

**Form 5500**

Department of the Treasury  
Internal Revenue Service

Department of Labor  
Employee Benefits Security  
Administration

Pension Benefit Guaranty Corporation

**Annual Return/Report of Employee Benefit Plan**

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

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

OMB Nos. 1210-0110  
1210-0089

**2024**

**This Form is Open to Public Inspection**

**Part I Annual Report Identification Information**

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

- A** This return/report is for:
  - a multiemployer plan
  - a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
  - a single-employer plan
  - a DFE (specify) 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
  - special extension (enter description)
  - the DFVC program
- 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**

|   |   |
|---|---|
| <b>1a</b> Name of plan<br><u>ABBOTT LABORATORIES ANNUITY RETIREMENT TRUST</u>   | <b>1b</b> Three-digit plan number (PN) ▶ <u>337</u><br><b>1c</b> Effective date of plan   |
| <b>2a</b> Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br><u>ABBOTT LABORATORIES</u><br><br><u>CORPORATE BENEFITS, D-589, AP6B-2</u><br><u>100 ABBOTT PARK ROAD</u><br><u>ABBOTT PARK, IL 60064-6222</u> | <b>2b</b> Employer Identification Number (EIN)<br><u>36-0698440</u><br><b>2c</b> Plan Sponsor's telephone number<br><u>847-936-5300</u><br><b>2d</b> 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.

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

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

Form 5500 (2024)  
v. 240311

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

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

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

|  |  |
|--|--|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor |
|--|--|

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

|   |   |
|---|---|
| <b>a Pension Schedules</b><br>(1) <input type="checkbox"/> <b>R</b> (Retirement Plan Information)<br>(2) <input type="checkbox"/> <b>MB</b> (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary<br>(3) <input type="checkbox"/> <b>SB</b> (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary<br>(4) <input type="checkbox"/> <b>DCG</b> (Individual Plan Information) – Number Attached _____<br>(5) <input type="checkbox"/> <b>MEP</b> (Multiple-Employer Retirement Plan Information) | <b>b General Schedules</b><br>(1) <input checked="" type="checkbox"/> <b>H</b> (Financial Information)<br>(2) <input type="checkbox"/> <b>I</b> (Financial Information – Small Plan)<br>(3) <input type="checkbox"/> <b>A</b> (Insurance Information) – Number Attached <u>  0  </u><br>(4) <input checked="" type="checkbox"/> <b>C</b> (Service Provider Information)<br>(5) <input checked="" type="checkbox"/> <b>D</b> (DFE/Participating Plan Information)<br>(6) <input type="checkbox"/> <b>G</b> (Financial Transaction Schedules) |
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**Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)**

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**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.

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**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 \_\_\_\_\_

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|  |  |   |
|--|--|---|
| <b>SCHEDULE C</b><br><b>(Form 5500)</b><br><br><small>Department of the Treasury<br/>Internal Revenue Service</small><br><br><small>Department of Labor<br/>Employee Benefits Security Administration</small><br><br><small>Pension Benefit Guaranty Corporation</small> | <b>Service Provider Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>▶ File as an attachment to Form 5500.</b> | <small>OMB No. 1210-0110</small><br><br><b>2024</b><br><br><b>This Form is Open to Public Inspection.</b> |
|--|--|---|

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

|   |  |            |
|---|--|------------|
| <b>A</b> Name of plan<br><b>ABBOTT LABORATORIES ANNUITY RETIREMENT TRUST</b>                | <b>B</b> Three-digit plan number (PN) ▶                            | <b>337</b> |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>ABBOTT LABORATORIES</b> | <b>D</b> Employer Identification Number (EIN)<br><b>36-0698440</b> |            |

**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

|                            |   |
|----------------------------|---|
| <b>ALEUTIAN FUND, LTD.</b> | <b>77 WEST WACKER DR<br/>#700<br/>CHICAGO, IL 60601</b> |
|----------------------------|---|

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

|   |   |
|---|---|
| <b>ALLIANCE BERNSTEIN U.S. RE PTNR II</b> | <b>1345 AVENUE OF THE AMERICAS<br/>NEW YORK, NY 10105</b> |
|---|---|

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

|                                |   |
|--------------------------------|---|
| <b>ARBOR INVESTMENTS IV LP</b> | <b>676 NORTH MICHIGAN AVENUE<br/>SUITE 3410<br/>CHICAGO, IL 60611</b> |
|--------------------------------|---|

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

|                                       |                   |
|---------------------------------------|-------------------|
| <b>ATHYRIUM CAPITAL MANAGEMENT LP</b> | <b>26-3965190</b> |
|---------------------------------------|-------------------|

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

BAXTER OFFSHORE FUND LTD.

98-1130817

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

BLUE OWL ALTERNATIVES CRDT ADVISORS                      780 THIRD AVENUE  
27TH FLOOR  
NEW YORK, NY 10017

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

BRIDGEWATER ASSOCIATES, LP                                      ONE GLENDINNING PLACE  
WESTPORT, CT 06880

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

CAPULA INVESTMENT US LP

46-0524138

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

DAVIDSON KEMPNER CAPITAL MGMT LP

13-3863161

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

DKIL GP LLC

80-0661773

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

ELLIOTT INTL CAPITAL ADVISORS, INC

22-3338737

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

ENCAP INVESTMENT, L.P.    1100 LOUISIANA  
SUITE 3150  
HOUSTON, TX 77002

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

ENERVEST ENERGY INST FUND XII-B, LP

01-0938044

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

FLEXPOINT FORD LLC

20-1008672

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

GENSTAR CAPITAL PARTNERS LLC

36-4810731

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

GLENVIEW CAPITAL MANAGEMENT

767 FIFTH AVENUE  
44TH FLOOR  
NEW YORK, NY 10153

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

GMO MULTI-STRATEGY FUND

02-0648221

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

HALSTATT MGMNT COMPANY

45-3026810

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

INFLEXION BUYOUT FUND V

98-1419854

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

INFLEXION BUYOUT FUND VI

98-1600140

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

INFLEXION PARTNERSHIP CAP II

98-1419533

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

INFLEXION PARTNERSHIP CAP III

98-1692182

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

KING STREET CAPITAL MANAGEMENT, LP

13-3978904

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

KING STREET MASTER ADVISORS, LLC

26-3871197

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

LIME ROCK PARTNERS VI, L.P.

98-1027307

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

MADISON DEARBORN CAP PART VII-C LP

THREE FIRST NATIONAL PLAZA  
SUITE 4600  
CHICAGO, IL 60602

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

NGP NATURAL RESOURCES, X, L.P.

45-4110691

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

NORTHERN TRUST CORPORATION

36-2723087

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

NORTHERN TRUST INVESTMENTS, N.A.

36-3608252

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

PACIFIC INVESTMENT MGMT COMPANY LLC

33-0629048

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

PROSPECT RIDGE ADVISORS, LLC

83-1734054

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

RIVERSTONE ENERGY PARTNERS V, L.P.

45-4389771

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

RLH INVESTORS IV LP

38-4013431

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

RWC EMERGING MARKETS EQ FD LTD

98-1232611

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

SHAMROCK CAPITAL ADVISORS LLC

27-1748810

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

SILVER POINT CAPITAL, LP

22-3849636

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

SILVER PT. CAP. OFFSHORE GEN. P LLC

26-3335901

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

STERLING GROUP MANAGEMENT V LP

84-4081387

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

THOMPSON STREET CAP PTNRS IV LP                      120 S. CENTRAL AVE  
#600  
ST. LOUIS, MO 63105

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

THOMPSON STREET CAP PTNRS V LP

82-4416208

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

THOMPSON STREET CAP PTNRS VI LP

86-3865521

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

TPG-AXON MANAGEMENT LP

26-3295563

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

TPG-AXON PARTNERS GP, LP

20-1967352

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

TRINITY ST CMGLD EAFE EQ FD LP                      1 CAVENDISH PLACE  
LONDON, KNIGHTSBRIDGE W1G 0QF GB

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

TSG7 A MANAGEMENT LLC

35-2543421

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

TSG7 B MANAGEMENT LLC

32-0476501

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

TSG8 MANAGEMENT LP

98-1453466

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

TSG9 MANAGEMENT LP

98-1628833

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

VIKING GLOBAL INVESTORS LP

13-4055118

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

VIRGO SOCIETAS PARTNERSHIP IV LP

13-3806691

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

VPC SPECIAL OPPORTUNITIES FUND III

227 WEST MONROE STREET  
SUITE 3900  
CHICAGO, IL 60606

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

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

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

MIDOCEAN CREDIT FUND MGMT, LP

80-0356545

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 2563360  | 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)

JENNISON ASSOCIATES LLC

52-2069785

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 2325359  | 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)

BRANDYWINE GLOBAL INVESTMENT LLC

51-0294065

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 2078458  | 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)

WELLINGTON TRUST COMPANY

04-2755549

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 1850521  | 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

82-1061233

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 15 50                  | NONE  | 1650581  | 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)

WESTLAKE FINANCIAL GROUP

36-4087871

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 1629458  | 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)

ALIGNED INVESTORS GLOBAL

42-1479618

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 1370185  | 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)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 21 28 50 51            | NONE  | 1213035  | 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)

GRANITE INVESTMENT PARTNERS

27-0225271

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 1008990  | 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)

GMO LLC

04-2691242

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 1003379  | 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)

ARIEL CAPITAL MANAGEMENT LLC

36-3219058

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 939877   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

LOOMIS SAYLES

04-3200030

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 697453   | 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)

CLIFFWATER LLC

20-1246914

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 450000   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>   |   | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

AON CONSULTING

22-2232264

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 11 16 50               | NONE  | 204673   | 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)

BURGISS GROUP LLC

22-3693659

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 28 50 51               | NONE  | 169730   | 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)

MCDERMOTT WILL & EMERY

36-1453176

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 29 50                  | NONE  | 77084  | 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)

PRICEWATERHOUSECOOPERS LLP

13-4008324

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 10 50                  | NONE  | 70440  | 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)

WINSTON AND STRAWN

36-1975990

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 29 50                  | NONE  | 48037  | 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)

GRANT THORNTON LLP

36-6055558

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 10 50                  | NONE  | 35000  | 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)

GRANT THORNTON ADVISORS LLC

99-1856619

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 10 50                  | NONE  | 10125  | 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)

SHANNON ASSOCIATES

73-1641565

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-. | (h)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---|--|--|--|---|--|
| 10 50                  | NONE  | 6600   | 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"/>                                     |

**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.

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

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

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

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

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

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

|   |  |  |
|---|--|--|
| <b>SCHEDULE D</b><br><b>(Form 5500)</b><br><br>Department of the Treasury<br>Internal Revenue Service<br><br>Department of Labor<br>Employee Benefits Security Administration | <b>DFE/Participating Plan Information</b><br><br>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).<br><br><b>▶ File as an attachment to Form 5500.</b> | OMB No. 1210-0110<br><br><hr/> <b>2024</b><br><br><hr/> <b>This Form is Open to Public Inspection.</b> |
|---|--|--|

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

|  |  |            |
|--|--|------------|
| <b>A</b> Name of plan<br><u>ABBOTT LABORATORIES ANNUITY RETIREMENT TRUST</u>                       | <b>B</b> Three-digit plan number (PN) ▶                            | <u>337</u> |
| <b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500<br><u>ABBOTT LABORATORIES</u> | <b>D</b> Employer Identification Number (EIN)<br><u>36-0698440</u> |            |

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

|  |                               |  |
|--|-------------------------------|--|
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT CLTV SHORT TERM INVESTMENT FUND</u>   |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>  |                               |  |
| <b>c</b> EIN-PN <u>45-6138589-084</u>  | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>222001521</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>PINEBRIDGE CIT</u>                       |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>SEI TRUST COMPANY</u>                 |                               |  |
| <b>c</b> EIN-PN <u>83-0686634-118</u>  | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>278090285</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT CLTV WORLD EX-US INDEX FUND NL</u>    |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>  |                               |  |
| <b>c</b> EIN-PN <u>45-6138589-129</u>  | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>484396221</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT CLTV RUSSELL 3000 INDEX FD NL</u>     |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>  |                               |  |
| <b>c</b> EIN-PN <u>45-6138589-097</u>  | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>703529329</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT CLTV EMERGING MKTS INDEX FD NL</u>    |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC.</u>  |                               |  |
| <b>c</b> EIN-PN <u>45-6138589-101</u>  | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>263374748</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>WTC-CIF DB ASSET ALLOCATION SOL I</u>    |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>WELLINGTON TRUST COMPANY, NA</u>      |                               |  |
| <b>c</b> EIN-PN <u>04-2767481-134</u>  | <b>d</b> Entity code <u>C</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>236495161</u> |
| <b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>GMO MULTI-STRATEGY FUND (ONSHORE)</u>    |                               |  |
| <b>b</b> Name of sponsor of entity listed in (a): <u>GMO MULTI-STRATEGY FUND (ONSHORE)</u> |                               |  |
| <b>c</b> EIN-PN <u>01-0745810-001</u>  | <b>d</b> Entity code <u>E</u> | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>25368018</u>  |

**a** Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER OPTIMAL PORTFOLIO, LTD.

**b** Name of sponsor of entity listed in (a): BRIDGEWATER OPTIMAL PORTFOLIO, LTD.

|                                |                        |   |           |
|--------------------------------|------------------------|---|-----------|
| <b>c</b> EIN-PN 98-1101915-001 | <b>d</b> Entity code E | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) | 187892800 |
|--------------------------------|------------------------|---|-----------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: BRIDGEWATER PURE ALPHA FUNDS LTD

**b** Name of sponsor of entity listed in (a): BRIDGEWATER PURE ALPHA FUNDS LIMITED

|                                |                        |   |           |
|--------------------------------|------------------------|---|-----------|
| <b>c</b> EIN-PN 98-0501381-001 | <b>d</b> Entity code E | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) | 116766179 |
|--------------------------------|------------------------|---|-----------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE: TS&W INTERNATIONAL SMALL CAP EQ TR

**b** Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY

|                                |                        |   |          |
|--------------------------------|------------------------|---|----------|
| <b>c</b> EIN-PN 26-6773274-002 | <b>d</b> Entity code C | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) | 84107289 |
|--------------------------------|------------------------|---|----------|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

|                 |                      |   |  |
|-----------------|----------------------|---|--|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |  |
|-----------------|----------------------|---|--|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

|                 |                      |   |  |
|-----------------|----------------------|---|--|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |  |
|-----------------|----------------------|---|--|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

|                 |                      |   |  |
|-----------------|----------------------|---|--|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |  |
|-----------------|----------------------|---|--|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

|                 |                      |   |  |
|-----------------|----------------------|---|--|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |  |
|-----------------|----------------------|---|--|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

|                 |                      |   |  |
|-----------------|----------------------|---|--|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |  |
|-----------------|----------------------|---|--|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

|                 |                      |   |  |
|-----------------|----------------------|---|--|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) |  |
|-----------------|----------------------|---|--|

**a** Name of MTIA, CCT, PSA, or 103-12 IE:

**b** Name of sponsor of entity listed in (a):

|                 |                      |   |  |
|-----------------|----------------------|---|--|
| <b>c</b> EIN-PN | <b>d</b> Entity code | <b>e</b> 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.)

|                               |   |                                |
|-------------------------------|---|--------------------------------|
| <b>a</b> Plan name            | ABBOTT LABORATORIES ANNUITY RETIREMENT PLAN |                                |
| <b>b</b> Name of plan sponsor | ABBOTT LABORATORIES                         | <b>c</b> EIN-PN 36-0698440-333 |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

|                               |  |                 |
|-------------------------------|--|-----------------|
| <b>a</b> Plan name            |  |                 |
| <b>b</b> Name of plan sponsor |  | <b>c</b> EIN-PN |

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

|  |  |
|--|--|
| For calendar plan year 2024 or fiscal plan year beginning <b>01/01/2024</b> and ending <b>12/31/2024</b> |  |
| <b>A</b> Name of plan<br><b>ABBOTT LABORATORIES ANNUITY RETIREMENT TRUST</b>                             | <b>B</b> Three-digit plan number (PN) ▶ <b>337</b>                 |
| <b>C</b> Plan sponsor's name as shown on line 2a of Form 5500<br><b>ABBOTT LABORATORIES</b>              | <b>D</b> Employer Identification Number (EIN)<br><b>36-0698440</b> |

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

**1** Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

|  |                 | (a) Beginning of Year | (b) End of Year |
|--|-----------------|-----------------------|-----------------|
| <b>Assets</b>  |                 |                       |                 |
| <b>a</b> Total noninterest-bearing cash .....  | <b>1a</b>       | 0                     | 801315          |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                       |                 |                       |                 |
| <b>(1)</b> Employer contributions .....  | <b>1b(1)</b>    |                       |                 |
| <b>(2)</b> Participant contributions .....   | <b>1b(2)</b>    |                       |                 |
| <b>(3)</b> Other .....   | <b>1b(3)</b>    | 21497435              | 25082027        |
| <b>c</b> General investments:  |                 |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....   | <b>1c(1)</b>    | 1150059               | 464265          |
| <b>(2)</b> U.S. Government securities .....  | <b>1c(2)</b>    | 155588673             | 187800271       |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                            |                 |                       |                 |
| <b>(A)</b> Preferred .....   | <b>1c(3)(A)</b> | 43487955              | 26368756        |
| <b>(B)</b> All other .....   | <b>1c(3)(B)</b> | 777828344             | 828111437       |
| <b>(4)</b> Corporate stocks (other than employer securities):                                      |                 |                       |                 |
| <b>(A)</b> Preferred .....   | <b>1c(4)(A)</b> | 2719166               | 770643          |
| <b>(B)</b> Common .....  | <b>1c(4)(B)</b> | 1819523829            | 2128164030      |
| <b>(5)</b> Partnership/joint venture interests .....   | <b>1c(5)</b>    | 2386403357            | 2482637490      |
| <b>(6)</b> Real estate (other than employer real property) .....                                   | <b>1c(6)</b>    |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....  | <b>1c(7)</b>    |                       |                 |
| <b>(8)</b> Participant loans .....   | <b>1c(8)</b>    |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                     | <b>1c(9)</b>    | 1880363537            | 2271994553      |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                    | <b>1c(10)</b>   |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                            | <b>1c(11)</b>   |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                  | <b>1c(12)</b>   | 305460348             | 330026997       |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....        | <b>1c(13)</b>   | 151217908             | 169691528       |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) ..... | <b>1c(14)</b>   |                       |                 |
| <b>(15)</b> Other .....  | <b>1c(15)</b>   |                       |                 |

| <b>1d</b> Employer-related investments:                                  |              | (a) Beginning of Year | (b) End of Year |
|--|--------------|-----------------------|-----------------|
| (1) Employer securities.....   | <b>1d(1)</b> |                       |                 |
| (2) Employer real property.....  | <b>1d(2)</b> |                       |                 |
| <b>e</b> Buildings and other property used in plan operation.....        | <b>1e</b>    |                       |                 |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e).....      | <b>1f</b>    | 7545240611            | 8451913312      |
| <b>Liabilities</b>   |              |                       |                 |
| <b>g</b> Benefit claims payable.....                                     | <b>1g</b>    |                       |                 |
| <b>h</b> Operating payables.....   | <b>1h</b>    |                       |                 |
| <b>i</b> Acquisition indebtedness.....                                   | <b>1i</b>    |                       |                 |
| <b>j</b> Other liabilities.....  | <b>1j</b>    | 37792676              | 176133876       |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j)..... | <b>1k</b>    | 37792676              | 176133876       |
| <b>Net Assets</b>  |              |                       |                 |
| <b>l</b> Net assets (subtract line 1k from line 1f).....                 | <b>1l</b>    | 7507447935            | 8275779436      |

**Part II Income and Expense Statement**

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

| <b>Income</b>  |                 | (a) Amount | (b) Total |
|--|-----------------|------------|-----------|
| <b>a Contributions:</b>  |                 |            |           |
| (1) Received or receivable in cash from: <b>(A)</b> Employers.....   | <b>2a(1)(A)</b> |            |           |
| <b>(B)</b> Participants.....   | <b>2a(1)(B)</b> |            |           |
| <b>(C)</b> Others (including rollovers).....   | <b>2a(1)(C)</b> |            |           |
| (2) Noncash contributions.....   | <b>2a(2)</b>    |            |           |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |            | 0         |
| <b>b Earnings on investments:</b>  |                 |            |           |
| <b>(1) Interest:</b>   |                 |            |           |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit).....        | <b>2b(1)(A)</b> | 50677      |           |
| <b>(B)</b> U.S. Government securities.....   | <b>2b(1)(B)</b> | 2251833    |           |
| <b>(C)</b> Corporate debt instruments.....   | <b>2b(1)(C)</b> | 57187717   |           |
| <b>(D)</b> Loans (other than to participants).....   | <b>2b(1)(D)</b> |            |           |
| <b>(E)</b> Participant loans.....  | <b>2b(1)(E)</b> |            |           |
| <b>(F)</b> Other.....  | <b>2b(1)(F)</b> | 219896     |           |
| <b>(G)</b> Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                              | <b>2b(1)(G)</b> |            | 59710123  |
| <b>(2) Dividends:</b>  |                 |            |           |
| <b>(A)</b> Preferred stock.....  | <b>2b(2)(A)</b> | 36424      |           |
| <b>(B)</b> Common stock.....   | <b>2b(2)(B)</b> | 28404539   |           |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds).....                                   | <b>2b(2)(C)</b> | 9440862    |           |
| <b>(D)</b> Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                  | <b>2b(2)(D)</b> |            | 37881825  |
| <b>(3)</b> Rents.....  | <b>2b(3)</b>    |            |           |
| <b>(4) Net gain (loss) on sale of assets:</b>  |                 |            |           |
| <b>(A)</b> Aggregate proceeds.....   | <b>2b(4)(A)</b> | 1624631846 |           |
| <b>(B)</b> Aggregate carrying amount (see instructions).....   | <b>2b(4)(B)</b> | 1607520484 |           |
| <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....                   | <b>2b(4)(C)</b> |            | 17111362  |
| <b>(5) Unrealized appreciation (depreciation) of assets:</b>   |                 |            |           |
| <b>(A)</b> Real estate.....  | <b>2b(5)(A)</b> |            |           |
| <b>(B)</b> Other.....  | <b>2b(5)(B)</b> | 368187427  |           |
| <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....         | <b>2b(5)(C)</b> |            |           |

|   |               | (a) Amount | (b) Total |
|---|---------------|------------|-----------|
| (6) Net investment gain (loss) from common/collective trusts .....                              | <b>2b(6)</b>  |            | 239479463 |
| (7) Net investment gain (loss) from pooled separate accounts .....                              | <b>2b(7)</b>  |            |           |
| (8) Net investment gain (loss) from master trust investment accounts .....                      | <b>2b(8)</b>  |            |           |
| (9) Net investment gain (loss) from 103-12 investment entities .....                            | <b>2b(9)</b>  |            | 24918649  |
| (10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) ..... | <b>2b(10)</b> |            | -1319242  |
| <b>c</b> Other income .....   | <b>2c</b>     |            |           |
| <b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....        | <b>2d</b>     |            | 745969607 |

**Expenses**

|   |               |          |          |
|---|---------------|----------|----------|
| <b>e</b> Benefit payment and payments to provide benefits:                                  |               |          |          |
| (1) Directly to participants or beneficiaries, including direct rollovers .....             | <b>2e(1)</b>  |          |          |
| (2) To insurance carriers for the provision of benefits .....                               | <b>2e(2)</b>  |          |          |
| (3) Other .....   | <b>2e(3)</b>  |          |          |
| (4) Total benefit payments. Add lines <b>2e(1)</b> through <b>(3)</b> .....                 | <b>2e(4)</b>  |          | 0        |
| <b>f</b> Corrective distributions (see instructions) .....                                  | <b>2f</b>     |          |          |
| <b>g</b> Certain deemed distributions of participant loans (see instructions) .....         | <b>2g</b>     |          |          |
| <b>h</b> Interest expense .....   | <b>2h</b>     |          |          |
| <b>i</b> Administrative expenses:   |               |          |          |
| (1) Salaries and allowances .....   | <b>2i(1)</b>  |          |          |
| (2) Contract administrator fees .....   | <b>2i(2)</b>  |          |          |
| (3) Recordkeeping fees .....  | <b>2i(3)</b>  | 1737746  |          |
| (4) IQPA audit fees .....   | <b>2i(4)</b>  | 35000    |          |
| (5) Investment advisory and investment management fees .....                                | <b>2i(5)</b>  | 16453845 |          |
| (6) Bank or trust company trustee/custodial fees .....                                      | <b>2i(6)</b>  | 845961   |          |
| (7) Actuarial fees .....  | <b>2i(7)</b>  | 204673   |          |
| (8) Legal fees .....  | <b>2i(8)</b>  | 125121   |          |
| (9) Valuation/appraisal fees .....  | <b>2i(9)</b>  |          |          |
| (10) Other trustee fees and expenses .....  | <b>2i(10)</b> |          |          |
| (11) Other expenses .....   | <b>2i(11)</b> | 391977   |          |
| (12) Total administrative expenses. Add lines <b>2i(1)</b> through <b>(11)</b> .....        | <b>2i(12)</b> |          | 19794323 |
| <b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | <b>2j</b>     |          | 19794323 |

**Net Income and Reconciliation**

|   |              |  |           |
|---|--------------|--|-----------|
| <b>k</b> Net income (loss). Subtract line <b>2j</b> from line <b>2d</b> ..... | <b>2k</b>    |  | 726175284 |
| <b>l</b> Transfers of assets:   |              |  |           |
| (1) To this plan .....  | <b>2l(1)</b> |  | 311447889 |
| (2) From this plan .....  | <b>2l(2)</b> |  | 269291672 |

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

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

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

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

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

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

◆ **5% Report - Part A**

*Single Transaction in Excess of 5%*

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| 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 |
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|

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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 7,511,085,599.15

◆ 5% Report - Part B

*Series of Non-Security Transactions with Same Party in Excess of 5%*

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| 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 |
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|

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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 7,511,085,599.15

◆ **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 | 1,224                  | 1,558,163,276.37      |                   |              | 0.00              | 1,558,163,276.37 | 1,558,163,276.37                      |
|   | Total dispositions | 1,053                  |                       | 1,521,417,893.23  |              | 0.00              | 1,521,417,893.23 | 1,521,417,893.23                      |

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 7,511,085,599.15

◆ 5% Report - Part D

*Series of Transactions with Same Party in Excess of 5%*

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| 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 |
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|
|---------------------------------|------------------|------|-------------------|-------------------|--------------|-------------------|------|-----------------------------------|---------------|

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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 7,511,085,599.15

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|---------------|---------------|----------------------|--------------------------|
| SBJP50C4   | #REORG BROOKFIELD INFRASTR MERGER BROOKFIELD 281YAK4 12-30-2024            | Acquisitions  | 65,314.00     | -2,367,577.81        |                          |
|            |  | Dispositions  | -43,609.00    |                      | 1,548,387.15             |
| SBMW8YT2   | #REORG BROOKFIELD RENEWABLE MERGER BROOKFIELD 281AAN4 12-30-2024           | Acquisitions  | 8,132.00      | -223,095.32          |                          |
|            |  | Dispositions  | -14,162.00    |                      | 432,596.97               |
| S2711656   | #REORG NEW YORK REVERSE SPLIT NEW YORK 2X1ZAX4 07-12-2024                  | Acquisitions  | 476,160.00    | -2,365,551.77        |                          |
|            |  | Dispositions  | -1,305,376.00 |                      | 4,488,107.69             |
| SBJLD9W5   | #REORG RITE BANKRUPTACY RITE ESC 481KAMX 6024280 6024279 08-30-2024        | Acquisitions  | 1,775,000.00  | -1,314,256.25        |                          |
|            |  | Dispositions  | -4,542,000.00 |                      | 2,315,476.25             |
| C87927VAZ1 | #REORG TELECOM EXCHANGE OPTICS 4P1DAGX 07-01-2024                          | Free Delivery | -132,000.00   |                      |                          |
|            |  | Free Receipt  | 132,000.00    | 121,309.62           |                          |
| C87927VAX6 | #REORG TELECOM EXCHANGE OPTICS 4P1KAMX 07-01-2024                          | Free Delivery | -159,000.00   |                      |                          |
|            |  | Free Receipt  | 159,000.00    | 133,944.23           |                          |
| C87927VBA5 | #REORG TELECOM EXCHANGE OPTICS 4P1QA1X 07-01-2024                          | Free Delivery | -325,000.00   |                      |                          |
|            |  | Free Receipt  | 325,000.00    | 376,096.07           |                          |
| SBQ2KMT2   | #REORG/AKAMAI TECHNOLOGIES EXCHANGE AKAMAI TECHNOLOGIES 3R29BV0 08-30-2024 | Acquisitions  | 135,000.00    | -127,250.36          |                          |
|            |  | Free Delivery | -135,000.00   |                      |                          |
| S2494504   | #REORG/BLACKROCK EXCHANGE BLACKROCK 271NAP4 10-02-2024                     | Acquisitions  | 95.00         | -73,952.87           |                          |
|            |  | Dispositions  | -3.00         |                      | 2,363.95                 |
|            |  | Free Delivery | -92.00        |                      |                          |
| SBS54RF6   | #REORG/EVERGY INC EXCHANGE EVERGY INC 3Y2NB5A 12-09-2024                   | Acquisitions  | 262,000.00    | -273,923.40          |                          |
|            |  | Dispositions  | -71,000.00    |                      | 78,941.22                |
|            |  | Free Delivery | -191,000.00   |                      |                          |
| SBNM0V16   | #REORG/PG&E EXCHANGE PG&E 4T1UAUY 12-04-2024                               | Acquisitions  | 276,000.00    | -286,626.72          |                          |
|            |  | Dispositions  | -63,000.00    |                      | 68,232.84                |
|            |  | Free Delivery | -213,000.00   |                      |                          |
| C81180WBK6 | #REORG/SEAGATE EXCHANGE SEAGATE 411GA7X 09-26-2024                         | Acquisitions  | 80,000.00     | -111,713.04          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|--------------|----------------------|--------------------------|
|            |   | Dispositions  | -27,000.00   |                      | 38,444.07                |
|            |   | Free Delivery | -53,000.00   |                      |                          |
| SBNM6RM7   | #REORG/SFA ISSUER LLC EXCHANGE SAKS GLOBAL ENTERPRISES LLC 4X1XAUY 12-31-2024 | Acquisitions  | 1,125,000.00 | -1,125,000.00        |                          |
|            |   | Dispositions  | -325,000.00  |                      | 326,146.88               |
|            |   | Free Delivery | -800,000.00  |                      |                          |
| C858912108 | #REORG/STERICYCLE MERGER 11-05-2024   | Acquisitions  | 4,022.00     | -197,839.36          |                          |
|            |   | Dispositions  | -75,722.00   |                      | 4,458,609.36             |
| SBR05133   | #REORG/UBER EXCHANGE UBER 4R1RALY 12-02-2024                                  | Acquisitions  | 608,000.00   | -690,980.02          |                          |
|            |   | Free Delivery | -608,000.00  |                      |                          |
| SB4BNMY3   | ACCENTURE PLC CLS A   | Acquisitions  | 119.00       | -35,654.73           |                          |
|            |   | Dispositions  | -119.00      |                      | 36,396.66                |
| C00488YAB2 | ACPRODUCTS INC TERM LOAN B DUE 05-05-2028                                     | Acquisitions  | 1,132,166.97 | -874,400.94          |                          |
|            |   | Dispositions  | -45,070.27   |                      | 45,070.27                |
| C00488PAS4 | ACRISURE LLC 2024 REFINANCING TERM LOAN SENIOR SECURED 11-06-2030             | Dispositions  | -3,491.25    |                      | 3,491.25                 |
|            |   | Free Receipt  | 1,396,500.00 | 1,398,245.62         |                          |
| S4031976   | ADIDAS AG   | Acquisitions  | 21,802.00    | -5,350,803.80        |                          |
|            |   | Dispositions  | -462.00      |                      | 118,671.90               |
| SB908F01   | ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)                                 | Acquisitions  | 4,371.00     | -3,464,281.24        |                          |
|            |   | Dispositions  | -10,394.00   |                      | 7,263,241.63             |
| S2989044   | ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM                               | Acquisitions  | 129,104.00   | -8,656,735.43        |                          |
|            |   | Dispositions  | -113,686.00  |                      | 8,092,351.41             |
| S2142621   | ADR BP P L C SPONSORED ADR  | Acquisitions  | 20,400.00    | -730,109.88          |                          |
|            |   | Dispositions  | -59,500.00   |                      | 1,840,355.17             |
| SB1HHKD3   | AERCAP HOLDINGS N.V. EUR0.01  | Acquisitions  | 64,280.00    | -4,757,161.65        |                          |
|            |   | Dispositions  | -88,520.00   |                      | 8,488,271.07             |
| SBP092P0   | AETHON UTD BR LP / 7.5% DUE 10-01-2029  | Acquisitions  | 480,000.00   | -480,000.00          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|--------------|----------------------|--------------------------|
|            |  | Dispositions | -480,000.00  |                      | 481,200.00               |
| C001055102 | AFLAC INC COM  | Acquisitions | 1,472.00     | -121,072.29          |                          |
|            |  | Dispositions | -17,436.00   |                      | 1,826,403.99             |
| C00847J105 | AGILYSYS INC COM STK   | Acquisitions | 4,222.00     | -367,273.47          |                          |
|            |  | Dispositions | -1,010.00    |                      | 101,450.05               |
| SBMGYYH4   | AIRBNB INC CL A COM USD0.0001 CL A                                 | Acquisitions | 27,955.00    | -4,296,691.97        |                          |
|            |  | Dispositions | -14,614.00   |                      | 1,747,618.39             |
| S2012605   | ALASKA AIR GROUP INC COM   | Acquisitions | 8,250.00     | -322,237.58          |                          |
|            |  | Dispositions | -185,600.00  |                      | 6,156,265.52             |
| C991XMY993 | ALLIANCEBERNSTEIN US REAL ESTATE PARTNERS II LP                    | Acquisitions | 232,357.15   | -232,357.15          |                          |
|            |  | Dispositions | -419,287.44  |                      | 419,287.44               |
| SBYY88Y7   | ALPHABET INC CAP STK USD0.001 CL C                                 | Acquisitions | 23,129.00    | -4,410,057.29        |                          |
|            |  | Dispositions | -61,706.00   |                      | 8,778,049.49             |
| SBVY8G0    | ALPHABET INC CAPITAL STOCK USD0.001 CL A                           | Acquisitions | 70,124.00    | -11,885,455.43       |                          |
|            |  | Dispositions | -62,706.00   |                      | 8,842,262.11             |
| CLX2390339 | AMC ENTERTAINMENT HOLDINGS INC TERM LOAN01-04-2029                 | Acquisitions | 3,174,890.26 | -3,209,596.86        |                          |
|            |  | Dispositions | -6,974.52    |                      | 6,974.52                 |
| C02639DAN6 | AMERICAN GREETINGS CORPORATION TERM LOAN SENIOR SECURED 10-23-2029 | Acquisitions | 1,287,988.50 | -1,262,228.73        |                          |
|            |  | Dispositions | -16,099.86   |                      | 16,099.86                |
| SB7FBFL2   | AMERICAN TOWER CORP  | Acquisitions | 981.00       | -184,067.76          |                          |
|            |  | Dispositions | -31,342.00   |                      | 6,074,901.01             |
| SBKPC2K4   | AMERN BLDRS & CONTRACTORS SUP INC SR NT 144A 3.875% 11-15-2029     | Acquisitions | 970,000.00   | -905,866.50          |                          |
|            |  | Dispositions | -970,000.00  |                      | 896,450.00               |
| S2089212   | AMETEK INC NEW COM   | Acquisitions | 13,766.00    | -2,314,390.69        |                          |
|            |  | Dispositions | -374.00      |                      | 71,777.61                |
| C03152W109 | AMICUS THERAPEUTICS INC COM  |              |              |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|---------------|----------------------|--------------------------|
|            |   | Acquisitions  | 233,413.00    | -2,842,774.14        |                          |
|            |   | Dispositions  | -919.00       |                      | 8,803.77                 |
| C03209R103 | AMPHASTAR PHARMACEUTICALS INC DEL COM                                     |               |               |                      |                          |
|            |   | Acquisitions  | 19,380.00     | -824,810.57          |                          |
|            |   | Dispositions  | -1,416.00     |                      | 57,372.60                |
| SBQVW6Z3   | APOLLO GLOBAL MGMT INC NEW SER A MANDATORY CONV PFD STK SER A 12-31-2049  |               |               |                      |                          |
|            |   | Acquisitions  | 3,842.00      | -246,699.36          |                          |
|            |   | Dispositions  | -3,200.00     |                      | 239,865.55               |
| S2046251   | APPLE INC COM STK   |               |               |                      |                          |
|            |   | Acquisitions  | 61,782.00     | -12,216,531.72       |                          |
|            |   | Dispositions  | -33,526.00    |                      | 7,433,172.13             |
| C992ANT992 | ARBOR INVESTMENTS FUND IV, L.P.   |               |               |                      |                          |
|            |   | Acquisitions  | 407,843.14    | -407,843.14          |                          |
|            |   | Dispositions  | -125,692.95   |                      | 125,692.95               |
| C03937C105 | ARCBEST CORP COM USD0.01  |               |               |                      |                          |
|            |   | Acquisitions  | 3,802.00      | -460,193.32          |                          |
|            |   | Dispositions  | -6,749.00     |                      | 702,813.75               |
| S2740542   | ARCH CAPITAL GROUP COM STK  |               |               |                      |                          |
|            |   | Acquisitions  | 15,670.00     | -1,487,761.49        |                          |
|            |   | Dispositions  | -2,075.00     |                      | 215,983.08               |
| C039525AK6 | ARCHIBALD CANDY 10 DUE 12-31-2040 BOND IN DEFAULT                         |               |               |                      |                          |
|            |   | Free Receipt  | 15,103.71     | 22,338.48            |                          |
| S2106423   | ARCHIBALD CANDY 10 DUE 12-31-2040 BOND IN DEFAULT                         |               |               |                      |                          |
|            |   | Free Delivery | -15,103.71    |                      |                          |
| SBF14BT1   | ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER                             |               |               |                      |                          |
|            |   | Acquisitions  | 14,145.00     | -2,019,775.10        |                          |
|            |   | Dispositions  | -490.00       |                      | 64,449.30                |
| CC0451BAD8 | ARTERRA WINES CANADA, INC. (FKA 9941762 CANADA INC.) TERM LOAN 11-24-2027 |               |               |                      |                          |
|            |   | Acquisitions  | 2,403,716.11  | -2,257,452.20        |                          |
|            |   | Dispositions  | -18,633.46    |                      | 18,633.46                |
| SBMCVTF2   | ASBURY AUTOMOTIVE GROUP INC 4.5% 03-01-2028                               |               |               |                      |                          |
|            |   | Acquisitions  | 65,000.00     | -61,346.35           |                          |
|            |   | Dispositions  | -329,000.00   |                      | 313,372.50               |
| C994RJR992 | ATALAYA ASSET INCOME FUND EVERGREEN LP                                    |               |               |                      |                          |
|            |   | Acquisitions  | 14,717,850.72 | -14,717,850.72       |                          |
|            |   | Dispositions  | -1,434,484.86 |                      | 1,434,484.86             |
| C9928HA995 | ATALAYA ASSET INCOME FUND III LP  |               |               |                      |                          |
|            |   | Acquisitions  | 30,714.28     | -30,714.28           |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                         | Transaction   | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|---------------|----------------|----------------------|--------------------------|
|            |  | Dispositions  | -417,222.55    |                      | 417,222.55               |
|            |  | Free Delivery | -3,060,798.47  |                      |                          |
| C993JS8993 | ATALAYA ASSET INCOME FUND V LP               | Acquisitions  | 861,375.55     | -861,375.55          |                          |
|            |  | Dispositions  | -9,412,410.26  |                      | 9,412,410.26             |
| C9922SE998 | ATALAYA SPECIAL OPPORTUNITIES FUND VI        | Acquisitions  | 49,365.84      | -49,365.84           |                          |
|            |  | Dispositions  | -246,829.19    |                      | 246,829.19               |
| C9931MR996 | ATALAYA SPECIAL OPPORTUNITIES FUND VII, L.P. | Acquisitions  | 447,456.47     | -447,456.47          |                          |
|            |  | Dispositions  | -7,385,652.26  |                      | 7,385,652.26             |
| C991XFK991 | ATHYRIUM OPPORTUNITIES FUND II, LP           | Acquisitions  | 1,301,490.00   | -1,301,490.00        |                          |
|            |  | Dispositions  | -2,988,647.81  |                      | 2,988,647.81             |
| C992DVS999 | ATHYRIUM OPPORTUNITIES FUND III LP           | Acquisitions  | 2,588,868.10   | -2,588,868.10        |                          |
|            |  | Dispositions  | -782,970.55    |                      | 782,970.55               |
| C994149995 | ATHYRIUM OPPORTUNITIES FUND IV (NON-US) LP   | Acquisitions  | 8,729,891.39   | -8,729,891.39        |                          |
|            |  | Dispositions  | -13,507,718.59 |                      | 13,507,718.59            |
| SBL6JGD2   | ATLAS ENERGY SOLUTIONS INC NEW CL A          | Dispositions  | -114,167.00    |                      | 2,309,245.80             |
|            |  | Free Receipt  | 114,167.00     |                      |                          |
| S2065159   | AUTODESK INC COM                             | Acquisitions  | 1,702.00       | -421,992.86          |                          |
|            |  | Dispositions  | -7,422.00      |                      | 2,053,940.98             |
| S2064253   | AUTOLIV INC COM STK                          | Acquisitions  | 2,550.00       | -280,929.68          |                          |
|            |  | Dispositions  | -56,722.00     |                      | 5,978,250.82             |
| C05368X102 | AVIDXCHANGE HLDGS INC COM USD0.001           | Acquisitions  | 41,299.00      | -490,684.21          |                          |
|            |  | Dispositions  | -139,554.00    |                      | 1,741,392.74             |
| C00241YAT1 | AVSC HOLDING CORP FLTG RT TBL 03-03-2025     | Acquisitions  | 190,000.00     | -187,150.00          |                          |
|            |  | Dispositions  | -2,995,267.93  |                      | 2,973,984.85             |
| C054540208 | AXCELIS TECHNOLOGIES INC COM NEW COM NEW     | Acquisitions  | 24,134.00      | -2,672,949.59        |                          |
|            |  | Dispositions  | -24,134.00     |                      | 1,796,597.07             |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description   | Transaction   | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|---------------|----------------|----------------------|--------------------------|
| SBS2JV29   | AXON ENTERPRISE INC SR NT CONV .5% 12-15-2027                  | Acquisitions  | 180,000.00     | -253,354.32          |                          |
|            |  | Dispositions  | -180,000.00    |                      | 341,240.68               |
| C05464T104 | AXSOME THERAPEUTICS INC. COM                                   | Acquisitions  | 18,852.00      | -1,760,311.16        |                          |
|            |  | Dispositions  | -3,579.00      |                      | 331,327.44               |
| C05526DBF1 | B A T CAP CORP 4.54% 08-15-2047                                | Acquisitions  | 310,000.00     | -250,232.00          |                          |
|            |  | Dispositions  | -359,000.00    |                      | 274,096.50               |
| C992U58994 | Blue Point Capital Partners IV (A), L.P.                       | Acquisitions  | 2,446,839.84   | -2,446,839.84        |                          |
|            |  | Dispositions  | -1,993,149.81  |                      | 1,993,149.81             |
| C06051GJP5 | BANK OF AMERICA CORPORATION 2.651% 03-11-2032                  | Acquisitions  | 1,920,000.00   | -1,615,080.00        |                          |
|            |  | Dispositions  | -10,235,000.00 |                      | 8,953,042.10             |
| S2085102   | BAXTER INTL INC COM  | Acquisitions  | 10,800.00      | -428,603.40          |                          |
|            |  | Dispositions  | -242,312.00    |                      | 7,116,928.15             |
| C05550HAP0 | BCPE EMPIRE HLDGS INC TLB SNR SCD 12-11-2028                   | Dispositions  | -561,433.05    |                      | 562,836.63               |
|            |  | Free Receipt  | 561,433.05     | 560,029.47           |                          |
| C05550HAN5 | BCPE EMPIRE HOLDINGS, INC. TERM LOAN SR SECD TL 12-11-2028     | Acquisitions  | 564,254.33     | -562,843.69          |                          |
|            |  | Dispositions  | -2,821.28      |                      | 2,821.28                 |
|            |  | Free Delivery | -561,433.05    |                      |                          |
| C05552DAD4 | BCPE NORTH STAR US HOLDCO 2, INC. INITIAL TERM LOAN 06-09-2028 | Acquisitions  | 4,152,452.72   | -3,864,593.98        |                          |
|            |  | Dispositions  | -26,626.81     |                      | 26,626.81                |
| C077454106 | BELDEN INC COM   | Acquisitions  | 7,820.00       | -785,113.14          |                          |
|            |  | Dispositions  | -11,133.00     |                      | 992,505.14               |
| S2093644   | BERKLEY W R CORP COM   | Acquisitions  | 27,970.00      | -1,819,318.82        |                          |
|            |  | Dispositions  | -0.50          |                      | 27.55                    |
|            |  | Free Receipt  | 5,696.50       |                      |                          |
| S2073390   | BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'                  | Acquisitions  | 2,000.00       | -722,194.60          |                          |
|            |  | Dispositions  | -22,950.00     |                      | 9,372,592.76             |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description   | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|---------------|---------------|----------------------|--------------------------|
| SBMZBBT7   | BLACKROCK INC NEW COM  | Dispositions  | -4.00         |                      | 3,885.72                 |
|            |  | Free Receipt  | 92.00         | 71,626.32            |                          |
| S2108601   | BOEING CO COM  | Acquisitions  | 28,714.00     | -5,203,369.09        |                          |
|            |  | Dispositions  | -9,254.00     |                      | 1,470,011.28             |
| C097023CW3 | BOEING CO FIXED 5.805% DUE 05-01-2050                                    | Dispositions  | -310,000.00   |                      | 297,417.10               |
| SBM8R6R5   | BOEING CO FIXED 5.805% DUE 05-01-2050                                    | Acquisitions  | 1,050,000.00  | -941,145.85          |                          |
|            |  | Dispositions  | -1,050,000.00 |                      | 994,024.50               |
| C097751BX8 | BOMBARDIER INC SR NT 144A 6% 02-15-2028                                  | Acquisitions  | 695,000.00    | -685,282.25          |                          |
|            |  | Dispositions  | -960,000.00   |                      | 959,100.00               |
| SBMV7LX3   | BOOKING HLDGS INC .75% DUE 05-01-2025                                    | Acquisitions  | 199,000.00    | -392,714.63          |                          |
|            |  | Dispositions  | -115,000.00   |                      | 258,943.58               |
| C099724106 | BORG WARNER INC COM  | Acquisitions  | 15,642.00     | -529,963.47          |                          |
|            |  | Dispositions  | -16,761.00    |                      | 516,997.28               |
| C05988HAG2 | BOXER PARENT CO INC TL 12-02-2028  | Acquisitions  | 222,000.00    | -222,000.00          |                          |
|            |  | Dispositions  | -222,000.00   |                      | 222,277.50               |
| CLX2292196 | BRAND INDL SERVICES INC TERM LOAN B SENIOR SECURED 08-01-2030            | Dispositions  | -1,987,339.19 |                      | 1,972,508.67             |
|            |  | Free Receipt  | 1,987,339.19  | 1,959,099.14         |                          |
| C10524MAQ0 | BRAND INDUSTRIAL SERVICES INC. TRANCHE BSENIOR SECURED TL DUE 08-01-2030 | Acquisitions  | 1,992,332.50  | -1,964,021.50        |                          |
|            |  | Dispositions  | -4,993.31     |                      | 4,993.31                 |
|            |  | Free Delivery | -1,987,339.19 |                      |                          |
| C10576N102 | BRAZE INC CL A CL A  | Acquisitions  | 52,399.00     | -2,198,119.75        |                          |
|            |  | Dispositions  | -52,399.00    |                      | 1,589,636.00             |
| S2126335   | BRISTOL MYERS SQUIBB CO COM  | Acquisitions  | 14,032.00     | -686,469.75          |                          |
|            |  | Dispositions  | -51,695.00    |                      | 3,125,929.88             |
| SBDZ78H9   | BROADCOM INC COM   | Acquisitions  | 1,672.00      | -2,209,601.93        |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                       | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
|            |  | Dispositions | -7,535.00     |                      | 2,480,548.43             |
|            |  | Free Receipt | 127,494.00    |                      |                          |
| SBP95GG8   | BROOKFIELD CORP VTG SHS CL A                               | Acquisitions | 16,294.00     | -656,282.41          |                          |
|            |  | Dispositions | -78,878.00    |                      | 3,914,216.01             |
| S2692687   | BROWN & BROWN INC COM                                      | Acquisitions | 4,872.00      | -412,537.64          |                          |
|            |  | Dispositions | -11,104.00    |                      | 1,082,703.81             |
| C12021GAB0 | BULLDOG PURCHASER INC TERM LOAN B SENIORSECURED 06-13-2031 | Acquisitions | 1,656,466.99  | -1,657,729.26        |                          |
|            |  | Dispositions | -4,141.17     |                      | 4,141.17                 |
| S2302232   | CADENCE DESIGN SYS INC COM                                 | Acquisitions | 15,401.00     | -4,369,187.59        |                          |
|            |  | Dispositions | -5,561.00     |                      | 1,627,284.04             |
| S2125202   | CANADIAN NAT RES LTD COM CANADIAN NATURAL RESOURCE COM STK | Acquisitions | 5,650.00      | -372,460.43          |                          |
|            |  | Dispositions | -4,947.00     |                      | 351,760.33               |
|            |  | Free Receipt | 127,122.00    |                      |                          |
| C14316J108 | CARLYLE GROUP INC COM                                      | Acquisitions | 11,350.00     | -455,404.91          |                          |
|            |  | Dispositions | -17,712.00    |                      | 780,121.72               |
| C143130102 | CARMAX INC COM   | Acquisitions | 7,617.00      | -523,325.22          |                          |
|            |  | Dispositions | -2,193.00     |                      | 182,954.27               |
| S2983563   | CARMAX INC COM   | Acquisitions | 1,448.00      | -104,405.87          |                          |
|            |  | Dispositions | -8,292.00     |                      | 632,023.75               |
| C143658BV3 | CARNIVAL CORP GTD SR CONV NT 5.75% 12-01-2027              | Acquisitions | 575,000.00    | -834,936.61          |                          |
|            |  | Dispositions | -462,000.00   |                      | 887,254.68               |
| C12504L109 | CBRE GROUP INC CL A CL A                                   | Dispositions | -12,026.00    |                      | 1,213,450.50             |
| SB6WVMH3   | CBRE GROUP INC CL A CL A                                   | Acquisitions | 3,531.00      | -374,709.06          |                          |
|            |  | Dispositions | -3,467.00     |                      | 355,370.04               |
| SBYXKMT7   | CBS CORP NEW 3.375% DUE 02-15-2028                         | Acquisitions | 1,185,000.00  | -1,057,163.90        |                          |
|            |  | Dispositions | -1,185,000.00 |                      | 1,103,389.05             |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
| SBP4CXL8   | CCC INTELLIGENT SOLUTIONS HLDGS INC COM                       | Acquisitions | 257,744.00    | -3,006,938.59        |                          |
|            |   | Dispositions | -12,290.00    |                      | 141,208.17               |
| SBMVZMH8   | CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25% 01-15-2034 | Acquisitions | 110,000.00    | -84,700.00           |                          |
|            |   | Dispositions | -2,685,000.00 |                      | 2,176,062.50             |
| SBL54BX3   | CD&R SMOKEY BUYER 9.5% DUE 10-15-2029                         | Acquisitions | 2,599,000.00  | -2,603,182.50        |                          |
|            |   | Dispositions | -330,000.00   |                      | 331,650.00               |
| SBLF87Y8   | CENTENNIAL RESOURCE DEV INC 3.25% DUE 04-01-2028 REG          | Acquisitions | 55,000.00     | -161,306.58          |                          |
|            |   | Dispositions | -16,000.00    |                      | 38,399.15                |
| C86845PAC6 | CENTRALSQUARE TECHNOLOGIES LLC TERM LOAN DUE 08-29-2025       | Acquisitions | 350,000.00    | -341,250.00          |                          |
|            |   | Dispositions | -5,472,028.16 |                      | 5,458,107.33             |
| C5J99985S4 | CF KING STREET CAPITAL LTD CLASS A SERIES I-1 FD              | Acquisitions | 1,064.04      | -249,930.57          |                          |
|            |   | Dispositions | -345.51       |                      | 85,743.92                |
| C8796521H8 | CF WGI EMERGING MARKETS LLC FD CUSIP : 8796521H8              | Acquisitions | 1,142.76      | -57,369.25           |                          |
|            |   | Dispositions | -31,817.31    |                      | 1,615,351.82             |
| C16115Q308 | CHART INDS INC COM PAR \$0.01 COM PAR \$0.01                  | Acquisitions | 13,607.00     | -2,228,724.55        |                          |
|            |   | Dispositions | -69,188.00    |                      | 12,785,182.18            |
| SB19HNF4   | CHART INDS INC COM PAR \$0.01 COM PAR \$0.01                  | Acquisitions | 25,250.00     | -3,404,998.27        |                          |
|            |   | Dispositions | -69,188.00    |                      | 12,785,182.18            |
| S2838555   | CHEVRON CORP COM  | Acquisitions | 2,700.00      | -407,837.97          |                          |
|            |   | Dispositions | -12,550.00    |                      | 1,864,202.97             |
| SB0X7DZ3   | CHIPOTLE MEXICAN GRILL INC COM STK                            | Acquisitions | 23,790.00     | -1,715,324.48        |                          |
|            |   | Dispositions | -105,391.00   |                      | 5,560,713.63             |
|            |   | Free Receipt | 80,066.00     |                      |                          |
| S2198163   | CISCO SYSTEMS INC   | Acquisitions | 3,380.00      | -158,434.78          |                          |
|            |   | Dispositions | -3,380.00     |                      | 173,282.22               |
| S2297907   | CITIGROUP INC COM NEW COM NEW                                 | Acquisitions | 26,600.00     | -1,409,145.64        |                          |
|            |   |              |               |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|---------------|----------------------|--------------------------|
|            |   | Dispositions  | -22,900.00    |                      | 1,443,020.50             |
| C172967NN7 | CITIGROUP INC 3.785% 03-17-2033   | Acquisitions  | 3,370,000.00  | -3,007,397.25        |                          |
|            |   | Dispositions  | -1,040,000.00 |                      | 958,578.00               |
| CLX2330152 | CLOUD SOFTWARE GROUP INC TLB 03-30-2029                                     | Dispositions  | -514,632.54   |                      | 514,632.54               |
|            |   | Free Delivery | -1,477,316.93 |                      |                          |
|            |   | Free Receipt  | 1,991,949.47  | 1,922,172.64         |                          |
| C88632NAV2 | CLOUD SOFTWARE GRP INC SOFTWARE TM LN 1ST LIEN SR SECD TM LN DUE 03-30-2029 | Acquisitions  | 130,000.00    | -127,725.00          |                          |
|            |   | Dispositions  | -5,050.53     |                      | 5,050.53                 |
|            |   | Free Delivery | -1,991,949.47 |                      |                          |
| S2206657   | COCA COLA CO COM  | Acquisitions  | 2,862.00      | -179,299.04          |                          |
|            |   | Dispositions  | -824.00       |                      | 55,224.87                |
| S2044545   | COMCAST CORP NEW-CL A   | Acquisitions  | 296,110.00    | -12,640,169.03       |                          |
|            |   | Dispositions  | -69.00        |                      | 2,877.09                 |
| S2685717   | CONOCOPHILLIPS COM  | Acquisitions  | 4,350.00      | -515,932.62          |                          |
|            |   | Dispositions  | -18,350.00    |                      | 1,933,605.00             |
| S2208073   | COPART INC COM  | Acquisitions  | 11,480.00     | -579,622.74          |                          |
|            |   | Dispositions  | -33,679.00    |                      | 1,870,648.02             |
| SBPCTQW3   | CORECIVIC INC 8.25% 04-15-2029  | Acquisitions  | 894,000.00    | -894,000.00          |                          |
|            |   | Dispositions  | -894,000.00   |                      | 926,407.50               |
| CLX2313331 | CORNERSTONE BLDG BRANDS INC TLB 05-02-2031                                  | Acquisitions  | 1,193,000.00  | -1,187,035.00        |                          |
|            |   | Dispositions  | -2,982.50     |                      | 2,982.50                 |
| SBM93CC9   | CORNERSTONE BLDG 6.125% DUE 01-15-2029                                      | Acquisitions  | 773,000.00    | -637,762.50          |                          |
|            |   | Dispositions  | -843,000.00   |                      | 741,641.25               |
| S2701271   | COSTCO WHOLESALE CORP NEW COM   | Acquisitions  | 186.00        | -147,735.03          |                          |
|            |   | Dispositions  | -1,535.00     |                      | 1,290,479.97             |
| SBMWC4P0   | CP ATLAS BUYER INC 7% DUE 12-01-2028  | Acquisitions  | 2,561,000.00  | -2,200,827.50        |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                 | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|---------------|---------------|----------------------|--------------------------|
|            |  | Dispositions  | -5,463,000.00 |                      | 5,098,535.00             |
| SBJJP138   | CROWDSTRIKE HLDGS INC CL A CL A                      | Acquisitions  | 4,876.00      | -1,128,537.52        |                          |
|            |  | Dispositions  | -9,724.00     |                      | 3,311,505.11             |
| SBRBCV11   | CSC HLDGS LLC 11.75% DUE 01-31-2029                  | Acquisitions  | 243,000.00    | -243,000.00          |                          |
|            |  | Dispositions  | -243,000.00   |                      | 246,341.25               |
| C01242HAM0 | CURIA GLOBAL INC INCREMENTAL TL SR SEC TL 08-30-2026 | Acquisitions  | 3,678,242.22  | -3,403,557.61        |                          |
|            |  | Dispositions  | -3,678,242.22 |                      | 3,485,996.69             |
| CG2717B108 | CUSHMAN & WAKEFIELD INC                              | Acquisitions  | 213,820.00    | -2,202,050.07        |                          |
|            |  | Dispositions  | -4,252.00     |                      | 43,518.00                |
| SBQ2KRF3   | CVS HEALTH CORP 7.0% 03-10-2055                      | Acquisitions  | 295,000.00    | -295,000.00          |                          |
|            |  | Dispositions  | -145,000.00   |                      | 147,537.50               |
| C23248VAB1 | CYBERARK SOFTWARE LTD SR NT CONV 0.0% DUE 11-15-2024 | Acquisitions  | 55,000.00     | -87,438.12           |                          |
|            |  | Dispositions  | -55,000.00    |                      | 93,255.64                |
| SBNKGZH0   | DATADOG INC .125% 06-15-2025 REG                     | Acquisitions  | 255,000.00    | -359,605.72          |                          |
|            |  | Dispositions  | -255,000.00   |                      | 423,154.44               |
| C23306B9A8 | DAVID'S BRIDAL WARRANT                               | Free Delivery | -2,704.00     |                      |                          |
|            |  | Free Receipt  | 2,704.00      |                      |                          |
| C1A999QAL6 | DAVID'S BRIDAL, INC. COMMON EQUITY                   | Free Delivery | -946.00       |                      |                          |
|            |  | Free Receipt  | 946.00        | 17,444.24            |                          |
| S2261203   | DEERE & CO COM                                       | Acquisitions  | 553.00        | -213,231.74          |                          |
|            |  | Dispositions  | -316.00       |                      | 123,224.19               |
| SBG5PY87   | DEFAULTED MATTERHORN MERGER 8.5% DUE 06-01-2026      | Acquisitions  | 472,000.00    | -20,060.00           |                          |
|            |  | Dispositions  | -514,000.00   |                      | 43,047.50                |
| SB1W9D46   | DELTA AIR LINES INC DEL COM NEW COM NEW              | Acquisitions  | 104,030.00    | -4,613,828.10        |                          |
|            |  | Dispositions  | -60,100.00    |                      | 3,887,424.30             |
| SBYNPPC6   | DENTSPLY SIRONA INC COM                              |               |               |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|---------------|----------------------|--------------------------|
|            |   | Acquisitions  | 159,150.00    | -4,519,322.68        |                          |
|            |   | Dispositions  | -417,997.00   |                      | 7,864,572.96             |
| SBJN46X6   | DROPBOX INC SR NT CONV 0% DUE 03-01-2028REG                                   |               |               |                      |                          |
|            |   | Acquisitions  | 260,000.00    | -246,497.32          |                          |
|            |   | Dispositions  | -28,000.00    |                      | 27,076.00                |
| SB7VD3F2   | DUKE ENERGY CORP NEW COM NEW COM NEW  |               |               |                      |                          |
|            |   | Acquisitions  | 1,962.00      | -198,920.07          |                          |
|            |   | Dispositions  | -871.00       |                      | 96,580.48                |
| C9924PR998 | Entertainment IP Fund, LP   |               |               |                      |                          |
|            |   | Acquisitions  | 339,309.30    | -339,309.30          |                          |
|            |   | Dispositions  | -2,030,790.24 |                      | 2,030,790.24             |
| SBR54DP1   | EHOSTAR CORP 10.75% 11-30-2029  |               |               |                      |                          |
|            |   | Acquisitions  | 3,785,901.00  | -3,675,633.00        |                          |
|            |   | Dispositions  | -105,000.00   |                      | 113,793.75               |
| S2829515   | EDISON INTL COM   |               |               |                      |                          |
|            |   | Acquisitions  | 32,900.00     | -2,288,888.58        |                          |
|            |   | Dispositions  | -51,200.00    |                      | 4,313,548.66             |
| C28140M871 | EDUCATION MGMT CORP NEW COM 144A COM COMMON STOCK                             |               |               |                      |                          |
|            |   | Free Delivery | -7,692,567.00 |                      |                          |
|            |   | Free Receipt  | 7,692,567.00  |                      |                          |
| CN2820EAF5 | EG GROUP LTD ADDITIONAL TERM FAC (TRANCHE C) (USD) SR SECD TERM LN 07/02/2025 |               |               |                      |                          |
|            |   | Acquisitions  | 968,000.00    | -955,900.00          |                          |
|            |   | Dispositions  | -122,668.91   |                      | 122,668.91               |
| SBSPHGL4   | ELEVANCE HEALTH INC   |               |               |                      |                          |
|            |   | Acquisitions  | 1,644.00      | -802,709.20          |                          |
|            |   | Dispositions  | -17.00        |                      | 8,809.19                 |
| S2313405   | EMERSON ELECTRIC CO COM   |               |               |                      |                          |
|            |   | Acquisitions  | 1,962.00      | -212,488.91          |                          |
|            |   | Dispositions  | -159.00       |                      | 17,217.46                |
| C9916S4992 | ENCAP ENERGY CAPITAL FUND VIII-B, L.P.  |               |               |                      |                          |
|            |   | Acquisitions  | 13,700.35     | -13,700.35           |                          |
|            |   | Dispositions  | -80,198.99    |                      | 80,198.99                |
| SBKSKSC9   | ENLINK MIDSTREAM 5.6% DUE 04-01-2044  |               |               |                      |                          |
|            |   | Acquisitions  | 35,000.00     | -31,168.70           |                          |
|            |   | Dispositions  | -425,000.00   |                      | 369,027.50               |
| C194014502 | ENOVIS CORPORATION COM USD0.001   |               |               |                      |                          |
|            |   | Acquisitions  | 27,717.00     | -1,683,239.55        |                          |
|            |   | Dispositions  | -27,717.00    |                      | 1,224,461.56             |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
| SBJLTMX5   | ENOVIS CORPORATION COM USD0.001                                      | Dispositions | -6,509.00     |                      | 298,824.18               |
| SBMVBD51   | ENTEGRIS ESCROW CORP 5.95% 06-15-2030                                | Acquisitions | 260,000.00    | -260,937.50          |                          |
|            |  | Dispositions | -715,000.00   |                      | 708,565.00               |
| SBFXXB07   | EQT MIDSTREAM PARTNERS L P 5.5% 07-15-2028                           | Acquisitions | 250,000.00    | -254,375.00          |                          |
|            |  | Dispositions | -360,000.00   |                      | 367,650.00               |
| S2320524   | ESTEE LAUDER COMPANIES INC CL A USD0.01                              | Acquisitions | 88,494.00     | -7,984,493.49        |                          |
|            |  | Dispositions | -12,524.00    |                      | 1,645,643.59             |
| C300426103 | EVERUS CONSTR GROUP INC COM  | Acquisitions | 26,760.00     | -1,445,711.68        |                          |
|            |  | Dispositions | -0.50         |                      | 31.14                    |
|            |  | Free Receipt | 24,695.50     | 1,191,022.55         |                          |
| S2576941   | EXELIXIS INC COM STK   | Acquisitions | 11,700.00     | -280,239.57          |                          |
|            |  | Dispositions | -262,060.00   |                      | 6,913,381.59             |
| S2326618   | EXXON MOBIL CORP COM   | Acquisitions | 2,181.00      | -252,368.48          |                          |
|            |  | Dispositions | -6.98         |                      | 816.72                   |
| S2330299   | FAIR ISAAC CORPORATION COM   | Acquisitions | 590.00        | -725,546.29          |                          |
|            |  | Dispositions | -392.00       |                      | 669,194.47               |
| S2332262   | FASTENAL CO COM  | Acquisitions | 2,214.00      | -144,574.88          |                          |
|            |  | Dispositions | -18,157.00    |                      | 1,221,982.05             |
| SBPLFC68   | FERTITTA ENTMT LLC 6.75% DUE 01-15-2030                              | Acquisitions | 240,000.00    | -209,700.00          |                          |
|            |  | Dispositions | -4,040,000.00 |                      | 3,624,692.50             |
| CLX2254931 | FIESTA PURCHASER INC TERM LOAN B SENIOR SECURED TERM LOAN 01-31-2031 | Acquisitions | 553,000.00    | -547,470.00          |                          |
|            |  | Dispositions | -553,000.00   |                      | 550,926.25               |
| C30260D103 | FIGS INC COM USD0.0001 CL A  | Acquisitions | 105,599.00    | -706,921.95          |                          |
|            |  | Dispositions | -255,760.00   |                      | 1,163,500.14             |
| S2100920   | FIRSTENERGY CORP COM   | Acquisitions | 51,230.00     | -1,932,016.35        |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|---------------|----------------------|--------------------------|
|            |   | Dispositions  | -45,370.00    |                      | 1,890,671.39             |
| SBQXH9Y6   | FIVE PT OPER CO LP / 5 PT CAP CORP SR NT144A 10.5% 01-15-2028 | Acquisitions  | 230,000.00    | -232,875.00          |                          |
|            |   | Dispositions  | -1,135,120.00 |                      | 1,163,330.20             |
|            |   | Free Receipt  | 3,871,332.00  | 3,444,684.99         |                          |
| C992BJ2994 | FLEXPOINT FUND III LP   | Acquisitions  | 4,009.00      | -4,009.00            |                          |
|            |   | Dispositions  | -470,466.00   |                      | 470,466.00               |
| S2328603   | FMC CORP COM (NEW)  | Acquisitions  | 90,290.00     | -4,954,253.89        |                          |
|            |   | Dispositions  | -29,640.00    |                      | 1,928,281.78             |
| S2352118   | FREEPOR-T-MCMORAN INC   | Acquisitions  | 323,260.00    | -13,236,390.06       |                          |
|            |   | Dispositions  | -32,800.00    |                      | 1,731,470.39             |
| C999599GH0 | FUT DEC 24 CBT UL T-BONDS                                     | Free Delivery | -10.00        |                      |                          |
|            |   | Free Receipt  | 10.00         | -1,305,781.25        |                          |
| C999599GH0 | FUT DEC 24 CBT UL T-BONDS                                     | Free Delivery | -123.00       |                      |                          |
|            |   | Free Receipt  | 123.00        | -1,305,781.25        |                          |
| C999599GH0 | FUT DEC 24 CBT UL T-NOTE                                      | Free Delivery | -377.00       |                      |                          |
|            |   | Free Receipt  | 377.00        |                      |                          |
| C999599GH0 | FUT DEC 24 CBT UL T-NOTE                                      | Free Delivery | -35.00        |                      |                          |
|            |   | Free Receipt  | 35.00         | -4,183,046.88        |                          |
| C999599GH0 | FUT DEC 24 CBT UL T-NOTE                                      | Free Delivery | -35.00        |                      |                          |
|            |   | Free Receipt  | 35.00         | -4,183,046.88        |                          |
| C999599GH0 | FUT DEC 24 CBT 5Y T-NOTE                                      | Free Delivery | -1,116.00     |                      |                          |
|            |   | Free Receipt  | 1,116.00      |                      |                          |
| C999599GH0 | FUT DEC 24 U.S. T-BONDS                                       | Free Delivery | -25.00        |                      |                          |
|            |   | Free Receipt  | 25.00         |                      |                          |
| C999599GH0 | FUT DEC 24 U.S. T-BONDS                                       | Free Delivery | -11.00        |                      |                          |
|            |   | Free Receipt  | 11.00         |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description      | Transaction   | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------|---------------|------------|----------------------|--------------------------|
| C999599GH0 | FUT DEC 24 US 2YR T-NOTE  | Free Delivery | -65.00     |                      |                          |
|            |                           | Free Receipt  | 65.00      | -13,441,271.09       |                          |
| C999599GH0 | FUT DEC 24 US 2YR T-NOTE  | Free Delivery | -287.00    |                      |                          |
|            |                           | Free Receipt  | 287.00     | -13,441,271.09       |                          |
| C999599GH0 | FUT JUN 24 CBT UL T-BONDS | Free Delivery | -281.00    |                      |                          |
|            |                           | Free Receipt  | 281.00     |                      |                          |
| C999599GH0 | FUT JUN 24 CBT UL T-NOTE  | Free Delivery | -649.00    |                      |                          |
|            |                           | Free Receipt  | 649.00     |                      |                          |
| C999599GH0 | FUT JUN 24 CBT 5Y T-NOTE  | Free Delivery | -1,430.00  |                      |                          |
|            |                           | Free Receipt  | 1,430.00   |                      |                          |
| C999599GH0 | FUT JUN 24 U.S. T-BONDS   | Free Delivery | -25.00     |                      |                          |
|            |                           | Free Receipt  | 25.00      |                      |                          |
| C999599GH0 | FUT JUN 24 US 2YR T-NOTE  | Free Delivery | -161.00    |                      |                          |
|            |                           | Free Receipt  | 161.00     |                      |                          |
| C999599GH0 | FUT JUN 24 10 YR T-NOTES  | Free Delivery | -48.00     |                      |                          |
|            |                           | Free Receipt  | 48.00      |                      |                          |
| C999599GH0 | FUT MAR 24 CBT UL T-BONDS | Free Delivery | -135.00    |                      |                          |
|            |                           | Free Receipt  | 73.00      |                      |                          |
| C999599GH0 | FUT MAR 24 CBT UL T-NOTE  | Free Delivery | -597.00    |                      |                          |
|            |                           | Free Receipt  | 24.00      |                      |                          |
| C999599GH0 | FUT MAR 24 CBT 5Y T-NOTE  | Free Delivery | -1,351.00  |                      |                          |
|            |                           | Free Receipt  | 98.00      |                      |                          |
| C999599GH0 | FUT MAR 24 U.S. T-BONDS   | Free Delivery | -42.00     |                      |                          |
|            |                           | Free Receipt  | 20.00      |                      |                          |
| C999599GH0 | FUT MAR 24 US 2YR T-NOTE  | Free Delivery | -140.00    |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description      | Transaction   | Shares/Par | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---------------------------|---------------|------------|----------------------|--------------------------|
|            |                           | Free Receipt  | 58.00      |                      |                          |
| C999599GH0 | FUT MAR 24 10 YR T-NOTES  | Free Delivery | -52.00     |                      |                          |
|            |                           | Free Receipt  | 25.00      |                      |                          |
| C999599GH0 | FUT MAR 25 CBT UL T-BONDS | Free Delivery | -5.00      |                      |                          |
|            |                           | Free Receipt  | 10.00      | -1,226,958.34        |                          |
| C999599GH0 | FUT MAR 25 CBT UL T-BONDS | Free Delivery | -41.00     |                      |                          |
|            |                           | Free Receipt  | 81.00      | -613,479.17          |                          |
| C999599GH0 | FUT MAR 25 CBT ULT TNOTE  | Free Delivery | -20.00     |                      |                          |
|            |                           | Free Receipt  | 34.00      | -3,836,541.30        |                          |
| C999599GH0 | FUT MAR 25 CBT ULT TNOTE  | Free Delivery | -34.00     |                      |                          |
|            |                           | Free Receipt  | 20.00      | -2,256,789.00        |                          |
| C999599GH0 | FUT MAR 25 CBT ULT TNOTE  | Free Delivery | -30.00     |                      |                          |
|            |                           | Free Receipt  | 485.00     |                      |                          |
| C999599GH0 | FUT MAR 25 CBT 5Y T-NOTE  | Free Delivery | -185.00    |                      |                          |
|            |                           | Free Receipt  | 1,053.00   | -4,400,446.53        |                          |
| C999599GH0 | FUT MAR 25 CBT 5Y T-NOTE  | Free Delivery | -41.00     |                      |                          |
|            |                           | Free Receipt  | 30.00      | -3,227,578.20        |                          |
| C999599GH0 | FUT MAR 25 U.S. T-BONDS   | Free Delivery | -4.00      |                      |                          |
|            |                           | Free Receipt  | 53.00      |                      |                          |
| C999599GH0 | FUT MAR 25 US 2YR T-NOTE  | Free Delivery | -159.00    |                      |                          |
|            |                           | Free Receipt  | 21.00      | -4,320,866.38        |                          |
| C999599GH0 | FUT MAR 25 US 2YR T-NOTE  | Free Delivery | -28.00     |                      |                          |
|            |                           | Free Receipt  | 786.00     | -32,699,589.54       |                          |
| C999599GH0 | FUT SEP 24 CBT UL T-BONDS | Free Delivery | -241.00    |                      |                          |
|            |                           | Free Receipt  | 241.00     |                      |                          |
| C999599GH0 | FUT SEP 24 CBT ULT TNOTE  |               |            |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description   | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|---------------|---------------|----------------------|--------------------------|
|            |  | Free Delivery | -642.00       |                      |                          |
|            |  | Free Receipt  | 642.00        |                      |                          |
| C999599GH0 | FUT SEP 24 CBT 5Y T-NOTE   | Free Delivery | -1,296.00     |                      |                          |
|            |  | Free Receipt  | 1,296.00      |                      |                          |
| C999599GH0 | FUT SEP 24 U.S. T-BONDS  | Free Delivery | -2.00         |                      |                          |
|            |  | Free Receipt  | 2.00          |                      |                          |
| C999599GH0 | FUT SEP 24 US 2YR T-NOTE   | Free Delivery | -160.00       |                      |                          |
|            |  | Free Receipt  | 160.00        |                      |                          |
| C999599GH0 | FUT SEP 24 10 YR T-NOTES   | Free Delivery | -47.00        |                      |                          |
|            |  | Free Receipt  | 47.00         |                      |                          |
| C59909TAC8 | GAINWELL ACQUISITION CORP TERM B LOAN FIRST LIEN SENIOR SECURED 10-01-2027 | Acquisitions  | 2,151,149.86  | -2,095,530.60        |                          |
|            |  | Dispositions  | -3,728.44     |                      | 3,728.44                 |
| S2359506   | GALLAGHER ARTHUR J & CO COM  | Acquisitions  | 13,549.00     | -3,777,450.96        |                          |
|            |  | Dispositions  | -230.00       |                      | 67,822.81                |
| S2372763   | GARTNER INC COM  | Acquisitions  | 1,302.00      | -586,038.27          |                          |
|            |  | Dispositions  | -563.00       |                      | 261,407.70               |
| CC3604MAR3 | GATEWAY CASINOS & ENTMNT LTD SENIOR SECURED TERM LN 22/10/2027             | Acquisitions  | 88,668.62     | -89,776.98           |                          |
|            |  | Dispositions  | -2,235,144.74 |                      | 2,235,144.74             |
| SB665KZ5   | GEN MTRS CO COM  | Acquisitions  | 111,500.00    | -4,213,611.68        |                          |
|            |  | Dispositions  | -86,390.00    |                      | 3,901,900.42             |
| C368736104 | GENERAC HLDGS INC COM STK  | Acquisitions  | 2,277.00      | -275,557.27          |                          |
|            |  | Dispositions  | -9,920.00     |                      | 1,688,734.01             |
| SBSCDBC1   | GENESIS ENERGY LP FIN 8.0% 05-15-2033                                      | Acquisitions  | 145,000.00    | -145,000.00          |                          |
|            |  | Dispositions  | -145,000.00   |                      | 145,181.25               |
| C993736990 | GENSTAR CAPITAL PARTNERS IX, L.P   | Acquisitions  | 2,019,299.97  | -2,019,299.97        |                          |
|            |  | Dispositions  | -2,525,732.46 |                      | 2,525,732.46             |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
| C992GWY998 | GENSTAR CAPITAL PARTNERS VIII BL, LP                        | Acquisitions | 282,278.45    | -282,278.45          |                          |
|            |   | Dispositions | -598,483.19   |                      | 598,483.19               |
| C9946XF998 | GENSTAR CAPITAL PARTNERS X, L.P.                            | Acquisitions | 2,266,849.95  | -2,266,849.95        |                          |
|            |   | Dispositions | -1,237,680.21 |                      | 1,237,680.21             |
| CLX2291560 | GEO GROUP INC TERM LOAN SENIOR SECURED 04-04-2029           | Acquisitions | 2,651,965.23  | -2,658,939.36        |                          |
|            |   | Dispositions | -486,567.89   |                      | 486,567.89               |
| C37252KAR3 | GEO GROUP, INC THE - TRANCHE 1 LOAN DUE 03-23-2027 BEO      | Acquisitions | 1,569,000.00  | -1,616,653.33        |                          |
|            |   | Dispositions | -1,569,000.00 |                      | 1,569,000.00             |
| C37959JAG6 | GLOB TEL LINK CORP TERM LOAN 07-31-2029                     | Acquisitions | 3,466,287.24  | -3,387,901.88        |                          |
|            |   | Dispositions | -8,665.72     |                      | 8,665.72                 |
| C000517185 | GMO MULTI STRATEGY FUND (OFFSHORE), LP                      | Acquisitions | 2,233,000.00  | -2,233,000.00        |                          |
|            |   | Dispositions | -2,585,000.00 |                      | 2,585,000.00             |
| C38141G104 | GOLDMAN SACHS GROUP INC COM                                 | Dispositions | -5,979.00     |                      | 3,081,043.62             |
| S2407966   | GOLDMAN SACHS GROUP INC COM                                 | Acquisitions | 2,303.00      | -889,984.92          |                          |
|            |   | Dispositions | -8,409.00     |                      | 4,701,710.12             |
| C38141GYN8 | GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032 | Acquisitions | 565,000.00    | -467,729.60          |                          |
|            |   | Dispositions | -3,315,000.00 |                      | 2,826,904.50             |
| SBMW82V0   | GULFPORT ENERGY CORP 6.75% 09-01-2029                       | Acquisitions | 375,000.00    | -375,000.00          |                          |
|            |   | Dispositions | -375,000.00   |                      | 376,075.00               |
| C992PRJ997 | HALSTATT REAL ESTATE PARTNERS FUND III LP                   | Acquisitions | 2,184,478.83  | -2,184,478.83        |                          |
|            |   | Dispositions | -7,846,535.89 |                      | 7,846,535.89             |
| C994E94993 | HALSTATT REAL ESTATE PARTNERS FUND IV, L.P.                 | Acquisitions | 5,638,281.03  | -5,638,281.03        |                          |
|            |   | Dispositions | -280,546.89   |                      | 280,546.89               |
| C421298100 | HAYWARD HLDGS INC COM                                       | Acquisitions | 92,858.00     | -1,407,170.13        |                          |
|            |   | Dispositions | -2,953.00     |                      | 36,099.42                |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
| C40422KAB7 | HEARTHSIDE FOOD SOLUTIONS LLC LLC TERM LN DUE 05-17-2025 BEO | Acquisitions | -3,036.35     | 3,036.35             |                          |
|            |  | Dispositions | 3,036.35      |                      | 0.00                     |
| C42236WAW7 | HEARTLAND DENTAL LLC TL TERM LOAN 04-28-2028                 | Acquisitions | 2,385,363.32  | -2,388,940.82        |                          |
|            |  | Dispositions | -17,890.23    |                      | 17,890.23                |
| S2237561   | HEICO CORP NEW CL A CL A                                     | Acquisitions | 4,154.00      | -681,500.35          |                          |
|            |  | Dispositions | -9,479.00     |                      | 1,763,549.89             |
| SBYVMW06   | HILTON WORLDWIDE HLDGS INC COM NEW COM NEW                   | Acquisitions | 24,565.00     | -5,247,170.36        |                          |
|            |  | Dispositions | -6,579.00     |                      | 1,438,393.43             |
| S2434209   | HOME DEPOT INC COM   | Acquisitions | 732.00        | -251,713.20          |                          |
|            |  | Dispositions | -2,070.00     |                      | 771,672.89               |
| C437076DG4 | HOME DEPOT INC 5.4% 06-25-2064                               | Acquisitions | 225,000.00    | -221,161.50          |                          |
|            |  | Dispositions | -225,000.00   |                      | 225,623.25               |
| S2567503   | HOST HOTELS & RESORTS INC REIT                               | Acquisitions | 5,200.00      | -102,423.36          |                          |
|            |  | Dispositions | -116,400.00   |                      | 2,446,927.04             |
| SBR1W702   | HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC           | Acquisitions | 4,000.00      | -340,453.60          |                          |
|            |  | Dispositions | -15,320.00    |                      | 1,068,813.32             |
| C404280CT4 | HSBC HLDGS PLC 2.804% DUE 05-24-2032 REG                     | Acquisitions | 1,180,000.00  | -1,005,112.20        |                          |
|            |  | Dispositions | -1,180,000.00 |                      | 1,022,552.60             |
| C404280EE5 | HSBC HLDGS PLC 5.719% DUE 03-04-2035                         | Acquisitions | 805,000.00    | -813,275.40          |                          |
|            |  | Dispositions | -805,000.00   |                      | 823,072.25               |
| SBQKRVC1   | HUB INTL LTD 7.25% DUE 06-15-2030                            | Acquisitions | 1,095,000.00  | -1,117,695.00        |                          |
|            |  | Dispositions | -1,710,000.00 |                      | 1,767,862.50             |
| SBM90LG7   | HUBSPOT INC .375% DUE 06-01-2025                             | Acquisitions | 110,000.00    | -246,406.92          |                          |
|            |  | Dispositions | -110,000.00   |                      | 220,978.12               |
| SBR4T3B3   | HUBSPOT INC COM  | Acquisitions | 3,113.00      | -1,920,478.95        |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|---------------|----------------------|--------------------------|
|            |   | Dispositions  | -8,140.00     |                      | 4,091,840.49             |
| CLX1987614 | HUDSON'S BAY CO TERM LOAN 30/09/2026  | Acquisitions  | 333,333.25    | -316,666.59          |                          |
|            |   | Dispositions  | -3,738,738.19 |                      | 3,738,738.19             |
| CLX2074925 | HUDSON'S BAY COMPANY ULC FIRST OUT LOAN TL SENIOR SECURED 09-30-2026            | Acquisitions  | 999,999.75    | -994,999.75          |                          |
|            |   | Dispositions  | -999,999.75   |                      | 999,999.75               |
| CC8856UAE8 | HUSKY INJECTION MOLDING SYS LTD TERM LOAN B SR SECD TL 02-15-2029               | Acquisitions  | 1,410,248.71  | -1,390,546.24        |                          |
|            |   | Dispositions  | -398,062.17   |                      | 395,232.17               |
|            |   | Free Receipt  | 928,063.50    | 923,423.18           |                          |
| C22541QFF4 | I/O CMO CR SUISSE 1ST BSTN MTG SECS CORPSER 2003-AR18 CL II-X 07-25-2033 REG    | Free Delivery | -0.01         |                      |                          |
|            |   | Free Receipt  | 0.01          |                      |                          |
| C22541QLC4 | I/O CMO CR SUISSE 1ST BSTN MTG SECS CORPSER 2003-AR20 CL II-X .6039 8-25-33 REG | Free Delivery | -1,053.81     |                      |                          |
|            |   | Free Receipt  | 1,036.15      | 119.08               |                          |
| C44930G107 | ICU MED INC COM   | Acquisitions  | 17,374.00     | -2,147,162.08        |                          |
|            |   | Dispositions  | -353.00       |                      | 39,829.82                |
| C45168RAS2 | IDERA INC TERM LOAN 03-02-2029  | Acquisitions  | 100,000.00    | -98,500.00           |                          |
|            |   | Dispositions  | -2,226,889.94 |                      | 2,201,839.76             |
| C992KZF997 | INCLINE EQUITY PARTNERS IV, LP  | Acquisitions  | 3,497,076.38  | -3,497,076.38        |                          |
|            |   | Dispositions  | -9,648,902.28 |                      | 9,648,902.28             |
| C9942BT991 | INCLINE EQUITY PARTNERS V-A LP  | Acquisitions  | 5,542,054.46  | -5,542,054.46        |                          |
|            |   | Dispositions  | -286,332.11   |                      | 286,332.11               |
| SB7K24P7   | INGREDION INC COM   | Acquisitions  | 2,750.00      | -301,867.50          |                          |
|            |   | Dispositions  | -62,170.00    |                      | 7,011,081.99             |
| SBMPVR3    | INSIGHT ENTERPRISES INC CORP CONV 0.75% 02-15-2025                              | Acquisitions  | 41,000.00     | -118,380.10          |                          |
|            |   | Dispositions  | -9,000.00     |                      | 27,821.66                |
| SBMVC6H7   | INSULET CORP .375% DUE 09-01-2026   | Acquisitions  | 180,000.00    | -184,563.57          |                          |
|            |   | Dispositions  | -180,000.00   |                      | 195,270.30               |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
| SBRXDCT7   | INTERDIGITAL INC SR NT CONV 3.5% 06-01-2027                                 | Acquisitions | 72,000.00     | -146,885.94          |                          |
|            |   | Dispositions | -36,000.00    |                      | 84,501.57                |
| C46271BAB6 | IRIS HOLDING INC INITIAL TRM LN FIRST LIEN SENIOR SECURED TRM LN 06-28-2028 | Acquisitions | 2,419,819.33  | -2,257,714.84        |                          |
|            |   | Dispositions | -24,504.48    |                      | 24,504.48                |
| C46583DAG4 | IVANTI SOFTWARE INC TERM LOAN B 12-01-2027                                  | Acquisitions | 180,000.00    | -173,250.00          |                          |
|            |   | Dispositions | -2,801,617.83 |                      | 2,609,085.43             |
| SBNT2JN3   | JAZZ INVTS I LTD 2.0% DUE 06-15-2026  | Acquisitions | 400,000.00    | -384,058.60          |                          |
|            |   | Dispositions | -400,000.00   |                      | 394,025.40               |
| SBQ0QFR1   | JETBLUE AWYS CORP SR NT CONV .5% 04-01-2026                                 | Acquisitions | 5,234,000.00  | -4,585,301.25        |                          |
|            |   | Dispositions | -2,405,000.00 |                      | 2,260,700.00             |
| S2190385   | JPMORGAN CHASE & CO COM   | Acquisitions | 5,229.00      | -923,244.95          |                          |
|            |   | Dispositions | -28,511.00    |                      | 5,834,786.57             |
| C46647PCR5 | JPMORGAN CHASE & CO 2.545% DUE 11-08-2032                                   | Acquisitions | 1,660,000.00  | -1,378,447.40        |                          |
|            |   | Dispositions | -2,775,000.00 |                      | 2,399,480.90             |
| C46647PBP0 | JPMORGAN CHASE & CO. 2.956% 05-13-2031                                      | Acquisitions | 1,300,000.00  | -1,137,461.00        |                          |
|            |   | Dispositions | -6,035,000.00 |                      | 5,341,563.65             |
| SBQ84ZQ6   | KENVUE INC COM  | Acquisitions | 12,100.00     | -262,687.37          |                          |
|            |   | Dispositions | -271,151.00   |                      | 6,227,318.18             |
| C49338L103 | KEYSIGHT TECHNOLOGIES INC COM   | Acquisitions | 4,081.00      | -606,895.28          |                          |
| SBQZJ0Q9   | KEYSIGHT TECHNOLOGIES INC COM   | Acquisitions | 25,163.00     | -3,875,462.48        |                          |
|            |   | Dispositions | -1,871.00     |                      | 300,157.27               |
| C49865NAT7 | KLOCKNER PENTAPLAST GMBH TERM LOAN USD DUE 02-12-2026 BEO                   | Acquisitions | 3,113,693.00  | -2,946,192.30        |                          |
|            |   | Dispositions | -12,131.42    |                      | 12,131.42                |
| C49926D109 | KNOWLES CORP COM  | Acquisitions | 18,630.00     | -311,426.43          |                          |
|            |   | Dispositions | -16,091.00    |                      | 296,421.88               |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                 | Transaction  | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|-------------|----------------------|--------------------------|
| S2614313   | KONINKLIJKE PHILIPS NV                               | Acquisitions | 19,050.00   | -444,686.06          |                          |
|            |  | Dispositions | -427,550.00 |                      | 11,837,235.42            |
| C501270102 | KURA SUSHI USA INC CL A COM CL A COM                 | Acquisitions | 6,772.00    | -505,480.36          |                          |
|            |  | Dispositions | -4,563.00   |                      | 444,748.97               |
| SBD218S5   | L BRANDS INC 6.875% DUE 11-01-2035                   | Acquisitions | 20,000.00   | -20,085.75           |                          |
|            |  | Dispositions | -425,000.00 |                      | 431,375.00               |
| C504922105 | LABCORP HLDGS INC COM                                | Dispositions | -2,506.00   |                      | 556,173.45               |
|            |  | Free Receipt | 24,346.00   | 3,318,379.64         |                          |
| SBJQXGR4   | LABL ESCR ISSUER 10.5% DUE 07-15-2027                | Acquisitions | 170,000.00  | -163,200.00          |                          |
|            |  | Dispositions | -170,000.00 |                      | 166,600.00               |
| C52110M109 | LAZARD INC COM USD0.01                               | Acquisitions | 99,420.00   | -4,020,355.95        |                          |
|            |  | Dispositions | -1,806.00   |                      | 92,320.19                |
| S2511920   | LENNAR CORP CL A CL A                                | Acquisitions | 8,411.00    | -1,379,589.34        |                          |
|            |  | Dispositions | -958.00     |                      | 156,679.24               |
| C527064109 | LESLIES INC COM                                      | Acquisitions | 74,645.00   | -528,270.13          |                          |
|            |  | Dispositions | -371,500.00 |                      | 1,474,880.26             |
| SBMF1012   | LEVIATHAN BOND LTD 6.5% SNR SEC 30/06/2027 USD       | Acquisitions | 100,000.00  | -94,225.00           |                          |
|            |  | Dispositions | -245,000.00 |                      | 238,627.00               |
| CLX2026669 | LHS BORROWER, LLC TERM LOAN B 02-25-2029 BEO         | Acquisitions | 150,000.00  | -136,500.00          |                          |
|            |  | Dispositions | -18,384.02  |                      | 18,384.02                |
| SBPLYVN5   | LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C | Acquisitions | 20,997.00   | -1,539,641.95        |                          |
|            |  | Dispositions | -3,113.00   |                      | 229,433.89               |
| SBSLLZD5   | LIBERTY MEDIA CORP DEL 3.75% 03-15-2028              | Acquisitions | 291,000.00  | -319,399.84          |                          |
|            |  | Dispositions | -291,000.00 |                      | 311,712.92               |
| SBS2L3Y1   | LIBERTY MEDIA CORPORATION CNV 2.25% 08-15-2027 BEO   | Acquisitions | 234,000.00  | -250,314.96          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
|            |  | Dispositions | -140,000.00   |                      | 159,972.60               |
| SBNZHB81   | LINDE PLC  | Acquisitions | 234.00        | -101,453.11          |                          |
|            |  | Dispositions | -37.00        |                      | 17,557.65                |
| S2515030   | LITHIA MTRS INC COM CL A                               | Acquisitions | 1,100.00      | -360,171.35          |                          |
|            |  | Dispositions | -25,080.00    |                      | 7,024,891.48             |
| SB0T7YX2   | LIVE NATION ENTERTAINMENT INC                          | Acquisitions | 575.00        | -71,880.46           |                          |
|            |  | Dispositions | -6,441.00     |                      | 642,003.74               |
| S2522096   | LOCKHEED MARTIN CORP COM                               | Acquisitions | 1,189.00      | -551,833.97          |                          |
|            |  | Dispositions | -798.00       |                      | 446,620.51               |
| C502431AV1 | L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054              | Acquisitions | 310,000.00    | -311,798.00          |                          |
|            |  | Dispositions | -310,000.00   |                      | 322,223.30               |
| C993QHM998 | MADISON DEARBORN CAPITAL PARTNERS VIII-C, LP           | Acquisitions | 8,134,243.71  | -8,134,243.71        |                          |
|            |  | Dispositions | -2,553,620.71 |                      | 2,553,620.71             |
| C9929Y2992 | MADISON DEARBORN CAPITAL PARTNERS VII-C LP             | Acquisitions | 940,513.56    | -940,513.56          |                          |
|            |  | Dispositions | -2,749,724.56 |                      | 2,749,724.56             |
| C55825T103 | MADISON SQUARE GARDEN SPORTS CORP                      | Acquisitions | 3,081.00      | -574,971.67          |                          |
|            |  | Dispositions | -2,479.00     |                      | 518,569.57               |
| C55955D100 | MAGNITE INC COM  | Acquisitions | 155,670.00    | -2,071,975.19        |                          |
|            |  | Dispositions | -5,474.00     |                      | 71,613.79                |
| CG5784H106 | MANCHESTER UTD PLC NEW COM                             | Acquisitions | 71,482.00     | -1,094,693.97        |                          |
|            |  | Dispositions | -37,444.00    |                      | 1,235,652.00             |
| SBMFT0J4   | MARRIOTT OWNERSHIP RESORTS INC 4.75% DUE01-15-2028 REG | Acquisitions | 490,000.00    | -457,281.25          |                          |
|            |  | Dispositions | -490,000.00   |                      | 457,856.25               |
| S2572079   | MARTIN MARIETTA MATLS INC COM                          | Acquisitions | 7,968.00      | -4,285,266.24        |                          |
|            |  | Dispositions | -699.00       |                      | 387,106.30               |
| SB121557   | MASTERCARD INC CL A                                    |              |               |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|---------------|----------------------|--------------------------|
|            |   | Acquisitions  | 569.00        | -261,580.11          |                          |
|            |   | Dispositions  | -3,054.00     |                      | 1,447,264.83             |
| C57770JAD8 | MAVERICK GAMING LLC FIRST OUT TERM LOAN SENIOR SECURED 06-03-2028               |               |               |                      |                          |
|            |   | Acquisitions  | 573,814.50    | -479,028.38          |                          |
|            |   | Dispositions  | -573,814.50   |                      | 559,250.39               |
| C57776J100 | MAXLINEAR INC COMMON STOCK  |               |               |                      |                          |
|            |   | Acquisitions  | 89,483.00     | -2,262,606.58        |                          |
|            |   | Dispositions  | -89,483.00    |                      | 1,154,915.94             |
| C552690109 | MDU RES GROUP INC COM   |               |               |                      |                          |
|            |   | Acquisitions  | 98,782.00     | -2,589,179.45        |                          |
|            |   | Dispositions  | -98,782.00    |                      | 1,495,300.51             |
| CLX2288442 | MED PARENTCO LP SEVEN-YEAR FIRST-LIEN TERM LOAN SENIOR SECURED 04-04-2031       |               |               |                      |                          |
|            |   | Acquisitions  | 1,554,315.45  | -1,546,543.87        |                          |
|            |   | Free Delivery | -1,554,315.45 |                      |                          |
| C58401DAM6 | MED PARENTCO LP TERM LOAN B SENIOR SECURED 04-15-2031                           |               |               |                      |                          |
|            |   | Dispositions  | -1,554,315.45 |                      | 1,564,029.92             |
|            |   | Free Receipt  | 1,554,315.45  | 1,546,543.87         |                          |
| C58401DAC8 | MED PARENTCO TERM LOAN 08-31-2026   |               |               |                      |                          |
|            |   | Acquisitions  | 100,000.00    | -99,500.00           |                          |
|            |   | Dispositions  | -1,558,384.42 |                      | 1,558,384.42             |
| SB23X1H3   | MERCADOLIBRE INC COM STK  |               |               |                      |                          |
|            |   | Acquisitions  | 1,278.00      | -2,640,706.51        |                          |
|            |   | Dispositions  | -2,692.00     |                      | 4,637,503.93             |
| S2778844   | MERCK & CO INC NEW COM  |               |               |                      |                          |
|            |   | Acquisitions  | 3,439.00      | -410,766.95          |                          |
|            |   | Dispositions  | -2.00         |                      | 227.05                   |
| SB7TL820   | META PLATFORMS INC COM USD0.000006 CL 'A'                                       |               |               |                      |                          |
|            |   | Acquisitions  | 18,063.00     | -8,471,705.00        |                          |
|            |   | Dispositions  | -32,384.00    |                      | 13,477,723.84            |
| SBMD4XS1   | METIS MERGER SUB 6.5% DUE 05-15-2029  |               |               |                      |                          |
|            |   | Acquisitions  | 100,000.00    | -90,875.00           |                          |
|            |   | Dispositions  | -1,032,000.00 |                      | 963,630.00               |
| S2126249   | METTLER-TOLEDO INTL INC COM   |               |               |                      |                          |
|            |   | Acquisitions  | 370.00        | -453,467.26          |                          |
|            |   | Dispositions  | -229.00       |                      | 318,879.32               |
| C55314VAR7 | MI OPCO HOLDINGS INC COV-LITE DELAYED DRAW TRANCHE SENIOR SECURED TL 03-31-2028 |               |               |                      |                          |
|            |   | Acquisitions  | 2,910,523.34  | -2,902,269.62        |                          |
|            |   | Dispositions  | -37,314.41    |                      | 37,314.41                |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description                                     | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
| S2592174   | MICROCHIP TECHNOLOGY INC COM                             | Acquisitions | 13,055.00     | -916,807.60          |                          |
|            |  | Dispositions | -4,753.00     |                      | 402,649.51               |
| S2588184   | MICRON TECH INC COM                                      | Acquisitions | 3,800.00      | -314,947.42          |                          |
|            |  | Dispositions | -30,550.00    |                      | 3,833,005.67             |
| S2588173   | MICROSOFT CORP COM                                       | Acquisitions | 583.00        | -246,207.31          |                          |
|            |  | Dispositions | -8,761.00     |                      | 3,725,687.20             |
| SBMTPMM5   | MIDDLEBY CORP SR NT CONV 1.0% DUE 09-01-2025 REG         | Acquisitions | 155,000.00    | -184,102.53          |                          |
|            |  | Dispositions | -155,000.00   |                      | 169,198.17               |
| SBF2FJ99   | MONGODB INC CL A CL A                                    | Acquisitions | 6,772.00      | -2,262,057.31        |                          |
|            |  | Dispositions | -22,268.00    |                      | 5,410,642.83             |
| C615111101 | MONTROSE ENVIRONMENTAL GROUP INC COM                     | Acquisitions | 39,111.00     | -1,087,649.53        |                          |
|            |  | Dispositions | -17,174.00    |                      | 668,209.35               |
| S2252058   | MOODYS CORP COM  | Acquisitions | 2,348.00      | -922,441.30          |                          |
|            |  | Dispositions | -5,156.00     |                      | 2,223,041.35             |
| S2262314   | MORGAN STANLEY COM STK USD0.01                           | Acquisitions | 1,374.00      | -138,455.53          |                          |
|            |  | Dispositions | -9.00         |                      | 900.72                   |
| C553368101 | MP MATERIALS CORP COM USD0.0001 CL A                     | Acquisitions | 59,481.00     | -1,175,326.72        |                          |
|            |  | Dispositions | -2,020.00     |                      | 24,852.57                |
| SB2972D2   | MSCI INC COM USD0.01                                     | Acquisitions | 5,133.00      | -2,598,226.70        |                          |
|            |  | Dispositions | -359.00       |                      | 204,061.83               |
| C63689EAR6 | NATIONAL MENTOR HOLDINGS INC TL LIEN1 DUE 02-18-2028 BEO | Acquisitions | 1,395,174.16  | -1,313,207.68        |                          |
|            |  | Dispositions | -7,210.20     |                      | 7,210.20                 |
| SBMVHFL9   | NAVIENT CORP 4.875% DUE 03-15-2028 REG                   | Acquisitions | 35,000.00     | -32,068.75           |                          |
|            |  | Dispositions | -1,310,000.00 |                      | 1,208,822.00             |
| SBL97KP3   | NAVIENT CORP 5% DUE 03-15-2027                           | Acquisitions | 115,000.00    | -109,825.00          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|--------------|----------------------|--------------------------|
|            |  | Dispositions | -35,000.00   |                      | 33,381.25                |
| C62886HBD2 | NCL CORP LTD GTD SR NT EXCHANGEABLE 1.125% 02-15-2027                        | Acquisitions | 195,000.00   | -204,691.17          |                          |
|            |  | Dispositions | -355,000.00  |                      | 330,754.33               |
| SBRCDDH3   | NCR ATLEOS ESCR 9.5% DUE 04-01-2029  | Acquisitions | 55,000.00    | -58,973.75           |                          |
|            |  | Dispositions | -950,000.00  |                      | 1,024,730.00             |
| C640491106 | NEOGEN CORP COM  | Acquisitions | 35,551.00    | -604,342.11          |                          |
|            |  | Dispositions | -40,052.00   |                      | 587,592.20               |
| C64069JAC6 | NEPTUNE BIDCO US INC. DOLLAR TERM B LOANFIRST LIEN TL SENIOR SECD 04-11-2029 | Acquisitions | 2,027,060.47 | -1,943,298.37        |                          |
|            |  | Dispositions | -5,131.80    |                      | 5,131.80                 |
| S2857817   | NETFLIX INC COM STK  | Acquisitions | 5,988.00     | -3,705,484.53        |                          |
|            |  | Dispositions | -2,297.00    |                      | 1,642,336.83             |
| S2636607   | NEWMONT CORPORATION  | Acquisitions | 8,850.00     | -364,961.61          |                          |
|            |  | Dispositions | -198,930.00  |                      | 7,504,321.79             |
| C991DQT994 | NGP NATURAL RESOURCES X, LP  | Acquisitions | 9,305.00     | -9,305.00            |                          |
|            |  | Dispositions | -47,755.00   |                      | 47,755.00                |
| S2640147   | NIKE INC CL B  | Acquisitions | 32,424.00    | -3,332,896.27        |                          |
|            |  | Dispositions | -68,751.00   |                      | 5,262,993.65             |
| C665859104 | NORTHERN TR CORP COM   | Acquisitions | 5,557.00     | -453,397.85          |                          |
|            |  | Dispositions | -24,873.00   |                      | 2,581,621.20             |
| S2212922   | NRG ENERGY INC COM NEW   | Acquisitions | 14,100.00    | -723,786.84          |                          |
|            |  | Dispositions | -160,590.00  |                      | 11,846,174.34            |
| SBK75V93   | NRG ENERGY INC 2.75% 06-01-2048  | Acquisitions | 98,000.00    | -176,466.00          |                          |
|            |  | Dispositions | -16,000.00   |                      | 34,311.79                |
| SBQ1LCQ3   | NUTANIX INC SR NT CONV .25% 10-01-2027                                       | Acquisitions | 320,000.00   | -388,249.38          |                          |
|            |  | Dispositions | -167,000.00  |                      | 206,984.98               |
| S2379504   | NVIDIA CORP COM  |              |              |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|---------------|----------------------|--------------------------|
|            |   | Dispositions  | -65,220.00    |                      | 20,370,944.02            |
|            |   | Free Receipt  | 456,048.00    |                      |                          |
| S2637785   | NVR INC COM STK USD0.01   | Acquisitions  | 22.00         | -180,495.60          |                          |
|            |   | Dispositions  | -59.00        |                      | 497,609.24               |
| SB65LWX6   | O REILLY AUTOMOTIVE INC NEW COM USD0.01                               | Acquisitions  | 870.00        | -896,153.30          |                          |
|            |   | Dispositions  | -1,717.00     |                      | 1,906,477.28             |
| CLX1937130 | ONE CALL CORP COV-LITE TERM LOAN 04-08-2027                           | Acquisitions  | 5,550,161.37  | -5,150,380.12        |                          |
|            |   | Dispositions  | -45,457.45    |                      | 45,457.45                |
| SBP7L9D6   | ONEMAIN FIN CORP SR NT 3.5% 01-15-2027                                | Acquisitions  | 1,250,000.00  | -1,174,500.00        |                          |
|            |   | Dispositions  | -1,540,000.00 |                      | 1,476,475.00             |
| C694308KD8 | PACIFIC GAS & ELEC CO 5.25% 03-01-2052                                | Acquisitions  | 785,000.00    | -695,400.10          |                          |
|            |   | Dispositions  | -520,000.00   |                      | 490,255.85               |
| S2504566   | PACKAGING CORP AMER COM ISIN US6951561090                             | Acquisitions  | 387.00        | -70,003.41           |                          |
|            |   | Dispositions  | -43.00        |                      | 9,742.50                 |
| SBNT2JL1   | PALO ALTO NETWORKS INC .375% DUE 06-01-2025                           | Acquisitions  | 135,000.00    | -394,188.64          |                          |
|            |   | Dispositions  | -89,000.00    |                      | 311,378.87               |
| SB87ZMX0   | PALO ALTO NETWORKS INC COM USD0.0001                                  | Acquisitions  | 6,995.00      | -2,313,715.29        |                          |
|            |   | Dispositions  | -302.00       |                      | 94,853.12                |
|            |   | Free Receipt  | 12,228.00     |                      |                          |
| C92556H206 | PARAMOUNT GLOBAL OM USD0.001 CL B                                     | Dispositions  | -44,926.00    |                      | 544,995.39               |
| SBKTNTR9   | PARAMOUNT GLOBAL OM USD0.001 CL B                                     | Acquisitions  | 41,521.00     | -501,113.63          |                          |
| C70435P102 | PAYCOR HCM INC COM  | Acquisitions  | 62,854.00     | -878,158.38          |                          |
|            |   | Dispositions  | -4,064.00     |                      | 50,325.13                |
| C69291LAB2 | PECF USS INTERMEDIATE HOLDING III CORP TERM LOAN B DUE 12-15-2028 BEO | Acquisitions  | 100,000.00    | -78,500.00           |                          |
|            |   | Dispositions  | -6,908.72     |                      | 6,908.72                 |
|            |   | Free Delivery | -1,347,202.27 |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
| CLX2340623 | PELTON INTERACTIVE INC TLB 05-23-2029                                   | Acquisitions | 3,740,554.72  | -3,735,363.89        |                          |
|            |   | Dispositions | -17,040.00    |                      | 17,040.00                |
| SBP92B86   | PELTON INTERACTIVE INC 0.0% CONV 02-15-2026                             | Acquisitions | 3,683,000.00  | -3,042,005.00        |                          |
|            |   | Dispositions | -5,368,000.00 |                      | 4,814,270.00             |
| SBRQPZL3   | PERRIGO FIN UNLIMITED CO 6.125% 09-30-2032                              | Acquisitions | 820,000.00    | -820,000.00          |                          |
|            |   | Dispositions | -820,000.00   |                      | 827,987.50               |
| SBKS9F58   | PIONEER NAT RES CO .25% DUE 05-15-2025                                  | Acquisitions | 70,000.00     | -209,148.38          |                          |
|            |   | Dispositions | -70,000.00    |                      | 208,794.18               |
| C72819QAN2 | PLAZE INC 2020-1 ADDITIONAL TERM LOAN DUE 08-03-2026 BEO                | Acquisitions | 1,039,412.23  | -960,478.96          |                          |
|            |   | Dispositions | -1,453.51     |                      | 1,453.51                 |
| CLX1817134 | PLZ AEROSCIENCE CORPORATION TERM LOAN DUE 07-30-2026 BEO                | Acquisitions | 1,837,944.46  | -1,732,262.65        |                          |
|            |   | Dispositions | -4,824.00     |                      | 4,824.00                 |
| C73108RAB4 | POLARIS NEWCO LLC TLB LIEN1 06-02-2028 USD                              | Acquisitions | 100,000.00    | -98,375.00           |                          |
|            |   | Dispositions | -10,543.44    |                      | 10,543.44                |
| S2704407   | PROCTER & GAMBLE COM NPV  | Acquisitions | 1,360.00      | -225,311.48          |                          |
|            |   | Dispositions | -152.00       |                      | 24,897.76                |
| S2705024   | PROGRESSIVE CORP OH COM   | Acquisitions | 30,231.00     | -6,400,087.83        |                          |
|            |   | Dispositions | -17,140.00    |                      | 3,707,066.92             |
| CLX1804504 | PROJECT BOOST PURCHASER LLC TERM LOAN (SECOND LIEN) DUE 05-31-2027 BEO  | Acquisitions | 242,000.00    | -244,722.50          |                          |
|            |   | Dispositions | -730,000.00   |                      | 730,000.00               |
| C993J81990 | PROSPECT RIDGE U.S. REAL ESTATE FUND III(EXEMPT & QFPF), LP             | Acquisitions | 5,445,570.20  | -5,445,570.20        |                          |
|            |   | Dispositions | -298,878.72   |                      | 298,878.72               |
| SBMHJH79   | PVTPL ACRISURE LLC/ACRISURE FIN INC 4.25% DUE 02-15-2029/02-16-2021 BEO | Acquisitions | 25,000.00     | -22,379.75           |                          |
|            |   | Dispositions | -955,000.00   |                      | 880,267.00               |
| SBNRNP85   | PVTPL ADVANCED DRAIN SYS INC DEL 6.375% DUE 06-15-2030/06-15-2025 BEO   | Acquisitions | 200,000.00    | -198,611.95          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par  | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|-------------|----------------------|--------------------------|
|            |   | Dispositions  | -200,000.00 |                      | 201,925.00               |
| SBL65X51   | PVTPL ADVANTAGE SOLUTIONS FINCO LLC 6.5%DUE 11-15-2028/10-28-2020 BEO | Acquisitions  | 555,000.00  | -519,618.75          |                          |
|            |   | Dispositions  | -555,000.00 |                      | 493,950.00               |
| SBQKN1M9   | PVTPL ALCOA NEDERLAND HLDG B V 7.125% 03-15-2031                      | Acquisitions  | 300,000.00  | -300,000.00          |                          |
|            |   | Dispositions  | -300,000.00 |                      | 306,000.00               |
| SBS6QBV5   | PVTPL ALLIANT HOLDINGS I, LLC 7.375% 10-01-2032                       | Acquisitions  | 395,000.00  | -395,000.00          |                          |
|            |   | Dispositions  | -395,000.00 |                      | 396,481.25               |
| SBP092B6   | PVTPL ALPHA GENERATION 6.75% 10-15-2032                               | Acquisitions  | 250,000.00  | -250,000.00          |                          |
|            |   | Dispositions  | -250,000.00 |                      | 253,750.00               |
| SBRS8FX2   | PVTPL AMC NETWORKS INC 10.25% 01-15-2029                              | Acquisitions  | 160,000.00  | -160,000.00          |                          |
|            |   | Dispositions  | -160,000.00 |                      | 161,200.00               |
| SBR2NN28   | PVTPL AMENTUM ESCROW CORP 7.25% 08-01-2032                            | Acquisitions  | 302,000.00  | -302,000.00          |                          |
|            |   | Dispositions  | -302,000.00 |                      | 307,285.00               |
| SBMVVF66   | PVTPL AMER SPORTS CO 6.75% 02-16-2031                                 | Acquisitions  | 219,000.00  | -219,000.00          |                          |
|            |   | Dispositions  | -219,000.00 |                      | 221,463.75               |
| C02744L209 | PVTPL AMERICAN MEDIA INC COM 144A                                     | Free Delivery | -3,819.61   |                      |                          |
|            |   | Free Receipt  | 3,819.61    | 84,618.27            |                          |
| SBMTYHB6   | PVTPL AMERIGAS PARTNERS L P / AMERIGAS FIN CORP 9.375% 06-01-2028     | Acquisitions  | 205,000.00  | -208,955.00          |                          |
|            |   | Dispositions  | -205,000.00 |                      | 211,492.80               |
| SBJKRP31   | PVTPL ANTERO MIDSTREAM PARTNERS LP/ANTERO MI 5.75% DUE 03-01-2027 BEO | Acquisitions  | 720,000.00  | -712,418.75          |                          |
|            |   | Dispositions  | -720,000.00 |                      | 718,200.00               |
| SBP2SNQ3   | PVTPL ANTERO MIDSTREAM PARTNERS LP 6.625% 02-01-2032                  | Acquisitions  | 565,000.00  | -564,906.80          |                          |
|            |   | Dispositions  | -565,000.00 |                      | 579,125.00               |
| SBMYDZ81   | PVTPL ARCOSA INC 6.875% 08-15-2032                                    | Acquisitions  | 957,000.00  | -957,000.00          |                          |
|            |   | Dispositions  | -622,000.00 |                      | 649,990.00               |
| SBPGLTJ3   | PVTPL ASSUREDPARTNERS INC 7.5% 02-15-2032                             |               |             |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|---------------|---------------|----------------------|--------------------------|
|            |  | Acquisitions  | 670,000.00    | -670,000.00          |                          |
|            |  | Dispositions  | -670,000.00   |                      | 655,766.25               |
| SBPLPFR0   | PVTPL AVIENT CORP 7.2-NC3Y NEW ISSUE 11-30-2031                  |               |               |                      |                          |
|            |  | Acquisitions  | 560,000.00    | -560,000.00          |                          |
|            |  | Dispositions  | -560,000.00   |                      | 571,850.00               |
| C05890MAC7 | PVTPL BANCO DE CREDITO E INVERSIONES 8.75% 12-31-2049            |               |               |                      |                          |
|            |  | Acquisitions  | 200,000.00    | -200,000.00          |                          |
|            |  | Dispositions  | -200,000.00   |                      | 205,250.00               |
| C071705AA5 | PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375% 10-01-2028 |               |               |                      |                          |
|            |  | Acquisitions  | 540,000.00    | -549,450.00          |                          |
|            |  | Dispositions  | -490,000.00   |                      | 507,831.25               |
| SBP9QFT7   | PVTPL BEAZER HOMES USA INC 7.5% 03-15-2031                       |               |               |                      |                          |
|            |  | Acquisitions  | 45,000.00     | -45,000.00           |                          |
|            |  | Dispositions  | -45,000.00    |                      | 45,168.75                |
| C080782AA3 | PVTPL BELRON UK FIN PLC 5.75% 10-15-2029                         |               |               |                      |                          |
|            |  | Acquisitions  | 315,000.00    | -315,000.00          |                          |
|            |  | Dispositions  | -315,000.00   |                      | 316,575.00               |
| C090978AA5 | PVTPL BIOCON BIOLOGICS GLOBAL PLC 6.67% 10-09-2029               |               |               |                      |                          |
|            |  | Acquisitions  | 495,000.00    | -490,252.95          |                          |
|            |  | Dispositions  | -495,000.00   |                      | 491,240.00               |
| SBS561W7   | PVTPL BLOCK INC 6.5% 05-15-2032                                  |               |               |                      |                          |
|            |  | Acquisitions  | 2,010,000.00  | -2,010,000.00        |                          |
|            |  | Dispositions  | -440,000.00   |                      | 441,100.00               |
| SBPJKDC8   | PVTPL BLUE RACER MID LLC/FINAN 7.0% 07-15-2029                   |               |               |                      |                          |
|            |  | Acquisitions  | 400,000.00    | -400,000.00          |                          |
|            |  | Dispositions  | -400,000.00   |                      | 407,719.00               |
| C097023DM4 | PVTPL BOEING CO 6.858% 05-01-2054                                |               |               |                      |                          |
|            |  | Acquisitions  | 1,205,000.00  | -1,205,000.00        |                          |
|            |  | Dispositions  | -400,000.00   |                      | 423,293.75               |
|            |  | Free Delivery | -805,000.00   |                      |                          |
| SBQ66HN5   | PVTPL BOEING CO 6.858% 05-01-2054                                |               |               |                      |                          |
|            |  | Acquisitions  | 365,000.00    | -389,283.45          |                          |
| C097023DN2 | PVTPL BOEING CO 7.008% 05-01-2064                                |               |               |                      |                          |
|            |  | Acquisitions  | 1,000,000.00  | -1,000,000.00        |                          |
|            |  | Dispositions  | -1,000,000.00 |                      | 1,059,460.00             |
| C097751CC3 | PVTPL BOMBARDIER INC 7.0% 06-01-2032                             |               |               |                      |                          |
|            |  | Acquisitions  | 130,000.00    | -130,000.00          |                          |
|            |  | Dispositions  | -130,000.00   |                      | 135,200.00               |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                              | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
| C097751CB5 | PVTPL BOMBARDIER INC 7.25% 07-01-2031             | Acquisitions | 520,000.00    | -518,700.00          |                          |
|            |   | Dispositions | -520,000.00   |                      | 548,509.30               |
| C10554TAJ4 | PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034         | Acquisitions | 330,000.00    | -330,000.00          |                          |
|            |   | Dispositions | -330,000.00   |                      | 331,815.00               |
| SBSVLTR7   | PVTPL CAESARS ENTERTAINMENT INC 6.0% 10-15-2032   | Acquisitions | 585,000.00    | -585,000.00          |                          |
|            |   | Dispositions | -585,000.00   |                      | 585,000.00               |
| SBNTZ4D7   | PVTPL CAESARS ENTERTAINMENT INC 6.5% 02-15-2032   | Acquisitions | 260,000.00    | -260,000.00          |                          |
|            |   | Dispositions | -260,000.00   |                      | 261,950.00               |
| SBSZ7DB3   | PVTPL CALIFORNIA BUYER LTD 6.375% 02-15-2032      | Acquisitions | 675,000.00    | -675,000.00          |                          |
|            |   | Dispositions | -675,000.00   |                      | 676,281.25               |
| SBS880Y5   | PVTPL CALIFORNIA RES CORP 8.25% 06-15-2029        | Acquisitions | 215,000.00    | -215,000.00          |                          |
|            |   | Dispositions | -215,000.00   |                      | 216,075.00               |
| SBL9YNS8   | PVTPL CHAMP ACQUISITION CORP 8.375% 12-01-2031    | Acquisitions | 1,180,000.00  | -1,180,000.00        |                          |
|            |   | Dispositions | -1,180,000.00 |                      | 1,219,825.00             |
| SBS55CW1   | PVTPL CHOBANI HOLDCO II LLC 8.75% 10-01-2029      | Acquisitions | 87,000.00     | -86,130.00           |                          |
|            |   | Dispositions | -87,000.00    |                      | 88,522.50                |
| SBJ5S5W8   | PVTPL CHURCHILL DOWNS 5.5% DUE 04-01-2027         | Acquisitions | 110,000.00    | -107,937.50          |                          |
|            |   | Dispositions | -110,000.00   |                      | 109,381.25               |
| C17186HAH5 | PVTPL CIMPRESS PLC 7.375% 09-15-2032              | Acquisitions | 385,000.00    | -385,000.00          |                          |
|            |   | Dispositions | -385,000.00   |                      | 387,887.50               |
| SBM8K6S5   | PVTPL CLEVELAND-CLIFFS INC 7.0% 03-15-2032        | Acquisitions | 1,130,000.00  | -1,126,822.70        |                          |
|            |   | Dispositions | -1,130,000.00 |                      | 1,131,812.50             |
| SBS0D1J0   | PVTPL CLEVELAND-CLIFFS INC 7.375% 05-01-2033      | Acquisitions | 1,695,000.00  | -1,702,506.25        |                          |
|            |   | Dispositions | -575,000.00   |                      | 577,531.25               |
| SBN6KWY2   | PVTPL COINBASE GLOBAL INC SR NT 3.375% 10-01-2028 | Acquisitions | 350,000.00    | -300,125.00          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|---|--------------|---------------|----------------------|--------------------------|
|          |   | Dispositions | -530,000.00   |                      | 476,337.50               |
| SBR2NND9 | PVTPL CONCENTRA ESCROW ISSUER 6.875%07-15-2032                    | Acquisitions | 385,000.00    | -385,000.00          |                          |
|          |   | Dispositions | -385,000.00   |                      | 399,962.50               |
| SBRJGTX3 | PVTPL CORNERSTONE BUILDING 9.5% 08-15-2029                        | Acquisitions | 864,000.00    | -864,000.00          |                          |
|          |   | Dispositions | -864,000.00   |                      | 862,056.25               |
| SBNQNF1  | PVTPL COTY INC SR SECD NT 4.75% 01-15-2029                        | Acquisitions | 830,000.00    | -784,244.66          |                          |
|          |   | Dispositions | -1,065,000.00 |                      | 1,023,809.85             |
| SBQ9D885 | PVTPL CRESCENT ENERGY FINANCE LLC 7.625% 04-01-2032               | Acquisitions | 160,000.00    | -160,400.00          |                          |
|          |   | Dispositions | -160,000.00   |                      | 160,800.00               |
| SBR4ZG56 | PVTPL CRESCENT ENERGY FINANCE 7.375% 01-15-2033                   | Acquisitions | 350,000.00    | -350,000.00          |                          |
|          |   | Dispositions | -350,000.00   |                      | 347,100.00               |
| SBKP5429 | PVTPL CROCS INC 4.125% DUE 08-15-2031 BEO                         | Acquisitions | 75,000.00     | -64,272.75           |                          |
|          |   | Dispositions | -120,000.00   |                      | 101,700.00               |
| SBSZ7PP1 | PVTPL DCLI BIDCO LLC 7.75% 11-15-2029                             | Acquisitions | 715,000.00    | -715,000.00          |                          |
|          |   | Dispositions | -715,000.00   |                      | 739,331.25               |
| SBPLP3M1 | PVTPL EMERALD DEBT MERGER 6.625% 12-15-2030                       | Acquisitions | 510,000.00    | -513,825.00          |                          |
|          |   | Dispositions | -510,000.00   |                      | 514,925.00               |
| SBPBPBK5 | PVTPL EMRLD BORROWER LP / EMERALD CO-ISSUER INC 6.75% 07-15-2031  | Acquisitions | 455,000.00    | -455,000.00          |                          |
|          |   | Dispositions | -455,000.00   |                      | 465,237.50               |
| SBMD3QC3 | PVTPL ENERGIZER HLDGS INC NEW SR NT 144A4.375% DUE 03-31-2029 BEO | Acquisitions | 25,000.00     | -22,488.00           |                          |
|          |   | Dispositions | -1,450,000.00 |                      | 1,293,325.00             |
| SBMC04Z4 | PVTPL EQM MIDSTREAM PARTNERS L P SR NT 4.5% 01-15-2029            | Acquisitions | 855,000.00    | -838,762.50          |                          |
|          |   | Dispositions | -64,000.00    |                      | 63,200.00                |
| SBPSN4P8 | PVTPL EQUIPMENTSHARE COM INC 8.625% 05-15-2032                    | Acquisitions | 200,000.00    | -200,000.00          |                          |
|          |   | Dispositions | -200,000.00   |                      | 201,750.00               |
| SBRBTN61 | PVTPL EQUIPMENTSHARE.COM 8.0% 03-15-2033                          |              |               |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
|            |  | Acquisitions | 320,000.00    | -320,000.00          |                          |
|            |  | Dispositions | -320,000.00   |                      | 321,200.00               |
| SBMCPTN2   | PVTPL EXPAND ENERGY CORPORATION 5.875%02-01-2029             | Acquisitions | 140,000.00    | -138,775.00          |                          |
|            |  | Dispositions | -140,000.00   |                      | 140,700.00               |
| SBSMM7X1   | PVTPL FIESTA PURCHASER INC 7.875% 03-01-2031                 | Acquisitions | 645,000.00    | -645,000.00          |                          |
|            |  | Dispositions | -645,000.00   |                      | 665,962.50               |
| SBQXJLF7   | PVTPL FIESTA PURCHASER INC 9.625% 09-30-2032                 | Acquisitions | 1,434,000.00  | -1,465,070.00        |                          |
|            |  | Dispositions | -1,434,000.00 |                      | 1,505,700.00             |
| SBN49FV9   | PVTPL FOUNDATION BLDG MATLS INC 6.0% DUE 03-01-2029          | Acquisitions | 25,000.00     | -22,096.75           |                          |
|            |  | Dispositions | -850,000.00   |                      | 749,432.65               |
| SBNRPV83   | PVTPL FREEDOM MORTGAGE CORPORATION 9.25%02-01-2029           | Acquisitions | 1,430,000.00  | -1,445,005.85        |                          |
|            |  | Dispositions | -580,000.00   |                      | 585,281.25               |
| SBR54179   | PVTPL FREEDOM MTG CORP FREEDOM MTG C 7.625% 05-01-2026       | Acquisitions | 345,000.00    | -345,548.10          |                          |
|            |  | Dispositions | -1,866,000.00 |                      | 1,861,830.00             |
| SBS5WKZ1   | PVTPL FREEDOM MTG HLDGS 9.125% 05-15-2031                    | Acquisitions | 850,000.00    | -841,474.40          |                          |
|            |  | Dispositions | -95,000.00    |                      | 93,218.75                |
| SBSCBXM9   | PVTPL GARRETT MOTION HLDGS INC/GARRETT LX I 7.75% 05-31-2032 | Acquisitions | 176,000.00    | -176,000.00          |                          |
|            |  | Dispositions | -176,000.00   |                      | 177,320.00               |
| SBS449P1   | PVTPL GATES CORPORATION 6.875% 07-01-2029                    | Acquisitions | 352,000.00    | -352,000.00          |                          |
|            |  | Dispositions | -352,000.00   |                      | 355,960.00               |
| SBRBTWL9   | PVTPL GENTING NEW YORK LLC / GENNY CAP 7.25% 10-01-2029      | Acquisitions | 2,085,000.00  | -2,100,061.00        |                          |
|            |  | Dispositions | -655,000.00   |                      | 671,375.00               |
| SBQXNZF7   | PVTPL GEO GROUP INC/THE 10.25% 04-15-2031                    | Acquisitions | 72,000.00     | -72,000.00           |                          |
|            |  | Dispositions | -72,000.00    |                      | 73,620.00                |
| C00033GAA3 | PVTPL GLOBAL AUTO HO/AAG FH UK 8.375% 01-15-2029             | Acquisitions | 1,700,000.00  | -1,665,462.50        |                          |
|            |  | Dispositions | -200,000.00   |                      | 194,500.00               |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
| SBQRD605   | PVTPL GLOBAL PARTNERS LP/GLP FIN CORP 8.25% 01-15-2032                       | Acquisitions | 205,000.00    | -205,000.00          |                          |
|            |  | Dispositions | -205,000.00   |                      | 209,612.50               |
| SBNM6CK0   | PVTPL GOAT HOLDCO LLC 6.75% 02-01-2032                                       | Acquisitions | 280,000.00    | -280,000.00          |                          |
|            |  | Dispositions | -280,000.00   |                      | 281,050.00               |
| SBRC0051   | PVTPL GOTO GROUP INC 5.5% 05-01-2028   | Dispositions | -254,562.00   |                      | 170,556.54               |
|            |  | Free Receipt | 254,562.00    | 130,801.75           |                          |
| SBRT74C0   | PVTPL GRAFTECH GLOBAL ENTERPRISES INC SRSECD NT 9.875% 12-15-2028            | Acquisitions | 90,000.00     | -66,375.00           |                          |
|            |  | Dispositions | -260,000.00   |                      | 195,400.00               |
| SBN4RFW4   | PVTPL GRAHAM PACKAGING CO INC SR NT 144A7.125% DUE 08-15-2028/08-04-2020 BEO | Acquisitions | 110,000.00    | -100,531.20          |                          |
|            |  | Dispositions | -2,262,000.00 |                      | 2,174,860.00             |
| SBP0WLM9   | PVTPL GULFPORT ENERGY CORP NT 144A 8% DUE 05-17-2026/05-17-2024 BEO          | Acquisitions | 40,000.00     | -40,448.40           |                          |
|            |  | Dispositions | -220,000.00   |                      | 222,475.00               |
| SBNC3FR9   | PVTPL HANESBRANDS INC 9.0% 02-15-2031  | Acquisitions | 105,000.00    | -106,050.00          |                          |
|            |  | Dispositions | -105,000.00   |                      | 105,393.75               |
| SBDVJC99   | PVTPL HEARTLAND BANCCORP COM 8.5% 05-01-2026 BEO                             | Acquisitions | 190,000.00    | -189,050.00          |                          |
|            |  | Dispositions | -732,000.00   |                      | 722,850.00               |
| SBRDZX56   | PVTPL HERC HLDGS INC 6.625% 06-15-2029                                       | Acquisitions | 267,000.00    | -267,000.00          |                          |
|            |  | Dispositions | -267,000.00   |                      | 267,333.75               |
| SBSQLDL4   | PVTPL HESS MIDSTREAM OPERATIONS LP 6.5% 06-01-2029                           | Acquisitions | 665,000.00    | -665,000.00          |                          |
|            |  | Dispositions | -235,000.00   |                      | 240,581.25               |
| SBRBST71   | PVTPL HLF FING SARL LLC/HERBALIFE INTL INC 12.25% 04-15-2029                 | Acquisitions | 968,000.00    | -941,844.64          |                          |
|            |  | Dispositions | -968,000.00   |                      | 922,831.20               |
| SBSCBV92   | PVTPL HUDSON AUTOMOTIVE GROUP 8.0% 05-15-2032                                | Acquisitions | 245,000.00    | -245,000.00          |                          |
|            |  | Dispositions | -245,000.00   |                      | 248,910.20               |
| C44805RAA3 | PVTPL HUSKY INJECTION/TITAN 9.0% 02-15-2029                                  | Acquisitions | 583,000.00    | -583,000.00          |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
|            |   | Dispositions | -160,000.00   |                      | 162,000.00               |
| SBPJK1Y6   | PVTPL ICAHN ENTERPRISES L P 9.0% 05-28-2024                                   | Acquisitions | 425,000.00    | -425,000.00          |                          |
|            |   | Dispositions | -425,000.00   |                      | 425,393.75               |
| C44963HAD7 | PVTPL IHS HLDG LTD 8.25% 11-29-2031   | Acquisitions | 385,000.00    | -379,998.85          |                          |
|            |   | Dispositions | -385,000.00   |                      | 379,995.00               |
| SBPZRNW3   | PVTPL INSIGHT ENTERPRISE INC 6.625% 05-15-2032                                | Acquisitions | 185,000.00    | -185,000.00          |                          |
|            |   | Dispositions | -185,000.00   |                      | 187,081.25               |
| C46205YAB7 | PVTPL ION TRADING TECHNOLOGIES 9.5% 05-30-2029                                | Acquisitions | 264,000.00    | -264,000.00          |                          |
|            |   | Dispositions | -264,000.00   |                      | 266,970.00               |
| SBSY3TN6   | PVTPL ITRON INC 1.375% 07-15-2030   | Acquisitions | 340,000.00    | -341,623.62          |                          |
|            |   | Dispositions | -260,000.00   |                      | 277,730.18               |
| SBLC9L19   | PVTPL ITT HLDGS LLC 6.5% DUE 08-01-2029/07-08-2021 BEO                        | Acquisitions | 175,000.00    | -153,325.00          |                          |
|            |   | Dispositions | -175,000.00   |                      | 157,554.00               |
| SBN6MM59   | PVTPL JANE STR GROUP LLC/JSG FIN INC 6.125% 11-01-2032                        | Acquisitions | 1,423,000.00  | -1,423,000.00        |                          |
|            |   | Dispositions | -1,423,000.00 |                      | 1,423,000.00             |
| SBS0D9R4   | PVTPL JEFFERIES FIN LLC/JFIN CO-ISSUER CORP SR SECD NT 6.625% 10-15-2031      | Acquisitions | 261,000.00    | -261,000.00          |                          |
|            |   | Dispositions | -261,000.00   |                      | 261,652.50               |
| SBNRPLW7   | PVTPL KEHE DISTRS LLC/KEHE FIN CORP 9.0%02-15-2029                            | Acquisitions | 1,941,000.00  | -1,950,440.00        |                          |
|            |   | Dispositions | -95,000.00    |                      | 98,325.00                |
| C50076PAA6 | PVTPL KRAKEN OIL & GAS PARTNERS LLC 7.625% 08-15-2029                         | Acquisitions | 500,000.00    | -500,000.00          |                          |
|            |   | Dispositions | -500,000.00   |                      | 505,000.00               |
| SBM9LXZ3   | PVTPL KRONOS ACQUISITION HLDGS INC SR NT144A 7% DUE 12-31-2027/12-31-2024 BEO | Acquisitions | 1,170,000.00  | -1,135,305.00        |                          |
|            |   | Dispositions | -1,069,000.00 |                      | 1,040,232.50             |
| SBSMW106   | PVTPL KRONOS ACQUISITION HLDGS INC 8.25% 144A 06-30-2031                      | Acquisitions | 1,431,000.00  | -1,435,770.00        |                          |
|            |   | Dispositions | -1,431,000.00 |                      | 1,446,502.50             |
| SBQXNTC2   | PVTPL LEVEL 3 FING INC 10.75% 12-15-2030                                      |              |               |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
|            |  | Acquisitions | 955,000.00    | -1,031,400.00        |                          |
|            |  | Dispositions | -955,000.00   |                      | 1,071,987.50             |
| SBMTR5N3   | PVTPL LEVEL 3 FING INC 4.25% DUE 07-01-2028 BEO                  | Acquisitions | 1,130,000.00  | -787,825.00          |                          |
|            |  | Dispositions | -140,000.00   |                      | 51,787.40                |
| SBPLVRB6   | PVTPL LIGHT & WONDER INC 7.5% 09-01-2031                         | Acquisitions | 265,000.00    | -276,681.25          |                          |
|            |  | Dispositions | -165,000.00   |                      | 172,425.00               |
| SBT3NFD6   | PVTPL LIGHTNING PWR LLC 7.25% 08-15-2032                         | Acquisitions | 335,000.00    | -335,000.00          |                          |
|            |  | Dispositions | -335,000.00   |                      | 348,818.75               |
| SBMD3QG7   | PVTPL LITHIA MTRS INC 4.375% DUE 01-15-2031                      | Acquisitions | 280,000.00    | -245,700.00          |                          |
|            |  | Dispositions | -590,000.00   |                      | 521,412.50               |
| SBR3T9N8   | PVTPL LUMEN TECHNOLOGIES INC LA 4.125% DUE 04-15-2029 BEO        | Dispositions | -123,250.00   |                      | 112,204.84               |
|            |  | Free Receipt | 123,250.00    | 78,306.76            |                          |
| SBQGD275   | PVTPL LUMEN TECHNOLOGIES INC 4.125% 04-15-2030                   | Dispositions | -123,250.00   |                      | 109,749.04               |
|            |  | Free Receipt | 123,250.00    | 68,893.24            |                          |
| C55609NAC2 | PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4% 03-26-2029             | Acquisitions | 675,000.00    | -698,910.65          |                          |
|            |  | Dispositions | -675,000.00   |                      | 693,616.50               |
| SBMBMCS0   | PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-2029         | Acquisitions | 490,000.00    | -445,368.75          |                          |
|            |  | Dispositions | -1,135,000.00 |                      | 1,048,225.00             |
| SBS84JR9   | PVTPL MASTERBRAND INC SR NT 144A 7% DUE 07-15-2032 BEO           | Acquisitions | 180,000.00    | -180,000.00          |                          |
|            |  | Dispositions | -180,000.00   |                      | 181,575.00               |
| SBRT4R77   | PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032                  | Acquisitions | 730,000.00    | -730,000.00          |                          |
|            |  | Dispositions | -355,000.00   |                      | 355,000.00               |
| SBQPDR82   | PVTPL MATTHEWS INTERNATIONAL 8.625% 09-24-2027                   | Acquisitions | 60,000.00     | -60,000.00           |                          |
|            |  | Dispositions | -60,000.00    |                      | 60,750.00                |
| SBNHV2Z5   | PVTPL MAUSER PACKAGING SOLUTIONS HLDG CO9.25% DUE 04-15-2027 BEO | Acquisitions | 120,000.00    | -116,100.00          |                          |
|            |  | Dispositions | -120,000.00   |                      | 117,154.75               |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
| SBRXHC5    | PVTPL MAXIM CRANE WKS HLDGS CAP LLC 11.5% 09-01-2028              | Acquisitions | 826,000.00    | -831,576.20          |                          |
|            |   | Dispositions | -1,198,000.00 |                      | 1,271,247.50             |
| SBNPV76    | PVTPL MCAFEE CORP SR NT 144A 7.375% DUE 02-15-2030/02-15-2025 BEO | Acquisitions | 515,000.00    | -461,500.00          |                          |
|            |   | Dispositions | -4,423,000.00 |                      | 4,228,322.50             |
| SBQV0HY3   | PVTPL MEDLINE BORROWER/MEDLINE CO 6.25% 04-01-2029                | Acquisitions | 935,000.00    | -934,075.00          |                          |
|            |   | Dispositions | -935,000.00   |                      | 946,687.50               |
| C58547DAH2 | PVTPL MELCO RESORTS FIN LTD 7.625% 04-17-2032                     | Acquisitions | 235,000.00    | -235,000.00          |                          |
|            |   | Dispositions | -235,000.00   |                      | 234,412.50               |
| SBSD6D12   | PVTPL MERIT MED SYS INC SR NT 3.0% 02-01-2029                     | Acquisitions | 101,000.00    | -128,623.05          |                          |
|            |   | Dispositions | -19,000.00    |                      | 25,411.95                |
| SBS61433   | PVTPL MERITAGE HOMES CORP 1.75% 05-15-2028                        | Acquisitions | 15,000.00     | -15,000.00           |                          |
|            |   | Dispositions | -15,000.00    |                      | 15,637.50                |
| SBNM0L9    | PVTPL MERLIN ENTERTAINMENTS GR 7.375% 02-15-2031                  | Acquisitions | 65,000.00     | -65,000.00           |                          |
|            |   | Dispositions | -65,000.00    |                      | 65,325.00                |
| SBN7SNC0   | PVTPL MINERVA MERGER SUB INC 6.50% DUE 02-15-2030                 | Acquisitions | 405,000.00    | -367,975.00          |                          |
|            |   | Dispositions | -405,000.00   |                      | 362,475.00               |
| SBR86YY0   | PVTPL MITER BRAND/MIWD BORR 6.75% 04-01-2032                      | Acquisitions | 555,000.00    | -555,000.00          |                          |
|            |   | Dispositions | -555,000.00   |                      | 568,605.15               |
| SBMW168    | PVTPL MOHEGAN TRIBAL GAMING 8% 02-01-2026                         | Acquisitions | 2,577,000.00  | -2,426,032.50        |                          |
|            |   | Dispositions | -2,588,000.00 |                      | 2,560,090.00             |
| SBRCLP1    | PVTPL NABORS INDUSTRIES INC 8.875% 08-15-2031                     | Acquisitions | 400,000.00    | -400,000.00          |                          |
|            |   | Dispositions | -400,000.00   |                      | 400,500.00               |
| SBS7Y6M4   | PVTPL NATIONSTAR MTG LLC/NATIONSTAR CAP 7.125% 02-01-2032         | Acquisitions | 215,000.00    | -213,389.65          |                          |
|            |   | Dispositions | -215,000.00   |                      | 213,925.00               |
| SBNQPS27   | PVTPL NCL FIN LTD NCL FINANCE 6.125% DUE03-15-2028 BEO            | Acquisitions | 40,000.00     | -38,468.80           |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|---------------|----------------------|--------------------------|
|            |   | Dispositions  | -605,000.00   |                      | 596,537.50               |
| SBL6KR10   | PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO                           | Acquisitions  | 135,000.00    | -129,899.70          |                          |
|            |   | Dispositions  | -236,000.00   |                      | 227,471.25               |
| C668138AC4 | PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205                   | Acquisitions  | 576,000.00    | -410,077.44          |                          |
|            |   | Dispositions  | -516,000.00   |                      | 383,563.44               |
| SBKLPSC1   | PVTPL NOVELIS CORP 4.75% DUE 01-30-2030 BEO                           | Acquisitions  | 90,000.00     | -83,430.00           |                          |
|            |   | Dispositions  | -740,000.00   |                      | 693,750.00               |
| SBSF0624   | PVTPL NRG ENERGY INC 6.0% 02-01-2033                                  | Acquisitions  | 861,000.00    | -861,000.00          |                          |
|            |   | Dispositions  | -436,000.00   |                      | 433,385.00               |
| SBSF0635   | PVTPL NRG ENERGY INC 6.25% 11-01-2034                                 | Acquisitions  | 861,000.00    | -861,000.00          |                          |
|            |   | Dispositions  | -861,000.00   |                      | 862,783.75               |
| SBT3BMX9   | PVTPL OLYMPUS WTR US HLDG CORP 7.25% 06-15-2031                       | Acquisitions  | 1,989,000.00  | -1,989,000.00        |                          |
|            |   | Dispositions  | -1,989,000.00 |                      | 2,068,560.00             |
| SBRBYPX7   | PVTPL ONESKY FLIGHT LLC 8.875% 12-15-2029                             | Acquisitions  | 335,000.00    | -335,000.00          |                          |
|            |   | Dispositions  | -335,000.00   |                      | 337,512.50               |
| C683720AA4 | PVTPL OPEN TEXT INC 4.125% 02-15-2030                                 | Acquisitions  | 1,365,000.00  | -1,254,538.10        |                          |
|            |   | Dispositions  | -100,000.00   |                      | 89,000.00                |
| SBSCBZX4   | PVTPL ORGANON & CO/ORGANON FOR 7.875% 05-15-2034                      | Acquisitions  | 395,000.00    | -395,000.00          |                          |
|            |   | Dispositions  | -395,000.00   |                      | 395,000.00               |
| SBMDJ3Z3   | PVTPL PARK RIV HLDGS INC 5.625% DUE 02-01-2029/01-22-2021 BEO         | Acquisitions  | 100,000.00    | -83,375.00           |                          |
|            |   | Dispositions  | -100,000.00   |                      | 82,758.10                |
| SBP9RHW7   | PVTPL PECF USS INTER HLDG III CORP 8.0% DUE 11-15-2029/11-19-2021 BEO | Acquisitions  | 1,238,000.00  | -613,880.00          |                          |
|            |   | Free Delivery | -8,067,000.00 |                      |                          |
| SBP4YGK4   | PVTPL PERFORMANCE FOOD GROUP CO 6.125% 09-15-2032                     | Acquisitions  | 555,000.00    | -555,000.00          |                          |
|            |   | Dispositions  | -350,000.00   |                      | 356,187.50               |
| SBP091F3   | PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033                           |               |               |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
|            |   | Acquisitions | 110,000.00    | -110,000.00          |                          |
|            |   | Dispositions | -110,000.00   |                      | 112,200.00               |
| SMBYK60    | PVTPL PERMIAN RESOURCES OPERATING LLC 5.875% 07-01-2029               | Acquisitions | 530,000.00    | -520,106.25          |                          |
|            |   | Dispositions | -730,000.00   |                      | 718,137.50               |
| SBRBQDY0   | PVTPL PHINIA INC 6.625% 10-15-2032                                    | Acquisitions | 120,000.00    | -120,000.00          |                          |
|            |   | Dispositions | -120,000.00   |                      | 120,831.25               |
| SBRS7WH2   | PVTPL PHINIA INC 6.75% 04-15-2029                                     | Acquisitions | 125,000.00    | -125,000.00          |                          |
|            |   | Dispositions | -125,000.00   |                      | 126,093.75               |
| SBNC23N8   | PVTPL PITNEY BOWES INC 6.875% DUE 03-15-2027/03-19-2021 BEO           | Acquisitions | 115,000.00    | -103,931.25          |                          |
|            |   | Dispositions | -115,000.00   |                      | 114,568.75               |
| SBPSQQR3   | PVTPL POST HLDGS INC 6.25% 02-15-2032                                 | Acquisitions | 1,406,000.00  | -1,417,100.00        |                          |
|            |   | Dispositions | -131,000.00   |                      | 131,982.50               |
| SBL54JH3   | PVTPL POST HLDGS INC 6.25% 10-15-2034                                 | Acquisitions | 380,000.00    | -380,000.00          |                          |
|            |   | Dispositions | -380,000.00   |                      | 375,250.00               |
| SBQHQ916   | PVTPL PRAIRIE ACQUIROR LP 9.0% 08-01-2029                             | Acquisitions | 295,000.00    | -295,000.00          |                          |
|            |   | Dispositions | -295,000.00   |                      | 296,475.00               |
| SBN2ZJ73   | PVTPL PREMIER ENTMT SUB LLC/PREMIER ENTMT FI SR NT 5.625% 09-01-2029  | Acquisitions | 250,000.00    | -182,187.50          |                          |
|            |   | Dispositions | -250,000.00   |                      | 183,750.00               |
| C75102WAM0 | PVTPL RAKUTEN GROUP INC 8.125% 12-31-2049                             | Acquisitions | 395,000.00    | -395,000.00          |                          |
|            |   | Dispositions | -395,000.00   |                      | 399,443.75               |
| SBMZMHT2   | PVTPL RAND PARENT LLC 8.5% DUE 02-15-2030                             | Acquisitions | 20,000.00     | -19,718.00           |                          |
|            |   | Dispositions | -1,940,000.00 |                      | 1,922,950.00             |
| SBT9NKJ1   | PVTPL RAVEN ACQUISITION HLDGS LLC 6.875% 11-15-2031                   | Acquisitions | 875,000.00    | -875,000.00          |                          |
|            |   | Dispositions | -875,000.00   |                      | 875,662.50               |
| SBMFTGY1   | PVTPL REDWOOD STAR MERGER SUB INC 8.75% DUE 04-01-2030/04-05-2022 BEO | Acquisitions | 110,000.00    | -108,900.00          |                          |
|            |   | Dispositions | -2,822,000.00 |                      | 2,876,192.50             |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
| SBRBDSH9   | PVTPL RHP HOTEL PPTY/RHP FINAN 6.5% 04-01-2032                                   | Acquisitions | 340,000.00    | -340,000.00          |                          |
|            |  | Dispositions | -340,000.00   |                      | 340,487.50               |
| C780153BV3 | PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033                                | Acquisitions | 695,000.00    | -695,000.00          |                          |
|            |  | Dispositions | -695,000.00   |                      | 708,031.25               |
| C780153BU5 | PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032                               | Acquisitions | 143,000.00    | -143,000.00          |                          |
|            |  | Dispositions | -143,000.00   |                      | 143,357.50               |
| SBQPDQ30   | PVTPL S & S HLDGS LLC 8.375% 10-01-2031  | Acquisitions | 365,000.00    | -365,000.00          |                          |
|            |  | Dispositions | -365,000.00   |                      | 370,287.50               |
| SBP6WW53   | PVTPL SABRE GLBL INC 11.25% DUE 12-15-2027/12-06-2022 BEO                        | Acquisitions | 380,000.00    | -377,975.00          |                          |
|            |  | Dispositions | -190,000.00   |                      | 189,525.00               |
| SBJLPYT3   | PVTPL SCIENTIFIC GAMES INTL INC 7.25% DUE 11-15-2029                             | Acquisitions | 170,000.00    | -174,675.00          |                          |
|            |  | Dispositions | -170,000.00   |                      | 174,887.50               |
| SBSY15B0   | PVTPL SEALED AIR CORP 6.5% 07-15-2032  | Acquisitions | 512,000.00    | -512,000.00          |                          |
|            |  | Dispositions | -512,000.00   |                      | 512,306.25               |
| SBS3G0G6   | PVTPL SENSATA TECHNOLOGIES INC 6.625% 07-15-2032                                 | Acquisitions | 526,000.00    | -526,000.00          |                          |
|            |  | Dispositions | -176,000.00   |                      | 176,440.00               |
| SBMZBL86   | PVTPL SHIFT4 PMTS LLC / FIN 6.75% 08-15-2032                                     | Acquisitions | 810,000.00    | -810,000.00          |                          |
|            |  | Dispositions | -810,000.00   |                      | 819,112.50               |
| SBQXP809   | PVTPL SIX FLAG ENT CO SIX FLAG THM PKS INC CDA WONDERLD CO MGM MGT 6.625% 5-1-32 | Acquisitions | 1,040,000.00  | -1,040,000.00        |                          |
|            |  | Dispositions | -1,040,000.00 |                      | 1,039,325.00             |
| SBS0D1L2   | PVTPL SPECIALTY BUILDING PRODU 7.75% 10-15-2029                                  | Acquisitions | 380,000.00    | -380,000.00          |                          |
|            |  | Dispositions | -380,000.00   |                      | 390,203.60               |
| SBT17YD3   | PVTPL SPECTRUM BRANDS INC 3.375% 06-01-2029                                      | Acquisitions | 165,000.00    | -165,000.00          |                          |
|            |  | Dispositions | -165,000.00   |                      | 163,880.31               |
| SBR2NXL7   | PVTPL STANDARD INDUSTRIES INC 6.5% 07-30-2032                                    | Acquisitions | 382,000.00    | -384,100.00          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
|            |  | Dispositions | -382,000.00   |                      | 385,580.00               |
| SBRPT6L3   | PVTPL STARWOOD PROPERTY TRUST 7.25% 04-01-2029                 | Acquisitions | 459,000.00    | -459,000.00          |                          |
|            |  | Dispositions | -459,000.00   |                      | 462,660.00               |
| SBSNWT89   | PVTPL STONEX GROUP INC 7.875% 03-01-2031                       | Acquisitions | 45,000.00     | -45,000.00           |                          |
|            |  | Dispositions | -45,000.00    |                      | 45,618.75                |
| SBP6GQJ7   | PVTPL SUPER MICRO COMPUTER INC 0% 03-01-2029                   | Acquisitions | 200,000.00    | -199,109.40          |                          |
|            |  | Dispositions | -200,000.00   |                      | 174,746.48               |
| SBMV1Z99   | PVTPL SWF ESCROW ISSUER CORP 6.5% DUE 10-01-2029               | Acquisitions | 3,231,000.00  | -1,740,019.45        |                          |
|            |  | Dispositions | -1,911,000.00 |                      | 1,157,020.00             |
| SBQXH8F0   | PVTPL TALLGRASS ENERGY PARTNERS LP 7.375% 02-15-2029           | Acquisitions | 146,000.00    | -146,000.00          |                          |
|            |  | Dispositions | -146,000.00   |                      | 146,182.50               |
| SBPG9Q41   | PVTPL TALOS PRODUCTION INC 9.0% 02-01-2029                     | Acquisitions | 525,000.00    | -525,000.00          |                          |
|            |  | Dispositions | -525,000.00   |                      | 534,843.75               |
| SBP4YKL3   | PVTPL TEREX CORP NEW 6.25% 10-15-2032                          | Acquisitions | 250,000.00    | -250,000.00          |                          |
|            |  | Dispositions | -250,000.00   |                      | 252,500.00               |
| C88827AAA1 | PVTPL TITAN CO-BORROWE SR NT 7.75% 04-15-2026                  | Acquisitions | 100,000.00    | -100,000.00          |                          |
|            |  | Dispositions | -917,000.00   |                      | 917,275.10               |
| SBNSM3Z4   | PVTPL TMS INTERNATIONAL CORP 6.25% DUE 04-15-2029 BEO          | Acquisitions | 100,000.00    | -83,142.00           |                          |
|            |  | Dispositions | -1,500,000.00 |                      | 1,440,000.00             |
| SBPLPD43   | PVTPL TRANSDIGM INC 6.0% 01-15-2033                            | Acquisitions | 285,000.00    | -285,000.00          |                          |
|            |  | Dispositions | -285,000.00   |                      | 283,218.75               |
| SBNM6H94   | PVTPL TRANSDIGM INC 6.375% 03-01-2029                          | Acquisitions | 1,438,000.00  | -1,448,893.75        |                          |
|            |  | Dispositions | -263,000.00   |                      | 263,164.38               |
| SBNM6HC7   | PVTPL TRANSDIGM INC 6.625% 03-01-2032                          | Acquisitions | 1,300,000.00  | -1,298,087.50        |                          |
|            |  | Dispositions | -1,300,000.00 |                      | 1,329,925.00             |
| SBLF8T86   | PVTPL TRITON WTR HLDGS INC 6.25% DUE 04-01-2029/03-31-2021 BEO |              |               |                      |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|----------|---|--------------|---------------|----------------------|--------------------------|
|          |   | Acquisitions | 100,000.00    | -87,500.00           |                          |
|          |   | Dispositions | -1,500,000.00 |                      | 1,455,000.00             |
| SBS2FZM5 | PVTPL UKG INC 6.875% 02-01-2031                                   | Acquisitions | 690,000.00    | -690,000.00          |                          |
|          |   | Dispositions | -690,000.00   |                      | 702,075.00               |
| SBR1H7L8 | PVTPL UNITI GROUP/CSL CAPITAL 10.5% 02-15-2028                    | Acquisitions | 395,000.00    | -400,431.25          |                          |
|          |   | Dispositions | -395,000.00   |                      | 420,675.00               |
| SBSML619 | PVTPL US FOODS INC 5.75% 04-15-2033                               | Acquisitions | 505,000.00    | -505,000.00          |                          |
|          |   | Dispositions | -505,000.00   |                      | 505,981.25               |
| SBM8SW92 | PVTPL USA COMPRESSION PARTNERS LP/USA 7.125% 03-15-2029           | Acquisitions | 315,000.00    | -315,000.00          |                          |
|          |   | Dispositions | -315,000.00   |                      | 321,383.05               |
| SBP9SCV4 | PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 11-01-2033 BEO | Acquisitions | 615,000.00    | -531,433.50          |                          |
|          |   | Dispositions | -845,000.00   |                      | 756,912.50               |
| SBRJV3C5 | PVTPL VERTEX INC .75% 05-01-2029                                  | Acquisitions | 210,000.00    | -220,659.27          |                          |
|          |   | Dispositions | -170,000.00   |                      | 240,733.15               |
| SBRBQDW8 | PVTPL VICTRA HLDGS LLC / VICTRA FIN CORP 8.75% 09-15-2029         | Acquisitions | 303,000.00    | -303,000.00          |                          |
|          |   | Dispositions | -303,000.00   |                      | 310,605.40               |
| SBTBLGB7 | PVTPL VIKING BAKED GOODS ACQUISITION CORP 8.625% 11-01-2031       | Acquisitions | 800,000.00    | -800,000.00          |                          |
|          |   | Dispositions | -800,000.00   |                      | 805,000.00               |
| SBSKP420 | PVTPL VITAL ENERGY INC DEL 7.875% 04-15-2032                      | Acquisitions | 320,000.00    | -320,000.00          |                          |
|          |   | Dispositions | -320,000.00   |                      | 321,037.50               |
| SBRBCTZ1 | PVTPL WAND NEWCO 3 INC 7.625% 01-30-2032                          | Acquisitions | 146,000.00    | -146,000.00          |                          |
|          |   | Dispositions | -146,000.00   |                      | 148,433.75               |
| SBMZ1012 | PVTPL WASH MULTIFAMILY ACQUISITION INC 5.75% DUE 04-15-2026 BEO   | Acquisitions | 170,000.00    | -167,450.00          |                          |
|          |   | Dispositions | -2,572,000.00 |                      | 2,521,028.75             |
| SBRC3PR7 | PVTPL WAYFAIR LLC 7.25% 10-31-2029                                | Acquisitions | 465,000.00    | -465,000.00          |                          |
|          |   | Dispositions | -465,000.00   |                      | 474,300.00               |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description  | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
| SBQBCWX3   | PVTPL WESCO DISTRIBUTION INC 6.375% 03-15-2029                      | Acquisitions | 190,000.00    | -190,000.00          |                          |
|            |   | Dispositions | -190,000.00   |                      | 190,237.50               |
| SBRC3PJ9   | PVTPL WILDFIRE INTER HLDGS LLC 7.5% 10-15-2029                      | Acquisitions | 650,000.00    | -650,000.00          |                          |
|            |   | Dispositions | -650,000.00   |                      | 652,937.50               |
| SBRSF6F2   | PVTPL WINDSTREAM SVCS LLC/ESCROW FIN CORP 8.25% 10-01-2031          | Acquisitions | 340,000.00    | -340,000.00          |                          |
|            |   | Dispositions | -340,000.00   |                      | 342,975.00               |
| SBQBBHB3   | PVTPL WISCO DISTRIBUTION INC 6.625% 03-15-2032                      | Acquisitions | 143,000.00    | -143,000.00          |                          |
|            |   | Dispositions | -143,000.00   |                      | 143,178.75               |
| SBRBQDX9   | PVTPL WYNN RESORTS FIN LLC / WYNN RESORTS CAP CORP 6.25% 03-15-2033 | Acquisitions | 670,000.00    | -670,000.00          |                          |
|            |   | Dispositions | -670,000.00   |                      | 671,050.00               |
| SBQ3PV11   | PVTPL XEROX HLDGS CORP 8.875% 11-30-2029                            | Acquisitions | 260,000.00    | -260,000.00          |                          |
|            |   | Dispositions | -260,000.00   |                      | 262,250.00               |
| C98877DAF2 | PVTPL ZF NORTH AMER CAP INC 6.75% 04-23-2030                        | Acquisitions | 360,000.00    | -363,150.00          |                          |
|            |   | Dispositions | -210,000.00   |                      | 207,900.00               |
| C98877DAG0 | PVTPL ZF NORTH AMER CAP INC 6.875% 04-23-2032                       | Acquisitions | 420,000.00    | -418,950.00          |                          |
|            |   | Dispositions | -210,000.00   |                      | 216,300.00               |
| C68245XAM1 | PVTPL 1011778 B C UNLIMITED LIABILITY CO/NEW 4% DUE 10-15-2030      | Acquisitions | 830,000.00    | -740,779.00          |                          |
|            |   | Dispositions | -1,862,000.00 |                      | 1,643,215.00             |
| C55609NAD0 | PVTPLMACQUARIE AIRFINANCE HLDGS LTD 6.5% 03-26-2031                 | Acquisitions | 860,000.00    | -872,700.00          |                          |
|            |   | Dispositions | -860,000.00   |                      | 895,475.00               |
| SBNQN3H1   | PVTPLOLYMPUS WTR US HLDG CORP SR NT 6.25% 10-01-2029                | Acquisitions | 220,000.00    | -193,067.60          |                          |
|            |   | Dispositions | -4,486,000.00 |                      | 4,093,901.25             |
| S2714923   | QUALCOMM INC COM  | Acquisitions | 1,818.00      | -340,414.41          |                          |
|            |   | Dispositions | -161.00       |                      | 32,751.31                |
| SBMBN829   | RAPTOR ACQSTN CORP 4.875% DUE 11-01-2026                            | Acquisitions | 1,211,000.00  | -1,156,505.00        |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
|            |  | Dispositions | -1,211,000.00 |                      | 1,162,560.00             |
| C76118Y104 | RESIDEO TECHNOLOGIES INC COM USD0.001                          | Acquisitions | 8,689.00      | -170,521.98          |                          |
|            |  | Dispositions | -52,322.00    |                      | 1,121,511.26             |
| C991FAY995 | RIVERSTONE GLOBAL ENERGY & POWER FUND V                        | Acquisitions | 47,963.00     | -47,963.00           |                          |
|            |  | Dispositions | -4,075,175.00 |                      | 4,075,175.00             |
| C992LBJ993 | RLH INVESTORS IV, L.P.   | Acquisitions | 5,324,532.00  | -5,324,532.00        |                          |
|            |  | Dispositions | -275,820.00   |                      | 275,820.00               |
| S2749602   | ROPER TECHNOLOGIES INC   | Acquisitions | 843.00        | -453,501.58          |                          |
|            |  | Dispositions | -1,595.00     |                      | 883,446.98               |
| S2746711   | ROSS STORES INC COM  | Acquisitions | 5,168.00      | -706,955.81          |                          |
|            |  | Dispositions | -214.00       |                      | 31,669.24                |
| C780153BQ4 | ROYAL CARIBBEAN GROUP 6% CNV SNR NTS 08-15-2025                | Acquisitions | 115,000.00    | -325,277.73          |                          |
|            |  | Dispositions | -115,000.00   |                      | 489,388.42               |
| SBPK3CG3   | ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH              | Acquisitions | 8,900.00      | -590,377.05          |                          |
|            |  | Dispositions | -26,950.00    |                      | 1,799,549.67             |
| C7AY999AH9 | SAKS COM LLC LAST OUT LOAN SENIOR SECURED TERM LOAN 04-30-2026 | Acquisitions | 809,500.00    | -809,500.00          |                          |
|            |  | Dispositions | -809,500.00   |                      | 809,500.00               |
| S2310525   | SALESFORCE INC COM USD0.001                                    | Acquisitions | 629.00        | -173,641.55          |                          |
|            |  | Dispositions | -2,376.00     |                      | 681,544.38               |
| C80412LAA5 | SATURN OIL & GAS INC SR SECD NT 144A 9.625% 06-15-2029         | Acquisitions | 670,000.00    | -680,511.80          |                          |
|            |  | Dispositions | -170,000.00   |                      | 172,587.50               |
| C808513105 | SCHWAB CHARLES CORP COM NEW                                    | Acquisitions | 8,028.00      | -500,857.46          |                          |
|            |  | Dispositions | -30,453.00    |                      | 2,195,328.38             |
| S2779397   | SCHWAB CHARLES CORP COM NEW                                    | Acquisitions | 5,450.00      | -372,066.05          |                          |
|            |  | Dispositions | -121,891.00   |                      | 8,971,077.26             |
| SBRXXTF2   | SEAPORT ENTMT GROUP INC COM                                    |              |               |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|----------------|----------------------|--------------------------|
|            |   | Dispositions  | -10,115.11     |                      | 289,929.23               |
|            |   | Free Receipt  | 10,115.11      | 273,955.85           |                          |
| SBS6QB60   | SERVICE CORP INTL 5.75% 10-15-2032  | Acquisitions  | 670,000.00     | -670,000.00          |                          |
|            |   | Dispositions  | -670,000.00    |                      | 660,925.00               |
| CLX2558133 | SEZZLE FUNDING SPE II LLC REVOLVING CREDIT SENIOR SECURED 04-19-2027          | Acquisitions  | 2,448,687.21   | -2,448,687.21        |                          |
|            |   | Dispositions  | -326,297.61    |                      | 326,297.61               |
| C993FXH995 | SHAMROCK CAPITAL CONTENT FUND II, L.P.  | Acquisitions  | 1,027,734.63   | -1,027,734.63        |                          |
|            |   | Dispositions  | -2,017,771.63  |                      | 2,017,771.63             |
| C994PPY994 | SHAMROCK CAPITAL CONTENT FUND III L.P.  | Acquisitions  | 8,777,757.56   | -8,777,757.56        |                          |
|            |   | Dispositions  | -204,062.00    |                      | 204,062.00               |
| C9924MX998 | SHAMROCK CAPITAL GROWTH FUND IV, L.P.   | Acquisitions  | 450,198.00     | -450,198.00          |                          |
|            |   | Dispositions  | -128,008.00    |                      | 128,008.00               |
| C9942KU998 | SHAMROCK CAPITAL GROWTH FUND V, LP  | Acquisitions  | 10,096,064.00  | -10,096,064.00       |                          |
|            |   | Dispositions  | -216,032.00    |                      | 216,032.00               |
| SBQC4DW4   | SHIFT4 PAYMENTS INC 0.5% CNV SNR NTS 08-01-2027                               | Acquisitions  | 170,000.00     | -159,626.09          |                          |
|            |   | Dispositions  | -170,000.00    |                      | 181,919.14               |
| SBP92B97   | SHIFT4 PMTS INC 0.0% CONV 12-15-2025  | Acquisitions  | 45,000.00      | -52,298.17           |                          |
|            |   | Dispositions  | -45,000.00     |                      | 50,719.10                |
| C9939NL991 | SILVER POINT DISTRESSED OPPORTUNITY INSTITUTIONAL PARTNERS (OFFSHORE) LP      | Acquisitions  | 1,849,354.00   | -1,849,354.00        |                          |
|            |   | Dispositions  | -13,226,979.00 |                      | 13,226,979.00            |
| C995CUR991 | SILVER POINT DISTRESSED OPPORTUNITY INSTITUTIONAL PARTNERS II (OFFSHORE) L.P. | Acquisitions  | 4,190,445.00   | -4,190,445.00        |                          |
|            |   | Dispositions  | -188,241.00    |                      | 188,241.00               |
| C9934TK998 | SIRIS PARTNERS IV LP  | Acquisitions  | 7,829,024.72   | -7,829,024.72        |                          |
|            |   | Dispositions  | -2,830,545.72  |                      | 2,830,545.72             |
| CLX2280753 | SIRVA WORLDWIDE INC INITIAL TERM LOAN SENIOR SECURED 03-06-2026               | Acquisitions  | 884,941.14     | -808,546.50          |                          |
|            |   | Free Delivery | -884,941.14    |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description  | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|---------------|---------------|----------------------|--------------------------|
| CLX2280761 | SIRVA WORLDWIDE, INC. DELAYED DRAW TERM LOAN SR SECD TL 03-06-2026              | Acquisitions  | 917,120.82    | -913,320.82          |                          |
|            |   | Free Delivery | -917,120.82   |                      |                          |
| C82982T106 | SITIME CORP COM   | Acquisitions  | 18,726.00     | -2,295,614.27        |                          |
|            |   | Dispositions  | -3,192.00     |                      | 519,682.34               |
| SBN134B7   | SNOWFLAKE INC CL A CL A   | Acquisitions  | 10,713.00     | -2,002,438.34        |                          |
|            |   | Dispositions  | -15,081.00    |                      | 2,064,721.99             |
| C84850XAK8 | SPIN HOLDCO INC. (AKA COINMACH) TERM LOAN 03-04-2028                            | Acquisitions  | 2,317,508.88  | -2,029,541.30        |                          |
|            |   | Dispositions  | -73,337.80    |                      | 73,337.80                |
| C852312305 | STAAR SURGICAL CO COM NEW PAR \$0.01 COM NEW PAR \$0.01                         | Acquisitions  | 54,138.00     | -2,121,392.32        |                          |
|            |   | Dispositions  | -54,138.00    |                      | 1,753,421.55             |
| S2842255   | STARBUCKS CORP COM  | Acquisitions  | 2,928.00      | -224,174.94          |                          |
|            |   | Dispositions  | -1,726.00     |                      | 162,029.52               |
| C9943MW990 | STERLING GROUP PARTNERS V (PARALLEL), LP  | Acquisitions  | 7,435,573.02  | -7,435,573.02        |                          |
|            |   | Dispositions  | -288,953.29   |                      | 288,953.29               |
| CSHCSDL249 | STEWARD HEALTH CARE SYSTEM LLC DELAYED DRAW LOAN SENIOR SECURED TL 06-30-2024   | Acquisitions  | 1,458,115.19  | -1,458,115.19        |                          |
|            |   | Dispositions  | -31,813.37    |                      | 31,813.37                |
| C5S999BA44 | STEWARD HEALTH CARE SYSTEM LLC TRANCHE A REVOLVING SNR SECD REVOLVER 08-04-2027 | Acquisitions  | 530,223.75    | -530,223.75          |                          |
|            |   | Dispositions  | -2,948,320.76 |                      | 2,948,320.76             |
| SBKMQRH1   | STRIDE INC 1.125% DUE 09-01-2027  | Acquisitions  | 45,000.00     | -68,265.95           |                          |
|            |   | Dispositions  | -45,000.00    |                      | 86,812.59                |
| C78489HAB4 | SWF HOLDINGS I CORP INITIAL TERM LOAN FIRST LIEN SR SECURED 10-06-2028          | Acquisitions  | 110,000.00    | -98,450.00           |                          |
|            |   | Dispositions  | -3,112,436.52 |                      | 2,634,758.90             |
| SB94Q9V0   | T-MOBILE US INC COM   | Acquisitions  | 8,350.00      | -1,353,879.02        |                          |
|            |   | Dispositions  | -187,167.00   |                      | 37,724,439.62            |
| C876511AG1 | TASEKO MINES LTD 8.25% DUE 05-01-2030   | Acquisitions  | 145,000.00    | -145,000.00          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction   | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|---------------|---------------|----------------------|--------------------------|
|            |  | Dispositions  | -145,000.00   |                      | 145,725.00               |
| S2884183   | TERADYNE INC COM   | Acquisitions  | 3,600.00      | -380,275.56          |                          |
|            |  | Dispositions  | -80,952.00    |                      | 12,253,056.89            |
| SB616C79   | TESLA INC COM USD0.001   | Acquisitions  | 18,016.00     | -3,631,807.25        |                          |
|            |  | Dispositions  | -43,390.00    |                      | 8,443,611.51             |
| SBD8FDD1   | THE TRADE DESK INC COM CL A COM CL A   | Acquisitions  | 19,156.00     | -1,765,809.66        |                          |
|            |  | Dispositions  | -15,150.00    |                      | 1,856,896.61             |
| C9925CS997 | THOMPSON STREET CAPITAL PARTNERS IV LP   | Acquisitions  | 2,120,625.00  | -2,120,625.00        |                          |
|            |  | Dispositions  | -1,656,129.00 |                      | 1,656,129.00             |
| C992UJZ999 | THOMPSON STREET CAPITAL PARTNERS V, LP   | Acquisitions  | 504,135.00    | -504,135.00          |                          |
|            |  | Dispositions  | -2,056,770.00 |                      | 2,056,770.00             |
| CLX1945240 | TKC HOLDINGS INC LIEN1 TL 05-03-2028   | Acquisitions  | 1,028,720.71  | -981,653.21          |                          |
|            |  | Dispositions  | -9,480.12     |                      | 9,480.12                 |
|            |  | Free Delivery | -1,019,240.59 |                      |                          |
| CLX2413735 | TKC HOLDINGS, INC. CLOSING DATE INITIAL TERM LOAN (2024) SR SCRD TL 05-15-2028 | Acquisitions  | 956,924.90    | -958,121.06          |                          |
|            |  | Dispositions  | -18,380.62    |                      | 18,380.62                |
|            |  | Free Receipt  | 1,019,240.59  | 972,606.83           |                          |
| C131193104 | TOPGOLF CALLAWAY BRANDS CORP   | Acquisitions  | 139,845.00    | -2,309,626.05        |                          |
|            |  | Dispositions  | -139,845.00   |                      | 1,507,321.15             |
| CM87915274 | TOWER SEMICONDUCTOR LTD  | Acquisitions  | 17,930.00     | -545,731.97          |                          |
|            |  | Dispositions  | -3,797.00     |                      | 146,050.19               |
| SB11FJK3   | TRANSDIGM GROUP INC COM  | Acquisitions  | 1,878.00      | -2,397,783.84        |                          |
|            |  | Dispositions  | -4,294.00     |                      | 5,414,902.82             |
| C992477992 | TSG 7 B LP   | Acquisitions  | 14,713.00     | -14,713.00           |                          |
|            |  | Dispositions  | -787,762.00   |                      | 787,762.00               |
| C9926GQ995 | TSG7 A L.P.  | Acquisitions  | 628,634.00    | -628,634.00          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description                                | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|----------------|----------------------|--------------------------|
|            |   | Dispositions | -7,895,809.00  |                      | 7,895,809.00             |
| C9932A4998 | TSG8 PARALLEL L.P.                                  | Acquisitions | 3,476,277.00   | -3,476,277.00        |                          |
|            |   | Dispositions | -68,129.00     |                      | 68,129.00                |
| C994QAG997 | TSG9 PARALLEL LP                                    | Acquisitions | 6,482,741.00   | -6,482,741.00        |                          |
|            |   | Dispositions | -37,764.93     |                      | 37,764.93                |
| C912810RL4 | TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045        | Acquisitions | 15,845,000.00  | -16,482,684.83       |                          |
|            |   | Dispositions | -165,000.00    |                      | 175,737.74               |
| C91282CJY8 | TSY INFL IX N/B 1.75% 01-15-2034                    | Acquisitions | 28,330,000.00  | -27,954,180.50       |                          |
|            |   | Dispositions | -9,580,000.00  |                      | 9,713,678.83             |
| S2909644   | TYLER TECHNOLOGIES INC COM STK                      | Acquisitions | 291.00         | -123,949.59          |                          |
|            |   | Dispositions | -1,136.00      |                      | 616,370.66               |
| SBQ68CL4   | U S ACUTE CARE SOLUTIONS LLC 9.75% 05-15-2029       | Acquisitions | 2,418,000.00   | -2,371,356.78        |                          |
|            |   | Dispositions | -480,000.00    |                      | 461,880.00               |
| SBK6N347   | UBER TECHNOLOGIES INC COM USD0.00001                | Acquisitions | 24,762.00      | -1,841,952.04        |                          |
|            |   | Dispositions | -72,876.00     |                      | 5,162,606.57             |
| S2910118   | UGI CORP NEW COM                                    | Acquisitions | 8,450.00       | -213,340.53          |                          |
|            |   | Dispositions | -189,950.00    |                      | 4,517,991.11             |
| S2914734   | UNION PAC CORP COM                                  | Acquisitions | 731.00         | -170,120.76          |                          |
|            |   | Dispositions | -1.00          |                      | 245.23                   |
| C912810QV3 | UNITED STATES OF AMER TREAS BONDS 0.75% 02-15-2042  | Acquisitions | 3,950,000.00   | -4,248,563.25        |                          |
|            |   | Dispositions | -14,645,000.00 |                      | 16,685,125.16            |
| C912810TP3 | UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053   | Acquisitions | 8,155,000.00   | -7,426,438.93        |                          |
|            |   | Dispositions | -8,155,000.00  |                      | 7,330,777.21             |
| C91282CCA7 | UNITED STATES OF AMER TREAS NOTES 0.125%04-15-2026  | Acquisitions | 26,810,000.00  | -30,056,140.76       |                          |
|            |   | Dispositions | -750,000.00    |                      | 874,104.38               |
| C91282CGK1 | UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2033 |              |                |                      |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par     | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|----------------|----------------------|--------------------------|
|            |  | Acquisitions | 885,000.00     | -864,714.31          |                          |
|            |  | Dispositions | -23,580,000.00 |                      | 22,675,382.19            |
| C912810TY4 | UNITED STATES TREAS BDS 2.125% 02-15-2054                        | Acquisitions | 19,775,000.00  | -19,835,567.01       |                          |
|            |  | Dispositions | -3,130,000.00  |                      | 3,225,455.28             |
| C912810FH6 | UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875% 04-15-2029 | Acquisitions | 24,650,000.00  | -51,633,507.17       |                          |
|            |  | Dispositions | -18,680,000.00 |                      | 38,216,706.28            |
| C912810SV1 | UNITED STATES TREAS BDS 0.125% 02-15-2051                        | Acquisitions | 265,000.00     | -194,760.68          |                          |
|            |  | Dispositions | -7,625,000.00  |                      | 5,475,252.16             |
| C912828ZJ2 | UNITED STATES TREAS NTS .125% DUE 04-15-2025 REG                 | Acquisitions | 1,990,000.00   | -2,352,710.21        |                          |
|            |  | Dispositions | -620,000.00    |                      | 741,399.11               |
| C91282CGW5 | UNITED STATES TREAS NTS DTD 04-28-2023 1.25% DUE 04-15-2028      | Acquisitions | 57,225,000.00  | -57,213,073.53       |                          |
|            |  | Dispositions | -57,225,000.00 |                      | 59,077,236.46            |
| C912828N71 | UNITED STATES TREAS NTS INFL IDX DTD 0.625% 01-15-2026           | Acquisitions | 1,025,000.00   | -1,280,807.71        |                          |
|            |  | Dispositions | -26,645,000.00 |                      | 33,393,513.21            |
| SBMHXFT9   | UNITED STS STL CORP NEW CNV CORP 5.0% DUE 11-01-2026 REG         | Acquisitions | 99,000.00      | -276,579.66          |                          |
|            |  | Dispositions | -99,000.00     |                      | 284,422.64               |
| S2917766   | UNITEDHEALTH GROUP INC COM                                       | Acquisitions | 676.00         | -345,451.28          |                          |
|            |  | Dispositions | -18,073.00     |                      | 8,205,611.21             |
| C91879Q109 | VAIL RESORTS INC COM   | Acquisitions | 4,927.00       | -956,009.49          |                          |
| S2954194   | VAIL RESORTS INC COM   | Dispositions | -1,380.00      |                      | 261,717.50               |
| SBMQ7TP6   | VECTOR GROUP LTD 5.75% DUE 02-01-2029                            | Acquisitions | 100,000.00     | -92,000.00           |                          |
|            |  | Dispositions | -1,474,000.00  |                      | 1,413,197.50             |
| SBPGMZQ5   | VERALTO CORP COM   | Acquisitions | 7,729.00       | -795,711.63          |                          |
|            |  | Dispositions | -611.00        |                      | 67,742.37                |
| C92346NAB5 | VERIFONE SYSTEMS INC SEN SEC TL 08-20-2025                       | Acquisitions | 450,000.00     | -439,312.50          |                          |

## ◆ Schedule of Acquisitions &amp; Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|---------------|----------------------|--------------------------|
|            |  | Dispositions | -6,975,704.43 |                      | 6,421,215.93             |
| S2931034   | VERTEX PHARMACEUTICALS INC COM   | Acquisitions | 8,255.00      | -3,827,654.61        |                          |
|            |  | Dispositions | -3,737.00     |                      | 1,781,453.85             |
| C29430C102 | VESTIS CORP COM  | Acquisitions | 177,761.00    | -2,143,813.51        |                          |
|            |  | Dispositions | -64,056.00    |                      | 927,630.06               |
| SBCHWWF1   | VIACOM INC NEW 4.375% DUE 03-15-2043                                     | Acquisitions | 1,430,000.00  | -998,095.50          |                          |
|            |  | Dispositions | -1,430,000.00 |                      | 1,070,726.80             |
| C92553PAU6 | VIACOM INC NEW 5.85% DUE 09-01-2043                                      | Acquisitions | 10,000.00     | -7,830.60            |                          |
|            |  | Dispositions | -10,000.00    |                      | 8,891.20                 |
| C925524AX8 | VIACOM INC 6.875% DUE 04-30-2036   | Acquisitions | 580,000.00    | -577,851.05          |                          |
|            |  | Dispositions | -580,000.00   |                      | 593,856.20               |
| C925550105 | VIAVI SOLUTIONS INC COM NPV  | Acquisitions | 91,287.00     | -907,820.17          |                          |
|            |  | Dispositions | -269,869.00   |                      | 2,094,525.43             |
| C92769XAP0 | VIRGIN MEDIA SECD FIN PLC 5.5% 05-15-2029                                | Acquisitions | 1,160,000.00  | -1,084,600.00        |                          |
|            |  | Dispositions | -1,160,000.00 |                      | 1,094,950.00             |
| C92839U206 | VISTEON CORP COM NEW COM NEW   | Acquisitions | 3,836.00      | -451,733.11          |                          |
|            |  | Dispositions | -22,041.00    |                      | 2,324,375.46             |
| SBKPLVW6   | VITAL ENERGY INC 9.75% 10-15-2030  | Acquisitions | 10,000.00     | -10,450.00           |                          |
|            |  | Dispositions | -10,000.00    |                      | 10,795.90                |
| C92857WCA6 | VODAFONE GROUP PLC 5.75% 06-28-2054                                      | Acquisitions | 1,925,000.00  | -1,918,983.75        |                          |
|            |  | Dispositions | -460,000.00   |                      | 484,205.20               |
| SBH4GV32   | VONTIER CORP COM USD0.0001 WI  | Acquisitions | 77,360.00     | -2,698,342.11        |                          |
|            |  | Dispositions | -83,150.00    |                      | 3,561,435.55             |
| CG9158TAD2 | VORTEX OPCO LLC SECOND-OUT NEW MONEY TERM LOAN SENIOR SECURED 12-17-2028 | Dispositions | -3,186.70     |                      | 3,186.70                 |
| S2931205   | VULCAN MATERIALS CO COM  | Free Receipt | 1,279,842.00  | 1,141,164.71         |                          |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description                    | Transaction  | Shares/Par    | Cost of Acquisitions | Proceeds of Dispositions |
|------------|---|--------------|---------------|----------------------|--------------------------|
|            |   | Acquisitions | 7,992.00      | -2,105,697.27        |                          |
|            |   | Dispositions | -1,992.00     |                      | 503,728.72               |
| C931427108 | WALGREENS BOOTS ALLIANCE INC COM        | Acquisitions | 59,569.00     | -1,242,182.78        |                          |
|            |   | Dispositions | -99,784.00    |                      | 1,052,323.57             |
| S2936921   | WALMART INC COM                         | Acquisitions | 143,059.00    | -11,658,037.03       |                          |
|            |   | Dispositions | -1,288.00     |                      | 99,503.76                |
| S2270726   | WALT DISNEY CO                          | Acquisitions | 114,364.00    | -12,303,020.25       |                          |
|            |   | Dispositions | -14,285.00    |                      | 1,590,141.35             |
| C55903VBE2 | WARNERMEDIA HLDGS INC 5.141% 03-15-2052 | Acquisitions | 1,340,000.00  | -1,118,297.30        |                          |
|            |   | Dispositions | -1,365,000.00 |                      | 1,040,863.80             |
| S2937689   | WATERS CORP COM                         | Acquisitions | 2,966.00      | -997,602.47          |                          |
|            |   | Dispositions | -47.00        |                      | 13,463.24                |
| S2649100   | WELLS FARGO & CO NEW COM STK            | Acquisitions | 10,800.00     | -536,577.48          |                          |
|            |   | Dispositions | -63,720.00    |                      | 3,934,308.94             |
| S2950482   | WEST PHARMACEUTICAL SVCS INC COM        | Acquisitions | 2,142.00      | -648,348.11          |                          |
|            |   | Dispositions | -2,142.00     |                      | 651,667.60               |
| S2967181   | WILLIAMS CO INC COM                     | Acquisitions | 3,570.00      | -143,463.10          |                          |
|            |   | Dispositions | -1,265.00     |                      | 59,518.50                |
| C97650W108 | WINTRUST FINL CORP COM                  | Acquisitions | 4,834.00      | -530,432.89          |                          |
|            |   | Dispositions | -1,942.00     |                      | 186,263.50               |
| SBRV2CD0   | WORKIVA INC SR NT CONV 1.25% 08-15-2028 | Acquisitions | 203,000.00    | -191,467.66          |                          |
|            |   | Dispositions | -14,000.00    |                      | 13,165.24                |
| S2614807   | XCEL ENERGY INC COM                     | Acquisitions | 226,330.00    | -12,432,089.89       |                          |
|            |   | Dispositions | -30,780.00    |                      | 2,059,082.92             |
| SBLBQFB9   | ZAYO GROUP HLDGS 4% DUE 03-01-2027      | Acquisitions | 640,000.00    | -577,184.25          |                          |
|            |   | Dispositions | -640,000.00   |                      | 604,800.00               |

◆ Schedule of Acquisitions & Dispositions

| Asset ID   | Security Description   | Transaction  | Shares/Par   | Cost of Acquisitions | Proceeds of Dispositions |
|------------|--|--------------|--------------|----------------------|--------------------------|
| SBM8TGQ0   | ZILLOW GROUP INC 1.375% DUE 09-01-2026 REG                           | Acquisitions | 150,000.00   | -175,258.73          |                          |
|            |  | Dispositions | -205,000.00  |                      | 278,319.04               |
| C98956P102 | ZIMMER BIOMET HLDGS INC COM  | Acquisitions | 7,168.00     | -767,702.85          |                          |
|            |  | Dispositions | -1,533.00    |                      | 185,197.33               |
| C98980B103 | ZIPRECRUITER INC CL A CL A   | Acquisitions | 173,165.00   | -2,421,868.32        |                          |
|            |  | Dispositions | -173,165.00  |                      | 1,437,477.58             |
| SBL97053   | ZSCALER INC .125% DUE 07-01-2025                                     | Acquisitions | 270,000.00   | -354,333.87          |                          |
|            |  | Dispositions | -270,000.00  |                      | 362,685.94               |
| C88025U109 | 10X GENOMICS INC CL A CL A   | Acquisitions | 58,304.00    | -2,475,248.43        |                          |
|            |  | Dispositions | -58,304.00   |                      | 865,950.49               |
| C28253PAC3 | 8TH AVENUE FOOD & PROVISIONS INC TERM LOAN SENIOR SECURED 10-01-2025 | Acquisitions | 3,039,890.60 | -2,911,542.45        |                          |
|            |  | Dispositions | -43,889.74   |                      | 43,889.74                |

## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost     | Current Value       |
|--|------------------|---------------------|---------------------|
| <b><i>Non-Interest Bearing Cash - USD</i></b>                    |                  |                     |                     |
| EUR - Euro   | 3,071.290        | 3,071.29            | 3,071.29            |
| HKD - Hong Kong dollar   | 0.110            | 0.11                | 0.11                |
| USD - United States dollar                                       | 728,923.450      | 728,923.45          | 728,923.45          |
| USD - United States dollar                                       | 0.000            | 69,320.44           | 69,320.44           |
| <b>Total - all currencies</b>                                    |                  | <b>801,315.29</b>   | <b>801,315.29</b>   |
| <b>Total Non-Interest Bearing Cash - USD</b>                     |                  | <b>801,315.29</b>   | <b>801,315.29</b>   |
| <b><i>Receivables - Other - USD</i></b>                          |                  |                     |                     |
| Pending foreign exchange purchases: United States dollar         | 0.000            | 258,951.53          | 258,951.53          |
| <b>Total - all currencies</b>                                    |                  | <b>258,951.53</b>   | <b>258,951.53</b>   |
| Pending trade sales: United States dollar                        | 0.000            | 5,812,461.90        | 5,812,461.90        |
| <b>Total - all currencies</b>                                    |                  | <b>5,812,461.90</b> | <b>5,812,461.90</b> |
| Pending trade sales: United States dollar                        | 0.000            | 1,458,663.17        | 1,458,663.17        |
| <b>Total - all currencies</b>                                    |                  | <b>1,458,663.17</b> | <b>1,458,663.17</b> |
| <b>Total Receivables - Other - USD</b>                           |                  | <b>7,530,076.60</b> | <b>7,530,076.60</b> |
| <b><i>U.S. Government Securities</i></b>                         |                  |                     |                     |
| <b>United States - USD</b>                                       |                  |                     |                     |
| TSY INFL IX N/B TREAS BONDS 0.75% 02-15-2045<br>CUSIP: 912810RL4 | 21,790,000.000   | 23,992,381.64       | 21,164,839.23       |
| TSY INFL IX N/B 1.75% 01-15-2034<br>CUSIP: 91282CJY8             | 18,750,000.000   | 18,559,035.63       | 18,462,924.38       |

\*\* 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         |
|--|------------------|-----------------------|-----------------------|
| <i>U.S. Government Securities</i>  |                  |                       |                       |
| <b>United States - USD</b>   |                  |                       |                       |
| UNITED STATES OF AMER TREAS BILLS 0% TBILL01-02-2025<br>SEDOL: BR2NPB1               | 4,170,000.000    | 4,130,149.21          | 4,170,000.00          |
| UNITED STATES OF AMER TREAS NOTES 0.125%04-15-2026<br>CUSIP: 91282CCA7               | 26,060,000.000   | 29,217,366.10         | 30,612,629.88         |
| UNITED STATES OF AMER TREAS TIPS 04-15-2029<br>CUSIP: 91282CKL4                      | 26,085,000.000   | 26,693,696.57         | 26,652,289.02         |
| UNITED STATES TREAS BDS 2.125% 02-15-2054<br>CUSIP: 912810TY4                        | 16,645,000.000   | 16,681,001.09         | 15,854,599.36         |
| UNITED STATES TREAS BDS INFLATION INDEX LINKED 3.875%<br>04-15-2029 CUSIP: 912810FH6 | 18,385,000.000   | 38,689,060.49         | 37,860,052.72         |
| UNITED STATES TREAS NTS .125% DUE 04-15-2025 REG<br>CUSIP: 912828ZJ2                 | 22,030,000.000   | 24,447,574.59         | 26,754,822.35         |
| UNITED STS TREAS BILLS 0% 03-27-2025<br>SEDOL: BT9K6G1                               | 6,330,000.000    | 6,263,052.34          | 6,268,113.68          |
| <b>Total United States - USD</b>   |                  | <b>188,673,317.66</b> | <b>187,800,270.62</b> |
| <b>Total U.S. Government Securities</b>  |                  | <b>188,673,317.66</b> | <b>187,800,270.62</b> |
| <i>Corporate Debt Instruments - Preferred</i>  |                  |                       |                       |
| <b>United States - USD</b>   |                  |                       |                       |
| ALABAMA PWR CO 4.3% 07-15-2048<br>CUSIP: 010392FS2                                   | 1,215,000.000    | 1,406,739.15          | 998,269.81            |
| ANTHEM INC 4.65% DUE 01-15-2043<br>CUSIP: 94973VBB2                                  | 3,750,000.000    | 4,097,681.55          | 3,258,517.88          |
| BURL NORTHN SANTA 4.45% DUE 03-15-2043<br>CUSIP: 12189LAN1                           | 3,045,000.000    | 3,566,718.05          | 2,649,802.79          |
| CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049<br>CUSIP: 15189XAT5             | 460,000.000      | 528,526.20            | 371,630.01            |
| CONSUMERS ENERGY 3.1% DUE 08-15-2050<br>CUSIP: 210518DF0                             | 960,000.000      | 886,245.10            | 649,339.99            |
| DTE ELEC CO 2.95% DUE 03-01-2050<br>CUSIP: 23338VAL0                                 | 3,120,000.000    | 2,708,157.75          | 2,030,186.56          |
| DTE ELEC CO 4.3% DUE 07-01-2044<br>CUSIP: 23338VAD8                                  | 420,000.000      | 449,962.80            | 354,214.17            |
| DUKE ENERGY FLA 3.4% DUE 10-01-2046<br>CUSIP: 26444HAA9                              | 4,120,000.000    | 3,739,106.60          | 2,921,354.10          |

\*\* 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        |
|---|------------------|----------------------|----------------------|
| <b>Corporate Debt Instruments - Preferred</b>                                   |                  |                      |                      |
| <b>United States - USD</b>  |                  |                      |                      |
| DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047<br>CUSIP: 26442UAE4                    | 650,000.000      | 649,044.50           | 473,435.67           |
| DUKE ENERGY 4 DUE 09-30-2042<br>CUSIP: 26442CAN4                                | 385,000.000      | 379,094.10           | 312,989.75           |
| DUKE ENERGY 4.15% DUE 12-01-2044<br>CUSIP: 26442RAD3                            | 675,000.000      | 706,533.79           | 549,756.15           |
| FL PWR & LT CO 3.7% 12-01-2047<br>CUSIP: 341081FP7                              | 325,000.000      | 316,270.60           | 243,935.36           |
| FLORIDA PWR CORP 6.4% DUE 06-15-2038<br>CUSIP: 341099CL1                        | 980,000.000      | 1,273,541.40         | 1,055,438.16         |
| GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042<br>CUSIP: 373334JW2                | 4,030,000.000    | 4,023,894.86         | 3,430,028.87         |
| JPMORGAN CHASE & 5.6% DUE 07-15-2041<br>CUSIP: 46625HJB7                        | 2,605,000.000    | 3,347,954.20         | 2,630,081.80         |
| PACIFICORP 5.75% DUE 04-01-2037<br>CUSIP: 695114CD8                             | 575,000.000      | 716,041.75           | 578,474.33           |
| PPL ELEC UTILS CORP 3.95% 06-01-2047<br>CUSIP: 69351UAU7                        | 1,520,000.000    | 1,625,388.40         | 1,194,440.94         |
| PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050<br>CUSIP: 74456QCD6                  | 245,000.000      | 244,000.40           | 149,712.07           |
| PUBLIC SERVICE ELECTRIC 4.05% DUE 05-01-2048<br>CUSIP: 74456QBV7                | 615,000.000      | 611,193.15           | 489,462.41           |
| PUBLIC SVC CO N H 5.15% 01-15-2053<br>CUSIP: 744482BP4                          | 740,000.000      | 734,960.60           | 687,212.95           |
| PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049<br>CUSIP: 74456QCA2 | 460,000.000      | 460,174.80           | 314,035.05           |
| UNION ELEC CO 4.0% DUE 04-01-2048<br>CUSIP: 906548CN0                           | 1,320,000.000    | 1,278,535.15         | 1,026,437.53         |
| <b>Total United States - USD</b>  |                  | <b>33,749,764.90</b> | <b>26,368,756.35</b> |
| <b>Total Corporate Debt Instruments - Preferred</b>                             |                  | <b>33,749,764.90</b> | <b>26,368,756.35</b> |

\*\* 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        |
|--|------------------|----------------------|----------------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                      |                      |
| <b>Australia - USD</b>   |                  |                      |                      |
| BHP BILLITON FIN USA LTD 5.25% 09-08-2033<br>CUSIP: 055451BE7                                      | 410,000.000      | 389,516.40           | 412,104.48           |
| BHP BILLITON FIN USA LTD 5.5% 09-08-2053<br>CUSIP: 055451BF4                                       | 270,000.000      | 280,535.40           | 263,951.35           |
| BHP BILLITON FIN 5% DUE 09-30-2043<br>CUSIP: 055451AV0   | 935,000.000      | 1,149,854.50         | 874,391.27           |
| PVTPL MINERAL RES LTD 9.25% 10-01-2028<br>SEDOL: BQ2LP29   | 1,335,000.000    | 1,383,840.00         | 1,400,642.36         |
| RIO TINTO FIN USA LTD 2.75% 11-02-2051<br>CUSIP: 767201AT3   | 1,095,000.000    | 792,662.65           | 669,017.50           |
| <b>Total Australia - USD</b>   |                  | <b>3,996,408.95</b>  | <b>3,620,106.96</b>  |
| <b>Belgium - USD</b>   |                  |                      |                      |
| ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049<br>CUSIP: 03523TBV9                                      | 1,175,000.000    | 1,405,314.61         | 1,160,398.06         |
| ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039<br>CUSIP: 03523TBU1                            | 1,005,000.000    | 949,367.30           | 1,007,655.42         |
| ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036<br>CUSIP: 03522AAH3                                    | 3,910,000.000    | 4,265,484.19         | 3,706,559.69         |
| ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046<br>CUSIP: 03522AAJ9                                    | 5,531,000.000    | 5,859,125.52         | 5,033,978.64         |
| <b>Total Belgium - USD</b>   |                  | <b>12,479,291.62</b> | <b>10,908,591.81</b> |
| <b>Canada - USD</b>  |                  |                      |                      |
| ARTERRA WINES CANADA, INC. (FKA 9941762 CANADA INC.) TERM<br>LOAN 11-24-2027 CUSIP: C0451BAD8      | 2,385,082.650    | 2,239,952.56         | 2,327,435.20         |
| CANADIAN NATL RY CO 3.65% 02-03-2048<br>CUSIP: 136375CP5   | 1,635,000.000    | 1,777,782.05         | 1,232,019.56         |
| ENBRIDGE INC FIXED 4.5% DUE 06-10-2044<br>CUSIP: 29250NAJ4   | 365,000.000      | 348,773.67           | 301,175.86           |
| GATEWAY CASINOS & ENTERTAINMENT LIMITED COV-LITE TLB SENIOR<br>SECURED 12-18-2030 CUSIP: LX2565617 | 2,056,000.000    | 2,035,440.00         | 2,075,922.64         |
| GATEWAY CASINOS & ENTMTNT LTD SENIOR SECURED TERM<br>LN 22/10/2027 CUSIP: C3604MAR3                | 0.000            | 0.00                 | 0.00                 |
| GREAT CANADIAN GAMING CORPORATION TERM LOAN B SENIOR<br>SECURED 11-01-2029 CUSIP: C4111RAGO        | 2,388,000.000    | 2,364,120.00         | 2,382,627.00         |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>Canada - USD</b>  |                  |                 |               |
| HUDSON'S BAY CO TERM LOAN 30/09/2026<br>CUSIP: LX1987614                                       | 0.000            | 0.00            | 0.00          |
| HUDSON'S BAY COMPANY ULC FIRST OUT LOAN TL SENIOR SECURED<br>09-30-2026 CUSIP: LX2074925       | 0.000            | 0.00            | 0.00          |
| HUSKY INJECTION MOLDING SYS LTD TERM LOAN B SR SECD TL<br>02-15-2029 CUSIP: C8856UAE8          | 1,940,250.040    | 1,921,469.39    | 1,954,801.92  |
| PETRO-CDA 6.8% DUE 05-15-2038<br>CUSIP: 71644EAJ1  | 766,000.000      | 1,037,164.00    | 815,701.70    |
| PVTPL HUSKY INJECTION/TITAN 9.0% 02-15-2029<br>CUSIP: 44805RAA3                                | 423,000.000      | 423,000.00      | 441,614.49    |
| PVTPL MEG ENERGY CORP 5.875% DUE<br>02-01-2029/02-02-2021 BEO CUSIP: 552704AF5                 | 1,075,000.000    | 1,054,084.14    | 1,049,317.37  |
| PVTPL OPEN TEXT INC 4.125% 02-15-2030<br>CUSIP: 683720AA4                                      | 1,365,000.000    | 1,254,538.10    | 1,237,779.27  |
| PVTPL PARKLAND CORP 6.625% 08-15-2032<br>CUSIP: 70137WAN8                                      | 345,000.000      | 345,000.00      | 341,412.36    |
| PVTPL PARKLAND CORP/CANADA 4.5% 10-01-2029<br>CUSIP: 70137WAG3                                 | 650,000.000      | 581,977.75      | 602,867.52    |
| PVTPL PARKLAND FUEL CORP 5.875% DUE 07-15-2027 BEO<br>CUSIP: 70137TAP0                         | 790,000.000      | 787,900.00      | 782,472.25    |
| PVTPL 1011778 B C / NEW RED FIN 5.625% DUE 09-15-2029<br>CUSIP: 68245XAT6                      | 5,000.000        | 5,000.00        | 4,925.11      |
| PVTPL 1011778 B C NEW RED FIN 144A 4.375% 01-15-2028<br>CUSIP: 68245XAJ8                       | 730,000.000      | 721,819.10      | 697,306.12    |
| PVTPL 1011778 B C UNLIMITED LIAB CO/NEW 3.5% DUE<br>02-15-2029/11-09-2020 BEO CUSIP: 68245XAP4 | 150,000.000      | 132,275.05      | 137,459.70    |
| PVTPL 1011778 B C UNLIMITED LIABILITY CO 3.875% DUE<br>01-15-2028 CUSIP: 68245XAH2             | 1,010,000.000    | 931,191.75      | 955,126.44    |
| PVTPL 1011778 B C UNLIMITED LIABILITY CO/NEW 4% DUE<br>10-15-2030 CUSIP: 68245XAM1             | 830,000.000      | 740,779.00      | 742,300.41    |
| PVTPL 1011778 BC / NEW RED FIN 6.125% 06-15-2029<br>CUSIP: 68245XAR0                           | 1,020,000.000    | 1,020,000.00    | 1,023,746.99  |
| SATURN OIL & GAS INC SR SECD NT 144A 9.625% 06-15-2029<br>CUSIP: 80412LAA5                     | 478,000.000      | 487,970.80      | 464,694.77    |
| TRANSCANADA 5.85% DUE 03-15-2036<br>CUSIP: 89352HAB5   | 1,670,000.000    | 1,801,412.30    | 1,684,439.45  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost      | Current Value        |
|--|------------------|----------------------|----------------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                      |                      |
| <b>Canada - USD</b>  |                  |                      |                      |
| TRANSCANADA 6.2% DUE 10-15-2037<br>CUSIP: 89352HAD1  | 1,605,000.000    | 1,872,503.79         | 1,654,633.37         |
| <b>Total Canada - USD</b>  |                  | <b>23,884,153.45</b> | <b>22,909,779.50</b> |
| <b>Cayman Islands - USD</b>  |                  |                      |                      |
| MADISON PK FDG XXIII LTD DEFERRABLE MEZZNT CL E 10.81168%<br>07-27-2030 CUSIP: 55820UAA3           | 1,150,000.000    | 1,144,250.00         | 1,158,712.98         |
| PALMER SQUARE CLO 2021-3 LTD SECD DEFERRABLE NT CL E<br>10.71359% 01-15-2035 CUSIP: 69688JAA0      | 290,000.000      | 290,000.00           | 291,280.90           |
| PVTPL AIMCO CLO 14 LTD / AIMCO CLO 14 LLC 04/20/2034 VAR<br>RT DUE 04-20-2034 BEO CUSIP: 00144GAJ0 | 1,270,000.000    | 1,273,175.00         | 1,277,338.95         |
| PVTPL PPM CLO 5 LTD PPMC 2021-5A E VAR RT DUE 10-18-2034<br>BEO CUSIP: 69356VAA4                   | 265,000.000      | 265,000.00           | 261,036.63           |
| PVTPL TRINITAS CLO LTD SR 24-30A CL E FLTG 10-23-2037<br>CUSIP: 89643EAA3                          | 628,000.000      | 628,000.00           | 634,240.12           |
| <b>Total Cayman Islands - USD</b>  |                  | <b>3,600,425.00</b>  | <b>3,622,609.58</b>  |
| <b>China - USD</b>   |                  |                      |                      |
| CFLD CAYMAN INVEST 144A 2.5% 31/01/2031<br>SEDOL: 2AYPWDU  | 171,921.000      | 28,886.83            | 7,977.13             |
| CFLD CAYMAN INVT 144A 2.5% 31/01/2031<br>SEDOL: 8AYPWDU  | 325,130.000      | 78,553.64            | 15,086.03            |
| CFLD CAYMAN INVT 144A 31/01/2031<br>SEDOL: 1AYPWJU   | 33,689.000       | 25,066.25            | 737.12               |
| CHINA AOYUAN GROUP LTD FLTG RT 12/31/2049<br>SEDOL: 2AZMSYU  | 98,623.000       | 0.00                 | 955.66               |
| CHINA AOYUAN GROUP 0% 144A 30/09/2028<br>SEDOL: 6AZMRQU  | 8,814.000        | 0.00                 | 149.84               |
| CHINA AOYUAN GROUP 5.5% 30/09/2031<br>SEDOL: 5AZMRJU   | 38,184.590       | 1,021.97             | 763.69               |
| DEFAULTED AGILE GROUP HOLDING LTD 0.00% 13/10/2025<br>SEDOL: BLBLMH9                               | 410,000.000      | 397,740.00           | 37,925.00            |
| DEFAULTED CENTRAL CHINA REAL ESTATE LIMITED 7.25%<br>13/08/2024 SEDOL: BMF5Y01                     | 200,000.000      | 128,000.00           | 10,500.00            |
| DEFAULTED CENTRAL CHN REAL ESTATE 7.65% 27/08/2025<br>SEDOL: 2AYVZSU                               | 200,000.000      | 92,000.00            | 9,500.00             |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>China - USD</b>   |                  |                 |               |
| DEFAULTED CHINA EVERGRANDE GROUP 8.75% 28/06/2025<br>SEDOL: BYW5QD5                  | 400,000.000      | 280,750.00      | 7,000.00      |
| DEFAULTED FANTASIA HOLDINGS GROUP CO LTD 11.875% 01/06/2023<br>SEDOL: 6A9JL4U        | 200,000.000      | 155,500.00      | 5,000.00      |
| DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.25%<br>16/04/2025 SEDOL: BMZ6C77           | 400,000.000      | 113,500.00      | 22,200.00     |
| DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.65%<br>01/06/2026 SEDOL: BLDRK48           | 210,000.000      | 170,100.00      | 12,600.00     |
| DEFAULTED KAISA GROUP HOLDINGS LIMITED 9.375% GTD SNR NTS<br>30/06/24 SEDOL: BYW5T47 | 600,000.000      | 334,000.00      | 36,750.00     |
| DEFAULTED KWG GROUP HLDGS LTD 6.3% 13/02/26 USD200000/REGS<br>SEDOL: BMW6KK9         | 200,000.000      | 196,000.00      | 17,250.00     |
| DEFAULTED SHIMAO GROUP HLDGS LTD SHIMAO<br>6.125% 21/02/2024 CUSIP: AX2128525        | 400,000.000      | 273,000.00      | 26,240.00     |
| DEFAULTED TIMES CHINA HOLDINGS LTD 5.75% GTD<br>SNR NTS 14/01/2027 SEDOL: BL6JRS4    | 200,000.000      | 151,000.00      | 7,250.00      |
| DEFAULTED TIMES CHINA HOLDINGS LTD 6.2% 22/03/2026<br>SEDOL: BMGRL94                 | 410,000.000      | 373,612.50      | 12,428.13     |
| DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 6.35%<br>13/01/2027 SEDOL: BM90HX6       | 605,000.000      | 351,375.00      | 43,106.25     |
| DEFAULTED ZHENRO PROPERTIES GP LTD 6.63% GTD<br>SNR NTS 07/01/2026 SEDOL: BMCPKB7    | 605,000.000      | 466,225.00      | 2,456.30      |
| DEFAULTED ZHENRO PROPERTIES GP LTD 6.7% 04/08/2026<br>SEDOL: BMFJJG4                 | 200,000.000      | 125,200.00      | 1,250.00      |
| EASY TACTIC LTD 6.5% BDS 11/07/27 USD1000<br>SEDOL: 5AYAEDU                          | 234,944.000      | 206,566.25      | 7,616.88      |
| EASY TACTIC LTD 6.5% PIK 11/07/27 USD1*REGS<br>SEDOL: BNVSRX5                        | 225,321.000      | 174,560.02      | 7,304.91      |
| SHIMAO GROUP HOLDI 3.45% GTD SNR 11/01/31 USD<br>SEDOL: BM90J41                      | 205,000.000      | 101,987.50      | 12,546.00     |
| SUNAC CHINA HLDGS 5.25% PIK 30/09/26 USD1000<br>SEDOL: BR04VZ2                       | 55,982.000       | 3,341.47        | 7,837.48      |
| SUNAC CHINA HLDGS 5.75% PIK 30/09/28 USD1000<br>SEDOL: BR04WW6                       | 168,763.000      | 10,839.79       | 20,736.25     |
| SUNAC CHINA HLDGS 6.25% PIK 30/09/30 USD1000<br>SEDOL: BR04WH1                       | 79,666.000       | 5,476.32        | 8,768.84      |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost     | Current Value       |
|--|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                     |                     |
| <b>China - USD</b>   |                  |                     |                     |
| SUNAC CHINA HLDGS 6.5% BDS 30/09/27<br>SEDOL: BR04W48 USD200000                                  | 112,236.000      | 6,954.58            | 14,661.39           |
| SUNAC CHINA HLDGS 6% PIK 30/09/2025<br>SEDOL: BR04VX0 USD1000                                    | 55,846.000       | 347,205.83          | 8,097.67            |
| SUNAC CHINA HLDGS 6% PIK 30/09/2029<br>SEDOL: BR04WB5 USD1000                                    | 169,172.000      | 11,248.20           | 19,602.81           |
| <b>Total China - USD</b>   |                  | <b>4,609,711.15</b> | <b>384,297.38</b>   |
| <b>France - USD</b>  |                  |                     |                     |
| PVTPL ALTICE FRANCE S A SR SECD NT 144A 8.125% DUE<br>02-01-2027/08-01-2024 BEO CUSIP: 02156LAA9 | 1,370,000.000    | 1,165,525.00        | 1,110,728.68        |
| PVTPL ELECTRICITE DE FRANCE NT 144A 5.0%DUE 09-21-2048<br>CUSIP: 268317AT1                       | 570,000.000      | 633,259.78          | 496,621.19          |
| TOTAL CAP INTL 3.127% DUE 05-29-2050 REG<br>CUSIP: 89153VAV1                                     | 2,970,000.000    | 2,580,241.34        | 1,948,659.23        |
| TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064<br>CUSIP: 89157XAC5                                 | 1,395,000.000    | 1,395,000.00        | 1,336,530.57        |
| <b>Total France - USD</b>  |                  | <b>5,774,026.12</b> | <b>4,892,539.67</b> |
| <b>Germany - USD</b>   |                  |                     |                     |
| PVTPL CHEPLAPHARM ARZNEIMITTEL 5.5% DUE 01-15-2028<br>CUSIP: 16412EAA5                           | 870,000.000      | 825,464.40          | 787,572.46          |
| PVTPL SIEMENS FINANCIERINGSMAT 2.875% 03-11-2041<br>CUSIP: 82620KBF9                             | 1,815,000.000    | 1,609,634.00        | 1,311,587.55        |
| PVTPL VERTICAL U S NEWCO INC 5.25% DUE 07-15-2027<br>SEDOL: BMC7DR0                              | 280,000.000      | 280,000.00          | 274,105.59          |
| PVTPL ZF NORTH AMER CAP INC 6.75% 04-23-2030<br>CUSIP: 98877DAF2                                 | 150,000.000      | 151,312.50          | 144,290.14          |
| PVTPL ZF NORTH AMER CAP INC 6.875% 04-23-2032<br>CUSIP: 98877DAG0                                | 210,000.000      | 208,950.00          | 199,130.87          |
| PVTPL ZF NORTH AMERICA CAPITAL INC 6.875% DUE<br>04-14-2028 SEDOL: BPK2903                       | 990,000.000      | 1,006,053.40        | 987,307.60          |
| PVTPL ZF NORTH AMERICA CAPITAL INC 7.125% DUE<br>04-14-2030 CUSIP: 98877DAE5                     | 155,000.000      | 154,369.15          | 152,117.36          |
| <b>Total Germany - USD</b>   |                  | <b>4,235,783.45</b> | <b>3,856,111.57</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost     | Current Value       |
|--|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>                                    |                  |                     |                     |
| <b>Hong Kong - USD</b>   |                  |                     |                     |
| ADD HERO HOLDINGS 7.5% 30/09/2029 8.5% 30/09/2029<br>SEDOL: 5AZMSZU          | 67,434.150       | 2,749.11            | 6,406.24            |
| ADD HERO HOLDINGS 8.8% 30/09/2031 9.8% 30/09/2031<br>SEDOL: 8AZMTCU          | 68,277.680       | 3,189.33            | 1,365.55            |
| ADD HERO HOLDINGS 8% 30/09/2030 9.0% 30/09/2030<br>SEDOL: 8AZMTBU            | 52,121.260       | 2,244.46            | 1,172.73            |
| <b>Total Hong Kong - USD</b>   |                  | <b>8,182.90</b>     | <b>8,944.52</b>     |
| <b>Ireland - USD</b>   |                  |                     |                     |
| AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO<br>CUSIP: 00774MAZ8        | 1,970,000.000    | 1,493,050.49        | 1,544,329.10        |
| AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033<br>CUSIP: 00774MAY1     | 280,000.000      | 218,089.20          | 238,536.28          |
| PVTPL AIB GROUP PLC 5.871% 03-28-2035<br>CUSIP: 00135TAE4                    | 295,000.000      | 300,702.35          | 295,097.26          |
| PVTPL GGAM FIN LTD 5.875% 03-15-2030<br>CUSIP: 36170JAE6                     | 1,560,000.000    | 1,563,691.55        | 1,530,219.60        |
| PVTPL GGAM FINANCE LTD 6.875% 04-15-2029<br>CUSIP: 36170JAD8                 | 400,000.000      | 401,736.80          | 405,175.60          |
| <b>Total Ireland - USD</b>   |                  | <b>3,977,270.39</b> | <b>4,013,357.84</b> |
| <b>Israel - EUR</b>  |                  |                     |                     |
| TEVA PHARM FIN NL 7.375% 15/09/2029<br>SEDOL: BQXJJW0                        | 145,000.000      | 153,772.51          | 173,299.31          |
| TEVA PHARM FIN NL 7.875% 15/09/2031<br>SEDOL: 5AYRC3U                        | 100,000.000      | 106,050.00          | 126,117.36          |
| <b>Total Israel - EUR</b>  |                  | <b>259,822.51</b>   | <b>299,416.67</b>   |
| <b>Israel - USD</b>  |                  |                     |                     |
| LEVIATHAN BOND LTD 6.5% SNR SEC 30/06/2027 USD<br>SEDOL: BMF1012             | 85,000.000       | 83,512.50           | 82,242.35           |
| TEVA PHARMACEUTICAL FIN NETH III B 8.125% DUE<br>09-15-2031 CUSIP: 88167AAR2 | 200,000.000      | 200,000.00          | 223,498.80          |
| TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000<br>SEDOL: BD3GSZ6  | 3,150,000.000    | 2,165,086.15        | 2,264,533.68        |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost     | Current Value       |
|--|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                     |                     |
| <b>Israel - USD</b>  |                  |                     |                     |
| TEVA PHARMACEUTICALS NE 7.875% DUE<br>09-15-2029 CUSIP: 88167AAS0                        | 225,000.000      | 225,000.00          | 242,492.40          |
| TEVA 3.15% DUE 10-01-2026<br>SEDOL: BD3GT31  | 1,050,000.000    | 888,718.69          | 1,008,941.73        |
| TEVA 4.75% DUE 05-09-2027<br>SEDOL: BM92G79  | 280,000.000      | 280,000.00          | 273,229.98          |
| TEVA 6.15% DUE 02-01-2036<br>SEDOL: BMFDHC8  | 160,000.000      | 170,000.00          | 160,315.53          |
| <b>Total Israel - USD</b>  |                  | <b>4,012,317.34</b> | <b>4,255,254.47</b> |
| <b>Italy - USD</b>   |                  |                     |                     |
| ENI S P A 5.7% DUE 10-01-2040<br>CUSIP: 26874RAC2  | 300,000.000      | 313,113.00          | 282,147.74          |
| PVTPL ENI S P A 5.95% 05-15-2054<br>CUSIP: 26874RAP3                                     | 1,075,000.000    | 1,062,401.00        | 1,034,644.56        |
| PVTPL FIBERCOP SPA 6.0% 09-30-2034<br>CUSIP: 683879AD2                                   | 132,000.000      | 121,309.62          | 126,725.17          |
| PVTPL FIBERCOP SPA 6.375% 11-15-2033<br>CUSIP: 683879AB6                                 | 159,000.000      | 133,944.23          | 159,325.95          |
| PVTPL FIBERCOP SPA 7.2% 07-18-2036<br>CUSIP: 683879AF7                                   | 325,000.000      | 376,096.07          | 331,734.33          |
| PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 5.71% DUE<br>01-15-2026 BEO CUSIP: 46115HAW7 | 1,150,000.000    | 1,139,385.50        | 1,150,041.93        |
| PVTPL UNICREDIT SPA 5.459% DUE<br>06-30-2035/06-30-2030 BEO CUSIP: 904678AS8             | 1,350,000.000    | 1,343,807.85        | 1,304,010.33        |
| <b>Total Italy - USD</b>   |                  | <b>4,490,057.27</b> | <b>4,388,630.01</b> |
| <b>Japan - USD</b>   |                  |                     |                     |
| PVTPL RAKUTEN GROUP INC 11.25% 02-15-2027<br>CUSIP: 75102WAG3                            | 610,000.000      | 665,931.25          | 664,895.77          |
| SOFTBANK GROUP 4.625% 06/07/2028<br>SEDOL: BP2PM67                                       | 680,000.000      | 663,456.38          | 649,486.22          |
| <b>Total Japan - USD</b>   |                  | <b>1,329,387.63</b> | <b>1,314,381.99</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost     | Current Value       |
|---|------------------|---------------------|---------------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                     |                     |
| <b>Jersey, Channel Islands - USD</b>  |                  |                     |                     |
| PVTPL GOLUB CAPITAL PARTNERS CLO LTD SR 24-75A CL D1 FLTG<br>RT 07-25-2037 CUSIP: 38179YAG5 | 1,075,000.000    | 1,075,000.00        | 1,093,344.55        |
| <b>Total Jersey, Channel Islands - USD</b>  |                  | <b>1,075,000.00</b> | <b>1,093,344.55</b> |
| <b>Luxembourg - EUR</b>   |                  |                     |                     |
| KLOECKNER PENTAPLAST TERM LOAN SENIOR SECURED TLB<br>12/02/2026 CUSIP: 49865NAU4            | 1,544,254.200    | 1,540,613.06        | 1,471,868.86        |
| <b>Total Luxembourg - EUR</b>   |                  | <b>1,540,613.06</b> | <b>1,471,868.86</b> |
| <b>Luxembourg - USD</b>   |                  |                     |                     |
| ARD FINANCE 6.5% PIK 30/06/27 USD'144A'<br>SEDOL: BK9PBG8                                   | 0.000            | 0.00                | 0.00                |
| INTELSAT JACKSON HOLDINGS INC DIP TERM LOAN DUE 07-13-2022<br>BEO CUSIP: L5137LAK1          | 0.000            | 0.00                | 0.00                |
| KLOCKNER PENTAPLAST GMBH TERM LOAN USD DUE 02-12-2026 BEO<br>CUSIP: 49865NAT7               | 3,101,561.580    | 2,934,758.30        | 2,812,465.03        |
| PVTPL ALTICE FING S A SR SECD NT 5.0% DUE 01-15-2028<br>CUSIP: 02154CAF0                    | 450,000.000      | 450,000.00          | 352,227.61          |
| PVTPL ALTICE FRANCE HLDG S A NT 144A 10.5% 05-15-2027<br>CUSIP: 02156TAB0                   | 420,000.000      | 182,700.00          | 122,429.41          |
| PVTPL ARD FINANCE SA 6.5% DUE 06-30-2027BEO<br>CUSIP: 00191AAD8                             | 261,246.000      | 240,310.25          | 36,574.44           |
| <b>Total Luxembourg - USD</b>   |                  | <b>3,807,768.55</b> | <b>3,323,696.49</b> |
| <b>Macau - USD</b>  |                  |                     |                     |
| PVTPL MGM CHINA HLDGS LTD 4.75% DUE 02-01-2027 BEO<br>CUSIP: 55300RAG6                      | 775,000.000      | 739,705.75          | 750,208.38          |
| PVTPL MGM CHINA HLDGS LTD 7.125% 06-26-2031<br>CUSIP: 55300RAJO                             | 810,000.000      | 815,275.00          | 818,789.31          |
| <b>Total Macau - USD</b>  |                  | <b>1,554,980.75</b> | <b>1,568,997.69</b> |
| <b>Mexico - USD</b>   |                  |                     |                     |
| CEMEX S A B DE C V 5.125% 12-31-2040<br>CUSIP: 151290CA9                                    | 255,000.000      | 255,000.00          | 250,709.96          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>Mexico - USD</b>   |                  |                 |               |
| Total Mexico - USD  |                  | 255,000.00      | 250,709.96    |
| <b>Netherlands - USD</b>  |                  |                 |               |
| PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE<br>03-06-2042 CUSIP: 25156PAR4            | 1,065,000.000    | 1,123,602.00    | 960,211.88    |
| Total Netherlands - USD   |                  | 1,123,602.00    | 960,211.88    |
| <b>Norway - USD</b>   |                  |                 |               |
| EQUINOR ASA FIXED 3.7% DUE 04-06-2050<br>CUSIP: 29446MAH5                               | 745,000.000      | 730,390.13      | 552,664.19    |
| EQUINOR ASA 3.625% DUE 04-06-2040<br>CUSIP: 29446MAG7                                   | 1,195,000.000    | 1,227,542.80    | 966,351.75    |
| Total Norway - USD  |                  | 1,957,932.93    | 1,519,015.94  |
| <b>Switzerland - USD</b>  |                  |                 |               |
| PVTPL UBS GROUP AG 5.699% 02-08-2035<br>CUSIP: 902613BH0                                | 1,095,000.000    | 1,094,912.40    | 1,102,446.65  |
| PVTPL VISTAJET MALTA FIN P L C/XO MGMT HLDG SR NT 6.375%<br>02-01-2030 CUSIP: 92840JAB5 | 2,566,000.000    | 1,961,320.00    | 2,242,232.23  |
| Total Switzerland - USD   |                  | 3,056,232.40    | 3,344,678.88  |
| <b>Taiwan - USD</b>   |                  |                 |               |
| TSMC ARIZONA CORP NEW ISSUE 20YR 3.125% 10-25-2041<br>CUSIP: 872898AD3                  | 1,270,000.000    | 1,174,142.60    | 972,142.85    |
| Total Taiwan - USD  |                  | 1,174,142.60    | 972,142.85    |
| <b>United Kingdom - USD</b>   |                  |                 |               |
| ARDONAGH GROUP FIN 8.875% DUE 02-15-2032<br>CUSIP: 039956AA5                            | 515,000.000      | 515,000.00      | 535,078.84    |
| ASTRAZENECA PLC 4% DUE 09-18-2042<br>CUSIP: 046353AG3                                   | 1,505,000.000    | 1,441,752.60    | 1,247,702.99  |
| ASTRAZENECA PLC 6.45% DUE 09-15-2037<br>CUSIP: 046353AD0                                | 598,698.000      | 829,548.68      | 656,925.18    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost      | Current Value        |
|---|------------------|----------------------|----------------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                      |                      |
| <b>United Kingdom - USD</b>   |                  |                      |                      |
| B A T CAP CORP NT 5.65% 03-16-2052<br>CUSIP: 05526DBV6  | 390,000.000      | 348,447.62           | 357,576.69           |
| B A T CAP CORP 4.54% 08-15-2047<br>CUSIP: 05526DBF1   | 1,026,000.000    | 878,604.39           | 815,799.98           |
| EG GLOBAL FIN PLC 12% DUE 11-30-2028<br>CUSIP: 28228PAC5  | 1,448,000.000    | 1,466,483.75         | 1,619,291.19         |
| EG GROUP LTD ADDITIONAL TERM FAC (TRANCHE C) (USD) SR SECD<br>TERM LN 07/02/2025 CUSIP: N2820EAF5 | 845,331.090      | 834,764.46           | 854,139.44           |
| GLAXOSMITHKLINE 6.375% DUE 05-15-2038<br>CUSIP: 377372AE7   | 695,000.000      | 887,220.35           | 753,317.17           |
| HSBC HLDGS PLC 6.5% DUE 05-02-2036<br>CUSIP: 404280AG4  | 1,820,000.000    | 2,063,754.00         | 1,891,786.55         |
| HSBC HLDGS PLC 6.5% DUE 09-15-2037<br>CUSIP: 404280AH2  | 1,245,000.000    | 1,627,572.26         | 1,279,492.23         |
| NEW ENGLAND PWR CO 3.8% DUE 12-05-2047<br>CUSIP: 644188BF0  | 740,000.000      | 770,340.00           | 549,144.50           |
| PVTPL AAG FH UK PLC / GLOBAL AUTO HLDGS PLC 11.5%<br>08-15-2029 CUSIP: 00033YAA4                  | 670,000.000      | 670,000.00           | 681,831.03           |
| PVTPL ARDONAGH FINCO LTD 7.75% 02-15-2031<br>CUSIP: 039853AA4                                     | 2,025,000.000    | 2,051,152.75         | 2,085,291.09         |
| PVTPL GLOBAL AUTO HO/AAG FH UK 8.375% 01-15-2029<br>CUSIP: 00033GAA3                              | 1,500,000.000    | 1,468,935.67         | 1,399,056.74         |
| PVTPL HOWDEN UK REFINANCE PLC/HOWDEN US REFI 7.25%<br>02-15-2031 CUSIP: 44287GAA4                 | 545,000.000      | 545,000.00           | 553,846.22           |
| VODAFONE GROUP PLC 5.75% 06-28-2054<br>CUSIP: 92857WCA6   | 1,465,000.000    | 1,461,587.35         | 1,414,338.82         |
| VODAFONE GROUP PLC 5.875% 06-28-2064<br>CUSIP: 92857WCB4  | 735,000.000      | 753,956.15           | 712,681.09           |
| <b>Total United Kingdom - USD</b>   |                  | <b>18,614,120.03</b> | <b>17,407,299.75</b> |
| <b>United States - USD</b>  |                  |                      |                      |
| ABBVIE INC FIXED 4.7% DUE 05-14-2045<br>CUSIP: 00287YAS8  | 1,690,000.000    | 1,990,634.10         | 1,493,094.09         |
| ABBVIE INC 4.25% DUE 11-21-2049 REG<br>CUSIP: 00287YCB3   | 3,120,000.000    | 2,554,399.78         | 2,540,486.80         |
| ABBVIE INC 4.4% DUE 11-06-2042<br>CUSIP: 00287YAM1  | 2,125,000.000    | 2,467,343.02         | 1,842,155.42         |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| ABBVIE INC 4.55% DUE 03-15-2035 REG<br>CUSIP: 00287YCY3                                | 1,070,000.000    | 1,329,792.12    | 1,006,279.92  |
| ABBVIE INC 5.4% 03-15-2054<br>CUSIP: 00287YDW6   | 795,000.000      | 792,273.15      | 765,494.62    |
| ABBVIE INC 5.5% 03-15-2064<br>CUSIP: 00287YDX4   | 600,000.000      | 597,756.00      | 574,180.03    |
| ACPRODUCTS INC TERM LOAN B DUE 05-05-2028<br>CUSIP: 00488YAB2                          | 5,372,864.820    | 4,493,282.38    | 4,328,970.91  |
| ACRISURE LLC 2024 REFINANCING TERM LOAN SENIOR SECURED<br>11-06-2030 CUSIP: 00488PAS4  | 1,393,008.750    | 1,394,750.01    | 1,392,576.92  |
| ACRISURE LLC TL 11-06-2030<br>CUSIP: 00488PAV7   | -1,393,008.750   | -1,394,750.01   | -1,392,576.92 |
| AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053<br>CUSIP: 00115AAQ2                        | 285,000.000      | 283,489.50      | 271,867.91    |
| AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040<br>CUSIP: 009158AZ9                        | 640,000.000      | 585,765.60      | 456,885.96    |
| AKAMAI TECHNOLOGIES INC SR NT CONV 1.125% 02-15-2029<br>SEDOL: BLD94J7                 | 267,000.000      | 257,133.99      | 260,337.99    |
| ALLEGRO CLO XVI FLTG RT 0% DUE 04-25-2037<br>CUSIP: 01749VAA3                          | 1,000,000.000    | 990,000.00      | 1,010,622.10  |
| ALLIANT HLDGS 6.75% DUE 10-15-2027<br>SEDOL: BJK69N6                                   | 315,000.000      | 301,337.50      | 312,394.95    |
| AMAZON COM INC FIXED 3.875% DUE 08-22-2037<br>CUSIP: 023135BF2                         | 435,000.000      | 403,349.40      | 384,314.49    |
| AMAZON COM INC NT 2.875% 05-12-2041<br>CUSIP: 023135CA2                                | 1,055,000.000    | 783,654.00      | 775,200.52    |
| AMAZON COM INC NT 3.25% 05-12-2061<br>CUSIP: 023135CC8                                 | 1,835,000.000    | 1,530,016.40    | 1,196,409.71  |
| AMAZON COM INC 2.7% DUE 06-03-2060<br>CUSIP: 023135BU9                                 | 3,575,000.000    | 2,581,879.03    | 2,054,962.20  |
| AMAZON COM INC 4.05% 08-22-2047<br>CUSIP: 023135BJ4                                    | 440,000.000      | 511,275.60      | 363,987.35    |
| AMC ENTERTAINMENT HOLDINGS INC TERM LOAN01-04-2029<br>CUSIP: LX2390339                 | 3,167,915.740    | 3,202,548.89    | 3,216,004.70  |
| AMERICAN GREETINGS CORPORATION TERM LOAN SENIOR SECURED<br>10-23-2029 CUSIP: 02639DAN6 | 1,271,888.640    | 1,246,450.87    | 1,278,019.14  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| AMERN INTL GROUP 4.75% DUE 04-01-2048<br>CUSIP: 026874DL8                  | 1,335,000.000    | 1,363,757.30    | 1,182,215.47  |
| AMERN TOWER CORP 3.1% DUE 06-15-2050<br>CUSIP: 03027XBD1                   | 410,000.000      | 346,546.00      | 263,317.42    |
| AMGEN INC FIXED 3.15% 02-21-2040<br>CUSIP: 031162CR9                       | 995,000.000      | 1,008,120.35    | 742,197.89    |
| AMGEN INC 2.77% 09-01-2053<br>CUSIP: 031162CY4                             | 302,000.000      | 267,466.16      | 176,159.68    |
| AMGEN INC 4.4% 05-01-2045<br>CUSIP: 031162BZ2                              | 1,815,000.000    | 2,063,914.52    | 1,506,635.62  |
| AMGEN INC 4.663% DUE 06-15-2051<br>CUSIP: 031162CF5                        | 1,225,000.000    | 1,313,215.36    | 1,028,119.10  |
| AMGEN INC 5.15% DUE 11-15-2041<br>CUSIP: 031162BK5                         | 2,086,000.000    | 2,198,163.81    | 1,943,163.40  |
| AMGEN INC 5.65% 03-02-2053<br>CUSIP: 031162DT4                             | 1,540,000.000    | 1,537,782.40    | 1,485,527.83  |
| APPALACHIAN PWR CO 4.45% DUE 06-01-2045<br>CUSIP: 037735CV7                | 990,000.000      | 1,120,214.70    | 800,509.64    |
| APPLE INC FIXED 2.95% 09-11-2049<br>CUSIP: 037833DQ0                       | 85,000.000       | 96,703.65       | 56,733.01     |
| APPLE INC 2.65% DUE 05-11-2050 REG<br>CUSIP: 037833DW7                     | 2,615,000.000    | 2,085,090.91    | 1,630,180.62  |
| APPLE INC 2.65% 02-08-2051<br>CUSIP: 037833EF3                             | 3,845,000.000    | 2,913,520.90    | 2,375,236.95  |
| APPLE INC 2.8% DUE 02-08-2061<br>CUSIP: 037833EG1                          | 970,000.000      | 613,520.37      | 575,376.05    |
| APPLE INC 3.85% DUE 05-04-2043<br>CUSIP: 037833AL4                         | 535,000.000      | 539,440.30      | 443,768.47    |
| APPLE INC 3.85% DUE 08-04-2046<br>CUSIP: 037833CD0                         | 515,000.000      | 411,701.30      | 415,748.09    |
| APPLE INC 4.65% DUE 02-23-2046<br>CUSIP: 037833BX7                         | 315,000.000      | 343,458.62      | 288,709.15    |
| ARCHIBALD CANDY 10 DUE 12-31-2040 BOND IN DEFAULT<br>CUSIP: 039525AK6      | 15,103.710       | 22,338.48       | 925.10        |
| ARCHKEY HLDGS INC DELAYED TL SENIOR SECURED 10-10-2031<br>CUSIP: LX2485352 | 248,275.860      | 247,034.48      | 249,594.20    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| ARCHKEY HLDGS INC TLB SENIOR SECURED 10-10-2031<br>CUSIP: LX2485345                        | 2,151,724.140    | 2,130,206.90    | 2,163,149.80  |
| ASCEND LEARNING LLC INITIAL TERM LOAN (SECOND LIEN) DUE<br>12-10-2029 BEO CUSIP: 04349HAM6 | 2,077,478.800    | 2,033,119.65    | 2,056,704.01  |
| ASTRO ONE ACQUISITION CORPORATION 09-14-2029<br>CUSIP: 04638LAD7                           | 0.000            | 0.00            | 0.00          |
| AT&T INC FIXED 5.15% DUE 02-15-2050<br>CUSIP: 00206RFU1                                    | 1,040,000.000    | 1,057,216.14    | 931,782.45    |
| AT&T INC 3.5% DUE 09-15-2053 REG<br>CUSIP: 00206RKJ0                                       | 1,965,000.000    | 1,755,917.93    | 1,323,864.77  |
| AT&T INC 3.55% DUE 09-15-2055<br>CUSIP: 00206RLJ9  | 12,392,000.000   | 9,939,660.26    | 8,360,984.14  |
| AT&T INC 4.5% DUE 03-09-2048<br>CUSIP: 00206RDJ8   | 2,270,000.000    | 2,382,747.16    | 1,876,493.39  |
| AUTOZONE INC 6.55% 11-01-2033<br>CUSIP: 053332BH4  | 1,935,000.000    | 1,929,910.95    | 2,082,590.44  |
| AVALONBAY CMNTYS INC MEDIUM TERM 4.35% 04-15-2048<br>CUSIP: 05348EBE8                      | 1,095,000.000    | 1,115,746.25    | 907,151.99    |
| AVALONBAY CMNTYS 5.35% 06-01-2034<br>CUSIP: 053484AF8                                      | 260,000.000      | 259,212.20      | 261,219.55    |
| AVEANNA HEALTHCARE LLC TERM LOAN (SECONDLIEN) DUE<br>12-10-2029 CUSIP: 05355JAD0           | 1,910,000.000    | 1,814,500.00    | 1,833,600.00  |
| AVSC HOLDING CORP FLTG RT TBL 03-03-2025<br>CUSIP: 00241YAT1                               | 0.000            | 0.00            | 0.00          |
| BAE SYS HLDGS INC 4.75% DUE 10-07-2044<br>CUSIP: 05523UAL4                                 | 410,000.000      | 454,411.95      | 365,518.15    |
| BANK AMER CORP 3.311% DUE 04-22-2042<br>CUSIP: 06051GJW0                                   | 1,590,000.000    | 1,365,609.40    | 1,190,136.78  |
| BANK AMER CORP 4.083% 03-20-2051<br>CUSIP: 06051GJA8                                       | 1,610,000.000    | 1,495,546.06    | 1,262,636.80  |
| BANK OF AMERICA CORPORATION 2.676% DUE<br>06-19-2041/06-19-2020 REG CUSIP: 06051GJE0       | 7,245,000.000    | 5,662,866.30    | 5,037,663.31  |
| BANK OF AMERICA CORPORATION 4.244% 04-24-2038<br>CUSIP: 06051GGM5                          | 1,845,000.000    | 1,971,984.00    | 1,642,415.49  |
| BANK OF AMERICA CORPORATION 6.11% 01-29-2037<br>CUSIP: 59022CAJ2                           | 490,000.000      | 590,597.00      | 508,265.62    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| BAYCARE HLTH SYS FIXED 3.831% DUE 11-15-2050<br>CUSIP: 072722AE1                             | 405,000.000      | 461,837.70      | 310,361.50    |
| BCPE NORTH STAR US HOLDCO 2 INC. INITIAL TERM LOAN (SECOND LIEN) 06-08-2029 CUSIP: 05552DAF9 | 143,128.380      | 132,035.93      | 131,678.11    |
| BCPE NORTH STAR US HOLDCO 2, INC. INITIAL TERM LOAN 06-09-2028 CUSIP: 05552DAD4              | 4,125,825.910    | 3,839,825.48    | 3,958,729.96  |
| BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051<br>CUSIP: 084659BC4                            | 3,455,000.000    | 2,602,249.99    | 2,101,705.04  |
| BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048<br>CUSIP: 084659AP6                             | 700,000.000      | 705,097.16      | 519,910.45    |
| BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052<br>CUSIP: 084664DB4                         | 1,930,000.000    | 1,714,111.25    | 1,462,424.67  |
| BIOGEN INC SR NT 3.25% 02-15-2051<br>CUSIP: 09062XAK9  | 1,251,000.000    | 870,130.10      | 807,952.65    |
| BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036<br>5.834% 10-25-2033 CUSIP: 06406RBM8 | 635,000.000      | 635,000.00      | 657,722.88    |
| BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00038<br>4.706% 02-01-2034 CUSIP: 06406RBP1 | 1,090,000.000    | 1,090,000.00    | 1,047,874.60  |
| BLACKLINE INC 1.0% 06-01-2029<br>SEDOL: BRK3S25  | 57,000.000       | 60,653.93       | 61,810.80     |
| BLACKROCK FUNDING INC 5.25% 03-14-2054<br>CUSIP: 09290DAC5                                   | 1,220,000.000    | 1,203,273.25    | 1,154,346.75  |
| BLACKROCK FUNDING INC. 5.35% 01-08-2055<br>CUSIP: 09290DAK7                                  | 1,540,000.000    | 1,543,135.40    | 1,472,926.73  |
| BLOCK INC SR NT 2.75% 06-01-2026<br>SEDOL: BMX4FJ6   | 535,000.000      | 487,168.75      | 515,525.34    |
| BLOCK INC SR NT 3.5% 06-01-2031<br>SEDOL: BLD7383  | 35,000.000       | 31,793.75       | 30,816.81     |
| BOEING CO FIXED 5.15% DUE 05-01-2030<br>SEDOL: BM8XFR6                                       | 570,000.000      | 540,563.80      | 561,791.91    |
| BOEING CO FIXED 5.705% DUE 05-01-2040<br>SEDOL: BM8XFQ5                                      | 1,445,000.000    | 1,615,816.60    | 1,376,002.37  |
| BOEING CO FIXED 5.805% DUE 05-01-2050<br>CUSIP: 097023CW3                                    | 860,000.000      | 995,562.62      | 798,297.82    |
| BOEING CO SR NT 6.528% 05-01-2034<br>CUSIP: 097023DS1  | 60,000.000       | 60,000.00       | 62,875.75     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| BOEING CO 3.2% DUE 03-01-2029<br>SEDOL: BJBC2J0                                   | 1,275,000.000    | 1,164,444.75    | 1,174,379.18  |
| BOEING CO 3.625% DUE 02-01-2031<br>SEDOL: BMHXMZ4                                 | 350,000.000      | 300,433.50      | 317,734.91    |
| BOEING CO 5.93% DUE 05-01-2060<br>SEDOL: BM8R6Q4                                  | 20,000.000       | 18,016.20       | 18,535.03     |
| BOEING CO 6.388% 05-01-2031<br>SEDOL: BT25ZZ5                                     | 145,000.000      | 145,000.00      | 151,691.14    |
| BOEING CO 6.858% 05-01-2054<br>CUSIP: 097023DT9                                   | 1,170,000.000    | 1,263,547.60    | 1,245,952.61  |
| BOOKING HLDGS INC .75% DUE 05-01-2025<br>SEDOL: BMV7LX3                           | 84,000.000       | 174,502.54      | 221,649.81    |
| BP CAP MKTS AMER INC 3.379% 02-08-2061<br>CUSIP: 10373QBQ2                        | 840,000.000      | 739,251.78      | 532,781.12    |
| BP CAP MKTS AMER INC 4.893% 09-11-2033<br>CUSIP: 10373QBV1                        | 930,000.000      | 929,981.40      | 899,851.60    |
| BP CAP MKTS AMER 2.772% DUE 11-10-2050<br>CUSIP: 10373QBN9                        | 2,960,000.000    | 2,446,981.00    | 1,778,495.22  |
| BP CAP MKTS AMER 2.939% DUE 06-04-2051<br>CUSIP: 10373QBP4                        | 665,000.000      | 470,307.95      | 412,416.61    |
| BRAND INDL SERVICES INC TERM LOAN B SENIOR SECURED<br>08-01-2030 CUSIP: LX2292196 | 0.000            | 0.00            | 0.00          |
| BRISTOL MYERS FIXED 4.25% DUE 10-26-2049<br>CUSIP: 110122CR7                      | 2,720,000.000    | 3,176,116.97    | 2,201,320.78  |
| BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063<br>CUSIP: 110122EC8                       | 910,000.000      | 928,296.90      | 976,528.15    |
| BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052<br>CUSIP: 110122DW5                       | 1,170,000.000    | 915,002.90      | 852,909.36    |
| BULLDOG PURCHASER INC TERM LOAN B SENIOR SECURED 06-13-2031<br>CUSIP: 12021GAB0   | 1,652,325.820    | 1,653,584.93    | 1,661,958.88  |
| BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG<br>CUSIP: 12189LAS0         | 1,850,000.000    | 1,918,849.55    | 1,696,723.50  |
| BX COML MTG TR FLTG RT 5.59078% DUE 11-13-2046<br>CUSIP: 05614JAA3                | 1,205,000.000    | 1,223,075.00    | 1,205,097.73  |
| CAMDEN PPTY TR 3.35% DUE 11-01-2049<br>CUSIP: 133131AY8                           | 690,000.000      | 697,817.70      | 475,390.53    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                       |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| CARNIVAL CORP GTD SR CONV NT 5.75% 12-01-2027<br>CUSIP: 143658BV3               | 113,000.000      | 164,083.19      | 227,356.00    |
| CATERPILLAR INS 3.803% DUE 08-15-2042<br>CUSIP: 149123CB5                       | 1,125,000.000    | 1,219,940.85    | 914,944.77    |
| CBI BUYER INC SECOND LIEN TERM LOAN 01-05-2029<br>CUSIP: 64900YAE2              | 0.000            | 0.00            | 0.00          |
| CCO HLDGS LLC / CCO HLDGS CAP CORP SR NT144A 4.25%<br>01-15-2034 SEDOL: BMVZMH8 | 1,225,000.000    | 916,993.57      | 993,830.25    |
| CCO HOLDINGS LLC 4.5% 06-01-2033<br>SEDOL: BNDM315                              | 1,210,000.000    | 935,987.50      | 1,018,079.14  |
| CD&R SMOKEY BUYER 9.5% DUE 10-15-2029<br>SEDOL: BL54BX3                         | 2,269,000.000    | 2,273,182.50    | 2,233,779.27  |
| CENTENNIAL RESOURCE DEV INC 3.25% DUE 04-01-2028 REG<br>SEDOL: BLF87Y8          | 39,000.000       | 114,381.03      | 98,109.88     |
| CHARLES SCHWAB CORP 5.853% 05-19-2034<br>CUSIP: 808513CE3                       | 915,000.000      | 915,000.00      | 942,707.54    |
| CHARTER FIXED 3.85% DUE 04-01-2061<br>CUSIP: 161175BY9                          | 4,285,000.000    | 3,544,350.85    | 2,586,346.98  |
| CHEMOURS CO SR NT 144A 4.625% 11-15-2029<br>SEDOL: BP2BRJ3                      | 670,000.000      | 566,916.06      | 582,112.97    |
| CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050<br>CUSIP: 166764CA6                | 510,000.000      | 468,544.20      | 338,063.37    |
| CHEVRON CORP NEW 2.978% DUE 05-11-2040<br>CUSIP: 166764BZ2                      | 385,000.000      | 385,000.00      | 285,633.96    |
| CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050<br>CUSIP: 125523CK4                    | 70,000.000       | 66,360.00       | 46,094.61     |
| CIGNA GROUP SR NT 3.4% 03-15-2051<br>CUSIP: 125523CQ1                           | 2,370,000.000    | 2,253,672.25    | 1,548,402.81  |
| CIGNA GROUP 5.6% 02-15-2054<br>CUSIP: 125523CW8                                 | 1,040,000.000    | 1,036,911.00    | 975,286.94    |
| CISCO SYS INC SR NT 5.9 DUE 02-15-2039 REG<br>CUSIP: 17275RAD4                  | 555,000.000      | 766,699.80      | 586,775.57    |
| CISCO SYS INC 5.3% 02-26-2054<br>CUSIP: 17275RBU5                               | 1,140,000.000    | 1,135,417.20    | 1,108,960.98  |
| CISCO SYS INC 5.5% DUE 01-15-2040<br>CUSIP: 17275RAF9                           | 465,000.000      | 557,249.33      | 469,183.52    |

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| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| CITIGROUP INC 2.904% 11-03-2042<br>CUSIP: 172967NF4  | 130,000.000      | 130,000.00      | 91,147.35     |
| CITIGROUP INC 3.785% 03-17-2033<br>CUSIP: 172967NN7  | 2,795,000.000    | 2,496,254.07    | 2,509,967.63  |
| CITIGROUP INC 4.65% DUE 07-23-2048<br>CUSIP: 172967MD0   | 275,000.000      | 338,627.87      | 236,031.94    |
| CITIGROUP INC 4.75% DUE 05-18-2046<br>CUSIP: 172967KR1   | 740,000.000      | 808,784.85      | 650,859.84    |
| CITIGROUP INC 5.316% 09-26-2020 REG<br>CUSIP: 172967MM0  | 960,000.000      | 958,502.40      | 924,959.50    |
| CITIGROUP INC 5.875 DUE 01-30-2042<br>CUSIP: 172967FX4   | 870,000.000      | 1,129,479.30    | 889,646.17    |
| CITIGROUP INC 8.125% DUE 07-15-2039<br>CUSIP: 172967EW7  | 1,585,000.000    | 2,547,573.80    | 1,957,507.97  |
| CLOUD SOFTWARE GROUP INC TLB 03-30-2029<br>CUSIP: LX2330152                                      | 0.000            | 0.00            | 0.00          |
| CLOUD SOFTWARE GROUP INC TLB 03-30-2029<br>CUSIP: 88632NBF6                                      | 1,477,316.930    | 1,425,567.38    | 1,480,507.93  |
| CLOUDERA INC LIEN2 TL DUE 10-08-2029 BEO<br>CUSIP: 74339VAE8                                     | 2,395,997.710    | 2,062,638.07    | 2,345,082.76  |
| CMO WELLS FARGO COML MTG TR 2014-LC16 MTG PASS THRU CTF<br>CL B VAR RT 08-15-2050 SEDOL: BFMXV53 | 22,721.970       | 21,308.95       | 21,742.88     |
| CMO WELLS FARGO COML MTG TR 2014-LC16 MTG PASS THRU CTF<br>CL C DUE 08-15-2050 CUSIP: 94988XBA3  | 180,000.000      | 141,750.00      | 109,243.78    |
| CMO WFRBS COML MTG TR 2012-C10 COML MTG PASSTHRU CTF CL C<br>DUE 12-15-2045 REG CUSIP: 92890NAY5 | 90,000.000       | 68,850.00       | 73,950.35     |
| COCA COLA CO FIXED 2.5% DUE 06-01-2040<br>CUSIP: 191216CW8                                       | 790,000.000      | 767,422.65      | 553,727.53    |
| COCA COLA CO 2.5% 03-15-2051<br>CUSIP: 191216DC1   | 1,125,000.000    | 838,496.25      | 660,703.60    |
| COCA COLA CO 5.4% 05-13-2064<br>CUSIP: 191216DT4   | 760,000.000      | 765,388.40      | 732,638.93    |
| COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049<br>CUSIP: 20030NCE9                                 | 1,225,000.000    | 1,185,620.72    | 927,822.36    |
| COMCAST CORP NEW 2.937% 11-01-2056<br>CUSIP: 20030NDU2   | 2,812,000.000    | 1,946,261.46    | 1,642,617.60  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                    | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                          |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| COMCAST CORP NEW 2.987% 11-01-2063<br>CUSIP: 20030NDW8             | 6,467,000.000    | 4,385,932.59    | 3,655,908.34  |
| COMCAST CORP NEW 3.75% DUE 04-01-2040<br>CUSIP: 20030NDH1          | 1,405,000.000    | 1,173,343.60    | 1,131,100.88  |
| COMCAST CORP NEW 4.049% DUE 11-01-2052<br>CUSIP: 20030NCG4         | 2,421,000.000    | 2,401,032.04    | 1,823,245.17  |
| COMCAST CORP 5.5% DUE 05-15-2064<br>CUSIP: 20030NEG2               | 260,000.000      | 258,778.00      | 242,895.20    |
| COML METALS CO 3.875% DUE 02-15-2031<br>SEDOL: BMDJ3M0             | 45,000.000       | 41,681.25       | 39,756.10     |
| COML METALS CO 4.125% DUE 01-15-2030<br>SEDOL: BMVFJ55             | 980,000.000      | 926,149.40      | 900,701.27    |
| COML METALS CO 4.375% DUE 03-15-2032<br>SEDOL: BMVFJ33             | 680,000.000      | 612,987.50      | 608,931.70    |
| COMMONWEALTH EDISON CO 3.85% 03-15-2052<br>CUSIP: 202795JV3        | 820,000.000      | 662,475.10      | 607,510.69    |
| COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG<br>CUSIP: 202795JM3 | 3,085,000.000    | 3,132,161.00    | 2,409,162.36  |
| CONNECTICUT LIGHT & POWER CO 4.0% 04-01-2048<br>CUSIP: 207597EL5   | 665,000.000      | 752,161.55      | 522,095.40    |
| CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062<br>CUSIP: 20826FBD7  | 1,195,000.000    | 925,476.57      | 864,560.52    |
| CONOCOPHILLIPS CO 4.3% DUE 11-15-2044<br>CUSIP: 20826FAC0          | 495,000.000      | 560,127.15      | 414,480.28    |
| CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG<br>CUSIP: 209111FDO | 1,595,000.000    | 1,709,715.29    | 1,363,624.91  |
| CONS EDISON CO N Y 3.95% DUE 03-01-2043<br>CUSIP: 209111FC2        | 3,835,000.000    | 3,634,648.55    | 3,071,372.58  |
| CONS EDISON CO N Y 4.5% DUE 12-01-2045<br>CUSIP: 209111FG3         | 390,000.000      | 439,281.20      | 330,867.79    |
| CORNERSTONE BLDG BRANDS INC TLB 05-02-2031<br>CUSIP: LX2313331     | 1,190,017.500    | 1,184,067.41    | 1,143,166.51  |
| CORNERSTONE BLDG 6.125% DUE 01-15-2029<br>SEDOL: BM93CC9           | 3,449,000.000    | 2,621,196.57    | 2,749,390.35  |
| CORNING INC 5.45% DUE 11-15-2079<br>CUSIP: 219350BQ7               | 1,380,000.000    | 1,519,246.33    | 1,249,861.06  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| CP ATLAS BUYER INC 7% DUE 12-01-2028<br>SEDOL: BMWC4P0  | 2,343,000.000    | 2,089,173.27    | 2,060,796.20  |
| CQP HOLDCO LP & 5.5% DUE 06-15-2031<br>SEDOL: BM8H4Y8   | 1,675,000.000    | 1,621,958.75    | 1,599,839.05  |
| CROWN BUYER INC INITIAL TERM LOAN SENIOR SECURED TERM LOAN<br>07-26-2028 CUSIP: 22821KAB2           | 2,831,075.190    | 2,689,165.77    | 2,689,521.43  |
| CROWN FINANCE US, INC. DIP DELAYED DRAW TM LN SENIOR<br>SECURED TM LN DUE 09-08-23 CUSIP: LX2082696 | 0.000            | 0.00            | 0.00          |
| CSC HLDGS LLC 4.125% DUE 12-01-2030<br>SEDOL: BM9LYP0   | 400,000.000      | 284,500.00      | 287,345.44    |
| CSC HLDGS LLC 6.5% DUE 02-01-2029<br>CUSIP: 126307AZ0   | 205,000.000      | 189,881.25      | 172,132.56    |
| CSX CORP 3.8% DUE 11-01-2046<br>CUSIP: 126408HF3  | 2,120,000.000    | 1,986,418.17    | 1,632,550.94  |
| CSX CORP 4.5% 11-15-2052<br>CUSIP: 126408HV8  | 985,000.000      | 754,707.00      | 831,997.24    |
| CSX CORP 4.75% DUE 05-30-2042<br>CUSIP: 126408GW7   | 735,000.000      | 848,329.95      | 665,535.22    |
| CVS HEALTH CORP 4.125% DUE 04-01-2040 REG<br>CUSIP: 126650DK3                                       | 230,000.000      | 226,122.20      | 180,407.15    |
| CVS HEALTH CORP 4.78% DUE 03-25-2038<br>CUSIP: 126650CY4  | 2,085,000.000    | 2,052,788.90    | 1,803,119.55  |
| CVS HEALTH CORP 5.05% DUE 03-25-2048<br>CUSIP: 126650CZ1  | 2,210,000.000    | 2,216,290.78    | 1,822,617.92  |
| CVS HEALTH CORP 5.125% DUE 07-20-2045<br>CUSIP: 126650CN8   | 3,540,000.000    | 3,929,549.29    | 2,980,331.13  |
| CVS HEALTH CORP 7.0% 03-10-2055<br>SEDOL: BQ2KRF3   | 150,000.000      | 150,000.00      | 150,503.29    |
| DANAHER CORP 2.6% DUE 10-01-2050<br>CUSIP: 235851AV4  | 1,090,000.000    | 862,595.10      | 649,544.65    |
| DEFAULTED MATTERHORN MERGER 8.5% DUE 06-01-2026<br>SEDOL: BG5PY87                                   | 6,580,000.000    | 4,515,738.33    | 197,400.00    |
| DELUXE ENTERTAINMENT TERM LOAN DUE 03-25-2024 BEO<br>CUSIP: LX1839922                               | 15,279.150       | 14,804.35       | 6,111.66      |
| DELUXE ENTERTAINMENT TERM LOAN DUE 09-25-2024 BEO<br>CUSIP: LX1839930                               | 0.000            | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                      |                  |                 |               |
| <b>United States - USD</b>                                     |                  |                 |               |
| DEVON ENERGY CORP 5.75% 09-15-2054<br>CUSIP: 25179MBH5         | 2,290,000.000    | 2,268,705.80    | 2,081,986.73  |
| DIAMONDBACK ENERGY INC 5.75% 04-18-2054<br>CUSIP: 25278XBA6    | 1,455,000.000    | 1,449,484.80    | 1,368,081.50  |
| DIAMONDBACK ENERGY INC 5.9% 04-18-2064<br>CUSIP: 25278XBB4     | 665,000.000      | 664,694.10      | 624,448.80    |
| DIGITALOCEAN HLDGS INC NT CONV 0% 12-01-2026<br>SEDOL: BP6WHT2 | 2,148,000.000    | 1,825,506.25    | 1,906,350.00  |
| DISH DBS CORP 7.75% DUE 07-01-2026<br>SEDOL: BYVR0K7           | 1,150,000.000    | 1,000,097.55    | 967,326.39    |
| DISNEY WALT CO 3.5% DUE 05-13-2040 REG<br>CUSIP: 254687FY7     | 2,215,000.000    | 1,801,734.70    | 1,777,656.56  |
| DISNEY WALT CO 3.6% DUE 01-13-2051 REG<br>CUSIP: 254687FZ4     | 3,480,000.000    | 3,197,941.95    | 2,563,583.52  |
| DOMINION RES INC 4.7% DUE 12-01-2044<br>CUSIP: 25746UCC1       | 1,960,000.000    | 1,893,409.60    | 1,664,835.29  |
| DOW CHEMICAL CO NT 4.8% 05-15-2049<br>CUSIP: 260543CV3         | 560,000.000      | 622,430.36      | 471,475.58    |
| DOW CHEMICAL CO 3.6% 11-15-2050<br>CUSIP: 260543DD2            | 810,000.000      | 776,410.25      | 557,074.28    |
| DOW CHEMICAL CO 4.375% DUE 11-15-2042<br>CUSIP: 260543CG6      | 2,455,000.000    | 2,503,186.45    | 2,015,189.84  |
| DOWDUPONT INC 5.319% DUE 11-15-2038<br>CUSIP: 26078JAE0        | 1,502,000.000    | 1,688,225.15    | 1,506,968.02  |
| DOWDUPONT INC 5.419% DUE 11-15-2048<br>CUSIP: 26078JAF7        | 760,000.000      | 860,157.91      | 757,647.59    |
| DROPBOX INC SR NT CONV 0% DUE 03-01-2028REG<br>SEDOL: BJN46X6  | 232,000.000      | 220,318.93      | 236,785.00    |
| DTE ELEC CO 4.05% 05-15-2048<br>CUSIP: 23338VAH9               | 165,000.000      | 164,259.15      | 132,169.32    |
| DUKE ENERGY FLA LLC 6.2% 11-15-2053<br>CUSIP: 26444HAR2        | 915,000.000      | 909,436.80      | 965,678.75    |
| DUKE ENERGY OHIO INC 5.6% 03-15-2054<br>CUSIP: 26442EAL4       | 1,215,000.000    | 1,211,828.85    | 1,174,454.61  |
| DUKE ENERGY 3.95% 03-15-2048<br>CUSIP: 26442CAU8               | 980,000.000      | 1,051,505.90    | 751,871.97    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| DYNACAST INTERNATIONAL LLC LAST OUT TERMLOAN DUE 10-03-2025<br>BEO CUSIP: LX1926257    | 926,695.460      | 970,713.53      | 898,894.60    |
| EHOSTAR CORP 10.75% 11-30-2029<br>SEDOL: BR54DP1                                       | 3,680,901.000    | 3,573,691.23    | 3,958,019.21  |
| EHOSTAR CORPORATION PIK 3.875% 11-30-2030<br>SEDOL: BQT6FN8                            | 1,891,304.000    | 1,312,171.67    | 1,984,515.48  |
| EHOSTAR CORPORATION 6.75% PIK 11-30-2030<br>SEDOL: BT6M5C9                             | 2,255,696.000    | 2,805,582.00    | 2,045,800.87  |
| EDUCATION MANAGEMENT II LLC TRANCHE B TERM LOAN DUE<br>07-02-2020 BEO CUSIP: LX1414494 | 478,118.000      | 19,722.37       | 239.06        |
| EG FINCO LIMITED TERM LOAN FLTG RT<br>02-07-2028 CUSIP: N2820EAM0                      | -2,113.330       | -2,086.91       | -2,129.56     |
| ELEVANCE HLTH INC 4.65% DUE 08-15-2044<br>CUSIP: 94973VVK2                             | 2,155,000.000    | 2,174,518.60    | 1,850,523.41  |
| ELI LILLY AND CO 4.875% DUE 02-27-2053<br>CUSIP: 532457CG1                             | 2,515,000.000    | 2,354,043.05    | 2,281,456.90  |
| ELI LILLY AND COMPANY 5.0% 02-09-2054<br>CUSIP: 532457CM8                              | 725,000.000      | 720,874.75      | 666,727.21    |
| EMERSON ELEC CO 2.8% DUE<br>12-21-2051/12-21-2021 BEO CUSIP: 291011BS2                 | 1,315,000.000    | 1,151,756.88    | 814,081.72    |
| EMPOWER CLO 2022-1 LTD 10.19317% 10-20-2037<br>CUSIP: 29246YAE8                        | 520,000.000      | 520,000.00      | 529,879.12    |
| ENTEGRIS ESCROW CORP 5.95% 06-15-2030<br>SEDOL: BMVBD51                                | 260,000.000      | 260,937.50      | 257,883.87    |
| ENERGY ARK LLC 5.75% 06-01-2054<br>CUSIP: 29366MAG3                                    | 1,095,000.000    | 1,125,368.30    | 1,084,565.48  |
| ENERGY MISS LLC 5.85% 06-01-2054<br>CUSIP: 29366WAE6                                   | 1,690,000.000    | 1,689,222.60    | 1,705,842.74  |
| ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046<br>CUSIP: 29379VBJ1                         | 435,000.000      | 471,061.81      | 388,178.23    |
| ENTERPRISE PRODS OPER LLC CORP 5.25% 08-16-2077<br>SEDOL: BF47Q58                      | 1,320,000.000    | 1,255,637.50    | 1,289,790.35  |
| ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049<br>CUSIP: 29379VBU6                          | 775,000.000      | 829,860.90      | 667,916.78    |
| ENTERPRISE PRODS 4.2% DUE 01-31-2050<br>CUSIP: 29379VBW2                               | 1,780,000.000    | 1,735,963.90    | 1,402,571.93  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                       |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| ENTERPRISE PRODS 5.1% DUE 02-15-2045<br>CUSIP: 29379VBC6                        | 545,000.000      | 590,676.05      | 502,783.23    |
| ENTLEY SYSTEMS INC 0.375% 07-01-2027<br>SEDOL: BN7TC15                          | 231,000.000      | 211,966.28      | 208,015.50    |
| EQUINIX INC FIXED 2.95% 09-15-2051<br>CUSIP: 29444UBM7                          | 1,730,000.000    | 1,479,722.98    | 1,063,025.75  |
| EVERGY INC NT CONV 4.5% 12-15-2027<br>SEDOL: BTLT053                            | 191,000.000      | 199,692.25      | 207,330.50    |
| EXELON CORP 4.1% DUE 03-15-2052<br>CUSIP: 30161NBH3                             | 220,000.000      | 183,269.47      | 167,502.87    |
| EXELON CORP 5.1% DUE 06-15-2045<br>CUSIP: 30161NAS0                             | 445,000.000      | 503,801.86      | 403,290.87    |
| EXELON GENERATION 5.6 DUE 06-15-2042<br>CUSIP: 30161MAN3                        | 880,000.000      | 970,526.18      | 849,616.00    |
| EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG<br>CUSIP: 30231GBM3                  | 4,160,000.000    | 3,741,619.41    | 2,920,566.31  |
| EXXON MOBIL CORP 4.227% DUE 03-19-2040<br>CUSIP: 30231GBF8                      | 3,475,000.000    | 3,572,359.08    | 3,051,483.12  |
| FEDEX CORP 4.05% DUE 02-15-2048<br>CUSIP: 31428XBQ8                             | 830,000.000      | 780,446.05      | 635,967.41    |
| FEDEX CORP 4.4% DUE 01-15-2047<br>CUSIP: 31428XBN5                              | 505,000.000      | 510,064.80      | 409,093.66    |
| FERTITTA ENTMT LLC 6.75% DUE 01-15-2030<br>SEDOL: BPLFC68                       | 1,725,000.000    | 1,513,398.61    | 1,591,353.18  |
| FIRSTENERGY CORP 4% 05-01-2026<br>SEDOL: BNVQWX4                                | 327,000.000      | 337,542.61      | 328,144.50    |
| FIVE PT OPER CO LP / 5 PT CAP CORP SR NT144A 10.5%<br>01-15-2028 SEDOL: BQXH9Y6 | 2,966,212.000    | 2,731,092.14    | 3,018,547.84  |
| FL PWR & LT CO 3.15% DUE 10-01-2049<br>CUSIP: 341081FX0                         | 2,525,000.000    | 2,216,832.35    | 1,705,166.84  |
| FL PWR & LT CO 3.95% 03-01-2048<br>CUSIP: 341081FQ5                             | 1,215,000.000    | 1,199,605.85    | 955,464.48    |
| FL PWR & LT CO 4.05% DUE 06-01-2042<br>CUSIP: 341081FG7                         | 255,000.000      | 254,563.95      | 210,369.54    |
| FORM TECHNOLOGIES LLC FLTG RT TBL<br>07-22-2025 CUSIP: 34634FAB5                | 8,591.820        | 7,643.95        | 8,419.98      |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| FOX CORP 5.476% DUE 01-25-2039<br>CUSIP: 35137LAJ4   | 380,000.000      | 443,781.48      | 361,118.27    |
| FRESHPET INC SR NT CONV 04-01-2028<br>SEDOL: BQWS8C1   | 27,000.000       | 62,843.20       | 59,697.00     |
| GAINWELL ACQUISITION CORP TERM B LOAN FIRST LIEN SENIOR<br>SECURED 10-01-2027 CUSIP: 59909TAC8 | 2,147,421.420    | 2,091,898.56    | 2,075,246.59  |
| GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040<br>CUSIP: 369550BH0                               | 390,000.000      | 431,751.89      | 340,712.98    |
| GEN MTRS FINL CO 5.75% DUE 12-31-2049<br>SEDOL: BFB5M57  | 615,000.000      | 630,675.00      | 589,482.79    |
| GENERAL MOTORS CO 5.6% DUE 10-15-2032 BEO<br>CUSIP: 37045VAZ3                                  | 755,000.000      | 753,157.80      | 761,889.41    |
| GENERAL MTRS FINL CO INC 6.4% 01-09-2033<br>CUSIP: 37045XED4                                   | 390,000.000      | 412,042.80      | 404,293.33    |
| GEO GROUP INC TERM LOAN SENIOR SECURED 04-04-2029<br>CUSIP: LX2291560                          | 2,165,397.340    | 2,177,237.15    | 2,199,675.58  |
| GETTY IMAGES INC 9.75% 144A 03-01-2027<br>SEDOL: BDVLC84                                       | 2,628,000.000    | 2,626,355.00    | 2,618,671.91  |
| GILEAD SCIENCES 4.15% DUE 03-01-2047<br>CUSIP: 375558BK8                                       | 2,475,000.000    | 2,475,435.97    | 1,986,224.25  |
| GILEAD SCIENCES 4.75% DUE 03-01-2046<br>CUSIP: 375558BD4                                       | 2,740,000.000    | 2,925,286.51    | 2,416,503.05  |
| GLOB TEL LINK CORP TERM LOAN 07-31-2029<br>CUSIP: 37959JAG6                                    | 3,457,621.520    | 3,379,432.13    | 3,371,180.98  |
| GOLDEN STATE FOODS LLC TLB SENIOR SECURED 10-07-2031<br>CUSIP: LX2477524                       | 1,194,000.000    | 1,185,045.00    | 1,203,325.14  |
| GOLDMAN SACHS GROUP INC 4.017% 10-31-2038<br>CUSIP: 38148YAA6                                  | 3,835,000.000    | 3,676,450.04    | 3,248,636.13  |
| GOLDMAN SACHS GROUP INC 5.33% 07-23-2035<br>CUSIP: 38141GB37                                   | 1,175,000.000    | 1,175,000.00    | 1,154,568.89  |
| GOLDMAN SACHS 4.8% DUE 07-08-2044<br>CUSIP: 38141EC31  | 290,000.000      | 323,564.16      | 256,575.18    |
| GOLDMAN SACHS 6.25% DUE 02-01-2041<br>CUSIP: 38141GGM0   | 470,000.000      | 661,416.90      | 495,040.60    |
| GOLDMAN SACHS 6.75% DUE 10-01-2037<br>CUSIP: 38141GFD1   | 3,560,000.000    | 4,392,163.03    | 3,826,432.39  |

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| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| GRAINGER W W INC FIXED 4.6% DUE 06-15-2045<br>CUSIP: 384802AB0                                       | 460,000.000      | 554,566.80      | 410,988.85    |
| GRAND CIRCLE CORPORATION FLTG RT TBL<br>02-26-2026 CUSIP: LX1933394                                  | 1,361,382.750    | 1,334,155.10    | 1,362,797.23  |
| HALEON US CAPITAL LLC 4.0% 03-24-2052<br>CUSIP: 36264FAN1  | 1,210,000.000    | 880,274.25      | 935,064.47    |
| HEARTLAND DENTAL LLC TL TERM LOAN 04-28-2028<br>CUSIP: 42236WAW7                                     | 2,367,473.090    | 2,371,023.77    | 2,369,201.35  |
| HESS MIDSTREAM OPERATIONS LP SR NT 144A 4.25% 02-15-2030<br>SEDOL: BM9STG7                           | 1,150,000.000    | 1,073,369.20    | 1,060,055.74  |
| HESS MIDSTREAM OPERATIONS LP 5.625% DUE 02-15-2026<br>SEDOL: BL9C3F9                                 | 395,000.000      | 386,112.50      | 393,705.85    |
| HLF FING SARL LLC / HERBALIFE INTL SR NT144A 4.875%<br>06-01-2029 SEDOL: BKPGFP2                     | 250,000.000      | 179,375.00      | 175,000.00    |
| HOME DEPOT INC 3.35% DUE 04-15-2050 REG<br>CUSIP: 437076CD2  | 3,000,000.000    | 2,750,309.65    | 2,094,952.26  |
| HOME DEPOT INC 4.875 DUE 02-15-2044<br>CUSIP: 437076BD3  | 745,000.000      | 911,336.75      | 682,061.92    |
| HOME DEPOT INC 5.3% 06-25-2054<br>CUSIP: 437076DF6   | 920,000.000      | 909,214.50      | 882,458.28    |
| HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054<br>CUSIP: 438516CT1                                     | 2,215,000.000    | 2,210,016.25    | 2,077,947.25  |
| HOSPITALITY PPTYS FIXED 4.75% DUE 10-01-2026<br>CUSIP: 44106MBA9                                     | 990,000.000      | 968,688.60      | 935,520.89    |
| HSBC BK USA N A 7 DUE 01-15-2039<br>CUSIP: 4042Q1AD9   | 1,500,000.000    | 2,209,125.00    | 1,671,738.54  |
| HUDSON PAC PPTYS L FIXED 3.95% 11-01-2027<br>SEDOL: BDD87X3  | 240,000.000      | 205,992.00      | 208,299.40    |
| HUMANA INC 4.95% DUE 10-01-2044<br>CUSIP: 444859BE1  | 1,290,000.000    | 1,350,141.11    | 1,096,889.81  |
| I/O CMO CR SUISSE 1ST BSTN MTG SECS CORP SER 2003-AR18<br>CL II-X 07-25-2033 REG CUSIP: 22541QFF4    | 0.010            | 0.00            | 0.00          |
| I/O CMO CR SUISSE 1ST BSTN MTG SECS CORP SER 2003-AR20 CL<br>II-X .6039 8-25-33 REG CUSIP: 22541QLC4 | 1,018.490        | 117.05          | 0.01          |
| ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG<br>SEDOL: BNLYXS0                                    | 50,000.000       | 50,039.88       | 41,764.05     |

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| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| IDERA INC TERM LOAN 03-02-2029<br>CUSIP: 45168RAS2  | 0.020            | 0.02            | 0.02          |
| IMB INTERNAT CAPITAL 5.3% 02-05-2054<br>CUSIP: 449276AG9  | 1,420,000.000    | 1,398,536.30    | 1,312,183.29  |
| INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO<br>CUSIP: 454889AU0                                 | 1,295,000.000    | 1,145,877.15    | 852,067.45    |
| INSIGHT ENTERPRISES INC CORP CONV 0.75% 02-15-2025<br>SEDOL: BMPRV3                             | 32,000.000       | 92,394.22       | 71,628.24     |
| INTEL CORP 3.25% DUE 11-15-2049<br>CUSIP: 458140BJ8   | 2,555,000.000    | 2,059,283.65    | 1,527,548.06  |
| INTEL CORP 4.75% DUE 03-25-2050<br>CUSIP: 458140BM1   | 240,000.000      | 270,555.94      | 185,685.00    |
| INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO<br>CUSIP: 45866FAL8                       | 1,170,000.000    | 1,053,258.20    | 751,502.70    |
| INTERDIGITAL INC SR NT CONV 3.5% 06-01-2027<br>SEDOL: BRXDCT7                                   | 36,000.000       | 73,442.97       | 90,445.34     |
| INTERNATIONAL BUSINESS MACHS CORP 4.9% 07-27-2052<br>CUSIP: 459200KV2                           | 370,000.000      | 322,665.90      | 329,679.41    |
| IRIS HOLDING INC INITIAL TRM LN FIRST LIEN SENIOR SECURED<br>TRM LN 06-28-2028 CUSIP: 46271BAB6 | 2,395,314.850    | 2,234,851.92    | 2,302,927.56  |
| JETBLUE AWYS CORP SR NT CONV .5% 04-01-2026<br>SEDOL: BQ0QFR1                                   | 2,829,000.000    | 2,515,660.09    | 2,623,897.50  |
| JOHNSON & JOHNSON 3.4% 01-15-2038<br>CUSIP: 478160CL6   | 2,695,000.000    | 2,645,292.88    | 2,254,566.96  |
| JPMBB COML MTG 4.7124 DUE 08-15-2046<br>CUSIP: 46640LAK8  | 327,147.830      | 307,518.96      | 301,168.10    |
| JPMORGAN CHASE & CO 3.897% 01-23-2049<br>CUSIP: 46647PAN6                                       | 1,600,000.000    | 1,717,566.95    | 1,231,716.06  |
| JPMORGAN CHASE & CO 4.032% 07-24-2048<br>CUSIP: 46647PAK2                                       | 2,320,000.000    | 2,275,044.75    | 1,831,719.95  |
| JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000<br>CUSIP: 48126BAA1                      | 1,560,000.000    | 1,655,213.30    | 1,540,752.78  |
| JPMORGAN CHASE & CO. 5.336% 01-23-2035<br>CUSIP: 46647PEC6                                      | 2,285,000.000    | 2,309,480.30    | 2,274,527.94  |
| KAISER FNDTN HOSPS 3.266% DUE 11-01-2049<br>CUSIP: 48305QAE3                                    | 925,000.000      | 888,937.85      | 642,106.53    |

\*\* 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 |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052<br>CUSIP: 49271VAR1                         | 705,000.000      | 698,697.30      | 580,499.70    |
| KINDER MORGAN INC 5.55% DUE 06-01-2045<br>CUSIP: 49456BAH4                             | 2,845,000.000    | 3,061,686.79    | 2,658,239.98  |
| KINDER MORGAN 5.5 DUE 03-01-2044<br>CUSIP: 494550BU9                                   | 2,155,000.000    | 2,170,077.79    | 1,998,052.62  |
| KINDER MORGAN 6.95% DUE 01-15-2038<br>CUSIP: 494550AW6                                 | 875,000.000      | 1,173,165.00    | 948,910.21    |
| KROGER CO 4.45% DUE 02-01-2047<br>CUSIP: 501044DG3                                     | 1,870,000.000    | 1,923,072.75    | 1,540,353.69  |
| KROGER CO 5.65% 09-15-2064<br>CUSIP: 501044DX6   | 955,000.000      | 950,750.25      | 899,506.33    |
| LEVEL 3 FINANCING INC TERM B-2 TERM LOAN SENIOR SECURED<br>04-15-2030 CUSIP: 52729KAS5 | 1,432,781.700    | 1,430,990.72    | 1,458,571.77  |
| LHS BORROWER, LLC TERM LOAN B 02-25-2029 BEO<br>CUSIP: LX2026669                       | 1,989,400.190    | 1,770,982.97    | 1,894,068.13  |
| LIBERTY MEDIA CORPORATION CNV 2.25% 08-15-2027 BEO<br>SEDOL: BS2L3Y1                   | 94,000.000       | 101,466.64      | 114,727.00    |
| LOCKHEED MARTIN CORP 4.09% 09-15-2052<br>CUSIP: 539830BN8                              | 1,825,000.000    | 1,647,056.00    | 1,445,427.94  |
| LOCKHEED MARTIN CORP 5.2% 02-15-2064<br>CUSIP: 539830CE7                               | 1,355,000.000    | 1,350,650.45    | 1,260,088.54  |
| LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054<br>CUSIP: 539830BX6                           | 900,000.000      | 892,620.00      | 917,251.06    |
| LOCKHEED MARTIN 4.07% DUE 12-15-2042<br>CUSIP: 539830BB4                               | 980,000.000      | 1,119,574.90    | 817,895.64    |
| LOCKHEED MARTIN 4.7% DUE 05-15-2046<br>CUSIP: 539830BL2                                | 630,000.000      | 703,677.89      | 563,911.95    |
| LOWES COS INC FIXED 4.55% 04-05-2049<br>CUSIP: 548661DS3                               | 85,000.000       | 105,534.30      | 70,270.54     |
| LOWES COS INC 3% DUE 10-15-2050<br>CUSIP: 548661DZ7                                    | 2,460,000.000    | 1,923,982.80    | 1,530,895.71  |
| LOWES COS INC 4.05% DUE 05-03-2047<br>CUSIP: 548661DQ7                                 | 1,040,000.000    | 1,037,974.14    | 808,143.02    |
| LOWES COS INC 5% DUE 04-15-2040<br>CUSIP: 548661DV6                                    | 245,000.000      | 243,855.85      | 229,240.13    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| MADISON PK FDG FLTG RT 8.588% DUE 07-23-2037<br>CUSIP: 55819DBG0                 | 935,000.000      | 935,000.00      | 949,022.20    |
| MARSH & MCLENNAN COS INC 4.2% 03-01-2048<br>CUSIP: 571748BD3                     | 605,000.000      | 602,132.30      | 491,136.59    |
| MARSH & MCLENNAN 4.9% DUE 03-15-2049<br>CUSIP: 571748BJ0                         | 820,000.000      | 847,760.75      | 734,985.19    |
| MASTERCARD INC 3.65% DUE 06-01-2049<br>CUSIP: 57636QAL8                          | 745,000.000      | 764,487.05      | 562,900.86    |
| MAVERICK GAMING LLC DUE 08-19-2026<br>CUSIP: LX1970867                           | 0.000            | 0.00            | 0.00          |
| MAVERICK GAMING LLC SEN SEC SECOUND OUT TERM LOAN<br>06-03-2028 CUSIP: 57770JAE6 | 1,728,461.090    | 1,863,656.56    | 1,075,967.03  |
| MCDONALDS CORP 4.45% DUE<br>03-01-2047 REG CUSIP: 58013MFC3                      | 1,100,000.000    | 1,213,523.00    | 924,215.71    |
| MCDONALDS CORP FIXED 4.6% DUE 05-26-2045<br>CUSIP: 58013MEV2                     | 570,000.000      | 652,067.74      | 494,757.10    |
| MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049<br>CUSIP: 58013MFK5    | 2,385,000.000    | 2,150,388.50    | 1,721,843.19  |
| MCDONALDS CORP 5.15% DUE 09-09-2052 BEO<br>CUSIP: 58013MFT6                      | 510,000.000      | 472,326.30      | 467,285.47    |
| MEDTRONIC INC 4.375% DUE 03-15-2035<br>CUSIP: 585055BT2                          | 820,000.000      | 937,644.45      | 770,503.02    |
| MERCK & CO INC 2.9% DUE 12-10-2061<br>CUSIP: 58933YBG9                           | 2,795,000.000    | 2,115,570.35    | 1,606,059.49  |
| MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050<br>CUSIP: 58933YBB0                | 810,000.000      | 790,924.50      | 466,881.91    |
| MERCK & CO INC NEW 5.0% 05-17-2053<br>CUSIP: 58933YBM6                           | 1,200,000.000    | 1,195,188.00    | 1,093,798.07  |
| MERCK & CO INC 4.15% DUE 05-18-2043<br>CUSIP: 58933YAJ4                          | 485,000.000      | 567,144.45      | 406,631.68    |
| META PLATFORMS INC FIXED 4.45% DUE 08-15-2052<br>CUSIP: 30303M8J4                | 310,000.000      | 275,974.40      | 261,713.01    |
| META PLATFORMS INC 5.4% 08-15-2054<br>CUSIP: 30303M8V7                           | 1,445,000.000    | 1,439,234.45    | 1,400,253.06  |
| META PLATFORMS INC 5.55% 08-15-2064<br>CUSIP: 30303M8W5                          | 1,315,000.000    | 1,309,319.20    | 1,287,407.97  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| METLIFE INC STEP CPN 4.721% DUE 12-15-2044<br>CUSIP: 59156RBL1                                      | 1,020,000.000    | 1,250,458.80    | 901,420.31    |
| METLIFE INC 4.875% DUE 11-13-2043<br>CUSIP: 59156RBG2   | 1,710,000.000    | 1,856,948.20    | 1,554,015.60  |
| MI OPCO HOLDINGS INC COV-LITE DELAYED DRAW TRANCHE SENIOR<br>SECURED TL 03-31-2028 CUSIP: 55314VAR7 | 2,873,208.930    | 2,865,061.03    | 2,887,574.98  |
| MICROSOFT CORP 2.525% DUE 06-01-2050 BEO<br>CUSIP: 594918CC6  | 300,000.000      | 301,079.87      | 185,176.43    |
| MICROSOFT CORP 2.675% DUE 06-01-2060 BEO<br>CUSIP: 594918CD4  | 6,385,000.000    | 4,878,994.85    | 3,754,288.50  |
| MICROSOFT CORP 2.921% 03-17-2052 USD<br>CUSIP: 594918CE2  | 2,680,000.000    | 2,624,741.40    | 1,776,558.55  |
| MIDAMERICAN ENERGY 6.125% DUE 04-01-2036<br>CUSIP: 59562VAM9  | 705,000.000      | 946,852.70      | 742,045.40    |
| MODENA BUYER LLC TERM LOAN SENIOR SECURED 04-18-2031<br>CUSIP: 60753DAC8                            | 1,525,381.730    | 1,494,874.10    | 1,473,076.39  |
| MOLINA HEALTHCARE INC SR NT 144A 3.875% 05-15-2032<br>SEDOL: BL0PD68                                | 1,850,000.000    | 1,589,116.45    | 1,597,322.56  |
| MOLINA HEALTHCARE 4.375% DUE 06-15-2028<br>SEDOL: BMXTM34   | 210,000.000      | 200,539.50      | 198,994.54    |
| MORGAN STANLEY BK FLTG RT 4.07646% DUE 08-15-2046<br>CUSIP: 61762TAH9                               | 265,000.000      | 184,850.00      | 161,869.34    |
| MORGAN STANLEY BK SER 2014-C16 CL C VAR 06-15-2047<br>CUSIP: 61763MAL4                              | 315,000.000      | 312,834.38      | 289,800.00    |
| MORGAN STANLEY FIXED 3.217% DUE 04-22-2042<br>CUSIP: 61772BAC7                                      | 1,000,000.000    | 824,830.00      | 740,919.64    |
| MORGAN STANLEY 2.239% 07-21-2032<br>CUSIP: 61747YED3  | 3,440,000.000    | 2,647,993.00    | 2,851,213.83  |
| MORGAN STANLEY 2.511% 10-20-2032<br>CUSIP: 61747YEH4  | 2,160,000.000    | 1,891,771.60    | 1,810,056.35  |
| MORGAN STANLEY 3.971% 07-22-2038<br>CUSIP: 61744YAL2  | 1,345,000.000    | 1,127,009.19    | 1,144,353.44  |
| MORGAN STANLEY 4.3% DUE 01-27-2045<br>CUSIP: 61747YDY8  | 500,000.000      | 483,636.72      | 412,495.78    |
| MORGAN STANLEY 5.831% 04-19-2035<br>CUSIP: 61747YFR1  | 485,000.000      | 489,171.00      | 495,121.11    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| MORGAN STANLEY 6.375% DUE 07-24-2042<br>CUSIP: 617482V92   | 210,000.000      | 287,239.30      | 227,174.13    |
| MPT OPER 3.5% DUE 03-15-2031<br>SEDOL: BM9GSY2   | 530,000.000      | 362,161.25      | 333,956.68    |
| MSBAM COML MTG SECS TR 2012-CKSV CL-C 144A FRN 10-15-2030<br>CUSIP: 553514AL4                    | 150,000.000      | 99,000.00       | 98,467.97     |
| NATIONAL MENTOR HOLDINGS INC TL LIEN1 DUE 02-18-2028 BEO<br>CUSIP: 63689EAR6                     | 1,387,963.960    | 1,306,421.08    | 1,373,501.38  |
| NATIONAL MENTOR HOLDINGS, INC TAS SOLUTIONS,<br>INC.) TERM LOAN 03-02-28 CUSIP: 63689EAT2        | 40,213.180       | 37,850.66       | 39,794.16     |
| NAVIENT CORP 5% DUE 03-15-2027<br>SEDOL: BL97KP3   | 155,000.000      | 149,825.00      | 151,924.49    |
| NAVIENT CORP 6.75% DUE 06-25-2025<br>SEDOL: BF0P2W5  | 225,000.000      | 223,875.00      | 225,236.23    |
| NCL CORP LTD GTD SR NT EXCHANGEABLE 1.125% 02-15-2027<br>CUSIP: 62886HBD2                        | 195,000.000      | 204,691.17      | 201,825.00    |
| NEPTUNE BIDCO US INC 9.29% 04-15-2029<br>SEDOL: BQKN5B6  | 1,070,000.000    | 981,652.85      | 995,232.28    |
| NEPTUNE BIDCO US INC. DOLLAR TERM B LOANFIRST LIEN TL<br>SENIOR SECD 04-11-2029 CUSIP: 64069JAC6 | 2,021,928.670    | 1,938,378.63    | 1,809,990.11  |
| NESTLE HLDGS INC 4% DUE 09-24-2048<br>CUSIP: 641062AN4   | 490,000.000      | 533,574.05      | 390,219.67    |
| NEUBERGER BERMAN CLO LTD 15/07/2034 0% 07-15-2034<br>CUSIP: 64130TBG9                            | 440,000.000      | 441,210.00      | 442,419.60    |
| NEUBERGER BERMAN LN ADVISERS CLO 56 8.41927% 07-24-2037<br>CUSIP: 64135TAJ9                      | 885,000.000      | 885,000.00      | 899,705.34    |
| NEW YORK LIFE INS 6.75% DUE 11-15-2039<br>CUSIP: 64952GAF5                                       | 765,000.000      | 1,095,418.80    | 848,421.21    |
| NEWELL BRANDS INC 5.2% DUE 04-01-2026<br>SEDOL: BD3J3H2  | 327,000.000      | 312,608.26      | 326,860.58    |
| NIKE INC FIXED 3.25% DUE 03-27-2040<br>CUSIP: 654106AL7  | 1,075,000.000    | 1,014,509.14    | 829,817.07    |
| NORFOLK SOUTHN CORP 5.95% 03-15-2064<br>CUSIP: 655844CU0   | 1,410,000.000    | 1,406,066.10    | 1,449,554.81  |
| NORFOLK SOUTHN 3.05% DUE 05-15-2050<br>CUSIP: 655844CF3  | 2,200,000.000    | 1,766,994.00    | 1,424,605.36  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                            |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| NORTHERN OIL & GAS INC (NEV) 0.0% 04-15-2029<br>SEDOL: BLC89C3       | 48,000.000       | 61,067.62       | 56,184.00     |
| NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO<br>CUSIP: 665772CV9 | 580,000.000      | 575,818.20      | 487,570.85    |
| NORTHROP GRUMMAN CORP 5.2% 06-01-2054<br>CUSIP: 666807CM2            | 1,325,000.000    | 1,319,885.50    | 1,232,473.90  |
| NORTHROP GRUMMAN 4.03% DUE 10-15-2047<br>CUSIP: 666807BP6            | 2,960,000.000    | 3,054,345.18    | 2,325,496.80  |
| NORTHROP GRUMMAN 4.75% DUE 06-01-2043<br>CUSIP: 666807BH4            | 1,355,000.000    | 1,364,163.94    | 1,215,387.59  |
| NORTHWESTERN UNIV 2.64% DUE 12-01-2050<br>CUSIP: 668444AS1           | 360,000.000      | 360,000.00      | 223,947.94    |
| NOVARTIS CAP CORP 4.7% 09-18-2054<br>CUSIP: 66989HAW8                | 1,100,000.000    | 1,012,143.00    | 972,418.46    |
| NRG ENERGY INC SR NT 144A 3.875% 02-15-2032<br>SEDOL: BNSNQY7        | 438,000.000      | 388,544.37      | 382,535.32    |
| NRG ENERGY INC 2.75% 06-01-2048<br>SEDOL: BK75V93                    | 82,000.000       | 150,898.16      | 179,908.00    |
| NRG ENERGY INC 5.75% 01-15-2028<br>SEDOL: BF5J772                    | 140,000.000      | 131,350.00      | 139,504.15    |
| NUTANIX INC SR NT CONV .25% 10-01-2027<br>SEDOL: BQ1LCQ3             | 153,000.000      | 185,631.73      | 184,824.00    |
| NVIDIA CORP 3.5% DUE 04-01-2050<br>CUSIP: 67066GAH7                  | 685,000.000      | 658,463.31      | 509,788.43    |
| OCCIDENTAL PETE CORP 6.05% 10-01-2054<br>CUSIP: 674599EM3            | 1,440,000.000    | 1,434,563.30    | 1,366,257.30  |
| OCEANEERING INTL INC 6.0% 02-01-2028<br>SEDOL: BSHRCG9               | 110,000.000      | 100,650.00      | 108,946.92    |
| OCEANEERING INTL 6% DUE 02-01-2028<br>SEDOL: BF3SS34                 | 95,000.000       | 94,417.65       | 94,090.53     |
| ON SEMICONDUCTOR CORP .5% 01-03-2029<br>SEDOL: BQC4YF4               | 276,000.000      | 271,097.38      | 259,854.00    |
| ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049<br>CUSIP: 68233JBR4       | 1,550,000.000    | 1,406,105.20    | 1,017,996.49  |
| ONE CALL CORP COV-LITE TERM LOAN 04-08-2027<br>CUSIP: LX1937130      | 5,504,703.920    | 5,108,365.79    | 5,284,515.76  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                       |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| ORACLE CORP 3.6% DUE 04-01-2050 REG<br>CUSIP: 68389XBX2                         | 3,760,000.000    | 2,950,466.50    | 2,636,590.62  |
| ORACLE CORP 3.9% DUE 05-15-2035<br>CUSIP: 68389XBE4                             | 90,000.000       | 101,240.55      | 78,869.98     |
| ORACLE CORP 4.125% DUE 05-15-2045<br>CUSIP: 68389XBF1                           | 1,395,000.000    | 1,384,470.60    | 1,101,392.68  |
| ORACLE CORP 4.375% DUE 05-15-2055<br>CUSIP: 68389XBG9                           | 2,450,000.000    | 2,275,251.60    | 1,920,448.94  |
| ORACLE CORP 4% 11-15-2047<br>CUSIP: 68389XBQ7                                   | 110,000.000      | 108,674.76      | 83,918.42     |
| ORACLE CORP 5.375 DUE 07-15-2040<br>CUSIP: 68389XAM7                            | 735,000.000      | 972,505.50      | 708,350.67    |
| OTIS WORLDWIDE CORP 3.362% DUE 02-15-2050 BEO<br>CUSIP: 68902VAM9               | 2,110,000.000    | 1,873,364.34    | 1,454,306.08  |
| OWENS CORNING 5.95% 06-15-2054<br>CUSIP: 690742AQ4                              | 1,320,000.000    | 1,368,029.40    | 1,306,341.04  |
| PACIFIC GAS & ELEC CO 5.25% 03-01-2052<br>CUSIP: 694308KD8                      | 1,735,000.000    | 1,658,262.75    | 1,556,707.77  |
| PALO ALTO NETWORKS INC .375% DUE<br>06-01-2025 SEDOL: BNT2JL1                   | 46,000.000       | 134,316.13      | 168,245.00    |
| PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375%<br>03-30-2062 SEDOL: BMXHJH1 | 1,310,000.000    | 1,266,953.10    | 1,266,223.30  |
| PARKER-HANNIFIN CORP 4.0% DUE 06-14-2049<br>CUSIP: 701094AP9                    | 1,475,000.000    | 1,394,773.55    | 1,153,205.22  |
| PARTNERS HEALTHCARE SYS INC 3.192% DUE 07-01-2049<br>CUSIP: 70213HAE8           | 1,045,000.000    | 877,838.90      | 709,578.72    |
| PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050<br>CUSIP: 70450YAJ2                 | 1,145,000.000    | 1,119,475.93    | 776,333.32    |
| PECO ENERGY CO 5.25% 09-15-2054<br>CUSIP: 693304BG1                             | 850,000.000      | 847,951.50      | 805,589.74    |
| PELTON INTERACTIVE INC TLB 05-23-2029<br>CUSIP: LX2340623                       | 3,723,514.720    | 3,718,360.72    | 3,801,075.53  |
| PENNEY BORROWER LLC ABL TERM LOAN DUE 12-16-2026 BEO<br>CUSIP: LX2015464        | 1,912,070.590    | 1,902,510.26    | 1,902,510.24  |
| PEPSICO INC 2.875% DUE 10-15-2049<br>CUSIP: 713448EP9                           | 550,000.000      | 478,068.05      | 359,613.25    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                    |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| PEPSICO INC 3.625% DUE 03-19-2050<br>CUSIP: 713448EU8                        | 935,000.000      | 1,016,634.85    | 697,175.36    |
| PEPSICO INC 5.25% 07-17-2054<br>CUSIP: 713448FZ6                             | 1,170,000.000    | 1,167,016.50    | 1,133,653.49  |
| PERFORMANCE FOOD GROUP INC SR NT 144A 4.25% 08-01-2029<br>SEDOL: BNHT925     | 1,520,000.000    | 1,421,574.00    | 1,410,306.08  |
| PFIZER INC 4.2% 09-15-2048<br>CUSIP: 717081EK5                               | 1,025,000.000    | 1,235,959.60    | 831,390.58    |
| PFIZER INC 4.3% DUE 06-15-2043<br>CUSIP: 717081DE0                           | 1,860,000.000    | 1,796,038.50    | 1,586,061.77  |
| PFIZER INVESTMENT ENTER 5.3% 05-19-2053<br>CUSIP: 716973AG7                  | 3,565,000.000    | 3,485,687.90    | 3,343,253.51  |
| PG&E CORP SR SECD NT CONV 4.25% 12-01-2027<br>SEDOL: BTQG156                 | 213,000.000      | 222,797.66      | 230,998.50    |
| PHILIP MORRIS INTL 4.375% DUE 11-15-2041<br>CUSIP: 718172AM1                 | 2,725,000.000    | 2,760,171.85    | 2,320,831.00  |
| PHILIP MORRIS INTL 4.5% DUE 03-20-2042<br>CUSIP: 718172AP4                   | 565,000.000      | 570,700.85      | 490,179.85    |
| PHILLIPS 66 3.3% DUE 03-15-2052<br>CUSIP: 718546BA1                          | 1,510,000.000    | 1,228,944.65    | 974,284.96    |
| PHILLIPS 66 4.65% DUE 11-15-2034<br>CUSIP: 718546AK0                         | 1,385,000.000    | 1,372,103.50    | 1,291,526.83  |
| PHILLIPS 66 4.875% DUE 11-15-2044<br>CUSIP: 718546AL8                        | 385,000.000      | 441,907.58      | 332,935.23    |
| PIONEER MIDCO LLC TERM LOAN SENIOR SECURED 11-18-2030<br>CUSIP: LX2119191    | 3,194,959.760    | 3,176,182.33    | 3,194,959.76  |
| PLAZE INC 2020-1 ADDITIONAL TERM LOAN DUE 08-03-2026 BEO<br>CUSIP: 72819QAN2 | 1,037,958.720    | 959,135.83      | 940,504.78    |
| PLZ AEROSCIENCE CORPORATION TERM LOAN DUE 07-30-2026 BEO<br>CUSIP: LX1817134 | 1,833,120.460    | 1,727,716.03    | 1,661,008.78  |
| POLARIS NEWCO LLC TLB LIEN1 06-02-2028 USD<br>CUSIP: 73108RAB4               | 1,020,076.460    | 999,537.24      | 1,021,116.94  |
| POLARIS NEWCO, LLC TERM LOAN 06-04-2029<br>CUSIP: LX1952824                  | 2,455,404.950    | 2,408,623.54    | 2,418,573.88  |
| POST HOLDINGS INC 2.5% CNV08-15-2027<br>SEDOL: BQ7YLL4                       | 52,000.000       | 60,291.40       | 60,918.00     |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                      |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| PRES & FELLOWS OF HARVARD 3.745% 11-15-2052<br>CUSIP: 740816AQ6                | 590,000.000      | 590,000.00      | 452,982.41    |
| PROLOGIS L P 5.25% 03-15-2054<br>CUSIP: 74340XCK5                              | 270,000.000      | 266,932.80      | 252,234.04    |
| PROLOGIS LP 3.0% DUE 04-15-2050<br>CUSIP: 74340XBP5                            | 980,000.000      | 877,196.95      | 628,943.02    |
| PUBLIC SERVICE CO OF COLORADO 4.5% 06-01-2052<br>CUSIP: 744448CX7              | 245,000.000      | 242,327.05      | 202,844.10    |
| PUBLIC SERVICE ELECTRIC 5.3% 08-01-2054<br>CUSIP: 74456QCT1                    | 2,115,000.000    | 2,105,249.85    | 2,016,540.79  |
| PUBLIC SVC CO COLO 4.3% DUE 03-15-2044<br>CUSIP: 744448CK5                     | 980,000.000      | 1,019,478.30    | 805,860.40    |
| PUGET ENERGY INC SR NT 2.893% 09-15-2051<br>CUSIP: 745332CK0                   | 1,000,000.000    | 766,670.00      | 611,540.20    |
| PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054<br>CUSIP: 745332CN4 | 585,000.000      | 584,994.15      | 574,158.21    |
| PVPTL COMMSCOPE FIN LLC SR NT 144A 6.0% 03-01-2026<br>SEDOL: BGDS1B0           | 295,000.000      | 257,756.25      | 293,137.78    |
| PVPTL EQM MIDSTREAM PARTNERS L P 4.75% 01-15-2031<br>SEDOL: BMD50V6            | 555,000.000      | 521,512.50      | 521,938.42    |
| PVTL TRANSOCEAN TITAN FIN LTD 01/02/2028 8.375%<br>02-01-2028 CUSIP: 89386MAA6 | 245,000.000      | 245,000.00      | 249,992.28    |
| PVTPL ACRISURE LLC/ACRISURE FIN INC 8.25% 02-01-2029<br>SEDOL: BQWSNS2         | 520,000.000      | 520,000.00      | 538,460.53    |
| PVTPL ALLIANT HLDGS 6.5% 10-01-2031<br>SEDOL: BS6QBT3                          | 1,675,000.000    | 1,675,000.00    | 1,658,633.07  |
| PVTPL ALLIANT HOLDINGS INTERMEDIATE LLC 7.0% 01-15-2031<br>SEDOL: BNDQTF3      | 700,000.000      | 713,137.50      | 702,734.11    |
| PVTPL ALLISON TRANSMISSION INC SR 4.75% 10-01-2027<br>SEDOL: BD6NJY0           | 45,000.000       | 43,200.00       | 43,595.98     |
| PVTPL AMERITEX HOLDCO INTER LLC 10.25% 10-15-2028<br>SEDOL: BPTK588            | 1,467,000.000    | 1,437,102.25    | 1,563,782.39  |
| PVTPL AMWINS GROUP INC 6.375% 02-15-2029<br>SEDOL: BNM6H61                     | 840,000.000      | 839,997.65      | 845,151.06    |
| PVTPL ANTERO RESOURCES MIDSTRE 5.375% 06-15-2029<br>SEDOL: BLB14R3             | 245,000.000      | 240,963.50      | 238,586.80    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| PVTPL APH/APH2/APH3/AQUARIAN 7.875% 11-01-2029<br>SEDOL: BT9NBR6                             | 1,325,000.000    | 1,327,995.65    | 1,342,910.69  |
| PVTPL ARCHES BUYER INC 144A 4.25% DUE 06-01-2028 BEO<br>SEDOL: BMHJ3J3                       | 510,000.000      | 450,467.60      | 468,364.21    |
| PVTPL ARCOSA INC 4.375% DUE<br>04-15-2029/04-06-2021 BEO SEDOL: BNKH1X1                      | 160,000.000      | 151,844.40      | 149,077.65    |
| PVTPL ARCOSA INC 6.875% 08-15-2032<br>SEDOL: BMYDZ81   | 335,000.000      | 335,000.00      | 340,391.78    |
| PVTPL ARDAGH METAL PACKAGING FIN PLC/ARDAGH 3.25%<br>DUE 09-01-2028 BEO CUSIP: 03969YAA6     | 1,215,000.000    | 1,072,442.00    | 1,087,030.73  |
| PVTPL ASHLAND LLC 3.375% DUE 09-01-2031<br>SEDOL: BMWVP10                                    | 1,795,000.000    | 1,549,918.60    | 1,530,702.05  |
| PVTPL AVANTOR FUNDING INC 3.875% DUE<br>11-01-2029/10-26-2021 BEO SEDOL: BMV6Y75             | 140,000.000      | 129,726.80      | 127,988.51    |
| PVTPL BALDWIN INS GROUP HLDGS LLC 7.125%05-15-2031<br>SEDOL: BNRR1X4                         | 1,800,000.000    | 1,829,697.75    | 1,837,105.20  |
| PVTPL BAUSCH HEALTH COS INC 6.125% 02-10-2027<br>CUSIP: 071734AP2                            | 215,000.000      | 155,875.00      | 195,112.50    |
| PVTPL BAUSCH HEALTH COS INC 4.875% DUE 06-01-2028 BEO<br>CUSIP: 071734AN7                    | 1,605,000.000    | 1,109,437.50    | 1,284,000.00  |
| PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375%<br>10-01-2028 CUSIP: 071705AA5         | 1,030,000.000    | 1,037,265.62    | 1,066,050.00  |
| PVTPL BENEFIT STREET PARTNERS CLO LTD SR19-17A CL ER2 FLTG<br>RT 10-15-2037 CUSIP: 08182AAG5 | 750,000.000      | 750,000.00      | 757,876.50    |
| PVTPL BG ENERGY CAP PLC GTD NT 144A 5.125% DUE<br>10-15-2041 BEO CUSIP: 05541VAF3            | 1,080,000.000    | 1,280,906.88    | 1,007,774.57  |
| PVTPL BLOCK INC 6.5% 05-15-2032<br>SEDOL: BS561W7  | 1,570,000.000    | 1,570,000.00    | 1,585,155.71  |
| PVTPL BREAD FINL HLDGS INC 9.75% 03-15-2029<br>SEDOL: BPDHLQ5                                | 2,419,000.000    | 2,443,190.00    | 2,599,796.47  |
| PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO<br>CUSIP: 11135FBP5                             | 2,035,000.000    | 1,447,841.45    | 1,662,243.86  |
| PVTPL BROOKLYN UNION GAS CO 4.273% 03-15-2048 BEO<br>CUSIP: 114259AQ7                        | 1,180,000.000    | 1,243,547.00    | 905,539.98    |
| PVTPL CALPINE CORP SR SECD NT 144A 4.5% DUE 02-15-2028 BEO<br>SEDOL: BJVS9S6                 | 490,000.000      | 449,150.15      | 469,965.86    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| PVTPL CAMELOT RETURN MERGER SUB INC 8.75% DUE<br>08-01-2028 BEO SEDOL: BP4V0D6                     | 330,000.000      | 316,198.35      | 316,223.56    |
| PVTPL CARNIVAL CORP GTD SR NT 6.0% 05-01-2029<br>CUSIP: 143658BR2                                  | 870,000.000      | 734,374.45      | 867,941.75    |
| PVTPL CARNIVAL CORP GTD SR SECD NT 144A 5.75% DUE<br>03-01-2027/02-16-2021 BEO CUSIP: 143658BN1    | 1,545,000.000    | 1,506,259.30    | 1,541,592.09  |
| PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE<br>03-01-2030 SEDOL: BK6WV51                                | 2,770,000.000    | 2,688,621.22    | 2,529,470.40  |
| PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.25% DUE<br>02-01-2031 SEDOL: BN2R7D1                      | 70,000.000       | 67,025.00       | 61,006.78     |
| PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 6.375% DUE<br>09-01-2029 BEO SEDOL: BN4JB66                 | 1,580,000.000    | 1,579,418.75    | 1,566,493.43  |
| PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 5.375% 06-01-2029<br>SEDOL: BK8KJX7                         | 720,000.000      | 688,787.50      | 687,797.64    |
| PVTPL CHEMOURS CO 5.75% DUE 11-15-2028 BEO<br>SEDOL: BM9RFG6                                       | 385,000.000      | 355,619.00      | 357,640.11    |
| PVTPL CIFC FUNDING LTD SR 21-5A CL D1R FLTG RT 01-15-2038<br>CUSIP: 12565EAN1                      | 530,000.000      | 530,000.00      | 530,000.00    |
| PVTPL CIVITAS RES INC 8.375% 07-01-2028<br>SEDOL: BRT7527  | 660,000.000      | 660,000.00      | 685,455.18    |
| PVTPL CIVITAS RES INC 8.625% 11-01-2030<br>SEDOL: BQGG520  | 1,615,000.000    | 1,693,841.70    | 1,691,301.64  |
| PVTPL CLEAN HBRS INC SR NT 5.125% 07-15-2029<br>SEDOL: BJR7095                                     | 410,000.000      | 402,348.30      | 393,488.64    |
| PVTPL CLEAN HBRS INC 6.375% 02-01-2031<br>SEDOL: BL0NTT7   | 380,000.000      | 380,440.25      | 382,576.45    |
| PVTPL CLEVELAND-CLIFFS INC 6.875% 11-01-2029<br>SEDOL: BR4S8S2                                     | 565,000.000      | 565,000.00      | 558,954.72    |
| PVTPL CLEVELAND-CLIFFS INC 7.375% 05-01-2033<br>SEDOL: BS0D1J0                                     | 1,120,000.000    | 1,124,959.88    | 1,100,066.26  |
| PVTPL CLOUD SOFTWARE GROUP INC 9.0% 09-30-2029<br>SEDOL: BRJQLF9                                   | 645,000.000      | 604,050.00      | 654,864.46    |
| PVTPL CMO GS MTG SECS TR 2011-GC5 MTG PASSTHRU CTF CL C<br>144A VAR RT 08-10-2044 CUSIP: 36191YAJ7 | 80,000.000       | 66,500.00       | 62,101.62     |
| PVTPL CMO WFRBS COML MTG TR 2011-C4 CTF CL E 144A VAR RT<br>DUE 06-15-2044 CUSIP: 92936CAY5        | 145,000.000      | 81,925.00       | 125,048.00    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| PVTPL COMMSCOPE INC SR NT 4.75% 09-01-2029<br>SEDOL: BLDBLL4                     | 315,000.000      | 227,250.00      | 280,578.63    |
| PVTPL COMMSCOPE LLC 9.5% 12-15-2031<br>SEDOL: BRRG7V9                            | 1,480,000.000    | 1,447,101.87    | 1,534,182.80  |
| PVTPL COMMSCOPE TECHNOLOGIES LLC 144A BNDS 5.0% DUE<br>03-15-2027 SEDOL: BF08257 | 730,000.000      | 660,586.73      | 651,623.09    |
| PVTPL CSC HLDGS LLC SR NT 5.75% 01-15-2030<br>SEDOL: BKFHOY9                     | 1,730,000.000    | 1,098,600.00    | 984,131.71    |
| PVTPL CSC HLDGS LLC 144A 3.375% DUE<br>02-15-2031/08-17-2020 BEO SEDOL: BMDFGQ3  | 600,000.000      | 419,000.00      | 420,847.44    |
| PVTPL CSC HLDGS LLC 4.625% 12-01-2030<br>SEDOL: BM9M1M9                          | 2,000,000.000    | 1,669,735.08    | 1,044,905.42  |
| PVTPL CSC HLDGS LLC 7.5% 04-01-2028<br>SEDOL: BGSQLO8                            | 1,020,000.000    | 522,750.00      | 698,871.26    |
| PVTPL CSC HOLDINGS LLC 11.25% 05-15-2028<br>SEDOL: BRJSRR9                       | 2,200,000.000    | 2,139,500.00    | 2,171,208.34  |
| PVTPL CVR ENERGY INC 5.75% DUE 02-15-2028<br>SEDOL: BKZCKL1                      | 135,000.000      | 127,773.45      | 123,365.64    |
| PVTPL CVR ENERGY INC 8.5% DUE 01-15-2029<br>SEDOL: BP0R1T1                       | 770,000.000      | 764,375.00      | 738,575.86    |
| PVTPL DATADOG INC CONV 0% 12-01-2029<br>SEDOL: BTQFVS6                           | 364,000.000      | 368,380.08      | 350,168.00    |
| PVTPL DAVITA INC 3.75% 02-15-2031<br>SEDOL: BMFBJQ0                              | 535,000.000      | 521,875.00      | 462,914.15    |
| PVTPL DELEK LOGISTICS PARTNERS LP 8.625% 03-15-2029<br>SEDOL: BRC2671            | 1,020,000.000    | 1,035,750.00    | 1,054,615.61  |
| PVTPL DIRECTV FINANCING LLC 8.875% 02-01-2030<br>SEDOL: BPX4WJ6                  | 1,135,000.000    | 1,125,825.00    | 1,116,886.33  |
| PVTPL DIRECTV HOLDINGS/FING 5.87% DUE 08-15-2027 BEO<br>SEDOL: BN765Z1           | 2,870,000.000    | 2,718,653.30    | 2,796,237.15  |
| PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026<br>SEDOL: BNRLYV5                | 1,270,000.000    | 1,085,220.60    | 1,154,367.77  |
| PVTPL DISH NETWORK CORPORATION 11.75% DUE 11-15-2027 BEO<br>SEDOL: BQB9NWO       | 195,000.000      | 188,175.00      | 206,549.05    |
| PVTPL ELASTIC N V 4.125% DUE<br>07-15-2029/07-15-2024 BEO SEDOL: BNM4ZJ4         | 335,000.000      | 335,000.00      | 310,567.23    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| PVTPL EMPOWER CLO LTD SR 23-1A CL E FLTG RT 04-25-2036<br>CUSIP: 29244NAA2                       | 490,000.000      | 486,325.00      | 500,205.38    |
| PVTPL EMPOWER CLO LTD SR 24-1A CL E FLTG 04-25-2037<br>CUSIP: 29244YAA8                          | 969,000.000      | 969,000.00      | 994,304.37    |
| PVTPL ENTEGRIS INC SR NT 144A 4.375%<br>DUE04-15-2028/04-30-2020 BEO SEDOL: BL6FQ29              | 300,000.000      | 286,589.20      | 286,649.74    |
| PVTPL EQM MIDSTREAM PARTNERS L P SR NT 4.5% 01-15-2029<br>SEDOL: BMC04Z4                         | 791,000.000      | 775,977.94      | 752,975.44    |
| PVTPL EQM MIDSTREAM PARTNERS L P SR NT 144A 6.5% DUE<br>07-01-2027/06-18-2020 BEO SEDOL: BMYXXY3 | 340,000.000      | 340,000.00      | 344,409.09    |
| PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE<br>06-01-2027/06-07-2022 BEO SEDOL: BN95KX9            | 730,000.000      | 736,012.50      | 744,382.12    |
| PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE<br>06-01-2030/06-07-2022 BEO SEDOL: BNK93M0            | 120,000.000      | 120,000.00      | 127,640.64    |
| PVTPL ESAB CORP 6.25% 04-15-2029<br>SEDOL: BLC88V5   | 510,000.000      | 513,767.65      | 516,344.13    |
| PVTPL FOCUS FINL PARTNERS LLC 6.75% 09-15-2031<br>SEDOL: BRBVMG0                                 | 470,000.000      | 471,266.10      | 468,132.40    |
| PVTPL FORTRESS INTER 3 INC 7.5% 06-01-2031<br>SEDOL: BM8JVW1                                     | 550,000.000      | 550,000.00      | 560,819.04    |
| PVTPL FREEDOM MORTGAGE CORPORATION 12.0%10-01-2028<br>SEDOL: BR53N47                             | 1,529,000.000    | 1,606,817.50    | 1,662,849.46  |
| PVTPL FREEDOM MORTGAGE CORPORATION 9.25%02-01-2029<br>SEDOL: BNRPV83                             | 850,000.000      | 864,180.85      | 877,150.88    |
| PVTPL FREEDOM MTG CORP FREEDOM MTG C 7.625%<br>05-01-2026 SEDOL: BR54179                         | 145,000.000      | 145,798.10      | 145,340.61    |
| PVTPL FREEDOM MTG HLDGS 9.125% 05-15-2031<br>SEDOL: BS5WKZ1                                      | 755,000.000      | 748,374.40      | 778,458.24    |
| PVTPL GENTING NEW YORK LLC / GENNY CAP 7.25% 10-01-2029<br>SEDOL: BRBTWL9                        | 1,430,000.000    | 1,440,329.61    | 1,473,190.46  |
| PVTPL GFL ENVIRONMENTAL INC 4.0% 08-01-2028<br>CUSIP: 36168QAL8                                  | 475,000.000      | 466,096.45      | 449,782.69    |
| PVTPL GFL ENVIRONMENTAL INC 6.75% 01-15-2031<br>CUSIP: 36168QAQ7                                 | 325,000.000      | 330,437.50      | 333,716.55    |
| PVTPL GN BONDCO LLC 9.5% 10-15-2031<br>SEDOL: BSB8268  | 1,430,000.000    | 1,349,562.50    | 1,505,774.84  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| PVTPL GOLUB CAPITAL PARTNERS CLO LTD SR 24-77A CL D1 FLTG<br>RT 01-25-2038 CUSIP: 38180QAG9   | 1,155,000.000    | 1,155,000.00    | 1,155,000.00  |
| PVTPL GOTO GROUP INC 5.5% DUE 05-01-2028<br>SEDOL: BRC00B7                                    | 334,338.000      | 396,842.00      | 285,023.15    |
| PVTPL GRAFTECH FINANCE INC 4.625% 12-23-2029<br>SEDOL: BR84PM9                                | 890,000.000      | 708,548.95      | 720,900.00    |
| PVTPL GRAFTECH GLOBAL ENTERPRISES INC 9.875% 12-23-2029<br>SEDOL: BR84RS9                     | 265,000.000      | 244,753.93      | 250,425.00    |
| PVTPL GUARDIAN LIFE INS CO AMER SURPLUS NT 144A 4.875% DUE<br>06-19-2064 BEO CUSIP: 401378AB0 | 1,055,000.000    | 1,119,109.90    | 892,155.75    |
| PVTPL GUIDEWIRE SOFTWARE INC SR NT CONV 1.25% 11-01-2029<br>SEDOL: BS6TTV0                    | 202,000.000      | 202,018.58      | 197,051.00    |
| PVTPL HAH GROUP HOLDING COMPANY LLC 9.75% 10-01-2031<br>SEDOL: BSRK7K7                        | 1,070,000.000    | 1,080,784.60    | 1,070,851.23  |
| PVTPL HESS MIDSTREAM OPERATIONS LP 5.625% DUE<br>02-15-2026 SEDOL: BG0RZL8                    | 580,000.000      | 576,168.27      | 578,099.72    |
| PVTPL HESS MIDSTREAM OPERATIONS LP 6.5% 06-01-2029<br>SEDOL: BSQDL4                           | 430,000.000      | 430,000.00      | 434,256.13    |
| PVTPL HESS MIDSTREAM PARTNERS LP 5.125% 06-15-2028<br>SEDOL: BKVHZF9                          | 1,465,000.000    | 1,408,363.95    | 1,424,941.17  |
| PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE<br>02-15-2032/02-02-2021 BEO SEDOL: BKPJT48       | 1,055,000.000    | 876,060.27      | 916,354.12    |
| PVTPL HILTON DOMESTIC OPER CO INC 3.75% DUE<br>05-01-2029/12-01-2020 BEO SEDOL: BNDLGY6       | 150,000.000      | 138,000.00      | 138,209.28    |
| PVTPL HILTON DOMESTIC OPERATIN 5.875% 04-01-2029<br>SEDOL: BS2FMH9                            | 530,000.000      | 530,000.00      | 529,075.09    |
| PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032<br>SEDOL: BS2FMG8                            | 530,000.000      | 530,000.00      | 528,508.26    |
| PVTPL HILTON GRAND VAC COR ESC 6.625% 01-15-2032<br>SEDOL: BRF20V0                            | 2,035,000.000    | 2,038,612.50    | 2,041,432.64  |
| PVTPL HOLOGIC INC SR NT 144A 4.625% DUE<br>02-01-2028/02-01-2025 BEO SEDOL: BFNJ923           | 205,000.000      | 198,850.00      | 198,763.88    |
| PVTPL HOLOGIC INC 3.25% DUE<br>02-15-2029/09-28-2020 BEO SEDOL: BL6L5L9                       | 350,000.000      | 315,239.40      | 316,519.19    |
| PVTPL ICAHN ENTERPRISES 10.0% 11-15-2029<br>SEDOL: BTPH0K8                                    | 2,487,000.000    | 2,528,489.22    | 2,492,872.78  |

\*\* 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 |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| PVTPL IHEARTCOMMUNICATIONS INC 7.0% 01-15-2031<br>SEDOL: BR84W39            | 260,000.000      | 289,419.66      | 190,901.93    |
| PVTPL IHEARTCOMMUNICATIONS INC 7.75% 08-15-2030<br>SEDOL: BSPS7L4           | 333,750.000      | 264,375.00      | 259,793.48    |
| PVTPL IRON MOUNTAIN INC 6.25% 01-15-2033<br>SEDOL: BQ2KRD1                  | 1,240,000.000    | 1,240,000.00    | 1,235,047.94  |
| PVTPL IRON MTN INC NEW 4.5% DUE<br>02-15-2031/08-18-2020 BEO SEDOL: BMG1HP4 | 560,000.000      | 524,990.25      | 511,957.69    |
| PVTPL IRON MTN INC NEW 4.875% DUE 09-15-2029 BEO<br>SEDOL: BJ9TC37          | 1,015,000.000    | 1,014,593.72    | 964,668.79    |
| PVTPL IRON MTN INC NEW 5.25% DUE 07-15-2030<br>SEDOL: BL57W73               | 400,000.000      | 364,519.60      | 381,823.78    |
| PVTPL ITRON INC 1.375% 07-15-2030<br>SEDOL: BSY3TN6                         | 80,000.000       | 80,382.03       | 84,200.00     |
| PVTPL JAZZ INVESTMENTS I LTD CONV 3.125%09-15-2030<br>CUSIP: 472145AG6      | 330,000.000      | 330,000.00      | 355,080.00    |
| PVTPL J2 GLOBAL INC 4.625% DUE<br>10-15-2030/10-07-2020 BEO SEDOL: BMWLDK5  | 1,329,000.000    | 1,237,796.80    | 1,216,697.24  |
| PVTPL KEHE DISTR LLC/KEHE FIN CORP 9.0%02-15-2029<br>SEDOL: BNRPLW7         | 1,846,000.000    | 1,852,590.00    | 1,912,845.51  |
| PVTPL KINETIK HLDGS LP 6.625% 12-15-2028<br>SEDOL: BSD6D23                  | 585,000.000      | 585,000.00      | 598,460.32    |
| PVTPL KINETIK HOLDINGS LP 5.875% 06-15-2030<br>SEDOL: BQB7JV5               | 1,050,000.000    | 1,027,365.20    | 1,033,519.29  |
| PVTPL LAMB WESTON HLDGS INC SR NT 4.375% 01-31-2032<br>SEDOL: BMVRF19       | 1,720,000.000    | 1,545,973.45    | 1,556,328.12  |
| PVTPL LEVEL 3 FING INC 4.25% DUE 07-01-2028 BEO<br>SEDOL: BMTR5N3           | 1,130,000.000    | 787,825.00      | 1,015,711.80  |
| PVTPL LIBERTY MUT GROUP INC 4.3% 02-01-2061<br>SEDOL: BMFZ713               | 845,000.000      | 518,448.70      | 521,411.36    |
| PVTPL LIFEPOINT HEALTH INC 5.375% DUE<br>01-15-2029 BEO SEDOL: BM8GQN8      | 595,000.000      | 520,869.66      | 521,612.13    |
| PVTPL LIGHT & WONDER INC 7.5% 09-01-2031<br>SEDOL: BPLVRB6                  | 265,000.000      | 276,681.25      | 272,864.94    |
| PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-2029<br>SEDOL: BMBMCS0  | 1,185,000.000    | 1,042,408.79    | 1,105,984.27  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375%<br>04-15-2050 CUSIP: 575767AQ1 | 805,000.000      | 612,377.85      | 538,228.80    |
| PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070<br>CUSIP: 575767AN8       | 745,000.000      | 743,566.90      | 481,806.56    |
| PVTPL MATADOR RES CO 6.25% 04-15-2033<br>SEDOL: BRYQD14                              | 990,000.000      | 990,000.00      | 959,431.38    |
| PVTPL MATADOR RES CO 6.875% 04-15-2028<br>SEDOL: BP5WN62                             | 350,000.000      | 348,391.55      | 354,868.85    |
| PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032<br>SEDOL: BRT4R77                    | 375,000.000      | 375,000.00      | 370,750.13    |
| PVTPL MAXIM CRANE WKS HLDGS CAP LLC 11.5% 09-01-2028<br>SEDOL: BRXHC5                | 2,416,000.000    | 2,404,757.59    | 2,554,939.67  |
| PVTPL MERIT MED SYS INC SR NT 3.0% 02-01-2029<br>SEDOL: BSD6D12                      | 82,000.000       | 104,426.63      | 103,449.95    |
| PVTPL MIDCAP FINANCIAL 5.625% DUE 01-15-2030 BEO<br>SEDOL: BMBSMQ6                   | 2,046,000.000    | 2,030,188.75    | 1,875,122.99  |
| PVTPL MOHEGAN TRIBAL GAMING 8% 02-01-2026<br>SEDOL: BMYW168                          | 3,233,000.000    | 3,078,480.68    | 3,216,768.04  |
| PVTPL MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO<br>SEDOL: BMYKTN5              | 470,000.000      | 424,843.30      | 418,407.98    |
| PVTPL MOLINA HEALTHCARE INC 6.25% 01-15-2033<br>SEDOL: BS2HZK9                       | 455,000.000      | 455,000.00      | 449,695.57    |
| PVTPL MURPHY OIL USA INC SR NT 3.75% DUE<br>02-15-2031 BEO SEDOL: BND9P09            | 105,000.000      | 94,141.95       | 92,546.73     |
| PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO<br>SEDOL: BL6KR10                        | 189,000.000      | 175,234.70      | 180,825.76    |
| PVTPL NCR CORP NEW 5% DUE<br>10-01-2028/08-20-2020 BEO SEDOL: BMTV977                | 620,000.000      | 552,619.08      | 596,340.71    |
| PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054<br>CUSIP: 64105MAD3                 | 425,000.000      | 423,640.00      | 400,841.75    |
| PVTPL NESTLE HLDGS INC 3.9% 09-24-2038<br>CUSIP: 641062AL8                           | 670,000.000      | 694,535.70      | 577,388.58    |
| PVTPL NEW FORTRESS ENERGY LLC 6.5% DUE 09-30-2026<br>SEDOL: BP0X973                  | 430,000.000      | 412,743.75      | 413,778.60    |
| PVTPL NEW HOME CO INC 9.25% 10-01-2029<br>SEDOL: BSFT4H2                             | 2,422,000.000    | 2,422,000.00    | 2,549,021.79  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050<br>CUSIP: 64952GAT5                 | 1,505,000.000    | 1,287,294.05    | 1,095,850.28  |
| PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049<br>CUSIP: 665501AL6         | 1,340,000.000    | 1,437,552.70    | 1,057,614.12  |
| PVTPL NORTHERN OIL & GAS INC SR NT 8.75% 06-15-2031<br>SEDOL: BQBC857               | 730,000.000      | 741,072.15      | 753,507.94    |
| PVTPL NORTHERN OIL & GAS INC 8.125% DUE<br>03-01-2028/02-18-2021 BEO SEDOL: BM8C3G8 | 915,000.000      | 949,356.00      | 929,023.02    |
| PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205<br>CUSIP: 668138AC4             | 2,910,000.000    | 2,528,073.72    | 1,950,565.11  |
| PVTPL NRG ENERGY INC FIXED 5.25% 06-15-2029 BEO<br>SEDOL: BK5NCB8                   | 225,000.000      | 213,288.45      | 218,527.03    |
| PVTPL NRG ENERGY INC 6.0% 02-01-2033<br>SEDOL: BSF0624                              | 425,000.000      | 425,000.00      | 412,067.34    |
| PVTPL OAK HILL CREDIT SR 19-2A CL D1R2 FLTG RT<br>01-21-2038 CUSIP: 67707ECA0       | 1,155,000.000    | 1,155,000.00    | 1,155,000.00  |
| PVTPL OCP CLO LTD SER 19-17A CL D1 FLTG 07-20-2037<br>CUSIP: 67113LBC9              | 1,015,000.000    | 1,015,000.00    | 1,031,239.09  |
| PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050<br>CUSIP: 694476AE2                   | 1,270,000.000    | 1,080,530.60    | 844,634.02    |
| PVTPL PALMER SQUARE CLO SR 24-2A CL D1 FLTG 07-20-2037<br>CUSIP: 69703LAJ7          | 695,000.000      | 695,000.00      | 706,440.60    |
| PVTPL PANTHER ESCROW ISSUER LLC/PANTHER CO-I 7.125%<br>06-01-2031 SEDOL: BS2FMQ8    | 1,010,000.000    | 1,010,000.00    | 1,020,094.27  |
| PVTPL PARSONS CORP DEL 2.625% 03-01-2029<br>SEDOL: BPK6YL1                          | 193,000.000      | 234,825.27      | 225,906.50    |
| PVTPL PERFORMANCE FOOD GROUP CO 6.125% 09-15-2032<br>SEDOL: BP4YGK4                 | 205,000.000      | 205,000.00      | 204,990.65    |
| PVTPL PINNACLE WEST CAP 4.75% 06-15-2027<br>SEDOL: BR3YQN2                          | 181,000.000      | 196,059.18      | 189,688.00    |
| PVTPL POST HLDGS INC SR NT 144A 5.5%<br>DUE12-15-2029/12-15-2024 BEO SEDOL: BJ7HPV2 | 250,000.000      | 239,687.50      | 241,902.28    |
| PVTPL POST HLDGS INC 4.5% DUE 09-15-2031 BEO<br>SEDOL: BMZ9QV8                      | 140,000.000      | 127,586.20      | 125,418.00    |
| PVTPL POST HLDGS INC 6.25% 02-15-2032<br>SEDOL: BPSQQR3                             | 1,275,000.000    | 1,286,100.00    | 1,265,273.92  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                       |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| PVTPL RESIDEO FDG INC SR NT 4.0% 09-01-2029<br>SEDOL: BL6L4M3                   | 885,000.000      | 793,749.65      | 801,650.70    |
| PVTPL RESIDEO FDG INC 6.5% 07-15-2032<br>SEDOL: BPLZLY9                         | 1,160,000.000    | 1,165,156.25    | 1,161,474.37  |
| PVTPL ROYAL CARIBBEAN CRUISES LIMITED 5.5% 08-31-2026<br>SEDOL: BLDBLX6         | 715,000.000      | 705,037.50      | 714,296.56    |
| PVTPL ROYAL CARIBBEAN CRUISES LTD 5.5% DUE 04-01-2028 BEO<br>CUSIP: 780153BG6   | 650,000.000      | 643,945.75      | 645,129.94    |
| PVTPL RYAN SPECIALTY LLC 5.875% 08-01-2032<br>SEDOL: BPLPFQ9                    | 1,125,000.000    | 1,135,012.35    | 1,113,530.76  |
| PVTPL SABRE GBL INC 10.75% 11-15-2029<br>SEDOL: BTDN8D7                         | 487,000.000      | 443,625.91      | 502,409.57    |
| PVTPL SAKS GLOBAL ENTERPRISES LLC 11.0% 12-15-2029<br>SEDOL: BS495M5            | 800,000.000      | 800,000.00      | 769,312.00    |
| PVTPL SCIENTIFIC GAMES INTL INC 7.25% DUE 11-15-2029<br>SEDOL: BJLPYT3          | 845,000.000      | 886,948.21      | 861,889.02    |
| PVTPL SENSATA TECHNOLOGIES B V 4.0% 04-15-2029<br>CUSIP: 81725WAK9              | 420,000.000      | 391,125.00      | 385,412.03    |
| PVTPL SENSATA TECHNOLOGIES INC 4.375% DUE 02-15-2030<br>CUSIP: 81728UAA2        | 70,000.000       | 60,112.50       | 64,122.59     |
| PVTPL SENSATA TECHNOLOGIES INC 6.625% 07-15-2032<br>SEDOL: BS3G0G6              | 350,000.000      | 350,000.00      | 349,622.46    |
| PVTPL SERVICE PPTYS TR SR SECD NT 8.625% 11-15-2031<br>SEDOL: BMGC188           | 555,000.000      | 547,174.50      | 577,502.48    |
| PVTPL SITIO ROYALTIES OPER PARTNERSHIP LP/S 7.875%<br>11-01-2028 SEDOL: BRRHSW0 | 1,255,000.000    | 1,269,850.00    | 1,289,980.62  |
| PVTPL SM ENERGY CO 6.75% 08-01-2029<br>SEDOL: BRT6LY8                           | 1,075,000.000    | 1,078,863.20    | 1,064,107.42  |
| PVTPL SM ENERGY CO 7.0% 08-01-2032<br>SEDOL: BRT6LN7                            | 395,000.000      | 395,000.00      | 389,451.31    |
| PVTPL SNOWFLAKE INC 0% 10-01-2029<br>SEDOL: BRCFGK3                             | 90,000.000       | 115,450.51      | 106,740.00    |
| PVTPL SOTHEBYS/BIDFAIR HLDGS INC 5.875% DUE 06-01-2029 BEO<br>SEDOL: BMZ3762    | 956,000.000      | 838,890.00      | 847,761.20    |
| PVTPL STARWOOD PPTY TR INC 6.5% 07-01-2030<br>SEDOL: BRRG816                    | 270,000.000      | 270,000.00      | 270,338.74    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| PVTPL SWF ESCROW ISSUER CORP 6.5% DUE 10-01-2029<br>SEDOL: BMV1Z99                  | 5,731,000.000    | 3,669,613.54    | 3,557,479.45  |
| PVTPL TALEN ENERGY SUPPLY LLC 8.625% 06-01-2030<br>SEDOL: BQFHT88                   | 145,000.000      | 145,000.00      | 154,526.59    |
| PVTPL TAYLOR MORRISON CMNTYS INC 5.75% 01-15-2028<br>SEDOL: BJX75H2                 | 190,000.000      | 190,000.00      | 188,742.03    |
| PVTPL TAYLOR MORRISON CMNTYS INC SR NT 5.125% DUE<br>08-01-2030 BEO SEDOL: BMW1DB6  | 570,000.000      | 553,605.60      | 545,453.75    |
| PVTPL TENNECO INC 8.0% 11-17-2028<br>SEDOL: BQ1PCD2                                 | 225,000.000      | 203,250.00      | 209,702.11    |
| PVTPL TRANSDIGM INC 6.375% 03-01-2029<br>SEDOL: BNM6H94                             | 1,175,000.000    | 1,185,893.75    | 1,177,610.53  |
| PVTPL TRANSDIGM INC 6.75% 08-15-2028<br>SEDOL: BNC3FJ1                              | 320,000.000      | 316,800.00      | 322,791.60    |
| PVTPL TRANSDIGM INC 6.875% 12-15-2030<br>SEDOL: BRF2P71                             | 215,000.000      | 215,000.00      | 218,198.06    |
| PVTPL TRANSDIGM INC 7.125% 12-01-2031<br>SEDOL: BP0VP91                             | 575,000.000      | 570,687.50      | 588,778.76    |
| PVTPL TRANSOCEAN AQUILA LTD 8.0% 09-30-2028<br>CUSIP: 893790AA3                     | 226,923.080      | 226,923.08      | 232,008.43    |
| PVTPL TRANSOCEAN POSEIDON LTD SR SECD NT6.875% 02-01-2027<br>CUSIP: 89383JAA6       | 1,029,000.000    | 1,010,373.65    | 1,027,282.91  |
| PVTPL TRINET GROUP INC 3.5% DUE<br>03-01-2029/02-26-2021 BEO SEDOL: BMDKPP0         | 640,000.000      | 588,803.05      | 579,196.48    |
| PVTPL TRINET GROUP INC 7.125% 08-15-2031<br>SEDOL: BPSNKP0                          | 515,000.000      | 518,862.50      | 524,401.33    |
| PVTPL UGI CORP 5.0% 06-01-2028<br>SEDOL: BP083J8                                    | 61,000.000       | 69,956.21       | 69,265.50     |
| PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE<br>08-15-2029 SEDOL: BMXTTB1     | 830,000.000      | 786,550.00      | 762,535.82    |
| PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE<br>11-01-2033 BEO SEDOL: BP9SCV4 | 750,000.000      | 627,779.27      | 644,342.03    |
| PVTPL VERTEX INC .75% 05-01-2029<br>SEDOL: BRJV3C5                                  | 40,000.000       | 42,631.08       | 63,240.84     |
| PVTPL VORTEX OPCO LLC 8.0% 04-30-2030<br>CUSIP: 92905YAA6                           | 3,282,705.000    | 0.00            | 1,181,773.80  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| PVTPL WHETSTONE PK CLO LTD SR 21-1A CL EFLT RT DUE<br>01-20-2035 BEO CUSIP: 96330AAAA4        | 270,000.000      | 270,000.00      | 271,365.80    |
| PVTPL ZEBRA TECHNOLOGIES CORP 6.5% 06-01-2032<br>SEDOL: BS3FNT7                               | 1,560,000.000    | 1,578,922.60    | 1,582,473.84  |
| PVTPLDISH DBS CORP SR SECD NT 5.75% 12-01-2028<br>SEDOL: BNRLZ34                              | 620,000.000      | 465,831.25      | 530,096.61    |
| QUEST SOFTWARE US HOLDINGS INC INITIAL TERM LN SR SECD<br>TERM LN 02-01-2029 CUSIP: 74834YAN2 | 0.000            | 0.00            | 0.00          |
| QUICKEN LNS LLC/QUICKEN LNS CO-ISSU 3.625% 03-01-2021<br>SEDOL: BMH3K83                       | 535,000.000      | 534,230.89      | 484,505.36    |
| QUICKEN LNS 3.875% DUE 03-01-2031<br>SEDOL: BN7RYH9   | 1,010,000.000    | 925,886.78      | 880,009.87    |
| RADIOLOGY PARTNERS INC 1ST LIEN SR SECD PIK NT 4.275%<br>01-31-2029 SEDOL: BP6DQT8            | 2,204,590.000    | 1,978,387.36    | 2,177,032.62  |
| RADIOLOGY PARTNERS INC 2ND LIEN SR SECD PIK NT 9.781%<br>02-15-2030 SEDOL: BQBBH79            | 3,100,880.000    | 2,493,344.53    | 2,893,555.16  |
| RITHM CAPITAL CORP 8% DUE 04-01-2029<br>SEDOL: BPPBJYP3                                       | 1,647,000.000    | 1,630,217.07    | 1,648,008.31  |
| ROUTE 66 DEVELOPMENT AUTHORITY TL 10-10-2030<br>CUSIP: 77929HAB4                              | 1,392,889.000    | 1,351,102.33    | 1,389,406.78  |
| ROYAL CARIBBEAN CRUISES LTD SR NT 144A 4.25% 07-01-2026<br>CUSIP: 780153BH4                   | 690,000.000      | 690,875.00      | 677,279.02    |
| ROYAL CARIBBEAN CRUISES 3.7% 03-15-2028<br>SEDOL: BD1DDN2                                     | 235,000.000      | 220,843.75      | 222,805.54    |
| RTX CORPORATION 4.5% 06-01-2042<br>CUSIP: 913017BT5   | 3,620,000.000    | 3,873,051.04    | 3,136,474.65  |
| RTX CORPORATION 5.375% 02-27-2053<br>CUSIP: 75513ECS8   | 535,000.000      | 534,047.70      | 508,803.95    |
| SABRE GLBL INC SR SECD NT 144A 8.625% 06-01-2027<br>SEDOL: BQC8036                            | 87,000.000       | 79,987.80       | 85,802.64     |
| SAKS COM LLC LAST OUT LOAN SENIOR SECURED TERM LOAN<br>04-30-2026 CUSIP: 7AY999AH9            | 0.000            | 0.00            | 0.00          |
| SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO<br>CUSIP: 79466LAL8                                | 370,000.000      | 242,646.00      | 236,894.57    |
| SCIENTIFIC GAMES 7% DUE 05-15-2028<br>SEDOL: BL0KTF4  | 600,000.000      | 627,693.75      | 601,184.52    |

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◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| SEA LTD SR NT CONV 2.375% DUE 12-01-2025REG<br>CUSIP: 81141RAF7                                 | 53,000.000       | 72,072.14       | 67,071.50     |
| SEAGATE HDD CAYMAN 3.5% 06-01-2028<br>CUSIP: 81180WBL4  | 195,000.000      | 264,136.57      | 234,097.50    |
| SEAGATE HDD CAYMAN 4.091% DUE 06-01-2029<br>CUSIP: 81180WBC4                                    | 285,000.000      | 247,996.80      | 265,769.73    |
| SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031<br>CUSIP: 81180WBD2                                    | 415,000.000      | 340,009.50      | 373,640.64    |
| SEAGATE HDD CAYMAN 4.875% DUE 06-01-2027<br>CUSIP: 81180WAR2                                    | 110,000.000      | 106,627.97      | 108,367.06    |
| SEAGATE HDD CAYMAN 8.25% 12-31-2049<br>CUSIP: 81180WBN0   | 305,000.000      | 305,000.00      | 324,975.27    |
| SEMPRA 4% DUE 02-01-2048<br>CUSIP: 816851BJ7  | 470,000.000      | 455,241.50      | 355,866.48    |
| SENSATA 3.75% DUE 02-15-2031<br>SEDOL: BMD7L86  | 1,590,000.000    | 1,351,795.85    | 1,389,942.07  |
| SEZZLE FUNDING SPE II LLC REVOLVING CREDIT SENIOR SECURED<br>04-19-2027 CUSIP: LX2558133        | 2,122,389.600    | 2,122,389.60    | 2,122,389.60  |
| SHELL FIN US INC 4.375% 05-11-2045<br>CUSIP: 822905AA3  | 3,950,000.000    | 3,495,562.39    | 3,306,556.73  |
| SHELL INTL FIN B V 6.375% DUE 12-15-2038<br>CUSIP: 822582AD4                                    | 2,565,000.000    | 3,201,031.60    | 2,792,652.19  |
| SHERWIN-WILLIAMS CO 2.9% 06-15-2052<br>CUSIP: 824348BP0   | 460,000.000      | 278,341.40      | 280,251.45    |
| SIMON PPTY GROUP L FIXED 3.25% 09-13-2049<br>CUSIP: 828807DH7                                   | 995,000.000      | 874,568.10      | 669,442.00    |
| SIRVA WORLDWIDE INC DELAYED DRAW TERM LOAN (2024) SENIOR<br>SECURED 02-20-2029 CUSIP: LX2431406 | 517,456.620      | 507,310.33      | 504,520.20    |
| SIRVA WORLDWIDE INC INITIAL TERM LOAN SENIOR SECURED<br>08-20-2029 CUSIP: LX2431935             | 2,718,640.780    | 2,349,022.31    | 1,114,642.72  |
| SIRVA WORLDWIDE INC INITIAL TERM LOAN SENIOR SECURED<br>03-06-2026 CUSIP: LX2280753             | 0.000            | 0.00            | 0.00          |
| SIRVA WORLDWIDE INC INITIAL TERM LOAN 2024 SENIOR SECURED<br>02-20-2029 CUSIP: 82967VAU4        | 1,802,061.960    | 1,721,867.32    | 1,757,010.41  |
| SIRVA WORLDWIDE, INC. DELAYED DRAW TERM LOAN SR SECD TL<br>03-06-2026 CUSIP: LX2280761          | 0.000            | 0.00            | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| SIRVA WORLDWIDE, INC. TERM LOAN (SECOND LIEN) DUE<br>08-01-2026 BEO CUSIP: 82968EAE7              | 701,507.550      | 612,545.60      | 343,738.70    |
| SIRVA WORLDWIDE, INC. TLB 08-01-2025 BEO<br>CUSIP: 82968EAB3                                      | 0.000            | 0.00            | 0.00          |
| SM ENERGY CO 6.5% DUE 07-15-2028 REG<br>SEDOL: BL98722  | 395,000.000      | 393,518.75      | 392,531.99    |
| SM ENERGY CO 6.625% DUE 01-15-2027<br>SEDOL: BG43WV1  | 85,000.000       | 80,325.00       | 84,894.79     |
| SM ENERGY CO 6.75% DUE 09-15-2026<br>SEDOL: BDJ0GW5   | 215,000.000      | 211,597.50      | 214,793.46    |
| SOTHEBYS FIXED 7.375% DUE 10-15-2027<br>SEDOL: BLHMNW8  | 1,910,000.000    | 1,816,887.50    | 1,888,712.59  |
| SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043<br>CUSIP: 842400FZ1                                  | 1,360,000.000    | 1,510,839.80    | 1,179,915.56  |
| SOUTH CAL EDISON 3.9 DUE 03-15-2043<br>CUSIP: 842400FW8   | 532,211.000      | 469,096.29      | 419,969.54    |
| SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054<br>CUSIP: 845743BX0                                       | 730,000.000      | 724,583.40      | 738,770.78    |
| SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE 05-01-2050<br>CUSIP: 845743BU6                           | 1,985,000.000    | 1,785,359.40    | 1,287,772.64  |
| SOUTHWESTN ELEC 3.85% DUE 02-01-2048<br>CUSIP: 845437BQ4  | 1,270,000.000    | 1,094,395.90    | 915,015.95    |
| SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048<br>CUSIP: 845743BS1                                      | 180,000.000      | 207,588.50      | 146,058.27    |
| SPIN HOLDCO INC. (AKA COINMACH) TERM LOAN 03-04-2028<br>CUSIP: 84850XAK8                          | 7,468,446.360    | 6,383,722.20    | 6,271,777.20  |
| SPIRIT AEROSYSTEMS 4.6% DUE 06-15-2028<br>SEDOL: BDR7P87  | 110,000.000      | 103,400.00      | 104,308.67    |
| SPIRIT AEROSYSTEMS 9.75% DUE 11-15-2030<br>SEDOL: BR1YST4   | 185,000.000      | 208,125.00      | 204,722.48    |
| STARBUCKS CORP FIXED 4.45% 08-15-2049<br>CUSIP: 855244AU3   | 335,000.000      | 344,667.48      | 274,602.24    |
| STARBUCKS CORP 3.5% DUE 11-15-2050<br>CUSIP: 855244BA6  | 2,725,000.000    | 2,456,795.41    | 1,886,758.72  |
| STEWART HEALTH CARE SYSTEM LLC DELAYED DRAW LOAN SENIOR<br>SECURED TL 06-30-2024 CUSIP: SHCSDL249 | 1,433,017.070    | 1,433,017.07    | 1,433,017.07  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| STEWARD HEALTH CARE SYSTEM LLC TRANCHE A REVOLVING SNR SECD<br>REVOLVER 08-04-2027 CUSIP: 5S999BA44 | 894,941.470      | 862,300.37      | 894,941.47    |
| STRYKER CORP 4.375 DUE 05-15-2044 REG<br>CUSIP: 863667AG6   | 1,015,000.000    | 1,062,557.65    | 855,536.20    |
| SUNOCO LOGISTICS 5.35% DUE 05-15-2045<br>CUSIP: 86765BAQ2   | 1,960,000.000    | 1,814,853.80    | 1,766,343.34  |
| SWF HOLDINGS I CORP INITIAL TERM LOAN FIRST LIEN SR<br>SECURED 10-06-2028 CUSIP: 78489HAB4          | 0.000            | 0.00            | 0.00          |
| SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033<br>SEDOL: BR1H3B0  | 1,245,000.000    | 1,296,400.00    | 1,285,458.62  |
| T-MOBILE US INC 5.5% 01-15-2055<br>CUSIP: 87264ADG7   | 475,000.000      | 474,506.00      | 447,494.83    |
| T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053<br>CUSIP: 87264ACW3                                     | 1,310,000.000    | 1,287,278.30    | 1,270,753.00  |
| T-MOBILE USA INC 3.4% 10-15-2052<br>CUSIP: 87264ACT0  | 3,300,000.000    | 2,387,168.70    | 2,206,187.87  |
| T-MOBILE USA INC 3.6% 11-15-2060<br>CUSIP: 87264ABY0  | 2,215,000.000    | 1,610,347.30    | 1,466,951.77  |
| T-MOBILE USA INC 6.0% 06-15-2054<br>CUSIP: 87264ADD4  | 415,000.000      | 414,294.50      | 421,490.75    |
| TEXAS INSTRS INC FIXED 5% 03-14-2053<br>CUSIP: 882508CC6  | 1,320,000.000    | 1,323,824.40    | 1,211,076.66  |
| TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063<br>CUSIP: 882926AA6                                      | 1,830,000.000    | 1,797,666.50    | 1,651,921.91  |
| THERMO FISHER 4.1% DUE 08-15-2047<br>CUSIP: 883556BY7   | 515,000.000      | 502,694.18      | 418,485.49    |
| TIME WARNER CABLE 5.5% DUE 09-01-2041<br>CUSIP: 88732JBB3   | 400,000.000      | 427,098.08      | 340,081.46    |
| TIME WARNER CABLE 5.875% DUE 11-15-2040<br>CUSIP: 88732JAY4   | 2,170,000.000    | 2,301,709.10    | 1,942,094.25  |
| TKC HOLDINGS, INC. CLOSING DATE INITIAL TERM LOAN (2024) SR<br>SCRD TL 05-15-2028 CUSIP: LX2413735  | 1,957,784.870    | 1,912,769.89    | 1,978,596.12  |
| TRANSDIGM INC 4.625% 01-15-2029<br>SEDOL: BNNJ4V3   | 435,000.000      | 417,600.00      | 407,211.18    |
| TRANSOCEAN INC 8.0% DUE 02-01-2027 BEO<br>CUSIP: G90073AE0  | 5,000.000        | 4,925.00        | 4,990.96      |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>                                      |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| TRANSOCEAN INC 8% DUE 02-01-2027<br>CUSIP: 893830BL2                           | 451,000.000      | 444,857.81      | 450,184.77    |
| TRAVEL + LEISURE CO SR SECD NT 144A 4.5%12-01-2029<br>SEDOL: BMV9VB7           | 465,000.000      | 455,306.25      | 434,291.33    |
| TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034<br>CUSIP: 89788MAP7             | 945,000.000      | 945,000.00      | 962,335.74    |
| TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034<br>CUSIP: 89788MAM4         | 575,000.000      | 556,803.76      | 558,841.90    |
| TYLER TECHNOLOGIES INC .25% DUE 03-15-2026 REG<br>SEDOL: BMXFKH2               | 70,000.000       | 87,520.26       | 84,455.00     |
| U S ACUTE CARE SOLUTIONS LLC 9.75% 05-15-2029<br>SEDOL: BQ68CL4                | 1,938,000.000    | 1,900,615.98    | 1,975,033.90  |
| U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034<br>CUSIP: 91159HJL5  | 1,630,000.000    | 1,630,000.00    | 1,560,663.92  |
| UBER TECHNOLOGIES INC CNV SNR NTS 0.875% 12-01-2028<br>SEDOL: BPG4F94          | 608,000.000      | 690,980.02      | 668,800.00    |
| UNION ELECTRIC COMPANY 5.125% 03-15-2055<br>CUSIP: 906548CZ3                   | 225,000.000      | 224,732.25      | 206,471.05    |
| UNION PAC CORP FIXED 3.79% DUE 04-06-2071<br>CUSIP: 907818FS2                  | 500,000.000      | 566,934.04      | 339,879.10    |
| UNION PAC CORP 3.25% DUE 02-05-2050<br>CUSIP: 907818FK9                        | 1,135,000.000    | 1,072,018.85    | 776,040.43    |
| UNION PAC CORP 3.799% DUE 10-01-2051<br>CUSIP: 907818EM6                       | 3,530,000.000    | 3,412,650.00    | 2,637,349.38  |
| UNION PAC CORP 3.839% DUE 03-20-2060 BEO<br>CUSIP: 907818FG8                   | 1,190,000.000    | 949,253.95      | 850,860.60    |
| UNITED PARCEL SVC INC 5.05% 03-03-2053<br>CUSIP: 911312CA2                     | 1,685,000.000    | 1,676,204.30    | 1,547,191.82  |
| UNITED PARCEL SVC INC 5.5% 05-22-2054<br>CUSIP: 911312CE4                      | 1,565,000.000    | 1,582,137.40    | 1,527,976.75  |
| UNITED RENTALS INC 3.875% DUE 02-15-2031REG<br>SEDOL: BLFGYK7                  | 1,205,000.000    | 1,115,987.50    | 1,076,476.04  |
| UNITED RENTALS NORTH AMER INC 4.0% DUE 07-15-2030<br>SEDOL: BLK7836            | 100,000.000      | 92,899.00       | 91,022.96     |
| UNITEDHEALTH GROUP INC 2.75% DUE<br>05-15-2040/05-18-2020 REG CUSIP: 91324PDY5 | 2,835,000.000    | 2,135,404.40    | 2,005,967.67  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| UNITEDHEALTH GROUP INC 5.625% 07-15-2054<br>CUSIP: 91324PFL1                              | 3,170,000.000    | 3,163,683.05    | 3,082,901.21  |
| UNITEDHEALTH GROUP 3.7% DUE 08-15-2049<br>CUSIP: 91324PDU3                                | 1,435,000.000    | 1,512,487.60    | 1,045,444.02  |
| UNITEDHEALTH GROUP 4.75% DUE 07-15-2045<br>CUSIP: 91324PCR1                               | 1,280,000.000    | 1,457,805.21    | 1,128,739.23  |
| UNITEDHEALTH GROUP 5.7% DUE 10-15-2040<br>CUSIP: 91324PBN1                                | 415,000.000      | 501,502.60      | 415,268.44    |
| UNITEDHEALTH GROUP 5.75% DUE 07-15-2064<br>CUSIP: 91324PFM9                               | 270,000.000      | 283,170.60      | 263,294.02    |
| UNITEDHEALTH GROUP 5.875% DUE 02-15-2053<br>CUSIP: 91324PES7                              | 1,650,000.000    | 1,637,476.50    | 1,656,778.35  |
| UTD PARCEL SVC INC FIXED 5.2% DUE 04-01-2040<br>CUSIP: 911312BV7                          | 390,000.000      | 463,568.40      | 380,217.82    |
| UTD PARCEL SVC INC 3.75% 11-15-2047<br>CUSIP: 911312BN5                                   | 1,100,000.000    | 959,528.05      | 833,231.01    |
| VA ELEC & PWR CO 4.45 02-15-2044<br>CUSIP: 927804FR0                                      | 2,735,000.000    | 2,892,409.70    | 2,326,176.96  |
| VALCOUR PACKAGING, LLC INITIAL TERM LOAN (SECOND LIEN) DUE<br>10-04-2029 CUSIP: LX1984744 | 0.000            | 0.00            | 0.00          |
| VENTURE GLOBAL LNG INC RESET CUM RED PERP PFD SER 9%<br>12-31-2049 SEDOL: BRSF3L7         | 1,790,000.000    | 1,790,000.00    | 1,871,523.76  |
| VENTURE GLOBAL 4.125% DUE 08-15-2031<br>SEDOL: BMY9R27                                    | 540,000.000      | 458,900.00      | 483,585.73    |
| VERIFONE SYSTEMS INC SEN SEC TL 08-20-2025<br>CUSIP: 92346NAB5                            | 0.000            | 0.00            | 0.00          |
| VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD<br>CUSIP: 92343VFW9                      | 2,789,000.000    | 2,252,141.15    | 1,657,525.15  |
| VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO<br>CUSIP: 92343VGC2                        | 4,450,000.000    | 3,864,861.08    | 3,022,387.05  |
| VERIZON COMMUNICATIONS 4.4% DUE 11-01-2034 REG<br>CUSIP: 92343VCQ5                        | 1,305,000.000    | 1,328,292.88    | 1,209,381.98  |
| VERIZON COMMUNICATIONS 4.522% 09-15-2048<br>CUSIP: 92343VCX0                              | 455,000.000      | 448,620.90      | 380,103.73    |
| VERIZON 2.65% DUE 11-20-2040<br>CUSIP: 92343VFT6  | 1,530,000.000    | 1,334,896.15    | 1,047,374.93  |

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| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Debt Instruments - Other</b>   |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| VERIZON 4.272% DUE 01-15-2036<br>CUSIP: 92343VCV4   | 1,805,000.000    | 1,656,206.00    | 1,623,836.21  |
| VERIZON 4.672% DUE 03-15-2055<br>CUSIP: 92343VCZ5   | 1,345,000.000    | 1,518,634.42    | 1,132,162.87  |
| VIATRIS INC SR NT 3.85% 06-22-2040<br>CUSIP: 92556VAE6  | 980,000.000      | 1,048,057.32    | 734,810.17    |
| VISA INC 4.3% DUE 12-14-2045<br>CUSIP: 92826CAF9  | 1,610,000.000    | 1,772,721.90    | 1,378,775.87  |
| VORTEX OPCO LLC FIRST-OUT NEW MONEY TERM LOAN SENIOR<br>SECURED 04-30-2030 CUSIP: G9158TAC4       | 3,263,303.390    | 231,763.32      | 3,369,360.75  |
| VORTEX OPCO LLC SECOND-OUT NEW MONEY TERM LOAN SENIOR<br>SECURED 12-17-2028 CUSIP: G9158TAD2      | 1,276,655.300    | 1,138,323.30    | 799,186.22    |
| WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB<br>00009 6.6 DUE 01-15-2038 CUSIP: 92976GAJ0 | 3,800,000.000    | 4,874,142.10    | 4,145,443.56  |
| WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE<br>02-01-2037 BEO CUSIP: 92976GAG6    | 2,224,000.000    | 2,482,155.50    | 2,269,417.91  |
| WALMART INC NT 2.65% 09-22-2051<br>CUSIP: 931142EV1   | 1,655,000.000    | 1,437,996.50    | 1,025,283.14  |
| WALMART INC 2.5% DUE 09-22-2041 BEO<br>CUSIP: 931142EU3   | 580,000.000      | 580,000.00      | 399,562.70    |
| WARNERMEDIA HLDGS INC 5.141% 03-15-2052<br>CUSIP: 55903VBE2                                       | 1,800,000.000    | 1,444,542.91    | 1,343,768.13  |
| WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042<br>CUSIP: 55903VBD4                                    | 350,000.000      | 282,257.50      | 281,918.20    |
| WASTE MANAGEMENT INC 2.95% DUE 06-01-2041<br>CUSIP: 94106LBR9                                     | 905,000.000      | 860,742.40      | 657,564.77    |
| WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051<br>CUSIP: 95000U2M4                                | 1,130,000.000    | 1,401,978.98    | 1,004,481.48  |
| WELLS FARGO & CO 4.4% DUE 06-14-2046<br>CUSIP: 94974BGT1  | 1,610,000.000    | 1,611,203.40    | 1,294,297.16  |
| WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO<br>SEDOL: BLDBDX0                                   | 375,000.000      | 318,400.00      | 333,821.66    |
| WFRBS COML MTG TR VAR RT 5.54909801483% DUE 03-15-2044<br>SEDOL: B58S538                          | 122,105.950      | 52,331.71       | 39,092.21     |
| WFRBS COML MTG TR 4.48574 DUE 08-15-2046<br>SEDOL: BCZRWT2  | 110,000.000      | 101,750.00      | 88,220.00     |

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◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost       | Current Value         |
|--|------------------|-----------------------|-----------------------|
| <b>Corporate Debt Instruments - Other</b>  |                  |                       |                       |
| <b>United States - USD</b>   |                  |                       |                       |
| WI PUB SVC CORP 3.3% DUE 09-01-2049<br>CUSIP: 976843BM3                                  | 465,000.000      | 465,181.35            | 319,770.65            |
| WOLFSPEED INC CONV 1.875% 12-01-2029<br>SEDOL: BS54RG7                                   | 855,000.000      | 535,596.11            | 354,312.00            |
| WOLFSPEED INC SR NT CONV .25% 02-15-2028<br>SEDOL: BN4BB62                               | 60,000.000       | 55,075.14             | 27,630.00             |
| WORKIVA INC SR NT CONV 1.25% 08-15-2028<br>SEDOL: BRV2CD0                                | 189,000.000      | 178,262.99            | 200,056.50            |
| WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO<br>CUSIP: 983024AN0                          | 3,120,000.000    | 3,649,262.65          | 3,258,147.08          |
| WYNDHAM DESTINATIONS INC 6.0% DUE<br>04-01-2027/03-21-2017 REG SEDOL: BF083Z4            | 10,000.000       | 11,175.00             | 10,001.69             |
| WYNDHAM 4.625% DUE 03-01-2030<br>SEDOL: BJVS9Q4  | 350,000.000      | 335,556.72            | 324,817.78            |
| WYNDHAM 6.625% DUE 07-31-2026<br>SEDOL: BMWZQD1  | 430,000.000      | 431,482.76            | 434,596.01            |
| YUM BRANDS INC 3.625% 03-15-2031<br>SEDOL: BN7K371                                       | 1,310,000.000    | 1,195,032.60          | 1,158,113.73          |
| YUM BRANDS INC 4.625% DUE 01-31-2032<br>SEDOL: BKP32N0                                   | 320,000.000      | 288,662.50            | 295,690.15            |
| 6TH STR CLO XV LTD / 6TH STR CLO XV 0% 10-24-2037<br>CUSIP: 83012BAJ6                    | 450,000.000      | 450,000.00            | 457,223.27            |
| 8TH AVENUE FOOD & PROVISIONS INC TERM LOAN SENIOR SECURED<br>10-01-2025 CUSIP: 28253PAC3 | 5,548,015.400    | 5,308,420.14          | 5,410,702.02          |
| <b>Total United States - USD</b>   |                  | <b>801,737,877.92</b> | <b>729,187,797.18</b> |
| <b>Zambia - USD</b>  |                  |                       |                       |
| PVTPL FIRST QUANTUM MINERALS 9.375% 03-01-2029<br>CUSIP: 335934AV7                       | 1,025,000.000    | 1,025,000.00          | 1,090,036.09          |
| <b>Total Zambia - USD</b>  |                  | <b>1,025,000.00</b>   | <b>1,090,036.09</b>   |
| <b>Total Corporate Debt Instruments - Other</b>  |                  | <b>909,579,108.02</b> | <b>826,663,822.09</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost     | Current Value       |
|---|------------------|---------------------|---------------------|
| <b>Corporate Stock - Preferred</b>                                      |                  |                     |                     |
| <b>United States - USD</b>  |                  |                     |                     |
| APOLLO GLOBAL MGMT INC NEW SER A<br>STK SER A 12-31-2049 SEDOL: BQVW6Z3 | 642.000          | 41,446.73           | 55,796.22           |
| BOEING CO<br>SEDOL: BRBLC59   | 10,605.000       | 536,508.61          | 645,738.45          |
| PG&E CORP PFD CONV<br>SEDOL: BPGN2R8                                    | 1,388.000        | 69,400.00           | 69,108.52           |
| SIRVA NEW CONVERTIBLE PREFERRED EQUITY<br>CUSIP: MN999AB21              | 1,011.710        | 203,197.46          | 0.00                |
| <b>Total United States - USD</b>  |                  | <b>850,552.80</b>   | <b>770,643.19</b>   |
| <b>Total Corporate Stock - Preferred</b>                                |                  | <b>850,552.80</b>   | <b>770,643.19</b>   |
| <b>Corporate Stock - Common</b>   |                  |                     |                     |
| <b>Brazil - USD</b>   |                  |                     |                     |
| ADR AMBEV SA SPONSORED ADR<br>SEDOL: BG804F6                            | 3,553,900.000    | 7,455,683.53        | 6,574,715.00        |
| <b>Total Brazil - USD</b>   |                  | <b>7,455,683.53</b> | <b>6,574,715.00</b> |
| <b>Canada - CAD</b>   |                  |                     |                     |
| CONSTELLATION SOFT COM STK NPV<br>SEDOL: B15C4L6                        | 2,024.000        | 3,714,540.79        | 6,255,387.18        |
| CONSTELLATION SOFTWARE INC WARRANT 31/03/2040<br>SEDOL: BR52TP7         | 1,755.000        | 0.13                | 0.00                |
| LUMINE GROUP INC<br>SEDOL: BNKCF01                                      | 4,140.000        | 25,786.49           | 118,425.53          |
| <b>Total Canada - CAD</b>   |                  | <b>3,740,327.41</b> | <b>6,373,812.71</b> |
| <b>Canada - USD</b>   |                  |                     |                     |
| BROOKFIELD ASSET MGMT LTD CL A LTD VTG SHS<br>SEDOL: BP95GD5            | 59,352.000       | 1,687,805.93        | 3,216,284.88        |
| BROOKFIELD BUSINESS CORP<br>SEDOL: BL5DCB5                              | 9,801.000        | 224,579.60          | 237,772.26          |
| BROOKFIELD CORP VTG SHS CL A<br>SEDOL: BP95GG8                          | 305,266.000      | 9,594,928.29        | 17,537,531.70       |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost      | Current Value        |
|---|------------------|----------------------|----------------------|
| <b>Corporate Stock - Common</b>   |                  |                      |                      |
| <b>Canada - USD</b>   |                  |                      |                      |
| BROOKFIELD INFRASTRUCTURE CORP NEW EXCHANGEABLE SUB<br>VOTING SHS CL A SEDOL: BSPS5M1 | 230,560.000      | 7,945,961.11         | 9,224,705.60         |
| BROOKFIELD RENEWABLE CORP NEW CL A EXCHANGEABLE SUB VOTING<br>SHS SEDOL: BSPS5J8      | 97,877.000       | 3,602,677.67         | 2,707,277.82         |
| BROOKFIELD WEALTH SOLUTIONS LTD COM<br>SEDOL: BQ0N7F4                                 | 2,147.000        | 133,777.64           | 123,323.68           |
| CANADIAN NAT RES LTD COM CANADIAN NATURAL RESOURCE<br>COM STK SEDOL: 2125202          | 254,244.000      | 4,525,423.48         | 7,848,512.28         |
| MAGNA INTERNATIONAL INC COMMON STOCK<br>SEDOL: 2554549                                | 270,850.000      | 13,748,765.11        | 11,318,821.50        |
| METHANEX CORP COM STK<br>CUSIP: 59151K108   | 30,113.000       | 798,791.57           | 1,503,843.22         |
| <b>Total Canada - USD</b>   |                  | <b>42,262,710.40</b> | <b>53,718,072.94</b> |
| <b>China - HKD</b>  |                  |                      |                      |
| CHINA AOYUAN GROUP HKD0.01<br>SEDOL: BJGS0Q6  | 24,656.000       | 314,310.00           | 691.95               |
| SUNAC CHINA HLDGS HKD0.10<br>SEDOL: B4XRPN3   | 25,631.000       | 153,152.34           | 7,655.03             |
| <b>Total China - HKD</b>  |                  | <b>467,462.34</b>    | <b>8,346.98</b>      |
| <b>Denmark - USD</b>  |                  |                      |                      |
| ADR NOVO-NORDISK A S ADR<br>SEDOL: 2651202  | 97,993.000       | 6,470,026.86         | 8,429,357.86         |
| GENMAB A/S SPONSORED ADR<br>SEDOL: BBC9WC7  | 259,350.000      | 5,994,045.33         | 5,412,634.50         |
| <b>Total Denmark - USD</b>  |                  | <b>12,464,072.19</b> | <b>13,841,992.36</b> |
| <b>France - USD</b>   |                  |                      |                      |
| SANOFI SPONSORED ADR<br>SEDOL: 2964557  | 167,920.000      | 8,608,116.45         | 8,098,781.60         |
| <b>Total France - USD</b>   |                  | <b>8,608,116.45</b>  | <b>8,098,781.60</b>  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost      | Current Value        |
|---|------------------|----------------------|----------------------|
| <b>Corporate Stock - Common</b>   |                  |                      |                      |
| <b>Germany - EUR</b>  |                  |                      |                      |
| ADIDAS AG<br>SEDOL: 4031976   | 21,340.000       | 5,232,430.71         | 5,232,704.82         |
| <b>Total Germany - EUR</b>  |                  | <b>5,232,430.71</b>  | <b>5,232,704.82</b>  |
| <b>Israel - USD</b>   |                  |                      |                      |
| TOWER SEMICONDUCTOR LTD<br>CUSIP: M87915274   | 84,841.000       | 2,461,332.97         | 4,370,159.91         |
| WIX.COM LTD COM ILS0.01<br>SEDOL: BFZCHN7   | 8,514.000        | 1,216,179.15         | 1,826,678.70         |
| <b>Total Israel - USD</b>   |                  | <b>3,677,512.12</b>  | <b>6,196,838.61</b>  |
| <b>Netherlands - USD</b>  |                  |                      |                      |
| AERCAP HOLDINGS N.V. EUR0.01<br>SEDOL: B1HHKD3  | 201,230.000      | 11,160,428.32        | 19,257,711.00        |
| <b>Total Netherlands - USD</b>  |                  | <b>11,160,428.32</b> | <b>19,257,711.00</b> |
| <b>United Kingdom - USD</b>   |                  |                      |                      |
| ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM<br>SEDOL: 2989044                             | 186,064.000      | 12,387,122.54        | 12,190,913.28        |
| ADR BP P L C SPONSORED ADR<br>SEDOL: 2142621  | 397,753.000      | 13,452,486.47        | 11,757,578.68        |
| ADR GSK PLC<br>SEDOL: BMTZ571   | 312,606.000      | 11,752,793.80        | 10,572,334.92        |
| MANCHESTER UTD PLC NEW COM<br>CUSIP: G5784H106  | 176,913.000      | 2,749,167.13         | 3,069,440.55         |
| ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH<br>SEDOL: BPK3CG3                           | 173,100.000      | 9,031,729.65         | 10,844,715.00        |
| <b>Total United Kingdom - USD</b>   |                  | <b>49,373,299.59</b> | <b>48,434,982.43</b> |
| <b>United States - USD</b>  |                  |                      |                      |
| #REORG/ INARI MED INC CASH MERGER 02-19-2025<br>CUSIP: 45332Y109                              | 49,971.000       | 2,597,951.91         | 2,551,019.55         |
| #REORG/MCDERMOTT INTL REVERSE STOCK SPLIT MCDERMOTT INTL<br>261PAJ4 01-29-2025 SEDOL: BMQ5XK3 | 12,755.000       | 0.00                 | 1,530.60             |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                            | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                            |                  |                 |               |
| <b>United States - USD</b>                                 |                  |                 |               |
| ADOBE INC COM<br>SEDOL: 2008154                            | 15,476.000       | 5,076,722.81    | 6,881,867.68  |
| ADT INC DEL COM<br>CUSIP: 00090Q103                        | 415,435.000      | 3,355,275.26    | 2,870,655.85  |
| ADVANCED MICRO DEVICES INC COM<br>SEDOL: 2007849           | 71,987.000       | 7,002,826.52    | 8,695,309.73  |
| AFLAC INC COM<br>CUSIP: 001055102                          | 32,734.000       | 950,863.54      | 3,386,004.96  |
| AGILYSYS INC COM STK<br>CUSIP: 00847J105                   | 34,365.000       | 1,609,523.45    | 4,526,214.15  |
| AIRBNB INC CL A COM USD0.0001 CL A<br>SEDOL: BMGYH4        | 51,160.000       | 7,274,910.90    | 6,722,935.60  |
| ALLSTATE CORP COM<br>SEDOL: 2019952                        | 80,940.000       | 8,825,899.54    | 15,604,422.60 |
| ALPHABET INC CAP STK USD0.001 CL C<br>SEDOL: BYY88Y7       | 85,401.000       | 10,514,991.93   | 16,263,766.44 |
| ALPHABET INC CAPITAL STOCK USD0.001 CL A<br>SEDOL: BYVY8G0 | 132,678.000      | 17,379,368.28   | 25,115,945.40 |
| ALTICE USA INC CL A CL A<br>SEDOL: BDRY7P9                 | 61,684.000       | 941,716.31      | 148,658.44    |
| AMAZON COM INC COM<br>SEDOL: 2000019                       | 256,416.000      | 21,123,719.02   | 56,255,106.24 |
| AMETEK INC NEW COM<br>SEDOL: 2089212                       | 13,392.000       | 2,251,512.43    | 2,414,041.92  |
| AMICUS THERAPEUTICS INC COM<br>CUSIP: 03152W109            | 232,494.000      | 2,830,933.46    | 2,190,093.48  |
| AMPHASTAR PHARMACEUTICALS INC DEL COM<br>CUSIP: 03209R103  | 68,091.000       | 2,559,080.62    | 2,528,218.83  |
| ANALOG DEVICES INC COM<br>SEDOL: 2032067                   | 28,442.000       | 6,257,357.36    | 6,042,787.32  |
| ANSYS INC COM<br>SEDOL: 2045623                            | 4,159.000        | 983,577.23      | 1,402,955.47  |
| APPFOLIO INC COM CL A COM CL A<br>SEDOL: BYN7H48           | 1,234.000        | 285,754.15      | 304,452.48    |
| APPLE INC COM STK<br>SEDOL: 2046251                        | 171,187.000      | 16,464,112.48   | 42,868,648.54 |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                 | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                                 |                  |                 |               |
| <b>United States - USD</b>                                      |                  |                 |               |
| APPLOVIN CORP COM CL A COM CL A<br>SEDOL: BMV3LG4               | 6,397.000        | 2,048,514.44    | 2,071,540.51  |
| ARCBEST CORP COM USD0.01<br>CUSIP: 03937C105                    | 15,622.000       | 1,861,134.15    | 1,457,845.04  |
| ARCH CAPITAL GROUP COM STK<br>SEDOL: 2740542                    | 71,766.000       | 3,879,118.82    | 6,627,590.10  |
| ARCHER-DANIELS-MIDLAND CO COM<br>SEDOL: 2047317                 | 132,480.000      | 7,597,866.11    | 6,692,889.60  |
| ARES MANAGEMENT LP COM SHS REPSTG LTD PARTNER<br>SEDOL: BF14BT1 | 29,428.000       | 2,974,533.67    | 5,209,638.84  |
| ARLO TECHNOLOGIES INC COM<br>CUSIP: 04206A101                   | 264,413.000      | 2,660,754.52    | 2,958,781.47  |
| AT&T INC COM<br>SEDOL: 2831811                                  | 1,185,810.000    | 22,448,367.08   | 27,000,893.70 |
| AUTODESK INC COM<br>SEDOL: 2065159                              | 13,837.000       | 2,530,280.55    | 4,089,802.09  |
| AXALTA COATING SYSTEMS LTD COM USD1.00<br>CUSIP: G0750C108      | 112,129.000      | 3,171,232.61    | 3,837,054.38  |
| AXSOME THERAPEUTICS INC. COM<br>CUSIP: 05464T104                | 15,273.000       | 1,426,120.96    | 1,292,248.53  |
| AZEK CO INC CL A CL A<br>CUSIP: 05478C105                       | 46,188.000       | 1,031,057.70    | 2,192,544.36  |
| BANK OF AMERICA CORP<br>SEDOL: 2295677                          | 520,398.000      | 16,937,156.54   | 22,871,492.10 |
| BATTALION OIL CORP COM USD0.0001<br>SEDOL: BL1KDQ2              | 3,838.000        | 598,503.62      | 6,601.36      |
| BAXTER INTL INC COM<br>SEDOL: 2085102                           | 0.000            | 0.00            | 0.00          |
| BELDEN INC COM<br>CUSIP: 077454106                              | 37,564.000       | 2,436,647.28    | 4,230,082.04  |
| BERKLEY W R CORP COM<br>SEDOL: 2093644                          | 33,666.000       | 1,819,292.26    | 1,970,134.32  |
| BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B<br>SEDOL: 2073390  | 22,280.000       | 5,251,390.30    | 10,099,078.40 |
| BIO RAD LABORATORIES INC CL A CL A<br>CUSIP: 090572207          | 14,167.000       | 4,660,264.64    | 4,654,001.17  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                     | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Stock - Common</b>                                     |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| BIOMARIN PHARMACEUTICAL INC COM ISIN CH0008107010<br>SEDOL: 2437071 | 8,087.000        | 605,670.71      | 531,558.51    |
| BLACKROCK INC NEW COM<br>SEDOL: BMZBBT7                             | 88.000           | 68,512.13       | 90,209.68     |
| BOEING CO COM<br>SEDOL: 2108601                                     | 40,900.000       | 8,076,101.49    | 7,239,300.00  |
| BOK FINL CORP COM NEW<br>CUSIP: 05561Q201                           | 39,186.000       | 3,073,576.67    | 4,171,349.70  |
| BORG WARNER INC COM<br>CUSIP: 099724106                             | 92,379.000       | 2,991,036.15    | 2,936,728.41  |
| BP HOLDCO LLC<br>CUSIP: 51999YH12                                   | 181,081.000      | 254,923.42      | 206,432.34    |
| BRISTOL MYERS SQUIBB CO COM<br>SEDOL: 2126335                       | 137,658.000      | 8,204,291.77    | 7,785,936.48  |
| BROADCOM INC COM<br>SEDOL: BDZ78H9                                  | 135,066.000      | 8,134,655.33    | 31,313,701.44 |
| BROWN & BROWN INC COM<br>SEDOL: 2692687                             | 116,862.000      | 5,886,815.24    | 11,922,261.24 |
| CADENCE DESIGN SYS INC COM<br>SEDOL: 2302232                        | 34,720.000       | 8,247,849.92    | 10,431,971.20 |
| CARLYLE GROUP INC COM<br>CUSIP: 14316J108                           | 105,145.000      | 3,180,911.33    | 5,308,771.05  |
| CARMAX INC COM<br>SEDOL: 2983563                                    | 145,407.000      | 12,213,929.39   | 11,888,476.32 |
| CASELLA WASTE SYS INC CL A COM STK<br>CUSIP: 147448104              | 51,962.000       | 4,316,868.02    | 5,498,099.22  |
| CBIZ INC COM<br>CUSIP: 124805102                                    | 86,178.000       | 1,521,964.46    | 7,051,945.74  |
| CBRE GROUP INC CL A CL A<br>SEDOL: B6WVMH3                          | 101,892.000      | 6,205,816.31    | 13,377,400.68 |
| CCC INTELLIGENT SOLUTIONS HLDGS INC COM<br>SEDOL: BP4CXL8           | 245,454.000      | 2,863,558.82    | 2,879,175.42  |
| CELANESE CORP DEL COM STK<br>SEDOL: B05MZT4                         | 177,170.000      | 12,115,775.31   | 12,261,935.70 |
| CHARLES RIV LABORATORIES INTL INC COM<br>CUSIP: 159864107           | 26,665.000       | 5,164,530.23    | 4,922,359.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                                  |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| CHART INDS INC COM PAR \$0.01 COM PAR \$0.01<br>CUSIP: 16115Q308 | 13,607.000       | 2,228,724.55    | 2,596,759.88  |
| CHEVRON CORP COM<br>SEDOL: 2838555                               | 48,060.000       | 6,330,193.39    | 6,961,010.40  |
| CITIGROUP INC COM NEW COM NEW<br>SEDOL: 2297907                  | 574,122.000      | 28,600,135.92   | 40,412,447.58 |
| COCA COLA CO COM<br>SEDOL: 2206657                               | 2,038.000        | 127,676.95      | 126,885.88    |
| COLGATE-PALMOLIVE CO COM<br>SEDOL: 2209106                       | 766.000          | 73,447.84       | 69,637.06     |
| COMCAST CORP NEW-CL A<br>SEDOL: 2044545                          | 296,041.000      | 12,637,515.16   | 11,110,418.73 |
| CONAGRA BRANDS INC COM USD5<br>SEDOL: 2215460                    | 404,470.000      | 12,989,513.69   | 11,224,042.50 |
| CONOCOPHILLIPS COM<br>SEDOL: 2685717                             | 78,710.000       | 6,084,618.74    | 7,805,670.70  |
| COPART INC COM<br>SEDOL: 2208073                                 | 288,101.000      | 8,058,258.87    | 16,534,116.39 |
| CORE LABORATORIES INC COM<br>CUSIP: 21867A105                    | 258,674.000      | 5,223,973.10    | 4,477,646.94  |
| COSTAR GROUP INC COM<br>SEDOL: 2262864                           | 133,869.000      | 10,229,726.99   | 9,583,681.71  |
| COSTCO WHOLESALE CORP NEW COM<br>SEDOL: 2701271                  | 16,417.000       | 4,129,476.44    | 15,042,404.59 |
| CRANE CO NEW COM<br>CUSIP: 224408104                             | 12,753.000       | 959,741.67      | 1,935,267.75  |
| CROWDSTRIKE HLDGS INC CL A CL A<br>SEDOL: BJJP138                | 22,905.000       | 3,912,026.19    | 7,837,174.80  |
| CROWN HLDGS INC COM<br>SEDOL: 2427986                            | 116,882.000      | 8,982,941.32    | 9,664,972.58  |
| CUSHMAN & WAKEFIELD INC<br>CUSIP: G2717B108                      | 209,568.000      | 2,158,260.35    | 2,741,149.44  |
| CVS HEALTH CORP COM<br>SEDOL: 2577609                            | 507,410.000      | 34,221,959.02   | 22,777,634.90 |
| DATADOG INC COM USD0.00001 CL A<br>SEDOL: BKT9Y49                | 41,909.000       | 5,198,300.01    | 5,988,377.01  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                                       |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| DAVID'S BRIDAL WARRANT<br>CUSIP: 23306B9A8                            | 2,704.000        | 0.00            | 0.00          |
| DAVID'S BRIDAL, INC. COMMON EQUITY<br>CUSIP: 1A999QAL6                | 946.000          | 17,444.24       | 17,444.24     |
| DEERE & CO COM<br>SEDOL: 2261203                                      | 237.000          | 91,204.16       | 100,416.90    |
| DELTA AIR LINES INC DEL COM NEW COM NEW<br>SEDOL: B1W9D46             | 389,612.000      | 14,078,764.54   | 23,571,526.00 |
| DEVON ENERGY CORP NEW COM<br>SEDOL: 2480677                           | 137,500.000      | 6,030,774.36    | 4,500,375.00  |
| DEXCOM INC COM<br>SEDOL: B0796X4                                      | 51,471.000       | 3,689,328.29    | 4,002,899.67  |
| DOLLAR GEN CORP NEW COM<br>SEDOL: B5B1S13                             | 233,260.000      | 18,686,633.61   | 17,685,773.20 |
| DOMINOS PIZZA INC COM<br>SEDOL: B01SD70                               | 14,567.000       | 4,788,032.22    | 6,114,643.92  |
| DONNELLEY FINL SOLUTIONS INC COM<br>CUSIP: 25787G100                  | 32,977.000       | 2,161,215.95    | 2,068,647.21  |
| DUKE ENERGY CORP NEW COM NEW COM NEW<br>SEDOL: B7VD3F2                | 1,091.000        | 110,612.53      | 117,544.34    |
| DUTCH BROS INC CL A CL A<br>CUSIP: 26701L100                          | 79,341.000       | 2,547,520.50    | 4,155,881.58  |
| EATON CORP PLC COM USD0.50<br>SEDOL: B8KQN82                          | 15,098.000       | 4,790,837.33    | 5,010,573.26  |
| EDISON INTL COM<br>SEDOL: 2829515                                     | 138,260.000      | 8,326,321.14    | 11,038,678.40 |
| EDUCATION MGMT CORP NEW COM 144A COM COMMON STOCK<br>CUSIP: 28140M871 | 7,692,567.000    | 0.00            | 242,662.03    |
| EDWARDS LIFESCIENCES CORP COM<br>SEDOL: 2567116                       | 46,629.000       | 3,464,782.50    | 3,451,944.87  |
| ELEVANCE HEALTH INC<br>SEDOL: BSPHGL4                                 | 1,627.000        | 793,783.01      | 600,200.30    |
| ELI LILLY & CO COM<br>SEDOL: 2516152                                  | 22,193.000       | 5,060,039.48    | 17,132,996.00 |
| EMERSON ELECTRIC CO COM<br>SEDOL: 2313405                             | 1,803.000        | 195,268.86      | 223,445.79    |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                           | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                           |                  |                 |               |
| <b>United States - USD</b>                                |                  |                 |               |
| ENTEGRIS INC COM<br>SEDOL: 2599700                        | 9,810.000        | 1,101,344.41    | 971,778.60    |
| ENVISTA HLDGS CORP COM<br>CUSIP: 29415F104                | 233,520.000      | 5,026,769.58    | 4,504,600.80  |
| ESAB CORPORATION COM USD0.001 WI<br>CUSIP: 29605J106      | 20,694.000       | 1,074,273.87    | 2,482,038.36  |
| ESTEE LAUDER COMPANIES INC CL A USD0.01<br>SEDOL: 2320524 | 75,970.000       | 6,141,022.54    | 5,696,230.60  |
| EVERUS CONSTR GROUP INC COM<br>CUSIP: 300426103           | 51,455.000       | 2,636,710.12    | 3,383,166.25  |
| EXELON CORP COM<br>SEDOL: 2670519                         | 270,440.000      | 9,903,435.47    | 10,179,361.60 |
| EXXON MOBIL CORP COM<br>SEDOL: 2326618                    | 2,490.000        | 288,172.42      | 267,849.30    |
| FAIR ISAAC CORPORATION COM<br>SEDOL: 2330299              | 2,560.000        | 2,531,667.52    | 5,096,780.80  |
| FASTENAL CO COM<br>SEDOL: 2332262                         | 54,516.000       | 2,300,572.17    | 3,920,245.56  |
| FEDEX CORP COM<br>SEDOL: 2142784                          | 57,704.000       | 13,715,747.12   | 16,233,866.32 |
| FIRST AMERN FINL CORP COM STK<br>CUSIP: 31847R102         | 72,724.000       | 2,791,129.22    | 4,540,886.56  |
| FIRST HAWAIIAN INC COM<br>CUSIP: 32051X108                | 122,516.000      | 2,952,586.80    | 3,179,290.20  |
| FIRSTCASH HLDGS INC COM<br>CUSIP: 33768G107               | 21,820.000       | 2,304,431.72    | 2,260,552.00  |
| FIRSTENERGY CORP COM<br>SEDOL: 2100920                    | 270,810.000      | 10,025,947.05   | 10,772,821.80 |
| FLOOR & DECOR HLDGS INC CL A CL A<br>SEDOL: BYQHP96       | 11,126.000       | 1,148,274.00    | 1,109,262.20  |
| FLUOR CORP NEW COM<br>CUSIP: 343412102                    | 45,533.000       | 1,057,123.74    | 2,245,687.56  |
| FMC CORP COM (NEW)<br>SEDOL: 2328603                      | 296,100.000      | 16,151,029.54   | 14,393,421.00 |
| FREEMPORT-MCMORAN INC<br>SEDOL: 2352118                   | 290,460.000      | 11,914,792.78   | 11,060,716.80 |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                              | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                              |                  |                 |               |
| <b>United States - USD</b>                                   |                  |                 |               |
| FRESHPET INC COM<br>CUSIP: 358039105                         | 32,089.000       | 1,613,952.04    | 4,752,701.79  |
| GALLAGHER ARTHUR J & CO COM<br>SEDOL: 2359506                | 13,319.000       | 3,715,256.89    | 3,780,598.15  |
| GARTNER INC COM<br>SEDOL: 2372763                            | 15,474.000       | 3,891,036.02    | 7,496,688.78  |
| GE AEROSPACE<br>SEDOL: BL59CR9                               | 28,832.000       | 4,777,181.23    | 4,808,889.28  |
| GEN MTRS CO COM<br>SEDOL: B665KZ5                            | 457,242.000      | 16,065,020.44   | 24,357,281.34 |
| GENERAC HLDGS INC COM STK<br>CUSIP: 368736104                | 28,978.000       | 3,884,321.35    | 4,493,038.90  |
| GENTEX CORP COM<br>CUSIP: 371901109                          | 125,641.000      | 3,890,016.56    | 3,609,665.93  |
| GLOBAL PMTS INC COM<br>SEDOL: 2712013                        | 233,230.000      | 25,960,066.68   | 26,135,753.80 |
| GMS INC COM<br>CUSIP: 36251C103                              | 23,521.000       | 2,179,133.48    | 1,995,286.43  |
| GOLDMAN SACHS GROUP INC COM<br>SEDOL: 2407966                | 16,885.000       | 4,505,786.00    | 9,668,688.70  |
| GRACO INC COM<br>SEDOL: 2380443                              | 17,138.000       | 1,423,526.42    | 1,444,562.02  |
| GROCERY OUTLET HLDG CORP COM<br>CUSIP: 39874R101             | 84,633.000       | 1,786,982.84    | 1,321,121.13  |
| HALOZYME THERAPEUTICS INC COM<br>CUSIP: 40637H109            | 45,449.000       | 988,770.46      | 2,172,916.69  |
| HAYWARD HLDGS INC COM<br>CUSIP: 421298100                    | 177,460.000      | 2,341,895.05    | 2,713,363.40  |
| HEICO CORP NEW CL A CL A<br>SEDOL: 2237561                   | 85,472.000       | 9,874,342.07    | 15,904,629.76 |
| HELMERICH & PAYNE INC COM<br>CUSIP: 423452101                | 77,076.000       | 2,585,075.94    | 2,467,973.52  |
| HI-CRUSH INC COMMON STOCK<br>CUSIP: 1AD999A96                | 85.000           | 493,102.19      | 0.00          |
| HILTON WORLDWIDE HLDGS INC COM NEW COM NEW<br>SEDOL: BYVMW06 | 86,917.000       | 12,001,198.11   | 21,482,405.72 |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Stock - Common</b>                                      |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| HOME DEPOT INC COM<br>SEDOL: 2434209                                 | 19,367.000       | 6,186,287.06    | 7,533,569.33  |
| HOWARD HUGHES HLDGS INC COM HOWARD HUGHES HLDG INC<br>SEDOL: BR1W702 | 89,200.000       | 6,065,219.33    | 6,861,264.00  |
| HUMANA INC COM<br>SEDOL: 2445063                                     | 40,610.000       | 11,257,647.12   | 10,303,163.10 |
| HYATT HOTELS CORP COM CL A COM CL A<br>SEDOL: B5B82X4                | 20,677.000       | 1,644,390.68    | 3,245,875.46  |
| ICU MED INC COM<br>CUSIP: 44930G107                                  | 17,021.000       | 2,105,491.31    | 2,641,148.57  |
| IDEXX LABS INC COM<br>SEDOL: 2459202                                 | 3,869.000        | 1,296,841.40    | 1,599,599.36  |
| INTERPARFUMS INC<br>CUSIP: 458334109                                 | 19,686.000       | 892,754.97      | 2,588,905.86  |
| INTERPUBLIC GROUP COMPANIES INC COM<br>CUSIP: 460690100              | 192,391.000      | 4,143,797.73    | 5,390,795.82  |
| INTUITIVE SURGICAL INC COM NEW STK<br>SEDOL: 2871301                 | 14,273.000       | 3,760,933.39    | 7,449,935.08  |
| JACK HENRY & ASSOC INC COM<br>SEDOL: 2469193                         | 2,336.000        | 382,195.45      | 409,500.80    |
| JAZZ PHARMACEUTICALS PLC COM USD0.0001<br>SEDOL: B4Q5ZN4             | 73,729.000       | 10,031,323.24   | 9,079,726.35  |
| JOHNSON & JOHNSON COM USD1<br>SEDOL: 2475833                         | 67,770.000       | 10,791,901.97   | 9,800,897.40  |
| JONES LANG LASALLE INC COM STK<br>CUSIP: 48020Q107                   | 17,628.000       | 2,500,032.37    | 4,462,351.92  |
| JPMORGAN CHASE & CO COM<br>SEDOL: 2190385                            | 65,488.000       | 7,305,088.16    | 15,698,128.48 |
| KENNAMETAL INC CAP<br>CUSIP: 489170100                               | 162,442.000      | 5,457,120.72    | 3,901,856.84  |
| KEYSIGHT TECHNOLOGIES INC COM<br>SEDOL: BQZJ0Q9                      | 66,161.000       | 8,677,755.58    | 10,627,441.43 |
| KIMBERLY-CLARK CORP COM<br>SEDOL: 2491839                            | 661.000          | 89,728.97       | 86,617.44     |
| KKR & CO INC CL A CL A<br>SEDOL: BG1FRR1                             | 139,855.000      | 4,936,495.26    | 20,685,953.05 |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Stock - Common</b>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| KNOWLES CORP COM<br>CUSIP: 49926D109                                     | 227,424.000      | 3,289,028.40    | 4,532,560.32  |
| KRATOS DEFENSE & SECURITY SOLUTIONS INC<br>CUSIP: 50077B207              | 170,655.000      | 2,033,792.75    | 4,501,878.90  |
| KROGER CO COM<br>SEDOL: 2497406  | 473,720.000      | 20,161,056.94   | 28,967,978.00 |
| KURA SUSHI USA INC CL A COM CL A COM<br>CUSIP: 501270102                 | 23,793.000       | 1,683,272.67    | 2,155,169.94  |
| LABCORP HLDGS INC COM<br>CUSIP: 504922105                                | 21,840.000       | 2,976,809.80    | 5,008,348.80  |
| LAZARD INC COM USD0.01<br>CUSIP: 52110M109                               | 97,614.000       | 3,947,324.74    | 5,025,168.72  |
| LENNAR CORP CL A CL A<br>SEDOL: 2511920                                  | 21,991.000       | 2,207,683.58    | 2,998,912.67  |
| LENNAR CORP CL B CL B<br>SEDOL: 2578293                                  | 3,136.000        | 342,616.40      | 414,422.40    |
| LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER A<br>SEDOL: BPLYVM4   | 6,269.000        | 269,149.50      | 526,846.76    |
| LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C<br>SEDOL: BPLYVN5   | 67,666.000       | 3,502,287.25    | 6,269,931.56  |
| LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER A<br>SEDOL: BPLYVQ8          | 301.000          | 7,215.04        | 20,034.56     |
| LIBERTY MEDIA CORP DEL COM LIBERTY LIVE SER C<br>SEDOL: BPLYVR9          | 2,034.000        | 45,045.30       | 138,434.04    |
| LIGAND PHARMACEUTICALS INCORPORATED CL BCOMMON STOCK<br>CUSIP: 53220K504 | 19,221.000       | 1,788,502.53    | 2,059,530.15  |
| LINDE PLC<br>SEDOL: BNZHB81  | 197.000          | 85,411.38       | 82,477.99     |
| LITTELFUSE INC COM<br>CUSIP: 537008104                                   | 12,613.000       | 2,540,120.55    | 2,972,253.45  |
| LIVE NATION ENTERTAINMENT INC<br>SEDOL: B0T7YX2                          | 65,321.000       | 4,275,075.24    | 8,459,069.50  |
| LOCKHEED MARTIN CORP COM<br>SEDOL: 2522096                               | 391.000          | 185,729.62      | 190,002.54    |
| LOUISIANA-PACIFIC CORP COM<br>CUSIP: 546347105                           | 36,700.000       | 2,234,061.07    | 3,800,285.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                             | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Stock - Common</b>                             |                  |                 |               |
| <b>United States - USD</b>                                  |                  |                 |               |
| LPL FINL HLDGS INC COM<br>SEDOL: B75JX34                    | 1,600.000        | 527,697.76      | 522,416.00    |
| LUMENTUM HLDGS INC COM<br>CUSIP: 55024U109                  | 55,511.000       | 2,620,062.23    | 4,660,148.45  |
| MADISON SQUARE GARDEN ENTMT CORP CL A<br>CUSIP: 558256103   | 110,384.000      | 4,430,866.37    | 3,929,670.40  |
| MADISON SQUARE GARDEN SPORTS CORP<br>CUSIP: 55825T103       | 21,679.000       | 3,569,278.37    | 4,892,516.72  |
| MAGNITE INC COM<br>CUSIP: 55955D100                         | 150,196.000      | 2,001,489.53    | 2,391,120.32  |
| MARKEL GROUP INC<br>SEDOL: 2566436                          | 5,054.000        | 5,857,631.75    | 8,724,366.42  |
| MARRIOTT INTL INC NEW COM STK CL A<br>SEDOL: 2210614        | 14,791.000       | 2,615,884.20    | 4,125,801.54  |
| MARTEN TRANS LTD COM<br>CUSIP: 573075108                    | 111,323.000      | 1,315,775.59    | 1,737,752.03  |
| MARTIN MARIETTA MATLS INC COM<br>SEDOL: 2572079             | 16,122.000       | 6,603,302.93    | 8,327,013.00  |
| MASTERCARD INC CL A<br>SEDOL: B121557                       | 34,102.000       | 9,430,921.22    | 17,957,090.14 |
| MATTEL INC COM STOCK 1.00 PAR<br>CUSIP: 577081102           | 354,748.000      | 6,257,669.50    | 6,289,682.04  |
| MCDERMOTT INTL LTD WTS 05-01-2024<br>SEDOL: BLCX2Y1         | 28,372.000       | 980,000.00      | 2.84          |
| MCDERMOTT INTL LTD WTS 06-30-2027<br>SEDOL: BLCX2X0         | 25,535.000       | 0.00            | 2.55          |
| MEDTRONIC PLC COMMON STOCK STOCK<br>SEDOL: BTN1Y11          | 113,796.000      | 10,323,623.03   | 9,090,024.48  |
| MERCADOLIBRE INC COM STK<br>SEDOL: B23X1H3                  | 4,843.000        | 6,973,429.53    | 8,235,230.92  |
| MERCK & CO INC NEW COM<br>SEDOL: 2778844                    | 3,437.000        | 410,514.66      | 341,912.76    |
| META PLATFORMS INC COM USD0.000006 CL 'A'<br>SEDOL: B7TL820 | 67,086.000       | 18,371,136.12   | 39,279,523.86 |
| METTLER-TOLEDO INTL INC COM<br>SEDOL: 2126249               | 2,609.000        | 2,479,630.92    | 3,192,581.12  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                       | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Stock - Common</b>                                       |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| MICROCHIP TECHNOLOGY INC COM<br>SEDOL: 2592174                        | 67,267.000       | 3,766,367.95    | 3,857,762.45  |
| MICRON TECH INC COM<br>SEDOL: 2588184                                 | 54,342.000       | 3,401,234.28    | 4,573,422.72  |
| MICROSOFT CORP COM<br>SEDOL: 2588173                                  | 96,752.000       | 13,715,471.87   | 40,780,968.00 |
| MIDDLEBY CORP COM<br>CUSIP: 596278101                                 | 32,664.000       | 4,204,316.42    | 4,424,338.80  |
| MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B<br>CUSIP: 60871R209 | 56,711.000       | 3,121,974.19    | 3,250,674.52  |
| MONTROSE ENVIRONMENTAL GROUP INC COM<br>CUSIP: 615111101              | 93,597.000       | 3,305,637.72    | 1,736,224.35  |
| MOODYS CORP COM<br>SEDOL: 2252058                                     | 19,127.000       | 6,061,368.99    | 9,054,147.99  |
| MORGAN STANLEY COM STK USD0.01<br>SEDOL: 2262314                      | 1,365.000        | 137,592.57      | 171,607.80    |
| MP MATERIALS CORP COM USD0.0001 CL A<br>CUSIP: 553368101              | 57,461.000       | 1,135,412.13    | 896,391.60    |
| MSCI INC COM USD0.01<br>SEDOL: B2972D2                                | 12,253.000       | 5,438,401.40    | 7,351,922.53  |
| NAPCO SECURITY TECHNOLOGIES INC<br>CUSIP: 630402105                   | 88,189.000       | 2,996,162.73    | 3,136,000.84  |
| NCINO INC NEW COM<br>CUSIP: 63947X101                                 | 54,701.000       | 1,530,401.66    | 1,836,859.58  |
| NEOGEN CORP COM<br>CUSIP: 640491106                                   | 186,772.000      | 3,249,058.69    | 2,267,412.08  |
| NETFLIX INC COM STK<br>SEDOL: 2857817                                 | 29,612.000       | 12,140,611.81   | 26,393,767.84 |
| NORTHERN TR CORP COM<br>CUSIP: 665859104                              | 64,189.000       | 4,316,962.16    | 6,579,372.50  |
| NOV INC COM<br>CUSIP: 62955J103                                       | 241,517.000      | 4,489,396.39    | 3,526,148.20  |
| NOVOCURE LTD COM USD0.00<br>CUSIP: G6674U108                          | 115,056.000      | 2,234,242.78    | 3,428,668.80  |
| NRG ENERGY INC COM NEW<br>SEDOL: 2212922                              | 156,200.000      | 5,726,616.95    | 14,092,364.00 |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                             | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <b>Corporate Stock - Common</b>                             |                  |                 |               |
| <b>United States - USD</b>                                  |                  |                 |               |
| NVENT ELECTRIC PLC COM USD0.01 WI<br>CUSIP: G6700G107       | 35,876.000       | 976,858.59      | 2,445,308.16  |
| NVIDIA CORP COM<br>SEDOL: 2379504                           | 458,926.000      | 5,919,155.27    | 61,629,172.54 |
| NVR INC COM STK USD0.01<br>SEDOL: 2637785                   | 515.000          | 2,070,684.98    | 4,212,133.50  |
| O REILLY AUTOMOTIVE INC NEW COM USD0.01<br>SEDOL: B65LWX6   | 17,797.000       | 10,139,413.91   | 21,103,682.60 |
| ON SEMICONDUCTOR CORP COM<br>SEDOL: 2583576                 | 176,690.000      | 11,542,318.10   | 11,140,304.50 |
| OPTION CARE HEALTH INC COM NEW COM NEW<br>CUSIP: 68404L201  | 54,367.000       | 1,689,247.93    | 1,261,314.40  |
| ORGANON & CO COM<br>SEDOL: BLDC8J4                          | 291,550.000      | 5,002,925.24    | 4,349,926.00  |
| PACKAGING CORP AMER COM ISIN US6951561090<br>SEDOL: 2504566 | 344.000          | 62,225.25       | 77,444.72     |
| PALO ALTO NETWORKS INC COM USD0.0001<br>SEDOL: B87ZMX0      | 24,456.000       | 3,842,761.24    | 4,450,013.76  |
| PARAMOUNT GLOBAL OM USD0.001 CL B<br>SEDOL: BKTNTR9         | 145,715.000      | 2,051,921.95    | 1,524,178.90  |
| PAYCOR HCM INC COM<br>CUSIP: 70435P102                      | 204,468.000      | 4,631,076.59    | 3,796,970.76  |
| PERIMETER SOLUTIONS INC COM USD0.0001<br>SEDOL: BL9XML1     | 92,818.000       | 1,106,636.09    | 1,186,214.04  |
| PFIZER INC COM<br>SEDOL: 2684703                            | 232,038.000      | 9,732,277.40    | 6,155,968.14  |
| PROCORE TECHNOLOGIES INC COM<br>SEDOL: BLH11J8              | 25,827.000       | 2,047,828.20    | 1,935,217.11  |
| PROCTER & GAMBLE COM NPV<br>SEDOL: 2704407                  | 1,208.000        | 200,134.64      | 202,521.20    |
| PROGRESSIVE CORP OH COM<br>SEDOL: 2705024                   | 44,968.000       | 7,664,423.60    | 10,774,782.48 |
| PVTPL AMERICAN MEDIA INC COM 144A<br>CUSIP: 02744L209       | 3,819.610        | 84,618.27       | 0.38          |
| PVTPL RD HOLDCO CLASS B COMMON STOCK<br>CUSIP: 825259500    | 11.000           | 110,000.00      | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <b>Corporate Stock - Common</b>                                      |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| PVTPL RD HOLDCO COMMON STOCK<br>CUSIP: 825206105                     | 5,060.000        | 56,975.60       | 0.00          |
| QUALCOMM INC COM<br>SEDOL: 2714923                                   | 1,657.000        | 309,222.23      | 254,548.34    |
| RESIDEO TECHNOLOGIES INC COM USD0.001<br>CUSIP: 76118Y104            | 131,469.000      | 2,886,398.60    | 3,030,360.45  |
| ROPER TECHNOLOGIES INC<br>SEDOL: 2749602                             | 15,622.000       | 6,302,186.27    | 8,121,096.70  |
| ROSS STORES INC COM<br>SEDOL: 2746711                                | 14,322.000       | 1,649,662.32    | 2,166,488.94  |
| ROYALTY PHARMA PLC COM USD0.0001 CLASS A<br>SEDOL: BMVP7Y0           | 321,200.000      | 9,428,825.93    | 8,193,812.00  |
| RXSIGHT INC COM<br>CUSIP: 78349D107                                  | 30,710.000       | 1,176,012.56    | 1,055,809.80  |
| RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A<br>SEDOL: BNXXSK3 | 13,603.000       | 902,163.18      | 872,768.48    |
| SALESFORCE INC COM USD0.001<br>SEDOL: 2310525                        | 26,725.000       | 4,837,414.56    | 8,934,969.25  |
| SAREPTA THERAPEUTICS INC COM<br>SEDOL: B8DPDT7                       | 36,850.000       | 4,086,082.77    | 4,480,591.50  |
| SCHLUMBERGER LTD COM COM<br>SEDOL: 2779201                           | 176,450.000      | 7,670,993.04    | 6,765,093.00  |
| SCHWAB CHARLES CORP COM NEW<br>CUSIP: 808513105                      | 62,406.000       | 3,322,674.68    | 4,618,668.06  |
| SCOTTS MIRACLE-GRO CLASS'A'COM NPV<br>CUSIP: 810186106               | 25,403.000       | 2,199,231.46    | 1,685,235.02  |
| SERVICENOW INC COM USD0.001<br>SEDOL: B80NXX8                        | 10,795.000       | 5,615,493.31    | 11,443,995.40 |
| SHERWIN-WILLIAMS CO COM<br>SEDOL: 2804211                            | 3,437.000        | 874,450.39      | 1,168,339.41  |
| SIGNET JEWELERS LTD ORD USD0.18<br>CUSIP: G81276100                  | 21,126.000       | 1,019,870.47    | 1,705,079.46  |
| SIRIUS XM HLDGS INC NEW COM<br>SEDOL: BQWS627                        | 364,237.000      | 9,683,207.54    | 8,304,603.60  |
| SIRVA COMMON EQUITY<br>CUSIP: MN999AB13                              | 4,402.040        | 884,133.70      | 0.00          |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>  |                  |                 |               |
| <b>United States - USD</b>   |                  |                 |               |
| SITONE LANDSCAPE SUPPLY INC COM<br>CUSIP: 82982L103                      | 19,610.000       | 2,812,132.46    | 2,584,009.70  |
| SITIME CORP COM<br>CUSIP: 82982T106                                      | 15,534.000       | 1,904,308.02    | 3,332,509.02  |
| SMUCKER J M CO COM NEW<br>CUSIP: 832696405                               | 32,544.000       | 3,660,436.85    | 3,583,745.28  |
| SNOWFLAKE INC CL A CL A<br>SEDOL: BN134B7                                | 34,576.000       | 6,817,655.22    | 5,338,880.16  |
| SPHERE ENTERTAINMENT CO COM USD0.01 CLASS A<br>CUSIP: 55826T102          | 82,085.000       | 3,132,302.10    | 3,309,667.20  |
| STANLEY BLACK & DECKER INC COM<br>CUSIP: 854502101                       | 46,442.000       | 5,304,840.46    | 3,728,828.18  |
| STARBUCKS CORP COM<br>SEDOL: 2842255                                     | 1,202.000        | 92,157.85       | 109,682.50    |
| TARGET CORP COM STK<br>SEDOL: 2259101                                    | 50,230.000       | 7,346,238.79    | 6,790,091.40  |
| TESLA INC COM USD0.001<br>SEDOL: B616C79                                 | 53,163.000       | 5,803,146.47    | 21,469,345.92 |
| THE BALDWIN INSURANCE GROUP INC CLASS A COMMON STOCK<br>CUSIP: 05589G102 | 49,233.000       | 1,495,155.74    | 1,908,271.08  |
| THE TRADE DESK INC COM CL A COM CL A<br>SEDOL: BD8FDD1                   | 75,359.000       | 4,765,586.04    | 8,856,943.27  |
| THERMO FISHER SCIENTIFIC INC COM USD1<br>SEDOL: 2886907                  | 330.000          | 186,859.37      | 171,675.90    |
| TJX COS INC COM NEW<br>SEDOL: 2989301                                    | 44,690.000       | 3,089,966.99    | 5,398,998.90  |
| TRANSDIGM GROUP INC COM<br>SEDOL: B11FJK3                                | 13,464.000       | 8,522,166.08    | 17,062,657.92 |
| TRINITY IND INC COM<br>CUSIP: 896522109                                  | 69,899.000       | 2,697,437.36    | 2,453,454.90  |
| TYLER TECHNOLOGIES INC COM STK<br>SEDOL: 2909644                         | 10,977.000       | 4,557,607.74    | 6,329,777.28  |
| TYSON FOODS INC CL A COM (DELAWARE)<br>SEDOL: 2909730                    | 235,306.000      | 14,511,018.82   | 13,515,976.64 |
| UBER TECHNOLOGIES INC COM USD0.00001<br>SEDOL: BK6N347                   | 132,140.000      | 6,181,933.04    | 7,970,684.80  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                  | Shares/Par Value | Historical Cost | Current Value |
|--|------------------|-----------------|---------------|
| <i>Corporate Stock - Common</i>                                  |                  |                 |               |
| <b>United States - USD</b>                                       |                  |                 |               |
| ULTRAGENYX PHARMACEUTICAL INC COM<br>CUSIP: 90400D108            | 29,355.000       | 1,673,604.87    | 1,234,964.85  |
| UNION PAC CORP COM<br>SEDOL: 2914734                             | 730.000          | 169,887.84      | 166,469.20    |
| UNITED PARCEL SVC INC CL B<br>SEDOL: 2517382                     | 2,175.000        | 303,340.51      | 274,267.50    |
| UNITEDHEALTH GROUP INC COM<br>SEDOL: 2917766                     | 515.000          | 265,238.12      | 260,517.90    |
| VAIL RESORTS INC COM<br>SEDOL: 2954194                           | 30,495.000       | 6,600,190.94    | 5,716,287.75  |
| VECTOR PHOENIX HOLDINGS (CAYMAN) L.P CLASS B<br>CUSIP: 51999YH20 | 181,081.000      | 0.00            | 50,702.68     |
| VEEVA SYS INC CL A COM CL A COM<br>SEDOL: BFH3N85                | 24,760.000       | 4,954,241.44    | 5,205,790.00  |
| VERACYTE INC COM<br>CUSIP: 92337F107                             | 92,194.000       | 2,635,813.68    | 3,650,882.40  |
| VERALTO CORP COM<br>SEDOL: BPGMZQ5                               | 7,118.000        | 732,808.30      | 724,968.30    |
| VERISIGN INC COM<br>SEDOL: 2142922                               | 2,084.000        | 398,124.73      | 431,304.64    |
| VERISK ANALYTICS INC COM USD0.001<br>SEDOL: B4P9W92              | 8,654.000        | 1,334,110.75    | 2,383,571.22  |
| VERTEX PHARMACEUTICALS INC COM<br>SEDOL: 2931034                 | 23,651.000       | 8,468,984.24    | 9,524,257.70  |
| VERTIV HOLDINGS LLC COM USD0.0001<br>SEDOL: BL3LWS8              | 43,167.000       | 4,643,948.84    | 4,904,202.87  |
| VESTIS CORP COM<br>CUSIP: 29430C102                              | 113,705.000      | 1,371,292.43    | 1,732,864.20  |
| VIATRIS INC<br>SEDOL: BMWS3X9                                    | 569,962.000      | 10,345,563.89   | 7,096,026.90  |
| VISA INC COM CL A STK<br>SEDOL: B2PZN04                          | 59,619.000       | 7,790,107.07    | 18,841,988.76 |
| VONTIER CORP COM USD0.0001 WI<br>SEDOL: BH4GV32                  | 271,498.000      | 8,343,260.87    | 9,901,532.06  |
| VSE CORP COM<br>CUSIP: 918284100                                 | 15,937.000       | 1,657,723.14    | 1,515,608.70  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                            | Shares/Par Value | Historical Cost         | Current Value           |
|--|------------------|-------------------------|-------------------------|
| <i>Corporate Stock - Common</i>                            |                  |                         |                         |
| <b>United States - USD</b>                                 |                  |                         |                         |
| VULCAN MATERIALS CO COM<br>SEDOL: 2931205                  | 48,748.000       | 8,278,631.93            | 12,539,448.04           |
| WALGREENS BOOTS ALLIANCE INC COM<br>CUSIP: 931427108       | 90,879.000       | 2,900,780.10            | 847,901.07              |
| WALKER & DUNLOP INC COM .<br>CUSIP: 93148P102              | 23,680.000       | 2,632,845.41            | 2,301,932.80            |
| WALMART INC COM<br>SEDOL: 2936921                          | 141,771.000      | 11,576,488.76           | 12,809,009.85           |
| WALT DISNEY CO<br>SEDOL: 2270726                           | 253,838.000      | 25,589,647.81           | 28,264,861.30           |
| WASTE CONNECTIONS INC COM<br>SEDOL: BYVG1F6                | 18,731.000       | 3,329,586.71            | 3,213,864.98            |
| WATERS CORP COM<br>SEDOL: 2937689                          | 5,749.000        | 1,800,784.42            | 2,132,764.02            |
| WELLS FARGO & CO NEW COM STK<br>SEDOL: 2649100             | 178,700.000      | 5,816,409.78            | 12,551,888.00           |
| WILLIAMS CO INC COM<br>SEDOL: 2967181                      | 2,305.000        | 92,665.99               | 124,746.60              |
| WILLIS TOWERS WATSON PLC COM USD0.000115<br>SEDOL: BDB6Q21 | 48,990.000       | 11,252,158.12           | 15,345,627.60           |
| WINTRUST FINL CORP COM<br>CUSIP: 97650W108                 | 46,882.000       | 3,350,793.83            | 5,846,654.22            |
| XCEL ENERGY INC COM<br>SEDOL: 2614807                      | 195,550.000      | 10,741,374.00           | 13,203,536.00           |
| ZETA GLOBAL HLDGS CORP CL A CL A<br>CUSIP: 98956A105       | 75,532.000       | 1,802,261.50            | 1,358,820.68            |
| ZIMMER BIOMET HLDGS INC COM<br>CUSIP: 98956P102            | 33,139.000       | 3,091,173.54            | 3,500,472.57            |
| <b>Total United States - USD</b>                           |                  | <b>1,390,209,496.60</b> | <b>1,943,848,032.41</b> |
| <b>Total Corporate Stock - Common</b>                      |                  | <b>1,534,651,539.66</b> | <b>2,111,585,990.86</b> |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID                                      | Shares/Par Value | Historical Cost       | Current Value         |
|--|------------------|-----------------------|-----------------------|
| <b>Partnership/Joint Venture Interests</b>                           |                  |                       |                       |
| <b>Europe Region - GBP</b>   |                  |                       |                       |
| INFLEXION BUYOUT FUND V (NO.2)<br>CUSIP: 992TY7997                   | 15,031,944.000   | 19,596,062.37         | 32,639,675.55         |
| INFLEXION PARTNERSHIP CAPITAL FUND II (NO 2) LP<br>CUSIP: 992TA3992  | 13,028,653.000   | 16,791,628.87         | 18,061,805.00         |
| <b>Total Europe Region - GBP</b>                                     |                  | <b>36,387,691.24</b>  | <b>50,701,480.55</b>  |
| <b>Europe Region - USD</b>   |                  |                       |                       |
| TRINITY STREET COMMINGLED EAFE EQUITY FUND LP<br>CUSIP: 9929GF993    | 188,530,056.670  | 188,530,056.67        | 336,579,995.00        |
| <b>Total Europe Region - USD</b>                                     |                  | <b>188,530,056.67</b> | <b>336,579,995.00</b> |
| <b>Global Region - USD</b>   |                  |                       |                       |
| LIME ROCK PARTNERS VI<br>CUSIP: 991FK5997                            | 14,041,159.000   | 14,041,159.00         | 152,616.00            |
| RIVERSTONE GLOBAL ENERGY & POWER FUND V<br>CUSIP: 991FAY995          | 16,807,410.100   | 16,807,410.10         | 759,898.00            |
| <b>Total Global Region - USD</b>                                     |                  | <b>30,848,569.10</b>  | <b>912,514.00</b>     |
| <b>North America Region - USD</b>                                    |                  |                       |                       |
| ENERVEST ENERGY INSTITUTIONAL FUND XII-B, LP<br>CUSIP: 9916LF994     | 10,345,975.070   | 10,345,975.07         | 1.00                  |
| STERLING GROUP PARTNERS V (PARALLEL), LP<br>CUSIP: 9943MW990         | 33,747,216.230   | 33,747,216.23         | 41,500,194.00         |
| <b>Total North America Region - USD</b>                              |                  | <b>44,093,191.30</b>  | <b>41,500,195.00</b>  |
| <b>United Kingdom - GBP</b>  |                  |                       |                       |
| INFLEXION BUYOUT FUND VI (NO.2) LP<br>CUSIP: 994KVF999               | 14,905,002.000   | 18,743,002.59         | 17,530,745.01         |
| INFLEXION PARTNERSHIP CAPITAL FUND III (NO.2) LP<br>CUSIP: 995AS5996 | 1,729,168.000    | 2,239,423.58          | 1,626,445.53          |
| <b>Total United Kingdom - GBP</b>                                    |                  | <b>20,982,426.17</b>  | <b>19,157,190.54</b>  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <i>Partnership/Joint Venture Interests</i>  |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| ALLIANCEBERNSTEIN US REAL ESTATE PARTNERS II LP<br>CUSIP: 991XMY993                         | 8,974,877.450    | 8,974,877.45    | 7,530,769.00  |
| ARBOR INVESTMENTS FUND IV, L.P.<br>CUSIP: 992ANT992   | 19,232,018.510   | 19,232,018.51   | 30,686,038.00 |
| ATALAYA ASSET INCOME FUND EVERGREEN LP<br>CUSIP: 994RJR992                                  | 19,754,414.400   | 19,754,414.40   | 19,009,420.00 |
| ATALAYA ASSET INCOME FUND II LP<br>CUSIP: 991SZS993   | 2,218,458.380    | 2,218,458.38    | 1.00          |
| ATALAYA ASSET INCOME FUND IV LP<br>CUSIP: 992R72992   | 5,331,790.660    | 5,331,790.66    | 1,271,925.00  |
| ATALAYA ASSET INCOME FUND V LP<br>CUSIP: 993JS8993  | 20,574,236.580   | 20,574,236.58   | 15,444,549.00 |
| ATALAYA SPECIAL OPPORTUNITIES FUND VI<br>CUSIP: 9922SE998                                   | 7,843,427.600    | 7,843,427.60    | 826,795.00    |
| ATALAYA SPECIAL OPPORTUNITIES FUND VII, L.P.<br>CUSIP: 9931MR996                            | 27,221,481.910   | 27,221,481.91   | 17,123,757.00 |
| ATHYRIUM OPPORTUNITIES FUND II, LP<br>CUSIP: 991XFK991                                      | 6,603,007.110    | 6,603,007.11    | 3,827,927.00  |
| ATHYRIUM OPPORTUNITIES FUND III LP<br>CUSIP: 992DVS999                                      | 23,857,062.060   | 23,857,062.06   | 13,046,266.00 |
| ATHYRIUM OPPORTUNITIES FUND IV (NON-US) LP<br>CUSIP: 994149995                              | 25,229,407.030   | 25,229,407.03   | 25,127,260.00 |
| Blue Point Capital Partners IV (A), L.P.<br>CUSIP: 992U58994                                | 40,017,749.330   | 40,017,749.33   | 46,271,587.00 |
| BLUE POINT CAPITAL PARTNERS V (A), L.P.<br>CUSIP: 994QY3990                                 | 11,168,986.270   | 11,168,986.27   | 9,989,086.00  |
| DAVIDSON KEMPNER LONG-TERM DISTRESSED OPPORTUNITIES<br>INTERNATIONAL III CUSIP: 991WRW994   | 1.000            | 1.00            | 1,656,489.00  |
| DAVIDSON KEMPNER LONG-TERM DISTRESSED OPPORTUNITIES<br>INTERNATIONAL IV LP CUSIP: 992QTM996 | 1.000            | 1.00            | 9,144,975.00  |
| Entertainment IP Fund, LP<br>CUSIP: 9924PR998   | 1,130,743.100    | 1,130,743.10    | 13,234,160.00 |
| ENCAP ENERGY CAPITAL FUND VIII CO-INVESTORS - B<br>CUSIP: 991ARS991                         | 3,345,457.530    | 3,345,457.53    | 2,819,205.00  |
| ENCAP ENERGY CAPITAL FUND VIII-B, L.P.<br>CUSIP: 9916S4992                                  | 10,510,343.550   | 10,510,343.55   | 5,269,626.00  |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID   | Shares/Par Value | Historical Cost | Current Value |
|---|------------------|-----------------|---------------|
| <i>Partnership/Joint Venture Interests</i>                                      |                  |                 |               |
| <b>United States - USD</b>  |                  |                 |               |
| FLEXPPOINT FUND III LP<br>CUSIP: 992BJ2994                                      | 9,242,716.000    | 9,242,716.00    | 15,221,923.00 |
| FLEXPPOINT FUND V-B, L.P.<br>CUSIP: 9959LW997                                   | 8,226,286.000    | 8,226,286.00    | 7,791,668.00  |
| FLEXPPOINT OVERAGE FUND V-B, L.P.<br>CUSIP: 995EPJ991                           | 606,218.000      | 606,218.00      | 581,786.00    |
| FLEXPPOINT SPECIAL ASSETS FUND LP<br>CUSIP: 992494997                           | 2,853,399.000    | 2,853,399.00    | 3,409,505.00  |
| GENSTAR CAPITAL PARTNERS IX, L.P.<br>CUSIP: 993736990                           | 29,035,208.710   | 29,035,208.71   | 46,349,842.00 |
| GENSTAR CAPITAL PARTNERS VIII BL, LP<br>CUSIP: 992GWY998                        | 24,127,717.540   | 24,127,717.54   | 50,608,553.00 |
| GENSTAR CAPITAL PARTNERS X, L.P.<br>CUSIP: 9946XF998                            | 37,946,596.190   | 37,946,596.19   | 41,347,267.00 |
| HALSTATT REAL ESTATE PARTNERS FUND II LP<br>CUSIP: 991UKD997                    | 192,668.470      | 192,668.47      | 359,133.00    |
| HALSTATT REAL ESTATE PARTNERS FUND III LP<br>CUSIP: 992PRJ997                   | 1.000            | 1.00            | 2,478,373.00  |
| HALSTATT REAL ESTATE PARTNERS FUND IV, L.P.<br>CUSIP: 994E94993                 | 17,002,442.340   | 17,002,442.34   | 18,290,995.00 |
| INCLINE EQUITY PARTNERS IV, LP<br>CUSIP: 992KZF997                              | 9,518,366.020    | 9,518,366.02    | 15,631,711.00 |
| INCLINE EQUITY PARTNERS V-A LP<br>CUSIP: 9942BT991                              | 30,032,236.840   | 30,032,236.84   | 26,831,358.00 |
| MADISON DEARBORN CAPITAL PARTNERS VIII-C, LP<br>CUSIP: 993QHM998                | 31,679,127.000   | 31,679,127.00   | 31,991,233.00 |
| MADISON DEARBORN CAPITAL PARTNERS VII-C LP<br>CUSIP: 9929Y2992                  | 30,108,499.000   | 30,108,499.00   | 41,936,686.00 |
| NGP NATURAL RESOURCES X, LP<br>CUSIP: 991DQT994                                 | 9,608,283.800    | 9,608,283.80    | 2,164,617.00  |
| PR US RE FUND IV EXEMPT QFPF LP<br>CUSIP: 995LKV993                             | 1,401,961.640    | 1,401,961.64    | 1,401,962.00  |
| PROSPECT RIDGE U.S. REAL ESTATE FUND III(EXEMPT & QFPF), LP<br>CUSIP: 993J81990 | 20,163,003.260   | 20,163,003.26   | 23,148,802.00 |
| RLH INVESTORS IV, L.P.<br>CUSIP: 992LBJ993                                      | 23,502,813.000   | 23,502,813.00   | 42,443,381.00 |

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## ◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID  | Shares/Par Value | Historical Cost         | Current Value           |
|--|------------------|-------------------------|-------------------------|
| <i>Partnership/Joint Venture Interests</i>   |                  |                         |                         |
| <b>United States - USD</b>   |                  |                         |                         |
| SHAMROCK CAPITAL CONTENT FUND II, L.P.<br>CUSIP: 993FXH995                                       | 13,799,412.930   | 13,799,412.93           | 17,569,505.00           |
| SHAMROCK CAPITAL CONTENT FUND III L.P.<br>CUSIP: 994PPY994                                       | 9,370,290.900    | 9,370,290.90            | 8,038,659.00            |
| SHAMROCK CAPITAL GROWTH FUND IV, L.P.<br>CUSIP: 9924MX998  | 16,366,619.000   | 16,366,619.00           | 18,868,830.00           |
| SHAMROCK CAPITAL GROWTH FUND V, LP<br>CUSIP: 9942KU998   | 26,987,633.000   | 26,987,633.00           | 29,369,495.00           |
| SILVER POINT DISTRESSED OPPORTUNITY INSTITUTIONAL<br>PARTNERS (OFFSHORE) LP CUSIP: 9939NL991     | 4,852,377.000    | 4,852,377.00            | 26,614,147.00           |
| SILVER POINT DISTRESSED OPPORTUNITY INSTITUTIONAL<br>PARTNERS II (OFFSHORE) L.P CUSIP: 995CUR991 | 4,002,204.000    | 4,002,204.00            | 5,025,311.00            |
| SIRIS PARTNERS IV LP<br>CUSIP: 9934TK998   | 39,335,761.000   | 39,335,761.00           | 44,325,896.00           |
| THOMPSON STREET CAPITAL PARTNERS IV LP<br>CUSIP: 9925CS997                                       | 12,174,774.000   | 12,174,774.00           | 18,670,594.00           |
| THOMPSON STREET CAPITAL PARTNERS V, LP<br>CUSIP: 992UJZ999                                       | 6,149,110.000    | 6,149,110.00            | 40,045,235.00           |
| THOMPSON STREET CAPITAL PARTNERS VI-A, L.P.<br>CUSIP: 994DA0991                                  | 30,164,459.000   | 30,164,459.00           | 28,274,704.00           |
| TSG 7 B LP<br>CUSIP: 992477992   | 2,921,193.010    | 2,921,193.01            | 4,173,117.00            |
| TSG7 A L.P.<br>CUSIP: 9926GQ995  | 1,238,043.580    | 1,238,043.58            | 8,674,141.00            |
| TSG8 PARALLEL L.P.<br>CUSIP: 9932A4998   | 37,851,299.490   | 37,851,299.49           | 30,309,555.00           |
| TSG9 PARALLEL LP<br>CUSIP: 994QAG997   | 14,308,266.070   | 14,308,266.07           | 12,060,316.00           |
| VIRGO SOCIETAS PARTNERSHIP IV (OFFSHORE)LP<br>CUSIP: 992CLC997                                   | 30,028,429.590   | 30,028,429.59           | 25,764,552.00           |
| VPC SPECIAL OPPORTUNITES FUND III ONSHORE, L.P.<br>CUSIP: 9922A4999                              | 18,520,729.540   | 18,520,729.54           | 17,527,256.00           |
| <b>Total United States - USD</b>   |                  | <b>786,331,609.39</b>   | <b>929,579,943.00</b>   |
| <b>Total Partnership/Joint Venture Interests</b>   |                  | <b>1,107,173,543.87</b> | <b>1,378,431,318.09</b> |

\*\* 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           |
|--|------------------|-------------------------|-------------------------|
| <i>Value of Interest in Common/Collective Trusts</i>                                   |                  |                         |                         |
| <b>Emerging Markets Region - USD</b>   |                  |                         |                         |
| MFB NT COLLECTIVE MSCI EMERGING MARKETS FUND-NON LENDING<br>CUSIP: 003999331           | 1,252,233.450    | 216,267,513.80          | 263,374,748.14          |
| <b>Total Emerging Markets Region - USD</b>   |                  | <b>216,267,513.80</b>   | <b>263,374,748.14</b>   |
| <b>United States - USD</b>   |                  |                         |                         |
| CF EQUITY FUND APL (USD)<br>CUSIP: 57999M013   | 15,000,000.000   | 15,000,000.00           | 15,000,000.00           |
| CF PINEBRIDGE HIGH YIELD CIT<br>CUSIP: 1AM999Y66                                       | 24,287,361.107   | 238,856,004.76          | 278,090,284.68          |
| CF TS&W INTERNATIONAL SMALL CAP EQUITY TRUST CL 2(CL A)<br>CUSIP: 993110196            | 4,778,578.870    | 80,558,911.46           | 84,107,288.83           |
| CF WTC CIF DB - AA SOLI<br>CUSIP: 12399MB61  | 17,943,487.153   | 197,605,419.45          | 236,495,160.68          |
| MFB NORTHERN TRUST COLLECTIVE WORLD EX US INDEX FUND - NON<br>LENDING CUSIP: 124993262 | 1,977,474.500    | 324,264,812.59          | 484,396,221.10          |
| MFB NT COLLECTIVE RUSSELL 3000 INDEX FUND - NON-LENDING<br>CUSIP: 003999414            | 7,577,542.210    | 334,984,020.43          | 703,529,328.95          |
| NT COLLECTIVE SHORT TERM INVT FD<br>CUSIP: 66586U452                                   | 222,001,520.500  | 222,001,520.50          | 222,001,520.50          |
| <b>Total United States - USD</b>   |                  | <b>1,413,270,689.19</b> | <b>2,023,619,804.74</b> |
| <b>Total Value of Interest in Common/Collective Trusts</b>                             |                  | <b>1,629,538,202.99</b> | <b>2,286,994,552.88</b> |
| <i>103-12 Investment Entities</i>  |                  |                         |                         |
| <b>United States - USD</b>   |                  |                         |                         |
| CF BRIDGEWATER OPTIMAL PORTFOLIO SER 1300-024 FD<br>CUSIP: 786994DP5                   | 153,534.510      | 157,398,751.98          | 187,892,800.42          |
| <b>Total United States - USD</b>   |                  | <b>157,398,751.98</b>   | <b>187,892,800.42</b>   |
| <b>Total 103-12 Investment Entities</b>  |                  | <b>157,398,751.98</b>   | <b>187,892,800.42</b>   |

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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 Registered Investment Companies</i>        |                  |                       |                       |
| <b>United States - USD</b>   |                  |                       |                       |
| MFO GMO IZE13 TR BENCHMARK FREE<br>FD CL III CUSIP: 362013161      | 7,718,482.810    | 148,463,604.79        | 143,177,856.13        |
| MFO PIMCO DYNAMIC BOND FUND INST<br>CUSIP: 72201M487               | 2,656,680.530    | 28,043,705.13         | 26,513,671.69         |
| <b>Total United States - USD</b>                                   |                  | <b>176,507,309.92</b> | <b>169,691,527.82</b> |
| Total Value of Interest in Registered Investment Com               |                  | 176,507,309.92        | 169,691,527.82        |
| <i>Other</i>   |                  |                       |                       |
| <b>Canada - USD</b>  |                  |                       |                       |
| ANTARES HLDGS LP SR NT 144A 3C7 7.95% 08-11-2028<br>SEDOL: BRF2S05 | 305,000.000      | 304,579.10            | 319,472.75            |
| <b>Total Canada - USD</b>  |                  | <b>304,579.10</b>     | <b>319,472.75</b>     |
| <b>Colombia - USD</b>  |                  |                       |                       |
| ECOPETROL S A 8.375% 01-19-2036<br>SEDOL: BRBK4F0                  | 730,000.000      | 730,949.55            | 703,999.17            |
| <b>Total Colombia - USD</b>  |                  | <b>730,949.55</b>     | <b>703,999.17</b>     |
| <b>France - USD</b>  |                  |                       |                       |
| PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053<br>CUSIP: 28504DAD5    | 395,000.000      | 392,325.85            | 424,142.88            |
| <b>Total France - USD</b>  |                  | <b>392,325.85</b>     | <b>424,142.88</b>     |
| <b>Global Region - USD</b>   |                  |                       |                       |
| CF CAPULA GBL RELATIVE VAL FD LTD -CL H<br>CUSIP: 995086550        | 47,019.230       | 10,000,000.00         | 11,911,200.23         |
| CF CAPULA GBL RELATIVE VAL FD LTD -CL K SER 1<br>CUSIP: 84999SS30  | 259,710.320      | 16,594,313.93         | 40,626,619.11         |
| <b>Total Global Region - USD</b>                                   |                  | <b>26,594,313.93</b>  | <b>52,537,819.34</b>  |

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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>   |                  |                 |               |
| <b>International Region - USD</b>  |                  |                 |               |
| CF ALEUTIAN LTD CL A UNRESTRICTED SER 50_41-211796 (ABBOTT LABS ONLY) CUSIP: 560990WY5 | 3,000.000        | 3,000,000.00    | 7,491,510.00  |
| CF ALEUTIAN LTD SER 35 FUND CUSIP: 2Q999GG69   | 20,000.000       | 20,000,000.00   | 50,692,800.00 |
| CF DKIL(BVI) 1JAN16 ABBOTT LABORAT ANNUITY RETIREMENT TR FD CUSIP: 188996Y22           | 226,591.830      | 32,000,000.00   | 54,221,272.30 |
| CF GLENVIEW CAPITAL PARTNERS CL SER -E-ALT/7 (ONLY ABBOTT) FD CUSIP: 751996LL1         | 29,961.860       | 53,014,991.00   | 95,928,680.99 |
| CF KING STREET CAL LTD CLS S SER 455 CUSIP: 7AZ999C14                                  | 857.440          | 85,743.92       | 73,183.10     |
| CF KING STREET CAP LTD CL S SER 281 FD CUSIP: 999DFV035                                | 1,550.480        | 115,114.13      | 223,273.46    |
| CF KING STREET CAP LTD CL S SER 409 CUSIP: 991411901                                   | 618.130          | 46,692.40       | 3,399.78      |
| CF KING STREET CAP LTD CL S SR 308 CUSIP: 999760739                                    | 211.060          | 15,767.02       | 22,386.84     |
| CF KING STREET CAPITAL LTD CL S SER 161 CUSIP: 4A999F319                               | 588.520          | 43,901.01       | 88,070.19     |
| CF KING STREET CAPITAL LTD CL S SER 168 CUSIP: 4A999F327                               | 40.450           | 3,017.43        | 5,739.54      |
| CF KING STREET CAPITAL LTD CL S SER 175 CUSIP: 4A999F335                               | 611.230          | 45,595.20       | 76,755.15     |
| CF KING STREET CAPITAL LTD CL S SER 210 (ONLY ABBOTT) FD CUSIP: 13999TXE7              | 220.270          | 15,788.56       | 27,617.06     |
| CF KING STREET CAPITAL LTD CL S SER 224 (ONLY ABBOTT) FD CUSIP: 1A999MNB3              | 659.940          | 47,939.81       | 90,095.34     |
| CF KING STREET CAPITAL LTD CL S SER 231 (ONLY ABBOTT) FD CUSIP: 2V99921F5              | 153.660          | 11,164.09       | 17,326.66     |
| CF KING STREET CAPITAL LTD CL S SER 238 (ABBOTT) CUSIP: 4AS999775                      | 143.220          | 10,361.78       | 15,440.35     |
| CF KING STREET CAPITAL LTD CL S SER 254 (ONLY ABBOTT) FD CUSIP: 5B999R856              | 48.510           | 3,536.70        | 1,806.55      |
| CF KING STREET CAPITAL LTD CL S SER 80 (ONLY ABBOTT) FD CUSIP: 221999CQ6               | 1,020.920        | 67,670.71       | 69,020.42     |
| CF KING STREET CAPITAL LTD CLASS A SERIES I-1 FD CUSIP: 5J99985S4                      | 215,653.690      | 37,285,076.07   | 53,787,071.00 |

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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>   |                  |                       |                       |
| <b>International Region - USD</b>  |                  |                       |                       |
| CF KING STREET CAPITAL LTD CLASS S SERIES 60 FD<br>CUSIP: 382992D00          | 61.150           | 4,718.62              | 14,520.34             |
| CF KING STREET CAPITAL LTD CLASS S SER 189<br>CUSIP: 2A999QU74               | 533.640          | 38,988.93             | 69,624.44             |
| CF KING STREET CAPITAL LTD CLASS S SER 244 (ABBOTT ONLY)<br>CUSIP: 4AS999783 | 800.590          | 58,011.57             | 110,090.73            |
| CF KING STREET CAPITAL LTD CLASS S SER 314<br>CUSIP: 998943880               | 37.010           | 2,764.43              | 5,348.91              |
| CF KING STREET CAPITAL LTD CLASS S SER 323<br>CUSIP: 995071289               | 554.420          | 41,414.91             | 36,421.24             |
| CF KING STREET CAPITAL LTD CLASS S SER 341<br>CUSIP: 997643697               | 1,183.510        | 88,407.96             | 901.72                |
| CF KING STREET CAPITAL LTD CLASS S SER 350<br>CUSIP: 993205996               | 2,749.880        | 205,414.78            | 327,135.90            |
| CF KING STREET CAPITAL LTD CLASS S SER 359<br>CUSIP: 998393458               | 1,276.140        | 95,327.34             | 114,960.05            |
| CF KING STREET CAPITAL LTD CLASS S SER 377<br>CUSIP: 999464746               | 1,554.490        | 116,119.69            | 94,656.78             |
| CF KING STREET CAPITAL LTD CLASS S SER 263 (ABBOTT LABS)<br>CUSIP: 489998815 | 218.700          | 15,793.24             | 31,456.32             |
| CF KING STREET CAPITAL LTD CL S SER 125 FUND<br>CUSIP: 382992G66             | 189.980          | 14,087.27             | 12,551.48             |
| CF SILVER POINT CAPITAL OFFSHORE FUND LTD CL H-290 BASIC<br>CUSIP: 621999WW7 | 1,403.310        | 17,136,676.73         | 59,497,052.82         |
| CF TPG AXON PARTNERS (OFFSHORE) LTD SERIES J/76<br>CUSIP: 578991630          | 0.010            | 7.92                  | 10.00                 |
| CF TPG AXON PARTNERS (OFFSHORE) LTD SERIES S2<br>CUSIP: 1235878Y6            | 61.690           | 61,689.77             | 41,639.56             |
| CF TPG AXON PARTNERS (OFFSHORE) LTD SERIES S3<br>CUSIP: 1003007Q9            | 390.940          | 390,942.78            | 431,361.66            |
| CF TPG AXON PARTNERS (OFFSHORE) LTD SERIES S7<br>CUSIP: 100300717            | 84.220           | 84,216.62             | 65,618.22             |
| CF VIKING GLOBAL EQ III LTD CL H/1E<br>CUSIP: 9269999M7                      | 5,881.630        | 10,660,055.16         | 35,995,543.52         |
| <b>Total International Region - USD</b>                                      |                  | <b>174,826,997.55</b> | <b>359,684,342.42</b> |

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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>   |                  |                 |                 |
| <b>United States - USD</b>   |                  |                 |                 |
| &&& CF CASH HELD ELSEWHERE SHEPHERD INVESTMENTS FD<br>CUSIP: 000661488                               | 103,418.920      | 103,418.92      | 103,418.92      |
| &&& CF CASH HELD ELSEWHERE TPG AXON SPECIAL INVESTEMENT<br>FUND CUSIP: 000794057                     | 846.370          | 846.37          | 846.37          |
| &&&BOND FUTURES OFFSET - LONG<br>CUSIP: 999959927  | 0.000            | 0.00            | -223,931,710.94 |
| &&&BOND FUTURES OFFSET - SHORT<br>CUSIP: 999959935   | 0.000            | 0.00            | 56,225,531.25   |
| #RERORG/OUTFRONT MEDIA INC REVERSE STOCK SPLIT OUTFRONT<br>MEDIA 241GAR4 01-17-2025 CUSIP: 69007J106 | 186,023.080      | 2,666,603.16    | 3,300,049.44    |
| AMERICAN TOWER CORP<br>SEDOL: B7FBFL2  | 676.000          | 126,839.76      | 123,985.16      |
| ANNALY CAPITAL MANAGEMENT INC COM NEW COM USD0.01(POST<br>REV SPLT) SEDOL: BPMQ7X2                   | 572,680.000      | 11,333,881.21   | 10,480,044.00   |
| CCP DUE FROM MORGAN STANLEY CO LL C<br>SEDOL: 9B7P13U  | 360,000.000      | 360,000.00      | 360,000.00      |
| CF ALEUTIAN LTD CL A UNRESTRICTED SER 50_41-211796 (ABBOTT<br>LABS ONLY) APL CUSIP: 992239103        | 15,000,000.000   | 15,000,000.00   | 15,000,000.00   |
| CF BAXTER STREET OFFSHORE FD LTD CL AU T6/1<br>CUSIP: 25199NZ67                                      | 188,808.520      | 212,538,208.05  | 291,441,376.28  |
| CF BRIDGEWATER PURE ALPHA FUND II, LTD. SERIES: 1000-411 FD<br>CUSIP: 511999I35                      | 93,575.990       | 94,869,986.58   | 116,766,178.99  |
| CF ELLIOTT INTL LTD CL B FD<br>CUSIP: 300996691  | 19,092.370       | 16,034,000.00   | 44,874,706.45   |
| CF KING STREET CAP LTD CL S SER 293 FD<br>CUSIP: 999000151   | 123.370          | 9,169.50        | 17,815.28       |
| CF RWC EMERGING MARKETS EQUITY FUND LTD J SHARES<br>CUSIP: 819990988                                 | 1,538,561.330    | 153,012,643.73  | 155,717,792.21  |
| CF WGI EMERGING MARKETS LLC FD CUSIP : 8796521H8<br>CUSIP: 8796521H8                                 | 3,556,005.550    | 159,777,453.20  | 169,932,320.07  |
| ESC GCI LIBERTY INC SR ESCROW<br>CUSIP: 361ESC049  | 25,611.000       | 0.00            | 0.00            |
| FUT MAR 25 CBT UL T-BONDS<br>CUSIP: 999599GH0  | 5.000            | 613,479.17      | 594,531.25      |
| FUT MAR 25 CBT UL T-BONDS<br>CUSIP: 999599GH0  | 40.000           | -613,479.17     | 4,756,250.00    |

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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>   |                  |                       |                         |
| <b>United States - USD</b>                                 |                  |                       |                         |
| FUT MAR 25 CBT ULT TNOTE<br>CUSIP: 999599GH0               | 14.000           | 1,579,752.30          | 1,558,375.00            |
| FUT MAR 25 CBT ULT TNOTE<br>CUSIP: 999599GH0               | -14.000          | -1,579,752.30         | -1,558,375.00           |
| FUT MAR 25 CBT ULT TNOTE<br>CUSIP: 999599GH0               | 455.000          | 0.00                  | -50,647,187.50          |
| FUT MAR 25 CBT 5Y T-NOTE<br>CUSIP: 999599GH0               | 868.000          | 1,172,868.33          | 92,272,468.75           |
| FUT MAR 25 CBT 5Y T-NOTE<br>CUSIP: 999599GH0               | -11.000          | -1,172,868.33         | -1,169,351.56           |
| FUT MAR 25 U.S. T-BONDS<br>CUSIP: 999599GH0                | 49.000           | 0.00                  | -5,578,343.75           |
| FUT MAR 25 US 2YR T-NOTE<br>CUSIP: 999599GH0               | -138.000         | -28,378,723.16        | -28,374,093.75          |
| FUT MAR 25 US 2YR T-NOTE<br>CUSIP: 999599GH0               | 758.000          | 28,378,723.16         | 155,851,906.25          |
| GMO MULTI STRATEGY FUND (OFFSHORE), LP<br>CUSIP: 000517185 | 11,647,576.030   | 11,647,576.03         | 25,368,018.00           |
| SBA COMMUNICATIONS CORP<br>SEDOL: BZ6TS23                  | 1,074.000        | 269,436.48            | 218,881.20              |
| TERRENO RLTY CORP<br>CUSIP: 88146M101                      | 41,513.000       | 1,561,460.18          | 2,455,078.82            |
| <b>Total United States - USD</b>                           |                  | <b>679,311,523.17</b> | <b>836,160,511.19</b>   |
| EUR - Euro   | 0.000            | 0.00                  | 0.00                    |
| USD - United States dollar                                 | 0.000            | 0.00                  | 0.00                    |
| <b>Total - all currencies</b>                              |                  | <b>0.00</b>           | <b>0.00</b>             |
| <b>Total Other</b>   |                  | <b>882,160,689.15</b> | <b>1,249,830,287.75</b> |

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◆ Schedule of Assets Held for Investment Purposes

| Security Description / Asset ID               | Shares/Par Value | Historical Cost         | Current Value           |
|---|------------------|-------------------------|-------------------------|
| <i>Other Liabilities</i>                      |                  |                         |                         |
| Pending foreign exchange sales: Euro          | 0.000            | -258,951.53             | -254,550.82             |
| <b>Total - all currencies</b>                 |                  | <b>-258,951.53</b>      | <b>-254,550.82</b>      |
| Pending trade purchases: United States dollar | 0.000            | -156,485,501.17         | -156,485,501.17         |
| <b>Total - all currencies</b>                 |                  | <b>-156,485,501.17</b>  | <b>-156,485,501.17</b>  |
| Pending trade purchases: United States dollar | 0.000            | -10,350,590.01          | -10,350,590.01          |
| Other Payables: United States dollar          | 0.000            | -4,305,651.28           | -4,305,651.28           |
| <b>Total - all currencies</b>                 |                  | <b>-14,656,241.29</b>   | <b>-14,656,241.29</b>   |
| <b>Total Other Liabilities</b>                |                  | <b>-171,400,693.99</b>  | <b>-171,396,293.28</b>  |
| <b>Total</b>                                  |                  | <b>6,457,213,478.85</b> | <b>8,262,965,068.68</b> |

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