAL6	237,000.000	220,113.75	226,611.56
PVTPL NOBLE FIN II LLC 8.0% 04-15-2030 CUSIP: 65505PAA5	604,000.000	622,120.00	610,019.58
PVTPL NOVELIS CORP NT 3.25% 11-15-2026 CUSIP: 670001AG1	648,000.000	632,292.50	617,223.51
PVTPL NOVELIS CORP NT 3.875% 08-15-2031 CUSIP: 670001AH9	888,000.000	855,949.50	764,561.95
PVTPL NOVELIS CORP 4.75% DUE 01-30-2030 BEO SEDOL: BKLPCS1	3,589,000.000	3,348,987.50	3,312,742.07
PVTPL NRG ENERGY INC FIXED 5.25% 06-15-2029 BEO CUSIP: 629377CH3	311,000.000	318,711.17	302,052.92
PVTPL NRG ENERGY INC 3.375% DUE 02-15-2029/12-02-2020 BEO CUSIP: 629377CQ3	535,000.000	535,000.00	485,393.99
PVTPL NRG ENERGY INC 3.625% DUE 02-15-2031/12-02-2020 BEO CUSIP: 629377CR1	1,552,000.000	1,568,740.00	1,357,164.84

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PVTPL NRG ENERGY INC 5.75% 07-15-2029 CUSIP: 629377CY6	78,000.000	77,220.00	75,825.33
PVTPL NRG ENERGY INC 6.0% 02-01-2033 CUSIP: 629377CW0	497,000.000	496,852.50	481,876.39
PVTPL NRG ENERGY INC 6.25% 11-01-2034 CUSIP: 629377CX8	379,000.000	379,000.00	371,740.29
PVTPL NRG ENERGY INC 7.0% 03-15-2033 SEDOL: BPH13L2	400,000.000	394,996.00	431,769.67
PVTPL OLYMPUS WTR US HLDG CORP 7.25% 06-15-2031 CUSIP: 681639AD2	1,539,000.000	1,551,920.00	1,563,223.86
PVTPL OLYMPUS WTR US HLDG CORP 4.25% 10-01-2028 CUSIP: 681639AA8	478,000.000	438,014.53	446,664.66
PVTPL OLYMPUS WTR US HLDG CORP 9.75% 11-15-2028 CUSIP: 25259KAA8	1,414,000.000	1,414,000.00	1,500,276.98
PVTPL ORGANON FIN 1 LLC 4.125% DUE 04-30-2028 BEO CUSIP: 68622TAA9	691,000.000	684,446.39	649,139.29
PVTPL ORGANON FIN 1 LLC 5.125% 04-30-2031 CUSIP: 68622TAB7	1,181,000.000	1,182,986.09	1,061,494.29
PVTPL OUTFRONT MEDIA CAP LLC / OUTFRONT MEDIA CAP CORP 5.0% 08-15-2027 CUSIP: 69007TAB0	249,000.000	249,579.24	242,332.39
PVTPL OUTFRONT MEDIA CAP LLC 4.25% 01-15-2029 SEDOL: BM9YRT4	2,506,000.000	2,155,025.00	2,330,978.71
PVTPL OUTFRONT MEDIA CAP 4.625% DUE 03-15-2030 CUSIP: 69007TAC8	746,000.000	683,731.36	689,397.40
PVTPL OUTFRONT MEDIA CAPITAL LLC 7.375% 02-15-2031 CUSIP: 69007TAG9	222,000.000	222,000.00	232,043.45
PVTPL PANTHER BF AGGREGATOR 2 LP/PANTHER6.25% 05-15-2026 CUSIP: 69867DAA6	491,000.000	468,793.38	490,870.28
PVTPL PANTHER ESCROW ISSUER LLC/PANTHER CO-I 7.125% 06-01-2031 CUSIP: 69867RAA5	1,426,000.000	1,426,000.00	1,440,251.91
PVTPL PAPA JOHNS INTL INC SR NT 3.875% 09-15-2029 SEDOL: BNDVLZ2	575,000.000	482,281.25	515,123.46
PVTPL PARK INTER HLDGS LLC/PK DOMESTIC PPTY 4.875% DUE 05-15-2029 BEO CUSIP: 70052LAC7	1,017,000.000	956,892.15	955,794.50
PVTPL PARK INTER HLDGS LLC/PK DOMESTIC PPTY 5.875% DUE 10-01-2028 BEO CUSIP: 70052LAB9	431,000.000	432,223.36	421,293.19

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PVTPL PARK INTERMEDIATE HOLDINGS LLC/PK 7.0% 02-01-2030 CUSIP: 70052LAD5	372,000.000	372,000.00	377,432.51
PVTPL PARK RIV HLDGS INC 5.625% DUE 02-01-2029/01-22-2021 BEO SEDOL: BMDJ3Z3	1,425,000.000	1,101,187.50	1,229,580.92
PVTPL PENN NATIONAL GA INC 4.125% DUE 07-01-2029 BEO SEDOL: BLNB404	1,275,000.000	1,126,586.33	1,143,299.61
PVTPL PENNYMAC FINL SVCS INC 7.125% 11-15-2030 SEDOL: BRJNYT5	375,000.000	372,618.75	379,765.58
PVTPL PENNYMAC FINL SVCS INC 7.875% 12-15-2029 SEDOL: BM92T25	700,000.000	699,559.00	733,391.96
PVTPL PERFORMANCE FOOD GROUP CO 6.125% 09-15-2032 SEDOL: BP4YGK4	1,550,000.000	1,550,000.00	1,549,929.27
PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033 CUSIP: 71424VAB6	545,000.000	545,000.00	537,947.62
PVTPL PERMIAN RESOURCES OPERATING LLC 5.875% 07-01-2029 CUSIP: 19416MAB5	2,250,000.000	2,086,676.90	2,207,693.59
PVTPL PETSMART INC/PETSMART FIN CORP 4.75% DUE 02-15-2028 BEO SEDOL: BMW5D63	3,392,000.000	3,219,979.47	3,200,336.47
PVTPL PETSMART INC/PETSMART FIN CORP 7.75% DUE 02-15-2029 BEO CUSIP: 71677KAB4	1,276,000.000	1,274,746.25	1,233,459.09
PVTPL PLAYTIKA HLDG CORP 4.25% DUE 03-15-2029/03-11-2021 BEO SEDOL: BMYCMB0	1,200,000.000	1,164,562.50	1,087,714.80
PVTPL POST HLDGS INC SR NT 144A 5.5% DUE 12-15-2029/12-15-2024 BEO SEDOL: BJ7HPV2	975,000.000	934,875.00	943,418.87
PVTPL POST HLDGS INC 4.5% DUE 09-15-2031 BEO CUSIP: 737446AR5	432,000.000	432,000.00	387,004.11
PVTPL POST HLDGS INC 6.25% 02-15-2032 CUSIP: 737446AU8	720,000.000	720,000.00	714,507.62
PVTPL POST HLDGS INC 6.25% 10-15-2034 SEDOL: BL54JH3	924,000.000	924,000.00	900,106.02
PVTPL PRESTIGE BRANDS INC 5.125% DUE 01-15-2028 CUSIP: 74112BAL9	359,000.000	359,000.00	350,005.82
PVTPL PRIME SEC SVCS BORROWER LLC 3.375% 08-31-2027 SEDOL: BMFBJS2	2,675,000.000	2,592,429.85	2,501,736.51
PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 CUSIP: 74166MAC0	412,000.000	393,460.00	411,769.16

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United States - USD			
PVTPL QUICKEN LNS LLC/QUICKEN LNS CO-ISSUER IN 3.625% 03-01-2029 CUSIP: 74841CAA9	726,000.000	726,000.00	657,478.30
PVTPL RENT A CTR INC NEW SR NT 6.375% 02-15-2029 SEDOL: BMFNQ57	2,195,000.000	2,266,070.13	2,134,770.96
PVTPL RESIDEO FDG INC SR NT 4.0% 09-01-2029 CUSIP: 76119LAB7	955,000.000	916,120.00	865,058.10
PVTPL RESIDEO FDG INC 6.5% 07-15-2032 CUSIP: 76119LAD3	1,003,000.000	1,003,000.00	1,004,274.82
PVTPL RHP HOTEL PPTY/RHP FINAN 6.5% 04-01-2032 CUSIP: 749571AK1	1,062,000.000	1,061,493.75	1,067,345.02
PVTPL RHP HOTEL PPTYS LP & RHP FIN CORP 4.5% DUE 02-15-2029/02-17-2021 BEO CUSIP: 749571AG0	224,000.000	224,000.00	211,467.22
PVTPL RHP HOTEL PPTYS LP & RHP FIN CORP 7.25% 07-15-2028 CUSIP: 749571AJ4	254,000.000	254,000.00	260,813.80
PVTPL ROBLOX CORP 3.875% DUE 05-01-2030/10-29-2021 BEO CUSIP: 771049AA1	1,553,000.000	1,515,848.70	1,399,480.23
PVTPL ROCKET MTG LLC/ROCKET MTG 4.0% 10-15-2033 SEDOL: BP6QRV6	2,657,000.000	2,508,354.59	2,212,920.82
PVTPL ROYAL CARIBBEAN CRUISES LIMITED 5.5% 08-31-2026 CUSIP: 780153BJ0	518,000.000	509,777.04	517,490.38
PVTPL ROYAL CARIBBEAN CRUISES LTD 5.375%DUE 07-15-2027 BEO CUSIP: 780153BK7	216,000.000	216,000.00	214,653.89
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033 CUSIP: 780153BV3	410,000.000	410,000.00	409,026.30
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP: 780153BU5	369,000.000	369,000.00	373,420.91
PVTPL ROYAL CARIBBEAN 5.625% 09-30-2031 CUSIP: 780153BW1	836,000.000	838,020.00	822,339.04
PVTPL RYAN SPECIALTY LLC 5.875% 08-01-2032 SEDOL: BPLPFQ9	2,151,000.000	2,143,705.00	2,129,070.81
PVTPL SABRE GLBL INC 7.375% DUE 09-01-2025/09-01-2022 BEO SEDOL: BMX2051	600,000.000	607,078.51	588,000.00
PVTPL SABRE GLBL INC 9.25% DUE 04-15-2025 SEDOL: BLF9945	67,000.000	71,919.36	66,330.00
PVTPL SCIENTIFIC GAMES HOLDIN 6.625% DUE 03-01-2030 BEO SEDOL: BNK9CD4	3,801,000.000	3,620,212.98	3,637,303.55

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL SCIENTIFIC GAMES INTL INC 7.25% DUE 11-15-2029 CUSIP: 80874YBE9	184,000.000	184,960.07	187,677.61
PVTPL SCIL IV LLC / SCIL USA H 5.375% 11-01-2026 SEDOL: BMGMH24	2,225,000.000	2,168,482.20	2,179,182.00
PVTPL SEALED AIR CORP NEW ISSUE 144A 7NC3 APRIL 2029 5.0% 04-15-2029 SEDOL: BPX3RJ8	400,000.000	400,000.00	384,974.48
PVTPL SEALED AIR CORP 6.125% DUE 02-01-2028 SEDOL: BL0NTS6	500,000.000	500,818.96	501,663.78
PVTPL SEALED AIR CORP 7.25% 02-15-2031 SEDOL: BMVR9N9	750,000.000	750,000.00	773,091.00
PVTPL SELECT MEDICAL CORP 6.25% 12-01-2032 CUSIP: 816196AV1	842,000.000	840,447.50	809,901.75
PVTPL SENSATA TECHNOLOGIES B V 5.875% DUE 09-01-2030 BEO CUSIP: 81725WAL7	505,000.000	505,000.00	492,197.54
PVTPL SERVICE PPTYS TR SR SECD NT 8.625% 11-15-2031 CUSIP: 81761LAC6	476,000.000	469,288.40	495,299.42
PVTPL SHIFT4 PMTS LLC / FIN 6.75% 08-15-2032 CUSIP: 82453AAB3	502,000.000	502,000.00	510,562.59
PVTPL SHIFT4 PMTS LLC/SHIFT4 PMTS FIN SUB IN 4.625% DUE 11-01-2026 BEO CUSIP: 82453AAA5	755,000.000	763,733.75	741,644.43
PVTPL SIMMONS FOOD INC 4.625% DUE 03-01-2029 BEO CUSIP: 82873MAA1	1,496,000.000	1,337,564.10	1,382,442.53
PVTPL SIRIUS XM HOLDINGS INC 5.0% DUE 08-01-2027 CUSIP: 82967NBA5	709,000.000	674,420.00	689,488.53
PVTPL SIRIUS XM RADIO INC 3.875% DUE 09-01-2031 BEO SEDOL: BM9SD09	1,808,000.000	1,709,657.50	1,512,896.36
PVTPL SIRIUS XM RADIO INC 4.0% DUE 07-15-2028 BEO CUSIP: 82967NBK6	389,000.000	341,347.50	358,407.75
PVTPL SIRIUS XM RADIO INC 4.125% DUE 07-01-2030/06-11-2020 BEO SEDOL: BLFGN11	600,000.000	600,000.00	523,648.52
PVTPL SIRIUS XM RADIO INC 5.5% DUE 07-01-2029 SEDOL: BJYHK54	1,483,000.000	1,499,237.50	1,421,921.12
PVTPL SIX FLAG ENT CO SIX FLAG THM PKS INC CDA WONDERLD CO MGM MGT 6.625% 5-1-32 CUSIP: 83002YAA7	1,153,000.000	1,152,862.50	1,168,582.63
PVTPL SIX FLAGS THEME PARKS INC SR SECD NT 144A 7% DUE 07-01-2025/04-22-2020 CUSIP: 83001WAC8	190,000.000	190,000.00	189,822.31

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United States - USD			
PVTPL SK INVICTUS INTERMEDIATE 5.0% 10-30-2029 CUSIP: 29977LAA9	2,225,000.000	2,221,085.00	2,073,000.02
PVTPL SM ENERGY CO 6.75% 08-01-2029 CUSIP: 78454LAX8	533,000.000	533,000.00	527,599.31
PVTPL SM ENERGY CO 7.0% 08-01-2032 CUSIP: 78454LAY6	537,000.000	537,626.25	529,456.59
PVTPL SOTHEBYS/BIDFAIR HLDGS INC 5.875% DUE 06-01-2029 BEO SEDOL: BMZ3762	1,700,000.000	1,700,000.00	1,507,525.15
PVTPL SS&C TECHNOLOGIES INC 144A 5.5% 03-28-2019 SEDOL: BJQ1YJ6	1,300,000.000	1,281,312.50	1,287,632.83
PVTPL STANDARD INDS INC DEL 3.375% DUE 01-15-2031 BEO SEDOL: BMFNDV9	1,475,000.000	1,475,000.00	1,264,679.56
PVTPL STANDARD INDUSTRIES INC 6.5% 07-30-2032 SEDOL: BR2NXL7	1,276,000.000	1,282,896.25	1,278,043.52
PVTPL STAR PARENT INC 9.0% 10-01-2030 CUSIP: 855170AA4	2,356,000.000	2,422,653.75	2,446,941.41
PVTPL STARWOOD PPTY TR INC 6.5% 07-01-2030 SEDOL: BRRG816	750,000.000	749,391.25	750,940.94
PVTPL STARWOOD PROPERTY TRUST 7.25% 04-01-2029 SEDOL: BRPT6L3	900,000.000	900,000.00	923,189.40
PVTPL STD INDS INC DEL 4.75% 01-15-2028 CUSIP: 853496AD9	226,000.000	201,705.00	216,235.20
PVTPL SUBURBAN PROPANE PARTNERS L.P 5.0% DUE 06-01-2031 BEO SEDOL: BN0WMM7	1,325,000.000	1,325,000.00	1,181,165.95
PVTPL SUMMIT MATLS LLC FIXED 6.5% 03-15-2027 SEDOL: BH4J3L3	775,000.000	771,250.00	774,220.04
PVTPL SUMMIT MATLS LLC/SUMMIT MATLS FIN CORP 144A 5.25% DUE 01-15-2029 CUSIP: 86614RAN7	131,000.000	121,502.50	131,918.30
PVTPL SUNOCO LP 7.0% 05-01-2029 CUSIP: 86765KAB5	832,000.000	832,000.00	854,228.74
PVTPL SUNOCO LP 7.25% 05-01-2032 SEDOL: BSLQTK5	1,835,000.000	1,835,000.00	1,895,518.16
PVTPL SURGERY CTR HLDGS INC 7.25% 04-15-2032 CUSIP: 86881WAF9	700,000.000	700,000.00	714,065.92
PVTPL SYNAPTICS INC 4% DUE 06-15-2029/03-11-2021 BEO CUSIP: 87157DAG4	485,000.000	424,687.50	442,128.57

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United States - USD			
PVTPL TAYLOR MORRISON CMNTYS INC 5.75% 01-15-2028 CUSIP: 87724RAB8	374,000.000	374,000.00	371,523.79
PVTPL TAYLOR MORRISON CMNTYS INC SR NT 5.875% 06-15-2027 CUSIP: 87724RAA0	475,000.000	473,506.25	476,729.00
PVTPL TELEFLEX INC SR NT 144A 4.25% DUE 06-01-2028/05-27-2020 BEO CUSIP: 879369AG1	280,000.000	280,000.00	265,752.20
PVTPL TEMPUR SEALY INTERNATIONAL INC 3.875% 10-15-2031 SEDOL: BNQN3J3	475,000.000	446,177.96	414,407.17
PVTPL TEMPUR SEALY INTL INC 4.0% 04-15-2029 SEDOL: BNNLLH4	450,000.000	387,562.50	414,649.89
PVTPL TENET HEALTHCARE CORP 6.75% 05-15-2031 CUSIP: 88033GDU1	864,000.000	864,000.00	873,154.94
PVTPL TRANSDIGM INC 6.0% 01-15-2033 SEDOL: BPLPD43	1,065,000.000	1,066,037.50	1,043,759.26
PVTPL TRANSDIGM INC 6.375% 03-01-2029 SEDOL: BNM6H94	2,871,000.000	2,871,000.00	2,877,378.59
PVTPL TRANSDIGM INC 6.625% 03-01-2032 CUSIP: 893647BV8	1,985,000.000	1,984,531.25	2,002,915.99
PVTPL TRANSDIGM INC 6.75% 08-15-2028 CUSIP: 893647BR7	955,000.000	954,909.38	963,331.18
PVTPL TRANSDIGM INC 6.875% 12-15-2030 SEDOL: BRF2P71	2,637,000.000	2,637,000.00	2,676,224.64
PVTPL TRANSOCEAN AQUILA LTD 8.0% 09-30-2028 CUSIP: 893790AA3	845,061.540	844,339.92	863,999.37
PVTPL TRANSOCEAN INC 8.25% 05-15-2029 CUSIP: 893830BY4	300,000.000	300,000.00	293,871.03
PVTPL TRANSOCEAN INC 8.5% 05-15-2031 CUSIP: 893830BZ1	499,000.000	499,000.00	489,185.94
PVTPL TRINET GROUP INC 7.125% 08-15-2031 SEDOL: BPSNKP0	2,155,000.000	2,161,818.75	2,194,339.53
PVTPL TRINITY INDUSTRIES INC 7.75% 07-15-2028 SEDOL: BPXZZG7	3,750,000.000	3,780,750.00	3,891,495.30
PVTPL TRITON WTR HLDGS INC 6.25% DUE 04-01-2029/03-31-2021 BEO CUSIP: 89680EAA7	905,000.000	886,650.94	898,405.33
PVTPL UBER TECHNOLOGIES INC 6.25% DUE 01-15-2028 BEO CUSIP: 90353TAG5	530,000.000	530,000.00	534,558.71

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United States - USD			
PVTPL UKG INC 6.875% 02-01-2031 CUSIP: 90279XAA0	1,635,000.000	1,639,360.00	1,658,760.60
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799	3,067,000.000	2,977,928.13	3,015,654.87
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	2,342,000.000	2,082,518.75	2,226,741.52
PVTPL UNITED RENTALS INC 6.125% 03-15-2034 CUSIP: 911365BR4	86,000.000	86,645.00	85,327.37
PVTPL UNITED WHOLESALE MTGE LL CORP 5.5% 04-15-2029 SEDOL: BNG46T7	1,174,000.000	1,125,990.00	1,130,854.26
PVTPL UNITED WHSL MTG LLC 5.75% 06-15-2027 SEDOL: BMV9V95	2,345,000.000	2,338,967.50	2,316,283.25
PVTPL UNIVISION COMMUNICATIONS INC 4.5% DUE 05-01-2029 BEO CUSIP: 914906AV4	700,000.000	661,511.28	626,554.10
PVTPL UNIVISION COMMUNICATIONS INC 8.0% 08-15-2028 CUSIP: 914906AY8	466,000.000	468,508.30	474,486.08
PVTPL US FOODS INC 4.75% DUE 02-15-2029 BEO CUSIP: 90290MAD3	1,034,000.000	1,038,681.25	990,235.37
PVTPL US FOODS INC 5.75% 04-15-2033 CUSIP: 90290MAJ0	230,000.000	226,054.38	223,448.15
PVTPL US FOODS INC 6.875% DUE 09-13-2028 CUSIP: 90290MAG6	520,000.000	520,000.00	532,036.96
PVTPL US FOODS INC 7.25% DUE 01-15-2032 SEDOL: BN4JPB9	983,000.000	983,000.00	1,017,320.77
PVTPL USA COMPRESSION PARTNERS LP/USA 7.125% 03-15-2029 CUSIP: 91740PAG3	1,078,000.000	1,078,000.00	1,097,023.91
PVTPL USI INC SR NT 7.5% 01-15-2032 CUSIP: 90346KAB5	1,455,000.000	1,455,925.00	1,504,756.14
PVTPL UWM HOLDINGS LLC 6.625% 02-01-2030 SEDOL: BS9GF09	2,318,000.000	2,318,252.50	2,303,679.40
PVTPL VAIL RESORTS INC 6.5% 05-15-2032 SEDOL: BS2HX38	1,620,000.000	1,620,612.50	1,638,173.39
PVTPL VALVOLINE INC 3.625% DUE 06-15-2031/01-04-2021 BEO SEDOL: BMTS6P5	1,150,000.000	1,150,000.00	981,219.79
PVTPL VELOCITY VEH GROUP LLC 8.0% 06-01-2029 SEDOL: BSWYL35	2,052,000.000	2,112,937.50	2,133,874.19

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PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029 CUSIP: 92328MAA1	1,183,000.000	1,198,337.50	1,086,843.23
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO CUSIP: 92328MAC7	1,333,000.000	1,285,430.94	1,145,210.57
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 6.25% 01-15-2030 SEDOL: BQD0257	1,050,000.000	1,050,000.00	1,059,828.00
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	1,488,000.000	1,488,000.00	1,510,288.90
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028 CUSIP: 92332YAA9	1,085,000.000	1,085,000.00	1,128,717.83
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 CUSIP: 92332YAB7	1,200,000.000	1,223,872.50	1,251,511.88
PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029 SEDOL: BQ80PR5	1,672,000.000	1,674,430.00	1,848,004.68
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 CUSIP: 92332YAD3	557,000.000	557,604.92	611,184.61
PVTPL VFH PARENT LLC 7.5% 06-15-2031 SEDOL: BSB9NL3	1,850,000.000	1,850,000.00	1,902,822.05
PVTPL VIKING CRUISES LTD 5.875% DUE 09-15-2027 BEO CUSIP: 92676XAD9	955,000.000	826,912.50	947,827.76
PVTPL VIKING CRUISES LTD 9.125% 07-15-2031 CUSIP: 92676XAG2	390,000.000	395,490.00	419,351.27
PVTPL VIPER ENERGY PARTNERS LP 7.375% 11-01-2031 SEDOL: BR2PG58	2,285,000.000	2,285,000.00	2,392,258.61
PVTPL VISTRA OPERATIONS CO LLC SR NT 144A 5.625% 02-15-2027 CUSIP: 92840VAB8	887,000.000	887,000.00	883,446.64
PVTPL VISTRA OPERATIONS CO LLC SR NT 7.75% 10-15-2031 CUSIP: 92840VAP7	1,571,000.000	1,585,300.00	1,648,082.12
PVTPL VISTRA OPERATIONS CO LLC 5.0% 07-31-2027 CUSIP: 92840VAF9	464,000.000	466,032.82	455,273.78
PVTPL VISTRA OPERATIONS CO LLC 5.5% DUE 09-01-2026 BEO CUSIP: 92840VAA0	984,000.000	980,325.00	980,895.84
PVTPL VISTRA OPERATIONS CO LLC 6.875% DUE 04-15-2032 CUSIP: 92840VAR3	547,000.000	547,000.00	560,082.36
PVTPL W R GRACE HLDGS LLC SR NT 5.625% 08-15-2029 CUSIP: 92943GAA9	2,095,000.000	2,025,222.08	1,926,735.89

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PVTPL W R GRACE HLDGS LLC 4.875% 06-15-2027 SEDOL: BMCV9F2	2,062,000.000	2,006,049.89	1,998,195.37
PVTPL WESCO DISTR INC 7.25% DUE 06-15-2028 CUSIP: 95081QAP9	1,136,000.000	1,152,598.11	1,155,100.87
PVTPL WESCO DISTRIBUTION INC 6.375% 03-15-2029 CUSIP: 95081QAQ7	821,000.000	821,000.00	831,972.89
PVTPL WILLIAMS SCOTSMAN INC 6.625% 06-15-2029 CUSIP: 96949VAM5	391,000.000	391,000.00	395,653.29
PVTPL WILLIAMS SCOTSMAN INC 7.375% 10-01-2031 SEDOL: BN4JPL9	1,600,000.000	1,600,000.00	1,646,343.86
PVTPL WINDSTREAM SVCS LLC/ESCROW FIN CORP 8.25% 10-01-2031 CUSIP: 97381AAA0	884,000.000	900,745.00	913,015.38
PVTPL WISCO DISTRIBUTION INC 6.625% 03-15-2032 CUSIP: 95081QAR5	1,259,000.000	1,261,562.50	1,279,629.97
PVTPL WOLVERINE WORLD WIDE INC 4% 08-15-2029 SEDOL: BMY10J1	3,811,000.000	3,377,536.85	3,346,519.89
PVTPL WR GRACE HOLDING LLC 7.375% 03-01-2031 SEDOL: BMX7HD3	1,320,000.000	1,321,531.25	1,350,565.92
PVTPL WYNDHAM HOTELS & RESORTS INC 4.375% DUE 08-15-2028/08-13-2020 BEO CUSIP: 98311AAB1	596,000.000	596,000.00	566,593.66
PVTPL WYNN RESORTS FIN LLC / WYNN RESORTS CAP CORP 6.25% 03-15-2033 SEDOL: BRBQDX9	2,047,000.000	2,047,000.00	2,011,148.84
PVTPL XHR LP 6.625% 05-15-2030 CUSIP: 98372MAE5	281,000.000	281,000.00	281,922.30
PVTPL ZEBRA TECHNOLOGIES CORP 6.5% 06-01-2032 CUSIP: 989207AD7	709,000.000	711,011.25	719,214.07
PVTPL ZOOMINFO TECHNOLOGIES LLC/ZOOMINFOFIN 3.875% DUE 02-01-2029/02-02-2021 BEO CUSIP: 98981BAA0	2,071,000.000	2,031,199.59	1,882,350.75
PVTPLDISH DBS CORP SR SECD NT 5.75% 12-01-2028 CUSIP: 25470XBF1	851,000.000	851,000.00	727,600.35
PVTPLNEXTERA ENERGY OPER PARTNERS LP SR NT 4.5% 09-15-2027 CUSIP: 65342QAB8	1,859,000.000	1,753,479.04	1,773,244.70
PVTPLOLYMPUS WTR US HLDG CORP SR NT 6.25% 10-01-2029 CUSIP: 681639AB6	749,000.000	604,419.95	711,549.10
QUICKEN LNS 3.875% DUE 03-01-2031 SEDOL: BN7RYH9	2,786,000.000	2,699,486.65	2,427,433.17

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RECESS HLDGS INC TERM LOAN B SR SECD TL 02-14-2030 CUSIP: LX2267545	1,395,221.180	1,378,854.86	1,406,996.85
REYNOLDS GROUP 4% DUE 10-15-2027 SEDOL: BJLTTQ7	1,300,000.000	1,150,500.00	1,289,230.92
RINCHEM COMPANY, INC. TERM LOAN 02-02-2029 BEO CUSIP: LX2024870	1,072,500.000	1,067,142.90	918,628.43
ROYAL CARIBBEAN CRUISES LTD SR NT 144A 4.25% 07-01-2026 CUSIP: 780153BH4	566,000.000	560,332.05	555,565.11
ROYAL CARIBBEAN CRUISES 3.7% 03-15-2028 CUSIP: 780153AW2	642,000.000	505,650.00	608,685.77
SCIENTIFIC GAMES 7% DUE 05-15-2028 CUSIP: 80874YBC3	389,000.000	389,225.00	389,767.96
SCOTTS MIRACLE-GRO FIXED 4.375% DUE 02-01-2032 SEDOL: BPNXDY5	1,889,000.000	1,817,174.87	1,649,290.40
SCOTTS MIRACLE-GRO 4% DUE 04-01-2031 SEDOL: BNZH5B2	1,605,000.000	1,546,608.75	1,399,419.77
SCRIBEAMERICA INTERMEDIATE HOLDCO, LLC TERM LOAN 04-03-2025 CUSIP: 81104BAC4	954,102.280	933,888.00	648,112.14
SEAGATE HDD CAYMAN 8.25% 12-31-2049 CUSIP: 81180WBN0	472,000.000	472,000.00	502,912.55
SEAGATE HDD CAYMAN 8.5% 12-31-2049 CUSIP: 81180WBP5	524,000.000	524,000.00	560,344.07
SERVICE CORP INTL FIXED 3.375% DUE 08-15-2030 SEDOL: BMD9D08	1,250,000.000	1,053,125.00	1,093,752.13
SERVICE CORP INTL 5.75% 10-15-2032 SEDOL: BS6QB60	995,000.000	994,325.00	965,133.16
SIX FLAGS ENT CORP CD-WONDERLD CO MAGNUM MGT CORP MIL OPT LLC 5.375% 04-15-27 CUSIP: 150190AB2	425,000.000	404,281.25	420,462.87
SIX FLAGS ENTMT CORP NEW 7.25% 05-15-2031 CUSIP: 83001AAD4	1,263,000.000	1,246,617.50	1,289,937.35
SLM CORP FIXED 3.125% DUE 11-02-2026 SEDOL: BNHX0Z7	2,570,000.000	2,502,227.25	2,452,914.89
SLM CORP MEDIUM TERM NTS BOOK ENTRY 5.625% DUE 08-01-2033 CUSIP: 78442FAZ1	748,000.000	658,155.14	647,250.05
SM ENERGY CO 6.625% DUE 01-15-2027 CUSIP: 78454LAP5	419,000.000	417,952.50	418,481.36

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SM ENERGY CO 6.75% DUE 09-15-2026 CUSIP: 78454LAN0	408,000.000	422,734.22	407,608.05
SOTHEBYS FIXED 7.375% DUE 10-15-2027 SEDOL: BLHMNW8	250,000.000	259,255.21	247,213.69
SOUTHWESTERN ENERGY CO 5.375% 02-01-2029 SEDOL: BPGGBP8	800,000.000	800,000.00	788,039.86
SOUTHWESTN ENERGY STEP CPN 5.7% DUE 01-23-2025 CUSIP: 845467AL3	272,000.000	274,320.00	271,962.98
SPIRIT AEROSYSTEMS INC 9.375% 11-30-2029 CUSIP: 85205TAN0	584,000.000	593,715.00	625,167.05
SPIRIT AEROSYSTEMS 9.75% DUE 11-15-2030 CUSIP: 85205TAR1	522,000.000	522,000.00	577,649.38
SPRINGLEAF FIN 5.375% DUE 11-15-2029 CUSIP: 85172FAR0	92,000.000	74,635.00	88,447.23
SPRINGLEAF FINANCE CORPORATION 6.625% 01-15-2028 SEDOL: BK62TX5	900,000.000	896,625.00	911,142.01
STARWOOD PPTY TR INC SR NT 144A 4.375% 01-15-2027 SEDOL: BP2CW35	600,000.000	585,666.67	580,103.86
STATION CASINOS LLC SR NT 144A 4.625% 12-01-2031 SEDOL: BP4DT24	2,300,000.000	2,146,250.00	2,060,320.45
STD INDS INC DEL 4.375% DUE 07-15-2030 SEDOL: BMYXXP4	550,000.000	523,495.24	503,915.31
STD INDS INC DEL 5% DUE 02-15-2027 CUSIP: 853496AC1	208,000.000	200,720.00	203,555.73
SUBN PROPANE 5.875% DUE 03-01-2027 SEDOL: BYXT829	1,827,000.000	1,740,054.38	1,812,782.47
SUMMIT MATLS LLC / 7.25% DUE 01-15-2031 SEDOL: BQQ85G0	1,120,000.000	1,121,862.50	1,188,416.06
SUNOCO LP/SUNOCO FIN CORP 4.5% DUE 05-15-2029 CUSIP: 86765LAT4	665,000.000	605,954.65	624,776.54
SUNOCO LP/SUNOCO FIXED 6% DUE 04-15-2027 SEDOL: BKLNVX7	1,450,000.000	1,451,812.50	1,447,124.51
TELEFLEX INC 4.625% 11-15-2027 CUSIP: 879369AF3	252,000.000	253,604.07	244,202.04
TENET HEALTHCARE CORP 6.125% 06-15-2030 SEDOL: BPW9BQ2	3,221,000.000	3,170,750.00	3,195,612.14

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
TENET HEALTHCARE CORP 6.25% DUE 02-01-2027 CUSIP: 88033GDS6	2,317,000.000	2,360,487.05	2,315,162.39
TENET HEALTHCARE FIXED 4.25% DUE 01-06-2029 CUSIP: 88033GDM9	134,000.000	130,315.00	125,799.07
TENET HEALTHCARE FIXED 4.375% DUE 01-15-2030 SEDOL: BPTJ585	1,226,000.000	1,211,499.25	1,138,716.25
TENET HEALTHCARE FIXED 4.625% DUE 06-15-2028 CUSIP: 88033GDH0	274,000.000	274,000.00	262,214.58
TENET HEALTHCARE FIXED 6.125% DUE 10-01-2028 CUSIP: 88033GDK3	1,049,000.000	1,049,000.00	1,047,053.98
TERRAFORM GLOBAL 6.125% DUE 03-01-2026 SEDOL: BF2FTK0	4,125,000.000	4,066,686.59	4,114,234.58
TERRAFORM PWR OPER 4.75% DUE 01-15-2030 CUSIP: 88104LAG8	1,388,000.000	1,308,430.00	1,283,016.30
TERRAFORM PWR OPER 5% DUE 01-31-2028 CUSIP: 88104LAE3	616,000.000	625,836.75	593,464.09
TGP HOLDINGS III LLC (AKA TRAEGER PELLETRILLS HOLDIN 06-29-2028 CUSIP: 87251RAK9	826,938.970	720,996.93	804,107.19
TIBCO SOFTWARE INC SR SECD NT 144A 6.5% 03-31-2029 SEDOL: BN2QTP4	3,759,000.000	3,376,012.14	3,689,619.84
TPC GROUP INC FIRST LIEN TERM LOAN B SENIOR SECURED 11-21-2031 CUSIP: 87266EAG0	360,000.000	354,605.22	357,750.00
TRANSDIGM INC FIXED 5.5% 11-15-2027 CUSIP: 893647BL0	731,000.000	736,242.72	718,305.67
TRANSDIGM INC 4.875% 05-01-2029 REG CUSIP: 893647BQ9	405,000.000	405,000.00	382,441.10
TRANSMONTAIGNE OPERATING COMPANY L.P. TERM LOAN B DUE 11-05-2028 CUSIP: 89376WAH1	760,573.200	747,279.06	766,155.81
TRANSMONTAIGNE 6.125% DUE 02-15-2026 SEDOL: BFZ9L70	3,869,000.000	3,795,942.50	3,846,256.85
TRUCK HERO INC FLTG RT TBL 01-31-2028 CUSIP: 89778PAG2	498,704.670	496,846.12	482,756.09
TRUIST INSURANCE HOLDINGS LLC TL SECOND LIEN SR SECURED 03-08-2032 CUSIP: LX2277676	343,816.320	343,819.54	351,194.62
UKG INC TERM LOAN B SENIOR SECURED TERM LOAN 01-30-2031 CUSIP: 89841EAB1	348,444.500	348,448.29	350,653.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNIVISION 7.375% DUE 06-30-2030 CUSIP: 914906AX0	524,000.000	527,072.46	501,236.74
UPBOUND GROUP INC INITIAL TERM LOAN 2021TERM LOAN B SR SEC 02-17-2028 CUSIP: 76009WAW0	388,819.010	386,879.50	388,819.01
US FOODS INC 4.625% 06-01-2030 SEDOL: BMYT9D2	1,610,000.000	1,610,000.00	1,514,440.38
USA COMPRESSION PARTNERS LP/USA 6.875% DUE 09-01-2027 CUSIP: 91740PAF5	443,000.000	437,542.24	444,460.23
VENTURE GLOBAL LNG INC RESET CUM RED PERP PFD SER 9% 12-31-2049 SEDOL: BRSF3L7	1,075,000.000	1,075,000.00	1,123,959.80
VENTURE GLOBAL 4.125% DUE 08-15-2031 CUSIP: 92328MAB9	1,837,000.000	1,852,927.00	1,645,087.01
W.R. GRACE HOLDINGS LLC TERM LOAN B DUE 09-22-2028 BEO CUSIP: 92943HAB5	655,720.000	656,459.22	660,965.76
WABASH NATL CORP SR NT 144A 4.5% 10-15-2028 SEDOL: BMCV7R0	2,175,000.000	2,015,437.50	1,986,183.68
WASTE PRO USA INC 5.5% DUE 02-15-2026 CUSIP: 94107JAA1	1,762,000.000	1,700,535.66	1,760,995.41
WATCO COS L L C / WATCO FIN CORP 7.125% 08-01-2032 CUSIP: 941130AD8	1,491,000.000	1,503,711.25	1,536,846.39
WHITE CAP BUYER 6.875% DUE 10-15-2028 CUSIP: 96350RAA2	2,020,000.000	1,952,497.50	1,997,852.11
WHITE CAP SUPPLY HOLDINGS LLC TRANCHE C TERM LOAN SENIOR SECURED TL 06-13-2029 CUSIP: 96350TAH3	500,000.000	497,511.61	500,415.00
WOMENS CARE HOLDINGS INC TERM LOAN DUE 01-15-2028 BEO CUSIP: 97815UAH7	795,066.750	778,160.95	755,313.41
WW INTERNATIONAL INC TERM LOAN B 04-13-2028 CUSIP: 92941PAC7	1,055,250.000	897,220.47	227,934.00
WW INTL INC SR SECD NT 144A 4.5% 04-15-2029 SEDOL: BP0QFM9	1,588,000.000	1,420,641.30	317,778.70
XPLORE INC. SUPER SENIOR FIRST OUT TL 10-24-2029 CUSIP: LX2511215	77,519.400	77,524.15	76,162.81
YUM BRANDS INC 4.625% DUE 01-31-2032 CUSIP: 988498AP6	303,000.000	296,940.00	279,981.61
YUM BRANDS INC 5.375% DUE 04-01-2032/04-01-2022 REG SEDOL: BLBM1S6	2,069,000.000	2,016,125.00	2,003,752.86

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ZAYO GROUP HLDGS 4% DUE 03-01-2027 SEDOL: BLBQFB9	1,475,000.000	1,365,312.50	1,360,331.97
6 FLAGS ENT CORP CANADA-S WNDRLD CO MGNM MGMT CORP & MILL OPR LLC 6.5% 10-01-28 CUSIP: 150190AK2	344,000.000	344,000.00	344,775.38
Total United States - USD		771,824,025.79	755,098,377.72
Total Corporate Debt Instruments - Other		886,836,502.68	864,441,621.05
Corporate Stock - Preferred			
Canada - USD			
AVISON YOUNG PREFERRED STOCK CUSIP: 22999FG15	152,001.000	225,752.44	0.00
Total Canada - USD		225,752.44	0.00
United States - USD			
AMERICAN NATIONAL GROUP INC SEDOL: BRRG5T3	46,000.000	1,150,000.00	1,159,200.00
Total United States - USD		1,150,000.00	1,159,200.00
Total Corporate Stock - Preferred		1,375,752.44	1,159,200.00
Corporate Stock - Common			
Canada - USD			
AVISON YOUNG COMMON STOCK CUSIP: 22999FG23	108.000	160.72	118.80
XPLORE INC COMMON STOCK CUSIP: 991894064	15,760.000	875,575.14	0.00
Total Canada - USD		875,735.86	118.80
United States - USD			
BP HOLDCO CUSIP: 4F999B6D8	24,440.000	71,559.73	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
CHECKERS TOPCO LLC CLASS A COMMON UNITS CUSIP: 5R999BA61	52,218.000	670,623.44	171,707.43
ENDO INC COM SEDOL: BSBK929	36,576.000	3,722,991.18	866,851.20
PERMIAN PRODUCTION PARTNERS, LLC COMMON EQUITY CUSIP: 7GP999DD2	38,780.000	530,403.09	0.00
PVTPL ENDO GUC TR COM CUSIP: 29281F105	25,471.000	0.00	0.00
TEXGEN POWER LLC COMMON SHARES CUSIP: 4F999V214	7,037.000	271,700.07	7,037.00
VECTOR CLASS B CUSIP: 7F999B6D5	24,440.000	71,559.73	0.00
YAK BLOCKER 2 LLC SERIES C-1 CUSIP: 15999SS34	7,612.830	18,949.24	0.76
YAK BLOCKER 2 LLC SERIES C-2 CUSIP: 15999SS26	7,036.310	17,514.21	70.36
Total United States - USD		5,375,300.69	1,045,666.75
Total Corporate Stock - Common		6,251,036.55	1,045,785.55
Value of Interest In Common/Collective Trusts			
Emerging Markets Region - USD			
MFB NT COLLECTIVE EMERGING MARKETS INDEXFUND-LENDING CUSIP: 658991138	24,274,296.950	426,903,306.48	465,775,209.88
Total Emerging Markets Region - USD		426,903,306.48	465,775,209.88
International Region - USD			
MFB NT COLLECTIVE EAFE INDEX FUND - LENDING CUSIP: 658991450	2,204,509.070	1,380,746,846.11	1,719,614,073.00
Total International Region - USD		1,380,746,846.11	1,719,614,073.00
United States - USD			
MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND - LENDING - TIER H CUSIP: 66585W103	5,291,056.410	2,990,822,605.22	3,047,542,671.03

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest In Common/Collective Trusts</i>			
United States - USD			
MFB NT COLLECTIVE GLOBAL REAL ESTATE INDEX FUND - LENDING CUSIP: 0039999K7	43,912,619.690	596,171,739.22	647,140,276.37
MFB NT COLLECTIVE LONG-TERM GOVERNMENT BOND INDEX FUND-LENDING CUSIP: 003999AP4	15,833,027.480	863,208,994.77	733,433,331.96
MFB NT COLLECTIVE RUSSELL 1000 GROWTH INDEX FUND - LENDING CUSIP: 658991351	1,910,703.960	1,922,476,842.01	4,210,285,854.16
MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - LENDING CUSIP: 658991369	787,296.640	1,546,176,997.17	2,388,590,298.25
MFB NT COLLECTIVE RUSSELL 2000 GROWTH INDEX FUND-LENDING CUSIP: 658991385	1,463,107.720	941,387,670.63	1,283,408,829.83
MFB NT COLLECTIVE RUSSELL 2000 VALUE INDEX FUND LENDING CUSIP: 658991393	815,509.210	877,025,716.14	1,183,503,663.47
MFB NT COLLECTIVE S&P 500 INDEX FUND - LENDING CUSIP: 658991294	177,225.140	2,120,810,763.56	4,024,764,675.21
MFB NTGI COLTV DAILY HI YIELD FXD INC FD CUSIP: 628993909	3,375,994.900	142,032,597.04	154,147,927.13
MFO T. ROWE PRICE CASH RESERVES TRUST-Z CUSIP: 87282E105	23,273,015.930	23,273,015.93	23,273,015.93
NORTHERN TRUST COLLECTIVE TIPS INDEX FUND - LENDING - TIER J CUSIP: 66586Y702	7,229,647.440	805,137,473.48	863,798,276.13
NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	45,701,140.480	45,701,140.48	45,701,140.48
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	62,190.730	62,190.73	62,190.73
Total United States - USD		12,874,287,746.38	18,605,652,150.68
Total Value of Interest In Common/Collective Trusts		14,681,937,898.97	20,791,041,433.56

Value of Interest in Registered Investment Companies

United States - USD			
MFO BLACKROCK INSTL TR CO N A INVT FDS DOW JONES-UBS COMMODITY INDEX DAILY FD F CUSIP: 09256V178	61,537,066.830	396,469,096.10	437,473,161.80
Total United States - USD		396,469,096.10	437,473,161.80
Total Value of Interest in Registered Investment Com		396,469,096.10	437,473,161.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Canada - USD			
PVTPL NOVA CHEMICALS CORP 7.0% 12-01-2031 CUSIP: 66977WAV1	441,000.000	441,000.00	438,893.23
PVTPL NOVA CHEMICALS CORP 8.5% 11-15-2028 CUSIP: 66977WAT6	281,000.000	280,969.09	297,636.32
PVTPL NOVA CHEMICALS CORP 9.0% 02-15-2030 CUSIP: 66977WAU3	2,207,000.000	2,210,610.00	2,328,043.95
Total Canada - USD		2,932,579.09	3,064,573.50
United States - USD			
ESC CB144A PAR PHARM CUSIP: 698ESCAA8	2,567,000.000	0.00	0.03
ESC GCB144A ENDO LUX CUSIP: 292ESCB09	900,000.000	0.00	0.01
ESC MNLEHMAN BRTHRS HLDGRR 6.875% D042408M050218GL ESCROW CUSIP: 525ESCKW8	800,000.000	813,280.00	0.00
GTT COMMUNICATIONS INC ESCROW CUSIP: 369399993	18,866.090	18,771.84	0.00
SYNTHETIC GIC CITIBANK N.A. CONTRACT #TR24-104 CUSIP: 999502QH3	124,337,660.260	124,337,660.26	124,337,660.26
SYNTHETIC GIC JPMORGAN CHASE BANK NA CONTRACT #ATRPCHA01 CUSIP: 999502MW4	124,213,024.360	124,213,024.36	124,213,024.36
SYNTHETIC GIC MASS MUTUAL LIFE INS CO CONTRACT #SYNGIC 30152 CUSIP: 999502OM4	124,172,187.190	124,172,187.19	124,172,187.19
SYNTHETIC GIC METROPOLITAN TOWER LIFE INS CO CONTRACT #38174 CUSIP: 999502MR5	124,367,091.220	124,367,091.22	124,367,091.22
SYNTHETIC GIC NEW YORK LIFE INS CO CONTRACT #GA-29362 CUSIP: 999502PW1	124,168,883.870	124,168,883.87	124,168,883.87
SYNTHETIC GIC PACIFIC LIFE INS CO CONTRACT #G-27868.01.0001 CUSIP: 999502MV6	124,364,688.530	124,364,688.53	124,364,688.53
SYNTHETIC GIC RGA REINS CO CONTRACT #RGA00115 CUSIP: 999502MS3	124,290,276.700	124,290,276.70	124,290,276.70
SYNTHETIC GIC ROYAL BANK OF CANADA CONTRACT #TRPCHA01 CUSIP: 999502MT1	124,170,639.170	124,170,639.17	124,170,639.17
SYNTHETIC GIC STATE STREET BANK AND TRUST CO CONTRACT #220009 CUSIP: 999502MQ7	124,320,072.700	124,320,072.70	124,320,072.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
SYNTHETIC GIC THE PRUDENTIAL INS CO CONTRACT #GA-64358 CUSIP: 999502MY0	124,353,391.920	124,353,391.92	124,353,391.92
Total United States - USD		1,243,589,967.76	1,242,757,915.96
Total Other		1,246,522,546.85	1,245,822,489.46
<i>Other Liabilities</i>			
Pending foreign exchange sales: Canadian dollar	0.000	-385,467.79	-380,542.30
Pending foreign exchange sales: Euro	0.000	-12,404,249.50	-12,241,472.27
Pending foreign exchange sales: British pound sterling	0.000	-25,352.56	-25,044.91
Pending trade purchases: United States dollar	0.000	-3,284,013.62	-3,284,013.62
Total - all currencies		-16,099,083.47	-15,931,073.10
Total Other Liabilities		-16,099,083.47	-15,931,073.10
<i>Payable Other</i>			
United States - USD			
EXPENSE ACCRUALS SECURITIES LENDING FEE CUSIP: 994996940	2.000	0.00	0.00
INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 994996916	0.000	0.00	0.00
TRUSTEE/CUST 6-064704 SEDOL: 3879783	0.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Payable Other		0.00	0.00
Total		17,216,355,295.99	23,338,114,164.19

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◆ **Schedule of Assets Held for Investment Purposes**

Value of Interest in Common/Collective Trusts

United States - USD

NORTHN TR GLOBAL INVTS COLTV FDS TR CUSIP: 66586U445	13,535,950.660	13,535,950.66	13,535,950.66
Total United States - USD		13,535,950.66	13,535,950.66
Total Value of Interest in Common/Collective Trusts		13,535,950.66	13,535,950.66
Total		464,017,450.23	464,017,450.23

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	2,179,263.060	2,179,263.06	2,179,263.06
Total United States - USD		2,179,263.06	2,179,263.06
Total Value of Interest in Common/Collective Trusts		2,179,263.06	2,179,263.06
Total		2,179,263.06	2,179,263.06

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◆ **Schedule of Assets Held for Investment Purposes**

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	110,544.230	110,544.23	110,544.23
Total United States - USD		110,544.23	110,544.23
Total Value of Interest in Common/Collective Trusts		110,544.23	110,544.23

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