

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 ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME-BROAD
1b	Three-digit plan number (PN) ▶ 104
1c	Effective date of plan 01/01/2012
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) FORD MOTOR COMPANY TAX DEPARTMENT 1 AMERICAN ROAD FORD WHQ, ROOM 612 DEARBORN, MI 48126
2b	Employer Identification Number (EIN) 36-7324188
2c	Plan Sponsor's telephone number 313-322-3000
2d	Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/13/2025	ERIN ROHDE
	Signature of DFE	Date	Enter name of individual signing as DFE

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

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

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

9a Plan funding arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) ☐ Insurance (2) ☐ Code section 412(e)(3) insurance contracts (3) ☐ Trust (4) ☐ General assets of the sponsor

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

a Pension Schedules

- (1) ☐ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4) ☐ **DCG** (Individual Plan Information) – Number Attached _____
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached 0
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

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

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

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

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

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code _____

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

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

A Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME-BROAD	B Three-digit plan number (PN) ▶ 104
C Plan sponsor's name as shown on line 2a of Form 5500 FORD MOTOR COMPANY	D Employer Identification Number (EIN) 36-7324188

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

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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)

PACIFIC INVESTMENT MANAGEMENT CO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE KNOWN	3238513	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GOLDMAN SACHS ASSET MANAGEMENT, LP

13-3575636

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 52 56	NONE KNOWN	1645848	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BLACKROCK FINANCIAL MANAGEMENT

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE KNOWN	1494739	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

METLIFE INVESTMENT MANAGEMENT

82-2405817

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE KNOWN	1096668	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTERN ASSET MANAGEMENT COMPANY

95-2705767

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE KNOWN	737071	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE NORTHERN TRUST COMPANY

36-1562860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 62	NONE KNOWN	13993	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME-BROAD	B Three-digit plan number (PN) ▶	104
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 FORD MOTOR COMPANY	D Employer Identification Number (EIN) 36-7324188	

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

a Name of MTIA, CCT, PSA, or 103-12 IE: WESTERN ASSET OPP. STRUCTURED SEC.		
b Name of sponsor of entity listed in (a): WESTERN ASSET MANAGEMENT COMPANY		
c EIN-PN 26-0567600-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: CAPITAL GROUP US HIGH YIELD FIXED		
b Name of sponsor of entity listed in (a): CAPITAL BANK AND TRUST COMPANY		
c EIN-PN 95-6597294-008	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 29540
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)

Part II**Information on Participating Plans (to be completed by DFEs, other than DCGs)**

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

a Plan name FORD MOTOR COMPANY GENERAL RETIREMENT PLAN**b** Name of plan sponsor FORD MOTOR COMPANY **c** EIN-PN 38-0549190-002**a** Plan name FORD MOTOR COMPANY UAW RETIREMENT PLAN**b** Name of plan sponsor FORD MOTOR COMPANY **c** EIN-PN 38-0549190-001**a** Plan name AUTOALLIANCE INTERNATIONAL, INC. RETIREMENT PLAN FOR EMPLOYEES REPRESENTED BY THE UAW**b** Name of plan sponsor FORD MOTOR COMPANY **c** EIN-PN 38-0549190-007**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN**a** Plan name**b** Name of plan sponsor **c** EIN-PN

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan FORD MOTOR COMPANY TRUST FUND FIXED INCOME-BROAD		B Three-digit plan number (PN) ▶ 104
C Plan sponsor's name as shown on line 2a of Form 5500 FORD MOTOR COMPANY		D Employer Identification Number (EIN) 36-7324188

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	56502845	30743867
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	389641329	418417825
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	151824726	52662461
(2) U.S. Government securities	1c(2)	2959505581	2513009179
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	111971112	90568391
(B) All other	1c(3)(B)	3578460076	3305378747
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1622541	11929184
(B) Common	1c(4)(B)	1733203	1733203
(5) Partnership/joint venture interests	1c(5)		
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	61440870	29540
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	3384949	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)		
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	516987693	503139007

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	7833074925	6927611404
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	992503347	874779225
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	992503347	874779225
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	6840571578	6052832179

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	8801190	
(B) U.S. Government securities.....	2b(1)(B)	85018358	
(C) Corporate debt instruments.....	2b(1)(C)	197381104	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	25729563	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		316930215
(2) Dividends: (A) Preferred stock.....	2b(2)(A)	184750	
(B) Common stock.....	2b(2)(B)	210219	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)		
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		394969
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	15971761465	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	16225350529	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-266943476	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		-469303
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		330215
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		
c Other income	2c		15223008
d Total income. Add all income amounts in column (b) and enter total	2d		-188123436

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	8211806	
(6) Bank or trust company trustee/custodial fees	2i(6)	13993	
(7) Actuarial fees	2i(7)		
(8) Legal fees	2i(8)		
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	4390164	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		12615963
j Total expenses. Add all expense amounts in column (b) and enter total	2j		12615963

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-200739399
l Transfers of assets:			
(1) To this plan	2l(1)		2155105492
(2) From this plan	2l(2)		2742105492

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) ☐ Unmodified (2) ☐ Qualified (3) ☐ Disclaimer (4) ☐ Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) ☐ DOL Regulation 2520.103-8 (2) ☐ DOL Regulation 2520.103-12(d) (3) ☐ neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name:

(2) EIN:

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

(1) ☒ This form is filed for a CCT, PSA, DCG or MTIA. (2) ☐ It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

	Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)			
4a			
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	
4b			
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)		X	
4c			
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)		X	
4d			
e Was this plan covered by a fidelity bond?			
4e			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
4f			
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4g			
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?			
4h			
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	X		
4i			
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	X		
4j			
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
4k			
l Has the plan failed to provide any benefit when due under the plan?			
4l			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.			
4n			

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

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

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

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

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

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account Name FORD Account number FDFXIB
FIXED INCOME- BROAD

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDFXIB
FIXED INCOME- BROAD**

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Cash and Cash Equivalents									
Australian dollar - AUD									
FX DEAL TRANSACTED ON 23 OCT 2024 AUD / USD EX.RATE 1.50364 WITH BANK OF	426,000.000	23 Oct 24				0.00	283,312.49	282,672.31	-640.18
FX DEAL TRANSACTED ON 23 OCT 2024 USD / AUD EX.RATE 0.6651623 WITH BANK OF	-426,000.000	23 Oct 24				0.00	-283,359.14	-280,457.12	2,902.02
FX DEAL TRANSACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5267176 WITH BANK OF	61,100.000	26 Mar 24				0.00	40,020.50	39,669.18	-351.32
FX DEAL TRANSACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.65555 WITH BANK OF	-61,100.000	26 Mar 24				0.00	-40,054.11	-39,656.96	397.15
British pound sterling - GBP									
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	1,003,000.000	7 Mar 24				0.00	1,279,951.47	1,278,373.72	-1,577.75
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	-1,003,000.000	7 Mar 24				0.00	-1,280,146.85	-1,260,018.75	20,128.10
FX DEAL TRANSACTED ON 08 APR 2024 GBP / USD EX.RATE 0.7915544 WITH BANK OF	8,504,406.100	8 Apr 24				0.00	10,743,930.89	10,753,397.45	9,466.56
FX DEAL TRANSACTED ON 08 APR 2024 GBP / USD EX.RATE 0.7919663 WITH BANK OF	10,657,990.230	8 Apr 24				0.00	13,457,631.10	13,509,535.75	51,904.65
FX DEAL TRANSACTED ON 08 APR 2024 USD / GBP EX.RATE 1.26268 WITH BANK OF	-8,709,448.010	8 Apr 24				0.00	-10,997,245.81	-11,039,661.02	-42,415.21
FX DEAL TRANSACTED ON 08 APR 2024 USD / GBP EX.RATE 1.263337 WITH BANK OF	-10,694,174.100	8 Apr 24				0.00	-13,510,345.82	-13,522,249.90	-11,904.08
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	935,000.000	14 Mar 24				0.00	1,197,809.89	1,191,984.76	-5,825.13
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	-935,000.000	14 Mar 24				0.00	-1,197,948.46	-1,174,593.75	23,354.71

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDXIB
FIXED INCOME- BROAD**

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 28 NOV 2024 USD / GBP EX.RATE 1.26465 WITH BANK OF	-24,723.000	28 Nov 24				0.00	-31,265.94	-31,424.17	-158.23
FX DEAL TRANSACTED ON 28 OCT 2024 GBP / USD EX.RATE 0.7697044 WITH BANK OF	7,546,000.000	28 Oct 24				0.00	9,803,763.20	9,778,484.79	-25,278.41
FX DEAL TRANSACTED ON 28 OCT 2024 USD / GBP EX.RATE 1.299141 WITH BANK OF	-7,546,000.000	28 Oct 24				0.00	-9,803,317.99	-9,529,467.09	273,850.90
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.770155 WITH BANK OF	100,000.000	31 Oct 24				0.00	129,844.00	129,585.01	-258.99
Euro - EUR									
FX DEAL TRANSACTED ON 10 JUN 2024 USD / EUR EX.RATE 1.075183 WITH BANK OF	-212,482.000	10 Jun 24				0.00	-228,457.03	-228,396.93	60.10
FX DEAL TRANSACTED ON 16 APR 2024 EUR / USD EX.RATE 0.939832 WITH BANK OF	161,453.870	16 Apr 24				0.00	171,790.15	171,730.43	-59.72
FX DEAL TRANSACTED ON 16 APR 2024 USD / EUR EX.RATE 1.06402 WITH BANK OF	-977,934.900	16 Apr 24				0.00	-1,040,542.29	-1,040,180.55	361.74
FX DEAL TRANSACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9193027 WITH BANK OF	129,000.000	18 Jan 24				0.00	140,323.68	139,958.56	-365.12
FX DEAL TRANSACTED ON 19 FEB 2024 EUR / USD EX.RATE 0.9279382 WITH BANK OF	49,000.000	19 Feb 24				0.00	52,805.25	52,760.76	-44.49
Japanese yen - JPY									
FX DEAL TRANSACTED ON 15 OCT 2024 JPY / USD EX.RATE 147.5522 WITH BANK OF	362,084,433.000	15 Oct 24				0.00	2,453,941.27	2,305,772.86	-148,168.41
FX DEAL TRANSACTED ON 15 OCT 2024 JPY / USD EX.RATE 149.257 WITH BANK OF	343,480,619.000	15 Oct 24				0.00	2,301,269.75	2,295,763.25	-5,506.50
FX DEAL TRANSACTED ON 15 OCT 2024 USD / JPY EX.RATE 0.0066999 WITH BANK OF	-360,681,616.000	15 Oct 24				0.00	-2,416,513.91	-2,410,731.65	5,782.26
FX DEAL TRANSACTED ON 15 OCT 2024 USD / JPY EX.RATE 0.0067773 WITH BANK OF	-181,689,039.000	15 Oct 24				0.00	-1,231,354.32	-1,157,005.43	74,348.89

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDFXIB
FIXED INCOME- BROAD**

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Mexican peso - MXN									
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1968 WITH BANK OF	12,100,000.000	17 Dec 24				0.00	599,104.81	597,796.55	-1,308.26
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.4821 WITH BANK OF	615,000,000.000	17 Dec 24				0.00	30,026,218.01	29,197,468.97	-828,749.04
FX DEAL TRANSACTED ON 17 DEC 2024 USD / MXN EX.RATE 0.048718 WITH BANK OF	-12,100,000.000	17 Dec 24				0.00	-589,487.63	-574,454.27	15,033.36
FX DEAL TRANSACTED ON 17 DEC 2024 USD / MXN EX.RATE 0.0495872 WITH BANK OF	-615,000,000.000	17 Dec 24				0.00	-30,496,119.80	-30,383,874.32	112,245.48
FX DEAL TRANSACTED ON 27 NOV 2024 USD / MXN EX.RATE 0.048277 WITH BANK OF	-12,500,000.000	27 Nov 24				0.00	-603,462.43	-617,009.72	-13,547.29
Norwegian krone - NOK									
FX DEAL TRANSACTED ON 23 JUL 2024 NOK / USD EX.RATE 11.025214 WITH BANK OF	8,149,000.000	23 Jul 24				0.00	739,123.98	760,327.49	21,203.51
FX DEAL TRANSACTED ON 23 JUL 2024 USD / NOK EX.RATE 0.0905432 WITH BANK OF	-8,149,000.000	23 Jul 24				0.00	-737,836.65	-739,480.40	-1,643.75
Polish zloty - PLN									
FX DEAL TRANSACTED ON 16 APR 2024 PLN / USD EX.RATE 4.0793 WITH BANK OF AMERICA,	933,968.900	16 Apr 24				0.00	228,953.23	228,541.45	-411.78
South African rand - ZAR									
FX DEAL TRANSACTED ON 16 APR 2024 ZAR / USD EX.RATE 19.0591 WITH BANK OF	1,352,699.560	16 Apr 24				0.00	70,973.95	71,003.19	29.24

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDFXIB
FIXED INCOME- BROAD**

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
Swedish krona - SEK									
FX DEAL TRANSACTED ON 22 JUL 2024 SEK / USD EX.RATE 10.641852 WITH BANK OF	31,669,731.420	22 Jul 24				0.00	2,975,960.52	3,053,078.07	77,117.55
FX DEAL TRANSACTED ON 22 JUL 2024 SEK / USD EX.RATE 10.68823 WITH BANK OF	45,221,241.820	22 Jul 24				0.00	4,230,938.31	4,197,607.17	-33,331.14
FX DEAL TRANSACTED ON 22 JUL 2024 USD / SEK EX.RATE 0.0935609 WITH BANK OF	-48,921,455.270	22 Jul 24				0.00	-4,577,133.47	-4,541,075.02	36,058.45
FX DEAL TRANSACTED ON 22 JUL 2024 USD / SEK EX.RATE 0.0939686 WITH BANK OF	-45,155,395.540	22 Jul 24				0.00	-4,243,189.58	-4,353,145.46	-109,955.88
FX DEAL TRANSACTED ON 23 APR 2024 SEK / USD EX.RATE 10.843776 WITH BANK OF	48,921,455.270	23 Apr 24				0.00	4,511,477.85	4,541,075.02	29,597.17
FX DEAL TRANSACTED ON 23 APR 2024 SEK / USD EX.RATE 10.88864 WITH BANK OF	39,721,173.290	23 Apr 24				0.00	3,647,946.23	3,648,043.39	97.16
FX DEAL TRANSACTED ON 23 APR 2024 USD / SEK EX.RATE 0.0918388 WITH BANK OF	-38,891,918.540	23 Apr 24				0.00	-3,571,788.45	-3,571,883.58	-95.13
FX DEAL TRANSACTED ON 23 APR 2024 USD / SEK EX.RATE 0.0922188 WITH BANK OF	-45,221,241.820	23 Apr 24				0.00	-4,170,248.61	-4,197,607.17	-27,358.56
Swiss franc - CHF									
FX DEAL TRANSACTED ON 15 AUG 2024 CHF / USD EX.RATE 0.857281 WITH BANK OF	9,879,237.870	15 Aug 24				0.00	11,523,920.24	11,130,908.54	-393,011.70
FX DEAL TRANSACTED ON 15 AUG 2024 USD / CHF EX.RATE 1.1544012 WITH BANK OF	-8,626,017.670	15 Aug 24				0.00	-9,957,884.76	-9,933,802.81	24,081.95
United States dollar - USD									
FX DEAL TRANSACTED ON 07 MAR 2024 GBP / USD EX.RATE 0.7836235 WITH BANK OF	-1,279,951.470	7 Mar 24				0.00	-1,279,951.47	-1,279,951.47	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDXIB
FIXED INCOME- BROAD**

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 07 MAR 2024 USD / GBP EX.RATE 1.2763179 WITH BANK OF	1,280,146.850	7 Mar 24				0.00	1,280,146.85	1,280,146.85	0.00
FX DEAL TRANSACTED ON 08 APR 2024 GBP / USD EX.RATE 0.7915544 WITH BANK OF	-10,743,930.890	8 Apr 24				0.00	-10,743,930.89	-10,743,930.89	0.00
FX DEAL TRANSACTED ON 08 APR 2024 GBP / USD EX.RATE 0.7919663 WITH BANK OF	-13,457,631.100	8 Apr 24				0.00	-13,457,631.10	-13,457,631.10	0.00
FX DEAL TRANSACTED ON 08 APR 2024 USD / GBP EX.RATE 1.26268 WITH BANK OF	10,997,245.810	8 Apr 24				0.00	10,997,245.81	10,997,245.81	0.00
FX DEAL TRANSACTED ON 08 APR 2024 USD / GBP EX.RATE 1.263337 WITH BANK OF	13,510,345.820	8 Apr 24				0.00	13,510,345.82	13,510,345.82	0.00
FX DEAL TRANSACTED ON 10 JUN 2024 USD / EUR EX.RATE 1.075183 WITH BANK OF	228,457.030	10 Jun 24				0.00	228,457.03	228,457.03	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 GBP / USD EX.RATE 0.7805913 WITH BANK OF	-1,197,809.890	14 Mar 24				0.00	-1,197,809.89	-1,197,809.89	0.00
FX DEAL TRANSACTED ON 14 MAR 2024 USD / GBP EX.RATE 1.2812283 WITH BANK OF	1,197,948.460	14 Mar 24				0.00	1,197,948.46	1,197,948.46	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 CHF / USD EX.RATE 0.857281 WITH BANK OF	-11,523,920.240	15 Aug 24				0.00	-11,523,920.24	-11,523,920.24	0.00
FX DEAL TRANSACTED ON 15 AUG 2024 USD / CHF EX.RATE 1.1544012 WITH BANK OF	9,957,884.760	15 Aug 24				0.00	9,957,884.76	9,957,884.76	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 JPY / USD EX.RATE 147.5522 WITH BANK OF	-2,453,941.270	15 Oct 24				0.00	-2,453,941.27	-2,453,941.27	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 JPY / USD EX.RATE 149.257 WITH BANK OF	-2,301,269.750	15 Oct 24				0.00	-2,301,269.75	-2,301,269.75	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 USD / JPY EX.RATE 0.0066999 WITH BANK OF	2,416,513.910	15 Oct 24				0.00	2,416,513.91	2,416,513.91	0.00
FX DEAL TRANSACTED ON 15 OCT 2024 USD / JPY EX.RATE 0.0067773 WITH BANK OF	1,231,354.320	15 Oct 24				0.00	1,231,354.32	1,231,354.32	0.00
FX DEAL TRANSACTED ON 16 APR 2024 EUR / USD EX.RATE 0.939832 WITH BANK OF	-171,790.150	16 Apr 24				0.00	-171,790.15	-171,790.15	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDFXIB
FIXED INCOME- BROAD**

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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 16 APR 2024 PLN / USD EX.RATE 4.0793 WITH BANK OF AMERICA,	-228,953.230	16 Apr 24				0.00	-228,953.23	-228,953.23	0.00
FX DEAL TRANSACTED ON 16 APR 2024 USD / EUR EX.RATE 1.06402 WITH BANK OF	1,040,542.290	16 Apr 24				0.00	1,040,542.29	1,040,542.29	0.00
FX DEAL TRANSACTED ON 16 APR 2024 ZAR / USD EX.RATE 19.0591 WITH BANK OF	-70,973.950	16 Apr 24				0.00	-70,973.95	-70,973.95	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.1968 WITH BANK OF	-599,104.810	17 Dec 24				0.00	-599,104.81	-599,104.81	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 MXN / USD EX.RATE 20.4821 WITH BANK OF	-30,026,218.010	17 Dec 24				0.00	-30,026,218.01	-30,026,218.01	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / MXN EX.RATE 0.048718 WITH BANK OF	589,487.630	17 Dec 24				0.00	589,487.63	589,487.63	0.00
FX DEAL TRANSACTED ON 17 DEC 2024 USD / MXN EX.RATE 0.0495872 WITH BANK OF	30,496,119.800	17 Dec 24				0.00	30,496,119.80	30,496,119.80	0.00
FX DEAL TRANSACTED ON 18 JAN 2024 EUR / USD EX.RATE 0.9193027 WITH BANK OF	-140,323.680	18 Jan 24				0.00	-140,323.68	-140,323.68	0.00
FX DEAL TRANSACTED ON 19 FEB 2024 EUR / USD EX.RATE 0.9279382 WITH BANK OF	-52,805.250	19 Feb 24				0.00	-52,805.25	-52,805.25	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 SEK / USD EX.RATE 10.641852 WITH BANK OF	-2,975,960.520	22 Jul 24				0.00	-2,975,960.52	-2,975,960.52	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 SEK / USD EX.RATE 10.68823 WITH BANK OF	-4,230,938.310	22 Jul 24				0.00	-4,230,938.31	-4,230,938.31	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 USD / SEK EX.RATE 0.0935609 WITH BANK OF	4,577,133.470	22 Jul 24				0.00	4,577,133.47	4,577,133.47	0.00
FX DEAL TRANSACTED ON 22 JUL 2024 USD / SEK EX.RATE 0.0939686 WITH BANK OF	4,243,189.580	22 Jul 24				0.00	4,243,189.58	4,243,189.58	0.00
FX DEAL TRANSACTED ON 23 APR 2024 SEK / USD EX.RATE 10.843776 WITH BANK OF	-4,511,477.850	23 Apr 24				0.00	-4,511,477.85	-4,511,477.85	0.00
FX DEAL TRANSACTED ON 23 APR 2024 SEK / USD EX.RATE 10.88864 WITH BANK OF	-3,647,946.230	23 Apr 24				0.00	-3,647,946.23	-3,647,946.23	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDFXIB
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
BANK OF AMERICA, N.A									
FX DEAL TRANSACTED ON 23 APR 2024 USD / SEK EX.RATE 0.0918388 WITH BANK OF	3,571,788.450	23 Apr 24				0.00	3,571,788.45	3,571,788.45	0.00
FX DEAL TRANSACTED ON 23 APR 2024 USD / SEK EX.RATE 0.0922188 WITH BANK OF	4,170,248.610	23 Apr 24				0.00	4,170,248.61	4,170,248.61	0.00
FX DEAL TRANSACTED ON 23 JUL 2024 NOK / USD EX.RATE 11.025214 WITH BANK OF	-739,123.980	23 Jul 24				0.00	-739,123.98	-739,123.98	0.00
FX DEAL TRANSACTED ON 23 JUL 2024 USD / NOK EX.RATE 0.0905432 WITH BANK OF	737,836.650	23 Jul 24				0.00	737,836.65	737,836.65	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 AUD / USD EX.RATE 1.50364 WITH BANK OF	-283,312.490	23 Oct 24				0.00	-283,312.49	-283,312.49	0.00
FX DEAL TRANSACTED ON 23 OCT 2024 USD / AUD EX.RATE 0.6651623 WITH BANK OF	283,359.140	23 Oct 24				0.00	283,359.14	283,359.14	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 AUD / USD EX.RATE 1.5267176 WITH BANK OF	-40,020.500	26 Mar 24				0.00	-40,020.50	-40,020.50	0.00
FX DEAL TRANSACTED ON 26 MAR 2024 USD / AUD EX.RATE 0.65555 WITH BANK OF	40,054.110	26 Mar 24				0.00	40,054.11	40,054.11	0.00
FX DEAL TRANSACTED ON 27 NOV 2024 USD / MXN EX.RATE 0.048277 WITH BANK OF	603,462.430	27 Nov 24				0.00	603,462.43	603,462.43	0.00
FX DEAL TRANSACTED ON 28 NOV 2024 USD / GBP EX.RATE 1.26465 WITH BANK OF	31,265.940	28 Nov 24				0.00	31,265.94	31,265.94	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 GBP / USD EX.RATE 0.7697044 WITH BANK OF	-9,803,763.200	28 Oct 24				0.00	-9,803,763.20	-9,803,763.20	0.00
FX DEAL TRANSACTED ON 28 OCT 2024 USD / GBP EX.RATE 1.299141 WITH BANK OF	9,803,317.990	28 Oct 24				0.00	9,803,317.99	9,803,317.99	0.00
FX DEAL TRANSACTED ON 31 OCT 2024 GBP / USD EX.RATE 0.770155 WITH BANK OF	-129,844.000	31 Oct 24				0.00	-129,844.00	-129,844.00	0.00
Total BANK OF AMERICA, N.A							.000.00	-873,945.12	-873,945.12

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDXIB
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
Cash and Cash Equivalents									
British pound sterling - GBP									
FX DEAL TRANSACTED ON 01 AUG 2024 GBP / USD EX.RATE 0.782655 WITH DEUTSCHE BANK	11,964,000.000	1 Aug 24				0.00	15,286,427.92	15,304,947.63	18,519.71
FX DEAL TRANSACTED ON 01 AUG 2024 USD / GBP EX.RATE 1.27774 WITH DEUTSCHE BANK	-11,964,000.000	1 Aug 24				0.00	-15,286,881.36	-15,321,698.03	-34,816.67
FX DEAL TRANSACTED ON 01 JUL 2024 GBP / USD EX.RATE 0.7891706 WITH DEUTSCHE BANK	10,282,000.000	1 Jul 24				0.00	13,028,869.20	13,001,076.30	-27,792.90
FX DEAL TRANSACTED ON 01 JUL 2024 USD / GBP EX.RATE 1.26716 WITH DEUTSCHE BANK	-10,282,000.000	1 Jul 24				0.00	-13,028,939.12	-13,033,978.60	-5,039.48
FX DEAL TRANSACTED ON 08 JAN 2024 GBP / USD EX.RATE 0.7863805 WITH DEUTSCHE BANK	6,742,128.160	8 Jan 24				0.00	8,573,620.53	8,545,984.70	-27,635.83
FX DEAL TRANSACTED ON 08 JAN 2024 USD / GBP EX.RATE 1.27102 WITH DEUTSCHE BANK	-6,742,128.160	8 Jan 24				0.00	-8,569,379.73	-8,565,200.19	4,179.54
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7478928 WITH DEUTSCHE BANK	8,649,985.080	25 Sep 24				0.00	11,565,808.55	11,589,250.89	23,442.34
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7480506 WITH DEUTSCHE BANK	7,348,902.760	25 Sep 24				0.00	9,824,072.00	9,268,803.86	-555,268.14
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.336808 WITH DEUTSCHE BANK	-8,651,197.210	25 Sep 24				0.00	-11,564,989.64	-10,911,322.78	653,666.86
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.33709 WITH DEUTSCHE BANK	-8,855,577.330	25 Sep 24				0.00	-11,840,703.89	-11,864,703.41	-23,999.52
FX DEAL TRANSACTED ON 28 JUN 2024 GBP / USD EX.RATE 0.790432 WITH DEUTSCHE BANK	8,855,577.330	28 Jun 24				0.00	11,203,465.40	11,864,703.41	661,238.01
FX DEAL TRANSACTED ON 28 JUN 2024 GBP / USD EX.RATE 0.7909515 WITH DEUTSCHE BANK	8,869,171.760	28 Jun 24				0.00	11,213,293.86	11,214,625.44	1,331.58
FX DEAL TRANSACTED ON 28 JUN 2024 USD / GBP EX.RATE 1.2643 WITH DEUTSCHE BANK AG	-8,503,333.500	28 Jun 24				0.00	-10,750,764.54	-10,752,041.20	-1,276.66

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDFXIB
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 28 JUN 2024 USD / GBP EX.RATE 1.265131 WITH DEUTSCHE BANK	-8,650,537.660	28 Jun 24				0.00	-10,944,063.36	-11,589,991.24	-645,927.88
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7579318 WITH DEUTSCHE BANK	4,939,000.000	29 Aug 24				0.00	6,516,417.82	6,496,019.99	-20,397.83
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.3193075 WITH DEUTSCHE BANK	-4,939,000.000	29 Aug 24				0.00	-6,516,059.74	-6,526,642.29	-10,582.55
Euro - EUR									
FX DEAL TRANSACTED ON 18 MAR 2024 EUR / USD EX.RATE 0.9185368 WITH DEUTSCHE BANK	970,000.000	18 Mar 24				0.00	1,056,027.55	1,055,893.56	-133.99
FX DEAL TRANSACTED ON 18 MAR 2024 USD / EUR EX.RATE 1.092811 WITH DEUTSCHE BANK	-970,000.000	18 Mar 24				0.00	-1,060,027.06	-1,042,653.11	17,373.95
Mexican peso - MXN									
FX DEAL TRANSACTED ON 06 FEB 2024 MXN / USD EX.RATE 17.0913 WITH DEUTSCHE BANK	6,131,810.360	6 Feb 24				0.00	358,767.93	359,879.71	1,111.78
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 17.997493 WITH DEUTSCHE BANK	153,260,000.000	11 Jul 24				0.00	8,515,630.39	7,947,212.18	-568,418.21
FX DEAL TRANSACTED ON 16 APR 2024 USD / MXN EX.RATE 0.0594923 WITH DEUTSCHE BANK	-4,506,289.850	16 Apr 24				0.00	-268,089.52	-265,669.72	2,419.80
Peruvian nuevo sol - PEN									
FX DEAL TRANSACTED ON 21 NOV 2024 PEN / USD EX.RATE 3.7946 WITH DEUTSCHE BANK AG	1,460,306.430	21 Nov 24				0.00	384,838.04	389,446.20	4,608.16
FX DEAL TRANSACTED ON 21 NOV 2024 USD / PEN EX.RATE 0.2630195 WITH DEUTSCHE BANK	-1,463,154.230	21 Nov 24				0.00	-384,838.04	-388,070.75	-3,232.71
FX DEAL TRANSACTED ON 26 NOV 2024 USD / PEN EX.RATE 0.2652731 WITH DEUTSCHE BANK	-1,460,306.430	26 Nov 24				0.00	-387,380.01	-389,446.20	-2,066.19

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDXIB
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
South African rand - ZAR									
FX DEAL TRANSACTED ON 28 FEB 2024 USD / ZAR EX.RATE 0.0519079 WITH DEUTSCHE BANK	-2,326,000.000	28 Feb 24				0.00	-120,737.84	-121,947.70	-1,209.86
FX DEAL TRANSACTED ON 28 FEB 2024 ZAR / USD EX.RATE 19.299748 WITH DEUTSCHE BANK	2,326,000.000	28 Feb 24				0.00	120,519.71	122,954.94	2,435.23
Swiss franc - CHF									
FX DEAL TRANSACTED ON 21 FEB 2024 CHF / USD EX.RATE 0.871307 WITH DEUTSCHE BANK	8,899,276.200	21 Feb 24				0.00	10,213,709.06	9,731,834.66	-481,874.40
FX DEAL TRANSACTED ON 21 FEB 2024 CHF / USD EX.RATE 0.87975 WITH DEUTSCHE BANK	8,790,927.330	21 Feb 24				0.00	9,992,528.93	9,967,037.79	-25,491.14
FX DEAL TRANSACTED ON 21 FEB 2024 USD / CHF EX.RATE 1.1366866 WITH DEUTSCHE BANK	-8,631,219.270	21 Feb 24				0.00	-9,810,990.93	-9,785,962.89	25,028.04
FX DEAL TRANSACTED ON 21 FEB 2024 USD / CHF EX.RATE 1.1477011 WITH DEUTSCHE BANK	-8,804,330.180	21 Feb 24				0.00	-10,104,739.41	-9,628,006.10	476,733.31
FX DEAL TRANSACTED ON 21 MAY 2024 CHF / USD EX.RATE 0.90955 WITH DEUTSCHE BANK	8,778,363.210	21 May 24				0.00	9,651,325.61	9,599,609.83	-51,715.78
FX DEAL TRANSACTED ON 21 MAY 2024 USD / CHF EX.RATE 1.1105793 WITH DEUTSCHE BANK	-8,764,700.280	21 May 24				0.00	-9,733,894.41	-10,093,511.00	-359,616.59
United States dollar - USD									
FX DEAL TRANSACTED ON 01 AUG 2024 GBP / USD EX.RATE 0.782655 WITH DEUTSCHE BANK	-15,286,427.920	1 Aug 24				0.00	-15,286,427.92	-15,286,427.92	0.00
FX DEAL TRANSACTED ON 01 AUG 2024 USD / GBP EX.RATE 1.27774 WITH DEUTSCHE BANK	15,286,881.360	1 Aug 24				0.00	15,286,881.36	15,286,881.36	0.00
FX DEAL TRANSACTED ON 01 JUL 2024 GBP / USD EX.RATE 0.7891706 WITH DEUTSCHE BANK	-13,028,869.200	1 Jul 24				0.00	-13,028,869.20	-13,028,869.20	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDXIB
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 01 JUL 2024 USD / GBP EX.RATE 1.26716 WITH DEUTSCHE BANK	13,028,939.120	1 Jul 24				0.00	13,028,939.12	13,028,939.12	0.00
FX DEAL TRANSACTED ON 06 FEB 2024 MXN / USD EX.RATE 17.0913 WITH DEUTSCHE BANK	-358,767.930	6 Feb 24				0.00	-358,767.93	-358,767.93	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 GBP / USD EX.RATE 0.7863805 WITH DEUTSCHE BANK	-8,573,620.530	8 Jan 24				0.00	-8,573,620.53	-8,573,620.53	0.00
FX DEAL TRANSACTED ON 08 JAN 2024 USD / GBP EX.RATE 1.27102 WITH DEUTSCHE BANK	8,569,379.730	8 Jan 24				0.00	8,569,379.73	8,569,379.73	0.00
FX DEAL TRANSACTED ON 11 JUL 2024 MXN / USD EX.RATE 17.997493 WITH DEUTSCHE BANK	-8,515,630.390	11 Jul 24				0.00	-8,515,630.39	-8,515,630.39	0.00
FX DEAL TRANSACTED ON 16 APR 2024 USD / MXN EX.RATE 0.0594923 WITH DEUTSCHE BANK	268,089.520	16 Apr 24				0.00	268,089.52	268,089.52	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 EUR / USD EX.RATE 0.9185368 WITH DEUTSCHE BANK	-1,056,027.550	18 Mar 24				0.00	-1,056,027.55	-1,056,027.55	0.00
FX DEAL TRANSACTED ON 18 MAR 2024 USD / EUR EX.RATE 1.092811 WITH DEUTSCHE BANK	1,060,027.060	18 Mar 24				0.00	1,060,027.06	1,060,027.06	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 CHF / USD EX.RATE 0.871307 WITH DEUTSCHE BANK	-10,213,709.060	21 Feb 24				0.00	-10,213,709.06	-10,213,709.06	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 CHF / USD EX.RATE 0.87975 WITH DEUTSCHE BANK	-9,992,528.930	21 Feb 24				0.00	-9,992,528.93	-9,992,528.93	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 USD / CHF EX.RATE 1.1366866 WITH DEUTSCHE BANK	9,810,990.930	21 Feb 24				0.00	9,810,990.93	9,810,990.93	0.00
FX DEAL TRANSACTED ON 21 FEB 2024 USD / CHF EX.RATE 1.1477011 WITH DEUTSCHE BANK	10,104,739.410	21 Feb 24				0.00	10,104,739.41	10,104,739.41	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 CHF / USD EX.RATE 0.90955 WITH DEUTSCHE BANK	-9,651,325.610	21 May 24				0.00	-9,651,325.61	-9,651,325.61	0.00
FX DEAL TRANSACTED ON 21 MAY 2024 USD / CHF EX.RATE 1.1105793 WITH DEUTSCHE BANK	9,733,894.410	21 May 24				0.00	9,733,894.41	9,733,894.41	0.00
FX DEAL TRANSACTED ON 21 NOV 2024 PEN / USD EX.RATE 3.7946 WITH DEUTSCHE BANK AG	-384,838.040	21 Nov 24				0.00	-384,838.04	-384,838.04	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDFXIB
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◆ **5% Report - Part B***Series of Non-Security Transactions with Same Party in Excess of 5%*

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
DEUTSCHE BANK AG									
FX DEAL TRANSACTED ON 21 NOV 2024 USD / PEN EX.RATE 0.2630195 WITH DEUTSCHE BANK	384,838.040	21 Nov 24				0.00	384,838.04	384,838.04	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7478928 WITH DEUTSCHE BANK	-11,565,808.550	25 Sep 24				0.00	-11,565,808.55	-11,565,808.55	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 GBP / USD EX.RATE 0.7480506 WITH DEUTSCHE BANK	-9,824,072.000	25 Sep 24				0.00	-9,824,072.00	-9,824,072.00	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.336808 WITH DEUTSCHE BANK	11,564,989.640	25 Sep 24				0.00	11,564,989.64	11,564,989.64	0.00
FX DEAL TRANSACTED ON 25 SEP 2024 USD / GBP EX.RATE 1.33709 WITH DEUTSCHE BANK	11,840,703.890	25 Sep 24				0.00	11,840,703.89	11,840,703.89	0.00
FX DEAL TRANSACTED ON 26 NOV 2024 USD / PEN EX.RATE 0.2652731 WITH DEUTSCHE BANK	387,380.010	26 Nov 24				0.00	387,380.01	387,380.01	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 USD / ZAR EX.RATE 0.0519079 WITH DEUTSCHE BANK	120,737.840	28 Feb 24				0.00	120,737.84	120,737.84	0.00
FX DEAL TRANSACTED ON 28 FEB 2024 ZAR / USD EX.RATE 19.299748 WITH DEUTSCHE BANK	-120,519.710	28 Feb 24				0.00	-120,519.71	-120,519.71	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 GBP / USD EX.RATE 0.790432 WITH DEUTSCHE BANK	-11,203,465.400	28 Jun 24				0.00	-11,203,465.40	-11,203,465.40	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 GBP / USD EX.RATE 0.7909515 WITH DEUTSCHE BANK	-11,213,293.860	28 Jun 24				0.00	-11,213,293.86	-11,213,293.86	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / GBP EX.RATE 1.2643 WITH DEUTSCHE BANK AG	10,750,764.540	28 Jun 24				0.00	10,750,764.54	10,750,764.54	0.00
FX DEAL TRANSACTED ON 28 JUN 2024 USD / GBP EX.RATE 1.265131 WITH DEUTSCHE BANK	10,944,063.360	28 Jun 24				0.00	10,944,063.36	10,944,063.36	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 GBP / USD EX.RATE 0.7579318 WITH DEUTSCHE BANK	-6,516,417.820	29 Aug 24				0.00	-6,516,417.82	-6,516,417.82	0.00
FX DEAL TRANSACTED ON 29 AUG 2024 USD / GBP EX.RATE 1.3193075 WITH DEUTSCHE BANK	6,516,059.740	29 Aug 24				0.00	6,516,059.74	6,516,059.74	0.00
Total DEUTSCHE BANK AG							.000.00	-954,408.02	-954,408.02

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

5500 Supplemental Schedules**1 JAN 24 - 31 DEC 24****Account Name FORD Account number FDXIB
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◆ **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				
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEAR S SETTLES JANUARY SEDOL: BL3HYR9	Total acquisitions	8	151,018,949.80		0.00	151,018,949.80	151,018.949.80
	Total dispositions	6			0.00	296,435,035.74	299,366.231.35
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES APRIL CUSIP: 01F030645	Total acquisitions	4	290,277,382.82		0.00	290,277,382.82	290,277.382.82
	Total dispositions	7			0.00	290,277,382.82	290,109.296.88
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	Total acquisitions	6	297,721,409.34		0.00	297,721,409.34	297,721.409.34
	Total dispositions	3			0.00	294,722,666.01	292,970.927.73
FORD CUSTOM FD CUSIP: 345399778	Total acquisitions	385	3,037,184,021.59		0.00	3,037,184,021.59	3,037,184.021.59
	Total dispositions	370			0.00	3,135,996,913.07	3,135,996.913.07
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 SEDOL: BYQLTW9	Total acquisitions	34	1,121,440,018.43		0.00	1,121,440,018.43	1,121,440.018.43
	Total dispositions	39			0.00	1,145,548,038.30	1,149,861.540.16
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	Total acquisitions	114	265,499,376.61		0.00	265,499,376.61	265,499.376.61
	Total dispositions	89			0.00	210,305,562.77	209,578.052.09
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 SEDOL: BSZ7PN9	Total acquisitions	16	275,966,606.21		0.00	275,966,606.21	275,966.606.21
	Total dispositions	13			0.00	275,966,606.21	275,888.800.98
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	Total acquisitions	83	546,537,967.81		0.00	546,537,967.81	546,537.967.81
	Total dispositions	71			0.00	526,869,714.38	527,000.592.05
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	156	260,943,540.02		0.00	260,943,540.02	260,943.540.02
	Total dispositions	109			0.00	249,614,100.54	250,730.703.41

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

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FIXED INCOME- BROAD**

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◆ **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				
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL: BYSJ1Z8	Total acquisitions	31	472,853,929.42			0.00	472,853,929.42	472,853.929.42
	Total dispositions	31		472,467,261.24		0.00	471,426,812.50	472,467.261.24
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	Total acquisitions	10	211,860,354.59			0.00	211,860,354.59	211,860.354.59
	Total dispositions	10		211,319,792.58		0.00	208,947,961.37	211,319.792.58
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	Total acquisitions	62	516,983,212.80			0.00	516,983,212.80	516,983.212.80
	Total dispositions	64		554,019,293.81		0.00	549,498,203.51	554,019.293.81
UNITED STATES TREAS BDS 3% DUE 05-1 5-2045 SEDOL: BXC4FZ0	Total acquisitions	27	721,057,458.94			0.00	721,057,458.94	721,057.458.94
	Total dispositions	26		699,985,132.50		0.00	699,463,681.87	699,985.132.50
UNITED STATES TREAS BDS 4.625% 05-15-20 44 SEDOL: BPZRN8	Total acquisitions	69	302,039,856.19			0.00	302,039,856.19	302,039.856.19
	Total dispositions	40		185,459,055.85		0.00	185,604,961.85	185,459.055.85

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-03-31 VALUE (INCLUDING ACCRUALS) OF 6,840,571,578.18

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	6,588.300	6,588.30	6,588.30
AUD - Australian dollar	-260,150.640	-260,150.64	-260,150.64
BRL - Brazilian real	0.110	0.11	0.11
CAD - Canadian dollar	2,751,284.210	2,751,284.21	2,751,284.21
CHF - Swiss franc	-1,713,925.640	-1,713,925.64	-1,713,925.64
CZK - Czech koruna	-170,299.390	-170,299.39	-170,299.39
EUR - Euro	-3,119,108.800	-3,119,108.80	-3,119,108.80
GBP - British pound sterling	-1,209,374.380	-1,209,374.38	-1,209,374.38
HKD - Hong Kong dollar	4.030	4.03	4.03
HUF - Hungarian forint	-41,301.810	-41,301.81	-41,301.81
JPY - Japanese yen	-38,531.460	-38,531.46	-38,531.46
MXN - Mexican peso	4,826,236.300	4,826,236.30	4,826,236.30
NOK - Norwegian krone	887,505.360	887,505.36	887,505.36
NZD - New Zealand dollar	1,239,733.630	1,239,733.63	1,239,733.63
PLN - Polish zloty	-113,847.330	-113,847.33	-113,847.33
RUB - Russian ruble	672,379.050	672,379.05	672,379.05
SEK - Swedish krona	1,286,718.180	1,286,718.18	1,286,718.18
SGD - Singapore dollar	-339.660	-339.66	-339.66
TRY - Turkish lira	0.030	0.03	0.03
USD - United States dollar	25,640,501.370	25,640,501.37	25,640,501.37
ZAR - South African rand	99,795.380	99,795.38	99,795.38
Total - all currencies		30,743,866.84	30,743,866.84
Total Non-Interest Bearing Cash - USD		30,743,866.84	30,743,866.84

Receivables - Other - USD

United States dollar	-756,311.560	0.00	0.00
Pending foreign exchange purchases: Australian dollar	0.000	7,830,115.80	7,227,089.91

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

5500 Supplemental Schedules**31 DEC 24**Account Name **FORD** Account number **FDFXIB**
FIXED INCOME- BROAD

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: Canadian dollar	0.000	3,242,387.21	3,107,051.28
Pending foreign exchange purchases: Swiss franc	0.000	11,302,816.28	10,947,894.72
Pending foreign exchange purchases: Euro	0.000	4,939,995.69	4,719,223.44
Pending foreign exchange purchases: British pound sterling	0.000	13,626,846.90	13,463,223.46
Pending foreign exchange purchases: Japanese yen	0.000	2,453,941.27	2,305,772.86
Pending foreign exchange purchases: Mexican peso	0.000	41,556,012.26	40,649,201.28
Pending foreign exchange purchases: New Zealand dollar	0.000	1,451,624.22	1,381,617.05
Pending foreign exchange purchases: Swedish krona	0.000	3,061,185.90	2,867,115.08
Pending foreign exchange purchases: United States dollar	0.000	111,904,366.47	111,904,366.47
Total - all currencies		201,369,292.00	198,572,555.55
Pending trade sales: United States dollar	0.000	2,669,215.39	2,669,215.39
Total - all currencies		2,669,215.39	2,669,215.39
Pending trade sales: United States dollar	0.000	141,626,580.34	141,626,580.34
Total - all currencies		141,626,580.34	141,626,580.34
Total Receivables - Other - USD		345,665,087.73	342,868,351.28
<i>Interest-Bearing Cash - USD</i>			
USD - United States dollar	52,662,461.210	52,662,461.21	52,662,461.21
Total - all currencies		52,662,461.21	52,662,461.21
Total Interest-Bearing Cash - USD		52,662,461.21	52,662,461.21

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

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FANNIE MAE FN BW7921 5% 08-01-2052 CUSIP: 3140NOYT6	278,087.170	264,791.13	269,235.55
FANNIE MAE POOL FN CB7198 6.00% 6% 07-01-2053 CUSIP: 3140QS7L9	383,325.310	384,328.53	385,655.54
FED FARM CREDIT FIXED 3.78% 12-04-2036 REG CUSIP: 3133EJY94	4,440,000.000	4,442,746.63	3,994,347.79
FED HOME LN MTG 2.45% DUE 04-25-2032 CUSIP: 3137H7M91	14,150,000.000	12,182,265.63	12,059,940.29
FED HOME LN MTG 3% DUE 05-01-2052 CUSIP: 3133BBPP8	719,391.910	647,227.89	611,544.31
FED HOME LN MTG 4% DUE 01-01-2053 CUSIP: 3132DWF32	181,267.990	164,635.23	165,837.35
FEDERAL HOME LN MTG CORP POOL #FR SD8265 4.0% 11-01-2052 SEDOL: BQWP5N2	454,229.090	427,986.72	415,879.95
FEDERAL HOME LN MTG CORP POOL #QE7157 4%08-01-2052 BEO CUSIP: 3133BG5S3	28,519.690	26,871.98	26,117.48
FEDERAL HOME LN MTG CORP POOL #QF0482 4%09-01-2052 BEO CUSIP: 3133BMRB3	185,799.450	175,065.18	170,249.58
FEDERAL HOME LN MTG CORP POOL #QF5342 4%12-01-2052 BEO CUSIP: 3133BS5B4	589,019.810	554,990.13	538,689.88
FEDERAL HOME LN MTG CORP POOL #SD4115 4.5% 10-01-2052 BEO CUSIP: 3132E0SC7	4,432,506.050	4,054,184.72	4,176,037.88
FEDERAL HOME LN MTG CORP POOL #SD8090 2.0% DUE 08-01-2050 CUSIP: 3132DV7B5	4,582,038.270	3,584,013.06	3,597,244.02
FEDERAL HOME LN MTG CORP 1.46% 08-17-2035 CUSIP: 3134GWQE9	25,000,000.000	17,481,635.00	17,732,613.00
FEDERAL HOME LOAN MORTGAGE CORP SER 00K160 CL A2 4.5% 08-25-2033 CUSIP: 3137HASK3	2,515,694.000	2,293,658.85	2,438,877.79
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 11-01-2052 SEDOL: BQWP5L0	5,715,078.460	5,430,217.52	5,381,306.73
FEDERAL HOME LOAN MORTGAGE CORP 5% 07-01-2053 CUSIP: 3132DQ4J2	923,786.300	890,226.86	899,093.09
FEDERAL HOME LOAN MORTGAGE CORP 5% 11-01-2053 CUSIP: 3132DWJQ7	0.010	0.01	0.01
FEDERAL HOME LOAN MORTGAGE CORP 6% 11-01-2054 CUSIP: 3132DWMZ3	7,962,126.040	8,027,751.39	8,004,832.26

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

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FFCB DTD 3.7 FIXED 12-14-2038 CUSIP: 3133EJ2U2	2,950,000.000	3,044,199.22	2,577,261.04
FFCB 2.64% 09-01-2038 CUSIP: 3133EGSR7	4,000,000.000	3,638,516.00	3,094,424.72
FFCB 3.27% 04-01-2037 CUSIP: 3133EEWQ9	2,500,000.000	2,494,150.00	2,126,167.15
FHLMC MULTICLASS PREASSIGN 00774 02-25-2045 SEDOL: B28BH63	46,725.450	46,872.61	44,857.45
FHLMC MULTICLASS SER K-161 CL A2 4.9% 10-25-2033 CUSIP: 3137HB2X1	3,400,000.000	3,334,482.00	3,386,638.68
FHLMC MULTICLASS SER K130 CL A2 1.784% DUE 06-25-2031 REG CUSIP: 3137H1YS9	5,000,000.000	4,113,671.88	4,156,042.00
FHLMC MULTICLASS SER 00K143 CL A2 2.35% DUE 04-25-2055 REG CUSIP: 3137H74A8	14,725,000.000	12,568,592.77	12,483,570.81
FHLMC MULTICLASS SER 3737 CL GC 4.5 DUE 10-15-2040 REG CUSIP: 3137GAUB1	13,600,674.950	15,691,778.71	13,302,614.80
FHLMC MULTICLASS SER 4001 CL QZ 3.5 DUE 02-15-2042 REG CUSIP: 3137ALFM6	798,650.600	781,236.41	661,174.40
FHLMC MULTICLASS SER 4019 CL GY 4.5 03-15-2042 CUSIP: 3137AN3J2	8,309,000.000	9,284,009.22	7,758,522.93
FHLMC MULTICLASS SER 4068 CL KP 4 DUE 06-15-2042 REG CUSIP: 3137ARNT9	1,425,239.000	1,546,161.62	1,210,936.50
FHLMC SUPER 30Y FIXED 4% 10-01-2052 CUSIP: 3132DWE58	12,657,396.830	11,926,135.45	11,582,483.35
FHLMC UMBS 30Y FXD 5% DUE 02-01-2053 CUSIP: 3133KQPE0	3,687,452.560	3,565,593.78	3,567,531.00
FNMA POOL #FS5027 4% 02-01-2053 BEO CUSIP: 3140XLSR0	2,777,041.690	2,492,394.92	2,544,127.95
FNMA POOL #MA4208 2% 12-01-2050 BEO SEDOL: BNNLD34	4,583,942.330	3,591,232.33	3,593,466.53
FNMA POOL #MA4398 2% 07-01-2051 BEO CUSIP: 31418D3G5	5,709,481.350	4,543,498.22	4,464,717.58
FNMA POOL #MA4548 2.5% DUE 02-01-2052 BEO CUSIP: 31418EBS8	7,952,535.820	6,626,698.99	6,488,291.39
FNMA POOL #MA4733 4.5% 09-01-2052 BEO CUSIP: 31418EHK9	1,821,877.270	1,729,502.41	1,716,462.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #252405 6.5% DUE 03-01-2029 REG CUSIP: 31371HKS6	6,756.250	6,304.40	6,858.28
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	3,500,000.000	2,998,743.33	2,968,662.55
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	1,100,000.000	1,020,507.81	1,005,284.46
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SEDOL: B6VWL25	12,370,000.000	11,861,259.38	11,629,731.08
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES JANUARY SEDOL: B3KFK16	4,300,000.000	4,022,399.29	3,930,420.20
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	900,000.000	870,026.79	868,298.15
FNMA SINGLE FAMILY MTG 5 30 YEARS SETTLES FEB SEDOL: BN4NPJ9	18,000,000.000	17,790,468.75	17,357,525.46
FNMA 3% DUE 04-01-2052 CUSIP: 3140QNTD4	106,013.240	94,213.05	89,997.44
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	38,100,000.000	37,965,447.27	37,558,475.94
FNMA 30 YEAR PASS-THROUGHS 6.5% 30 YEARS SETTLES FEBRUARY SEDOL: B8J5WD8	11,700,000.000	11,946,796.88	11,940,350.06
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY CUSIP: 01F060626	21,600,000.000	21,739,551.38	21,690,447.41
FNMA 30 YR PASS-THROUGHS 5.5% 30 YEARS SETTLES JAN CUSIP: 01F052615	66,100,000.000	65,704,866.21	65,206,982.39
FREDDIE MAC SD3587 5% 08-01-2053 CUSIP: 3132DQ6Y7	927,159.000	893,295.97	899,076.43
GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SEDOL: B73S4S5	18,100,000.000	16,861,281.25	16,664,354.34
GOVERNMENT NATL MTG ASSN GTD REMIC SER 2012-141 CL WL 3.5 12-20-2042 CUSIP: 38378GPM4	4,680,269.900	4,994,725.52	4,201,020.56
I/O FNMA TRANCHE 25 MAY 2042 CUSIP: 3136AAW43	505,121.740	136,241.64	40,610.42
PVTPL FANNIE MAE - CAS SR 24-R04 CL 1M2 FLTG RT 05-25-2044 CUSIP: 20753GAC5	1,150,000.000	1,150,000.00	1,153,593.75
PVTPL FNMA SR 24-R05 CL 2M1 FLTG RT 07-25-2044 CUSIP: 20754XAB9	1,570,120.070	1,570,490.91	1,570,813.91

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5500 Supplemental Schedules**31 DEC 24****Account Name FORD Account number FDFXIB
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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
PVTPL FNMA SR 24-R05 CL 2M2 FLTG RT 07-25-2044 CUSIP: 20754XAC7	750,000.000	750,000.00	753,577.20
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-20-2025 SEDOL: BRPT6Q8	3,177,000.000	3,127,619.46	3,148,617.95
UNITED STATES OF AMER TREAS BILLS 0% T-BILL03-04-2025 SEDOL: BRBFPB8	9,464,000.000	9,358,090.47	9,397,178.39
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 SEDOL: BSLSLK5	140,625,000.000	139,961,847.15	127,397,460.94
UNITED STATES OF AMER TREAS BONDS DTD 05/15/2016 2.5% DUE 05-15-2046 REG SEDOL: BYZ2TS9	87,210,000.000	62,081,810.19	59,459,505.90
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 CUSIP: 912810TT5	19,500,000.000	19,340,117.06	17,396,894.58
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 CUSIP: 912810TL2	58,800,000.000	56,829,038.52	51,305,296.73
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	13,700,000.000	13,577,344.98	11,655,561.65
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	19,536,200.000	19,872,233.53	11,183,711.42
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	30,800,000.000	24,796,819.16	21,395,171.95
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SEDOL: BZ56WT0	35,043,000.000	27,661,922.17	23,993,504.06
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	4,773,000.000	4,447,447.40	3,343,710.26
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 SEDOL: BYQLTW9	155,140,000.000	133,079,549.74	125,875,505.86
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG SEDOL: BJLVKG0	3,261,000.000	2,858,485.12	2,694,783.41
UNITED STATES OF AMER TREAS BONDS 3.625% 05-15-2053 CUSIP: 912810TR9	21,090,000.000	19,156,559.76	17,173,521.20
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 SEDOL: BQXLPR3	24,072,500.000	21,783,061.24	19,591,817.92
UNITED STATES OF AMER TREAS BONDS 3% DUE08-15-2052 CUSIP: 912810TJ7	16,358,900.000	11,800,134.67	11,757,320.40
UNITED STATES OF AMER TREAS BONDS 4.0% 11-15-2042 SEDOL: BL56GP6	47,413,200.000	45,763,552.64	42,707,069.61

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

5500 Supplemental Schedules**31 DEC 24****Account Name FORD Account number FDFXIB
FIXED INCOME- BROAD**

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	56,201,400.000	55,193,813.84	51,358,419.70
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 SEDOL: BQC4SL8	11,552,000.000	11,825,201.87	10,880,991.22
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	73,662,000.000	72,820,833.97	70,381,739.06
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	44,959,000.000	45,814,747.56	42,942,869.84
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	9,394,900.000	9,350,393.56	9,353,797.31
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	168,000.000	155,666.90	159,908.44
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	16,864,000.000	16,753,857.22	16,429,225.00
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	19,220,000.000	19,668,253.43	19,637,991.12
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG CUSIP: 912803EQ2	25,600,000.000	11,374,912.00	9,324,040.70
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	10,700,000.000	7,438,424.40	6,916,546.88
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	4,210,900.000	4,165,852.79	3,063,100.79
UNITED STATES TREAS BDS .. 3.125% DUE 11-15-2041 REG CUSIP: 912810QT8	33,280,000.000	40,279,895.62	26,809,900.08
UNITED STATES TREAS BDS BD 3.75% DUE 08-15-2041 REG CUSIP: 912810QS0	54,620,000.000	72,157,723.56	48,099,737.50
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	54,557,000.000	49,846,869.73	40,924,143.53
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	45,350,000.000	49,216,771.64	44,939,015.63
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	10,497,200.000	11,329,439.48	10,216,727.94
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 SEDOL: BMXHQM5	2,150,000.000	2,178,302.73	1,899,054.69
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	128,409,000.000	95,251,777.12	62,734,819.19

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U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VPN5	48,039,000.000	50,608,816.72	47,481,672.66
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	62,538,000.000	55,561,100.22	44,040,432.19
UNITED STATES TREAS BDS DTD 2.75% 11-15-2047 SEDOL: BF92XY6	29,696,000.000	22,295,146.91	20,866,080.00
UNITED STATES TREAS BDS TBOND FIXED 3% 02-15-2049 SEDOL: BJ7G9G2	22,025,000.000	16,863,606.89	16,048,137.64
UNITED STATES TREAS BDS 0 DEB 15/02/2040USD1000 4.625 DUE 02-15-2040REG CUSIP: 912810QE1	6,720,000.000	6,885,926.88	6,621,824.97
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL: BYSJ1Z8	81,599,000.000	62,653,566.10	60,255,761.56
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 SEDOL: BMHCRG7	22,333,000.000	18,436,319.01	10,608,175.00
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG CUSIP: 912810SU3	30,000,000.000	18,818,028.75	16,713,281.40
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	19,370,700.000	18,304,919.19	10,703,824.99
UNITED STATES TREAS BDS 15/05/2042 3.25%DUE 05-15-2042 REG SEDOL: BMDPZG6	9,974,000.000	8,988,307.35	8,121,797.08
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	106,100.000	99,537.40	64,439.17
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG CUSIP: 912810SY5	23,561,200.000	23,102,968.28	16,739,496.31
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG CUSIP: 912810SX7	19,590,000.000	18,733,956.83	12,340,169.63
UNITED STATES TREAS BDS 2% 11-15-2041 SEDOL: BPBMD5	51,650,900.000	50,117,391.45	34,721,106.83
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 SEDOL: BFZLQN7	94,248,000.000	72,482,255.56	68,933,576.25
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	58,940,000.000	54,634,392.72	43,295,574.07
UNITED STATES TREAS BDS 3.0% 02-15-2047 CUSIP: 912810RV2	7,300,000.000	5,343,347.66	5,416,257.78
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	100,492,000.000	82,136,797.67	78,132,530.00

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U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND CUSIP: 912810RE0	5,905,000.000	5,451,526.26	4,987,879.69
UNITED STATES TREAS BDS 3% DUE 05-15-2047 REG SEDOL: BF0T9Z9	57,300,000.000	44,459,956.27	42,399,761.86
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SEDOL: BSJWZQ3	64,225,000.000	51,056,739.44	48,798,456.22
UNITED STATES TREAS BDS 3% DUE 05-15-2045 SEDOL: BXC4FZ0	143,371,000.000	114,954,505.73	108,452,320.54
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRN8	112,950,000.000	116,434,894.34	109,614,445.32
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	126,630,000.000	128,090,883.60	122,910,243.75
UNITED STATES TREAS SEC STRIPPED INT PMTINT PMT 05-15-2042 (UNDDATE) REG SEDOL: BYY9LQ3	8,100,000.000	3,205,285.45	3,364,824.81
UNITED STATES TREAS SEC STRIPPED INT PMT0% STRIP 15/08/2049 USD 08-15-2049 CUSIP: 912834UY2	44,000,000.000	14,667,400.00	12,860,883.20
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG SEDOL: BNYF3R9	9,042,800.000	8,036,281.49	6,444,761.15
US TREAS BDS DTD 02-15-2011 4.75% DUE 02-15-2041 REG CUSIP: 912810QN1	18,890,000.000	17,959,161.32	18,819,900.34
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG CUSIP: 912810QQ4	14,970,000.000	21,330,523.73	14,270,620.31
US TREAS SEC 0 DUE 11-15-2041 CUSIP: 912834KV9	23,700,000.000	10,551,951.00	10,093,729.51
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	56,779,800.000	55,855,089.70	51,944,645.16
UTD STATES TREAS ZERO CPN 0% DUE 02-15-2042 SEDOL: BPH3RL6	9,500,000.000	3,821,284.43	3,996,350.66
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2042 SEDOL: BN7ZZC5	2,600,000.000	1,062,890.60	1,067,484.16
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2042 SEDOL: BN7ZZ70	27,700,000.000	10,643,725.00	11,212,233.15
UTD STATES TREAS ZERO CPN 0% DUE 11-15-2047 SEDOL: BF5FZ32	59,740,000.000	34,759,601.10	19,610,491.36
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	44,236,000.000	42,713,757.81	34,599,118.39

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U.S. Government Securities			
United States - USD			
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	6,521,000.000	6,274,330.51	5,745,357.63
Total United States - USD		2,822,142,486.88	2,513,009,179.10
Total U.S. Government Securities		2,822,142,486.88	2,513,009,179.10
Corporate Debt Instruments - Preferred			
Canada - USD			
ALCAN INC 5.75% DUE 06-01-2035 CUSIP: 013716AW5	606,000.000	635,701.09	622,998.08
Total Canada - USD		635,701.09	622,998.08
United Kingdom - USD			
LLOYDS BANK PLC 0%-VAR SNR 02/04/2032 USD SEDOL: B7KDP57	2,600,000.000	1,989,000.00	1,708,605.50
Total United Kingdom - USD		1,989,000.00	1,708,605.50
United States - USD			
ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO SEDOL: BKP8VJ4	2,300,000.000	1,567,611.00	1,513,856.73
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	5,600,000.000	5,581,240.00	3,959,555.04
ALABAMA PWR CO 4.3% DUE 01-02-2046 CUSIP: 010392FP8	99,000.000	81,935.37	82,262.66
ALABAMA PWR CO 5.5% DUE 03-15-2041 CUSIP: 010392FD5	449,000.000	458,873.51	438,845.19
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	2,382,000.000	2,173,908.71	1,958,819.62
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 CUSIP: 059165EL0	859,000.000	565,316.49	568,583.77
BURL NORTHN SANTA 4.45% DUE 03-15-2043 CUSIP: 12189LAN1	1,051,000.000	925,016.73	914,595.31
BURL NORTHN SANTA 5.75% DUE 05-01-2040 SEDOL: B4PXK12	930,000.000	1,038,763.50	955,508.95

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Corporate Debt Instruments - Preferred			
United States - USD			
BURLINGTON NORTHERN SANTA FE LLC 4.125% DEB SNR 06-15-2047 USD CUSIP: 12189LBB6	404,000.000	362,517.28	327,584.73
BURLINGTON NORTHN SANTA 4.55 09-01-2044 CUSIP: 12189LAU5	1,140,000.000	1,048,091.65	994,221.38
CAROLINA PWR & LT 4.1 DUE 05-15-2042 CUSIP: 144141DB1	377,000.000	314,862.86	310,205.18
CAROLINA PWR & LT 4.1% DUE 03-15-2043 CUSIP: 144141DD7	569,000.000	477,120.52	465,414.47
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5	535,000.000	432,102.10	412,511.37
COMWLTH EDISON CO 6.45% DUE 01-15-2038 SEDOL: BG48VJ7	870,000.000	1,145,259.30	939,980.32
CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO CUSIP: 210518CU8	1,050,000.000	876,043.78	860,974.97
CONSUMERS ENERGY 3.1% DUE 08-15-2050 CUSIP: 210518DF0	1,120,000.000	798,788.40	757,563.32
DTE ELEC CO 2.95% DUE 03-01-2050 CUSIP: 23338VAL0	544,000.000	358,918.10	353,981.25
DTE ELEC CO 3.65% 03-01-2052 CUSIP: 23338VAR7	1,084,000.000	865,383.16	794,382.55
DTE ELEC CO 3.7% DUE 03-15-2045 CUSIP: 23338VAE6	542,000.000	453,437.20	416,511.39
DTE ELEC CO 3.7% DUE 06-01-2046 CUSIP: 23338VAF3	158,000.000	123,714.00	119,994.19
DTE ELEC CO 4.3% DUE 07-01-2044 CUSIP: 23338VAD8	403,000.000	366,391.48	339,876.93
DTE ELEC CO 4% DUE 04-01-2043 CUSIP: 23338VAA4	402,000.000	357,924.72	326,400.18
DTE ELECTRIC CO 3.95% 03-01-2049 CUSIP: 23338VAJ5	1,200,000.000	1,024,099.72	936,572.09
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL: BDRYRQ0	2,410,000.000	2,195,769.80	1,786,384.45
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 CUSIP: 26444HAL5	956,000.000	650,578.59	596,149.53
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	240,000.000	170,013.60	161,551.41

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Corporate Debt Instruments - Preferred			
United States - USD			
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	2,080,000.000	2,224,435.20	1,536,755.11
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL: BF58H68	3,300,000.000	3,295,149.00	2,403,596.48
DUKE ENERGY 3.7% DUE 10-15-2046 CUSIP: 26442UAC8	487,000.000	381,798.26	361,280.02
DUKE ENERGY 3.875% DUE 03-15-2046 SEDOL: BZ58832	1,064,000.000	922,872.60	824,892.09
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	704,000.000	649,856.84	572,324.12
DUKE ENERGY 4.2% DUE 08-15-2045 SEDOL: BYV3CD2	2,004,000.000	1,803,777.91	1,625,057.07
DUKE ENERGY 4.25% DUE 12-15-2041 CUSIP: 26442CAM6	890,000.000	746,514.90	755,260.75
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	1,718,000.000	1,704,259.88	1,446,739.77
ENTERGY ARK INC 4.95% DUE 12-15-2044 SEDOL: BSVV7D9	2,000,000.000	1,985,760.00	1,802,062.32
ENTERGY LA LLC 4.75% 09-15-2052 SEDOL: BM9B7L7	848,000.000	783,733.94	731,646.41
ENTERGY LOUISIANA LLC 4.2% 09-01-2048 SEDOL: BFZJ0C8	1,600,000.000	1,596,976.00	1,272,635.44
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	2,150,000.000	2,142,715.50	1,514,021.16
EVERGY KANS CENT 3.45% DUE 04-15-2050 SEDOL: BMC45B9	1,600,000.000	1,593,456.00	1,107,293.32
FL PWR & LT CO 3.8% DUE 12-15-2042 CUSIP: 341081FH5	885,000.000	712,335.71	701,825.36
FL PWR & LT CO 4.05% DUE 10-01-2044 CUSIP: 341081FL6	652,000.000	534,376.53	532,015.48
FL PWR & LT CO 4.125% DUE 02-01-2042 CUSIP: 341081FF9	928,000.000	802,883.12	775,549.56
FL PWR & LT CO 4.125% DUE 06-01-2048 CUSIP: 341081FR3	467,000.000	408,881.85	374,297.67
FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049 CUSIP: 341081FU6	618,000.000	515,059.03	483,907.47

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Corporate Debt Instruments - Preferred			
United States - USD			
FLORIDA PWR CORP 5.65% DUE 04-01-2040 CUSIP: 341099CN7	859,000.000	867,187.01	865,684.96
FRANKLIN RESOURCES INC 2.95% 08-12-2051 SEDOL: BMCBBB2	1,600,000.000	1,589,888.00	993,725.71
GEORGIA PWR CO 4.75% DUE 09-01-2040 SEDOL: B5YFYT2	900,000.000	1,115,649.00	821,415.15
HOME DEPOT INC 4.4 DUE 03-15-2045 REG SEDOL: BR30BC4	4,519,000.000	4,712,376.53	3,866,094.56
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	3,100,000.000	3,524,108.26	3,384,669.96
JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044 CUSIP: 46625HJU5	356,000.000	340,659.68	327,853.16
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO SEDOL: BJY5HF7	1,100,000.000	1,321,375.00	855,874.50
LILLY ELI & CO 4.15% 03-15-2059 CUSIP: 532457BU1	501,000.000	433,490.25	392,754.76
MIDAMERICAN ENERGY CO 4.25% 07-15-2049 SEDOL: BJ1STS6	1,129,000.000	1,122,113.10	916,784.50
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 CUSIP: 595620AP0	798,000.000	655,612.19	658,565.46
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 CUSIP: 595620AN5	1,913,000.000	1,681,615.41	1,636,117.74
MIDAMERICAN ENERGY 4.8% DUE 09-15-2043 CUSIP: 595620AL9	614,000.000	571,905.12	552,358.70
NEVADA PWR CO GEN & REF NT 5.9% 05-01-2053 SEDOL: BR03SC5	546,000.000	542,844.12	548,585.11
NEVADA PWR CO 6.65% DUE 04-01-2036 CUSIP: 641423BP2	4,700,000.000	4,639,981.00	5,043,956.67
OHIO EDISON CO 8.25% DUE 10-15-2038 SEDOL: B3F3YS0	1,120,000.000	1,636,230.40	1,380,893.38
PACIFICORP 5.25% DUE 06-15-2035 CUSIP: 695114BZ0	396,000.000	408,675.96	391,898.20
PFIZER INC NT 7.2 DUE 03-15-2039 SEDOL: B8MJDB2	520,000.000	861,816.80	608,060.38
PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO CUSIP: 743315BA0	446,000.000	350,542.62	330,070.14

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Corporate Debt Instruments - Preferred			
United States - USD			
PROGRESSIVE CORP 4.35 DUE 04-25-2044 CUSIP: 743315AP8	900,000.000	1,235,907.00	765,558.20
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436 CUSIP: 74432QAQ8	650,000.000	789,113.00	667,486.87
PUB SVC ELEC GAS FIXED 2.05% DUE 08-01-2050 CUSIP: 74456QCE4	608,000.000	360,750.72	321,835.78
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 CUSIP: 74456QCD6	861,000.000	548,008.89	526,131.00
PUB SVC ELEC GAS FIXED 3.15% DUE 01-01-2050 CUSIP: 74456QCC8	786,000.000	556,833.84	529,772.72
PUB SVC ELEC GAS 3.8% DUE 03-01-2046 CUSIP: 74456QBQ8	125,000.000	124,445.00	96,918.99
PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053 SEDOL: BLNMF37	224,000.000	224,278.28	208,738.27
PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 3.2% DUE 08-01-2049 CUSIP: 74456QCA2	493,000.000	375,084.26	336,563.65
S CAROLINA ELEC & 5.1% DUE 06-01-2065 SEDOL: BY58YK4	800,000.000	850,320.00	716,550.21
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	4,813,000.000	5,046,775.37	3,775,479.93
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	1,234,000.000	1,076,139.28	834,620.37
SAN DIEGO GAS & 3.75% DUE 06-01-2047 CUSIP: 797440BV5	930,000.000	694,459.63	697,708.40
SOUTHERN CALIF GAS CO 4.3% 01-15-2049 SEDOL: BFZF9Z2	2,000,000.000	2,571,600.00	1,624,526.02
SOUTHERN CALIF GAS CO 4.45 DUE 03-15-2044 REG SEDOL: BKR3G25	1,675,000.000	1,841,193.50	1,411,280.83
TRANSATLANTIC 8% DUE 11-30-2039 CUSIP: 893521AB0	3,308,000.000	4,435,664.12	4,083,926.60
TRAVELERS COS INC 5.35% DUE 11-01-2040 CUSIP: 89417EAH2	378,000.000	378,419.58	371,177.74
TRAVELERS FIXED 2.55% DUE 04-27-2050 CUSIP: 89417EAQ2	736,000.000	476,958.57	434,580.20
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	4,700,000.000	4,672,582.00	2,778,626.79

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Corporate Debt Instruments - Preferred			
United States - USD			
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 SEDOL: BG08PD3	3,539,000.000	2,991,228.18	2,843,512.36
UNITEDHEALTH GROUP 3.95 DUE 10-15-2042 CUSIP: 91324PCA8	886,000.000	753,577.72	711,808.24
UNITEDHEALTH GROUP 6.875% DUE 02-15-2038 CUSIP: 91324PBK7	250,000.000	348,607.50	282,587.94
WELLPOINT INC 5.1% DUE 01-15-2044 CUSIP: 94973VBF3	581,000.000	541,552.56	528,586.38
Total United States - USD		104,488,093.29	88,236,787.11
Total Corporate Debt Instruments - Preferred		107,112,794.38	90,568,390.69
Corporate Debt Instruments - Other			
Australia - USD			
ANGLOGOLD ASHANTI 3.375% DUE 11-01-2028 SEDOL: BPBLZS9	2,000,000.000	1,995,760.00	1,847,444.50
BARRICK PD 5.95% DUE 10-15-2039 SEDOL: BG48MX8	595,000.000	809,790.70	601,426.83
BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG CUSIP: 055451AR9	780,000.000	670,082.40	657,009.54
BHP BILLITON FIN 5% DUE 09-30-2043 CUSIP: 055451AV0	1,126,000.000	1,065,177.74	1,053,010.24
PACIFIC NATIONAL FINANCE 4.75% 22/03/2028 SEDOL: 6A7UG0U	1,300,000.000	1,237,236.00	1,249,462.50
PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO SEDOL: BPWCPX6	605,000.000	604,921.35	531,807.20
PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO CUSIP: 12661PAE9	850,000.000	815,779.00	734,210.59
PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO SEDOL: BPWCPR0	605,000.000	603,118.45	522,037.52
PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO CUSIP: 378272BC1	1,142,000.000	822,102.96	820,132.98
PVTPL GLENCORE FDG LLC 5.634% 04-04-2034 CUSIP: 378272BU1	2,869,000.000	2,939,821.62	2,859,014.16
PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051 CUSIP: 378272BH0	1,875,000.000	1,847,118.75	1,227,490.13

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Corporate Debt Instruments - Other			
Australia - USD			
PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054 CUSIP: 378272BV9	1,011,000.000	1,036,328.63	982,456.39
PVTPL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037 SEDOL: BDDR989	2,400,000.000	2,396,160.00	2,110,194.67
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	3,000,000.000	2,988,930.00	2,857,584.84
PVTPL RE1 LTD IN ITS CAPACITY AS RESPONSIBLE E 5.125% 09-24-2080 CUSIP: 76025LAB0	5,350,000.000	5,123,631.25	5,221,331.97
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	3,400,000.000	3,406,836.00	2,994,375.31
PVTPL SANTOS FINANCE LTD 6.875% 09-19-2033 CUSIP: 803014AB5	300,000.000	298,782.00	318,521.19
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	1,100,000.000	1,143,287.00	1,065,648.35
RIO TINTO FIN USA 5.125% DUE 03-09-2053 CUSIP: 76720AAP1	997,000.000	977,171.79	923,964.25
RIO TINTO FIN USA 5.2 DUE 11-02-2040 CUSIP: 767201AL0	3,275,000.000	3,273,035.00	3,160,729.98
WESTPAC BANKING CORPORATION 3.133% 11-18-2041 CUSIP: 961214EY5	475,000.000	475,000.00	341,007.90
WESTPAC BKG CORP FIXED 4.421% DUE 07-24-2039 CUSIP: 961214EG4	1,125,000.000	1,125,000.00	997,165.74
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	3,500,000.000	3,491,040.00	3,328,758.34
Total Australia - USD		39,146,110.64	36,404,785.12
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 CUSIP: 03523TBV9	409,000.000	423,272.94	403,917.28
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	3,981,000.000	4,269,624.05	3,991,518.65
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 CUSIP: 03523TBT4	535,000.000	458,608.96	453,589.39
ANHEUSER BUSCH 5.8% DUE 01-23-2059 CUSIP: 03523TBW7	3,917,000.000	4,343,803.72	3,990,861.42
ANHEUSER BUSCH 8% DUE 11-15-2039 SEDOL: B3RQGZ8	2,305,000.000	3,430,141.30	2,866,140.75

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Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 CUSIP: 03522AAH3	8,922,000.000	9,017,287.36	8,457,781.47
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	6,041,000.000	5,917,967.97	5,498,149.52
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31	695,000.000	982,832.20	872,134.26
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	3,324,000.000	3,458,927.74	3,092,579.36
Total Belgium - USD		32,302,466.24	29,626,672.10
Brazil - USD			
MC BRAZIL DOWNSTRE 7.25% SNR SEC 30/06/31 USD SEDOL: BNNTN16	184,129.203	161,113.05	152,916.17
PETROBRAS GLOBAL FINANCE BNDS 6.85% DUE 06-05-2115 REG CUSIP: 71647NAN9	1,136,000.000	920,955.20	1,007,022.54
PVTPL BRASKEM NETHERLANDS 8.0% 10-15-2034 CUSIP: 10554TAJ4	4,385,000.000	4,319,037.65	4,181,974.50
PVTPL CSN RESOURCES SA 8.875% 12-05-2030 CUSIP: 12644VAF5	1,740,000.000	1,785,031.20	1,732,695.83
PVTPL LD CELULOSE INTERNATIONAL 7.95% 01-26-2032 CUSIP: 50206BAA0	1,685,000.000	1,680,703.25	1,689,869.65
RIO OIL FIN TR 9.75% 01-06-2027 SEDOL: BSRG578	1,543,628.490	1,543,590.30	1,596,377.36
VALE OVERSEAS LTD 6.125% DUE 06-12-2033 CUSIP: 91911TAR4	757,000.000	750,315.69	766,531.39
VALE OVERSEAS LTD 6.4% 06-28-2054 CUSIP: 91911TAS2	3,485,000.000	3,458,339.75	3,426,639.14
VALE OVERSEAS LTD 6.875% DUE 11-10-2039 CUSIP: 91911TAK9	1,055,000.000	1,141,450.64	1,119,166.16
Total Brazil - USD		15,760,536.73	15,673,192.74
British Virgin Islands - USD			
FLOURISH CENTURY HOLDINGS LIMI CORP 6.6% DUE 04/02/2022 SEDOL: 0AXJUUAU	4,600,000.000	4,457,400.00	1,311,000.00
Total British Virgin Islands - USD		4,457,400.00	1,311,000.00

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Corporate Debt Instruments - Other			
Canada - USD			
BANK MONTREAL QUE SUB NT 3.088% 01-10-2037 CUSIP: 06368DH72	4,694,000.000	4,694,000.00	3,900,343.69
BARRICK GOLD CORP 5.25% DUE 04-01-2042 CUSIP: 067901AH1	359,000.000	356,232.11	339,360.41
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	1,069,000.000	1,267,200.56	1,049,156.88
BARRICK N AMER FIN 5.75% DUE 05-01-2043 SEDOL: BCRWZ96	5,988,000.000	7,076,878.24	5,922,290.32
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	1,325,000.000	1,325,000.00	1,072,783.15
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	3,500,000.000	3,534,270.83	3,018,272.57
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL: BNK9C90	4,400,000.000	4,395,952.00	3,066,573.27
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	3,500,000.000	3,538,952.00	3,542,590.73
BROOKFIELD FIN INC 6.3% DUE 01-15-2055 CUSIP: 11271LAN2	3,894,000.000	3,888,128.00	3,807,592.14
CANADIAN PAC RY CO 4.95% 08-15-2045 CUSIP: 13648TAE7	2,000,000.000	2,239,018.65	1,813,418.88
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	1,100,000.000	1,188,737.00	1,124,128.42
CDN NATL RY CO 3.2% DUE 08-02-2046 CUSIP: 136375CK6	1,581,000.000	1,391,264.19	1,111,686.38
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	3,200,000.000	4,048,500.00	3,207,207.01
CENOVUS ENERGY INC 6.75% DUE 11-15-2039 SEDOL: B43X0M5	1,258,000.000	1,369,101.00	1,348,905.03
CI FINL CORP 3.2% DUE 12-17-2030 SEDOL: BL6LGW7	1,500,000.000	1,513,695.00	1,276,425.33
EMERA US FIN LP 4.75% DUE 06-15-2046 CUSIP: 29103DAM8	2,400,000.000	2,439,336.00	1,989,388.25
ENBRIDGE INC FIXED 4.5% DUE 06-10-2044 CUSIP: 29250NAJ4	1,118,000.000	980,492.01	922,505.77
ENBRIDGE INC FIXED 5.75% DUE 07-15-2080 CUSIP: 29250NBC8	821,000.000	767,635.00	793,806.59

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Corporate Debt Instruments - Other			
Canada - USD			
ENBRIDGE INC 2.5% DUE 08-01-2033 BEO CUSIP: 29250NBF1	2,225,000.000	2,215,744.00	1,786,414.12
ENBRIDGE INC 5.7% 03-08-2033 CUSIP: 29250NBR5	605,000.000	604,225.60	611,581.89
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	9,762,000.000	10,122,968.11	10,609,007.93
ENBRIDGE INC 8.5% 01-15-2084 CUSIP: 29250NBT1	1,120,000.000	1,120,000.00	1,244,040.00
FAIRFAX FINANCIAL HLDGS LTD 5.625% 08-16-2032 CUSIP: 303901BL5	1,300,000.000	1,240,980.00	1,315,795.25
FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055 CUSIP: 303901BQ4	1,800,000.000	1,792,530.00	1,778,518.67
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2	1,600,000.000	1,595,744.00	1,653,719.87
GREAT-WEST LIFECO 4.15% DUE 06-03-2047 CUSIP: 391382AB4	1,050,000.000	1,041,789.00	830,806.07
GREAT-WEST LIFECO 4.581% DUE 05-17-2048 CUSIP: 39138QAC9	2,225,000.000	2,225,000.00	1,865,456.58
NUTRIEN LTD 5.0% 04-01-2049 CUSIP: 67077MAU2	376,000.000	352,406.00	334,836.24
NUTRIEN LTD 5.8% DUE 03-27-2053 CUSIP: 67077MBB3	332,000.000	334,941.52	327,364.18
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	913,000.000	1,125,522.05	972,239.75
PVTPL ALIMENTATION COUCHE-TARD INC 5.617% 02-12-2054 CUSIP: 01626PAV8	1,713,000.000	1,713,000.00	1,620,148.57
PVTPL CONSTELLATION SOFTWARE INC 5.461% 02-16-2034 CUSIP: 21037XAD2	1,446,000.000	1,448,861.35	1,450,984.98
PVTPL HUSKY INJECTION/TITAN 9.0% 02-15-2029 CUSIP: 44805RAA3	280,000.000	280,000.00	292,321.65
PVTPL XSTRATA FIN CDA LTD GTD NT 5.3 DUE10-25-2042 BEO CUSIP: 98417EAR1	1,975,000.000	1,886,900.00	1,856,658.49
ROGERS COMMUNICATIONS INC 3.7% DUE 11-15-2049 CUSIP: 775109BP5	2,959,000.000	3,276,234.39	2,075,078.64
ROGERS COMMUNICATIONS INC 4.3% 02-15-2048 CUSIP: 775109BG5	844,000.000	689,662.95	660,697.65

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Corporate Debt Instruments - Other			
Canada - USD			
ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG CUSIP: 775109BN0	2,855,000.000	2,755,032.59	2,234,992.04
ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043 CUSIP: 775109AX9	496,000.000	428,278.92	412,195.56
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	1,854,000.000	1,560,277.65	1,566,853.92
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	3,747,000.000	3,003,011.53	3,001,927.23
ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043 CUSIP: 775109AZ4	1,286,000.000	1,226,187.64	1,208,741.24
ROGERS 7.5% DUE 08-15-2038 CUSIP: 775109AL5	392,000.000	475,684.16	444,863.89
SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO SEDOL: B01YRG5	1,140,000.000	1,370,306.36	1,180,937.96
XSTRATA CDA 6.2 DUE 06-15-2035 CUSIP: 655422AV5	332,000.000	346,365.64	345,844.57
Total Canada - USD		90,246,046.05	80,988,461.76
Cayman Islands - USD			
ANCHORAGE CAP CLO 8 LTD / ANCHORAGE SR SECD NT CL A-R2-A FLTG 6.8491 10-27-2034 CUSIP: 03329KAY9	2,250,000.000	2,250,000.00	2,250,687.15
PVTPL APIDOS CLO SER 13-15A CLS A1RR FLTG RT 04-20-2031 CUSIP: 03764QBC5	2,289,991.030	2,291,021.53	2,292,606.89
PVTPL CEDAR FDG VI CLO LTD / CEDAR FDG VI CLO LLC LTD VAR RT DUE 04-20-2034 BEO CUSIP: 15032DAR2	2,000,000.000	2,000,000.00	2,003,245.20
PVTPL CIFC FUNDING LTD SR 14-3A CL A1R2 FLTG RT 10-22-2031 CUSIP: 12549QBA2	1,694,784.350	1,689,488.15	1,697,101.12
PVTPL MADISON PK FDG XXIII LTD/MADISON SR NT CL A-R FLTG 6.26157% 07-27-2031 CUSIP: 55820TAJ7	460,562.210	455,329.37	461,407.80
PVTPL YORK CLO-3 LTD 16-1A CL A-R FLTG RT 10-20-2029 CUSIP: 98625UAU6	0.000	0.00	0.00
Total Cayman Islands - USD		8,685,839.05	8,705,048.16
Chile - USD			
GNL QUINTERO SA 4.634 DUE 07-31-2029 CUSIP: P4909LAA8	1,696,945.600	1,705,989.50	1,670,207.51

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Corporate Debt Instruments - Other			
Chile - USD			
Total Chile - USD		1,705,989.50	1,670,207.51
China - USD			
ALIBABA GROUP HLDG LTD 3.15% DUE 02-09-2051 CUSIP: 01609WAZ5	2,864,000.000	2,863,455.84	1,846,776.97
EASY TACTIC LTD 6.5% PIK 11/07/28 USD1*REGS SEDOL: BM9ZCK3	232,426.000	199,803.01	7,523.63
KAISA GROUP HLDGS 8.5% GTD SNR 30/06/2022 USD SEDOL: BYW5T25	800,000.000	792,714.28	48,000.00
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	1,220,000.000	868,732.91	849,898.26
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	613,000.000	462,986.64	448,139.32
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051 CUSIP: 62954HAN8	4,255,000.000	2,821,883.74	2,732,655.55
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	1,764,000.000	1,757,896.56	1,712,638.48
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	1,300,000.000	1,296,867.00	1,322,496.34
PROSUS N V FIXED 4.027% DUE 08-03-2050 CUSIP: N7163RAD5	880,000.000	832,048.15	591,893.71
PROSUS N.V. CORP 3.68%01-21-2030 CUSIP: N7163RAA1	200,000.000	214,750.00	180,522.92
PVTPL PROSUS N V 4.027% DUE 08-03-2050/08-03-2020 BEO CUSIP: 74365PAD0	640,000.000	646,015.38	430,468.15
Total China - USD		12,757,153.51	10,171,013.33
Colombia - USD			
ECOPETROL S A 6.875% DUE 04-29-2030 REG CUSIP: 279158AN9	180,000.000	164,887.50	175,663.29
Total Colombia - USD		164,887.50	175,663.29
Finland - USD			
NOKIA CORP 6.625% DUE 05-15-2039 SEDOL: B8X76W7	1,920,000.000	2,080,672.86	1,950,960.00

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Corporate Debt Instruments - Other			
Finland - USD			
PVTPL NORDEA BK ABP 3.75% 12-29-2049 CUSIP: 65559CAD3	1,200,000.000	1,201,560.00	1,041,033.72
Total Finland - USD		3,282,232.86	2,991,993.72
France - USD			
ALTICE FRANCE S A 5.125% DUE 07-15-2029 CUSIP: 02156LAF8	410,000.000	277,750.00	307,033.81
ALTICE FRANCE S A 5.5% DUE 10-15-2029 CUSIP: 02156LAH4	780,000.000	529,400.00	584,281.07
CR AGRICOLE S A FLTG RT 8.125% DUE 12-29-2049 CUSIP: 225313AJ4	350,000.000	385,875.00	357,052.50
ORANGE S A 5.5% DUE 02-06-2044 CUSIP: 685218AB5	1,025,000.000	1,140,969.84	995,787.81
ORANGE 5.375% DUE 01-13-2042 CUSIP: 35177PAX5	500,000.000	547,010.00	479,883.97
PVTPL BNP PARIBAS NT CONV 8.5% 12-31-2049 CUSIP: 05565A5R0	600,000.000	605,250.00	625,219.80
PVTPL BNP PARIBAS 5.738% 02-20-2035 CUSIP: 09659W2X1	1,100,000.000	1,108,587.00	1,103,341.46
PVTPL BNP PARIBAS 7.375% 12-31-2049 CUSIP: 05602XJC3	713,000.000	720,912.50	707,853.35
PVTPL BNP PARIBAS 7.75% DUE 12-30-2049 BEO CUSIP: 05565AM34	2,177,000.000	2,259,065.00	2,225,492.68
PVTPL BPCE SA 5.936% 05-30-2035 CUSIP: 05571AAY1	900,000.000	905,649.12	892,147.62
PVTPL BPCE SA 7.003% 10-19-2034 CUSIP: 05571AAS4	1,600,000.000	1,600,000.00	1,705,607.65
PVTPL EDF S A 4.875% DUE 09-21-2038 BEO CUSIP: 268317AV6	1,100,000.000	935,745.00	981,973.39
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP: 83368RBY7	1,337,000.000	1,337,000.00	1,275,079.71
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG CUSIP: 89153VAV1	486,000.000	330,902.82	318,871.51
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	2,200,000.000	2,200,000.00	1,425,216.36
TOTALENERGIES CAP 5.425% 09-10-2064 CUSIP: 89157XAF8	350,000.000	331,401.00	324,968.93

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Corporate Debt Instruments - Other			
France - USD			
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	1,695,000.000	1,695,000.00	1,627,337.30
Total France - USD		16,910,517.28	15,937,148.92
Germany - USD			
DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG CUSIP: 251526CF4	692,000.000	573,760.72	604,187.86
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	3,400,000.000	3,405,412.00	3,225,416.80
DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034 CUSIP: 251526CT4	2,517,000.000	2,618,199.12	2,594,307.77
DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO CUSIP: 25160PAG2	3,651,000.000	3,469,911.62	3,090,140.68
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	1,100,000.000	1,082,796.00	916,471.25
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO CUSIP: 07274NBF9	1,616,000.000	1,433,655.98	1,212,195.50
PVTPL BAYER US FIN II LLC 4.7% 07-15-2064 CUSIP: 07274NBH5	5,325,000.000	4,663,160.40	3,817,955.62
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	5,000,000.000	4,986,950.00	5,085,964.75
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 CUSIP: 07274EAM5	2,018,000.000	2,111,234.28	2,037,774.30
Total Germany - USD		24,345,080.12	22,584,414.53
Guatemala - USD			
PVTPL MILLICOM INTL CELLULAR S A 7.375% DUE 04-02-2032 CUSIP: 600814AS6	3,725,000.000	3,725,000.00	3,730,587.50
Total Guatemala - USD		3,725,000.00	3,730,587.50
Hong Kong - USD			
PVTPL AIA GROUP LTD GLOBAL MEDIUM TERM NTS BOO 3.2% DUE 09-16-2040 CUSIP: 00131LAK1	300,000.000	299,517.00	223,882.18
PVTPL MELCO RESORTS FIN LTD 4.875% 06-06-2025 CUSIP: 58547DAA7	1,800,000.000	1,813,153.84	1,788,541.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Hong Kong - USD			
Total Hong Kong - USD		2,112,670.84	2,012,423.38
India - USD			
PVTPL ADANI TRANSMISSION LTD 4.25% DUE 05-21-2036 BEO CUSIP: 00652XAB4	1,160,000.000	1,171,600.00	897,001.90
PVTPL BIOCON BIOLOGICS GLOBAL PLC 6.67% 10-09-2029 CUSIP: 090978AA5	1,260,000.000	1,251,540.00	1,207,939.70
PVTPL RELIANCE INDS LTD SR NT 2.875% 01-12-2032 CUSIP: 759470BB2	250,000.000	249,395.00	212,500.59
Total India - USD		2,672,535.00	2,317,442.19
Indonesia - USD			
INDOFOOD CBP 3.398% 09/06/2031 SEDOL: BNTZVW5	200,000.000	180,160.00	177,345.71
Total Indonesia - USD		180,160.00	177,345.71
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO CUSIP: 00774MAX3	2,250,000.000	2,241,540.00	1,960,906.75
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO CUSIP: 00774MAZ8	850,000.000	848,002.50	666,334.89
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 CUSIP: 00774MAY1	725,000.000	746,177.25	617,638.59
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	1,500,000.000	1,498,215.00	1,495,076.06
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	4,300,000.000	4,298,925.00	4,248,105.62
AVOLON TLB BORROWER 1 US LLC TERM LOAN B6 SR SECD TERM LN DUE 06-22-2030 BEO CUSIP: 05400KAJ9	2,510,991.310	2,488,785.13	2,508,204.11
DELOS AIRCRAFT DESIGNATED ACTIVITY COMPANY TERM LOAN SR SECD TL 10-14-2027 CUSIP: L2324EAF8	7,794,000.000	7,739,647.94	7,817,693.76
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	3,309,000.000	3,322,623.03	3,274,923.33
Total Ireland - USD		23,183,915.85	22,588,883.11

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Corporate Debt Instruments - Other			
Israel - USD			
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 CUSIP: 88167AAF8	9,438,000.000	6,893,944.70	6,784,974.24
TEVA 6.15% DUE 02-01-2036 CUSIP: 88163VAD1	3,083,000.000	3,114,683.71	3,089,079.89
Total Israel - USD		10,008,628.41	9,874,054.13
Italy - EUR			
BCA MPS 1.875% SNR 09/01/26 EUR1000 SEDOL: BN7JH98	700,000.000	809,172.09	715,704.24
INTESA SANPAOLO 7.75%-FRN PERP EUR200000 SEDOL: BD766R0	1,650,000.000	2,598,996.37	1,809,970.47
UNICREDIT SPA 7.5%-FR PERP EUR200000'REGS SEDOL: BJKGPT4	2,675,000.000	3,433,541.63	2,901,934.03
Total Italy - EUR		6,841,710.09	5,427,608.74
Italy - USD			
INTESA SANPAOLO S FLTG RT 7.778% DUE 06-20-2054 CUSIP: 46115HCB1	1,500,000.000	1,607,349.00	1,604,190.57
PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041 SEDOL: BR1YW69	3,059,000.000	1,955,679.88	2,069,551.40
PVTPL ENEL FIN INTL N V 5.5% 06-26-2034 CUSIP: 29278GBE7	4,837,000.000	4,758,592.23	4,787,254.74
PVTPL ENI S P A 5.95% 05-15-2054 CUSIP: 26874RAP3	2,810,000.000	2,796,542.80	2,704,512.77
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	3,798,000.000	3,928,544.60	4,253,444.54
PVTPL1 ENEL FINANCE INTL NV 6.0% 10-07-2039/10-07-2009 BEO SEDOL: B4SR7B0	700,000.000	600,796.00	700,808.63
Total Italy - USD		15,647,504.51	16,119,762.65
Japan - USD			
MITSUBISHI UFJ 2.494% DUE 10-13-2032 CUSIP: 606822CB8	2,100,000.000	2,100,000.00	1,771,817.42
MITSUBISHI UFJ 3.751% DUE 07-18-2039 SEDOL: BKFH1R9	3,800,000.000	3,800,000.00	3,188,826.81

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Japan - USD			
NOMURA HLDGS INC 2.608% 07-14-2031 CUSIP: 65535HAX7	720,000.000	720,000.00	606,593.67
NOMURA HLDGS INC 2.999% DUE 01-22-2032 SEDOL: BP6HD11	3,000,000.000	3,000,000.00	2,557,232.55
SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034 SEDOL: BS6Z6W8	1,600,000.000	1,600,000.00	1,615,817.15
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 CUSIP: 86562MDQ0	328,000.000	328,000.00	331,372.83
SUMITOMO MITSUI 2.13% DUE 07-08-2030 SEDOL: BLPHW40	2,700,000.000	2,700,000.00	2,309,205.24
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	3,050,000.000	3,050,000.00	2,220,724.74
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	2,015,000.000	2,020,180.94	1,307,951.61
TAKEDA PHARMACEUTICAL 5.65% 07-05-2054 SEDOL: BN11QY8	1,725,000.000	1,701,215.30	1,666,434.61
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064 SEDOL: BN11R01	2,205,000.000	2,194,790.85	2,125,886.17
Total Japan - USD		23,214,187.09	19,701,862.80
Luxembourg - USD			
FORESEA HLDGS S A 7.5% DUE 06-15-2030 CUSIP: L26915AA3	236,612.000	1,081,247.74	226,785.86
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	3,925,000.000	2,848,940.55	2,942,009.10
PVTPL DRILLCO HLDG LUX S A 7.5% 06-01-2030 CUSIP: 262051AA3	888,704.000	2,389,185.39	851,797.46
PVTPL JAB HLDGS B V JAB 3.75% 144A 05-28-2051 CUSIP: 46653KAB4	4,475,000.000	4,472,616.75	2,908,015.74
PVTPL JAB HLDGS B V 2.2% DUE 11-23-2030/11-23-2020 BEO CUSIP: 46653KAA6	602,000.000	602,365.05	497,098.81
Total Luxembourg - USD		11,394,355.48	7,425,706.97
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 5.875% 05-15-2026 CUSIP: 55300RAB7	600,000.000	626,964.62	596,718.48

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Corporate Debt Instruments - Other			
Macau - USD			
PVTPL MGM CHINA HLDGS LTD 4.75% DUE 02-01-2027 BEO CUSIP: 55300RAG6	900,000.000	900,000.00	871,209.73
PVTPL MGM CHINA HLDGS LTD 5.25% DUE 06-18-2025/06-18-2022 BEO CUSIP: 55300RAE1	2,200,000.000	2,201,950.00	2,189,604.03
PVTPL WYNN MACAU LTD 5.625% DUE 08-26-2028/08-26-2020 BEO CUSIP: 98313RAH9	1,400,000.000	1,400,000.00	1,348,313.13
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	1,200,000.000	1,177,500.00	1,186,616.52
SANDS CHINA LTD 4.3% 01-08-2026 CUSIP: 80007RAK1	1,300,000.000	1,298,713.00	1,274,952.77
STUDIO CY FIN LTD 6% DUE 07-15-2025 CUSIP: 86389QAE2	47,000.000	47,000.00	46,878.50
WYNN MACAU LTD SR NT 144A 5.5% 01-15-2026 CUSIP: 98313RAG1	500,000.000	499,791.67	495,031.48
Total Macau - USD		8,151,919.29	8,009,324.64
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 CUSIP: 02364WAW5	735,000.000	770,640.94	754,517.25
AMER MOVIL SAB DE 4.375% DUE 04-22-2049 CUSIP: 02364WBG9	1,029,000.000	873,215.38	847,308.14
BANCO MERCANTIL FLTG RT 7.5% DUE 06-27-2029 SEDOL: BK5VM23	900,000.000	900,000.00	867,720.93
BBVA BANCOMER S A 5.875% DUE 09-13-2034 CUSIP: 05533UAG3	3,200,000.000	3,200,000.00	3,032,731.46
MEXICO CITY AIRPORT TRUST 5.5% 07-31-2047 CUSIP: P6629MAD4	1,079,000.000	971,210.19	867,838.41
PETROLEOS MEXICANOS 7.5% 144A 20/03/2026 SEDOL: 2B1BBDU	2,500,000.000	2,500,000.00	2,500,000.00
PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047 CUSIP: 59284MAD6	859,000.000	719,412.50	690,892.67
PVTPL BANCO MERCANTIL DEL NORTE GRAND CAY 8.75% 12-31-2049 CUSIP: 05971PAE8	5,920,000.000	5,920,000.00	5,893,058.73
PVTPL GRUPO BIMBO SAB DE 4.7% 11-10-2047 CUSIP: 40052VAE4	8,040,000.000	8,021,990.40	6,643,854.00
PVTPL INFRAESTRUCTURA ENERGETICA NOVA S A B DE 4.75% DUE 01-15-2051 CUSIP: 456829AC4	770,000.000	795,958.37	558,918.58

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Mexico - USD			
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO CUSIP: 898339AB2	3,200,000.000	3,259,612.00	2,495,278.46
Total Mexico - USD		27,932,039.78	25,152,118.63
Netherlands - USD			
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO CUSIP: 21684AAD8	1,200,000.000	1,194,612.00	1,132,040.86
ING GROEP N V 5.75% 12-31-2049 CUSIP: 456837AR4	800,000.000	800,000.00	789,448.40
JDE PEETS NV NT 144A 2.25% 09-24-2031 CUSIP: 47216QAC7	4,766,000.000	4,030,906.01	3,863,602.70
PVTPL DEUTSCHE TELEKOM INTL FIN B V 4.875 DUE 03-06-2042 CUSIP: 25156PAR4	800,000.000	760,488.00	721,285.92
PVTPL RABOBANK NEDERLAND GLOBAL MEDIUM TERM NT 3.758% 04-06-2033 CUSIP: 74977RDP6	3,400,000.000	3,400,000.00	3,055,510.57
Total Netherlands - USD		10,186,006.01	9,561,888.45
Peru - USD			
SOUTHN COPPER CORP 5.875% DUE 04-23-2045 CUSIP: 84265VAJ4	920,000.000	1,112,620.00	898,273.34
SOUTHN COPPER CORP 7.5% DUE 07-27-2035 CUSIP: 84265VAA3	500,000.000	593,515.00	569,361.09
Total Peru - USD		1,706,135.00	1,467,634.43
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.129% 02-23-2038 CUSIP: 39541EAA1	1,200,000.000	1,200,000.00	1,202,394.83
PVTPL GREENSAIF PIPELINES BIDCO S A R L 5.8528% 02-23-2036 CUSIP: 39541EAD5	600,000.000	600,000.00	592,209.00
PVTPL GREENSAIF PIPELINES BIDCO S A R L 6.1027% 08-23-2042 CUSIP: 39541EAE3	1,615,000.000	1,615,000.00	1,574,641.15
Total Saudi Arabia - USD		3,415,000.00	3,369,244.98

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 3.95% DUE 09-10-2050/09-10-2020 BEO CUSIP: 034863AY6	440,000.000	345,756.40	326,157.29
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP: 034863BC3	481,000.000	411,488.09	401,803.07
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	1,521,000.000	1,570,494.14	1,503,136.83
PVTPL PROSUS N V 3.68% DUE 01-21-2030 CUSIP: 74365PAA6	2,710,000.000	2,725,632.00	2,446,085.57
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	1,900,000.000	1,899,848.00	1,228,303.45
Total South Africa - USD		6,953,218.63	5,905,486.21
Spain - USD			
BANCO SANTANDER S 3.306% DUE 06-27-2029 CUSIP: 05971KAC3	2,200,000.000	2,200,000.00	2,042,453.16
PVTPL CELLNEX FINANCE 3.875% DUE 07-07-2041 BEO CUSIP: 15118JAA3	2,300,000.000	2,270,652.00	1,756,456.64
TELEFONICA EMISIONES S A U 4.895% 03-06-2048 SEDOL: BDF0CD2	2,900,000.000	2,711,354.11	2,461,791.09
TELEFONICA 7.045% DUE 06-20-2036 CUSIP: 87938WAC7	2,500,000.000	3,259,963.46	2,749,042.25
Total Spain - USD		10,441,969.57	9,009,743.14
Switzerland - USD			
PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO CUSIP: 902613AK4	1,550,000.000	1,319,799.10	1,294,323.78
PVTPL UBS GROUP AG 5.379% 09-06-2045 CUSIP: 902613BM9	6,798,000.000	6,798,000.00	6,483,405.83
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	1,955,000.000	1,954,843.60	1,968,295.15
PVTPL UBS GROUP AG 6.301% 09-22-2034 CUSIP: 225401BG2	4,100,000.000	4,100,000.00	4,289,295.52
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	3,100,000.000	3,203,620.00	3,760,439.78
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BF4	1,700,000.000	1,700,000.00	1,837,821.18

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP AG 9.25% 12-31-2049 CUSIP: 902613BE7	1,165,000.000	1,219,750.00	1,335,009.62
UBS GROUP AG 4.55% 04-15-2026 CUSIP: 902613BB3	1,088,000.000	1,086,444.16	1,084,127.12
UBS GROUP AG 9.25% 12-31-2049 CUSIP: H42097ER4	5,600,000.000	6,215,250.00	6,417,213.60
Total Switzerland - USD		27,597,706.86	28,469,931.58
United Arab Emirates - USD			
GALAXY PIPELN 2.94% 30/09/2040 SEDOL: 4AX325U	4,660,653.200	4,596,501.73	3,680,641.06
PVTPL DP WORLD LTD GLOBAL MEDIUM TERM NTS 144A 6.85 DUE 07-02-2037 BEO CUSIP: 23330JAA9	820,000.000	1,089,725.00	892,481.44
PVTPL GALAXY PIPELINE ASSETS BIDCO LTD 2.625% DUE 03-31-2036 CUSIP: 36321PAB6	510,000.000	510,000.00	415,039.63
Total United Arab Emirates - USD		6,196,226.73	4,988,162.13
United Kingdom - GBP			
BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP SEDOL: BSHSL21	1,000,000.000	1,289,474.58	1,259,304.55
GATWICK FDG LTD 6.125% A/BKD 02/03/28 GBP'A SEDOL: B3QS1K5	900,000.000	1,096,350.09	1,142,716.85
HSBC CAP FDG(STG1) 5.844%-VAR GTD NTS 31/12/2049 SEDOL: 7705676	500,000.000	787,329.30	648,867.12
NATWEST GROUP PLC 5.125%-FRN PERP GBP200000 SEDOL: BMZ7Y18	400,000.000	525,780.05	478,775.01
SW (FINANCE) I PLC 7% A/BKD 16/04/2040 GBP 'A' SEDOL: BQ9D465	800,000.000	962,885.75	889,295.90
TESCO PPTY FIN 5 5.6611% 13/10/2041 SEDOL: B60WHS4	552,106.590	790,923.02	671,670.51
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP SEDOL: B3RF4N9	4,306,709.900	6,207,265.55	5,293,374.45
THAMES WTR UTL FIN 6.5% A/BKD 09/02/2032GBP SEDOL: 0050481	400,000.000	455,764.07	403,724.83
VIRGIN MEDIA SEC F 4.25% GTD 15/01/2030 GBP SEDOL: BKLXG54	1,500,000.000	1,848,450.02	1,654,635.75

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Corporate Debt Instruments - Other			
United Kingdom - GBP			
Total United Kingdom - GBP		13,964,222.43	12,442,364.97
United Kingdom - USD			
AON PLC 4.25% DUE 12-12-2042 CUSIP: 00185AAB0	413,000.000	340,099.69	330,831.16
AON PLC 4.45% DUE 05-24-2043 CUSIP: 00185AAC8	200,000.000	160,897.00	164,568.84
AON PLC 4.6% DUE 06-14-2044 CUSIP: 00185AAG9	1,316,000.000	1,125,741.48	1,114,278.45
ASTRAZENECA PLC 6.45% DUE 09-15-2037 SEDOL: B7FFL50	1,350,000.000	2,032,628.71	1,481,296.06
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	5,090,000.000	4,809,015.01	4,666,834.25
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	2,477,000.000	2,214,943.46	2,139,136.18
B A T CAP CORP 4.54% 08-15-2047 SEDOL: BLR9BY7	1,524,000.000	1,251,964.78	1,211,773.08
B A T CAP CORP 4.758% DUE 09-06-2049 CUSIP: 05526DBK0	1,115,000.000	931,489.95	903,894.18
B A T CAP CORP 5.282% DUE 04-02-2050 CUSIP: 05526DBQ7	750,000.000	750,000.00	658,437.77
BARCLAYS PLC FIXED 6.224% 05-09-2033 SEDOL: BQYLTG9	1,800,000.000	1,800,000.00	1,849,223.05
BARCLAYS PLC 5.746% DUE 08-09-2033 CUSIP: 06738ECA1	1,040,000.000	1,040,000.00	1,040,496.32
BARCLAYS PLC 6.036% 03-12-2055 CUSIP: 06738ECS2	460,000.000	460,000.00	460,619.77
BAT CAPITAL CORPORATION 6.421% DUE 08-02-2023 BEO SEDOL: BRJ5K60	1,672,000.000	1,672,000.00	1,767,361.43
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	6,302,000.000	6,984,486.82	6,815,465.41
BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053 CUSIP: 054989AD0	1,390,000.000	1,510,276.70	1,525,397.72
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	100,000.000	141,546.00	121,337.23
HSBC HLDGS PLC 3.973% 05-22-2030 SEDOL: BJLD4R5	2,100,000.000	2,138,100.59	1,982,212.49

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Corporate Debt Instruments - Other			
United Kingdom - USD			
LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 SEDOL: BQT5BP9	1,000,000.000	1,000,000.00	991,325.93
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SEDOL: BRJCSM2	2,111,000.000	2,111,620.00	2,102,775.76
LLOYDS BKG GROUP 5.3% DUE 12-01-2045 CUSIP: 539439AN9	1,475,000.000	1,591,126.75	1,335,744.41
NATIONAL GRID PLC 5.809% 06-12-2033 SEDOL: BQWSLD3	2,200,000.000	2,200,000.00	2,245,392.71
NATWEST GROUP PLC 4.6% DUE 12-31-2049 CUSIP: 639057AD0	4,100,000.000	4,100,000.00	3,482,605.60
NATWEST GROUP PLC 5.778% 03-01-2035 SEDOL: BQBBVP5	4,400,000.000	4,400,000.00	4,429,025.88
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	800,000.000	835,784.00	800,812.40
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7	2,300,000.000	2,266,351.00	1,489,652.20
PVTPL CK HUTCHISON INTL 19 II LTD 2.75% 09-06-2029 CUSIP: 12563DAA3	280,000.000	288,537.20	254,161.96
PVTPL CK HUTCHISON INTL 20 LTD GTD NT 144A 2.5% DUE 05-08-2030/02-08-2030 BEO CUSIP: 12564HAA3	450,000.000	452,181.00	397,714.31
PVTPL NATIONWIDE BLDG SOC 4.302% 03-08-2029 CUSIP: 63861VAB3	1,400,000.000	1,400,000.00	1,359,617.18
PVTPL VMED O2 UK FING I PLC SR SECD NT 4.75% 07-15-2031 CUSIP: 92858RAB6	800,000.000	806,000.00	687,742.45
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 CUSIP: 761713BB1	530,000.000	526,596.86	505,411.35
REYNOLDS AMERN INC 7.25% DUE 06-15-2037 SEDOL: BG492J7	1,710,000.000	2,345,216.80	1,880,415.84
REYNOLDS AMERN INC 7% DUE 08-04-2041 SEDOL: BD6GWW8	8,409,000.000	9,661,620.57	8,833,079.92
REYNOLDS AMERN INC 8.125% DUE 05-01-2040 SEDOL: BD6GVS7	4,695,000.000	6,138,607.30	5,427,885.56
SANTANDER UK GROUP HOLDINGS PLC 6.534% 01-10-2029 SEDOL: BQD01L6	300,000.000	309,138.00	309,223.64
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG SEDOL: BJQ2JX8	1,850,000.000	1,817,643.50	1,595,766.56

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

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	2,600,000.000	2,590,224.00	2,021,978.69
Total United Kingdom - USD		74,203,837.17	68,383,495.74
United States - EUR			
BECTON DICKINSON 4.029% 07/06/2036 SEDOL: BRDZWT3	1,000,000.000	1,087,000.00	1,069,210.23
Total United States - EUR		1,087,000.00	1,069,210.23
United States - USD			
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	5,201,000.000	5,442,514.03	4,595,019.16
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	5,521,000.000	5,796,361.68	4,722,156.90
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	1,180,000.000	1,060,670.11	960,825.14
ABBVIE INC 4.3% DUE 05-14-2036 CUSIP: 00287YAV1	146,000.000	136,543.58	133,361.17
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	2,869,000.000	2,816,852.52	2,487,126.54
ABBVIE INC 4.45% DUE 05-14-2046 CUSIP: 00287YAW9	3,422,000.000	3,173,359.45	2,912,602.45
ABBVIE INC 4.85% DUE 06-15-2044 REG CUSIP: 00287YDA4	4,100,000.000	3,895,164.00	3,721,565.24
ABBVIE INC 4.875% DUE 11-14-2048 CUSIP: 00287YBD0	1,052,000.000	1,057,430.08	945,972.72
ABBVIE INC 5.05% 03-15-2034 SEDOL: BSNSFL2	1,355,000.000	1,350,731.75	1,340,015.90
ABBVIE INC 5.35% 03-15-2044 CUSIP: 00287YDV8	766,000.000	779,374.36	747,570.48
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	4,849,000.000	4,871,147.41	4,669,035.72
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1	2,360,000.000	2,357,545.60	2,242,984.97
ADVENTIST HEALTH SYS/WEST 5.43% 03-01-2032 SEDOL: BQZB5F9	1,200,000.000	1,200,000.00	1,194,490.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	1,100,000.000	1,099,604.00	795,800.05
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 CUSIP: 00115AAL3	992,000.000	693,928.80	654,651.98
AEP TRANSM CO LLC 3.75% DUE 12-01-2047 CUSIP: 00115AAH2	635,000.000	499,294.15	471,627.36
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 CUSIP: 00115AAK5	572,000.000	434,542.68	424,778.43
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 CUSIP: 00115AAJ8	871,000.000	717,507.71	696,798.38
AEP TRANSMISSION CO LLC 2.75% 08-15-2051 CUSIP: 00115AAN9	576,000.000	355,898.88	346,281.13
AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053 CUSIP: 00115AAQ2	1,089,000.000	1,077,244.14	1,038,821.60
AES CORP SR NT 2.45% 01-15-2031 CUSIP: 00130HCG8	1,944,000.000	1,611,188.75	1,620,270.83
AES CORP 7.6% 01-15-2055 SEDOL: BQH7RQ0	1,900,000.000	1,902,430.46	1,951,276.86
AETHON UTD BR LP / 7.5% DUE 10-01-2029 SEDOL: BP092P0	15,000.000	15,000.00	15,340.02
AETNA INC NEW 4.5% DUE 05-15-2042 CUSIP: 00817YAJ7	552,000.000	460,912.78	448,084.33
AETNA INC NEW 4.75% DUE 03-15-2044 CUSIP: 00817YAP3	494,000.000	426,058.37	408,975.90
AETNA INC NEW 6.75% DUE 12-15-2037 CUSIP: 00817YAG3	727,000.000	791,625.79	767,705.57
AETNA INC 4.125% DUE 11-15-2042 CUSIP: 00817YAM0	2,096,000.000	1,641,007.28	1,638,728.91
AGL CAP CORP 4.4% DUE 06-01-2043 SEDOL: B98CZ49	1,100,000.000	1,319,230.00	926,503.38
AIR LEASE CORP 4.125% 12-31-2049 CUSIP: 00912XBK9	4,225,000.000	4,225,000.00	3,975,568.68
AIR LEASE CORP 6.0% 12-31-2049 CUSIP: 00912XBQ6	727,000.000	727,000.00	703,213.71
ALABAMA POWER CO SR NT 3% 03-15-2052 CUSIP: 010392FW3	499,000.000	358,601.36	320,873.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALBERTA ENERGY LTD 7.375% DUE 11-01-2031 CUSIP: 012873AK1	1,255,000.000	1,520,796.45	1,362,187.67
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	4,609,000.000	4,106,237.02	2,826,084.63
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6	1,000,000.000	995,750.00	681,658.08
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	1,279,000.000	1,258,169.09	1,099,450.17
ALEXANDRIA REAL 4% DUE 02-01-2050 CUSIP: 015271AS8	2,125,000.000	2,206,749.90	1,579,412.60
ALLEGION PLC 3.5% DUE 10-01-2029 SEDOL: BJXDDM1	1,000,000.000	999,660.00	934,499.22
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	300,000.000	418,200.00	331,371.83
ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029 CUSIP: 02005NBT6	1,300,000.000	1,300,000.00	1,354,719.16
ALLY FINL INC 6.646% 01-17-2040 CUSIP: 02005NBY5	1,930,000.000	1,930,000.00	1,870,335.38
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	1,800,000.000	2,527,197.00	1,990,516.52
ALTRIA GROUP INC 10.2% DUE 02-06-2039 SEDOL: B9L63Z5	2,376,000.000	4,223,957.76	3,284,311.27
ALTRIA GROUP INC 3.4% DUE 02-04-2041 SEDOL: BKPSXY3	3,249,000.000	2,166,806.37	2,347,746.83
ALTRIA GROUP INC 5.95% DUE 02-14-2049 CUSIP: 02209SBF9	1,325,000.000	1,321,316.50	1,295,075.96
AMAZON COM INC NT 2.875% 05-12-2041 CUSIP: 023135CA2	2,146,000.000	1,659,215.86	1,576,853.37
AMAZON COM INC NT 3.25% 05-12-2061 CUSIP: 023135CC8	3,891,000.000	2,831,456.39	2,536,910.17
AMAZON COM INC 2.7% DUE 06-03-2060 CUSIP: 023135BU9	1,381,000.000	834,516.91	793,818.96
AMERICAN ELEC PWR CO INC 2.3% DUE 03-01-2030/03-05-2020 REG CUSIP: 025537AN1	125,000.000	124,945.00	108,678.22
AMERICAN HOMES 4 RENT L P 3.375% DUE 07-15-2051 BEO CUSIP: 02666TAD9	1,815,000.000	1,803,204.50	1,196,474.61

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Corporate Debt Instruments - Other			
United States - USD			
AMERICAN HOMES 4 RENT 3.625% 04-15-2032 SEDOL: BNDB2B5	1,400,000.000	1,365,238.00	1,252,455.22
AMERICAN HOMES 4 RENT 5.25% 03-15-2035 SEDOL: BSTKNN0	700,000.000	696,388.00	681,331.19
AMERICAN TOWER CORP 5.45% 02-15-2034 SEDOL: BQ5J3Z9	2,500,000.000	2,482,125.00	2,504,922.15
AMERISOURCEBERGEN 4.25% DUE 03-01-2045 CUSIP: 03073EAN5	275,000.000	278,129.91	224,310.61
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL: BF3BYD5	5,700,000.000	5,791,608.00	4,723,237.74
AMERN INTL GROUP 3.875% DUE 01-15-2035 CUSIP: 026874DC8	564,000.000	552,387.21	500,777.44
AMERN TOWER CORP FIXED 3.95% DUE 03-15-2029 SEDOL: BJQN856	4,500,000.000	4,451,265.00	4,312,439.01
AMERN TOWER CORP 2.95% DUE 01-15-2051 CUSIP: 03027XBK5	2,683,000.000	1,757,445.62	1,667,721.44
AMERN TOWER CORP 3.1% DUE 06-15-2050 CUSIP: 03027XBD1	2,770,000.000	1,890,789.89	1,778,998.15
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	3,000,000.000	2,997,990.00	2,902,359.72
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	4,094,000.000	3,976,963.62	2,969,623.23
AMERN TOWER CORP 3.8% DUE 08-15-2029 SEDOL: BJMJ814	4,000,000.000	4,200,466.00	3,789,533.16
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	2,706,000.000	2,450,587.98	2,018,479.90
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 CUSIP: 031162DF4	2,164,000.000	1,805,181.76	1,673,562.03
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	2,343,000.000	1,648,455.14	1,478,520.72
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	1,885,000.000	1,378,976.86	1,099,539.71
AMGEN INC 2.8% DUE 08-15-2041 BEO CUSIP: 031162DA5	1,275,000.000	939,831.08	888,495.14
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	669,000.000	487,921.77	457,916.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMGEN INC 4.4% DUE 02-22-2062 BEO CUSIP: 031162DG2	2,583,000.000	2,094,169.17	2,007,346.37
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	6,680,000.000	6,225,589.79	5,545,083.16
AMGEN INC 4.563% DUE 06-15-2048 CUSIP: 031162CD0	918,000.000	798,697.41	765,759.29
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	1,774,000.000	1,785,162.75	1,488,884.32
AMGEN INC 4.875% 03-01-2053 CUSIP: 031162DK3	4,344,000.000	3,926,867.00	3,730,210.05
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	1,872,000.000	1,895,201.62	1,689,415.63
AMGEN INC 5.15% DUE 11-15-2041 CUSIP: 031162BK5	1,211,000.000	1,195,188.32	1,128,078.08
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	600,000.000	593,441.50	585,443.44
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	3,900,000.000	4,014,352.40	3,762,051.00
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	8,900,000.000	8,814,446.08	8,564,241.80
AMGEN INC 5.75% DUE 03-15-2040 CUSIP: 031162BC3	258,000.000	268,302.36	256,036.85
AMGEN INC 6.4% DUE 02-01-2039 SEDOL: B3L2H37	610,000.000	863,644.10	640,240.50
AMPHENOL CORP 5.375% 11-15-2054 CUSIP: 032095AS0	860,000.000	846,489.40	819,153.04
ANALOG DEVICES INC 2.95% 10-01-2051 CUSIP: 032654AX3	931,000.000	656,597.06	592,312.40
ANGEL OAK MTG TR 2020-3 MTG BACKED CTF CL M-1 144A 3.809% 04-25-2065 CUSIP: 03465LAD7	1,975,000.000	1,773,796.87	1,776,702.50
ANGEL OAK REAL 1.068% DUE 05-25-2066 CUSIP: 03465EAA9	1,551,440.410	1,344,528.79	1,314,327.72
ANTHEM INC FIXED 3.7% 09-15-2049 CUSIP: 036752AK9	519,000.000	515,828.91	370,213.71
ANTHEM INC 3.125% DUE 05-15-2050 CUSIP: 036752AM5	513,000.000	350,286.66	328,706.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ANTHEM INC 3.6% DUE 03-15-2051 CUSIP: 036752AS2	469,000.000	335,531.98	327,041.02
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	1,402,000.000	1,346,322.43	1,132,464.77
ANTHEM INC 4.55% 05-15-2052 CUSIP: 036752AU7	480,000.000	414,508.80	387,928.76
AON CORP FIXED 2.9% DUE 08-23-2051 CUSIP: 03740LAB8	778,000.000	476,277.01	473,176.28
AON CORP SR NT 6.25 DUE 09-30-2040 CUSIP: 037389AU7	165,000.000	176,254.63	171,362.96
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 CUSIP: 03740LAE2	2,036,000.000	1,606,985.80	1,496,752.15
AON NORTH AMER INC 5.3% 03-01-2031 SEDOL: BMFF906	1,000,000.000	997,400.00	1,004,205.99
AON NORTH AMER INC 5.75% 03-01-2054 CUSIP: 03740MAF7	0.000	0.00	0.00
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL: BMF6PM3	900,000.000	610,137.00	625,648.04
APPALACHIAN PWR CO 7% DUE 04-01-2038 SEDOL: B2QH9T0	600,000.000	781,272.00	659,876.91
APPLE INC NT 2.4% 08-20-2050 CUSIP: 037833DZ0	1,048,000.000	695,352.87	621,905.53
APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO CUSIP: 038222AP0	1,082,000.000	768,966.09	675,912.92
APPLOVIN CORP NT 5.95% 12-01-2054 CUSIP: 03831WAE8	2,301,000.000	2,289,541.02	2,276,237.21
APTIV SWISS HOLDINGS LIMITED 6.875% 12-15-2054 CUSIP: 03837AAD2	4,740,000.000	4,740,000.00	4,619,206.31
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 CUSIP: 03939CAB9	2,218,000.000	2,403,902.40	1,988,577.13
ARCH CAP GROUP LTD FIXED 3.635% DUE 06-30-2050 CUSIP: 03939AAA5	1,480,000.000	1,483,026.63	1,056,250.66
ARCH CAP GROUP LTD 7.35% DUE 05-01-2034 CUSIP: 03937LAA3	4,400,000.000	4,810,764.29	4,974,312.16
AREIT 2023-CRE8 7.2118% DUE 02-17-2028 CUSIP: 04002BAA3	591,578.810	588,620.92	592,368.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ARES FIN CO IV LLC SR NT 144A 3.65% 02-01-2052 SEDOL: BMX58W3	1,300,000.000	1,271,179.00	911,663.92
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	1,800,000.000	1,786,302.00	1,713,988.08
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	2,315,000.000	2,304,321.15	1,566,158.87
ARIZONA PUB SVC CO 4.5% DUE 04-01-2042 CUSIP: 040555CN2	460,000.000	516,299.40	389,453.53
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 CUSIP: 04316JAB5	537,000.000	361,793.01	335,366.21
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP: 04316JAP4	419,000.000	416,385.44	404,417.39
ASCENSION HLTH 3.945% DUE 11-15-2046 CUSIP: 04351LAB6	405,000.000	336,214.80	323,353.21
ASCENSION 3.106% DUE 11-15-2039 CUSIP: 04352EAB1	427,000.000	324,334.03	323,636.82
ASSOCIATED BANC-CORP 6.455% 08-29-2030 CUSIP: 045487AD7	5,735,000.000	5,735,000.00	5,848,511.19
AT&T INC FIXED 4.9% DUE 08-15-2037 SEDOL: BHQHNC6	1,650,000.000	1,663,049.85	1,557,608.04
AT&T INC FIXED 5.15% DUE 11-15-2046 CUSIP: 00206RHA3	1,650,000.000	1,983,592.50	1,515,779.79
AT&T INC FIXED 8.75% 11-15-2031 SEDOL: BGKF2F5	611,000.000	848,878.31	716,660.57
AT&T INC 2.25% DUE 02-01-2032 CUSIP: 00206RKH4	7,875,000.000	7,860,746.25	6,513,141.60
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	1,170,000.000	1,194,852.97	897,385.76
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	13,728,000.000	11,222,985.36	9,248,862.90
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	6,488,000.000	5,204,324.91	4,377,506.87
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	11,895,000.000	8,597,178.37	7,899,656.49
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	2,999,000.000	2,989,612.76	2,078,850.45

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 4.3 DUE 12-15-2042 SEDOL: BBP3ML5	1,390,000.000	1,278,532.00	1,157,645.92
AT&T INC 4.35% DUE 06-15-2045 SEDOL: BBNC4H4	2,375,000.000	2,152,874.98	1,948,902.69
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	848,000.000	805,992.86	700,998.41
AT&T INC 4.5% DUE 05-15-2035 CUSIP: 00206RCP5	1,600,000.000	1,555,872.00	1,479,994.24
AT&T INC 4.55% DUE 03-09-2049 CUSIP: 00206RDK5	317,000.000	290,228.82	263,511.37
AT&T INC 4.75% DUE 05-15-2046 CUSIP: 00206RCQ3	378,000.000	328,209.78	328,315.51
AT&T INC 4.85% DUE 03-01-2039 SEDOL: BGKCWK1	2,220,000.000	2,698,676.40	2,053,455.82
AT&T INC 5.4% 02-15-2034 SEDOL: BQ0MLH1	300,000.000	299,013.00	301,135.15
AT&T INC 6.8% DUE 05-15-2036 SEDOL: BG49468	1,805,000.000	2,036,888.35	1,943,749.48
AT&T INC 6% DUE 08-15-2040 SEDOL: BD20MH9	495,000.000	639,465.75	503,341.76
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	400,000.000	397,524.00	401,768.87
ATLASSIAN CORP 5.5% DUE 05-15-2034 CUSIP: 049468AB7	2,402,000.000	2,385,618.36	2,415,170.72
ATMOS ENERGY CORP FIXED 4.3% DUE 10-01-2048 CUSIP: 049560AP0	493,000.000	416,683.60	405,144.96
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 CUSIP: 049560AW5	1,669,000.000	1,049,813.02	1,021,809.50
ATMOS ENERGY CORP 4.125% DUE 03-15-2049 CUSIP: 049560AQ8	100,000.000	83,093.00	78,608.27
ATMOS ENERGY CORP 5.0% 12-15-2054 CUSIP: 049560BB0	444,000.000	433,728.97	401,268.09
BACARDI LTD / BACARDI MARTINI B V NT 144A 5.9% 06-15-2043 CUSIP: 05635JAC4	5,050,000.000	5,040,632.50	4,896,002.47
BAHA TR 2024-MAR COML MTG PASSTHRU CTF CL A 6.17073% 12-10-2041 CUSIP: 05493XAA8	1,920,000.000	1,920,000.00	1,938,157.44

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Corporate Debt Instruments - Other			
United States - USD			
BALTIMORE GAS & ELEC CO 4.25% 09-15-2048 CUSIP: 059165EK2	828,000.000	691,856.10	662,414.30
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28	961,000.000	957,214.56	916,622.69
BAMLL COML MTG FLTG RT 6.66186% DUE 08-15-2039 CUSIP: 05493WAA0	895,000.000	895,000.00	899,437.59
BANK AMER CORP SR NT 2.972% 02-04-2033 CUSIP: 06051GKK4	1,925,000.000	1,925,000.00	1,657,192.96
BANK AMER CORP 2.482% 09-21-2036 CUSIP: 06051GKC2	1,261,000.000	909,004.46	1,029,232.25
BANK AMER CORP 2.496% 02-13-2031 CUSIP: 06051GHZ5	9,351,000.000	7,942,059.80	8,221,150.09
BANK AMER CORP 2.831% 10-24-2051 CUSIP: 06051GJM2	1,969,000.000	1,297,368.76	1,212,316.10
BANK AMER CORP 2.972% DUE 07-21-2052 BEO CUSIP: 06051GKB4	3,932,000.000	2,733,079.92	2,504,423.54
BANK AMER CORP 3.946% 01-23-2049 CUSIP: 06051GHA0	1,771,000.000	1,645,696.33	1,368,318.18
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	3,025,000.000	3,025,000.00	2,900,147.39
BANK AMER CORP 4.083% 03-20-2051 CUSIP: 06051GJA8	1,245,000.000	1,017,737.70	976,386.84
BANK AMER CORP 4.875% DUE 04-01-2044 CUSIP: 06051GFG9	983,000.000	907,277.94	900,183.78
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	605,000.000	580,784.10	593,155.18
BANK AMER CORP 5.518% 10-25-2035 CUSIP: 06051GMD8	5,141,000.000	5,141,000.00	5,018,917.86
BANK AMER CORP 5.875% DUE 12-31-2049 CUSIP: 060505FL3	7,400,000.000	7,415,989.29	7,425,150.38
BANK OF AMERICA CORP 2.299% 07-21-2032 CUSIP: 06051GKA6	530,000.000	530,000.00	442,148.67
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	9,000,000.000	9,000,000.00	8,127,642.42
BANK OF AMERICA CORP 4.571% 04-27-2033 CUSIP: 06051GKQ1	10,574,000.000	10,465,233.00	10,054,024.61

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Corporate Debt Instruments - Other			
United States - USD			
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	1,400,000.000	1,451,380.00	973,461.51
BANK OF AMERICA CORPORATION 4.33% 03-15-2050 CUSIP: 06051GHS1	4,494,000.000	3,954,723.44	3,683,953.80
BANK OF AMERICA CORPORATION 4.443%01-20-2048 CUSIP: 06051GGG8	424,000.000	385,500.80	357,544.26
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	7,595,000.000	7,595,000.00	7,543,765.19
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	1,950,000.000	1,949,383.88	1,952,637.14
BANK OF AMERICA CORPORATION 6.11% 01-29-2037 CUSIP: 59022CAJ2	5,079,000.000	5,136,182.58	5,268,328.77
BANK ONE CORP FIXED 8.75% DUE 09-01-2030 SEDOL: BD0BFX1	710,000.000	1,018,454.00	832,670.20
BANNER HEALTH 2.907% DUE 01-01-2042 CUSIP: 06654DAG2	1,003,000.000	737,634.75	712,805.11
BARINGS CLO LTD 2023-I / BARINGS 0% 04-20-2036 CUSIP: 06762HAA5	2,635,000.000	2,650,019.50	2,645,392.70
BARRICK INTL BK 6.35% DUE 10-15-2036 SEDOL: B4QBSK0	1,705,000.000	2,406,339.30	1,795,513.95
BBCMS MTG TR 5.419% DUE 02-15-2057 CUSIP: 07336VAU5	1,950,000.000	2,008,385.14	1,977,762.74
BBCMS MTG TR 5.829% DUE 05-15-2057 CUSIP: 05555AAD7	3,425,000.000	3,527,554.78	3,574,878.00
BECTON DICKINSON & FIXED 3.794% DUE 05-20-2050 CUSIP: 075887CK3	1,037,000.000	842,437.56	766,666.37
BECTON DICKINSON & 4.669% DUE 06-06-2047 CUSIP: 075887BX6	2,525,000.000	2,521,882.83	2,163,924.70
BECTON DICKINSON & 4.685% DUE 12-15-2044 CUSIP: 075887BG3	941,000.000	974,511.63	814,099.81
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	1,995,000.000	1,740,084.17	1,657,901.74
BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051 CUSIP: 084659BC4	1,328,000.000	842,049.15	807,833.37
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 CUSIP: 084659AP6	442,000.000	347,659.52	328,286.32

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BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	1,358,000.000	1,430,017.21	1,073,731.72
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	1,491,000.000	1,427,562.35	1,231,741.53
BERKSHIRE HATHAWAY 4.5% DUE 02-01-2045 SEDOL: BVXY748	1,615,000.000	1,788,984.05	1,401,405.57
BGC GROUP INC 8.0% 05-25-2028 SEDOL: BS3CR85	400,000.000	399,587.68	424,633.53
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	3,275,000.000	4,418,334.30	3,402,401.43
BLACK HILLS CORP 3.05% DUE 10-15-2029 SEDOL: BJV1DR2	2,600,000.000	2,591,056.00	2,377,464.65
BLACKSTONE HLDGS FIN CO L L C 2.85% 08-05-2051 SEDOL: BMYT266	2,700,000.000	2,712,606.00	1,616,076.41
BLP COML MTG 2024-IND2 5.65401% 03-15-2041 CUSIP: 05625AAA9	2,755,049.050	2,748,161.43	2,755,910.00
BLUE OWL CAP CORP 5.95% 03-15-2029 CUSIP: 69121KAH7	5,865,000.000	5,867,521.95	5,888,079.65
BLUE OWL CR INCOME CORP SR NT 6.65% 03-15-2031 CUSIP: 69120VAZ4	3,770,000.000	3,716,013.60	3,837,710.67
BLUE OWL FIN LLC 4.125% 10-07-2051 SEDOL: BS1JCS3	7,200,000.000	7,020,792.00	5,253,141.10
BLUE RACER 7.25% DUE 07-15-2032 SEDOL: BPJKDD9	65,000.000	65,000.00	66,776.73
BOEING CO FIXED 3.5% DUE 03-01-2039 CUSIP: 097023CE3	125,000.000	94,091.25	92,811.06
BOEING CO FIXED 3.55% DUE 03-01-2038 CUSIP: 097023BY0	350,000.000	337,012.14	265,000.16
BOEING CO FIXED 3.625% DUE 03-01-2048 CUSIP: 097023BZ7	1,818,000.000	1,270,323.88	1,211,662.88
BOEING CO FIXED 3.95% DUE 08-01-2059 CUSIP: 097023CR4	4,208,000.000	2,804,962.52	2,791,999.37
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	26,511,000.000	29,637,819.89	24,608,922.70
BOEING CO SR NT 6.528% 05-01-2034 CUSIP: 097023DS1	1,744,000.000	1,813,339.07	1,827,588.37

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BOEING CO 3.25% DUE 02-01-2035 CUSIP: 097023CP8	10,555,000.000	8,630,190.20	8,421,076.97
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6	1,350,000.000	1,408,428.00	1,130,135.00
BOEING CO 3.65% DUE 03-01-2047 CUSIP: 097023BV6	875,000.000	601,483.75	591,601.11
BOEING CO 3.75% DUE 02-01-2050 CUSIP: 097023CQ6	9,093,000.000	6,367,216.50	6,224,371.92
BOEING CO 3.85% DUE 11-01-2048 SEDOL: BGYTGR3	1,487,000.000	1,031,254.93	1,020,972.39
BOEING CO 3.9% 05-01-2049 CUSIP: 097023CK9	7,065,000.000	6,199,074.99	4,924,883.62
BOEING CO 5.93% DUE 05-01-2060 CUSIP: 097023CX1	7,100,000.000	7,820,391.06	6,579,933.88
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	10,627,000.000	11,446,261.68	11,316,870.41
BOOZ ALLEN HAMILTON INC 5.95% 08-04-2033 SEDOL: BRT3NQ5	500,000.000	497,215.00	511,128.17
BOSTON PPTYS LTD PARTNERSHIP 5.75% 01-15-2035 SEDOL: BS60CN6	991,000.000	990,663.06	971,797.52
BOSTON PROPERTIES LP 2.55% DUE 04-01-2032 BEO SEDOL: BNTJ8N7	2,059,000.000	2,050,146.30	1,667,306.16
BOSTON SCIENTIFIC CORP NT STEP UP 11-15-2035 11-17-2005 CUSIP: 101137AE7	1,662,000.000	1,873,871.76	1,828,398.39
BOWDOIN CG 4.693 DUE 07-01-2112 SEDOL: BF7MQG1	3,000,000.000	3,000,000.00	2,345,370.18
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	915,000.000	601,488.35	582,698.96
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	3,342,000.000	2,400,839.62	2,008,017.24
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 CUSIP: 110122DL9	505,000.000	712,429.60	429,956.82
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 CUSIP: 110122DH8	550,000.000	568,364.50	485,516.88
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	16,929,000.000	16,862,300.36	16,427,482.61

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United States - USD			
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 SEDOL: BPK6XW5	1,020,000.000	1,015,665.00	983,962.98
BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063 SEDOL: BNDS35	670,000.000	669,899.50	718,982.27
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 CUSIP: 110122EB0	3,705,000.000	3,872,363.85	3,927,490.51
BROADCOM INC TERM LOAN 08-14-2026 CUSIP: 11134NAU9	449,811.580	448,687.05	447,562.52
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	3,600,000.000	3,593,574.00	3,396,126.31
BROADCOM INC 4.8% 10-15-2034 CUSIP: 11135FCD1	4,616,000.000	4,524,837.89	4,454,863.38
BSTN SCIENTIFIC 4.7% DUE 03-01-2049 SEDOL: BP0V900	1,200,000.000	1,079,688.00	1,055,216.26
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 CUSIP: 12189LAX9	500,000.000	459,545.00	442,261.26
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	1,001,000.000	680,112.27	658,431.79
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 CUSIP: 12189LBEO	504,000.000	394,677.36	364,755.26
BURL NORTHN SANTA 3.9% DUE 08-01-2046 CUSIP: 12189LAZ4	3,277,000.000	3,182,779.64	2,566,273.03
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL: BD04808	1,400,000.000	1,551,872.00	1,152,292.01
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SEDOL: BG7PB06	180,000.000	178,653.60	144,520.63
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	650,000.000	647,700.95	640,503.09
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG CUSIP: 12189LAS0	4,050,000.000	4,402,188.00	3,714,448.75
BX COML MTG TR 2024-AIRC COML MTG PASSTHRU CTF CL A 6.0031% 08-15-2039 CUSIP: 12433CAA3	3,510,000.000	3,501,225.00	3,534,163.54
BX COML MTG TR 2024-GPA3 MTG PASS THRU CTF CL B 144A 5.95419% 12-15-2039 CUSIP: 123910AC5	994,000.000	991,514.70	993,378.75
BX COML MTG TR 2024-XL5 5.70351% 03-15-2041 CUSIP: 05612GAA1	2,397,292.890	2,391,299.19	2,407,031.89

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BX TR 2024-BIO MTG PASSTHRU CTF CL A 144A 5.95386% 02-15-2041 CUSIP: 05612AAA4	4,925,000.000	4,912,687.50	4,929,617.19
CAMDEN PPTY TR 3.35% DUE 11-01-2049 SEDOL: BKPGWY0	1,281,000.000	1,280,244.21	882,572.85
CAMPBELL SOUP CO 5.25% 10-13-2054 CUSIP: 134429BR9	1,029,000.000	1,021,436.85	931,104.37
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	2,200,000.000	2,192,982.00	2,154,024.91
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	3,108,000.000	3,165,471.96	3,228,357.86
CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033 CUSIP: 14040HCT0	3,273,000.000	3,233,069.40	3,187,862.36
CAPITAL ONE FINL CORP 5.884% 07-26-2035 CUSIP: 14040HDH5	1,978,000.000	2,037,845.40	1,990,043.78
CARDINAL HLTH INC 4.368% DUE 06-15-2047 CUSIP: 14149YBM9	2,332,000.000	2,078,954.68	1,864,589.08
CARDINAL HLTH INC 4.9% DUE 09-15-2045 CUSIP: 14149YBD9	1,259,000.000	1,183,548.13	1,090,374.36
CARDINAL HLTH INC 5.75% DUE 11-15-2054 CUSIP: 14149YBT4	2,123,000.000	2,114,614.15	2,033,986.77
CARLYLE US CLO VAR RT 0% DUE 04-15-2037 CUSIP: 142923AC5	2,100,000.000	2,100,000.00	2,118,631.83
CARNIVAL CORPORATION (2027) TERM LOAN SENIOR SECURED 08-08-2027 CUSIP: LX2299332	801,510.700	797,503.15	805,766.72
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 CUSIP: 14448CAR5	4,725,000.000	4,788,280.30	3,652,816.18
CARRIER GLOBAL CORP 6.2% 03-15-2054 CUSIP: 14448CBD5	201,000.000	220,683.13	212,741.21
CASE WESTN RESV 5.405% DUE 06-01-2122 CUSIP: 14745XAA6	1,640,000.000	1,640,000.00	1,533,907.99
CATHEDRAL LAKE VII VAR RT 0% DUE 01-15-2032 CUSIP: 14919HAQ6	2,700,000.000	2,700,000.00	2,706,669.00
CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042 CUSIP: 14916RAD6	945,000.000	847,740.60	790,003.33
CBS CORP NEW FIXED 4.9% DUE 08-15-2044 SEDOL: BQ3FWZ2	2,755,000.000	2,606,055.24	2,087,480.80

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CBS CORP NEW 4.85% DUE 07-01-2042 CUSIP: 124857AJ2	413,000.000	341,385.80	325,626.34
CDW LLC/CDW FIN CORP 5.1% 03-01-2030 SEDOL: BMX7Q92	100,000.000	99,889.00	98,459.54
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	1,500,000.000	1,500,000.00	1,335,030.66
CELANESE US HLDGS LLC 6.7% 11-15-2033 SEDOL: BRBDWD3	1,507,000.000	1,524,993.14	1,564,908.85
CENTERPOINT ENERGY INC 6.7% 05-15-2055 CUSIP: 15189TBP1	2,935,000.000	2,935,000.00	2,918,755.92
CF INDS INC 4.95% DUE 06-01-2043 SEDOL: B9XR0S8	1,509,000.000	1,840,980.00	1,330,323.46
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	2,000,000.000	2,424,000.00	1,861,970.08
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	7,973,000.000	5,246,379.02	5,126,853.47
CHARTER COMMUNICATIONS ENTMT I L P 3.5% 03-01-2042 CUSIP: 161175CE2	1,846,000.000	1,832,210.38	1,255,570.91
CHARTER COMMUNICATIONS OPER LLC / SR 06-30-2062 SEC D NT 3.95% CUSIP: 161175CG7	14,171,000.000	9,122,541.23	8,646,283.88
CHARTER COMMUNICATIONS OPER LLC / SR 04-01-2053 SEC D NT 5.25% CUSIP: 161175CK8	3,607,000.000	2,883,749.83	2,915,614.78
CHARTER COMMUNICATIONS OPER LLC CAP 07-01-2049 BEO 5.125% DUE CUSIP: 161175BS2	2,420,000.000	1,925,061.60	1,903,282.35
CHARTER COMMUNICATIONS OPER LLC 4.4% DUE 12-01-2061 BEO CUSIP: 161175CC6	9,007,000.000	6,208,815.99	6,008,544.75
CHARTER COMMUNICATIONS OPER LLC/CAP 04-01-2051/04-17-2020 REG 6.65% DUE CUSIP: 161175CP7	606,000.000	617,310.68	624,171.03
CHARTER COMMUNICATIONS OPER LLC/CHARTE 04-01-2051/04-17-2020 REG 3.7% DUE CUSIP: 161175BV5	4,875,000.000	3,131,462.67	3,049,920.27
CHARTER COMMUNICATIONS OPER LLC/CHARTE 03-01-2050 4.8% DUE CUSIP: 161175BT0	385,000.000	287,618.10	289,814.12
CHARTER COMMUNICATIONS OPERATING LLC TERM LOAN B5 SENIOR SECURED 11-21-2031 CUSIP: LX2539539	14,643,423.620	14,565,951.90	14,600,664.82
CHARTER COMMUNICATIONS OPERATING LLC AKA CCO ERM LOAN B2 DUE 02-01-27 CUSIP: 16117LXB6	0.000	0.00	0.00

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Corporate Debt Instruments - Other			
United States - USD			
CHARTER COMMUNICATIONS OPERATING, LLC TERM B-4 LOAN SENIOR SECURED 12-07-2030 CUSIP: 16117LCB3	1,089,000.000	1,083,555.00	1,085,036.04
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	7,412,000.000	4,437,457.14	4,473,746.52
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	10,004,000.000	9,013,403.92	8,559,703.91
CHARTER 5.375% DUE 04-01-2038 CUSIP: 161175BM5	475,000.000	469,518.50	422,660.38
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	2,825,000.000	3,260,097.11	2,820,984.83
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	3,950,000.000	4,755,389.55	3,735,724.36
CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	580,000.000	633,049.36	565,137.97
CHASE CAP II JR SUB DEFERRABLE INT DEB SER B FLTG DUE 02-01-2027/12-19-2017 REG SEDOL: BD2NLB5	1,640,000.000	1,519,050.00	1,619,747.33
CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039 CUSIP: 16412XAL9	1,536,000.000	1,235,998.19	1,224,305.06
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	5,700,000.000	5,687,118.00	5,838,365.51
CHENIERE ENERGY 5.65% DUE 04-15-2034 SEDOL: BR4TWM7	500,000.000	498,945.00	504,677.50
CHEVRON U S A INC 5.25% 11-15-2043 CUSIP: 166756AU0	722,000.000	753,305.92	703,246.89
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	400,000.000	395,716.00	400,914.64
CIGNA CORP NEW CORP 4.8% 08-15-2038 CUSIP: 125523AJ9	7,332,000.000	8,282,746.99	6,649,160.94
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	2,082,000.000	2,406,110.56	1,776,628.42
CIGNA GROUP 5.6% 02-15-2054 SEDOL: BNNK0Z2	1,814,000.000	1,811,369.70	1,701,125.48
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	1,305,000.000	1,293,017.90	1,269,468.49
CISCO SYSTEMS INC 5.35% 02-26-2064 SEDOL: BMG9FF4	495,000.000	492,812.10	475,094.30

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Corporate Debt Instruments - Other			
United States - USD			
CITIGROUP INC FLTG RT 6.25% DUE 12-31-2049 CUSIP: 172967KM2	1,450,000.000	1,450,000.00	1,449,593.48
CITIGROUP INC SR NT 3.057% 01-25-2033 CUSIP: 17327CAQ6	1,000,000.000	1,000,000.00	859,235.70
CITIGROUP INC 4.65% DUE 07-23-2048 CUSIP: 172967MD0	600,000.000	579,750.00	514,978.78
CITIGROUP INC 4.75% DUE 05-18-2046 CUSIP: 172967KR1	978,000.000	886,425.06	860,190.44
CITIGROUP INC 5.3 DUE 05-06-2044 CUSIP: 172967HS3	898,000.000	906,609.92	846,226.45
CITIGROUP INC 5.827% 02-13-2035 SEDOL: BRBYMP8	6,773,000.000	6,882,234.96	6,749,572.26
CITIGROUP INC 6.27% 11-17-2033 CUSIP: 172967PA3	295,000.000	318,051.30	309,212.83
CITIGROUP INC 6.75% 12-31-2049 CUSIP: 172967PR6	2,833,000.000	2,833,000.00	2,813,734.04
CITIGROUP INC 7.0% 12-31-2049 SEDOL: BPDZKQ2	1,800,000.000	1,800,000.00	1,898,235.27
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	6,220,000.000	8,794,995.35	7,681,829.38
CMO ADJBL RATE MTG TR DUE 09-25-2035 BEO SEDOL: B8JVWX6	193,015.040	187,213.41	167,888.61
CMO BANC AMER FDG 2006-J TR MTG PASSTHUCTF CL 4-A-1 DUE 01-20-2047 REG SEDOL: BZ0C2Q0	310,395.100	291,561.63	262,922.44
CMO BANC AMER MTG SECS INC 2003-D MTG PASSTHRU CTF 2-A-4 .01 05-25-2033 REG CUSIP: 05948XBV2	638.660	628.09	619.51
CMO BEAR STEARNS ALT-A TR DUE 09-25-2035REG SEDOL: BD60R36	317,945.900	290,719.02	183,731.75
CMO BEAR STEARNS ALT-A TR 2003-5 MTG DUE12-25-2033 SEDOL: BD60Q95	209,075.400	205,481.91	199,516.20
CMO BEAR STEARNS ARM TR DUE 07-25-2034 REG SEDOL: BD60PQ5	122,568.000	121,265.73	112,561.71
CMO BEAR STEARNS ARM TR DUE 11-25-2034 REG SEDOL: B7GYHC5	298,434.680	293,456.89	271,893.33
CMO BEAR STEARNS ARM TR 2004-10 MTG DUE 01-25-2035 SEDOL: BD60PC1	57,122.060	55,094.23	48,199.73

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Corporate Debt Instruments - Other			
United States - USD			
CMO BEAR STEARNS ARM TR 2005-12 CL I-3-A-1 4.77327% DUE 02-25-2036 REG CUSIP: 07387AFZ3	17,001.210	13,420.57	11,817.04
CMO BK AMER FDG CORP 2005-D MTG PASSTHRUCTF CL A-1 VAR RATE 05-25-2035 REG SEDOL: BZ0C3Q7	89,240.720	88,655.09	82,490.03
CMO CHASE MTG FIN TR SER 2007-A1 CL 5-A1VAR RT DUE 02-25-2037 REG CUSIP: 161630AQ1	68,053.360	66,869.24	65,594.83
CMO CHASE MTG FIN TR SER 2007-A1 MTG PASSTHRU CTF CL 7-A1 DUE 02-25-2037 BEO CUSIP: 161630AU2	14,462.520	14,232.59	14,543.87
CMO CITIGROUP MTG LN TR SER 2005-11 CL A2A 4.7 DUE 10-25-2035 REG SEDOL: B0XF8S5	30,225.040	29,789.35	29,853.55
CMO CR SUISSE 1ST BSTN MTG SECS CORP 2003-AR24 CL I-A-1 3.7583 10-25-2033 REG CUSIP: 22541QUJ9	15,964.410	16,045.48	15,615.64
CMO CR SUISSE 1ST BSTN MTG SECS CORP 2003-AR9 CL II-A-2 5.1 03-25-2033 BEO CUSIP: 22541NQ77	30,132.690	30,815.22	29,645.68
CMO CWABS INC 2005-HYB9 MTG BKD NT CL 3-A-2 DUE 02-20-2036 REG SEDOL: B0T5JZ3	43,823.690	42,474.65	37,231.73
CMO CWALT INC SER 2005-62 CL 2A2 FLT RT DUE 12-25-2035 BEO SEDOL: B1WG7Q7	1,180,056.300	746,152.38	992,540.40
CMO CWMBS INC 2004-HYB9 CHL MTG PASSTHRUCTF 1-A-1 DUE 02-20-2035 REG SEDOL: B8KBNY3	42,260.370	41,375.55	42,468.75
CMO CWMBS INC 2004-22 CHL MTG PASSTHRU CTF CL A-3 DUE 11-25-2034 REG SEDOL: B6S9152	238,782.280	233,689.48	225,181.29
CMO GMACM MTG LN TR 2005-AR6 CL 3-A-1 DUE 11-19-2035 REG SEDOL: B1CHR60	31,802.020	28,781.00	26,478.96
CMO GREENPOINT MTG SECS INC DUE 10-25-2033 REG CUSIP: 395387AA1	67,157.780	65,604.76	63,955.07
CMO GS MTG SECS CORP SER 2005-AR6 CL 2A1DUE 09-25-2035/10-25-2005 REG SEDOL: B0MTJR4	390,117.160	387,800.84	369,107.71
CMO HARBORVIEW MTG LN TR 2005-16 MTG PASSTHRU CTF CL 2-A1A DUE 01-19-2036 REG CUSIP: 41161PYW7	112,370.470	111,444.35	112,600.93
CMO HARBORVIEW MTG LN TR 2005-4 MTG PASSTHRU CTF CL 3-A1 DUE 07-19-2035 REG SEDOL: B1H3SJ3	392,734.600	380,203.03	289,842.30
CMO INDYMAC MBS INC DUE 12-25-2034 REG SEDOL: B86K6T0	211,344.000	206,987.31	195,993.24
CMO J P MORGAN CHASE CML MTG SECS TR 2016-N PTHRU CTF CL A 144A 10-06-38 BEO CUSIP: 46646GAA5	3,000,000.000	2,682,421.88	2,884,525.20

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United States - USD			
CMO J P MORGAN MTG TR 2005-A1 MTG PASSTHRU CTF CL 6-T-1 DUE 02-25-2035 REG CUSIP: 466247LZ4	33,241.240	31,339.57	31,109.42
CMO J P MORGAN MTG TR 2005-A2 MTG PASSTHRU CTF CL 1-A-1 DUE 04-25-2035 REG SEDOL: B4NV1N7	0.010	0.01	0.01
CMO MERRILL LYNCH MTG INVS INC FOR FUTURE IS DUE 06-25-2033 REG CUSIP: 589929R26	151,234.670	148,824.39	145,776.70
CMO MERRILL LYNCH MTG INVS INC 2005-A10 MTG PASSTHRU CTF CL A DUE 02-25-2036 REG SEDOL: BYRH4P4	222,875.780	218,696.85	215,597.08
CMO PRIME MTG TR 2004-CL1 MTG PASSTHRU CTF CL I-A-2 DUE 02-25-2034 REG CUSIP: 74160MDL3	9,495.460	9,492.48	8,950.85
CMO STRUCTURED AST MTG INVTS II INC DUE 07-19-2035 REG CUSIP: 86359LPE3	75,714.600	74,294.96	74,277.08
CMO WAMU MTG PASS-THRU CTFS SER 2005-AR13 CL A-1A1 FLT 10-25-45 SEDOL: B0NCV87	73,612.510	73,612.51	71,758.48
CMO WFRBS COML MTG TR 2013-C11 COML PASSTHRU CTF CL B DUE 03-15-2045 REG CUSIP: 92937EAG9	744,531.610	766,830.34	735,399.11
CMO 1ST HORIZON MTG PASSTHRU TR DUE 08-25-2035 REG SEDOL: B7YFVD9	200,721.820	197,441.58	144,625.61
CMS ENERGY CORP SR NT 4.7 03-31-2043 CUSIP: 125896BL3	1,892,000.000	1,608,343.64	1,610,833.61
COLT 2021-2 MTG LN FLTG RT .924% DUE 08-25-2066 CUSIP: 19685WAA9	1,308,461.740	1,064,946.94	1,069,771.36
COLT 2022-9 MTG LN TR 6.79% 12-25-2067 CUSIP: 19688PAA1	1,069,492.870	1,070,495.53	1,077,170.33
COLUMBUS SOUTHN PWR CO BD 5.85% DUE 10-01-2035/10-13-2005 CUSIP: 199575AV3	121,000.000	121,361.79	122,833.77
COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052 CUSIP: 20030NDP3	3,682,000.000	2,120,036.02	2,002,083.41
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	1,412,000.000	1,078,258.58	1,070,777.59
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 CUSIP: 20030NCE9	699,000.000	564,421.53	529,426.80
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	3,726,000.000	2,362,651.50	2,222,242.96
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	4,773,000.000	3,305,631.89	2,876,222.45

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Corporate Debt Instruments - Other			
United States - USD			
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	8,427,000.000	5,717,330.54	4,922,595.47
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP: 20030NDW8	2,828,000.000	2,013,650.64	1,598,717.92
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	725,000.000	750,512.75	549,900.19
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	3,650,000.000	3,305,314.50	2,565,863.64
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	2,416,000.000	2,252,443.52	1,657,331.69
COMCAST CORP NEW 4.049% DUE 11-01-2052 CUSIP: 20030NCG4	562,000.000	438,360.00	423,239.90
COMCAST CORP NEW 4% DUE 03-01-2048 CUSIP: 20030NCK5	588,000.000	484,911.84	447,215.25
COMCAST CORP NEW 5.65% 06-01-2054 CUSIP: 20030NEK3	4,962,000.000	4,941,384.98	4,802,474.43
COMCAST CORP NEW 6.5% DUE 11-15-2035 CUSIP: 20030NAK7	187,000.000	239,080.20	203,085.11
COMCAST CORP 4.7% 10-15-2048 CUSIP: 20030NCM1	4,075,000.000	4,296,663.16	3,500,861.07
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	2,911,000.000	2,891,324.22	2,699,916.34
COMMONSPIRIT HEALTH 5.548% 12-01-2054 CUSIP: 20268JAT0	650,000.000	649,684.05	621,712.81
COMMONSPIRIT HLTH 3.817% DUE 10-01-2049 CUSIP: 20268JAD5	124,000.000	95,860.68	92,088.22
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 CUSIP: 20268JAG8	2,107,000.000	1,655,912.37	1,553,627.99
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	200,000.000	200,000.00	156,747.27
COMMONWEALTH EDISON CO 4.0% DUE 03-01-2048 REG SEDOL: BFYRPY0	3,210,000.000	2,908,791.90	2,506,778.33
COMMONWEALTH EDISON CO 5.3% 02-01-2053 SEDOL: BMTX122	719,000.000	717,252.83	678,421.67
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	339,000.000	354,021.09	296,349.82

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Corporate Debt Instruments - Other			
United States - USD			
COMWLTH EDISON CO 5.9% DUE 03-15-2036 CUSIP: 202795HK9	1,900,000.000	1,783,804.50	1,981,306.55
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 CUSIP: 20826FBD7	545,000.000	416,166.70	394,297.48
CONOCOPHILLIPS CO 3.99% 03-15-2052 CUSIP: 20826FAV8	2,719,000.000	2,259,261.14	1,988,197.59
CONOCOPHILLIPS CO 5.55% 03-15-2054 CUSIP: 20826FBG0	339,000.000	345,702.03	327,089.62
CONOCOPHILLIPS CO 5.7% 09-15-2063 CUSIP: 20826FBH8	1,702,000.000	1,816,377.85	1,634,685.27
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	2,599,000.000	2,590,397.31	2,471,962.75
CONOCOPHILLIPS GTD NT 6.5 DUE 02-15-2039REG CUSIP: 20825CAQ7	1,375,000.000	1,528,900.16	1,503,469.50
CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO CUSIP: 20825CBC7	375,000.000	348,832.50	331,778.66
CONOCOPHILLIPS 5.3% 05-15-2053 CUSIP: 20826FBE5	354,000.000	362,750.88	327,858.29
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	1,200,000.000	1,194,468.00	965,835.68
CONS EDISON CO N Y 4.625% DUE 12-01-2054 SEDOL: BSQC9Q4	800,000.000	805,512.00	671,763.50
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	800,000.000	792,888.00	558,587.49
CONSOLIDATED EDISON CO N Y INC 3.95% 04-01-2050 SEDOL: BKP3KX6	900,000.000	894,042.00	701,494.57
CONSTELLATION BRANDS INC 3.15% 08-01-2029 BEO CUSIP: 21036PBE7	4,425,000.000	4,429,155.75	4,073,736.69
CONSTELLATION ENERGY GENERATION LLC 5.75% 03-15-2054 SEDOL: BP9QGH2	1,000,000.000	969,290.00	973,486.15
CONSTELLATION ENERGY GENERATION LLC 5.8% DUE 03-01-2033 CUSIP: 210385AC4	3,000,000.000	2,999,280.00	3,067,297.56
CONSTELLATION 4.1% 02-15-2048 CUSIP: 21036PAZ1	2,500,000.000	2,491,400.00	1,941,435.50
CONSTELLATION 5.25% DUE 11-15-2048 CUSIP: 21036PBD9	2,750,000.000	2,738,780.00	2,514,291.26

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Corporate Debt Instruments - Other			
United States - USD			
CONSUMERS ENERGY 4.05% DUE 05-15-2048 CUSIP: 210518DB9	816,000.000	668,752.80	650,303.78
CONSUMERS ENERGY 4.2% DUE 09-01-2052 CUSIP: 210518DQ6	2,224,000.000	2,032,689.76	1,794,540.28
COREBRIDGE FINANCIAL INC 3.9% 04-05-2032 SEDOL: BPYS2X1	3,400,000.000	3,394,968.00	3,097,961.78
COTERRA ENERGY INC 5.9% 02-15-2055 CUSIP: 127097AN3	3,282,000.000	3,282,466.61	3,105,219.50
CROWN CASTLE INC 5.1% DUE 05-01-2033 CUSIP: 22822VBC4	505,000.000	505,567.49	492,131.60
CROWN CASTLE INC 5.2% 09-01-2034 CUSIP: 22822VBG5	1,300,000.000	1,295,112.00	1,267,249.06
CROWN CASTLE INTL CORP NEW 4.75% 05-15-2047 SEDOL: BDT6RC0	2,300,000.000	2,423,341.00	1,950,411.43
CROWN CASTLE INTL CORP NEW 5.2% 02-15-2049 SEDOL: BJ686C4	900,000.000	905,689.74	804,187.13
CROWN CASTLE INTL 4% DUE 11-15-2049 CUSIP: 22822VAP6	2,100,000.000	2,092,797.00	1,563,223.20
CSMC 2022-NQM1 TR 2.265% 11-25-2066 CUSIP: 126416AA4	2,615,779.090	2,324,773.67	2,326,183.83
CSX CORP 4.1 DUE 03-15-2044 CUSIP: 126408GY3	975,000.000	1,064,154.00	799,187.08
CSX CORP 6.22 DUE 04-30-2040 CUSIP: 126408GS6	5,575,000.000	6,054,829.10	5,968,354.05
CSX CORP 6% DUE 10-01-2036 CUSIP: 126408GH0	3,475,000.000	3,713,107.00	3,647,113.80
CSX CORP 7.45% DUE 04-01-2038 CUSIP: 126408GP2	4,000,000.000	4,825,520.00	4,486,404.96
CUBESMART L P SR NT 2.25% 12-15-2028 SEDOL: BNNJDF0	1,000,000.000	995,150.00	899,279.72
CUMMINS INC 5.45% 02-20-2054 CUSIP: 231021AX4	611,000.000	628,841.20	595,502.45
CVS CAREMARK CORP 5.3 DUE 12-05-2043 SEDOL: BH458J4	2,500,000.000	2,969,909.01	2,182,542.72
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL: BQ0MLF9	2,400,000.000	2,377,704.00	2,187,696.07

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Corporate Debt Instruments - Other			
United States - USD			
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	298,000.000	292,975.72	233,744.92
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	19,659,000.000	19,109,049.58	17,001,212.11
CVS HEALTH CORP 4.875% DUE 07-20-2035 CUSIP: 126650CM0	784,000.000	852,937.12	712,286.19
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	10,359,000.000	9,738,798.37	8,543,212.22
CVS HEALTH CORP 5.125% DUE 07-20-2045 CUSIP: 126650CN8	1,455,000.000	1,294,111.38	1,224,966.61
CVS HEALTH CORP 5.25% 02-21-2033 SEDOL: BNGF9C4	3,500,000.000	3,493,805.00	3,356,087.46
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	1,248,000.000	1,248,000.00	1,223,711.51
CVS HEALTH CORP 6.943% DUE 01-10-2030 SEDOL: B3TDF49	1,250,510.280	1,473,251.16	1,287,061.43
CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3	6,760,000.000	6,808,281.25	6,782,681.77
CWABS INC 2004-3 ASSET BKD CTF CL M-1 FLTG RATE 06-25-2034 REG SEDOL: B8GHL41	360,907.880	284,214.95	362,845.81
CWHEQ INC SER 2005-F CL 2A FLT RT 12-15-2035 BEO CUSIP: 126685AK2	92,691.780	92,691.78	91,029.75
DBGS 2024-SBL MTG TR MTG PASS THRU CTF CL A 144A 6.1941% 08-15-2034 CUSIP: 23306QAA3	1,445,000.000	1,451,350.00	1,451,333.58
DCP MIDSTREAM OPER 5.6% DUE 04-01-2044 CUSIP: 23311VAF4	847,000.000	809,621.89	791,575.12
DEERE JOHN CAPITAL CORP 5.05% 06-12-2034 SEDOL: BT3CQ52	1,185,000.000	1,182,701.10	1,180,658.57
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	5,300,000.000	5,282,404.00	3,902,570.89
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051 SEDOL: BRBW810	1,336,000.000	815,638.86	907,864.00
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD CUSIP: 24703TAJ5	2,078,000.000	3,128,420.83	2,465,098.51
DEVON ENERGY CORP 5.6 DUE 07-15-2041 CUSIP: 25179MAL7	3,256,000.000	3,634,963.86	3,015,223.88

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Corporate Debt Instruments - Other			
United States - USD			
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	11,334,000.000	10,978,401.70	10,304,470.56
DEVON FING CORP U 7.875% DUE 09-30-2031 SEDOL: 2864925	935,000.000	1,192,947.00	1,053,919.55
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	3,937,000.000	4,012,087.36	3,931,293.95
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	2,069,000.000	1,757,265.45	1,605,530.16
DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO CUSIP: 25278XAT6	3,909,000.000	3,023,228.57	2,956,863.57
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	11,354,000.000	11,242,205.62	10,675,737.02
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	3,504,000.000	3,441,705.37	3,290,328.71
DIGITAL RLTY TR LP 4.45% 07-15-2028 SEDOL: BDZSS16	1,600,000.000	1,597,632.00	1,571,381.95
DIGNITY HEALTH 5.267% DUE 11-01-2064 CUSIP: 254010AE1	102,000.000	92,740.44	91,263.13
DISCOVER FINL SVCS 5.5% DUE 10-30-2049 SEDOL: BFLVVG9	500,000.000	500,000.00	486,717.15
DISCOVERY COMMUNICATIONS LLC 5.3% 05-15-2049 CUSIP: 25470DBG3	839,000.000	833,898.88	644,050.56
DISCOVERY 6.35% DUE 06-01-2040 CUSIP: 25470DAD1	2,310,000.000	2,611,037.65	2,134,761.99
DISNEY WALT CO SR NT 4.95% 10-15-2045 CUSIP: 254687EX0	475,000.000	629,094.75	434,777.47
DISNEY WALT CO SR NT 5.4% 10-01-2043 CUSIP: 254687ET9	2,385,000.000	3,279,258.14	2,344,474.80
DISNEY WALT CO SR NT 6.4% 12-15-2035 SEDOL: BKMDXP2	1,245,000.000	1,865,881.50	1,368,361.57
DOCTORS CO AN INTERINSURANCE SURPLUS NT 144A 4.5% 01-18-2032 SEDOL: BMH2BC1	3,300,000.000	3,300,000.00	2,774,948.42
DOLP TR 2021-NYC 2.956% DUE 05-10-2041 CUSIP: 23345LAA7	3,750,000.000	3,187,353.51	3,210,181.50
DOMINION ENERGY INC 2.25% DUE 08-15-2031BEO SEDOL: BPCKMQ2	1,600,000.000	1,597,712.00	1,332,263.92

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Corporate Debt Instruments - Other			
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DOMINION ENERGY INC 3.3% DUE 04-15-2041 CUSIP: 25746UDK2	573,000.000	433,896.55	422,347.07
DOMINION ENERGY INC 6.625% 05-15-2055 CUSIP: 25746UDV8	4,971,000.000	5,015,237.26	5,053,796.98
DOMINION ENERGY INC 7.0% 06-01-2054 CUSIP: 25746UDU0	651,000.000	655,035.05	687,445.62
DOMINION ENERGY 4.6% DUE 03-15-2049 CUSIP: 25746UCZ0	957,000.000	1,223,180.32	789,423.42
DOMINION ENERGY 4.85% DUE 08-15-2052 CUSIP: 25746UDQ9	1,250,000.000	1,233,850.00	1,074,936.95
DOMINION RES INC 4.05% DUE 09-15-2042 CUSIP: 25746UBQ1	1,464,000.000	1,390,158.81	1,158,600.16
DOMINION RES INC 4.7% DUE 12-01-2044 CUSIP: 25746UCC1	479,000.000	421,054.35	406,865.36
DOMINION RESOURCES INC 4.9% 08-01-2041 CUSIP: 25746UBM0	3,575,000.000	3,735,231.50	3,202,601.55
DOWDUPONT INC 4.725% DUE 11-15-2028 CUSIP: 26078JAD2	5,158,000.000	5,249,554.50	5,132,478.53
DOWDUPONT INC 5.319% DUE 11-15-2038 CUSIP: 26078JAE0	4,624,000.000	4,763,706.50	4,639,294.34
DOWDUPONT INC 5.419% DUE 11-15-2048 CUSIP: 26078JAF7	4,035,000.000	4,105,581.19	4,022,510.58
DR PEPPER SNAPPLE 4.5% DUE 11-15-2045 CUSIP: 26138EAT6	4,725,000.000	4,596,685.25	3,957,655.61
DTE ELEC CO 5.4% DUE 04-01-2053 SEDOL: BPYT0D0	2,035,000.000	2,052,923.40	1,976,434.45
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO CUSIP: 26442CBH6	468,000.000	352,146.60	330,010.68
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 CUSIP: 26442CBL7	338,000.000	331,446.18	325,289.32
DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030 CUSIP: 26441CBH7	895,000.000	803,985.63	784,496.06
DUKE ENERGY CORP NEW SR NT 3.5% 06-15-2051 CUSIP: 26441CBN4	1,735,000.000	1,216,529.06	1,172,512.79
DUKE ENERGY CORP NEW 6.1% 09-15-2053 CUSIP: 26441CCA1	439,000.000	457,955.42	446,482.82

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
DUKE ENERGY CORP 4.2% DUE 06-15-2049 CUSIP: 26441CBF1	472,000.000	396,900.08	365,052.49
DUKE ENERGY CORP 4.8% DUE 12-15-2045 CUSIP: 26441CAP0	375,000.000	373,740.00	324,013.16
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL: BSLTPH3	400,000.000	410,168.00	390,003.08
DUKE ENERGY CORP 5% DUE 08-15-2052 SEDOL: BNG9CJ4	3,074,000.000	2,917,986.13	2,686,847.40
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	1,560,000.000	1,385,483.60	1,250,965.14
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	1,450,000.000	1,211,768.50	877,019.11
DUKE ENERGY INDIANA LLC 5.4% DUE 04-01-2053 SEDOL: BRRFZJ0	590,000.000	589,469.00	559,971.09
DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050 CUSIP: 26442UAK0	1,281,000.000	764,353.14	742,539.09
DUKE ENERGY 2.799% DUE 07-01-2043 SEDOL: BP9Q3M6	1,252,000.000	1,251,970.20	924,846.33
DUKE ENERGY 3.2% DUE 08-15-2049 SEDOL: BKFV9W2	1,675,000.000	1,520,043.00	1,117,423.99
DUKE ENERGY 3.95% 03-15-2048 SEDOL: BFYS3G1	6,237,000.000	6,174,475.77	4,785,128.06
DUKE ENERGY 4% DUE 04-01-2052 CUSIP: 26442UAP9	714,000.000	555,747.27	546,492.74
EAST WEST INVESTMENT MANAGEMEN SR 19-FALCL A 6.57942008972% 01-20-2033 CUSIP: 27580XAA6	7,900,000.000	7,897,630.00	7,910,430.37
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	4,013,000.000	3,991,192.03	3,790,747.06
EASTMAN CHEM CO 4.65% DUE 10-15-2044 CUSIP: 277432AP5	261,000.000	223,807.50	220,669.67
EASTMAN CHEM CO 4.8% DUE 09-01-2042 CUSIP: 277432AL4	237,000.000	207,969.87	206,502.06
EBAY INC FIXED 3.65% DUE 05-10-2051 CUSIP: 278642AZ6	3,150,000.000	3,147,133.50	2,244,050.99
EDISON INTL 5.0% 12-31-2049 SEDOL: BP9RHS3	1,200,000.000	1,200,000.00	1,169,672.28

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Corporate Debt Instruments - Other			
United States - USD			
EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO SEDOL: 2836399	7,240,000.000	9,266,821.00	8,225,877.32
ELEVANCE HEALTH INC 5.125% DUE 02-15-2053 SEDOL: BQB3QT0	1,271,000.000	1,242,851.03	1,133,022.06
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	3,216,000.000	3,198,330.57	3,103,717.22
ELEVANCE HEALTH INC 5.85% 11-01-2064 SEDOL: BT25B35	940,000.000	937,255.20	909,437.08
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 CUSIP: 036752AX1	339,000.000	368,913.36	343,145.51
ELI LILLY & CO 4.6% 08-14-2034 SEDOL: BSLSJW3	1,200,000.000	1,199,616.00	1,152,236.41
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	360,000.000	359,877.60	335,573.75
ELI LILLY AND CO 4.875% DUE 02-27-2053 CUSIP: 532457CG1	421,000.000	422,816.69	381,905.91
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	2,485,000.000	2,444,433.10	2,285,264.99
ELLINGTON FINL MTG FLTGT RT 2.231% DUE 02-25-2066 CUSIP: 31574XAD0	1,475,000.000	1,046,097.65	1,066,297.12
ELMWOOD CLO 29 LTD FLTGT RT 0% DUE 04-20-2037 CUSIP: 289913AE5	2,900,000.000	2,900,000.00	2,920,308.12
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 CUSIP: 292480AJ9	567,000.000	496,083.16	489,188.02
ENBRIDGE ENERGY 5.5% DUE 09-15-2040 CUSIP: 29250RAT3	363,000.000	346,036.80	347,880.45
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	2,428,000.000	2,313,807.96	2,150,455.13
ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041 SEDOL: B4LTG94	4,175,000.000	4,397,642.25	4,162,582.26
ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045 SEDOL: BYQ24Q1	3,291,000.000	3,253,193.94	3,251,844.18
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL: BRK1WR2	12,666,000.000	12,751,067.53	12,396,250.17
ENERGY TRANSFER L P 6.55% 12-01-2033 SEDOL: BR3TGZ9	500,000.000	499,430.00	532,297.80

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United States - USD			
ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	3,300,000.000	3,296,403.00	3,345,235.81
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	2,814,000.000	2,800,577.22	2,720,427.55
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	2,300,000.000	2,066,874.03	1,953,967.46
ENERGY TRANSFER 3.75% DUE 05-15-2030 SEDOL: BL3BQ53	2,008,000.000	2,004,847.44	1,873,604.32
ENERGY TRANSFER 5.15% DUE 02-01-2043 CUSIP: 29273RAT6	1,897,000.000	1,729,275.38	1,674,478.91
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	3,935,000.000	3,648,859.95	3,449,711.28
ENERGY TRANSFER 5.95 DUE 10-01-2043 CUSIP: 29273RAZ2	3,192,000.000	3,521,726.58	3,100,045.91
ENERGY TRANSFER 6.625% DUE 10-15-2036 SEDOL: BG48VD1	700,000.000	809,249.00	744,469.29
ENERGY TRANSFER 6% DUE 06-15-2048 CUSIP: 29278NAE3	640,000.000	647,628.80	619,031.18
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	800,000.000	799,848.00	719,683.36
ENTERPRISE PRODS FLTG RT 7.57059% DUE 08-16-2077 SEDOL: BDF0M65	698,000.000	669,207.50	693,636.50
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	1,300,000.000	1,292,070.00	1,120,376.53
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849	4,650,000.000	4,631,481.49	4,480,700.15
ENTERPRISE PRODS 3.7% DUE 01-31-2051 CUSIP: 29379VBY8	842,000.000	646,698.10	604,895.12
ENTERPRISE PRODS 4.2% DUE 01-31-2050 SEDOL: BKB02C4	3,451,000.000	3,582,375.71	2,719,256.03
ENTERPRISE PRODS 4.85% DUE 03-15-2044 CUSIP: 29379VBA0	875,000.000	973,568.75	783,186.01
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL: BRHVCC0	1,000,000.000	983,560.00	874,680.28
ENTERPRISE PRODS 6.65% DUE 10-15-2034 CUSIP: 293791AP4	376,000.000	425,282.32	408,878.08

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United States - USD			
ENTERPRISE PRODS 7.55% DUE 04-15-2038 CUSIP: 29379VAM5	3,875,000.000	3,853,726.25	4,537,971.46
ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035 CUSIP: 29379VCG6	763,000.000	755,549.39	738,762.96
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	1,400,000.000	1,378,006.00	1,388,801.02
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 CUSIP: 294429AS4	589,000.000	541,538.38	533,835.66
EQUIFAX INC 4.8% 09-15-2029 CUSIP: 294429AX3	5,361,000.000	5,359,284.48	5,293,175.74
EQUINIX INC FIXED 2.95% 09-15-2051 CUSIP: 29444UBM7	606,000.000	380,979.32	372,366.24
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	1,000,000.000	998,980.00	919,216.14
EQUINIX INC 2.15% DUE 07-15-2030 CUSIP: 29444UBH8	500,000.000	498,555.00	430,360.72
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	1,500,000.000	1,252,649.00	946,744.38
EQUITABLE HLDGS INC 5.594% 01-11-2023 SEDOL: BQ2HTS1	2,600,000.000	2,600,000.00	2,624,735.54
EXELON CORP 4.45% DUE 04-15-2046 CUSIP: 30161NAV3	300,000.000	298,470.00	249,972.71
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	825,000.000	824,059.50	696,812.61
EXELON CORP 5.6% DUE 03-15-2053 SEDOL: BN45Q25	1,000,000.000	996,910.00	963,932.46
EXPAND ENERGY CORP 5.7% DUE 01-15-2035 CUSIP: 165167DH7	5,890,000.000	5,866,970.10	5,785,947.79
EXXON MOBIL CORP 2.995% DUE 08-16-2039 CUSIP: 30231GAY8	768,000.000	633,858.74	580,941.57
EXXON MOBIL CORP 3.567% DUE 03-06-2045 CUSIP: 30231GAN2	708,000.000	548,933.64	532,641.05
EXXON MOBIL CORP 4.114% DUE 03-01-2046 CUSIP: 30231GAW2	2,357,000.000	2,051,445.51	1,913,837.52
EXXON MOBIL CORP 4.227% DUE 03-19-2040 CUSIP: 30231GBF8	841,000.000	768,186.22	738,502.82

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Corporate Debt Instruments - Other			
United States - USD			
F N B CORP PA 5.722% 12-11-2030 CUSIP: 302520AD3	2,880,000.000	2,880,000.00	2,849,085.65
FACTSET RESH SYS INC SR NT 3.45% 03-01-2032 SEDOL: BMVXV64	900,000.000	896,454.00	793,780.72
FARMERS EXCHANGE FLTG RT 5.454% DUE 10-15-2054 SEDOL: BRFJY97	1,010,000.000	982,154.30	910,240.89
FEDEX CORP BOND 5.1 DUE 01-15-2044 CUSIP: 31428XAW6	376,000.000	358,000.88	343,256.02
FEDEX CORP NT 3.25% 05-15-2041 CUSIP: 31428XCE4	2,350,000.000	2,340,694.00	1,717,928.91
FEDEX CORP 3.875% DUE 08-01-2042 CUSIP: 31428XAT3	661,000.000	538,423.12	517,005.30
FEDEX CORP 4.05% DUE 02-15-2048 CUSIP: 31428XBQ8	425,000.000	337,730.50	325,645.96
FEDEX CORP 4.1% DUE 04-15-2043 CUSIP: 31428XAU0	541,000.000	454,596.89	430,049.16
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	2,100,000.000	2,138,954.12	1,701,181.55
FEDEX CORP 4.55% DUE 04-01-2046 CUSIP: 31428XBG0	419,000.000	445,322.94	349,431.42
FEDEX CORP 4.75% DUE 11-15-2045 CUSIP: 31428XBE5	433,000.000	387,218.91	371,795.21
FEDEX CORP 4.95% 10-17-2048 CUSIP: 31428XBS4	536,000.000	491,629.92	468,467.07
FEDEX CORP 5.25% DUE 05-15-2050 CUSIP: 31428XCA2	2,850,000.000	4,049,479.50	2,612,583.46
FIDELITY NATL FINL INC NEW 2.45% DUE 03-15-2031 SEDOL: BM9C8W8	3,000,000.000	2,989,260.00	2,530,097.58
FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041 CUSIP: 31620MBU9	1,333,000.000	957,831.74	968,985.16
FIRST AMERN FINL CORP SR NT 2.4% 08-15-2031 SEDOL: BMW5Y37	3,225,000.000	3,213,855.50	2,653,885.69
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	6,886,000.000	5,378,033.62	4,675,843.41
FIRSTENERGY CORP 4.85% 07-15-2047 CUSIP: 337932AJ6	2,603,000.000	2,344,236.53	2,220,017.77

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Corporate Debt Instruments - Other			
United States - USD			
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 CUSIP: 33767BAC3	848,000.000	715,906.82	710,866.64
FISERV INC 4.4% DUE 07-01-2049 CUSIP: 337738AV0	544,000.000	441,002.32	444,817.58
FISERV INC 5.15% 08-12-2034 CUSIP: 337738BN7	656,000.000	647,334.24	641,162.62
FISERV INC 5.45% 03-15-2034 CUSIP: 337738BL1	629,000.000	635,598.21	629,820.02
FISERV INC 5.6% DUE 03-02-2033 CUSIP: 337738BE7	590,000.000	604,124.60	597,931.46
FISERV INC 5.625% 08-21-2033 CUSIP: 337738BH0	983,000.000	1,011,805.98	1,000,646.16
FL PWR & LT CO 3.15% DUE 10-01-2049 CUSIP: 341081FX0	1,145,000.000	1,137,706.35	773,234.07
FL PWR & LT CO 4.05% DUE 06-01-2042 CUSIP: 341081FG7	472,000.000	406,222.08	389,389.90
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	1,400,000.000	1,502,046.00	1,371,481.27
FLORIDA POWER & LIGHT COMPANY 2.875% 12-04-2051 CUSIP: 341081GE1	743,000.000	522,804.52	465,226.31
FLORIDA PWR & LT CO 5.3% 06-15-2034 SEDOL: BQKMP91	905,000.000	901,913.95	907,956.44
FORD HLDGS INC 9.3% DUE 03-01-2030 SEDOL: B02FN14	710,000.000	972,274.00	806,299.21
FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034 SEDOL: BPBJXV2	11,679,000.000	11,591,344.97	11,422,284.25
FORD MOTOR CREDIT CO LLC 7.122% 11-07-2033 CUSIP: 345397D67	2,199,000.000	2,328,806.97	2,295,796.00
FORD MTR CO DEL NT 4.75 01-15-2043 CUSIP: 345370CQ1	11,043,000.000	8,979,411.32	8,714,657.88
FOUNDRY JV HOLDCO LLC. SR SECD NT 144A 3C7 5.875% 01-25-2034 CUSIP: 350930AA1	2,660,000.000	2,654,246.24	2,602,858.47
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	2,100,000.000	2,100,000.00	1,995,653.58
FREEMPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG CUSIP: 35671DBJ3	2,023,000.000	2,068,951.62	2,000,578.89

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Corporate Debt Instruments - Other			
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FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	2,581,000.000	2,469,700.54	2,436,231.51
FRONTIER COMMUNICATIONS HLDGS LLC 5.875%11-01-2029 SEDOL: BNZFBY1	1,800,000.000	1,790,406.25	1,790,007.62
FS KKR CAP CORP SR NT 3.125% 10-12-2028 SEDOL: BLBR846	2,000,000.000	1,993,640.00	1,811,257.66
GA GLOBAL FDG TR 1.625% DUE 01-15-2026 SEDOL: BMFDNF3	1,000,000.000	998,850.00	965,608.49
GBT US III LLC TLB 07-18-2031 CUSIP: LX2380934	400,000.000	399,000.00	401,500.00
GCAT 2020-NQM2 TR 3.589% 04-25-2065 CUSIP: 36166RAE4	1,275,000.000	1,099,488.27	1,142,172.54
GE CAP INTL FDG CO 4.418% DUE 11-15-2035 CUSIP: 36164QNA2	481,000.000	509,738.91	444,355.08
GE HEALTHCARE HLDG LLC GTD SR NT 6.377% 11-22-2052 CUSIP: 36267VAM5	997,000.000	1,083,844.04	1,072,860.62
GENERAL DYNAMICS CORP NT 2.85% 06-01-2041 CUSIP: 369550BQ0	941,000.000	804,958.46	671,432.60
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG CUSIP: 369550BJ6	269,000.000	222,971.81	222,432.90
GENERAL MTRS CO 5.2% DUE 04-01-2045 CUSIP: 37045VAJ9	4,355,000.000	3,924,072.75	3,782,119.70
GENERAL MTRS CO 5% DUE 04-01-2035 CUSIP: 37045VAH3	1,624,000.000	1,636,277.44	1,524,697.84
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	573,000.000	579,979.14	568,467.91
GENERAL MTRS CO 6.6% DUE 04-01-2036 CUSIP: 37045VAK6	1,128,000.000	1,399,919.10	1,184,357.01
GEORGE WASH UNIV 4.126% DUE 09-15-2048 CUSIP: 372546AW1	433,000.000	362,559.56	352,676.31
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 CUSIP: 373334KP5	547,000.000	391,230.81	369,341.15
GEORGIA PWR CO 3.7% 01-30-2050 CUSIP: 373334KN0	1,089,000.000	833,762.85	800,803.32
GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO CUSIP: 373334KR1	387,000.000	377,887.84	359,757.70

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GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG CUSIP: 375558BT9	4,592,000.000	2,983,469.55	2,827,332.01
GILEAD SCIENCES 4.15% DUE 03-01-2047 CUSIP: 375558BK8	2,165,000.000	1,823,224.53	1,737,444.65
GILEAD SCIENCES 4.5% DUE 02-01-2045 CUSIP: 375558BA0	2,682,000.000	2,495,180.65	2,301,174.67
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	1,275,000.000	1,327,743.00	1,124,467.66
GILEAD SCIENCES 4% DUE 09-01-2036 CUSIP: 375558BJ1	1,700,000.000	1,770,678.78	1,500,917.76
GILEAD SCIENCES 5.5% DUE 11-15-2054 SEDOL: BM9W8W8	2,092,000.000	2,149,823.33	2,038,622.71
GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO SEDOL: BP6L0G7	700,000.000	696,906.00	679,522.79
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	400,000.000	398,692.00	356,133.41
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG SEDOL: BK0WRZ9	400,000.000	349,340.00	366,592.54
GLP CAP L P / GLP 5.25% DUE 06-01-2025 SEDOL: BG08VZ7	3,000,000.000	3,064,440.00	2,999,310.00
GLP CAP L P / GLP 5.75% DUE 06-01-2028 SEDOL: BG08VY6	1,100,000.000	1,284,954.00	1,110,173.14
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL: BR2NVH9	3,946,000.000	3,920,932.19	3,957,423.67
GOLDMAN SACHS CAP I 6.345 DUE 02-15-2034 BEO SEDOL: BG48W61	6,285,000.000	7,539,484.58	6,563,541.71
GOLDMAN SACHS FIXED 7.5% 12-31-2049 SEDOL: BPK6RS9	1,300,000.000	1,300,000.00	1,371,083.36
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 CUSIP: 38141GZN7	1,836,000.000	1,483,173.80	1,367,611.21
GOLDMAN SACHS GROUP INC 3.691% 06-05-2028 SEDOL: BF6Q761	5,700,000.000	5,700,000.00	5,537,076.10
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	5,115,000.000	5,281,831.05	4,513,374.93
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 CUSIP: 38141GB78	4,407,000.000	4,404,856.50	4,220,393.17

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Corporate Debt Instruments - Other			
United States - USD			
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	10,891,000.000	10,982,979.10	10,527,492.18
GOLDMAN SACHS GROUP INC 6 45 05 01 6.45 DUE 05-01-2036 BEO SEDOL: BBM55R1	1,225,000.000	1,509,940.32	1,293,024.29
GOLDMAN SACHS GROUP INC 6.125% 12-31-2049 SEDOL: BP092R2	1,900,000.000	1,900,000.00	1,878,624.72
GOLDMAN SACHS 4.8% DUE 07-08-2044 CUSIP: 38141EC31	533,000.000	504,240.04	471,567.48
GOLDMAN SACHS 5.15% DUE 05-22-2045 CUSIP: 38148LAF3	406,000.000	385,639.10	374,536.06
GOLDMAN SACHS 6.25% DUE 02-01-2041 CUSIP: 38141GGM0	848,000.000	951,294.24	893,179.64
GOLDMAN SACHS 6.75% DUE 10-01-2037 CUSIP: 38141GFD1	643,000.000	716,091.08	691,122.48
GXO LOGISTICS INC 6.5% 05-06-2034 CUSIP: 36262GAG6	2,204,000.000	2,236,729.40	2,260,770.39
HALLIBURTON CO 4.85% DUE 11-15-2035 CUSIP: 406216BJ9	950,000.000	992,314.00	903,208.72
HALLIBURTON CO 5% DUE 11-15-2045 CUSIP: 406216BK6	600,000.000	603,868.30	536,209.61
HARRIS CORP DEL 6.15% DUE 12-15-2040 CUSIP: 413875AN5	482,000.000	497,401.66	501,917.36
HARTFORD FINL SVCS 6.625 DUE 04-15-2042 CUSIP: 416518AC2	1,300,000.000	1,678,534.00	1,383,464.25
HCA INC SR SECD NT 3.625% 03-15-2032 CUSIP: 404119CK3	1,300,000.000	1,116,412.09	1,145,844.27
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	933,000.000	809,847.35	726,955.84
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	4,354,000.000	3,107,440.71	2,821,025.18
HCA INC 4.375% 03-15-2042 SEDOL: BQV4M28	2,850,000.000	2,487,042.78	2,328,219.10
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	2,356,000.000	2,530,674.41	2,043,019.42
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	2,553,000.000	2,716,198.95	2,325,345.19

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Corporate Debt Instruments - Other			
United States - USD			
HCA INC 5.9% 06-01-2053 SEDOL: BQPF7Y4	4,850,000.000	4,690,823.00	4,577,840.84
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	8,730,000.000	8,726,224.05	8,328,703.63
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6	390,000.000	387,582.00	372,568.42
HESS CORP 5.6% DUE 02-15-2041 SEDOL: B4TV238	1,520,000.000	1,659,817.00	1,502,406.61
HESS CORP 5.8% DUE 04-01-2047 CUSIP: 42809HAH0	1,874,000.000	1,968,826.95	1,878,170.36
HESS CORP 6% DUE 01-15-2040 SEDOL: B55GWZ6	10,094,000.000	10,550,719.03	10,517,273.62
HEWLETT PACKARD STEP CPN 6.35% DUE 10-15-2045 CUSIP: 42824CAY5	1,981,000.000	2,014,613.67	2,063,201.81
HLTH CARE SVC CORP 3.2% DUE 06-01-2050 SEDOL: BMXNK76	2,090,000.000	2,098,592.95	1,338,854.90
HOAG MEM HOSP 3.803% DUE 07-15-2052 SEDOL: BJN4573	400,000.000	400,000.00	303,702.11
HOME DEPOT INC SR NT 2.75% 09-15-2051 CUSIP: 437076CK6	1,736,000.000	1,128,626.18	1,060,075.40
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	480,000.000	331,699.20	321,875.23
HOME DEPOT INC 3.35% DUE 04-15-2050 REG CUSIP: 437076CD2	1,170,000.000	873,480.66	817,031.38
HOME DEPOT INC 3.5% DUE 09-15-2056 CUSIP: 437076BP6	462,000.000	360,221.40	320,722.35
HOME DEPOT INC 3.9% DUE 06-15-2047 CUSIP: 437076BS0	1,374,000.000	1,148,683.73	1,075,684.81
HOME DEPOT INC 4.25% DUE 04-01-2046 CUSIP: 437076BH4	582,000.000	528,892.50	485,854.16
HOME DEPOT INC 4.5% DUE 12-06-2048 CUSIP: 437076BX9	377,000.000	358,493.07	322,424.32
HOME DEPOT INC 4.875 DUE 02-15-2044 CUSIP: 437076BD3	2,350,000.000	2,314,891.00	2,151,470.47
HOME DEPOT INC 5.3% 06-25-2054 SEDOL: BPLZ1P0	685,000.000	701,986.67	657,047.74

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HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	3,705,000.000	3,684,706.90	3,699,900.33
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	3,530,000.000	4,641,127.50	3,934,158.03
HUMANA INC FIXED 3.95% DUE 08-15-2049 SEDOL: BK59KT0	837,000.000	632,290.55	602,987.78
HUMANA INC 4.8% DUE 03-15-2047 CUSIP: 444859BG6	584,000.000	497,060.03	476,039.20
HUMANA INC 4.95% DUE 10-01-2044 CUSIP: 444859BE1	975,000.000	893,217.00	829,044.63
HUMANA INC 5.5% 03-15-2053 CUSIP: 444859BX9	393,000.000	365,136.70	351,321.78
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	2,520,000.000	2,473,774.35	2,338,989.51
HUMANA INC 8.15% DUE 06-15-2038 SEDOL: B6TRO7Y	3,380,000.000	4,361,443.70	3,887,768.85
I/O GS MTG SECS TRUST SER 2015-GC28 CL X-A FLTG RT 02/10/48 CUSIP: 36251FAY2	3,939,641.040	222,290.57	39.40
IMPAC CMB TR SER 2004-10 CL 2-A 03-25-2035/05-27-2008 REG CUSIP: 45254NLL9	95,234.060	86,046.87	87,500.73
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL: BKPC2F9	300,000.000	297,666.00	197,390.14
INDIANA MICH PWR CO 4.25% 08-15-2048 SEDOL: BFXV4T1	1,700,000.000	1,690,276.00	1,342,026.53
INGERSOLL RAND INC 5.7% 06-15-2054 CUSIP: 45687VAG1	1,244,000.000	1,238,912.04	1,222,722.41
INTEGRIS BAPTIST 3.875% DUE 08-15-2050 SEDOL: BMXWF23	900,000.000	900,000.00	653,331.49
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	480,000.000	301,462.40	274,033.21
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	1,699,000.000	1,262,483.45	1,121,705.72
INTEL CORP 4.75% DUE 03-25-2050 CUSIP: 458140BM1	826,000.000	684,428.22	639,065.88
INTEL CORP 5.82% 02-10-2053 CUSIP: 458140CJ7	2,950,000.000	2,792,562.50	2,612,740.87

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INTEL CORP 6.02% 02-10-2063 CUSIP: 458140CK4	1,000,000.000	1,023,170.00	903,648.69
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO CUSIP: 45866FAL8	1,793,000.000	1,272,061.29	1,151,661.83
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	4,066,000.000	3,671,725.58	2,363,961.83
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL: BK5CT25	2,880,000.000	2,533,331.70	2,478,651.72
INTERPUBLIC GROUP COS INC 5.4% 10-01-2048 CUSIP: 460690BQ2	2,278,000.000	2,110,616.10	2,151,267.11
INTL BUSINESS 3.43% DUE 02-09-2052 CUSIP: 459200KP5	3,300,000.000	3,299,373.00	2,254,825.02
INTL FLAVORS & 5% DUE 09-26-2048 CUSIP: 459506AL5	3,782,000.000	3,434,503.92	3,249,494.29
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 CUSIP: 46188BAG7	693,000.000	685,065.15	655,769.05
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	1,500,000.000	1,479,630.00	1,489,736.07
INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034 CUSIP: 46188BAC6	649,000.000	534,853.88	517,804.58
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	100,000.000	88,680.00	92,210.91
IPALCO ENTERPRISES INC SR SECD NT 5.75% 04-01-2034 SEDOL: BSWYQZ2	1,300,000.000	1,296,321.00	1,302,525.51
J P MORGAN MTG TR 6% DUE 08-25-2054 CUSIP: 46657TAH8	1,200,000.000	1,200,876.61	1,195,443.00
JACKSON FINL INC SR NT 4% 11-23-2051 SEDOL: BQFHND1	1,135,000.000	1,007,405.10	783,775.67
JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031 CUSIP: 47077DAM2	997,402.600	994,909.09	993,093.82
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	1,350,000.000	1,324,246.37	1,373,249.03
JETBLUE AWYS CORP TERM LOAN 08-13-2029 CUSIP: LX2413362	2,493,750.000	2,443,875.00	2,509,859.63
JOHNSON CTLS INTL 4.5% DUE 02-15-2047 SEDOL: BYP53M0	320,000.000	317,081.60	266,532.38

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JOHNSON CTLS INTL 6% DUE 01-15-2036 CUSIP: 478375AH1	458,000.000	550,772.48	477,181.20
JPMORGAN CHASE & CO 1.764% 11-19-2031 SEDOL: BM9KKS2	1,812,000.000	1,816,964.88	1,505,103.17
JPMORGAN CHASE & CO 2.963% 01-25-2033 CUSIP: 46647PCU8	1,900,000.000	1,900,000.00	1,642,395.07
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG CUSIP: 46647PBM7	1,357,000.000	1,048,190.05	1,006,904.41
JPMORGAN CHASE & CO 3.157% 04-22-2042 CUSIP: 46647PCD6	3,959,000.000	3,080,847.12	2,909,758.46
JPMORGAN CHASE & CO 3.882% 07-24-2038 CUSIP: 46647PAJ5	3,566,000.000	3,552,768.38	3,044,851.57
JPMORGAN CHASE & CO 4.0% DUE 12-31-2049 REG SEDOL: BL1LXY3	3,600,000.000	3,600,000.00	3,563,784.36
JPMORGAN CHASE & CO 4.6% DUE 12-31-2049 SEDOL: BJVB6H3	4,700,000.000	4,500,379.49	4,679,019.81
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	5,490,000.000	5,490,000.00	5,288,633.00
JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000 CUSIP: 48126BAA1	454,000.000	480,413.72	448,398.57
JPMORGAN CHASE & CO 5.53% 07-22-2035 SEDOL: BSWWSY9	1,785,000.000	1,789,590.00	1,765,951.23
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	11,575,000.000	11,564,793.28	11,308,263.27
JPMORGAN CHASE & CO. 5.336% 01-23-2035 CUSIP: 46647PEC6	5,140,000.000	5,151,534.60	5,116,443.59
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 CUSIP: 46647PBV7	4,144,000.000	2,907,049.35	2,810,067.53
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	2,040,000.000	2,111,746.80	2,156,405.95
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 CUSIP: 48305QAF0	843,000.000	645,603.78	597,207.72
KAISER FNDTN HOSPS 4.15% DUE 05-01-2047 CUSIP: 48305QAD5	1,819,000.000	1,605,282.74	1,485,175.46
KELLANOVA SR NT 5.75% 05-16-2054 CUSIP: 487836CA4	3,623,000.000	3,697,534.92	3,619,643.11

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 CUSIP: 49271VAR1	558,000.000	516,404.27	459,459.34
KEYCORP 4.789% DUE 06-01-2033 REG CUSIP: 49326EEN9	3,549,000.000	3,411,657.51	3,356,816.36
KEYCORP 6.401% 03-06-2035 CUSIP: 49326EEP4	6,643,000.000	6,934,458.12	6,919,710.58
KILROY RLTY L P 4.25% DUE 08-15-2029 SEDOL: BPRW702	3,800,000.000	4,310,036.00	3,577,210.56
KILROY RLTY L P 6.25% 01-15-2036 SEDOL: BP2TBG2	488,000.000	482,529.52	484,282.12
KINDER MORGAN ENERGY PARTNERS 5.0% 08-15-2042 SEDOL: B7W14K7	2,458,000.000	2,550,223.08	2,142,611.31
KINDER MORGAN INC 5.05% DUE 02-15-2046 CUSIP: 49456BAJ0	542,000.000	496,076.34	471,725.28
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	1,115,000.000	1,208,245.48	1,041,805.83
KINDER MORGAN INC 5.95% 08-01-2054 CUSIP: 49456BBA8	1,310,000.000	1,314,873.20	1,281,681.25
KINDER MORGAN 5.4% DUE 09-01-2044 CUSIP: 494550BW5	1,438,000.000	1,345,105.20	1,313,251.40
KINDER MORGAN 5.5 DUE 03-01-2044 CUSIP: 494550BU9	784,000.000	766,187.26	726,901.74
KLA CORP 3.3% 03-01-2050 CUSIP: 482480AJ9	2,171,000.000	1,590,295.86	1,501,987.29
KLA CORP 5.65% DUE 11-01-2034 SEDOL: BSDRZ19	1,000,000.000	997,640.00	1,028,862.63
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	1,139,000.000	1,118,879.98	1,047,275.95
KRAFT FOODS GROUP 5% DUE 06-04-2042 CUSIP: 50076QAE6	292,000.000	272,776.70	262,718.79
KRAFT FOODS GROUP 6.875% DUE 01-26-2039 CUSIP: 50076QAR7	1,751,000.000	2,166,173.77	1,931,389.44
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 CUSIP: 50077LAZ9	1,430,000.000	1,274,381.85	1,224,173.02
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 CUSIP: 50077LBJ4	1,015,000.000	1,023,678.25	953,560.20

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Corporate Debt Instruments - Other			
United States - USD			
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	775,000.000	659,959.00	627,581.15
KROGER CO 5.5% 09-15-2054 CUSIP: 501044DW8	4,605,000.000	4,598,229.59	4,342,797.01
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	1,870,000.000	1,870,096.00	1,761,337.01
KSL COML MTG TR FLTG RT 6.35357% DUE 12-15-2039 CUSIP: 500937AC1	1,160,000.000	1,157,100.00	1,158,187.04
LAB CORP AMER 4.7% DUE 02-01-2045 CUSIP: 50540RAS1	1,950,000.000	1,935,102.00	1,678,184.94
LABORATORY CORP AMER HLDGS 4.8% 10-01-2034 SEDOL: BMZLFM8	500,000.000	498,775.00	473,957.67
LAM RESH CORP 2.875% DUE 06-15-2050 CUSIP: 512807AW8	970,000.000	646,174.49	613,826.47
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	1,803,000.000	1,763,977.65	1,621,640.02
LAS VEGAS SANDS CORP 6.2% 08-15-2034 SEDOL: BQ1JDK8	1,500,000.000	1,495,725.00	1,510,228.59
LAS VEGAS SANDS 2.9% DUE 06-25-2025 SEDOL: BKV8626	1,200,000.000	1,198,500.00	1,186,943.40
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM7Z2	900,000.000	831,507.88	655,816.90
LILLY ELI & CO 2.5% 08-25-2020 CUSIP: 532457BZ0	702,000.000	441,305.28	374,648.74
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	1,790,000.000	1,772,405.69	1,661,015.23
LOCKHEED MARTIN CORP NT SER B STEP UP 06-01-2040 CUSIP: 539830AW9	316,000.000	329,935.60	325,302.73
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 CUSIP: 539830BS7	417,000.000	340,914.18	333,793.48
LOCKHEED MARTIN CORP 4.09% 09-15-2052 CUSIP: 539830BN8	413,000.000	334,860.40	327,102.32
LOCKHEED MARTIN CORP 5.2% 02-15-2055 SEDOL: BRJVG1	7,125,000.000	7,085,538.76	6,715,422.01
LOCKHEED MARTIN 3.8% DUE 03-01-2045 CUSIP: 539830BD0	1,639,000.000	1,340,003.26	1,293,191.03

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Corporate Debt Instruments - Other			
United States - USD			
LOCKHEED MARTIN 4.07% DUE 12-15-2042 CUSIP: 539830BB4	392,000.000	343,466.48	327,158.26
LONG BEACH MTG LN TR 2004-4 ASSET BKD CTF CL I-A1 FLTG RATE 10-25-2034 REG CUSIP: 542514HN7	126,742.430	126,884.05	122,921.12
LOWE'S COMPANIES FIXED 3.5% DUE 04-01-2051 CUSIP: 548661EB9	748,000.000	518,593.01	510,960.88
LOWE'S COMPANIES INC 2.8% 09-15-2041 CUSIP: 548661EE3	450,000.000	449,523.00	309,052.99
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO CUSIP: 548661EM5	2,149,000.000	2,074,685.80	2,068,341.21
LOWE'S COMPANIES INC 5.75% 07-01-2053 SEDOL: BN7HF21	934,000.000	934,007.58	915,880.23
LOWES COS INC FIXED 4.55% 04-05-2049 CUSIP: 548661DS3	789,000.000	785,670.42	652,275.96
LOWES COS INC 3.7% DUE 04-15-2046 CUSIP: 548661DN4	2,183,000.000	1,645,116.33	1,617,480.05
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	1,000,000.000	999,020.00	622,315.33
LOWES COS INC 4.05% DUE 05-03-2047 CUSIP: 548661DQ7	437,000.000	347,283.90	339,575.48
LOWES COS INC 4.25% 04-01-2052 CUSIP: 548661EJ2	2,125,000.000	1,937,340.74	1,661,672.46
LOWES COS INC 5.125% DUE 04-15-2050 BEO CUSIP: 548661DW4	359,000.000	352,818.02	321,719.80
LOWES COS INC 6.65% DUE 09-15-2037 SEDOL: B6TR3V5	690,000.000	1,009,925.40	752,064.45
LYB INTL FIN III 3.375% DUE 10-01-2040 CUSIP: 50249AAH6	448,000.000	350,452.48	327,101.29
LYONDELLBASELL 4.625% DUE 02-26-2055 CUSIP: 552081AM3	414,000.000	345,685.86	326,577.86
L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054 SEDOL: BSWWY52	800,000.000	843,829.00	769,642.09
L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053 CUSIP: 502431AR0	2,403,000.000	2,419,466.68	2,331,541.71
M & T BK CORP 5.385% 01-16-2036 CUSIP: 55261FAV6	9,680,000.000	9,680,000.00	9,385,775.62

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Corporate Debt Instruments - Other			
United States - USD			
M.D.C.HLDGS INC 3.966% 08-06-2061 SEDOL: BMCHVG5	1,000,000.000	1,000,000.00	746,219.13
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	900,000.000	1,106,316.00	894,509.69
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	1,550,000.000	1,606,369.91	1,211,936.50
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	3,961,000.000	4,016,195.34	3,290,453.40
MARATHON PETE CORP 6.5% DUE 03-01-2041 SEDOL: B6W1ZC9	200,000.000	259,242.00	207,347.51
MARBLE PT CLO XIV FLTG RT 5.49317% DUE 01-20-2032 CUSIP: 56608KAW3	4,465,966.120	4,465,966.12	4,472,727.15
MARRIOTT INTL INC NEW 4.625% DUE 06-15-2030 REG SEDOL: BMXNHJ7	1,900,000.000	2,055,836.00	1,864,085.27
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	1,000,000.000	1,020,620.00	882,414.43
MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051 SEDOL: BMG7990	800,000.000	798,088.00	498,783.33
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	409,000.000	350,582.53	332,024.57
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 CUSIP: 571748BH4	2,275,000.000	2,272,975.25	2,106,887.51
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	2,200,000.000	2,199,692.00	2,136,913.46
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 CUSIP: 573284BB1	702,000.000	687,757.43	663,230.60
MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051 CUSIP: 573284AX4	869,000.000	606,005.84	562,997.54
MARVELL TECHNOLOGY INC 2.95% 04-15-2031 SEDOL: BMW4QC7	1,200,000.000	1,199,676.00	1,052,940.66
MASCO CORP 4.5% DUE 05-15-2047 SEDOL: BDFZC82	1,995,000.000	1,853,917.17	1,631,696.83
MCDONALDS CORP 4.45% DUE 03-01-2047 REG SEDOL: BDFC7W2	2,000,000.000	1,996,720.00	1,680,392.20
MCDONALDS CORP 4.875% DUE 12-09-2045 CUSIP: 58013MFA7	795,000.000	771,030.75	715,715.29

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Corporate Debt Instruments - Other			
United States - USD			
MCDONALDS CORP 5.15% DUE 09-09-2052 BEO CUSIP: 58013MFT6	4,724,000.000	4,586,756.16	4,328,346.15
MCKESSON CORP CORP BD 4.883 DUE 03-15-2044 BEO CUSIP: 581557BC8	645,000.000	613,220.85	569,035.28
MCLAREN HLTH CARE 4.386% DUE 05-15-2048 CUSIP: 581760AV7	2,045,000.000	2,045,000.00	1,720,075.92
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	655,000.000	486,442.30	507,791.33
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	815,000.000	522,428.15	494,820.73
MERCK & CO INC 5.15% 05-17-2063 SEDOL: BP487N6	1,010,000.000	1,000,910.58	925,445.62
META PLATFORMS INC FIXED 3.85% DUE 08-15-2032 CUSIP: 30303M8H8	3,000.000	2,657.43	2,788.99
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	2,562,000.000	2,250,074.52	2,162,931.35
META PLATFORMS INC 4.65% 08-15-2062 CUSIP: 30303M8K1	827,000.000	751,215.78	704,626.45
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	7,786,000.000	7,914,628.30	7,544,892.97
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	5,523,000.000	5,660,583.23	5,407,113.49
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	5,164,000.000	5,297,402.04	5,223,320.73
METLIFE INC FIXED 10.75% DUE 08-01-2069 SEDOL: B3Q5R19	200,000.000	321,000.00	266,908.60
METLIFE INC 4.125% DUE 08-13-2042 CUSIP: 59156RBD9	1,000,000.000	986,429.07	830,263.32
METLIFE INC 4.6% DUE 05-13-2046 SEDOL: BYQ29M2	1,180,000.000	1,306,814.60	1,025,844.38
METLIFE INC 5.7% DUE 06-15-2035 CUSIP: 59156RAM0	800,000.000	954,008.00	822,495.47
MFA 2023-NQM4 TR FLTG RT 6.105% DUE 12-25-2068 CUSIP: 55286LAA0	799,684.020	799,681.63	802,957.45
MICRON TECHNOLOGY INC SR NT 3.477% 11-01-2051 CUSIP: 595112BU6	488,000.000	345,862.44	330,189.09

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Corporate Debt Instruments - Other			
United States - USD			
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	1,300,000.000	1,096,350.65	787,918.25
MICROSOFT CORP 4.5% 06-15-2047 SEDOL: BS4BYQ8	900,000.000	886,001.80	812,848.55
MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050 CUSIP: 595620AV7	669,000.000	483,278.91	449,620.22
MIDAMERICAN ENERGY 5.15% DUE 11-15-2043 SEDOL: BMJ6RW3	767,000.000	836,902.85	728,584.57
MIDAMERICAN ENERGY 5.858% 09-15-2054 CUSIP: 595620AY1	959,000.000	1,058,130.59	976,771.80
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 CUSIP: 59562VAP2	4,968,000.000	4,943,855.52	5,138,817.48
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 SEDOL: BJ5F6K4	1,800,000.000	1,797,354.00	1,765,366.43
MILLENNIUM ESCR 6.625% DUE 08-01-2026 SEDOL: BNZKRP9	537,000.000	537,000.00	419,034.60
MONDELEZ INTL INC 2.75% DUE 04-13-2030 REG CUSIP: 609207AT2	167,000.000	165,383.44	149,284.94
MONTEFIORE MED CTR FIXED 5.246% DUE 11-01-2048 CUSIP: 61237WAE6	1,625,000.000	1,625,000.00	1,354,392.88
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	2,000,000.000	2,033,260.00	1,895,122.14
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	7,405,000.000	7,405,000.00	7,152,014.32
MORGAN STANLEY 2.802% 01-25-2052 CUSIP: 6174468Y8	2,819,000.000	1,878,343.07	1,724,641.62
MORGAN STANLEY 3.971% 07-22-2038 CUSIP: 61744YAL2	3,260,000.000	3,260,000.00	2,773,674.50
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP: 61747YDY8	1,524,000.000	1,360,636.87	1,257,287.14
MORGAN STANLEY 4.375% DUE 01-22-2047 CUSIP: 61746BEG7	405,000.000	363,379.17	338,594.92
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	1,500,000.000	1,788,300.00	1,343,764.07
MORGAN STANLEY 4.889% 07-20-2033 CUSIP: 61747YEU5	2,910,000.000	2,731,122.30	2,819,843.69

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United States - USD			
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	7,645,000.000	7,645,000.00	7,525,357.59
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	5,400,000.000	5,400,000.00	5,313,416.67
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	1,605,000.000	1,607,166.75	1,596,192.72
MORGAN STANLEY 5.597% 03-24-2051 CUSIP: 6174468N2	2,623,000.000	2,819,043.12	2,596,838.85
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	1,915,000.000	1,915,000.00	1,923,986.02
MORGAN STANLEY 5.948% 01-19-2038 CUSIP: 61747YFB6	1,435,000.000	1,435,000.00	1,438,913.02
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	200,000.000	181,944.00	161,791.27
MPLX LP 4.5% 04-15-2038 SEDOL: BYZGJX6	3,226,000.000	3,218,265.71	2,812,561.39
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	3,596,000.000	3,541,627.97	2,950,663.74
MPLX LP 4.8% 02-15-2029 CUSIP: 55336VAS9	50,000.000	49,080.85	49,561.84
MPLX LP 5.5% DUE 02-15-2049 CUSIP: 55336VAT7	2,395,000.000	2,315,412.53	2,201,968.25
MPLX LP 5.65% 03-01-2053 SEDOL: BN14QS1	1,926,000.000	1,917,063.36	1,797,851.00
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	600,000.000	600,000.00	403,255.04
NASDAQ INC 3.25% DUE 04-28-2050 REG CUSIP: 63111XAB7	1,175,000.000	1,152,651.50	786,892.07
NASDAQ INC 5.95% 08-15-2053 CUSIP: 63111XAK7	459,000.000	487,967.49	463,538.57
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	422,000.000	439,660.70	430,074.52
NATIONAL RETAIL PPTYS INC 4.8% 10-15-2048 CUSIP: 637417AM8	2,725,000.000	2,686,495.75	2,305,522.44
NATIONWIDE CHILDRENS HOSP TAXABLE BD SER2022A 3/A4 4.556% 11-01-2052 CUSIP: 63861UAA7	392,000.000	361,941.44	342,949.74

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Corporate Debt Instruments - Other			
United States - USD			
NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL: BN4NBF7	1,300,000.000	1,289,548.00	1,117,231.27
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 CUSIP: 63946BAJ9	450,000.000	443,211.67	383,638.01
NETFLIX INC 4.9% 08-15-2034 SEDOL: BR2NKN8	2,400,000.000	2,390,736.00	2,353,678.90
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	1,600,000.000	1,597,328.00	1,636,357.28
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 CUSIP: 437076CQ3	482,000.000	394,801.38	349,782.89
NEWELL BRANDS INC FIXED 5.75% DUE 04-01-2046 SEDOL: BD3J3M7	1,100,000.000	813,401.32	1,049,985.57
NEWELL BRANDS INC 5.2% DUE 04-01-2026 SEDOL: BD3J3H2	1,135,000.000	1,120,536.52	1,134,516.09
NEWMONT CORP/NEWCREST FIN PTY LTD 3.25% 05-13-2030 SEDOL: BMZLBP3	3,400,000.000	3,385,666.34	3,124,506.91
NEWMONT CORP/NEWCREST FIN PTY LTD 4.2% 05-13-2050 SEDOL: BSNR2V8	400,000.000	397,506.49	323,158.24
NEWMONT CORP/NEWCREST FIN PTY LTD 5.35% 03-15-2034 SEDOL: BQTXQH0	850,000.000	847,314.00	846,282.07
NEXTERA ENERGY CAP HLDGS INC 2.25% DUE 06-01-2030/05-12-2020 REG SEDOL: BMDX623	1,600,000.000	1,599,408.00	1,383,628.94
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	4,000,000.000	3,998,040.00	3,676,892.72
NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034 SEDOL: BS2H2W0	1,530,000.000	1,525,440.60	1,513,455.18
NGL ENERGY OPER 8.125% DUE 02-15-2029 SEDOL: BPG27X6	58,000.000	58,000.00	58,762.43
NISOURCE FIN CORP 4.375% 05-15-2047 CUSIP: 65473QBF9	509,000.000	433,433.19	416,592.15
NISOURCE FIN CORP 4.8% DUE 02-15-2044 CUSIP: 65473QBC6	2,860,000.000	3,203,475.82	2,525,330.46
NISOURCE FIN CORP 5.25% DUE 02-15-2043 CUSIP: 65473QBB8	1,343,000.000	1,301,958.65	1,251,979.75
NISOURCE FIN CORP 5.8% DUE 02-01-2042 SEDOL: B42ZRR6	603,000.000	703,749.24	584,484.18

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Corporate Debt Instruments - Other			
United States - USD			
NISOURCE FIN CORP 5.95% DUE 06-15-2041 CUSIP: 65473QAX1	339,000.000	356,163.57	342,958.11
NNN REIT INC 5.6% 10-15-2033 SEDOL: BQ2KQQ7	798,000.000	779,454.48	804,740.77
NORFOLK SOUTHERN CORP 5.35% 08-01-2054 SEDOL: BRZW957	2,600,000.000	2,584,816.00	2,478,917.74
NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051 CUSIP: 655844CLO	1,058,000.000	713,191.68	652,199.98
NORFOLK SOUTHN CORP SR NT 4.1% 05-15-2121 SEDOL: BMBVPW2	500,000.000	498,685.00	346,802.45
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	1,527,000.000	1,107,062.52	967,045.63
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 CUSIP: 655844BX5	885,000.000	731,625.51	681,128.84
NORFOLK SOUTHN 3.05% DUE 05-15-2050 CUSIP: 655844CF3	1,414,000.000	984,331.50	915,632.72
NORFOLK SOUTHN 4.65% DUE 01-15-2046 CUSIP: 655844BR8	5,320,000.000	5,666,295.90	4,622,641.15
NORFOLK SOUTHN 5.1% DUE 08-01-2118 SEDOL: BD5H1Q9	3,010,000.000	3,018,051.30	2,561,275.55
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG CUSIP: 665772CS6	628,000.000	609,436.32	375,362.14
NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO CUSIP: 665772CV9	667,000.000	590,808.83	560,706.48
NORTHN STS PWR CO 2.9% DUE 03-01-2050 CUSIP: 665772CR8	750,000.000	488,274.11	480,642.69
NORTHN STS PWR CO 4.85% DUE 08-15-2040 CUSIP: 665772CG2	415,000.000	385,750.80	374,337.20
NORTHN STS PWR CO 4% DUE 08-15-2045 CUSIP: 665772CN7	460,000.000	381,114.60	365,972.69
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 CUSIP: 666807BJ0	5,621,000.000	5,460,484.10	4,398,664.93
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	4,272,000.000	4,250,227.32	3,818,899.72
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2GOM3	2,567,000.000	2,545,853.47	2,387,743.77

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NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034 SEDOL: BQWNTW3	2,720,000.000	2,692,058.45	2,650,769.72
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 CUSIP: 666807BP6	1,026,000.000	941,470.96	806,067.47
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 CUSIP: 666807BH4	2,214,000.000	2,210,912.07	1,985,880.53
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 CUSIP: 666807BT8	489,000.000	492,114.93	468,240.43
NORTHWESTERN UNIV 2.64% DUE 12-01-2050 CUSIP: 668444AS1	588,000.000	380,459.52	365,781.63
NORTHWESTERN UNIV 3.662% DUE 12-01-2057 CUSIP: 668444AQ5	625,000.000	489,537.50	459,196.63
NRG ENERGY INC 4.45% DUE 06-15-2029 CUSIP: 629377CL4	2,560,000.000	2,592,585.01	2,444,841.83
NVIDIA CORP 3.5% DUE 04-01-2040 CUSIP: 67066GAG9	640,000.000	521,032.63	529,641.27
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	690,000.000	536,603.44	513,509.52
OBX 2021-NQM4 TR 1.957% DUE 10-25-2061 CUSIP: 67115DAA0	2,325,354.270	1,944,577.52	1,920,564.04
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	5,650,000.000	6,433,874.59	5,793,691.03
OCCIDENTAL PETE CORP 5.55% 10-01-2034 SEDOL: BQ5HTN3	1,100,000.000	1,095,831.00	1,071,771.01
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	1,100,000.000	1,107,337.00	1,043,668.77
OCCIDENTAL PETE 4.625% DUE 06-15-2045 CUSIP: 674599CF0	525,000.000	535,673.25	397,508.16
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	2,000,000.000	2,049,580.00	1,971,309.60
OCCIDENTAL PETE 7.95% DUE 06-15-2039 CUSIP: 674599DH5	1,925,000.000	2,185,337.00	2,195,629.98
OCCIDENTAL PETROLEUM CORP 4.3% DUE 08-15-2039 CUSIP: 674599CX1	875,000.000	870,458.75	704,511.40
OGLETHORPE PWR 5.25% DUE 09-01-2050 SEDOL: B677P66	680,000.000	736,589.60	611,730.60

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Corporate Debt Instruments - Other			
United States - USD			
OH EDISON CO 6.875 DUE 07-15-2036 BEO SEDOL: B17P026	310,000.000	347,937.70	342,014.33
OHIO POWER CO SR NT 2.9% 10-01-2051 CUSIP: 677415CU3	2,851,000.000	1,784,551.87	1,715,388.08
OHIO PWR CO CORP 4.0% 06-01-2049 CUSIP: 677415CR0	2,238,000.000	1,747,964.22	1,680,555.40
OHIO PWR CO 4.15% DUE 04-01-2048 CUSIP: 677415CQ2	2,126,000.000	1,643,568.45	1,632,871.00
OHIO PWR CO 5.0% 06-01-2033 CUSIP: 677415CV1	1,402,000.000	1,364,490.38	1,356,189.92
OHIO PWR CO 5.65% 06-01-2034 CUSIP: 677415CW9	1,317,000.000	1,334,376.02	1,326,014.83
OMEGA HEALTHCARE INVS INC 4.5% DUE 01-15-2025 SEDOL: BYV6W08	4,000,000.000	3,981,600.00	3,998,560.20
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	1,025,000.000	1,021,976.25	750,365.03
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 CUSIP: 68233JCD4	590,000.000	385,140.20	348,418.57
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	2,000,000.000	1,998,040.00	1,583,532.70
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 CUSIP: 68233JCM4	444,000.000	415,828.20	397,249.84
ONEOK INC NEW 3.95% 03-01-2050 CUSIP: 682680CA9	1,025,000.000	763,307.25	740,217.85
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	3,000,000.000	3,143,530.00	2,540,355.45
ONEOK INC NEW 5.05% 11-01-2034 SEDOL: BQTY4G8	7,600,000.000	7,575,604.00	7,271,396.60
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	3,350,000.000	3,303,138.03	2,954,414.37
ONEOK INC NEW 7.15% DUE 01-15-2051 REG CUSIP: 682680BF9	298,000.000	341,013.32	323,927.61
ONEOK INC 5.7% 11-01-2054 CUSIP: 682680CF8	1,336,000.000	1,293,626.09	1,257,690.65
ONEOK INC 6.625% DUE 09-01-2053 SEDOL: BMZ6BW5	3,709,000.000	3,717,467.85	3,904,167.36

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ONEOK PARTNERS L P 6.2% DUE 09-15-2043 SEDOL: BDS54B6	1,975,000.000	2,331,855.50	1,972,552.23
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13	2,700,000.000	2,697,219.00	2,438,774.62
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	8,225,000.000	7,942,239.00	6,420,160.37
ORACLE CORP FIXED 6.9% DUE 11-09-2052 CUSIP: 68389XCK9	4,450,000.000	4,447,196.50	4,993,850.74
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	3,880,000.000	3,449,035.33	3,038,013.89
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	14,780,000.000	13,564,206.39	10,364,045.05
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	870,000.000	876,867.45	726,996.70
ORACLE CORP 3.85% DUE 07-15-2036 CUSIP: 68389XBH7	950,000.000	752,181.50	814,156.21
ORACLE CORP 3.95% DUE 03-25-2051 CUSIP: 68389XCA1	12,896,000.000	9,545,056.37	9,559,964.84
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	4,110,000.000	4,127,098.56	3,244,963.37
ORACLE CORP 4.3% DUE 07-08-2034 CUSIP: 68389XAV7	750,000.000	773,107.50	689,971.36
ORACLE CORP 4.375% DUE 05-15-2055 CUSIP: 68389XBG9	2,956,000.000	2,484,501.07	2,317,080.43
ORACLE CORP 4.5% DUE 07-08-2044 SEDOL: BP4W512	6,028,000.000	5,683,651.26	5,089,140.62
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	3,734,000.000	3,303,626.05	2,876,682.23
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	9,557,000.000	7,741,058.08	7,290,985.22
ORACLE CORP 5.375 DUE 07-15-2040 CUSIP: 68389XAM7	2,558,000.000	2,389,924.70	2,465,253.08
ORACLE CORP 5.375% 09-27-2054 CUSIP: 68389XCU7	3,026,000.000	2,957,080.56	2,788,722.59
ORL 2024-GLKS MTG TR 6.20386% 12-15-2039 CUSIP: 67120DAC9	1,210,000.000	1,206,976.57	1,210,000.00

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Corporate Debt Instruments - Other			
United States - USD			
OTIS WORLDWIDE CORP 3.112% DUE 02-15-2040 BEO CUSIP: 68902VAL1	4,204,000.000	4,334,662.11	3,147,474.22
OVINTIV INC 7.1% 07-15-2053 CUSIP: 69047QAD4	3,283,000.000	3,592,627.59	3,490,451.79
OWENS CORNING NEW 4.3% DUE 07-15-2047 SEDOL: BF1X5B8	900,000.000	770,988.26	718,086.42
OWENS CORNING NEW 4.4% DUE 01-30-2048 SEDOL: BG063N3	1,000,000.000	985,706.66	804,369.03
OWENS CORNING 5.95% 06-15-2054 CUSIP: 690742AQ4	1,048,000.000	1,034,103.52	1,037,155.61
PAC GAS & ELEC CO FIXED 3.15% DUE 01-01-2026 CUSIP: 694308JP3	5,604,000.000	5,887,825.63	5,505,312.83
PAC GAS & ELEC CO FIXED 3.3% DUE 03-15-2027 SEDOL: BYXYH72	4,200,000.000	4,416,552.00	4,053,825.05
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 CUSIP: 694308JQ1	380,000.000	338,561.28	328,355.16
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	11,402,000.000	10,415,394.95	9,885,637.64
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	2,248,000.000	2,107,313.37	1,684,162.98
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	1,815,000.000	1,521,825.05	1,245,767.58
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099	4,429,000.000	4,283,450.52	3,613,602.86
PAC GAS & ELEC CO 5.9% DUE 10-01-2054 SEDOL: BTFK546	2,000,000.000	1,990,380.00	1,977,390.84
PAC LIFE INS CO 4.3% 10-24-2067 SEDOL: BZ3CYH2	9,362,000.000	9,312,090.86	7,360,593.51
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	6,160,000.000	6,153,593.60	5,268,994.81
PACIFIC GAS & ELEC CO 3.95% 12-01-2047 CUSIP: 694308HY6	1,764,000.000	1,391,076.19	1,319,160.23
PACIFIC GAS & ELEC CO 4.0% 12-01-2046 CUSIP: 694308HR1	668,000.000	522,382.68	503,456.26
PACIFIC GAS & ELEC CO 4.25% 03-15-2046 CUSIP: 694308HN0	1,405,000.000	1,443,131.70	1,111,832.64

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United States - USD			
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL: B80L9N4	2,555,000.000	2,709,668.98	2,120,161.94
PACIFIC GAS & ELEC CO 4.6% 06-15-2043 SEDOL: BBK3XJ5	1,656,000.000	1,637,448.15	1,397,450.83
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 CUSIP: 694308KD8	1,552,000.000	1,360,795.91	1,392,513.24
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 CUSIP: 694308KK2	1,352,000.000	1,540,322.96	1,465,237.96
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	1,828,000.000	1,927,696.70	1,995,087.42
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 CUSIP: 694308HA8	438,000.000	333,830.46	329,475.55
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	1,517,000.000	1,514,265.06	1,212,160.90
PACIFICORP 5.35% DUE 12-01-2053 SEDOL: BPCPZ91	1,300,000.000	1,296,100.00	1,197,074.68
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	700,000.000	690,655.00	654,523.75
PACIFICORP 6.25% DUE 10-15-2037 SEDOL: B2853J0	1,600,000.000	1,606,576.00	1,678,968.93
PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049 CUSIP: 695156AV1	1,600,000.000	1,585,920.00	1,229,624.90
PARAMOUNT GLOBAL FIXED 6.25% DUE SEDOL: BD6V825	4,365,000.000	4,467,300.01	4,165,954.25
PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 SEDOL: BMXHJH1	2,760,000.000	2,694,662.50	2,667,768.17
PAYPAL HLDGS INC 5.5% 06-01-2054 SEDOL: BT02B38	540,000.000	530,673.30	527,868.93
PECO ENERGY CO FIXED 3.9% DUE 03-01-2048 CUSIP: 693304AW7	656,000.000	556,374.08	509,490.64
PECO ENERGY CO FIXED 4.6% DUE 05-15-2052 CUSIP: 693304BD8	425,000.000	421,927.25	365,176.56
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 SEDOL: BMWPCX3	3,836,000.000	3,667,666.08	2,381,332.99
PECO ENERGY CO 2.8% DUE 06-15-2050 SEDOL: BM93S87	1,460,000.000	1,458,525.40	911,524.54

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PECO ENERGY CO 5.25% 09-15-2054 CUSIP: 693304BG1	1,657,000.000	1,670,645.81	1,570,426.12
PFIZER INC FIXED 3.9% 03-15-2039 CUSIP: 717081EU3	2,281,000.000	2,199,087.37	1,925,880.26
PFIZER INC 2.55% DUE 05-28-2040 CUSIP: 717081EZ2	2,356,000.000	1,777,307.57	1,633,203.58
PFIZER INC 2.7% DUE 05-28-2050 CUSIP: 717081FA6	3,902,000.000	2,719,733.02	2,404,216.75
PFIZER INC 4.1% 09-15-2038 CUSIP: 717081EJ8	543,000.000	510,099.64	474,395.84
PFIZER INC 4.2% 09-15-2048 CUSIP: 717081EK5	975,000.000	873,482.54	790,834.94
PFIZER INC 4.3% DUE 06-15-2043 CUSIP: 717081DE0	382,000.000	352,359.15	325,739.57
PFIZER INC 4.4% DUE 05-15-2044 CUSIP: 717081DK6	1,514,000.000	1,361,031.78	1,311,528.45
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 CUSIP: 716973AG7	11,265,000.000	11,112,966.45	10,564,305.96
PG&E CORP 7.375% 03-15-2055 CUSIP: 69331CAM0	803,000.000	816,008.91	824,064.30
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	1,959,000.000	1,958,909.89	1,374,911.93
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP: 71710TAJ7	1,115,000.000	1,114,957.96	1,107,641.43
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	757,000.000	756,928.69	715,846.38
PHILLIPS 66 CO 4.68% 02-15-2045 SEDOL: BPYTLF9	1,192,000.000	1,042,618.56	997,203.42
PHILLIPS 66 4.875% DUE 11-15-2044 CUSIP: 718546AL8	575,000.000	601,956.00	497,240.93
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG CUSIP: 723787AQ0	1,660,000.000	1,441,544.00	1,414,187.03
PIONEER NAT RES CO 2.15% DUE 01-15-2031 CUSIP: 723787AR8	1,966,000.000	1,704,733.96	1,669,037.69
PNC FINANCIAL SERVICES 5.939% 08-18-2034 CUSIP: 693475BS3	1,629,000.000	1,648,999.14	1,678,005.99

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Corporate Debt Instruments - Other			
United States - USD			
PNC FINL SVCS GROUP INC 5.401% 07-23-2035 CUSIP: 693475BZ7	3,823,000.000	3,839,394.85	3,797,518.83
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP: 693475BW4	352,000.000	365,699.84	356,162.04
PNC FINL SVCS GROUP INC 6.037% 10-28-2033 CUSIP: 693475BJ3	593,000.000	633,715.38	613,827.41
PNC FINL SVCS GROUP INC 6.25% 12-31-2049 CUSIP: 693475BP9	1,850,000.000	1,850,000.00	1,868,409.35
PNC FINL SVCS GROUP INC 6.875% 10-20-2034 CUSIP: 693475BU8	1,193,000.000	1,268,301.84	1,304,585.50
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 CUSIP: 69352PAT0	2,078,000.000	2,107,851.09	2,046,622.76
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053 SEDOL: BRBNHY9	1,900,000.000	1,861,563.00	1,813,859.95
PROGRESS ENERGY 6.5% DUE 02-01-2042 CUSIP: 29273RAR0	1,225,000.000	1,070,343.75	1,269,650.39
PROGRESS ENERGY 6% DUE 12-01-2039 CUSIP: 743263AP0	5,000,000.000	5,220,350.00	5,056,962.95
PROJECT GRANGE BND/CORP 6.5% 03-20-2045 CUSIP: 1091109G3	3,037,817.920	2,985,000.00	3,037,817.92
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL: BHNC1G4	1,500,000.000	1,430,130.00	962,667.89
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	1,300,000.000	1,300,000.00	1,299,076.31
PUBLIC SERVICE COLORADO 5.35% 5-15-2034 SEDOL: BQD1722	1,200,000.000	1,197,012.00	1,201,758.92
PUBLIC SERVICE COLORADO 5.75% 05-15-2024 SEDOL: BPRBV18	875,000.000	872,786.25	874,188.58
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	500,000.000	405,564.00	371,555.61
PUBLIC SVC CO COLO 4.75% DUE 08-15-2041 CUSIP: 744448CE9	1,570,000.000	1,383,923.60	1,379,944.91
PUGET ENERGY INC NEW 4.1% 06-15-2030 SEDOL: BN7GF17	1,000,000.000	998,330.00	942,996.34
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	760,000.000	760,000.00	609,714.55

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Corporate Debt Instruments - Other			
United States - USD			
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 SEDOL: BMT8BV6	4,700,000.000	5,005,500.00	4,636,474.61
PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO CUSIP: 00139PAA6	1,800,000.000	2,183,466.15	1,942,580.66
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO CUSIP: 00928QAU5	1,500,000.000	1,478,145.00	1,395,534.05
PVTPL AMENTUM ESCROW CORP 7.25% 08-01-2032 SEDOL: BR2NN28	1,337,000.000	1,367,131.88	1,347,118.17
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	5,100,000.000	5,045,685.00	4,437,230.32
PVTPL ANCHORAGE CAP CLO SR 15-7A CL AR3 FLTG RT 04-28-2037 CUSIP: 03328TBS3	1,000,000.000	1,000,000.00	1,008,300.50
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 SEDOL: BS4DJ70	900,000.000	899,946.00	924,202.90
PVTPL ARCHROCK PARTNERS LP 6.625% 09-01-2032 CUSIP: 03959KAD2	1,630,000.000	1,630,000.00	1,627,861.57
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	900,000.000	897,939.00	814,061.30
PVTPL ARES STRATEGIC INCOME FU 5.7% 03-15-2028 CUSIP: 04020EAE7	10,285,000.000	10,223,947.45	10,282,740.28
PVTPL AS MILEAGE PLAN IP LTD 5.021% 10-20-2029 CUSIP: 00218QAA8	885,000.000	885,000.00	862,267.41
PVTPL AT T REI II MU-PTY LE-BA PASS-TH TR 144A 6.088% 12-15-2044 CUSIP: 046912AA9	15,890,000.000	15,985,340.00	15,985,340.00
PVTPL ATHENE GLOBAL FDG 5.526% 07-11-2031 SEDOL: BS6VK91	500,000.000	500,000.00	501,113.59
PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031 SEDOL: BL9YPS2	1,000,000.000	1,000,000.00	983,188.58
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	4,248,000.000	4,299,652.32	3,910,009.03
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	4,200,000.000	4,132,617.75	3,765,990.19
PVTPL BEACON FDG TR 6.266% 08-15-2054 SEDOL: BRK16T2	2,273,000.000	2,273,000.00	2,246,037.61
PVTPL BENEFIT STR PARTNERS CLO VIII LTD/BENE SER 15-8A CL A1AR FLTG 01-20-2031 CUSIP: 08180XAN2	879,556.300	875,783.01	880,040.23

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PVTPL BLACKSTONE HLDGS FIN CO L L C 6.2% DUE 04-22-2033/11-03-2022 BEO SEDOL: BNVSWH4	1,900,000.000	1,896,732.00	1,995,230.68
PVTPL BLACKSTONE PRIVATE CRE 6.0% 11-22-2034 CUSIP: 09261HBV8	5,389,000.000	5,264,945.22	5,264,723.41
PVTPL BLUE RACER MID LLC/FINAN 7.0% 07-15-2029 SEDOL: BPJKDC8	74,000.000	74,000.00	75,579.73
PVTPL BLUEMOUNTAIN CLO 2013-2A LTD CL A-1-R FLTG 10-22-2030 CUSIP: 09626YAN0	245,530.980	244,610.24	245,582.71
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	2,636,000.000	2,702,344.44	2,802,052.74
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	18,246,000.000	16,113,740.99	14,702,943.55
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	7,411,000.000	7,112,239.91	7,052,681.34
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 CUSIP: 11135FBJ9	2,986,000.000	2,416,067.62	2,332,842.75
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO CUSIP: 11135FBF7	675,000.000	558,454.50	558,096.86
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	4,528,000.000	3,713,966.97	3,698,594.69
PVTPL BROADCOM INC 3.419% DUE 04-15-2033 BEO CUSIP: 11135FBK6	601,000.000	532,383.83	526,208.69
PVTPL BROADCOM INC 3.469% DUE 04-15-2034 BEO CUSIP: 11135FBL4	475,000.000	375,620.50	411,787.76
PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054 SEDOL: BSWW1P1	877,000.000	877,000.00	910,467.15
PVTPL BRYANT PK FDG 2023-19 LTD/BRYANT PK FD SER 23-19A CL A1 FLTG 04-15-2036 CUSIP: 11765AAA7	6,000,000.000	6,076,200.00	6,039,061.80
PVTPL BX COML MTG TR 2024-XL4 FLTG 02-15-2039 CUSIP: 05611VAA9	5,054,448.970	5,041,811.83	5,074,982.67
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 CUSIP: 133434AD2	831,000.000	709,264.89	670,052.76
PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO CUSIP: 133434AC4	795,000.000	655,938.60	659,948.88
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	400,000.000	399,224.00	418,047.05

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United States - USD			
PVTPL CARLYLE GLOBAL MKT SER 14-3RA CL A1A FLTG 07-27-2031 CUSIP: 14315LAA2	3,898,031.600	3,898,031.60	3,902,648.04
PVTPL CARLYLE GLOBAL MKT STRATEGIES CLO SER 2013-3 CL A-1A-R FLTG 10-15-2030 CUSIP: 14310GAN0	443,057.280	440,487.55	443,487.98
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 03-01-2030 CUSIP: 1248EPCD3	2,625,000.000	2,789,062.50	2,397,061.30
PVTPL CCO HLDGS LLC/CAP CORP 4.75% DUE 02-01-2032 BEO SEDOL: BMV1FZ5	435,000.000	351,806.25	381,790.14
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 5.375% 06-01-2029 CUSIP: 1248EPCB7	4,348,000.000	4,640,088.75	4,153,533.53
PVTPL CEDAR FDG V CLO LTD/CEDAR FDG V CLO LL SER-16-5A CL-A1R VAR 07-17-2031 CUSIP: 15032AAN7	2,745,201.580	2,745,201.58	2,748,650.93
PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034 SEDOL: BSQMNJ5	1,800,000.000	1,796,760.00	1,812,036.60
PVTPL CIVITAS RES INC 8.375% 07-01-2028 SEDOL: BRT7527	2,088,000.000	2,159,236.25	2,168,530.94
PVTPL CLEVELAND-CLIFFS INC 7.0% 03-15-2032 CUSIP: 185899AP6	1,330,000.000	1,320,025.00	1,306,207.23
PVTPL CMO BFLD TRUST SR 24-UNIV CL B FLTG 11-15-2029 CUSIP: 08861RAC5	1,020,000.000	1,017,449.59	1,020,000.00
PVTPL CMO BX TR 2021-ARIA BX 2021-ARIA AVAR RT DUE 10-15-2036 BEO CUSIP: 05608RAA3	3,000,000.000	2,862,187.50	2,991,562.50
PVTPL CMO BX TRUST SR 24-KING CL A FLTG RT 05-15-2039 CUSIP: 05612RAA7	439,217.780	439,492.30	439,492.29
PVTPL CMO CREDIT SUISSE MORTGAGE TR SR 19-UVIL CL A 3.15950% 12-15-2041 CUSIP: 12656DAA1	2,550,000.000	2,248,582.03	2,295,965.43
PVTPL CMO DBWF MTG TR COML MTG SER 2016-85T CL A 3.791% 12-10-2036 CUSIP: 23307CAA3	700,000.000	641,511.72	666,753.08
PVTPL CMO HUDSON YDS 2019-30Y MTG TR 3.228% DUE 06-10-2037 BEO CUSIP: 44421GAA1	3,550,000.000	3,177,534.00	3,225,402.56
PVTPL CMO J P MORGAN MORTGAGE TRUST SR 24-4 CL A5A 10-25-2054 CUSIP: 46657WAH1	1,575,000.000	1,565,982.10	1,566,548.08
PVTPL CMO ONE BRYANT PK TR SER 2019-0BP CL A 2.51641% DUE 09-13-2049 CUSIP: 68236JAA9	2,600,000.000	2,235,999.99	2,270,232.12
PVTPL CMO ONSLOW BAY FINANCIAL LLC SER 24-NQM4 CL A1 STEP UP 01-25-2064 CUSIP: 67118TAA2	2,589,401.260	2,589,354.91	2,602,435.53

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United States - USD			
PVTPL CMO ONSLOW BAY FINANCIAL LLC SR 24-NQM5 CL A1 STEP UP 03-25-2028 CUSIP: 67448NAA6	3,132,654.420	3,132,634.37	3,148,423.58
PVTPL CMO VERUS SECURITIZATION TR 2022-2SR 22-2 CL A1 VAR RT DUE 02-25-2067 BEO CUSIP: 92538XAA3	1,331,699.160	1,170,438.75	1,255,698.82
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.497% DUE 08-15-2043 SEDOL: BRYQ9K5	928,000.000	928,226.83	963,650.34
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053 SEDOL: BRYQ9Q1	3,638,000.000	3,638,009.20	3,818,123.71
PVTPL CORESTATES CAP III FRN 02-15-2027 SEDOL: 2429841	985,000.000	934,518.75	971,730.43
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL: BMBQ141	500,000.000	499,605.00	434,665.40
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SEDOL: B8YWZN5	2,536,000.000	2,333,643.95	2,036,316.86
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SEDOL: BTCK8Z1	1,396,000.000	1,394,213.12	1,294,935.98
PVTPL CRH AMER FIN INC GTD NT 144A 4.5% DUE 04-04-2048/04-04-2018 BEO CUSIP: 12636YAD4	900,000.000	881,713.06	748,096.77
PVTPL CROWN CITY CLO SER 23-5A CL A1R FLTG 04-20-2037 CUSIP: 22823AAN6	4,400,000.000	4,400,000.00	4,418,920.88
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	1,082,469.460	1,217,604.95	1,072,901.70
PVTPL DCP MID STREAM OPERATING 11-03-2036 CUSIP: 26439XAH6	638,000.000	668,784.85	656,368.66
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO CUSIP: 23311RAA4	1,247,000.000	1,356,346.32	1,339,703.53
PVTPL DIGITAL RLTY TR LP 1.875% 11-15-2029 CUSIP: 25389JAX4	1,227,000.000	1,227,000.00	1,263,810.00
PVTPL DRYDEN SENIOR LOAN FD SER 18-55A CL A1 FLTG 04-15-2031 CUSIP: 26245MAC5	1,541,293.310	1,541,293.31	1,544,134.53
PVTPL EAST OHIO GAS CO 3.0% DUE 06-15-2050 CUSIP: 27409LAE3	1,089,000.000	722,574.53	667,775.69
PVTPL EQT CORP SR NT 3.625% 05-15-2031 CUSIP: 26884LAN9	2,501,000.000	2,242,288.82	2,229,851.08
PVTPL FARMERS EXCHANGE CAP II 6.151% 11-01-2053 SEDOL: BG4TC86	1,980,000.000	2,116,607.22	1,901,622.10

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PVTPL FARMERS INS EXCHANGE 7.0% 10-15-2064 SEDOL: BS6TY48	790,000.000	790,000.00	814,463.95
PVTPL FERGUSON FIN PLC NT 3.25% 06-02-2030 CUSIP: 314890AB0	600,000.000	597,312.00	545,399.64
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO CUSIP: 33767BAA7	642,000.000	630,838.84	615,255.94
PVTPL FIRSTENERGY TRANSMISSION LLC 5.0% 01-15-2035 CUSIP: 33767BAF6	1,072,000.000	1,070,737.83	1,036,581.77
PVTPL FIVE CORNERS FUNDING TRUST 5.997% DUE 02-15-2053 SEDOL: BQBF1N5	1,163,000.000	1,163,000.00	1,175,332.95
PVTPL FOREST CY SOUTHN GROUP LLC 2011 A-1 5.625 DUE 10-01-2046 CUSIP: 345609AA9	5,958,302.470	6,077,468.54	5,159,830.36
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	1,200,000.000	1,191,996.00	1,263,020.35
PVTPL FOUNDRY JV HOLDCO LLC 6.15% 01-25-2032 CUSIP: 350930AC7	2,595,000.000	2,653,205.85	2,618,799.73
PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038 CUSIP: 350930AE3	327,000.000	336,711.90	330,508.26
PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035 CUSIP: 350930AD5	1,864,000.000	1,910,897.72	1,876,774.35
PVTPL FREEDOM MORTGAGE CORPORATION 6.625% 01-15-2027 SEDOL: BR54191	1,800,000.000	1,764,705.96	1,800,304.20
PVTPL FREEDOM MORTGAGE CORPORATION 12.0% 10-01-2028 SEDOL: BR53N47	1,100,000.000	1,078,000.00	1,196,294.57
PVTPL FRONTIER COMMUNICATIONS CORP 5.0% DUE 05-01-2028 BEO SEDOL: BMF4PS3	736,000.000	647,680.00	719,749.86
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 6.0% 01-15-2030 SEDOL: BMTVRK6	1,300,000.000	1,293,188.75	1,297,097.41
PVTPL FT BENNING FAM CMNTYS LLC 2006 SERA MILITARY HSG REV BD CL I 1-15-2051 BEO CUSIP: 346845AD2	48,000,000.000	6,360,000.00	8,705,280.00
PVTPL GA GLOBAL FUNDING TRUST 5.2% 12-09-2031 SEDOL: BQVXDG6	800,000.000	798,608.00	780,722.45
PVTPL GARTNER INC 4.5% DUE 07-01-2028 BEO SEDOL: BLCC3M3	600,000.000	600,000.00	584,986.36
PVTPL GENERATE CLO LTD SER 24-15A CL A FLTG 07-20-2037 CUSIP: 37147XAA1	4,400,000.000	4,403,740.00	4,421,898.80

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PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	800,000.000	799,408.00	813,122.64
PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054 SEDOL: BRDZX12	900,000.000	900,000.00	941,022.00
PVTPL GOLUB CAPITAL PARTNERS CLO LTD SR 24-74A CL A FLTG 07-25-2037 CUSIP: 38190BAA3	3,775,000.000	3,775,000.00	3,807,159.60
PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070 SEDOL: BL1LCQ8	3,300,000.000	3,223,591.00	2,194,198.22
PVTPL HAYFIN US XII LTD SER 20-12A CL B1FLTG 01-20-2034 CUSIP: 42087DAC3	2,000,000.000	1,994,000.00	2,012,884.00
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 SEDOL: BSLST78	1,984,000.000	1,977,869.44	1,923,685.23
PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO SEDOL: B3VJFD4	1,625,000.000	2,249,786.04	1,816,886.14
PVTPL HORIZON MUT HOLDING INC 6.2% 11-15-2034 SEDOL: BMWGGS9	1,615,000.000	1,610,704.10	1,579,544.55
PVTPL HUDSON AUTOMOTIVE GROUP 8.0% 05-15-2032 CUSIP: 22208WAA1	1,560,000.000	1,639,300.00	1,618,727.31
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC 3.468% DUE 12-01-2050 BEO CUSIP: 459506AS0	800,000.000	544,352.00	525,387.18
PVTPL INVESCO CLO LTD SR 24-4A CL A1 FLTG RT 01-15-2038 CUSIP: 46151BAA3	6,100,000.000	6,100,000.00	6,100,000.00
PVTPL IRON MOUNTAIN INC 6.25% 01-15-2033 CUSIP: 46284VAQ4	615,000.000	615,000.00	612,543.94
PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035 CUSIP: 476556DE2	1,265,000.000	1,260,547.20	1,235,243.86
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	1,300,000.000	1,296,438.00	1,104,627.08
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	900,000.000	875,621.00	632,145.18
PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050 SEDOL: BL9ZCX9	1,200,000.000	847,872.00	828,978.38
PVTPL LCM XIV LTD PARTNERSHIP SER-14A CL-AR FLTG 07-20-2031 BEO CUSIP: 50184VAR5	427,068.860	427,068.86	427,250.54
PVTPL LIBERTY MUT GROUP INC 5.5% DUE 06-15-2052/06-06-2022 BEO SEDOL: BPTJKD5	1,681,000.000	1,677,284.99	1,552,283.44

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PVTPL LIFEPOINT HEALTH INC 11.0% 10-15-2030 SEDOL: BR1H4Z1	255,000.000	271,893.75	279,881.63
PVTPL MADISON PK FDG XVIII LTD/MADISON PK FD SR 15-18A CL ARR VAR RT 10-21-2030 CUSIP: 55819BAW0	1,313,629.100	1,313,629.10	1,313,282.17
PVTPL MAGIC MERGERCO INC 5.25% 05-01-2028 SEDOL: BN6JYK9	595,000.000	436,581.25	449,230.41
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	2,795,000.000	2,721,983.85	2,260,955.55
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 SEDOL: BLB4M78	1,686,000.000	1,628,918.98	1,127,271.76
PVTPL MASSACHUSETTS MUTUAL LIFE INSU CO NEW ISSUE 40YR 3.2% 12-01-2061 SEDOL: BMHXZS8	395,000.000	391,907.15	234,503.89
PVTPL METHANEX US OPERATIONS 6.25% 03-15-2032 CUSIP: 59151LAA4	1,470,000.000	1,459,548.30	1,454,345.94
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO SEDOL: B29W497	200,000.000	264,500.00	218,137.21
PVTPL MONONGAHELA POWER CO 5.85% 02-15-2034 BEO SEDOL: BNQQSK8	1,600,000.000	1,597,136.00	1,635,901.14
PVTPL MONONGAHELA PWR 5.4 DUE 12-15-2043 BEO SEDOL: BGMTTQ5	350,000.000	458,552.50	330,869.03
PVTPL MOUNTAIN VIEW CLO SR 19-2A CL A1R FLTG RT 07-15-2037 CUSIP: 62432PAS1	3,075,000.000	3,075,000.00	3,098,025.60
PVTPL MP CLO VIII LTD SER 15-2A CL ARR FLTG 04-28-2034 CUSIP: 62481WAL1	3,500,000.000	3,500,000.00	3,506,680.45
PVTPL N.W FLA TIMBER FIN LLC N.W FL 4.75DUE 03-04-2029 CUSIP: 667469AA8	4,785,000.000	4,712,411.55	4,527,831.99
PVTPL NATIONWIDE FINL SVCS INC SR NT 144A 5.3% DUE 11-18-2044 BEO SEDOL: BSPL230	3,400,000.000	3,387,862.00	3,121,709.69
PVTPL NAVIENT PVT ED LN PVT ED LN BACKEDNT CL B 144A 3.5 DUE 12-16-2058 BEO CUSIP: 63939NAD5	18,270,000.000	15,068,807.33	17,490,700.46
PVTPL NEUBERGER BERMAN LN ADVISERS CLO 39 LTD SR 20-39A CL A1R FLTG RT 04-20-38 CUSIP: 64134GAL3	4,500,000.000	4,500,000.00	4,533,658.65
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	1,300,000.000	1,303,549.00	1,006,335.17
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	563,000.000	559,560.07	409,942.66

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL NGL ENERGY PARTNERS LP 8.375% 02-15-2032 SEDOL: BPG27W5	81,000.000	81,000.00	81,612.28
PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047 SEDOL: BD6NK03	5,200,000.000	5,114,616.00	3,901,436.76
PVTPL NORTHWESTERN MUT LIFE INS CO - INS PRODS 6.063% DUE 03-30-2040 CUSIP: 668131AA3	4,750,000.000	4,783,107.81	4,866,583.76
PVTPL NRG ENERGY INC 6.0% 02-01-2033 CUSIP: 629377CW0	585,000.000	585,000.00	567,198.57
PVTPL NRG ENERGY INC 6.25% 11-01-2034 CUSIP: 629377CX8	405,000.000	405,000.00	397,242.26
PVTPL OAKTREE CLO LTD SR 24-25A CL A FLT04-20-2037 CUSIP: 67402PAA5	5,775,000.000	5,775,000.00	5,822,207.74
PVTPL OCP CLO LTD SER-16-11A CL-A1R2 FRN 04-26-2036 CUSIP: 67110DBA4	5,375,000.000	5,375,000.00	5,383,405.43
PVTPL OCTAGON INVT PARTNERS 18-R LTD/OCTAGON VAR RT DUE 04-16-2031 BEO CUSIP: 67576FAA7	850,209.960	840,857.65	851,971.94
PVTPL OCTAGON INVT PARTNERS 36 LTD/OCTAGON I SR SECD NT CL A-1 FLT04-15-2031 CUSIP: 67591UAC1	1,173,002.720	1,158,706.76	1,173,099.61
PVTPL OGLETHORPE PWR CORP ELEC MEMBE 5.8% 06-01-2054 SEDOL: BPLQFF1	2,000,000.000	1,994,720.00	1,964,742.60
PVTPL ONSLOW BAY FINANCIAL LLC SR 22-J2 CL A1 VAR 08-25-2052 CUSIP: 67115QAA1	1,983,375.500	1,711,097.47	1,727,163.05
PVTPL OZLM LTD SR 17-17A CL A1R FLT07-20-2030 CUSIP: 67111NAQ7	2,498,162.170	2,498,162.17	2,498,101.21
PVTPL PACIFIC LIFECORP SR NT 3.35% 09-15-2050 SEDOL: BKSDMB5	1,685,000.000	1,676,824.50	1,120,636.48
PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033 SEDOL: BP091F3	38,000.000	38,000.00	37,508.27
PVTPL PIKES PEAK CLO SR 20-5A CL A1R FLT07-20-2037 CUSIP: 72133PAL7	4,525,000.000	4,525,000.00	4,565,914.60
PVTPL ROCC TRUST SER 24-CNTR CL A 5.38834% 11-13-2041 CUSIP: 74970WAA8	6,100,000.000	6,100,000.00	6,082,262.42
PVTPL SHACKLETON SER 13-3A CL AR FLT07-15-2030 CUSIP: 81881QAS5	1,066,936.780	1,060,001.69	1,068,301.82
PVTPL SOLVENTUM CORP 5.9% 04-30-2054 CUSIP: 83444MAJ0	0.000	0.00	0.00

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL SOLVENTUM CORP 6.0% 05-15-2064 CUSIP: 83444MAL5	0.000	0.00	0.00
PVTPL SOUND PT CLO II LTD/SOUND PT CLO II LL SER 13-1A CL A1R FLTG 01-26-2031 CUSIP: 83608GAN6	474,522.740	474,522.74	474,949.10
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	4,985,500.000	5,294,362.81	5,005,729.12
PVTPL SYCAMORE TREE CLO LTD SER 23-2A CL AR FLTG 01-20-2037 CUSIP: 87122CAJ2	3,700,000.000	3,700,000.00	3,733,206.76
PVTPL SYCAMORE TREE CLO LTD SER 23-2A CL BR FLTG 01-20-2037 CUSIP: 87122CAL7	2,700,000.000	2,700,000.00	2,729,293.11
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 SEDOL: BQVC9R6	755,000.000	820,352.80	674,799.94
PVTPL TEREX CORP NEW 6.25% 10-15-2032 CUSIP: 880779BB8	1,605,000.000	1,611,400.00	1,572,892.46
PVTPL UNITED RENTALS NORTH AMER INC 6.0% DUE 12-15-2029 BEO CUSIP: 911365BQ6	1,666,000.000	1,682,660.00	1,681,848.42
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	1,500,000.000	1,520,625.00	1,522,468.65
PVTPL VENTURE GLOBAL LNG INC 8.125% DUE 06-01-2028 SEDOL: BRK41K7	500,000.000	476,250.00	520,146.47
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL: BRK4301	400,000.000	392,750.00	417,170.63
PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029 SEDOL: BQ80PR5	2,487,000.000	2,647,800.00	2,748,796.44
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69	3,076,000.000	3,265,653.75	3,375,231.37
PVTPL VIASAT INC 7.5% 05-30-2031 SEDOL: BQXSV32	762,000.000	531,495.60	529,729.64
PVTPL VISTRA OPERATIONS CO LLC 4.3% DUE 07-15-2029 CUSIP: 92840VAE2	400,000.000	400,208.78	381,697.44
PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034 CUSIP: 92840VAU6	5,105,000.000	5,100,048.15	5,051,851.33
PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 SEDOL: BP6LOX4	500,000.000	506,920.00	506,665.50
PVTPL VOYA CLO 2014-1A CL AAR2 FLTG 04-18-2031 BEO CUSIP: 92915PAH8	709,814.080	701,509.26	710,964.83

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	400,000.000	399,976.00	320,422.46
PVTPL WESTERN & SOUTHN LIFE INS CO 5.15% 01-15-2049 SEDOL: BJ72XD5	1,800,000.000	1,790,766.00	1,599,787.94
PVTPL WIND RIV 2017-1 CLO LTD/WIND RIV 2017- SR SECD NT CL 04-18-2036 CUSIP: 97315TAC6	1,750,000.000	1,750,000.00	1,752,847.25
PVTPL WYNN RESORTS FIN LLC / WYNN RESORTS CAP CORP 6.25% 03-15-2033 SEDOL: BRBQDX9	800,000.000	800,000.00	785,988.80
PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO SEDOL: BMG20H0	4,345,000.000	3,369,939.15	2,801,878.03
PVTPLCFC FUNDING LTD SR 13-1A CL BR VAR RT 07-16-2030 CUSIP: 12549AAQ3	3,000,000.000	3,000,000.00	3,005,312.40
PVTPLNORTHERN NATURAL GAS CO 5.625% 02-01-2054 CUSIP: 665501AN2	932,000.000	931,860.20	894,080.36
QUANTA SVCS INC SR NT 3.05% 10-01-2041 SEDOL: BNYDMS7	5,164,000.000	5,147,336.92	3,632,932.77
QUANTA SVCS INC 2.9% DUE 10-01-2030 SEDOL: BM8MTK4	2,435,000.000	2,439,100.25	2,174,846.77
REALTY INCOME CORP 1.8% DUE 03-15-2033 CUSIP: 756109BA1	513,000.000	412,631.55	392,728.27
REALTY INCOME CORP 3.4% 01-15-2030 CUSIP: 756109CC6	1,400,000.000	1,264,332.78	1,300,856.70
REALTY INCOME CORP 4.45% 09-15-2026 SEDOL: BT026V1	300,000.000	295,727.66	298,598.72
REALTY INCOME CORP 4.9% DUE 07-15-2033 CUSIP: 756109BT0	658,000.000	627,533.72	637,915.48
REALTY INCOME CORP 5.975% 09-01-2054 CUSIP: 756109CQ5	1,408,000.000	1,392,920.90	1,338,694.63
REGAL REXNORD CORP 6.4% 04-15-2033 SEDOL: BNZHS02	1,378,000.000	1,457,555.11	1,422,492.35
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	2,000,000.000	1,982,200.00	1,648,020.44
REGENCY CTRS L P 5.1% 01-15-2035 CUSIP: 75884RBC6	464,000.000	454,293.12	453,175.18
REPUBLIC SVCS INC 5.7% DUE 05-15-2041 CUSIP: 760759AN0	609,000.000	603,738.24	608,576.87

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Corporate Debt Instruments - Other			
United States - USD			
REVVITY INC SR NT 3.625% 03-15-2051 CUSIP: 714046AJ8	4,375,000.000	4,374,956.25	2,978,107.61
REYNOLDS AMERN INC FIXED 5.7% DUE 08-15-2035 CUSIP: 761713BA3	2,463,000.000	2,452,113.54	2,470,738.62
ROCHE HLDGS INC 4.592% DUE 09-09-2034 SEDOL: BTFJ2W0	1,940,000.000	1,940,000.00	1,860,175.71
ROMARK CLO 2019-03R 5.76359% 10-15-2034 CUSIP: 77587MAJ9	5,900,000.000	5,894,690.00	5,910,242.40
ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	3,000,000.000	2,932,800.00	2,549,047.05
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	696,000.000	447,306.16	422,868.47
RTX CORPORATION 3.03% 03-15-2052 CUSIP: 75513ECP4	517,000.000	346,441.70	327,589.96
RTX CORPORATION 3.125% 07-01-2050 CUSIP: 75513EAC5	728,000.000	497,122.08	477,640.68
RTX CORPORATION 3.75% 11-01-2046 SEDOL: BZ1JMC6	3,415,000.000	2,858,785.22	2,580,899.74
RTX CORPORATION 4.05% 05-04-2047 CUSIP: 913017CP2	1,098,000.000	1,094,969.52	863,146.49
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	4,257,000.000	4,171,371.09	3,436,728.72
RTX CORPORATION 4.35% DUE 04-15-2047 CUSIP: 75513ECK5	1,140,000.000	1,139,213.28	937,330.44
RTX CORPORATION 4.5% 06-01-2042 CUSIP: 913017BT5	795,000.000	684,856.22	688,811.42
RTX CORPORATION 4.625% 11-16-2048 SEDOL: BYVN9P3	2,575,000.000	2,397,512.60	2,190,829.70
RTX CORPORATION 4.7% DUE 12-15-2041 CUSIP: 75513ECB5	384,000.000	347,216.64	341,184.65
RTX CORPORATION 5.15% DUE 02-27-2033 SEDOL: BQS6Q47	1,065,000.000	1,056,154.66	1,056,301.95
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	3,589,000.000	3,616,349.24	3,413,266.12
RTX CORPORATION 6.125% DUE 07-15-2038 SEDOL: B2RJSL0	1,290,000.000	1,412,492.50	1,354,221.33

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	8,346,000.000	9,020,575.26	9,091,995.53
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 CUSIP: 785592AZ9	162,000.000	167,820.24	164,666.63
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	3,590,000.000	3,688,225.58	3,477,484.77
SAN DIEGO G & E FIXED 2.95% DUE 08-15-2051 CUSIP: 797440CA0	561,000.000	361,570.11	361,294.34
SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054 CUSIP: 797440CF9	620,000.000	627,853.69	601,830.49
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	1,044,000.000	903,769.02	830,261.74
SBC COMMUNICATIONS 6.15% DUE 09-15-2034 SEDOL: B86QTN3	1,500,000.000	1,904,745.00	1,562,945.90
SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250 SEDOL: BMHCD69	6,500,000.000	6,498,328.57	5,611,456.83
SCRIPPS ESCROW INC FIXED 5.875% DUE 07-15-2027 SEDOL: BJ9NGK4	90,000.000	69,750.00	72,630.90
SELF COML MTG TR 2024-STRG COML MTG PASSTHRU CTF CL A 5.85414% 11-15-2034 CUSIP: 81631WAA4	980,000.000	977,550.00	981,212.06
SEMPRA ENERGY 3.8% DUE 02-01-2038 SEDOL: BFWJJY6	5,815,000.000	5,597,794.39	4,808,225.56
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	6,520,000.000	6,279,910.10	4,936,701.00
SEMPRA 6.875% 10-01-2054 CUSIP: 816851BS7	2,351,000.000	2,328,524.44	2,377,257.14
SEMPRA 6% DUE 10-15-2039 CUSIP: 816851AP4	1,720,000.000	1,769,673.51	1,753,966.66
SERVICE CORP INTL 5.75% 10-15-2032 CUSIP: 817565CH5	1,047,000.000	1,047,000.00	1,015,572.28
SHELL INTL FIN B V 6.375% DUE 12-15-2038 CUSIP: 822582AD4	1,175,000.000	1,744,264.00	1,279,285.12
SHERWIN-WILLIAMS CO 2.9% 06-15-2052 CUSIP: 824348BP0	532,000.000	346,901.24	324,116.89
SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050 CUSIP: 824348BM7	494,000.000	343,984.76	328,127.87

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Corporate Debt Instruments - Other			
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SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 CUSIP: 824348AS5	2,550,000.000	2,568,842.11	2,161,455.66
SHR TR 2024-LXRY FLTG RT 6.76186% DUE 10-15-2041 CUSIP: 784234AC0	4,160,000.000	4,160,000.00	4,185,747.07
SIMON PPTY GROUP L FIXED 6.75% DUE 02-01-2040 CUSIP: 828807CE5	525,000.000	539,800.69	581,772.16
SMUCKER J M CO 4.25% DUE 03-15-2035 CUSIP: 832696AM0	950,000.000	883,994.00	861,037.45
SMUCKER J M CO 6.5% 11-15-2053 CUSIP: 832696AZ1	3,227,000.000	3,251,484.60	3,467,520.41
SOLVENTUM CORP 5.9% 04-30-2054 CUSIP: 83444MAS0	11,795,000.000	11,490,739.84	11,490,739.84
SOLVENTUM CORP 6.0% 05-15-2064 CUSIP: 83444MAT8	3,797,000.000	3,709,736.32	3,709,736.32
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	1,300,000.000	1,295,008.00	961,167.30
SOUTHERN CAL EDISON 3.65% 06-01-2051 CUSIP: 842400HF3	463,000.000	357,440.63	328,161.21
SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032 SEDOL: BP4ZDJ5	900,000.000	899,676.00	769,300.18
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	1,700,000.000	1,694,288.00	1,151,513.34
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 CUSIP: 842400HR7	3,278,000.000	3,257,807.52	3,084,139.47
SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051 CUSIP: 842400GY3	517,000.000	344,502.95	324,994.34
SOUTHERN CALIF EDISON CO 3.65% 02-01-2050 SEDOL: BJVNJQ9	1,990,000.000	2,098,673.90	1,423,706.28
SOUTHERN CALIF EDISON CO 4.125% 03-01-2048 CUSIP: 842400GK3	1,736,000.000	1,558,753.36	1,352,998.48
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	4,386,000.000	4,688,753.74	3,805,227.68
SOUTHERN CALIF EDISON CO 5.75% 04-15-2054 CUSIP: 842400JD6	349,000.000	369,730.60	343,133.64
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	3,100,000.000	3,093,366.00	3,083,635.50

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SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053 SEDOL: BQMS2D0	2,285,000.000	2,299,790.64	2,225,098.08
SOUTHERN CALIFORNIA EDISON CO 1ST & REF MTG BD SER 2022G 5.95% 11-01-2032 SEDOL: BP2TQ89	1,700,000.000	1,688,933.00	1,773,494.23
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL: BMFS897	300,000.000	300,000.00	287,285.52
SOUTHERN CO 4.25% DUE 07-01-2036 CUSIP: 842587CW5	4,204,000.000	4,031,801.32	3,778,439.63
SOUTHERN CO 4.4% DUE 07-01-2046 CUSIP: 842587CX3	1,455,000.000	1,447,463.10	1,204,287.17
SOUTHERN CO 4.85% 03-15-2035 CUSIP: 842587EA1	2,053,000.000	2,048,160.49	1,959,228.69
SOUTHERN CO 5.2% 06-15-2033 CUSIP: 842587DR5	2,221,000.000	2,299,090.36	2,196,111.54
SOUTHERN CO 5.7% 03-15-2034 CUSIP: 842587DT1	1,104,000.000	1,143,182.26	1,127,929.16
SOUTHN CAL EDISON 4.05% DUE 03-15-2042 SEDOL: B7RDY97	6,631,000.000	6,773,772.23	5,367,383.97
SOUTHN CAL EDISON 4.5% DUE 09-01-2040 CUSIP: 842400FQ1	1,877,000.000	1,707,405.50	1,642,335.06
SOUTHN CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	1,295,000.000	1,221,860.50	997,745.09
SOUTHN CAL EDISON 5.5% DUE 03-15-2040 CUSIP: 842400FP3	414,000.000	411,992.10	403,849.32
SOUTHN CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	3,100,000.000	4,065,092.00	3,207,400.49
SOUTHN CO GAS CAP 3.95% DUE 10-01-2046 SEDOL: BD30007	1,100,000.000	1,021,966.00	852,028.18
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5HOM2	725,000.000	723,223.30	673,465.93
SOUTHWESTERN PUB SVC CO SR NT 6% DUE 10-01-2036/10-06-2006 CUSIP: 845743BL6	2,475,000.000	2,455,967.25	2,520,814.55
SPCL1 GEN ELEC CAP CORP 5.875% DUE 01-14-2038 CUSIP: 36962G3P7	3,739,000.000	3,689,493.06	3,857,171.66
SPECTRA ENERGY 4.5% DUE 03-15-2045 CUSIP: 84756NAG4	770,000.000	636,809.45	633,748.61

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
SPIRIT AEROSYSTEMS 3.85% DUE 06-15-2026 SEDOL: BYZ97L9	600,000.000	585,084.00	585,553.16
SPIRIT AEROSYSTEMS 9.75% DUE 11-15-2030 SEDOL: BR1YST4	200,000.000	200,000.00	221,321.60
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	1,070,000.000	1,280,982.07	1,280,470.07
SREIT COML MTG TR FLTG RT 5.59758% DUE 11-15-2036 CUSIP: 85236WCG9	2,635,000.000	2,615,237.50	2,629,269.93
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	600,000.000	617,016.00	415,433.11
STARBUCKS CORP 4.5% DUE 11-15-2048 CUSIP: 855244AS8	2,721,000.000	2,583,850.68	2,250,704.97
STARWOOD MTG FLTG RT 3% DUE 04-25-2060 CUSIP: 85573DAU3	4,367,000.000	4,023,098.75	4,083,188.23
STATE STR CORP DEP SHS REPSTG 1/100TH PERP 6.7% 12-31-2049 SEDOL: BRC34T2	360,000.000	360,000.00	367,897.85
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG CUSIP: 857477AY9	11,426,000.000	9,919,938.94	10,542,499.98
STATE STR CORP 3.152% 03-30-2031 CUSIP: 857477BN2	450,000.000	514,633.37	412,368.09
STEEL DYNAMICS INC 3.25% DUE 10-15-2050 CUSIP: 858119BP4	3,278,000.000	2,277,878.31	2,156,106.53
STERIS PLC FIXED 3.75% DUE 03-15-2051 CUSIP: 85917PAB3	3,725,000.000	3,603,075.00	2,631,285.39
STERIS PLC 2.7% DUE 03-15-2031 BEO CUSIP: 85917PAA5	694,000.000	605,285.98	599,401.97
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	1,000,000.000	992,850.00	943,437.77
STRUCTURED AST SECS CORP 2003-BC10 MTG PASSTHRU CTF CL A4 10-25-33 SEDOL: B7KG2K0	0.010	0.00	0.02
STRYKER CORP 2.9% DUE 06-15-2050 REG SEDOL: BMW7ND6	900,000.000	896,229.00	583,053.99
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	1,970,000.000	1,887,739.98	1,771,147.33
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 CUSIP: 86765BAP4	672,000.000	621,794.88	601,616.80

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Corporate Debt Instruments - Other			
United States - USD			
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 CUSIP: 86765BAQ2	369,000.000	347,358.15	332,541.17
SUNOCO LOGISTICS 6.1% DUE 02-15-2042 SEDOL: B6QFF83	3,355,000.000	3,467,303.20	3,310,840.58
SUTTER HEALTH 3.361% DUE 08-15-2050 CUSIP: 86944BAJ2	593,000.000	509,340.82	417,470.37
SYNCHRONY FINANCIAL 5.935% 08-02-2030 CUSIP: 87165BAV5	7,623,000.000	7,700,678.37	7,692,799.62
SYNCHRONY FINANCIAL 7.25% DUE 02-02-2033 CUSIP: 87165BAU7	4,050,000.000	4,234,274.11	4,181,612.36
SYSCO CORP FIXED 4.45% DUE 03-15-2048 CUSIP: 871829BH9	625,000.000	734,081.25	510,990.41
SYSCO CORP FIXED 6.6% DUE 04-01-2050 CUSIP: 871829BN6	3,250,000.000	3,242,427.50	3,567,517.79
SYSCO CORP 6.6% DUE 04-01-2040 CUSIP: 871829BM8	975,000.000	973,069.50	1,052,219.37
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 CUSIP: 871911AV5	980,000.000	977,726.40	959,883.55
T-MOBILE US INC 5.5% 01-15-2055 CUSIP: 87264ADG7	3,664,000.000	3,663,625.02	3,451,833.77
T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040 CUSIP: 87264AAX3	13,499,000.000	13,487,111.68	11,709,936.77
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL: BN72M69	8,525,000.000	8,712,705.00	8,269,594.92
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	2,731,000.000	2,315,746.96	1,804,245.17
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO CUSIP: 87264ABL8	7,743,000.000	5,941,346.72	5,529,510.53
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	1,870,000.000	1,332,672.07	1,250,173.13
T-MOBILE USA INC 4.5% DUE 04-15-2050 CUSIP: 87264AAZ8	3,382,000.000	3,127,217.44	2,776,876.46
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	5,835,000.000	5,810,339.00	5,307,549.90
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	5,932,000.000	6,030,294.51	5,808,380.74

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Corporate Debt Instruments - Other			
United States - USD			
T-MOBILE USA INC 6.0% 06-15-2054 SEDOL: BN4P5S4	1,602,000.000	1,655,357.64	1,627,055.84
TARGA RES CORP 4.95% 04-15-2052 SEDOL: BMZM349	500,000.000	496,665.00	422,280.45
TARGA RES CORP 6.5% DUE 02-15-2053 CUSIP: 87612GAD3	7,992,000.000	8,632,717.11	8,350,337.54
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	2,500,000.000	2,500,000.00	2,267,923.08
TEACHERS INS & 3.3% DUE 05-15-2050 SEDOL: BMQ57B2	675,000.000	708,797.25	450,581.02
THE HARTFORD INSURANCE GROUP INC 6.1% DUE 10-01-2041 CUSIP: 416515AP9	325,000.000	394,033.25	332,111.58
TIBCO SOFTWARE INC SR SECD NT 144A 6.5% 03-31-2029 SEDOL: BN2QTP4	4,200,000.000	3,509,562.00	4,122,480.26
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	2,897,000.000	2,876,931.54	2,463,039.97
TIME WARNER CABLE 5.875% DUE 11-15-2040 CUSIP: 88732JAY4	3,075,000.000	3,202,267.50	2,752,046.00
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	3,240,000.000	4,492,355.60	3,131,536.40
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	2,268,000.000	2,569,558.68	2,224,370.57
TIME WARNER CABLE 7.3% DUE 07-01-2038 SEDOL: B3B14R7	3,840,000.000	4,766,337.18	3,911,479.75
TIME WARNER ENTMT 8.375% DUE 07-15-2033 CUSIP: 88731EAJ9	901,000.000	1,178,787.31	1,013,571.98
TKO GROUP HLDGS INC SNR SCD TLB 11-14-2031 CUSIP: LX2522931	1,000,000.000	998,750.00	1,004,320.00
TN GAS PIPELN CO 7.625% DUE 04-01-2037 CUSIP: 880451AU3	5,000,000.000	5,732,200.00	5,700,700.75
TOLEDO EDISON CO 6.15% DUE 05-15-2037 SEDOL: B1HKL95	555,000.000	685,118.50	584,585.99
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 SEDOL: BF4YFP2	3,200,000.000	3,176,832.00	2,662,387.94
TRAVELERS COS INC 5.45% DUE 05-25-2053 SEDOL: BRJVGK4	800,000.000	796,832.00	779,553.13

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Corporate Debt Instruments - Other			
United States - USD			
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	500,000.000	499,215.00	519,313.62
TRK 2021-INV2 TR MTG PASSTHRU CTF CL A-11.966% 11-25-2056 CUSIP: 87267TAA9	1,460,975.120	1,253,689.16	1,255,105.32
TRUIST BK GLOBAL FIXED 2.25% DUE 03-11-2030 CUSIP: 89788KAA4	2,000,000.000	1,996,800.00	1,717,232.54
TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034 CUSIP: 89788MAP7	3,370,000.000	3,370,000.00	3,431,821.64
U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00196 2.677% 01-27-2033 CUSIP: 91159HJD3	633,000.000	545,601.69	534,350.73
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	1,050,000.000	1,036,766.34	1,005,335.66
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1	6,671,000.000	6,780,780.22	6,804,068.50
U S BANCORP 5.85% 10-21-2033 CUSIP: 91159HJJ0	2,218,000.000	2,235,844.32	2,267,745.44
UBER TECHNOLOGIES INC 4.8% 09-15-2034 CUSIP: 90353TAP5	1,274,000.000	1,276,976.30	1,219,305.80
UBER TECHNOLOGIES INC 5.35% 09-15-2054 SEDOL: BP4YH45	6,686,000.000	6,658,283.78	6,217,374.85
UNION PAC CORP FIXED 2.95% 03-10-2052 CUSIP: 907818FW3	997,000.000	640,227.28	630,676.31
UNION PAC CORP 3.55% DUE 08-15-2039 CUSIP: 907818FD5	1,013,000.000	869,412.07	822,466.87
UNION PAC CORP 4.05% DUE 03-01-2046 CUSIP: 907818EJ3	800,000.000	680,102.32	639,211.16
UNION PAC CORP 4.05% DUE 11-15-2045 CUSIP: 907818EF1	607,000.000	513,691.96	488,598.49
UNION PAC CORP 4.3% DUE 06-15-2042 CUSIP: 907818DL9	112,000.000	95,486.72	93,011.46
UNION PAC CORP 4.375% DUE 09-10-2038 CUSIP: 907818EV6	180,000.000	161,202.60	161,539.62
UNION PAC CORP 4.375% DUE 11-15-2065 CUSIP: 907818EG9	433,000.000	415,866.19	326,937.02
UNION PACIFIC CORP 3.6% DUE 09-15-2037 CUSIP: 907818EQ7	924,000.000	807,743.52	775,589.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITED AIRLS 2024-1 PASS THRU TR PASSTHRU CTF CL A 5.875% 08-15-2038 CUSIP: 90932WAB9	5,108,000.000	5,108,000.00	5,174,404.00
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	5,217,000.000	4,162,240.68	3,691,405.05
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG CUSIP: 91324PDZ2	771,000.000	514,349.52	479,381.79
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO CUSIP: 91324PEE8	1,351,000.000	1,002,712.20	977,468.64
UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO CUSIP: 91324PEF5	3,676,000.000	2,562,172.92	2,430,642.15
UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG CUSIP: 91324PBW1	894,000.000	782,732.76	762,214.88
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP: 91324PEK4	1,351,000.000	1,245,344.39	1,159,542.63
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL: BN7K9M8	7,297,000.000	7,206,485.19	6,581,380.66
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	4,180,000.000	4,062,234.16	3,925,139.71
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	5,289,000.000	5,326,255.40	5,143,679.65
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	5,670,000.000	5,754,957.13	5,510,273.15
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	6,234,000.000	5,669,951.89	4,932,357.07
UNITEDHEALTH GROUP 3.7% DUE 08-15-2049 CUSIP: 91324PDU3	2,887,000.000	2,151,194.17	2,103,273.10
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 CUSIP: 91324PDV1	1,190,000.000	939,052.80	843,488.53
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 CUSIP: 91324PCX8	1,509,000.000	1,497,727.77	1,220,559.54
UNITEDHEALTH GROUP 4.25% DUE 03-15-2043 CUSIP: 91324PCD2	570,000.000	508,428.60	481,075.77
UNITEDHEALTH GROUP 4.625% DUE 11-15-2041 CUSIP: 91324PBU5	1,622,000.000	1,541,765.98	1,429,990.67
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 CUSIP: 91324PCR1	1,685,000.000	1,674,486.11	1,485,879.37

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UNITEDHEALTH GROUP 5.7% DUE 10-15-2040 CUSIP: 91324PBN1	329,000.000	343,278.60	329,212.81
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	2,175,000.000	2,161,884.75	2,120,979.64
UNITEDHEALTH GROUP 5.8% DUE 03-15-2036 CUSIP: 91324PAR3	428,000.000	459,971.60	441,688.16
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP: 91324PES7	7,892,000.000	8,852,619.54	7,924,421.04
UNITEDHEALTH GROUP 6.5% DUE 06-15-2037 SEDOL: BG49587	1,905,000.000	2,482,199.40	2,066,623.40
UNITEDHEALTH GROUP 6.625% DUE 11-15-2037 CUSIP: 91324PBE1	6,509,000.000	7,906,197.33	7,162,901.95
UNUM GROUP SR NT 144A 4.046% 08-15-2041 SEDOL: BN4JXL5	1,985,000.000	1,985,000.00	1,567,406.20
URBAN ONE INC 7.375% DUE 02-01-2028 SEDOL: BLD9YR5	398,000.000	327,555.00	247,755.00
US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049 CUSIP: 902973BC9	2,375,000.000	2,375,000.00	2,246,150.31
US BANCORP FIXED 1.375% DUE 07-22-2030 CUSIP: 91159HJA9	1,819,000.000	1,550,138.37	1,501,931.09
US BANCORP 5.678% 01-23-2035 CUSIP: 91159HJR2	3,336,000.000	3,401,533.86	3,366,448.53
VA ELEC & PWR CO 4.45 02-15-2044 CUSIP: 927804FR0	385,000.000	344,494.15	327,450.87
VA ELEC & PWR CO 4.2% DUE 05-15-2045 CUSIP: 927804FT6	142,000.000	114,074.28	114,984.00
VALERO ENERGY CORP 6.625% DUE 06-15-2037 CUSIP: 91913YAL4	3,120,000.000	4,005,828.29	3,272,860.81
VENTAS RLTY LTD FIXED 4.375% DUE 02-01-2045 SEDOL: BV9CM96	4,600,000.000	4,577,000.00	3,754,903.41
VENTAS RLTY LTD FIXED 4.75% DUE 11-15-2030 CUSIP: 92277GAV9	689,000.000	692,029.66	673,643.15
VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG CUSIP: 92277GAU1	428,000.000	391,547.24	386,531.56
VENTURE GLOBAL LNG INC RESET CUM RED PERP PFD SER 9% 12-31-2049 SEDOL: BRSF3L7	25,000.000	25,000.00	26,138.60

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Corporate Debt Instruments - Other			
United States - USD			
VENTURE 32 CLO LTD SR 18-32A CL A-2A FLTG RATE 144A 07-18-2031 CUSIP: 92325QAC1	1,519,377.350	1,097,589.42	1,520,940.64
VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050 SEDOL: BMW8481	1,300,000.000	1,286,610.00	912,845.39
VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG SEDOL: BYZKXZ8	4,122,000.000	5,110,977.93	4,024,427.15
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	1,410,000.000	1,147,232.60	1,169,591.08
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	1,374,000.000	942,393.09	816,579.26
VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG SEDOL: BMWBBM3	2,200,000.000	2,180,728.00	1,275,139.32
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	1,700,000.000	1,699,014.00	1,287,105.39
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	1,609,000.000	1,142,502.63	1,138,865.89
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	1,669,000.000	1,188,828.03	1,142,528.60
VERIZON 4.812% DUE 03-15-2039 SEDOL: BDFLJN4	2,595,000.000	3,093,841.77	2,395,427.32
VERUS FLTG RT 1.824% DUE 11-25-2066 CUSIP: 92538GAA0	1,163,745.620	1,021,550.44	1,035,447.79
VERUS SECURITIZATION TR 2021-5 1.013% 09-25-2066 CUSIP: 92538KAA1	1,631,816.380	1,360,016.96	1,356,749.09
VIACOM INC NEW 4.375% DUE 03-15-2043 SEDOL: BCHWWF1	760,000.000	534,837.84	553,785.24
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	1,505,000.000	1,329,861.92	1,308,937.65
VIACOM INC 6.875% DUE 04-30-2036 CUSIP: 925524AX8	780,000.000	760,110.00	789,930.59
VICI PPTYS LP SR NT 5.625% 05-15-2052 CUSIP: 925650AE3	5,106,000.000	4,957,760.06	4,750,597.69
VICI PROPERTIES LP 6.125% 04-01-2054 SEDOL: BQJQKM2	2,950,000.000	2,952,693.14	2,931,025.05
VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043 CUSIP: 927804FL3	407,000.000	343,434.74	324,257.73

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Corporate Debt Instruments - Other			
United States - USD			
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 CUSIP: 927804FP4	792,000.000	717,135.27	695,204.41
VIRGINIA ELEC & PWR CO 5.0% 04-01-2033 CUSIP: 927804GK4	1,869,000.000	1,847,874.16	1,829,553.80
VIRGINIA ELEC & PWR CO 5.0% 01-15-2034 CUSIP: 927804GP3	797,000.000	798,110.14	775,345.82
VIRGINIA ELEC & PWR CO 5.3% 08-15-2033 CUSIP: 927804GM0	1,174,000.000	1,171,087.97	1,167,471.90
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7	610,000.000	605,894.70	581,402.58
VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034 CUSIP: 927804GR9	812,000.000	821,386.02	792,464.25
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	600,000.000	598,818.00	497,835.44
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNBMI	1,700,000.000	1,693,931.00	1,663,905.63
WA GAS LT CO FIXED 3.65% DUE 09-15-2049 SEDOL: BJX5LC3	3,000,000.000	2,990,152.63	2,155,682.58
WACHOVIA BK NATL ASSN MEDIUM TERM SUB BKTRANCHE # SB 00009 6.6 DUE 01-15-2038 SEDOL: B7XGYR8	4,130,000.000	5,096,459.60	4,505,442.61
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082	1,225,000.000	1,504,501.12	1,250,016.61
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	4,489,000.000	3,688,577.69	3,314,500.33
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	3,811,000.000	2,952,053.64	2,845,055.75
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	7,118,000.000	5,857,677.98	5,733,410.70
WASHINGTON UNIV 4.349% DUE 04-15-2122 CUSIP: 940663AD9	2,465,000.000	2,302,938.50	1,908,483.33
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	600,000.000	400,536.00	374,964.97
WASTE MANAGEMENT INC 5.35% 10-15-2054 CUSIP: 94106LCF4	4,230,000.000	4,228,265.70	4,069,762.23
WCORE COML MTG TR 2024-CORE COML MTG PASS THRU CTF CL A 5.80411% 11-15-2041 CUSIP: 951913AA0	2,270,000.000	2,264,325.00	2,272,835.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLPOINT INC 6.375% DUE 06-15-2037 CUSIP: 94973VAN7	318,000.000	350,792.16	337,163.75
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	2,900,000.000	2,900,000.00	3,081,270.91
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	723,000.000	678,195.69	642,690.36
WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044 CUSIP: 94974BGE4	1,357,000.000	1,223,075.04	1,140,441.92
WELLS FARGO & CO NEW 5.95% DUE 12-15-2036 BEO SEDOL: BL96P55	1,525,000.000	1,817,208.30	1,528,944.23
WELLS FARGO & CO NEW 7.625% 12-31-2049 SEDOL: BR1W898	800,000.000	800,000.00	848,898.86
WELLS FARGO & CO NEW 7.95% DUE 11-15-2029 REG SEDOL: BL96P44	1,065,000.000	1,349,887.50	1,182,085.09
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZYZ9	6,300,000.000	6,300,000.00	5,556,243.61
WELLS FARGO & CO 3.068% 04-30-2041 CUSIP: 95000U2Q5	967,000.000	729,241.15	704,506.87
WELLS FARGO & CO 3.9% DUE 05-01-2045 CUSIP: 94974BGK0	1,085,000.000	899,030.75	843,132.89
WELLS FARGO & CO 4.611% 04-25-2053 SEDOL: BP6P605	3,783,000.000	3,431,363.49	3,167,919.31
WELLS FARGO & CO 4.9% DUE 11-17-2045 CUSIP: 94974BGQ7	2,492,000.000	2,392,900.28	2,162,296.19
WELLS FARGO & CO 5.375% DUE 11-02-2043 CUSIP: 94974BFPO	406,000.000	410,953.20	379,252.84
WELLS FARGO & CO 5.606% DUE 01-15-2044 CUSIP: 949746RF0	5,331,000.000	5,729,782.34	5,105,782.10
WELLS FARGO & COMPANY 4.897% 07-25-2033 CUSIP: 95000U3B7	3,562,000.000	3,503,757.48	3,439,516.64
WELLS FARGO & COMPANY 5.389% 04-24-2034 CUSIP: 95000U3D3	902,000.000	902,000.00	892,179.17
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	3,400,000.000	3,400,000.00	3,390,298.34
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	5,947,000.000	5,947,000.00	5,937,865.71

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO AND COMPANY 5.211% 12-03-2035 SEDOL: BTBN4D1	3,278,000.000	3,289,296.32	3,190,126.13
WELLS FARGO BK 5.95% DUE 08-26-2036 SEDOL: B1CL665	355,000.000	367,659.30	365,388.53
WELLS FARGO CO 3.9% 12-31-2049 CUSIP: 949746TD3	1,728,000.000	1,683,618.61	1,678,240.80
WESTLAKE CHEM CORP 5% DUE 08-15-2046 CUSIP: 960413AS1	650,000.000	650,000.00	567,284.29
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	2,825,000.000	2,781,777.50	2,676,710.78
WEYERHAEUSER CO SR NT 4% 03-09-2052 CUSIP: 962166CB8	795,000.000	781,214.70	599,974.73
WEYERHAEUSER CO 4% DUE 11-15-2029 SEDOL: BMFDHK6	6,100,000.000	6,068,042.00	5,820,918.90
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	915,000.000	913,837.95	655,611.51
WI PWR & LT CO 4.1% DUE 10-15-2044 SEDOL: BRK0ZK3	2,100,000.000	2,098,194.00	1,657,198.28
WILLIAMS COMPANIES INC 3.5% 10-15-2051 SEDOL: BMTVQ21	300,000.000	299,499.00	204,801.54
WILLIAMS COS INC 5.65% 03-15-2033 SEDOL: BQMS2Q3	300,000.000	299,673.00	302,736.66
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL: BMZBG14	5,654,000.000	5,849,267.36	5,538,751.46
WILLIAMS COS INC 8.75% DUE 03-15-2032 SEDOL: 2744146	2,283,000.000	2,971,694.51	2,696,350.35
WILLIAMS PARTNERS 4.9% DUE 01-15-2045 CUSIP: 96950FAP9	820,000.000	742,985.60	716,835.94
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 CUSIP: 96949LAC9	2,881,000.000	2,851,585.18	2,587,761.68
WILLIAMS PARTNERS 5.4% DUE 03-04-2044 CUSIP: 96950FAN4	675,000.000	707,622.75	632,944.16
WILLIAMS PARTNERS 6.3% DUE 04-15-2040 CUSIP: 96950FAF1	300,000.000	305,922.00	312,667.55
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	1,900,000.000	1,894,927.00	1,888,173.91

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WISCONSIN ELEC PWR CO 5.05% 10-01-2054 CUSIP: 976656CT3	727,000.000	722,965.15	661,649.15
ZIMMER HLDGS INC 4.25% DUE 08-15-2035 SEDOL: BWC5244	749,000.000	737,308.11	672,580.46
ZIONS BANCORP NA FIXED 6.816% DUE 11-19-2035 CUSIP: 98971DAC4	440,000.000	440,000.00	443,010.71
ZOETIS INC FIXED 4.45% DUE 08-20-2048 CUSIP: 98978VAP8	500,000.000	557,450.00	412,309.32
ZOETIS INC 3.95% 09-12-2047 SEDOL: BF58HB3	975,000.000	969,709.15	758,413.05
1ST CHGO NBD CAP I JR SUB DEFERRABLE INTDEB FLTG DUE 02-01-2027/12-18-2017 REG SEDOL: BSY3K77	1,265,000.000	1,187,537.50	1,246,101.09
3M CO FIXED 3.625% 10-15-2047 CUSIP: 88579YAZ4	1,357,000.000	1,040,113.36	987,925.16
3M CO 3.125% DUE 09-19-2046 CUSIP: 88579YAW1	1,172,000.000	834,676.45	801,619.06
3M CO 3.25% DUE 08-26-2049 CUSIP: 88579YBK6	478,000.000	355,801.39	323,819.33
3M CO 3.875% DUE 06-15-2044 CUSIP: 88579YAH4	1,928,000.000	1,580,265.92	1,516,318.98
Total United States - USD		3,029,955,635.58	2,808,248,574.29
Zambia - USD			
PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027 SEDOL: BMZRC58	2,835,000.000	2,831,456.25	2,821,597.25
PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031 CUSIP: 335934AU9	840,000.000	797,520.93	864,691.56
Total Zambia - USD		3,628,977.18	3,686,288.81
Total Corporate Debt Instruments - Other		3,574,164,820.98	3,305,378,746.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Preferred			
United States - USD			
BOEING CO CUSIP: 097023204	134,400.000	7,065,648.79	8,183,616.00
MORGAN STANLEY DEP SHS REPSTG 1/1000 SH NON-CUMULATIVE PFD STK SER P % SEDOL: BQH5ZL5	62,000.000	1,550,000.00	1,594,640.00
PG&E CORP PFD CONV CUSIP: 69331C306	43,200.000	2,160,000.00	2,150,928.00
Total United States - USD		10,775,648.79	11,929,184.00
Total Corporate Stock - Preferred		10,775,648.79	11,929,184.00
Corporate Stock - Common			
United States - USD			
DRILLCO HOLDING LUX SA SHS CUSIP: L26915113	2,291.000	0.00	43,987.20
FORESEA HOLDING S A CUSIP: L26915121	20,624.000	0.00	395,980.80
PVTPL FORESEA HLDGS S A CUSIP: 262051105	6,735.000	0.00	129,312.00
PVTPL FORESEA HOLDING S A SHS CL C CUSIP: 262051204	60,621.000	0.00	1,163,923.20
Total United States - USD		0.00	1,733,203.20
Total Corporate Stock - Common		0.00	1,733,203.20
Other Loans			
United States - USD			
MFO PREPA FWD 6PC CUSIP: 00999NW16	5,258,027.000	0.00	0.00
MFO PREPA FWD 7.125PC CUSIP: 00999NU18	25,452,592.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Other Loans		0.00	0.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
Global Region - USD			
CF GSTCO HIGH YIELD IMPLEMENTATION VEHICLE 1595 CUSIP: 412992MW6	1,259.700	23,499.82	29,539.97
Total Global Region - USD		23,499.82	29,539.97
Total Value of Interest in Common/Collective Trusts		23,499.82	29,539.97
<i>Other</i>			
Argentina - USD			
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	78,594.000	57,551.95	63,818.33
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5	4,270,575.000	2,120,325.10	2,665,557.62
ARGENTINA(REPUBLIC OF) STEP 07-09-2046 CUSIP: 040114HW3	229,987.000	230,780.36	152,590.17
BUENOS AIRES(PROV) 3.9%-VAR SNR 01/09/37USD1 SEDOL: BMDHK89	0.010	0.00	0.01
Total Argentina - USD		2,408,657.41	2,881,966.13
Australia - AUD			
AUSTRALIA(CMNWLTH) 1% SNR 21/11/2031 AUD1000 SEDOL: BMGX738	6,200,000.000	4,414,191.20	3,117,509.60
LCH_IRS BARCUS31 19/03/2027 AUD P 4.25% / R 3MBBSW IR231607 SEDOL: 9MYSRMU	23,480,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2027 AUD P 4.25% / R 3MBBSW IR231607 SEDOL: 9MYSRML	-23,480,000.000	-133,631.52	-135,114.31
LCH_IRS BARCUS31 19/03/2030 AUD P 6MBBSW / R 4.25% IR230614 SEDOL: 9MYNMLU	42,830,000.000	319,729.05	265,158.09
LCH_IRS BARCUS31 19/03/2030 AUD P 6MBBSW / R 4.25% IR230614 SEDOL: 9MYNMLL	-42,830,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2035 AUD P 6MBBSW / R 4.5% IR230617 SEDOL: 9MYNPSL	-21,960,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2035 AUD P 6MBBSW / R 4.5% IR230617 SEDOL: 9MYNPSU	21,960,000.000	279,980.09	176,977.93
LCH_IRS MSNYUS33 19/03/2030 AUD P 6MBBSW / R 4.25% SWU02CLW6 SEDOL: 9MY6W8U	64,400,000.000	537,621.01	398,696.74

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Australia - AUD			
LCH_IRS MSNYUS33 19/03/2030 AUD P 6MBBSW / R 4.25% SWUJ02CLW6 SEDOL: 9MY6W8L	-64,400,000.000	0.00	0.00
Total Australia - AUD		5,417,889.83	3,823,228.05
Brazil - BRL			
CME_OIS BARCUS31 02/01/2030 BRL P 13.25% / R 1DBZDIO IR230956 SEDOL: 9MYQTSU	28,653,685.030	159,642.09	460,513.65
CME_OIS BARCUS31 02/01/2030 BRL P 13.25% / R 1DBZDIO IR230956 SEDOL: 9MYQTSU	-28,653,685.030	0.00	0.00
CME_OIS BARCUS31 04/01/2027 BRL P 13.75% / R 1DBZDIO IR230955 SEDOL: 9MYQTQL	-9,481,987.230	0.00	0.00
CME_OIS BARCUS31 04/01/2027 BRL P 13.75% / R 1DBZDIO IR230955 SEDOL: 9MYQTQU	9,481,987.230	25,565.32	57,216.70
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWUJ027NE5 SEDOL: 9M8NC5L	-84,310,600.540	0.00	-882,644.79
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWUJ027NE5 SEDOL: 9M8NC5U	84,310,600.540	0.00	0.00
Total Brazil - BRL		185,207.41	-364,914.44
Brazil - USD			
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	1,400,000.000	1,395,898.00	1,293,695.37
Total Brazil - USD		1,395,898.00	1,293,695.37
Canada - CAD			
LCH_OIS BARCUS31 11/09/2031 CAD P 1DCORRA / R 2.801% IR229371 SEDOL: 9MX2GWL	-114,340,000.000	0.00	-283,361.58
LCH_OIS BARCUS31 11/09/2031 CAD P 1DCORRA / R 2.801% IR229371 SEDOL: 9MX2GWU	114,340,000.000	46,004.40	0.00
LCH_OIS BARCUS31 13/09/2029 CAD P 2.458% / R 1DCORRA IR229370 SEDOL: 9MX2KCU	108,560,000.000	290.04	324,525.11
LCH_OIS BARCUS31 13/09/2029 CAD P 2.458% / R 1DCORRA IR229370 SEDOL: 9MX2KCL	-108,560,000.000	-35,214.19	0.00
LCH_OIS BARCUS31 19/03/2027 CAD P 1DCORRA / R 3% IR231606 SEDOL: 9MYSRNU	18,640,000.000	61,757.99	79,429.31

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<i>Other</i>			
Canada - CAD			
LCH_OIS BARCUS31 19/03/2027 CAD P 1DCORRA / R 3% IR231606 SEDOL: 9MYSRNL	-18,640,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2035 CAD P 2.75% / R 1DCORRA IR230602 SEDOL: 9MYRWLU	7,050,000.000	104,227.35	86,901.47
LCH_OIS BARCUS31 19/03/2035 CAD P 2.75% / R 1DCORRA IR230602 SEDOL: 9MYRWLL	-7,050,000.000	0.00	0.00
Total Canada - CAD		177,065.59	207,494.31
Canada - USD			
PVTPL NOVA CHEMICALS CORP 9.0% 02-15-2030 CUSIP: 66977WAU3	300,000.000	300,000.00	316,453.64
Total Canada - USD		300,000.00	316,453.64
Chile - CLP			
CME_OIS BARCUS31 19/03/2027 CLP P 1DCAMAR / R 4.75% IR230021 SEDOL: 9MYRVZU	826,030,000.000	0.00	0.00
CME_OIS BARCUS31 19/03/2027 CLP P 1DCAMAR / R 4.75% IR230021 SEDOL: 9MYRVZL	-826,030,000.000	-667.83	-4,300.90
CME_OIS BARCUS31 19/03/2030 CLP P 5% / R 1DCAMAR IR230016 SEDOL: 9MYKQRU	3,979,820,000.000	0.00	51,288.97
CME_OIS BARCUS31 19/03/2030 CLP P 5% / R 1DCAMAR IR230016 SEDOL: 9MYKQRL	-3,979,820,000.000	-22,372.09	0.00
CME_OIS BARCUS31 19/03/2035 CLP P 5.25% / R 1DCAMAR IR230018 SEDOL: 9MYNPFU	548,850,000.000	0.00	11,592.94
CME_OIS BARCUS31 19/03/2035 CLP P 5.25% / R 1DCAMAR IR230018 SEDOL: 9MYNPFL	-548,850,000.000	-6,131.31	0.00
Total Chile - CLP		-29,171.23	58,581.01
Chile - USD			
CHILE ELECTRICITY LUX 5.58% DUE 10-20-2035 BEO CUSIP: 16882LAA0	2,715,000.000	2,701,489.35	2,637,703.95
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	3,666,000.000	2,395,709.88	2,160,829.45
CHILE REP 3.25% 09-21-2071 CUSIP: 168863DU9	993,000.000	616,635.13	584,568.73

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<i>Other</i>			
Chile - USD			
CHILE(REPUBLIC OF) TBOND 4.0% DUE 01-31-2052 REG CUSIP: 168863DW5	870,000.000	861,735.00	647,300.30
ICE_CDS BARCUS31 12/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006899 SEDOL: 9MXMFML	-2,980,000.000	0.00	0.00
ICE_CDS BARCUS31 12/20/2029 SELL REPUBLIC OF CHILE 3.24 CS006899 SEDOL: 9MXMFMU	2,980,000.000	65,258.16	48,249.18
PVTPL CORPORACION NACIONAL DEL COBRE 6.3% 09-08-2053 CUSIP: 21987BBH0	845,000.000	800,871.58	827,137.92
REPUBLIC OF CHILE 3.5% 01-25-2050 CUSIP: 168863DL9	856,000.000	607,563.12	587,565.56
REPUBLIC OF CHILE 4.34% 03-07-2042 CUSIP: 168863DY1	1,440,000.000	1,232,926.12	1,205,330.24
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	2,453,000.000	1,813,519.60	1,751,094.26
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	2,925,078.000	2,908,761.56	2,703,650.12
Total Chile - USD		14,004,469.50	13,153,429.71
China - CNY			
LCH_IRS BARCUS31 19/03/2027 CNY P 1.5% / R 7DCNRR0 IR230022 SEDOL: 9MYMHSL	-25,260,000.000	-12,332.76	-10,938.70
LCH_IRS BARCUS31 19/03/2027 CNY P 1.5% / R 7DCNRR0 IR230022 SEDOL: 9MYMHSU	25,260,000.000	0.00	0.00
Total China - CNY		-12,332.76	-10,938.70
Colombia - COP			
CME_OIS BARCUS31 19/03/2027 COP P 7.75% / R 1DCOOVI IR230015 SEDOL: 9MYKQTL	11,461,570,000.000	-19,278.53	0.00
CME_OIS BARCUS31 19/03/2027 COP P 7.75% / R 1DCOOVI IR230015 SEDOL: 9MYKQTU	11,461,570,000.000	0.00	28,387.39
CME_OIS BARCUS31 19/03/2030 COP P 1DCOOVI / R 8.25% IR230017 SEDOL: 9MYKQUL	16,119,160,000.000	0.00	-72,399.64
CME_OIS BARCUS31 19/03/2030 COP P 1DCOOVI / R 8.25% IR230017 SEDOL: 9MYKQUU	16,119,160,000.000	79,577.65	0.00
CME_OIS BARCUS31 19/03/2035 COP P 1DCOOVI / R 8.5% IR230019 SEDOL: 9MYNPLL	-6,207,680,000.000	0.00	-67,930.33

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<i>Other</i>			
Colombia - COP			
CME_OIS BARCUS31 19/03/2035 COP P 1DCOOVI / R 8.5% IR230019 SEDOL: 9MYNPLU	6,207,680,000.000	34,998.16	0.00
Total Colombia - COP		95,297.28	-111,942.58
Colombia - USD			
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L65BPU	600,000.000	0.00	0.00
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L65BPL	-600,000.000	-22,845.88	-2,582.94
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L61ENL	-300,000.000	-14,368.00	-1,291.47
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L61ENU	300,000.000	0.00	0.00
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L5TVMU	100,000.000	0.00	0.00
CDS GSILGB2X 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR20 SEDOL: 9L5TVML	-100,000.000	-5,324.39	-430.49
CDS GSILGB2X 12/20/2026 SELL REPUBLIC OF COLOMBIA 1 SWPC0KDP4 SEDOL: 9L25YFU	200,000.000	0.00	155.04
CDS GSILGB2X 12/20/2026 SELL REPUBLIC OF COLOMBIA 1 SWPC0KDP4 SEDOL: 9L25YFL	-200,000.000	-5,035.27	0.00
CDS GSILGB2X 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEP1 SEDOL: 9L9B61L	-500,000.000	-44,367.02	-4,620.30
CDS GSILGB2X 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEP1 SEDOL: 9L9B61U	500,000.000	0.00	0.00
CDS MSCSUS33 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR12 SEDOL: 9L5TL4U	200,000.000	0.00	0.00
CDS MSCSUS33 06/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0KR12 SEDOL: 9L5TL4L	-200,000.000	-10,828.88	-860.98
CDS MSCSUS33 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEQ9 SEDOL: 9L9B29U	300,000.000	0.00	0.00
CDS MSCSUS33 12/20/2027 SELL REPUBLIC OF COLOMBIA 1 SWPC0LEQ9 SEDOL: 9L9B29L	-300,000.000	-26,620.21	-2,772.18
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	11,790,000.000	11,640,209.99	11,420,383.50
ECOPETROL S A 8.625% 01-19-2029 CUSIP: 279158AT6	350,000.000	354,315.00	371,204.28

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<i>Other</i>			
Colombia - USD			
ECOPETROL SA 8.875% DUE 01-13-2033 CUSIP: 279158AS8	870,000.000	862,926.90	886,498.11
REPUBLIC OF COLOMBIA 3.25% 04-22-2032 CUSIP: 195325DZ5	1,096,000.000	1,036,268.00	838,988.00
Total Colombia - USD		13,764,330.24	13,504,670.57
Cote d'Ivoire - EUR			
COTE D'IVOIRE 4.875% SNR 30/01/2032 EUR SEDOL: BMYD8L5	1,060,000.000	1,269,074.53	967,945.06
COTE D'IVOIRE 6.625% SNR 22/03/2048 EUR SEDOL: BD26NT6	1,150,000.000	1,447,185.81	963,020.22
Total Cote d'Ivoire - EUR		2,716,260.34	1,930,965.28
Cote d'Ivoire - USD			
COTE D'IVOIRE 6.125% SNR 15/06/2033 USD SEDOL: BYW5KQ6	699,000.000	747,580.50	622,593.71
Total Cote d'Ivoire - USD		747,580.50	622,593.71
Czech Republic - CZK			
LCH_IRS BARCUS31 19/03/2027 CZK P 3.5% / R 6MPRBOR IR230029 SEDOL: 9MYRSFU	317,610,000.000	46,259.15	26,127.89
LCH_IRS BARCUS31 19/03/2027 CZK P 3.5% / R 6MPRBOR IR230029 SEDOL: 9MYRSFL	-317,610,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2030 CZK P 6MPRBOR / R 3.5% IR230024 SEDOL: 9MYMHKU	172,750,000.000	8,818.26	0.00
LCH_IRS BARCUS31 19/03/2030 CZK P 6MPRBOR / R 3.5% IR230024 SEDOL: 9MYMHKL	-172,750,000.000	0.00	-50,832.46
LCH_IRS BARCUS31 19/03/2035 CZK P 6MPRBOR / R 3.75% IR230025 SEDOL: 9MYMHZL	-14,250,000.000	0.00	-2,819.59
LCH_IRS BARCUS31 19/03/2035 CZK P 6MPRBOR / R 3.75% IR230025 SEDOL: 9MYMHZU	14,250,000.000	7,239.23	0.00
Total Czech Republic - CZK		62,316.64	-27,524.16

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<i>Other</i>			
Dominican Republic - USD			
DOMINICAN REPUBLIC 6.6% 06-01-2036 CUSIP: 25714PEZ7	798,000.000	791,576.10	791,217.00
Total Dominican Republic - USD		791,576.10	791,217.00
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYLJ4U	-900,000.000	-2,174.87	0.00
CALL SWO EUR CITIUS33 P 3MEURIB / R 2.05% 317U6VZA8 19/02/2025 SEDOL: 9M9LH1U	20,700,000.000	19,373.54	14,948.67
CALL SWO EUR CITIUS33 P 6MEURIB / R 2.05% 317U6W0A4 19/02/2025 SEDOL: 9M9LH2U	-2,300,000.000	-17,111.44	-3,350.74
CME IRS MSNYUS33 18/03/2050 EUR P 0.25% / R 6MEURIB SWU00W8U3 SEDOL: 9JYQS1L	-11,300,000.000	0.00	0.00
CME IRS MSNYUS33 18/03/2050 EUR P 0.25% / R 6MEURIB SWU00W8U3 SEDOL: 9JYQS1U	11,300,000.000	271,083.51	4,561,203.26
LCH IRS BARCUS31 08/11/2034 EUR P 6MEURIB / R 2.5% IR230004 SEDOL: 9MY4R2U	79,203,431.000	324,783.68	49,848.82
LCH IRS BARCUS31 08/11/2034 EUR P 6MEURIB / R 2.5% IR230004 SEDOL: 9MY4R2L	-79,203,431.000	-5,846.73	0.00
LCH IRS BARCUS31 08/11/2044 EUR P 2.5% / R 6MEURIB IR230005 SEDOL: 9MY4Q2U	50,778,335.000	0.00	0.00
LCH IRS BARCUS31 08/11/2044 EUR P 2.5% / R 6MEURIB IR230005 SEDOL: 9MY4Q2L	-50,778,335.000	-719,169.97	-453,505.59
LCH IRS BARCUS31 09/08/2037 EUR P 6MEURIB / R 2.152% IR218546 SEDOL: 9L8BJAL	-34,640,000.000	-836,935.94	-585,243.20
LCH IRS BARCUS31 09/08/2037 EUR P 6MEURIB / R 2.152% IR218546 SEDOL: 9L8BJAU	34,640,000.000	0.00	0.00
LCH IRS BARCUS31 10/08/2042 EUR P 1.452% / R 6MEURIB IR218545 SEDOL: 9L8BHTU	87,880,000.000	1,908,345.49	2,984,300.21
LCH IRS BARCUS31 10/08/2042 EUR P 1.452% / R 6MEURIB IR218545 SEDOL: 9L8BHTL	-87,880,000.000	-101.10	0.00
LCH IRS BARCUS31 10/11/2033 EUR P 6MEURIB / R 3% IR224707 SEDOL: 9M4HB0U	49,810,000.000	1,150,550.33	1,248,462.03
LCH IRS BARCUS31 10/11/2033 EUR P 6MEURIB / R 3% IR224707 SEDOL: 9M4HB0L	-49,810,000.000	-3,365.31	0.00
LCH IRS BARCUS31 10/11/2053 EUR P 2.5% / R 6MEURIB IR224706 SEDOL: 9M4HC3L	-24,260,000.000	-1,191,843.79	-1,429,847.72

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<i>Other</i>			
European Union - EUR			
LCH_IRS BARCUS31 10/11/2053 EUR P 2.5% / R 6MEURIB IR224706 SEDOL: 9M4HC3U	24,260,000.000	0.00	0.00
LCH_IRS BARCUS31 11/08/2047 EUR P 6MEURIB / R 1.051% IR218547 SEDOL: 9L8BJCL	-51,390,000.000	-833,489.65	-1,386,079.43
LCH_IRS BARCUS31 11/08/2047 EUR P 6MEURIB / R 1.051% IR218547 SEDOL: 9L8BJCU	51,390,000.000	0.00	0.00
LCH_IRS BARCUS31 14/05/2028 EUR P 6MEURIB / R 2.5% IR227722 SEDOL: 9M7PDUU	73,359,349.000	215,526.45	464,973.26
LCH_IRS BARCUS31 14/05/2028 EUR P 6MEURIB / R 2.5% IR227722 SEDOL: 9M7PDUL	-73,359,349.000	-48,443.69	0.00
LCH_IRS BARCUS31 17/05/2053 EUR P 2% / R 6MEURIB IR222559 SEDOL: 9M11UEL	-19,640,000.000	-72,904.25	-157,523.97
LCH_IRS BARCUS31 17/05/2053 EUR P 2% / R 6MEURIB IR222559 SEDOL: 9M11UEU	19,640,000.000	179,154.65	0.00
LCH_IRS BARCUS31 19/03/2027 EUR P 6MEURIB / R 2.5% IR231604 SEDOL: 9MYSRQU	14,260,000.000	124,888.71	112,211.54
LCH_IRS BARCUS31 19/03/2027 EUR P 6MEURIB / R 2.5% IR231604 SEDOL: 9MYSRQL	-14,260,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2030 EUR P 6MEURIB / R 2.75% IR230548 SEDOL: 9MYRSLU	42,850,000.000	1,490,469.26	1,102,450.71
LCH_IRS BARCUS31 19/03/2030 EUR P 6MEURIB / R 2.75% IR230548 SEDOL: 9MYRSL	-42,850,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2035 EUR P 2.75% / R 6MEURIB IR230551 SEDOL: 9MYRUYL	-13,340,000.000	-741,292.15	-486,689.39
LCH_IRS BARCUS31 19/03/2035 EUR P 2.75% / R 6MEURIB IR230551 SEDOL: 9MYRUU	13,340,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2040 EUR P 2.75% / R 6MEURIB IR230553 SEDOL: 9MYTGCL	-2,290,000.000	-146,813.77	-100,736.88
LCH_IRS BARCUS31 19/03/2040 EUR P 2.75% / R 6MEURIB IR230553 SEDOL: 9MYTGCU	2,290,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2045 EUR P 2.75% / R 6MEURIB IR230554 SEDOL: 9MYTGAL	-1,230,000.000	-111,473.34	-79,997.50
LCH_IRS BARCUS31 19/03/2045 EUR P 2.75% / R 6MEURIB IR230554 SEDOL: 9MYTGAU	1,230,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2055 EUR P 2.5% / R 6MEURIB IR230556 SEDOL: 9MYRUUL	-18,690,000.000	-2,183,349.47	-1,468,063.30

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<i>Other</i>			
European Union - EUR			
LCH_IRS BARCUS31 19/03/2055 EUR P 2.5% / R 6MEURIB IR230556 SEDOL: 9MYRUUU	18,690,000.000	0.00	0.00
LCH_IRS BARCUS31 19/12/2028 EUR P 1.25% / R 6MEURIB IR212021 SEDOL: 9H92UZU	2,060,000.000	0.00	79,817.04
LCH_IRS BARCUS31 19/12/2028 EUR P 1.25% / R 6MEURIB IR212021 SEDOL: 9H92UZL	-2,060,000.000	-86,285.59	0.00
LCH_IRS BARCUS31 20/11/2027 EUR P 2.18% / R 6MEURIB IR230359 SEDOL: 9MYBCXU	671,070,000.000	32,813.48	54,340.63
LCH_IRS BARCUS31 20/11/2027 EUR P 2.18% / R 6MEURIB IR230359 SEDOL: 9MYBCXL	-671,070,000.000	-525,685.14	0.00
LCH_IRS BARCUS31 20/11/2027 EUR P 3MEURIB / R 2.143% IR230360 SEDOL: 9MYBDCU	671,070,000.000	542,673.00	0.00
LCH_IRS BARCUS31 20/11/2027 EUR P 3MEURIB / R 2.143% IR230360 SEDOL: 9MYBDCL	-671,070,000.000	-25,270.73	-10,562.37
LCH_IRS BARCUS31 25/01/2039 EUR P 6MEURIB / R 3% IR226587 SEDOL: 9M5K68U	47,640,000.000	239,642.60	799,989.63
LCH_IRS BARCUS31 25/01/2039 EUR P 6MEURIB / R 3% IR226587 SEDOL: 9M5K68L	-47,640,000.000	0.00	0.00
LCH_IRS BARCUS31 25/01/2044 EUR P 2.5% / R 6MEURIB IR226588 SEDOL: 9M5K67L	-113,150,000.000	-236,275.10	-955,436.92
LCH_IRS BARCUS31 25/01/2044 EUR P 2.5% / R 6MEURIB IR226588 SEDOL: 9M5K67U	113,150,000.000	59,565.51	0.00
LCH_IRS BARCUS31 25/01/2049 EUR P 6MEURIB / R 2% IR226589 SEDOL: 9M5K70U	66,640,000.000	73,878.78	494,536.41
LCH_IRS BARCUS31 25/01/2049 EUR P 6MEURIB / R 2% IR226589 SEDOL: 9M5K70L	-66,640,000.000	-50,946.24	0.00
LCH_IRS MSNYUS33 05/03/2034 EUR P 6MEURIB / R 2.75% SWU022FI6 SEDOL: 9M6C39U	1,100,000.000	0.00	50,509.12
LCH_IRS MSNYUS33 05/03/2034 EUR P 6MEURIB / R 2.75% SWU022FI6 SEDOL: 9M6C39L	-1,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3KEU	1,100,000.000	0.00	3,452.23
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3KEL	-1,100,000.000	0.00	0.00
LCH_IRS MSNYUS33 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 SEDOL: 9M7KH XU	400,000.000	0.00	15,708.20

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<i>Other</i>			
European Union - EUR			
LCH_IRS MSNYUS33 06/05/2029 EUR P 6MEURIB / R 2.827% SWU024SM9 SEDOL: 9M7KHXL	-400,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 SEDOL: 9LZ2NKKU	5,240,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 SEDOL: 9LZ2NKKL	-5,240,000.000	0.00	-1,074,428.51
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NJJU	9,700,000.000	0.00	4,643,736.25
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NJJL	-9,700,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAU	11,600,000.000	108,262.60	157,059.10
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAL	-11,600,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDL	-4,975,000.000	-23,710.53	-114,292.66
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDU	4,975,000.000	8,174.77	0.00
LCH_IRS MSNYUS33 29/04/2034 EUR P 6MEURIB / R 2.77% SWU024LM6 SEDOL: 9M7FD3U	500,000.000	0.00	25,057.44
LCH_IRS MSNYUS33 29/04/2034 EUR P 6MEURIB / R 2.77% SWU024LM6 SEDOL: 9M7FD3L	-500,000.000	0.00	0.00
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1JHU	800,000.000	0.00	1,414.08
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1JHL	-800,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2027 EUR P 2.5% / R 1DESTR IR230562 SEDOL: 9MYRTTL	-109,060,000.000	-1,461,390.50	-1,314,411.30
LCH_OIS BARCUS31 19/03/2027 EUR P 2.5% / R 1DESTR IR230562 SEDOL: 9MYRTTU	109,060,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYLJ3U	-900,000.000	-2,174.87	-11,824.30
Total European Union - EUR		-2,576,867.81	7,232,024.85
European Union - USD			
FUT MAR 25 IMM EURO FX CUSIP: 999599GH0	-73.000	-9,631,437.50	-9,479,506.25

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<i>Other</i>			
European Union - USD			
Total European Union - USD		-9,631,437.50	-9,479,506.25
France - EUR			
FUT 06 MAR 25 EUR FOAT CUSIP: 999599GH0	12.000	1,584,496.09	1,533,368.47
FUT 06 MAR 25 EUR FOAT CUSIP: 999599GH0	-12.000	-1,584,496.09	-1,533,368.47
Total France - EUR		0.00	0.00
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	2,800,000.000	2,575,384.00	2,709,255.30
PVTPL ELECTRICITE DE FRANCE 6.9% 05-23-2053 CUSIP: 28504DAD5	1,100,000.000	1,152,745.00	1,181,157.40
PVTPL ELECTRICITE DE FRANCE 9.125% 12-31-2049 CUSIP: 28504KAA5	650,000.000	650,000.00	733,170.10
Total France - USD		4,378,129.00	4,623,582.80
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	7.000	3,400.96	72.49
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-7.000	-3,400.96	-72.49
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	10.000	1,628.59	673.08
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-10.000	-1,628.59	-673.08
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	7.000	2,639.45	652.37
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-7.000	-2,639.45	-652.37
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	-7.000	-3,336.48	-217.46
FUT C 24JAN25 EURX EUR-BU 1 3800 CUSIP: 999599GH0	7.000	3,336.48	217.46

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<i>Other</i>			
Germany - EUR			
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	7.000	3,474.90	15,294.34
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-7.000	-3,474.90	-15,294.34
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	10.000	1,733.66	2,847.63
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-10.000	-1,733.66	-2,847.63
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	7.000	3,482.61	6,088.74
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-7.000	-3,482.61	-6,088.74
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	7.000	3,188.19	10,510.33
FUT P 24JAN25 EURX EUR-BU 1 3450 CUSIP: 999599GH0	-7.000	-3,188.19	-10,510.33
FUT 06 MAR 25 EURO BUXL BND CUSIP: 999599GH0	-5.000	-739,188.61	-686,950.73
FUT 06 MAR 25 EURO BUXL BND CUSIP: 999599GH0	5.000	739,188.61	686,950.73
FUT 06 MAR 25 EURX E-SCHATZ CUSIP: 999599GH0	-1,154.000	-128,304,811.35	-127,843,550.44
FUT 06 MAR 25 EURX E-SCHATZ CUSIP: 999599GH0	1,154.000	128,304,811.35	127,843,550.44
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-204.000	-25,595,463.56	-24,896,983.28
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	204.000	25,595,463.56	24,896,983.28
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	9.000	1,301,629.30	1,243,594.14
FUT 06 MAR 25 EURX EUR-BUND CUSIP: 999599GH0	-9.000	-1,301,629.30	-1,243,594.14
Total Germany - EUR		0.00	0.00
Hungary - HUF			
LCH_IRS BARCUS31 19/03/2027 HUF P 6.5% / R 6MBUBOR IR230023 SEDOL: 9MYMJCU	2,525,610,000.000	0.00	1,263.24

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<i>Other</i>			
Hungary - HUF			
LCH_IRS BARCUS31 19/03/2027 HUF P 6.5% / R 6MBUBOR IR230023 SEDOL: 9MYMJCL	-2,525,610,000.000	-29,276.57	0.00
LCH_IRS BARCUS31 19/03/2030 HUF P 6MBUBOR / R 6.5% IR230026 SEDOL: 9MYNPGU	1,915,740,000.000	51,269.52	0.00
LCH_IRS BARCUS31 19/03/2030 HUF P 6MBUBOR / R 6.5% IR230026 SEDOL: 9MYNPGL	-1,915,740,000.000	0.00	-23,044.60
LCH_IRS BARCUS31 19/03/2035 HUF P 6.75% / R 6MBUBOR IR230027 SEDOL: 9MYMHUU	191,910,000.000	0.00	3,248.38
LCH_IRS BARCUS31 19/03/2035 HUF P 6.75% / R 6MBUBOR IR230027 SEDOL: 9MYMHUL	-191,910,000.000	-8,184.62	0.00
Total Hungary - HUF		13,808.33	-18,532.98
Hungary - USD			
HUNGARY REP OF 6.125% 22/05/2028 SEDOL: BNNT8Q6	2,400,000.000	2,422,296.00	2,440,036.80
Total Hungary - USD		2,422,296.00	2,440,036.80
India - USD			
GREENKO PWR II LTD GTD SR NT 144A 4.3% 12-13-2028 CUSIP: 39530MAA6	400,800.000	400,800.00	376,299.38
PVTPL GREENKO DUTCH B V 3.85% DUE 03-29-2026 REG CUSIP: 39530LAD2	250,600.000	250,600.00	243,597.23
Total India - USD		651,400.00	619,896.61
Indonesia - USD			
BD 144A 6.625% DUE 02-17-2037 REG CUSIP: 455780AX4	6,185,000.000	6,277,775.00	6,796,226.69
ICE_CDS BARCUS31 12/20/2029 SELL REPUBLIC OF INDONESIA CS006646 SEDOL: 9MXJLEU	3,070,000.000	46,609.06	29,264.47
ICE_CDS BARCUS31 12/20/2029 SELL REPUBLIC OF INDONESIA CS006646 SEDOL: 9MXJLEL	-3,070,000.000	0.00	0.00
PVTPL PERUSAHAAN PENERBIT SBSN INDONESIA 3.55% 06-09-2051 CUSIP: 71567PAT7	2,200,000.000	2,200,000.00	1,558,645.68
Total Indonesia - USD		8,524,384.06	8,384,136.84

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<i>Other</i>			
Israel - USD			
CDS BOFAUS3N 12/20/2029 SELL TEVA PHARMACEUTICALS N BYDCC7P33 SEDOL: 9MYSVU	500,000.000	0.00	0.00
CDS BOFAUS3N 12/20/2029 SELL TEVA PHARMACEUTICALS N BYDCC7P33 SEDOL: 9MYSVU	-500,000.000	-2,114.65	-2,145.25
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	1,052,000.000	742,186.00	743,336.89
STATE OF ISRAEL 6.043% 03-12-2054 CUSIP: 46514BRM1	22,846,000.000	21,411,958.15	20,884,625.21
Total Israel - USD		22,152,029.50	21,625,816.85
Italy - USD			
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L3TVAU	6,000,000.000	42,100.20	88,078.80
CDS BOFAUS6NGFX 12/20/2026 SELL ITALY GOV'T INT BOND 6 SWPC0KKG6 SEDOL: 9L3TVAL	-6,000,000.000	0.00	0.00
Total Italy - USD		42,100.20	88,078.80
Japan - JPY			
LCH_OIS BARCUS31 02/08/2034 JPY P 1.295% / R 1DTONAR IR228525 SEDOL: 9M99HHL	-3,535,750,000.000	-48,086.91	-32,246.05
LCH_OIS BARCUS31 02/08/2034 JPY P 1.295% / R 1DTONAR IR228525 SEDOL: 9M99HHU	3,535,750,000.000	0.00	0.00
LCH_OIS BARCUS31 02/08/2044 JPY P 1DTONAR / R 2.16% IR228526 SEDOL: 9M99HEL	-4,243,950,000.000	0.00	-453,796.96
LCH_OIS BARCUS31 02/08/2044 JPY P 1DTONAR / R 2.16% IR228526 SEDOL: 9M99HEU	4,243,950,000.000	28,373.60	0.00
LCH_OIS BARCUS31 19/03/2027 JPY P 0.75% / R 1DTONAR IR230621 SEDOL: 9MYNMFL	-7,241,000,000.000	-69,423.63	-54,763.64
LCH_OIS BARCUS31 19/03/2027 JPY P 0.75% / R 1DTONAR IR230621 SEDOL: 9MYNMFU	7,241,000,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2030 JPY P 0.75% / R 1DTONAR IR230624 SEDOL: 9MYNPRU	23,069,000,000.000	340,064.85	415,788.04
LCH_OIS BARCUS31 19/03/2030 JPY P 0.75% / R 1DTONAR IR230624 SEDOL: 9MYNPRL	23,069,000,000.000	0.00	0.00
Total Japan - JPY		250,927.91	-125,018.61

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<i>Other</i>			
Korea, Republic of - KRW			
LCH_IRS BARCUS31 19/03/2027 KRW P 3% / R 3MKWCDC IR230036 SEDOL: 9MYNNZL	-4,490,390,000.000	-24,261.85	-20,891.00
LCH_IRS BARCUS31 19/03/2027 KRW P 3% / R 3MKWCDC IR230036 SEDOL: 9MYNNZU	4,490,390,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2035 KRW P 3% / R 3MKWCDC IR230032 SEDOL: 9MYP20U	4,662,830,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2035 KRW P 3% / R 3MKWCDC IR230032 SEDOL: 9MYP20L	-4,662,830,000.000	-125,943.66	-65,431.02
Total Korea, Republic of - KRW		-150,205.51	-86,322.02
Korea, Republic of - USD			
EXPORT IMPORT BK KOREA 5.125% DUE 01-11-2033 REG CUSIP: 302154DW6	200,000.000	199,180.00	200,832.40
Total Korea, Republic of - USD		199,180.00	200,832.40
Mexico - EUR			
MEXICO(UTD MEX ST) 2.25% SNR 12/08/2036 EUR SEDOL: BP8K8X5	3,740,000.000	4,431,232.95	3,033,534.74
Total Mexico - EUR		4,431,232.95	3,033,534.74
Mexico - MXN			
CME_OIS BARCUS31 07/03/2035 MXN P 1DMXIBTIEF / R 9% IR230365 SEDOL: 9MYDEMU	51,190,000.000	14,830.91	0.00
CME_OIS BARCUS31 07/03/2035 MXN P 1DMXIBTIEF / R 9% IR230365 SEDOL: 9MYDEML	-51,190,000.000	-311.40	-58,268.87
CME_OIS BARCUS31 17/03/2027 MXN P 1DMXIBTIEF / R 9% IR230366 SEDOL: 9MYDSCL	-175,880,000.000	0.00	-4,697.97
CME_OIS BARCUS31 17/03/2027 MXN P 1DMXIBTIEF / R 9% IR230366 SEDOL: 9MYDSCU	175,880,000.000	34,394.10	0.00
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	160,000.000	5,787,807.33	5,691,497.61
Total Mexico - MXN		5,836,720.94	5,628,530.77

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<i>Other</i>			
Mexico - USD			
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6 SEDOL: 9KXFNPU	700,000.000	0.00	3,863.51
CDS CHASUS33 06/20/2026 SELL UNITED MEXICAN STATES SWPC0JYF6 SEDOL: 9KXFNPL	-700,000.000	-3,775.89	0.00
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6 SEDOL: 9M3ERPU	400,000.000	0.00	0.00
CDS GSILGB2X 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3W6 SEDOL: 9M3ERPL	-400,000.000	-4,154.51	-2,035.48
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 SEDOL: 9L5XFZU	800,000.000	0.00	3,240.64
CDS MSCSUS33 06/20/2027 SELL UNITED MEXICAN STATES SWPC0KQT2 SEDOL: 9L5XFZL	-800,000.000	-2,684.44	0.00
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ6BPL	-500,000.000	-9,642.09	-725.75
CDS MSCSUS33 06/20/2028 SELL UNITED MEXICAN STATES SWPC0LOM7 SEDOL: 9LZ6BPU	500,000.000	0.00	0.00
CDS MSCSUS33 12/20/2025 SELL UNITED MEXICAN STATES SWPC0JI49 SEDOL: 9K6CATL	-100,000.000	-1,177.03	0.00
CDS MSCSUS33 12/20/2025 SELL UNITED MEXICAN STATES SWPC0JI49 SEDOL: 9K6CATU	100,000.000	0.00	519.48
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1N29L	-2,200,000.000	0.00	0.00
CDS MSCSUS33 12/20/2026 SELL UNITED MEXICAN STATES SWPC0K9N4 SEDOL: 9L1N29U	2,200,000.000	7,831.09	12,842.06
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 SEDOL: 9M3EQEU	2,300,000.000	0.00	0.00
CDS MSCSUS33 12/20/2028 SELL UNITED MEXICAN STATES SWPC0M3V8 SEDOL: 9M3EQEL	-2,300,000.000	-23,888.44	-11,704.01
PEMEX PROJ FDG MASTER TR GTD BD 6.625% DUE 06-15-2035 REG CUSIP: 706451BG5	14,441,000.000	14,582,723.37	11,373,982.44
PETROLEOS MEXICANOS 6.7% 02-16-2032 CUSIP: 71643VAB1	893,000.000	844,018.95	776,869.19
PETROLEOS MEXICANOS GTD NT 7.69% DUE 01-23-2050 REG CUSIP: 71654QDD1	14,350,000.000	10,988,043.55	10,827,075.00
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	6,299,000.000	5,929,807.25	4,727,181.81

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<i>Other</i>			
Mexico - USD			
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	1,189,000.000	904,626.87	871,924.90
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	14,272,000.000	13,893,968.70	12,699,449.68
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	5,492,000.000	5,468,927.23	4,918,010.86
UNITED MEXICAN STS GLOBAL NT 4.4% 02-12-2052 CUSIP: 91087BAS9	7,185,000.000	6,248,861.93	4,852,368.34
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	290,000.000	323,552.58	207,652.15
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 CUSIP: 91087BAV2	1,630,000.000	1,624,001.60	1,592,100.30
UTD MEXICAN STS # TR 00020 6.05 DUE 01-11-2040 CUSIP: 91086QAV0	1,530,000.000	1,457,766.88	1,414,785.05
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	864,000.000	794,529.88	655,569.16
UTD MEXICAN STS UTD MEXICAN STATES 4.35 01-15-2047 REG 4.35 DUE 01-15-2047 REG CUSIP: 91087BAB6	4,541,000.000	4,214,666.99	3,166,028.34
Total Mexico - USD		67,238,004.47	58,088,997.67
Morocco - USD			
OCP S A NT 144A 6.75% DUE 05-02-2034/02-02-2034 BEO CUSIP: 67091TAF2	1,900,000.000	1,871,329.00	1,938,000.00
Total Morocco - USD		1,871,329.00	1,938,000.00
Multi-National Agencies Region - USD			
PVTPL AFRICAN EXPT-IMPORT BK NT 3.798% 05-17-2031 CUSIP: 00831TAC5	900,000.000	900,000.00	782,971.20
Total Multi-National Agencies Region - USD		900,000.00	782,971.20
New Zealand - NZD			
LCH_IRS BARCUS31 19/03/2030 NZD P 3MBBR / R 4% IR230672 SEDOL: 9MYNMSL	-34,590,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2030 NZD P 3MBBR / R 4% IR230672 SEDOL: 9MYNMSU	34,590,000.000	330,280.77	439,326.90

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<i>Other</i>			
New Zealand - NZD			
LCH_IRS BARCUS31 19/03/2035 NZD P 3MBBR / R 4.25% IR230675 SEDOL: 9MYNPUL	-32,860,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2035 NZD P 3MBBR / R 4.25% IR230675 SEDOL: 9MYNPUU	32,860,000.000	474,058.02	490,192.63
Total New Zealand - NZD		804,338.79	929,519.53
Nigeria - USD			
NIGERIA FED GOVT GLOBAL NT 144A 10.375% 12-09-2034 CUSIP: 65412AFD9	620,000.000	627,130.00	632,484.32
Total Nigeria - USD		627,130.00	632,484.32
Norway - NOK			
LCH_IRS BARCUS31 19/03/2027 NOK P 6MNIBOR / R 4% IR230657 SEDOL: 9MYP35L	-1,281,890,000.000	-29,868.02	-518,710.96
LCH_IRS BARCUS31 19/03/2027 NOK P 6MNIBOR / R 4% IR230657 SEDOL: 9MYP35U	1,281,890,000.000	272,629.73	0.00
LCH_IRS BARCUS31 19/03/2035 NOK P 3.75% / R 6MNIBOR IR230663 SEDOL: 9MYP26L	-97,050,000.000	-97,286.73	0.00
LCH_IRS BARCUS31 19/03/2035 NOK P 3.75% / R 6MNIBOR IR230663 SEDOL: 9MYP26U	97,050,000.000	0.00	192,403.79
Total Norway - NOK		145,474.98	-326,307.17
Panama - USD			
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	1,307,000.000	942,623.56	764,073.40
PANAMA REP 4.5% 01-19-2063 CUSIP: 698299BS2	7,089,000.000	6,043,873.19	4,146,695.30
PANAMA REP 4.5% DUE 04-16-2050 REG CUSIP: 698299BH6	920,000.000	676,817.20	567,200.21
PANAMA(REPUBLIC OF) 6.853% 03-28-2054 CUSIP: 698299BV5	2,167,000.000	2,036,788.49	1,846,610.40
PANAMA(REPUBLIC OF) 7.875% 03-01-2057 CUSIP: 698299BZ6	748,000.000	807,062.08	720,986.34
Total Panama - USD		10,507,164.52	8,045,565.65

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<i>Other</i>			
Peru - PEN			
&& PERU(REPUBLIC OF) 7.3% 12/08/2033 SEDOL: BQ0MKN0	500,000.000	141,214.08	140,190.21
PERU REP (FOR 6.9% 12/08/2037 (FOR UNITIZED TRADES ONLY) CUSIP: 715638AV4	2,100.000	517,558.27	554,976.76
PERU(REP OF) 6.95% 12/08/2031 DUAL CURR SEDOL: B3XZ347	3,505.000	985,816.83	981,677.21
PVTPL PERU(REPUBLIC OF) 6.15% 08-12-2032 CUSIP: 715638BY7	3,195.000	848,119.84	842,748.64
REPUBLIC OF PERU 5.4% 12/08/2034 SEDOL: BJ5FWS4	27,100.000	6,650,679.05	6,570,573.50
REPUBLIC OF PERU 6.95% 08-12-2031 REG CUSIP: 715638BE1	2,200.000	621,147.71	616,174.00
Total Peru - PEN		9,764,535.78	9,706,340.32
Peru - USD			
ICE_CDS BARCUS31 12/20/2029 SELL REPUBLIC OF PERU 8.75% CS006900 SEDOL: 9MXMF9L	-3,000,000.000	0.00	0.00
ICE_CDS BARCUS31 12/20/2029 SELL REPUBLIC OF PERU 8.75% CS006900 SEDOL: 9MXMF9U	3,000,000.000	40,098.53	18,351.90
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	790,000.000	509,257.70	480,399.00
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	5,403,000.000	3,390,984.22	2,839,276.50
PERU REP 3.0% 01-15-2034 CUSIP: 715638DU3	1,731,000.000	1,442,788.50	1,389,127.50
PERU REP 3.23% 07-28-2121 CUSIP: 715638DR0	690,000.000	681,306.00	362,181.00
PERU REP 3.3% 03-11-2041 CUSIP: 715638DS8	1,787,000.000	1,314,251.13	1,286,461.30
REPUBLIC OF PERU 5.375% 02-08-2035 CUSIP: 715638EB4	180,000.000	179,872.20	172,831.63
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	5,722,000.000	5,811,343.40	5,452,150.65
Total Peru - USD		13,369,901.68	12,000,779.48

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<i>Other</i>			
Philippines - EUR			
PHILIPPINES(REP OF 0.7% SNR 03/02/2029 EUR1000 SEDOL: BKVB JV5	810,000.000	893,634.03	754,860.67
Total Philippines - EUR		893,634.03	754,860.67
Philippines - USD			
ICE_CDS BARCUS31 12/20/2029 SELL REPUBLIC OF PHILIPPINE CS006648 SEDOL: 9MXJKTL	-2,990,000.000	0.00	0.00
ICE_CDS BARCUS31 12/20/2029 SELL REPUBLIC OF PHILIPPINE CS006648 SEDOL: 9MXJKTU	2,990,000.000	59,606.54	41,721.86
Total Philippines - USD		59,606.54	41,721.86
Poland - PLN			
LCH_IRS BARCUS31 19/03/2027 PLN P 6MWIBOR / R 4.75% IR230034 SEDOL: 9MYRSNU	44,380,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2027 PLN P 6MWIBOR / R 4.75% IR230034 SEDOL: 9MYRSNL	-44,380,000.000	-44,863.54	-67,659.46
LCH_IRS BARCUS31 19/03/2035 PLN P 5% / R 6MWIBOR IR230033 SEDOL: 9MYMKAL	-2,620,000.000	0.00	0.00
LCH_IRS BARCUS31 19/03/2035 PLN P 5% / R 6MWIBOR IR230033 SEDOL: 9MYMKAU	2,620,000.000	10,106.60	7,191.78
Total Poland - PLN		-34,756.94	-60,467.68
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	1,240,000.000	1,225,628.40	1,142,936.52
Total Poland - USD		1,225,628.40	1,142,936.52
Puerto Rico - USD			
DEFAULTED PUERTO RICO ELEC PWR AUTH PWR REV SER AAA-PSA 5.25% 07-01-2027 CUSIP: 74526YDW2	3,410,000.000	3,410,000.00	1,551,550.00
DEFAULTED PUERTO RICO ELEC PWR AUTH PWR REV 0% 12-31-2040 CUSIP: 74526YEL5	835,000.000	835,000.00	379,925.00
DEFAULTED PUERTO RICO ELEC PWR AUTH PWR REV 0% 12-31-2040 CUSIP: 74526YEM3	8,290,000.000	8,290,000.00	4,393,700.00

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<i>Other</i>			
Puerto Rico - USD			
DEFAULTED PUERTO RICO ELEC PWR AUTH PWR REV 5.25% 07-01-2024 CUSIP: 74526YDM4	3,680,000.000	3,680,000.00	1,674,400.00
PUERTO RICO ELEC PWR AUTH PWR REV 0% 12-31-2040 CUSIP: 74526YEN1	838,000.000	838,000.00	381,290.00
PUERTO RICO ELEC PWR AUTH PWR REV 0% 12-31-2040 CUSIP: 74526YEK7	8,295,000.000	8,295,000.00	3,774,225.00
PUERTO RICO ELEC PWR AUTH PWR REV 0% 12-31-2040 CUSIP: 74526YAG0	3,020,000.000	3,020,000.00	1,374,100.00
PUERTO RICO ELEC PWR AUTH PWR REV 0% 12-31-2040 CUSIP: 74526YAF2	3,020,000.000	3,020,000.00	1,374,100.00
PUERTO RICO ELEC PWR AUTH PWR REV 0% 12-31-2040 CUSIP: 74526YDK8	5,000,000.000	5,000,000.00	2,275,000.00
Total Puerto Rico - USD		36,388,000.00	17,178,290.00
Qatar - USD			
PVTPL QATAR PETE 3.125% DUE 07-12-2041/07-12-2021 BEO CUSIP: 74730DAE3	470,000.000	476,268.49	347,038.60
QATAR PETE BD 144A 3.3% 07-12-2051 CUSIP: 74730DAD5	450,000.000	461,164.77	308,026.80
Total Qatar - USD		937,433.26	655,065.40
Romania - EUR			
ROMANIA . 3.375% 28/01/2050 SEDOL: BKVF9D9	1,840,000.000	2,033,103.43	1,245,031.41
ROMANIA BDS 144A 2.625% 02/12/2040 SEDOL: BMYD8V5	1,870,000.000	2,201,573.04	1,240,603.20
ROMANIA 07/02/2034 3.75% 07/02/2034 SEDOL: 0AXWESU	1,900,000.000	2,115,589.95	1,688,312.70
ROMANIA(REP OF) 2.75% SNR MTN 14/04/41 EUR SEDOL: 2AX8UDU	2,720,000.000	3,208,969.61	1,830,205.00
Total Romania - EUR		9,559,236.03	6,004,152.31
Romania - USD			
PVTPL ROMANIA 7.625% DUE 01-17-2053 CUSIP: 77586RAS9	9,104,000.000	10,030,423.20	9,201,503.84

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<i>Other</i>			
Romania - USD			
Total Romania - USD		10,030,423.20	9,201,503.84
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	8,315,000.000	8,128,090.39	7,763,041.99
PVTPL SAUDI ARABIAN OIL CO GLOBAL 5.75%07-17-2054 CUSIP: 80414L2P9	5,285,000.000	5,165,242.25	4,942,674.70
PVTPL SAUDI ARABIAN OIL CO 5.875% 07-17-2064 CUSIP: 80414L2Q7	4,095,000.000	3,998,317.05	3,818,915.10
Total Saudi Arabia - USD		17,291,649.69	16,524,631.79
South Africa - ZAR			
LCH_IRS BARCUS31 19/03/2027 ZAR P 3MJIBAR / R 7.25% IR230043 SEDOL: 9MYMHXL	-283,160,000.000	0.00	-23,430.10
LCH_IRS BARCUS31 19/03/2027 ZAR P 3MJIBAR / R 7.25% IR230043 SEDOL: 9MYMHXU	283,160,000.000	39,278.17	0.00
LCH_IRS BARCUS31 19/03/2035 ZAR P 3MJIBAR / R 9% IR230044 SEDOL: 9MYMHVU	5,540,000.000	7,956.41	2,806.79
LCH_IRS BARCUS31 19/03/2035 ZAR P 3MJIBAR / R 9% IR230044 SEDOL: 9MYMHVL	-5,540,000.000	0.00	0.00
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	261,520,000.000	13,335,386.04	12,626,356.76
Total South Africa - ZAR		13,382,620.62	12,605,733.45
Sweden - SEK			
LCH_IRS BARCUS31 19/03/2027 SEK P 3MSTBOR / R 2% IR230645 SEDOL: 9MYLLYL	-618,220,000.000	-4,530.01	-384,139.31
LCH_IRS BARCUS31 19/03/2027 SEK P 3MSTBOR / R 2% IR230645 SEDOL: 9MYLLYU	618,220,000.000	10,585.68	0.00
LCH_IRS BARCUS31 19/03/2030 SEK P 3MSTBOR / R 2.25% IR230648 SEDOL: 9MYNNWU	568,540,000.000	401,629.48	0.00
LCH_IRS BARCUS31 19/03/2030 SEK P 3MSTBOR / R 2.25% IR230648 SEDOL: 9MYNNWL	-568,540,000.000	0.00	-631,575.04
LCH_IRS BARCUS31 19/03/2035 SEK P 3MSTBOR / R 2.5% IR230651 SEDOL: 9MYNPAL	-179,430,000.000	0.00	-312,395.03

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<i>Other</i>			
Sweden - SEK			
LCH_IRS BARCUS31 19/03/2035 SEK P 3MSTBOR / R 2.5% IR230651 SEDOL: 9MYNPAU	179,430,000.000	351,856.22	0.00
Total Sweden - SEK		759,541.37	-1,328,109.38
Switzerland - CHF			
LCH_OIS BARCUS31 19/03/2027 CHF P 0.25% / R 1DSARON IR230633 SEDOL: 9MYLMBL	-78,140,000.000	-283,891.67	-451,534.95
LCH_OIS BARCUS31 19/03/2027 CHF P 0.25% / R 1DSARON IR230633 SEDOL: 9MYLMBU	78,140,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2035 CHF P 0.5% / R 1DSARON IR230639 SEDOL: 9MYNPDL	-9,130,000.000	-191,030.34	-117,239.78
LCH_OIS BARCUS31 19/03/2035 CHF P 0.5% / R 1DSARON IR230639 SEDOL: 9MYNPDU	9,130,000.000	0.00	0.00
Total Switzerland - CHF		-474,922.01	-568,774.73
Thailand - THB			
LCH_OIS BARCUS31 19/03/2027 THB P 1DTHBRO / R 0 IR230041 SEDOL: 9MYRTQL	-126,120,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2027 THB P 1DTHBRO / R 0 IR230041 SEDOL: 9MYRTQU	126,120,000.000	14,874.88	9,833.25
LCH_OIS BARCUS31 19/03/2030 THB P 2% / R 1DTHBRO IR230046 SEDOL: 9MYKQZU	239,440,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2030 THB P 2% / R 1DTHBRO IR230046 SEDOL: 9MYKQZL	-239,440,000.000	-35,525.33	-8,685.71
Total Thailand - THB		-20,650.45	1,147.54
United Arab Emirates - USD			
DP WORLD CRESCENT 4.848% SUK 26/09/2028 USD SEDOL: BD5GYH8	700,000.000	762,125.00	691,181.40
DP WORLD LIMITED 5.625% 25/09/48 SEDOL: BG0QQJ0	200,000.000	226,750.00	189,267.20
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	3,200,000.000	3,580,480.00	2,447,123.20
PVTPL ABU DHABI CRUDE OIL PIPELINE LLC SR SECD BD SER B 144A 4.6% 11-02-2047 CUSIP: 00401MAB2	4,820,000.000	4,820,000.00	4,237,021.00

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<i>Other</i>			
United Arab Emirates - USD			
Total United Arab Emirates - USD		9,389,355.00	7,564,592.80
United Kingdom - GBP			
CALL SWO GBP RBOSGB2RTCM P 1DSOIA / R 3.64% 317U7Q9A7 06/01/2025 SEDOL: 9MYMT1U	-600,000.000	-1,676.27	-0.08
FUT DEC 25 ICE SONIA SO3 CUSIP: 999599GH0	652.000	205,159,487.61	195,802,042.64
FUT DEC 25 ICE SONIA SO3 CUSIP: 999599GH0	-652.000	-205,159,487.61	-195,802,042.64
FUT JUN 25 ICE SONIA SO3 CUSIP: 999599GH0	10.000	3,150,815.90	2,995,897.51
FUT JUN 25 ICE SONIA SO3 CUSIP: 999599GH0	-10.000	-3,150,815.90	-2,995,897.51
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	1.000	119,143.88	115,734.29
FUT MAR 25 LIF LONG GILT CUSIP: 999599GH0	-1.000	-119,143.88	-115,734.29
LCH_OIS BARCUS31 04/12/2027 GBP P 1DSOIA / R 3.5% IR231563 SEDOL: 9MYRTYU	67,256,000.000	0.00	0.00
LCH_OIS BARCUS31 04/12/2027 GBP P 1DSOIA / R 3.5% IR231563 SEDOL: 9MYRTYL	-67,256,000.000	-164,322.20	-329,875.50
LCH_OIS BARCUS31 04/12/2034 GBP P 1DSOIA / R 3.5% IR231565 SEDOL: 9MYRUEU	12,764,000.000	0.00	0.00
LCH_OIS BARCUS31 04/12/2034 GBP P 1DSOIA / R 3.5% IR231565 SEDOL: 9MYRUEL	-12,764,000.000	-226,769.73	-345,337.66
LCH_OIS BARCUS31 06/12/2029 GBP P 3.5% / R 1DSOIA IR231566 SEDOL: 9MYRSHU	62,330,000.000	205,543.46	483,360.50
LCH_OIS BARCUS31 06/12/2029 GBP P 3.5% / R 1DSOIA IR231566 SEDOL: 9MYRSHL	-62,330,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2027 GBP P 1DSOIA / R 4.25% IR230579 SEDOL: 9MYNSHL	-195,730,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2027 GBP P 1DSOIA / R 4.25% IR230579 SEDOL: 9MYNSHU	195,730,000.000	1,357,122.39	284,304.40
LCH_OIS BARCUS31 19/03/2027 GBP P 4% / R 1DSOIA IR231605 SEDOL: 9MYSRKL	-8,320,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2027 GBP P 4% / R 1DSOIA IR231605 SEDOL: 9MYSRKU	8,320,000.000	7,999.53	36,400.08

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<i>Other</i>			
United Kingdom - GBP			
LCH_OIS BARCUS31 19/03/2030 GBP P 3.75% / R 1DSO IR230582 SEDOL: 9MYNPPU	720,000.000	0.00	10,406.12
LCH_OIS BARCUS31 19/03/2030 GBP P 3.75% / R 1DSO IR230582 SEDOL: 9MYNPPU	-720,000.000	-56.28	0.00
LCH_OIS BARCUS31 19/03/2035 GBP P 1DSO IR230585 SEDOL: 9MYNPJU	5,110,000.000	0.00	0.00
LCH_OIS BARCUS31 19/03/2035 GBP P 1DSO IR230585 SEDOL: 9MYNPJL	-5,110,000.000	-7,192.64	-159,005.99
LCH_OIS BARCUS31 28/08/2034 GBP P 1DSO SEDOL: 9M9RG7U	25,200,854.000	12,058.24	0.00
LCH_OIS BARCUS31 28/08/2034 GBP P 1DSO SEDOL: 9M9RG7L	-25,200,854.000	-268,980.99	-661,965.66
LCH_OIS BARCUS31 31/08/2027 GBP P 1DSO SEDOL: 9M9RG5U	135,230,729.000	91,593.76	0.00
LCH_OIS BARCUS31 31/08/2027 GBP P 1DSO SEDOL: 9M9RG5L	-135,230,729.000	-328,831.02	-721,249.16
LCH_OIS BARCUS31 31/08/2029 GBP P 3.5% / R 1DSO SEDOL: 9M9RH2L	-125,165,423.000	-280,273.39	0.00
LCH_OIS BARCUS31 31/08/2029 GBP P 3.5% / R 1DSO SEDOL: 9M9RH2U	125,165,423.000	409,989.33	986,472.96
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSO SEDOL: 9M6ED9L	-60,400,000.000	0.00	-385,343.01
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSO SEDOL: 9M6ED9U	60,400,000.000	1,100,248.56	0.00
LCH_OIS MSNYUS33 18/09/2034 GBP P 3.75% / R 1DSO SWU022DU1 SEDOL: 9M6ED8L	-4,300,000.000	-68,318.72	0.00
LCH_OIS MSNYUS33 18/09/2034 GBP P 3.75% / R 1DSO SWU022DU1 SEDOL: 9M6ED8U	4,300,000.000	0.00	151,718.47
LCH_OIS MSNYUS33 18/09/2054 GBP P 3.75% / R 1DSO SWU022DX5 SEDOL: 9M6FC0L	-500,000.000	-10,298.87	0.00
LCH_OIS MSNYUS33 18/09/2054 GBP P 3.75% / R 1DSO SWU022DX5 SEDOL: 9M6FC0U	500,000.000	0.00	52,084.13
PUT SWO GBP RBOSGB2RTCM P 3.93% / R 1DSO 317U7Q8A8 06/01/2025 SEDOL: 9MYMT0U	-600,000.000	-1,676.27	-8,816.65
Total United Kingdom - GBP		1,826,158.89	-606,847.05

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<i>Other</i>			
United Kingdom - USD			
FUT MAR 25 BRITISH POUND CUSIP: 999599GH0	-69.000	-5,492,184.38	-5,391,918.75
Total United Kingdom - USD		-5,492,184.38	-5,391,918.75
United States - USD			
ANAHEIM CALIF REDEV AGY TAX ALLOCATION 6.506% 02-01-2031 BEO TAXABLE SEDOL: BH46BQ5	1,290,000.000	1,364,046.00	1,346,104.42
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO CUSIP: 072024ND0	3,675,000.000	5,210,525.25	3,884,104.93
BUY TO OPEN REPO W/CITIGROUP 4.55% FROM 12-31-2024 TO 01-02-2025 CUSIP: 77799DEC4	4,100,000.000	4,100,000.00	4,100,000.00
CALIFORNIA ST UNIV REV 6.484% 11-01-2041BEO TAXABLE CUSIP: 13077CTL8	3,900,000.000	3,900,000.00	4,118,373.48
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE CUSIP: 13063BFR8	8,250,000.000	9,789,289.66	9,721,262.10
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 CUSIP: 13063A5G5	6,720,000.000	9,035,325.50	7,943,263.10
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYMF8U	-1,300,000.000	-3,412.50	0.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSJ7U	-700,000.000	-1,960.00	-191.10
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYMP0U	-700,000.000	-1,837.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJSRU	-1,300,000.000	-4,127.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRELU	-700,000.000	-1,890.00	-35.70
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKQ7U	-1,300,000.000	-3,770.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYLB2U	-1,300,000.000	-3,487.25	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTH6U	-1,300,000.000	-3,542.50	-376.35
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYRS3U	-1,200,000.000	-3,300.00	-232.56
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWTWU	-1,300,000.000	-3,932.50	-1,932.06

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<i>Other</i>			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVVSU	-2,500,000.000	-7,687.50	-5,550.75
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1JCU	-1,300,000.000	-4,208.75	-4,184.44
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXCEU	-1,300,000.000	-4,225.00	-3,832.53
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXRUV	-1,200,000.000	-3,990.00	-3,904.32
CALL SWO USD GSILGB2X P 1DSOFR / R 3.452% BYDCN4PT1 12/18/2025 SEDOL: 9MYV64U	155,000,000.000	1,511,311.28	1,322,801.00
CCP DUE FROM GOLDMAN SACHS SEDOL: 9B3PJ3U	14,107,000.000	14,107,000.00	14,107,000.00
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	1,519,000.000	1,519,000.00	1,519,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	1,046,000.000	1,046,000.00	1,046,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	1,018,000.000	1,018,000.00	1,018,000.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UZWL	-11,088,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD2SUNK1 SEDOL: 9M7UZWU	11,088,000.000	233,320.95	200,054.13
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WURU	1,661,000.000	34,999.48	29,968.43
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD5XU957 SEDOL: 9M8WURL	-1,661,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQDL	-1,510,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD6007C4 SEDOL: 9M8XQDU	1,510,000.000	31,194.09	27,244.02
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91HCU	2,013,000.000	41,616.49	36,319.35
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD61P5N6 SEDOL: 9M91HCL	-2,013,000.000	0.00	0.00
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92B5L	-5,906,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
CDS BARCGB5G 06/20/2029 SELL VERIZON COMMUNICATIONS BYD64HCN3 SEDOL: 9M92B5U	5,906,000.000	122,290.51	106,558.41
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TPCL	-2,624,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PG442 SEDOL: 9M7TPCU	2,624,000.000	43,127.68	45,188.17
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XRZL	-556,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD600FR2 SEDOL: 9M8XRZU	556,000.000	9,243.65	9,574.93
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92J2L	-556,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD64WAT9 SEDOL: 9M92J2U	556,000.000	9,280.62	9,574.93
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TNLU	2,645,000.000	64,049.61	77,198.82
CDS BOFAUS6NGFX 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD2PF3R4 SEDOL: 9M7TNLL	-2,645,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TMVU	1,315,000.000	216,171.02	191,741.86
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PN3X4 SEDOL: 9M7TMVL	-1,315,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V19U	1,167,000.000	193,196.31	170,161.79
CDS BOFAUS6NGFX 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2VUZK4 SEDOL: 9M7V19L	-1,167,000.000	0.00	0.00
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPLU	2,624,000.000	30,069.02	28,983.65
CDS BOFAUS6NGFX 06/20/2029 SELL FREEPORT-MCMORAN INC 5 BYD2PFC03 SEDOL: 9M7TPLL	-2,624,000.000	0.00	0.00
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAH5HF5 SEDOL: 9MY2CFL	-832,000.000	-7,958.02	-3,131.32
CDS BOFAUS6NGFX 12/20/2029 SELL BOEING CO 2.6% 10/30/2 BYDAH5HF5 SEDOL: 9MY2CFU	832,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85YYL	-1,477,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GRG50 SEDOL: 9M85YYU	1,477,000.000	36,287.10	43,108.76
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85ZDL	-1,476,000.000	0.00	0.00
CDS CITIGB2L 06/20/2029 SELL BROADCOM INC 4% 04/15/ BYD3GR057 SEDOL: 9M85ZDU	1,476,000.000	36,262.53	43,079.57
CDS DEUTGB2L 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PKJT2 SEDOL: 9M77JUL	-708,000.000	0.00	0.00
CDS DEUTGB2L 06/20/2029 SELL AT&T INC 3.8% 02/15/20 BYD2PKJT2 SEDOL: 9M77JUU	708,000.000	11,636.58	12,192.54
CDS DEUTGB2L 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PKMP6 SEDOL: 9M7THZU	470,662.000	77,137.01	68,627.84
CDS DEUTGB2L 06/20/2029 SELL FORD MOTOR COMPANY 4.3 BYD2PKMP6 SEDOL: 9M7THZL	-470,662.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNKU	1,587,000.000	34,179.08	31,650.81
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD2UU1V8 SEDOL: 9M7VNKL	-1,587,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C78U	1,140,000.000	24,171.47	22,735.93
CDS JPMGGB2L 06/20/2029 SELL KINDER MORGAN INC 4.3% BYD3ZCE88 SEDOL: 9M8C78L	-1,140,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKFL	-2,892,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2PSFZ5 SEDOL: 9M7TKFU	2,892,000.000	58,081.07	58,444.72
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMNL	-1,587,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD2UU4Y9 SEDOL: 9M7VMNU	1,587,000.000	32,729.26	32,071.84
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C60L	-1,133,000.000	0.00	0.00
CDS JPMGGB2L 06/20/2029 SELL WILLIAMS COMPANIES INC BYD3ZCP11 SEDOL: 9M8C60U	1,133,000.000	21,462.67	22,896.91
CHICAGO ILL FIXED 6.05% DUE 01-01-2029 BEO TAXABLE OID 6.06 CUSIP: 167486M71	510,000.000	491,482.90	513,955.71

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<i>Other</i>			
United States - USD			
CHICAGO ILL TRAN AUTH SALES & TRANSFER T 6.899% 12-01-2022 CUSIP: 167725AF7	4,711,555.220	5,585,244.65	5,190,117.78
CHICAGO ILL 7.517% 01-01-2040 BEO TAXABLE CUSIP: 167486MK2	4,525,000.000	5,822,569.76	5,016,486.50
CME_OIS GOLDUS33 06/11/2054 USD P 3.786% / R 1DSOFR BYD3LWAP5 SEDOL: 9M87PZL	-15,000,000.000	0.00	0.00
CME_OIS GOLDUS33 06/11/2054 USD P 3.786% / R 1DSOFR BYD3LWAP5 SEDOL: 9M87PZU	15,000,000.000	0.00	517,066.50
CME_OIS GOLDUS33 09/29/2038 USD P 4.304% / R 1DSOFR BRYPS0GU4 SEDOL: 9M3FFGU	25,000,000.000	0.00	0.00
CME_OIS GOLDUS33 09/29/2038 USD P 4.304% / R 1DSOFR BRYPS0GU4 SEDOL: 9M3FFGL	-25,000,000.000	0.00	-466,845.00
CME_OIS GOLDUS33 11/06/2027 USD P 1DSOFR / R 3.73% BYDAR8YA3 SEDOL: 9MY4ZBL	-86,725,000.000	0.00	-434,596.32
CME_OIS GOLDUS33 11/06/2027 USD P 1DSOFR / R 3.73% BYDAR8YA3 SEDOL: 9MY4ZBU	86,725,000.000	0.00	0.00
CME_OIS GOLDUS33 12/13/2028 USD P 3.954% / R 1DSOFR BRYT7ZQ31 SEDOL: 9M4UHNH	-73,350,000.000	0.00	0.00
CME_OIS GOLDUS33 12/13/2028 USD P 3.954% / R 1DSOFR BRYT7ZQ31 SEDOL: 9M4UHNU	73,350,000.000	0.00	281,209.23
CME_OIS GOLDUS33 12/19/2053 USD P 3.316% / R 1DSOFR BRYTH64T1 SEDOL: 9M4XY3U	17,400,000.000	0.00	1,889,311.14
CME_OIS GOLDUS33 12/19/2053 USD P 3.316% / R 1DSOFR BRYTH64T1 SEDOL: 9M4XY3L	-17,400,000.000	0.00	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4U	20,400,000.000	88,458.10	1,164,476.88
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4L	-20,400,000.000	-80,098.69	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSU	7,800,000.000	0.00	357,891.30
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSL	-7,800,000.000	-98,338.37	0.00
CURATORS UNIV MO SYS FACS REV 5.792% 11-01-41 BEO TAXABLE CUSIP: 231266GC5	1,500,000.000	1,500,000.00	1,513,011.15
DALLAS TEX CONVENTION CTR HOTEL DEV CORPHOTEL REV 7.088% 01-01-2042 BEO TAXABLE SEDOL: B3X6TM0	27,800,000.000	27,800,000.00	30,585,687.88

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<i>Other</i>			
United States - USD			
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	16,820,000.000	16,820,000.00	16,820,000.00
ESC CB LEHMAN BROS SUB NTS D07/19/07 6.875% JJ37 ESCROW CUSIP: 524ESCR44	6,475,000.000	0.00	647.50
ESC CB LEHMAN BRTH HLD SUB D05/09/08 7.500% MN38 CUSIP: 524ESC7N4	23,860,000.000	0.00	0.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	-198.000	-47,543,984.98	-47,537,325.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	198.000	47,543,984.98	47,537,325.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	-114.000	-27,334,350.00	-27,355,725.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	114.000	27,334,350.00	27,355,725.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	-312.000	-74,890,263.28	-74,887,800.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	312.000	74,890,263.28	74,887,800.00
FUT MAR 25 BRITISH POUND CUSIP: 999599GH0	69.000	5,492,184.38	5,391,918.75
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-7,499.000	-922,656,598.89	-891,677,968.75
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	7,499.000	922,656,598.89	891,677,968.75
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	1,899.000	214,709,912.79	211,382,437.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-1,899.000	-214,709,912.79	-211,382,437.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-1,164.000	-124,438,398.15	-123,738,656.26
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	1,164.000	124,438,398.15	123,738,656.26
FUT MAR 25 IMM EURO FX CUSIP: 999599GH0	73.000	9,631,437.50	9,479,506.25
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	2,994.000	350,029,912.67	340,848,187.50

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<i>Other</i>			
United States - USD			
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-2,994.000	-350,029,912.67	-340,848,187.50
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-643.000	-132,195,544.85	-132,206,828.14
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	643.000	132,195,544.85	132,206,828.14
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	1,153.000	126,542,295.26	125,388,750.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-1,153.000	-126,542,295.26	-125,388,750.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	-198.000	-47,550,914.24	-47,532,375.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	198.000	47,550,914.24	47,532,375.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	312.000	74,896,657.25	74,880,000.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	-312.000	-74,896,657.25	-74,880,000.00
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	1,405,000.000	1,405,000.00	1,056,420.76
ICE_CDS BARCUS31 06/20/2026 SELL AT&T INC 3.8% 02/15/20 CS006063 SEDOL: 9KZ8VCL	-3,875,000.000	0.00	0.00
ICE_CDS BARCUS31 06/20/2026 SELL AT&T INC 3.8% 02/15/20 CS006063 SEDOL: 9KZ8VCU	3,875,000.000	81,249.45	36,791.96
ICE_CDS GOLDUS33 06/20/2029 SELL ENERGY TRANSFER LP 3.7 Z92XV8VR5 SEDOL: 9M7VY3U	5,560,000.000	107,080.86	104,912.20
ICE_CDS GOLDUS33 06/20/2029 SELL ENERGY TRANSFER LP 3.7 Z92XV8VR5 SEDOL: 9M7VY3L	-5,560,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2029 SELL FORD MOTOR COMPANY 4.3 Z92TF5UH1 SEDOL: 9M8172L	-7,097,338.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2029 SELL FORD MOTOR COMPANY 4.3 Z92TF5UH1 SEDOL: 9M8172U	7,097,338.000	1,153,632.85	1,034,872.08
ICE_CDS GOLDUS33 06/20/2029 SELL FREEPORT-MCMORAN INC 5 Z92TF5Q60 SEDOL: 9M9183U	8,596,000.000	96,671.41	94,947.98
ICE_CDS GOLDUS33 06/20/2029 SELL FREEPORT-MCMORAN INC 5 Z92TF5Q60 SEDOL: 9M9183L	-8,596,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
ICE_CDS GOLDUS33 06/20/2029 SELL VERIZON COMMUNICATIONS Z92TF7KQ8 SEDOL: 9M7VMAL	-1,110,000.000	0.00	0.00
ICE_CDS GOLDUS33 06/20/2029 SELL VERIZON COMMUNICATIONS Z92TF7KQ8 SEDOL: 9M7VMAU	1,110,000.000	22,891.92	20,027.06
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5U	7,900,000.000	137,869.16	75,008.13
ICE_CDS MSNYUS33 06/20/2026 SELL AT&T INC 3.8% 02/15/20 SWPC0K0C7 SEDOL: 9KXKP5L	-7,900,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	6,200,000.000	47,672.41	80,665.72
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-6,200,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL AT&T INC 3.8% 02/15/20 SWPC0L803 SEDOL: 9L8C60L	-2,200,000.000	-13,078.19	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL AT&T INC 3.8% 02/15/20 SWPC0L803 SEDOL: 9L8C60U	2,200,000.000	0.00	30,125.70
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3U	2,900,000.000	0.00	47,819.26
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3L	-2,900,000.000	-9,513.74	0.00
ICE_CDS MSNYUS33 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9K9FFNL	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9K9FFNU	1,000,000.000	14,881.27	6,900.10
ICE_CDS MSNYUS33 12/20/2025 SELL ENERGY TRANSFER LP 5.8 SWPC0JYU3 SEDOL: 9KXFG9L	-3,700,000.000	-37,720.88	0.00
ICE_CDS MSNYUS33 12/20/2025 SELL ENERGY TRANSFER LP 5.8 SWPC0JYU3 SEDOL: 9KXFG9U	3,700,000.000	0.00	30,023.65
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZU	700,000.000	8,186.62	11,900.28
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZL	-700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0KMO7 SEDOL: 9L4UYZL	-2,700,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL GOLDMAN SACHS GROUP IN SWPC0KMO7 SEDOL: 9L4UYZU	2,700,000.000	33,305.23	34,301.07

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<i>Other</i>			
United States - USD			
ICE_CDS MSNYUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 SEDOL: 9L26K8U	1,700,000.000	41,754.48	21,409.29
ICE_CDS MSNYUS33 12/20/2026 SELL VERIZON COMMUNICATIONS SWPC0KE65 SEDOL: 9L26K8L	-1,700,000.000	0.00	0.00
ICE_CD_X BARCUS31 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL: 9M76JQU	223,152,140.000	4,795,373.07	5,085,347.17
ICE_CD_X BARCUS31 06/20/2029 SELL CDX.NA.IG.42 CX003151 SEDOL: 9M76JQL	-223,152,140.000	0.00	0.00
ICE_CD_X BARCUS31 12/20/2028 SELL CDX.NA.IG.41 CX003128 SEDOL: 9M3FMTL	-178,125,000.000	0.00	0.00
ICE_CD_X BARCUS31 12/20/2028 SELL CDX.NA.IG.41 CX003128 SEDOL: 9M3FMTU	178,125,000.000	3,525,287.47	4,055,140.31
ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE CUSIP: 452152BM2	2,390,384.680	2,380,596.76	2,477,942.80
ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE CUSIP: 452152GS4	235,714.290	241,378.50	251,306.96
L A CAL DEPT ARPTS ARPT REV TAX BUILD AMER BD 6.582 DUE 05-15-2039 CUSIP: 544435C32	1,535,000.000	1,530,088.00	1,622,354.24
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	1,755,000.000	1,755,000.00	1,634,456.95
LCH_OIS BARCUS31 03/19/2025 USD P 1DFFUND / R 4.396% IR230907 SEDOL: 9MYE99U	1,997,500,000.000	77,200.06	244,893.50
LCH_OIS BARCUS31 03/19/2025 USD P 1DFFUND / R 4.396% IR230907 SEDOL: 9MYE99L	-1,997,500,000.000	-9,676.92	0.00
LCH_OIS BARCUS31 03/19/2027 USD P 3.5% / R 1DSOFR IR231603 SEDOL: 9MYSRFL	-11,010,000.000	0.00	0.00
LCH_OIS BARCUS31 03/19/2027 USD P 3.5% / R 1DSOFR IR231603 SEDOL: 9MYSRFU	11,010,000.000	94,259.26	113,171.79
LCH_OIS BARCUS31 03/19/2027 USD P 3% / R 1DSOFR IR230528 SEDOL: 9MYSRHL	-195,840,000.000	0.00	0.00
LCH_OIS BARCUS31 03/19/2027 USD P 3% / R 1DSOFR IR230528 SEDOL: 9MYSRHU	195,840,000.000	3,735,033.81	3,864,314.88
LCH_OIS BARCUS31 03/19/2030 USD P 3.75% / R 1DSOFR IR232232 SEDOL: 9MYRTVL	-14,630,000.000	0.00	0.00
LCH_OIS BARCUS31 03/19/2030 USD P 3.75% / R 1DSOFR IR232232 SEDOL: 9MYRTVU	14,630,000.000	16,315.69	181,281.79

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<i>Other</i>			
United States - USD			
LCH_OIS BARCUS31 03/19/2030 USD P 3% / R 1DSOFR IR230531 SEDOL: 9MYSRTL	-28,830,000.000	0.00	0.00
LCH_OIS BARCUS31 03/19/2030 USD P 3% / R 1DSOFR IR230531 SEDOL: 9MYSRTU	28,830,000.000	1,147,795.50	1,321,861.27
LCH_OIS BARCUS31 03/19/2032 USD P 3.25% / R 1DSOFR IR230532 SEDOL: 9MYSRDL	-9,530,000.000	0.00	0.00
LCH_OIS BARCUS31 03/19/2032 USD P 3.25% / R 1DSOFR IR230532 SEDOL: 9MYSRDU	9,530,000.000	361,749.95	453,715.68
LCH_OIS BARCUS31 03/19/2035 USD P 1DSOFR / R 0 IR230534 SEDOL: 9MYTFVL	-900,000.000	-60,882.14	-59,548.41
LCH_OIS BARCUS31 03/19/2035 USD P 1DSOFR / R 0 IR230534 SEDOL: 9MYTFVU	900,000.000	0.00	0.00
LCH_OIS BARCUS31 04/19/2025 USD P 3.5% / R 1DSOFR IR222104 SEDOL: 9LZKNVU	2,920,000.000	0.00	42,624.70
LCH_OIS BARCUS31 04/19/2025 USD P 3.5% / R 1DSOFR IR222104 SEDOL: 9LZKNVL	-2,920,000.000	-1,939.58	0.00
LCH_OIS BARCUS31 05/31/2029 USD P 3.695% / R 1DSOFR IR231601 SEDOL: 9MYNRNL	-70,880,000.000	0.00	0.00
LCH_OIS BARCUS31 05/31/2029 USD P 3.695% / R 1DSOFR IR231601 SEDOL: 9MYNRNU	70,880,000.000	70,227.67	905,449.47
LCH_OIS BARCUS31 09/12/2031 USD P 3.215% / R 1DSOFR IR229372 SEDOL: 9MX2GVL	-86,230,000.000	-70,718.05	0.00
LCH_OIS BARCUS31 09/12/2031 USD P 3.215% / R 1DSOFR IR229372 SEDOL: 9MX2GVU	86,230,000.000	0.00	1,160,052.19
LCH_OIS BARCUS31 09/13/2029 USD P 1DSOFR / R 3.038% IR229368 SEDOL: 9MX2HNL	-81,240,000.000	0.00	-1,356,123.07
LCH_OIS BARCUS31 09/13/2029 USD P 1DSOFR / R 3.038% IR229368 SEDOL: 9MX2HNU	81,240,000.000	75,281.85	0.00
LCH_OIS BARCUS31 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL: 9M3RN9U	33,125,000.000	153,739.82	0.00
LCH_OIS BARCUS31 10/17/2028 USD P 4.36% / R 1DSOFR IR224545 SEDOL: 9M3RN9L	-33,125,000.000	-562,365.02	-332,555.13
LCH_OIS BARCUS31 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL: 9M3RP2U	34,090,000.000	1,138,339.26	512,655.65
LCH_OIS BARCUS31 10/17/2033 USD P 1DSOFR / R 4.28% IR224546 SEDOL: 9M3RP2L	-34,090,000.000	-334,101.37	0.00

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<i>Other</i>			
United States - USD			
LCH_OIS BARCUS31 12/13/2039 USD P 1DSOFR / R 3.944% IR232234 SEDOL: 9MYRSJL	-51,400,000.000	-131,720.19	-449,672.90
LCH_OIS BARCUS31 12/13/2039 USD P 1DSOFR / R 3.944% IR232234 SEDOL: 9MYRSJU	51,400,000.000	0.00	0.00
LCH_OIS BARCUS31 12/13/2054 USD P 3.356% / R 1DSOFR IR232233 SEDOL: 9MYRSDU	25,810,000.000	148,467.10	391,158.29
LCH_OIS BARCUS31 12/13/2054 USD P 3.356% / R 1DSOFR IR232233 SEDOL: 9MYRSDL	-25,810,000.000	0.00	0.00
LCH_OIS MSNYUS33 05/31/2029 USD P 4.059% / R 1DSOFR SWU02DX50 SEDOL: 9MYVXEU	45,900,000.000	0.00	0.00
LCH_OIS MSNYUS33 05/31/2029 USD P 4.059% / R 1DSOFR SWU02DX50 SEDOL: 9MYVXEL	-45,900,000.000	0.00	-56,723.22
LCH_OIS MSNYUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9 SEDOL: 9L62A6L	-41,800,000.000	0.00	0.00
LCH_OIS MSNYUS33 06/15/2027 USD P 1.75% / R 1DSOFR SWU01H5P9 SEDOL: 9L62A6U	41,800,000.000	2,716,781.55	3,013,993.18
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHU	24,025,000.000	557,959.15	2,027,522.61
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHL	-24,025,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/19/2034 USD P 3.595% / R 1DSOFR SWU028ZZ3 SEDOL: 9M9J61L	-500,000.000	0.00	0.00
LCH_OIS MSNYUS33 08/19/2034 USD P 3.595% / R 1DSOFR SWU028ZZ3 SEDOL: 9M9J61U	500,000.000	0.00	21,306.20
LCH_OIS MSNYUS33 12/18/2025 USD P 3% / R 1DSOFR SWU01JLD4 SEDOL: 9L7NQML	-161,000,000.000	-274,184.00	0.00
LCH_OIS MSNYUS33 12/18/2025 USD P 3% / R 1DSOFR SWU01JLD4 SEDOL: 9L7NQMU	161,000,000.000	0.00	1,874,506.90
LCH_OIS MSNYUS33 12/31/2025 USD P 4.073% / R 1DSOFR SWU020MI2 SEDOL: 9M5BBKL	-104,600,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/31/2025 USD P 4.073% / R 1DSOFR SWU020MI2 SEDOL: 9M5BBKU	104,600,000.000	0.00	1,125,224.04
LCH_RPI BARCUS31 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL: 9M3RP0L	-108,220,000.000	-109,033.91	0.00
LCH_RPI BARCUS31 10/17/2028 USD P CPI / R 2.57% IR224543 SEDOL: 9M3RP0U	108,220,000.000	759,710.44	391,258.59

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<i>Other</i>			
United States - USD			
LCH_RPI BARCUS31 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL: 9M3RP5U	109,850,000.000	255,417.71	0.00
LCH_RPI BARCUS31 10/17/2033 USD P 2.62% / R CPI IR224544 SEDOL: 9M3RP5L	-109,850,000.000	-1,403,307.27	-1,433,696.29
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0	3,885,000.000	3,929,906.25	3,960,044.21
MET TRANSN AUTH N Y REV UNREFUNDED BALANCE-TAXABLE- 5.175 11-15-2049 CUSIP: 59261A2P1	245,000.000	222,148.85	210,418.42
METROPOLITAN TRANSN AUTH N Y DEDICATED TAX FD 7.336% 11-15-2039 BEO TAXABLE CUSIP: 59259NZH9	1,915,000.000	2,924,856.10	2,238,237.83
METROPOLITAN TRANSN AUTH N Y REV 6.548% 11-15-2031 BEO TAXABLE CUSIP: 59259YCA5	4,990,000.000	5,019,840.20	5,224,334.89
MICHIGAN ST UNIV REVS 4.165% 08-15-2122 CUSIP: 594712WY3	1,685,000.000	1,510,163.15	1,241,200.99
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	2,618,000.000	2,963,357.62	2,793,354.16
MUNICIPAL ELEC AUTH GA 6.655% 04-01-2057BEO TAXABLE SEDOL: B669JY9	3,745,000.000	3,745,000.00	4,017,573.46
MUNICIPAL ELEC AUTH GA 7.055% 04-01-2057BEO TAXABLE CUSIP: 626207YS7	4,707,000.000	5,030,408.56	5,159,996.50
NEW JERSEY ST TRANSN TR FD AUTH 6.561% 12-15-2040 BEO TAXABLE CUSIP: 646136XR7	6,685,000.000	7,800,886.24	7,134,803.57
NEW YORK N Y CITY TRANSITIONAL FIN AUTH REV 4.6% 11-01-2032 BEO TAXABLE SEDOL: BHTJ0P1	25,000,000.000	25,409,000.00	24,468,170.00
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE CUSIP: 66285WFB7	4,750,000.000	5,869,635.17	5,278,971.40
OKLAHOMA DEV FIN AUTH REV MUNI 4.714% DUE 05-01-2052 REG CUSIP: 6789084E1	2,390,000.000	2,382,522.75	2,175,323.27
OKLAHOMA DEV FIN AUTH REV 4.623% 06-01-2044 BEO TAXABLE SEDOL: BPMPT88	2,470,000.000	2,470,000.00	2,288,290.99
OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE SEDOL: BNM40F5	685,000.000	685,000.00	648,032.88
OTC CASH COLLATERAL RECEIVABLE FROM STATE STREET BANK SEDOL: 9F4M44U	50,000.000	50,000.00	50,000.00
OTC DER CASH COLL REC FROM BNP PARIBAS SEDOL: 9A32GKU	90,000.000	90,000.00	90,000.00

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<i>Other</i>			
United States - USD			
OTC DER CASH COLL RECEIVABLE FROM UBSSEC SEDOL: 9A32HNU	70,000.000	70,000.00	70,000.00
OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH SEDOL: 9A32HMU	1,640,000.000	1,640,000.00	1,640,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA SEDOL: 9A32HHU	60,000.000	60,000.00	60,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33 SEDOL: 9A32GTU	10,000.000	10,000.00	10,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK N.A SEDOL: 9BXPZFU	40,000.000	40,000.00	40,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA BOFAUS6S SEDOL: 9A32FGU	60,000.000	60,000.00	60,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM NOMURA INTERNATIONAL SEDOL: 9A8BZAU	4,330,000.000	4,330,000.00	4,330,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD SBOSUS3B 31/12/2050 SEDOL: 9A49XAU	70,000.000	70,000.00	70,000.00
POMONA CALIF PENSION OBLIG 3.716% 08-01-2040 BEO TAXABLE SEDOL: BLCX7J1	340,000.000	340,000.00	278,196.16
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE CUSIP: 73358WJA3	3,515,000.000	3,681,591.75	2,952,570.83
PORT AUTH N Y & N J 4.96% 08-01-2046 BEOTAXABLE CUSIP: 73358WRP1	1,850,000.000	1,850,000.00	1,738,314.58
PUBLIC PWR GENERATION AGY NEB REV 7.242%01-01-2041 BEO TAXABLE SEDOL: BGSMP9	8,310,000.000	8,310,000.00	9,069,637.88
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYMF7U	-1,300,000.000	-3,412.50	-24,770.72
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSJ4U	-700,000.000	-1,960.00	-3,894.52
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYMN9U	-700,000.000	-1,837.50	-12,786.20
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJSQU	-1,300,000.000	-4,127.50	-14,835.34
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYREKU	-700,000.000	-1,890.00	-7,711.34
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKQ6U	-1,300,000.000	-3,770.00	-19,137.43

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<i>Other</i>			
United States - USD			
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLB1U	-1,300,000.000	-3,487.25	-18,747.43
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYRS2U	-1,200,000.000	-3,300.00	-7,229.16
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTH5U	-1,300,000.000	-3,542.50	-7,968.87
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWTVU	-1,300,000.000	-3,932.50	-4,049.24
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVVRU	-2,500,000.000	-7,687.50	-5,427.50
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1JBU	-1,300,000.000	-4,208.75	-3,584.75
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXCDU	-1,300,000.000	-4,225.00	-2,675.14
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXRWU	-1,200,000.000	-3,990.00	-2,478.00
PUT SWO USD GSILGB2X P 3.441% / R 1DSOFR BYD8ZYF21 09/23/2025 SEDOL: 9MXCPYU	-402,960,000.000	-1,653,623.47	-5,516,844.77
PUT SWO USD GSILGB2X P 4.152% / R 1DSOFR BYDA6RPG1 10/22/2025 SEDOL: 9MXVAUU	38,420,000.000	1,333,074.15	1,480,311.07
SALES TAX SECURITIZATION CORP ILL 3.238%01-01-2042 BEO TAXABLE CUSIP: 79467BDX0	2,055,000.000	1,807,924.30	1,632,470.42
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6 11-01-2040 BEO TAXABLE CUSIP: 79765RSV2	360,000.000	436,154.40	367,942.79
SAN FRANCISCO CALIF CY & CNTY PUB UTILS COMMN WTR REV 6 11-01-2040 BEO TAXABLE CUSIP: 79765RTK5	1,410,000.000	1,811,483.40	1,443,030.66
TBA COLLATERAL RECEIVABLE FROM CITIBANK SEDOL: 9A6FYNU	736,000.000	736,000.00	736,000.00
TBA COLLATERAL RECEIVABLE FROM DEUTSCHE SEDOL: 9A6FC5U	680,000.000	680,000.00	680,000.00
TBA COLLATERAL RECEIVABLE FROM GOLDMAN SACHS SEDOL: 9A6FC7U	851,000.000	851,000.00	851,000.00
TBA COLLATERAL RECEIVABLE FROM JP MORGANCHASE SEDOL: 9A6FD8U	1,494,000.000	1,494,000.00	1,494,000.00
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FF6U	672,000.000	672,000.00	672,000.00

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Other			
United States - USD			
UBS GROUP CUSIP: 996390126	12,300,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 6.548% 05-15-2048 BEO TAXABLE CUSIP: 913366EP1	4,075,000.000	4,465,904.50	4,376,408.19
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE CUSIP: 913366DF4	3,500,000.000	4,530,180.00	3,758,027.35
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	300,000.000	412,965.00	249,329.91
UNIVERSITY MASS BLDG AUTH PROJ REV 6.423% 05-01-2029 BEO TAXABLE SEDOL: BGP3MY3	370,000.000	370,000.00	370,333.52
UNIVERSITY MASS BLDG AUTH PROJ REV 6.573% 05-01-2039 BEO TAXABLE SEDOL: BH493L3	470,000.000	470,000.00	470,291.68
Total United States - USD		261,552,580.04	261,185,583.14
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	4,616,000.000	4,584,518.88	4,200,488.22
Total Uruguay - USD		4,584,518.88	4,200,488.22
Total Other		545,654,494.31	503,139,007.45

Other Liabilities**United States - USD**

DOMESTIC MASTER PAYABLE TO NOMURA	-3,930,000.000	-3,930,000.00	-3,930,000.00
OTC DER CASH COLL PAY TO BARCLAYS	-220,000.000	-220,000.00	-220,000.00
OTC DER CASH COLL PAY TO BNP PARIBAS	-620,000.000	-620,000.00	-620,000.00
OTC DER CASH COLL PAY TO DEUTSCHE	-680,000.000	-680,000.00	-680,000.00
OTC DER CASH COLL PAY TO UBSSEC	-110,000.000	-110,000.00	-110,000.00
OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	-635,000.420	-635,000.42	-635,000.42
OTC DERIVATIVE CASH COLL PAY TO CITIBANK	-630,000.000	-630,000.00	-630,000.00
OTC DERIVATIVE CASH COLL PAY TO HSBC	-187,616.100	-187,616.10	-187,616.10
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	-3,924,000.000	-3,924,000.00	-3,924,000.00

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Other Liabilities			
United States - USD			
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO STANDARD CHARTERED	-60,000.000	-60,000.00	-60,000.00
OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	-302,000.000	-302,000.00	-302,000.00
OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM WELLS FARGO BANK, NA	-40,000.000	-40,000.00	-40,000.00
SWAP COLL PAYABLE TO WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	-130,000.000	-130,000.00	-130,000.00
TBA COLLATERAL PAYABLE TO JP MORGAN CHASE	-6,000.000	-6,000.00	-6,000.00
Total United States - USD		-11,474,616.52	-11,474,616.52
Pending foreign exchange sales: Australian dollar	0.000	-10,750,376.62	-10,043,620.13
Pending foreign exchange sales: Canadian dollar	0.000	-6,163,378.05	-5,905,679.56
Pending foreign exchange sales: Swiss franc	0.000	-10,035,659.38	-9,720,528.02
Pending foreign exchange sales: Euro	0.000	-17,018,226.00	-16,273,613.13
Pending foreign exchange sales: British pound sterling	0.000	-19,265,776.00	-19,090,051.40
Pending foreign exchange sales: Japanese yen	0.000	-1,231,354.32	-1,157,005.43
Pending foreign exchange sales: Mexican peso	0.000	-17,405,015.72	-16,664,407.27
Pending foreign exchange sales: New Zealand dollar	0.000	-3,054,976.30	-2,961,245.51
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-9,309,648.68	-9,298,373.80
Pending foreign exchange sales: Swedish krona	0.000	-4,364,705.80	-4,087,995.37
Pending foreign exchange sales: United States dollar	0.000	-89,172,684.58	-89,172,684.58
Pending foreign exchange sales: South African rand	0.000	-13,597,490.55	-12,765,376.48
Total - all currencies		-201,369,292.00	-197,140,580.68
Pending trade purchases: United States dollar	0.000	-15,985,340.00	-15,985,340.00
Total - all currencies		-15,985,340.00	-15,985,340.00
Pending trade purchases: Mexican peso	0.000	-4,855,316.64	-4,731,124.92

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<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-645,441,020.52	-645,441,020.52
Other Payables: United States dollar	0.000	-6,542.77	-6,542.77
Total - all currencies		-650,302,879.93	-650,178,688.21
Total Other Liabilities		-879,132,128.45	-874,779,225.41
Total		6,609,813,032.49	5,977,282,704.92

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C559080AL0	#REORG/MAGELLAN EXCHANGE ONEOK 0004R16ADV 02-27-2024	Acquisitions	490,000.00	-395,209.50	
		Free Delivery	-490,000.00		
C002824BN9	ABBOTT LABS 4.75% 04-15-2043	Acquisitions	2,189,000.00	-2,067,322.15	
		Dispositions	-2,189,000.00		2,107,787.04
C002824BG4	ABBOTT LABS 4.75% DUE 11-30-2036	Dispositions	-180,000.00		176,027.40
		Free Delivery	-70,000.00		
SBYVQ5V0	ABBOTT LABS 4.75% DUE 11-30-2036	Dispositions	-70,000.00		68,116.86
		Free Receipt	70,000.00	-69,552.00	
C002824BH2	ABBOTT LABS 4.9% DUE 11-30-2046	Dispositions	-190,000.00		183,003.20
		Free Delivery	-170,000.00		
SBYQHX58	ABBOTT LABS 4.9% DUE 11-30-2046	Dispositions	-170,000.00		161,726.87
		Free Receipt	170,000.00	-168,675.70	
C002824AY6	ABBOTT LABS 5.3 DUE 05-27-2040	Acquisitions	1,193,000.00	-1,176,902.38	
		Dispositions	-1,193,000.00		1,220,845.82
C00287YAS8	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Acquisitions	2,248,000.00	-2,178,299.79	
		Dispositions	-1,690,000.00		1,610,816.28
		Free Delivery	-1,020,000.00		
SBXDZFZ2	ABBVIE INC FIXED 4.7% DUE 05-14-2045	Dispositions	-1,020,000.00		918,234.45
		Free Receipt	1,020,000.00	-1,009,928.42	
C00287YCA5	ABBVIE INC 4.05% DUE 11-21-2039 REG	Acquisitions	7,617,000.00	-6,720,049.57	
		Dispositions	-5,371,000.00		4,800,693.42
C00287YCB3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	8,519,000.00	-7,269,931.16	
		Dispositions	-16,309,000.00		13,905,199.52
		Free Delivery	-570,000.00		
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	250,000.00	-208,414.50	
		Dispositions	-570,000.00		473,425.33

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00287YAM1	ABBVIE INC 4.4% DUE 11-06-2042	Free Receipt	570,000.00	-698,547.37	
		Acquisitions	2,809,000.00	-2,519,121.37	
		Dispositions	-1,893,000.00		1,697,737.01
C00287YAW9	ABBVIE INC 4.45% DUE 05-14-2046	Acquisitions	4,444,000.00	-4,028,079.56	
		Dispositions	-3,517,000.00		3,200,460.31
C00287YDB2	ABBVIE INC 4.75% 03-15-2045	Acquisitions	91,000.00	-83,195.84	
		Dispositions	-433,000.00		402,679.33
C00287YDA4	ABBVIE INC 4.85% DUE 06-15-2044 REG	Acquisitions	372,000.00	-360,888.36	
		Dispositions	-7,990,000.00		7,653,615.50
C00287YBD0	ABBVIE INC 4.875% DUE 11-14-2048	Acquisitions	2,858,000.00	-2,855,004.76	
		Dispositions	-2,306,000.00		2,170,315.70
C00287YDV8	ABBVIE INC 5.35% 03-15-2044	Acquisitions	3,039,000.00	-3,076,203.06	
		Dispositions	-2,143,000.00		2,127,562.98
		Free Delivery	-130,000.00		
SBSNTZ71	ABBVIE INC 5.35% 03-15-2044	Dispositions	-130,000.00		128,456.05
		Free Receipt	130,000.00	-129,820.60	
C00287YDW6	ABBVIE INC 5.4% 03-15-2054	Acquisitions	21,576,000.00	-21,696,728.87	
		Dispositions	-19,267,000.00		19,466,107.17
		Free Delivery	-60,000.00		
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	Acquisitions	4,760,000.00	-4,758,838.70	
		Dispositions	-2,220,000.00		2,202,779.68
		Free Receipt	60,000.00	-59,794.20	
C00287YDX4	ABBVIE INC 5.5% 03-15-2064	Acquisitions	1,245,000.00	-1,240,079.10	
		Dispositions	-1,185,000.00		1,172,658.35
		Free Delivery	-60,000.00		
SBSNTZ60	ABBVIE INC 5.5% 03-15-2064	Dispositions	-60,000.00		58,878.33
		Free Receipt	60,000.00	-59,775.60	

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C00115AAM1	AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050	Acquisitions	1,155,000.00	-879,382.35	
		Dispositions	-1,155,000.00		921,225.30
C00115AAQ2	AEP TRANSMISSION CO LLC 5.4% DUE 03-15-2053	Acquisitions	2,649,000.00	-2,620,403.80	
		Dispositions	-1,560,000.00		1,555,428.95
C00774MAX3	AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	Free Delivery	-210,000.00		
SBNVW1V3	AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO	Dispositions	-210,000.00		183,810.34
		Free Receipt	210,000.00	-209,210.40	
C00774MAZ8	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Dispositions	-910,000.00		723,549.30
		Free Delivery	-610,000.00		
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Dispositions	-1,875,000.00		1,509,791.47
		Free Receipt	610,000.00	-611,817.02	
C00774MAY1	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	Free Delivery	-230,000.00		
SBNVW1W4	AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033	Dispositions	-230,000.00		196,731.26
		Free Receipt	230,000.00	-229,011.00	
C00130HCG8	AES CORP SR NT 2.45% 01-15-2031	Acquisitions	2,908,000.00	-2,410,152.72	
		Dispositions	-964,000.00		838,381.16
C00817YAZ1	AETNA INC NEW 3.875% DUE 08-15-2047	Acquisitions	2,741,000.00	-2,056,200.84	
		Dispositions	-8,551,000.00		6,305,662.24
C00817YAJ7	AETNA INC NEW 4.5% DUE 05-15-2042	Acquisitions	884,000.00	-738,128.44	
		Dispositions	-332,000.00		282,418.56
C00817YAG3	AETNA INC NEW 6.75% DUE 12-15-2037	Acquisitions	1,715,000.00	-1,859,666.67	
		Dispositions	-1,460,000.00		1,658,694.70
C00817YAM0	AETNA INC 4.125% DUE 11-15-2042	Acquisitions	2,526,000.00	-1,977,664.31	
		Dispositions	-430,000.00		344,554.70
C00914AAH5	AIR LEASE CORP 3.375% DUE 07-01-2025 REG				

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SBL57W28	AIR LEASE CORP 3.375% DUE 07-01-2025 REG	Dispositions	-260,000.00		256,587.40
		Free Delivery	-400,000.00		
C00912XBQ6	AIR LEASE CORP 6.0% 12-31-2049	Dispositions	-400,000.00		395,989.17
		Free Receipt	400,000.00	-395,900.00	
C010392FV5	ALABAMA POWER CO 3.125% DUE 07-15-2051 BEO	Acquisitions	2,205,000.00	-2,205,000.00	
		Dispositions	-1,478,000.00		1,460,659.03
C010392FM5	ALABAMA PWR CO 3.75% DUE 03-01-2045	Acquisitions	500,000.00	-364,050.00	
		Dispositions	-500,000.00		348,600.00
C013716AW5	ALCAN INC 5.75% DUE 06-01-2035	Acquisitions	161,000.00	-121,577.54	
		Dispositions	-161,000.00		133,510.86
C015271BB4	ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053	Acquisitions	1,104,000.00	-1,146,952.87	
		Dispositions	-498,000.00		521,505.60
C015271BC2	ALEXANDRIA REAL ESTATE EQUITIES INC 5.25% 05-15-2036	Acquisitions	380,000.00	-339,951.80	
		Dispositions	-380,000.00		346,776.60
SBPGLSH4	ALEXANDRIA REAL ESTATE EQUITIES INC 5.25% 05-15-2036	Acquisitions	4,781,000.00	-4,747,006.39	
		Dispositions	-4,781,000.00		4,561,290.32
C015271BD0	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	Acquisitions	303,000.00	-302,354.61	
		Dispositions	-303,000.00		302,569.74
SBPGLSJ6	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	Acquisitions	728,000.00	-703,400.56	
		Dispositions	-728,000.00		728,972.40
C015271AX7	ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051	Acquisitions	652,000.00	-651,628.36	
		Dispositions	-652,000.00		638,171.08
C015271AY5	ALEXANDRIA REAL ESTATE EQUITIES 2.95% 03-15-2034	Acquisitions	3,269,000.00	-2,034,395.20	
		Dispositions	-1,960,000.00		1,222,230.38
		Acquisitions	194,000.00	-156,542.48	
		Dispositions	-194,000.00		155,758.72

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C015271AZ2	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	Acquisitions	1,795,000.00	-1,241,540.86	
		Dispositions	-1,795,000.00		1,255,052.42
SBP2TQZ6	ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052	Dispositions	-2,742,000.00		1,916,630.58
C015857AF2	ALGONQUIN POWER & UTILITIES CORP STEP UP06-15-2026	Acquisitions	2,965,000.00	-2,940,212.60	
		Dispositions	-2,965,000.00		2,937,899.90
C018820AA8	ALLIANZ SE 3.5% DUE 04-30-2079	Acquisitions	200,000.00	-182,250.00	
		Dispositions	-200,000.00		188,000.00
C020002AU5	ALLSTATE CORP 6.5% 05-15-2067	Dispositions	-800,000.00		827,942.43
		Free Delivery	-480,000.00		
		Free Receipt	480,000.00	-440,130.21	
C02005NBN9	ALLY FINANCIAL INC FIXED 4.7% DUE 12-31-2049	Acquisitions	1,011,000.00	-798,690.00	
		Dispositions	-1,011,000.00		813,770.00
C02005NBV1	ALLY FINANCIAL INC 6.184% 07-26-2035	Acquisitions	3,302,000.00	-3,301,100.86	
		Dispositions	-3,302,000.00		3,355,067.76
C02005NBM1	ALLY FINL INC FIXED 4.7% DUE 12-31-2049	Acquisitions	4,941,000.00	-4,264,965.00	
		Dispositions	-4,941,000.00		4,403,605.95
C02005NBT6	ALLY FINL INC SR NT FIXED / FLTG 6.992% 06-13-2029	Acquisitions	1,064,000.00	-1,098,347.37	
		Dispositions	-1,064,000.00		1,099,238.27
C02005NBP4	ALLY FINL INC 2.2% 11-02-2028	Acquisitions	552,000.00	-465,667.14	
		Dispositions	-552,000.00		475,964.00
C02005NBU3	ALLY FINL INC 6.848% 01-03-2030	Acquisitions	1,741,000.00	-1,767,741.76	
		Dispositions	-2,413,000.00		2,527,159.15
C02209SBM4	ALTRIA GROUP INC 3.4% DUE 02-04-2041	Acquisitions	969,000.00	-703,329.27	
		Dispositions	-1,849,000.00		1,392,128.58
		Free Delivery	-190,000.00		
SBKPSXY3	ALTRIA GROUP INC 3.4% DUE 02-04-2041				

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C02209SBN2	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	Dispositions	-710,000.00		547,932.40
		Free Receipt	190,000.00	-189,041.27	
C02209SAV5	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	2,574,000.00	-1,829,565.10	
		Dispositions	-2,574,000.00		1,803,801.55
SBD91617	ALTRIA GROUP INC 3.875% DUE 09-16-2046	Acquisitions	2,000,000.00	-1,475,350.88	
		Dispositions	-2,200,000.00		1,700,216.00
C02209SAM5	ALTRIA GROUP INC 4.25% DUE 08-09-2042	Free Delivery	-430,000.00		
		Dispositions	-430,000.00		320,430.14
C02209SAQ6	ALTRIA GROUP INC 4.5% DUE 05-02-2043	Free Receipt	430,000.00	-359,587.50	
		Acquisitions	864,000.00	-693,660.45	
C02209SBE2	ALTRIA GROUP INC 5.8% DUE 02-14-2039	Dispositions	-864,000.00		735,514.56
		Acquisitions	1,677,000.00	-1,388,023.00	
SBFZ57Z8	ALTRIA GROUP INC 5.8% DUE 02-14-2039	Dispositions	-1,677,000.00		1,442,936.15
		Acquisitions	353,000.00	-367,137.65	
C02209SBF9	ALTRIA GROUP INC 5.95% DUE 02-14-2049	Dispositions	-2,174,000.00		2,228,041.76
		Free Delivery	-660,000.00		
SBFZ5800	ALTRIA GROUP INC 5.95% DUE 02-14-2049	Dispositions	-660,000.00		665,957.95
		Free Receipt	660,000.00	-658,703.03	
C02209SBG7	ALTRIA GROUP INC 6.2% DUE 02-14-2059	Acquisitions	1,189,000.00	-1,212,626.52	
		Dispositions	-7,499,000.00		7,512,997.71
SBFZ5811	ALTRIA GROUP INC 6.2% DUE 02-14-2059	Free Delivery	-700,000.00		
		Dispositions	-700,000.00		702,820.09
		Free Receipt	700,000.00	-716,006.87	
		Dispositions	-350,000.00		355,844.80
		Free Delivery	-345,000.00		
		Dispositions	-345,000.00		346,562.35
		Free Receipt	345,000.00	-353,420.71	

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C023135BF2	AMAZON COM INC FIXED 3.875% DUE 08-22-2037	Acquisitions	1,264,000.00	-1,186,691.97	
		Dispositions	-2,704,000.00		2,440,769.60
		Free Delivery	-960,000.00		
		Free Receipt	960,000.00	-944,598.72	
C023135BM7	AMAZON COM INC FIXED 4.25% DUE 08-22-2057	Dispositions	-9,089,000.00		7,918,573.02
		Free Delivery	-1,030,000.00		
		Free Receipt	1,030,000.00	-1,016,682.10	
C023135CA2	AMAZON COM INC NT 2.875% 05-12-2041	Acquisitions	2,701,000.00	-2,085,483.45	
		Dispositions	-555,000.00		428,587.09
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	Acquisitions	2,736,000.00	-1,967,074.56	
		Dispositions	-3,626,000.00		2,586,184.69
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	-10,367.48	
C023135CC8	AMAZON COM INC NT 3.25% 05-12-2061	Acquisitions	4,393,000.00	-3,196,758.65	
		Dispositions	-722,000.00		498,551.18
		Free Delivery	-490,000.00		
SBNVX8J3	AMAZON COM INC NT 3.25% 05-12-2061	Dispositions	-490,000.00		328,735.45
		Free Receipt	490,000.00	-485,982.00	
C023135BU9	AMAZON COM INC 2.7% DUE 06-03-2060	Acquisitions	2,845,000.00	-1,697,101.67	
		Dispositions	-1,464,000.00		916,686.17
C023135BJ4	AMAZON COM INC 4.05% 08-22-2047	Dispositions	-1,250,000.00		1,055,739.66
		Free Delivery	-860,000.00		
		Free Receipt	860,000.00	-842,464.60	
C023135AQ9	AMAZON COM INC 4.95% DUE 12-05-2044	Acquisitions	707,000.00	-712,816.68	
		Dispositions	-707,000.00		714,087.76
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052	Acquisitions	2,322,000.00	-1,943,692.00	
		Dispositions	-2,322,000.00		1,949,226.12
C02364WAP0	AMER MOVIL S A B DE C V FORMERLY AME GTDSR NT 6.125 DUE 11-01-2037 REG				

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C02364WAW5	AMER MOVIL SAB DE CV 6.125% 03-30-2040	Acquisitions	399,000.00	-411,089.70	
		Dispositions	-399,000.00		443,632.14
C02364WBG9	AMER MOVIL SAB DE 4.375% DUE 04-22-2049	Acquisitions	2,064,000.00	-2,164,085.57	
		Dispositions	-1,329,000.00		1,392,533.11
C02364WBE4	AMER MOVIL SAB DE 4.375% DUE 07-16-2042	Acquisitions	2,188,000.00	-1,862,163.69	
		Dispositions	-1,159,000.00		989,183.32
C023551AJ3	AMERADA HESS CORP 7.3% DUE 08-15-2031	Acquisitions	941,000.00	-814,399.93	
		Dispositions	-941,000.00		845,689.82
C02765UDV3	AMERICAN MUN PWR OHIO INC REV 7.499% 02-15-2050 BEO TAXABLE	Acquisitions	5,675,000.00	-6,346,522.75	
		Dispositions	-5,675,000.00		6,425,151.86
SB4VLBH3	AMERICAN MUN PWR OHIO INC REV 7.499% 02-15-2050 BEO TAXABLE	Free Delivery	-140,000.00		
		Dispositions	-140,000.00		161,196.63
C02765UEJ9	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	Free Receipt	140,000.00	-202,050.80	
		Free Delivery	-80,000.00		
SB51JWV5	AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE	Dispositions	-80,000.00		94,357.28
		Free Receipt	80,000.00	-112,683.53	
C025816DF3	AMERN EXPRESS CO FLTG RT 5.043% DUE 05-01-2034	Acquisitions	717,000.00	-726,457.23	
		Dispositions	-717,000.00		737,405.82
C025816DW6	AMERN EXPRESS CO 5.519% DUE 07-26-2035	Acquisitions	5,160,000.00	-5,170,904.40	
		Dispositions	-5,160,000.00		5,244,075.61
C02765UEQ3	AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050	Free Delivery	-25,000.00		
		Dispositions	-25,000.00		25,742.27
SBZ1JY97	AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050	Free Receipt	25,000.00	-28,023.25	
		Acquisitions	5,940,000.00	-3,855,079.70	
C03027XBK5	AMERN TOWER CORP 2.95% DUE 01-15-2051	Dispositions	-3,257,000.00		2,117,469.02

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SBMWC4X8	AMERN TOWER CORP 2.95% DUE 01-15-2051	Dispositions	-100,000.00		66,787.00
C03027XBD1	AMERN TOWER CORP 3.1% DUE 06-15-2050	Acquisitions	2,770,000.00	-1,890,789.89	
		Dispositions	-1,500,000.00		1,036,910.48
C031162CR9	AMGEN INC FIXED 3.15% 02-21-2040	Acquisitions	3,464,000.00	-2,670,191.70	
		Dispositions	-2,358,000.00		1,816,266.12
C031162DF4	AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052	Acquisitions	2,268,000.00	-1,888,530.48	
		Dispositions	-912,000.00		709,382.16
C031162DC1	AMGEN INC SR NT 3% 01-15-2052	Acquisitions	2,469,000.00	-1,731,068.30	
		Dispositions	-126,000.00		79,989.84
C031162CY4	AMGEN INC 2.77% 09-01-2053	Acquisitions	2,512,000.00	-1,539,637.97	
		Dispositions	-1,760,000.00		1,144,262.32
C031162DA5	AMGEN INC 2.8% DUE 08-15-2041 BEO	Acquisitions	2,622,000.00	-1,933,220.26	
		Dispositions	-1,447,000.00		1,075,474.10
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	1,293,000.00	-957,669.75	
		Dispositions	-624,000.00		469,317.81
C031162DG2	AMGEN INC 4.4% DUE 02-22-2062 BEO	Acquisitions	3,233,000.00	-2,615,286.76	
		Dispositions	-650,000.00		528,190.00
C031162BZ2	AMGEN INC 4.4% 05-01-2045	Acquisitions	4,338,000.00	-3,728,677.44	
		Dispositions	-3,068,000.00		2,702,670.91
		Free Delivery	-80,000.00		
		Free Receipt	80,000.00	-79,524.80	
C031162CD0	AMGEN INC 4.563% DUE 06-15-2048	Acquisitions	1,310,000.00	-1,135,193.36	
		Dispositions	-392,000.00		357,551.04
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	1,537,000.00	-1,409,002.82	
		Dispositions	-7,950,000.00		7,022,209.97
		Free Delivery	-127,000.00		

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C031162DK3	AMGEN INC 4.875% 03-01-2053	Free Receipt	127,000.00	-124,834.01	
		Acquisitions	4,150,000.00	-3,746,227.85	
		Dispositions	-2,256,000.00		2,024,428.77
C031162BE9	AMGEN INC 4.95% DUE 10-01-2041	Acquisitions	1,103,000.00	-1,080,183.53	
		Dispositions	-1,521,000.00		1,444,730.19
		Free Delivery	-550,000.00		
		Free Receipt	550,000.00	-544,747.50	
C031162DS6	AMGEN INC 5.6% DUE 03-01-2043	Acquisitions	1,683,000.00	-1,741,836.26	
		Dispositions	-9,223,000.00		9,243,371.64
		Free Delivery	-260,000.00		
		Dispositions	-1,640,000.00		1,633,162.29
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043	Free Receipt	260,000.00	-258,546.60	
C031162DT4	AMGEN INC 5.65% 03-02-2053	Acquisitions	4,303,000.00	-4,458,995.70	
		Dispositions	-13,701,000.00		13,862,354.26
		Free Delivery	-320,000.00		
SBMTY5X4	AMGEN INC 5.65% 03-02-2053	Acquisitions	1,300,000.00	-1,378,780.43	
		Dispositions	-2,782,000.00		2,817,736.36
		Free Receipt	320,000.00	-319,539.20	
C031162BH2	AMGEN INC 5.65% DUE 06-15-2042	Acquisitions	348,000.00	-346,855.08	
		Dispositions	-348,000.00		358,930.68
C031162DU1	AMGEN INC 5.75% DUE 03-02-2063	Acquisitions	3,183,000.00	-3,200,392.22	
		Dispositions	-3,183,000.00		3,183,470.07
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063	Dispositions	-2,070,000.00		2,179,662.95
C031162BC3	AMGEN INC 5.75% DUE 03-15-2040	Acquisitions	686,000.00	-713,393.09	
		Dispositions	-428,000.00		430,734.92
C032095AQ4	AMPHENOL CORP 5.25% 04-05-2034	Acquisitions	4,220,000.00	-4,215,780.00	
		Dispositions	-4,220,000.00		4,161,046.60

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C032654AW5	ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO	Acquisitions	373,000.00	-258,548.68	
		Dispositions	-373,000.00		259,488.19
C032654AX3	ANALOG DEVICES INC 2.95% 10-01-2051	Acquisitions	1,595,000.00	-1,079,372.50	
		Dispositions	-664,000.00		426,464.22
C03524BAF3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Acquisitions	115,000.00	-103,087.15	
		Dispositions	-115,000.00		104,384.35
C03523TBV9	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Acquisitions	7,791,000.00	-7,825,854.77	
		Dispositions	-7,452,000.00		7,777,189.70
		Free Delivery	-140,000.00		
SBJ555R4	ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049	Dispositions	-3,140,000.00		3,263,625.65
		Free Receipt	140,000.00	-167,718.60	
C03523TBU1	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Acquisitions	2,873,000.00	-3,054,954.25	
		Dispositions	-1,427,000.00		1,505,463.88
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Dispositions	-3,380,000.00		3,494,345.40
C03523TBT4	ANHEUSER BUSCH INC 4.439% DUE 10-06-2048	Acquisitions	2,871,000.00	-2,463,516.77	
		Dispositions	-6,111,000.00		5,367,517.80
C03523TBW7	ANHEUSER BUSCH 5.8% DUE 01-23-2059	Acquisitions	5,084,000.00	-5,599,777.20	
		Dispositions	-1,167,000.00		1,287,864.25
C03522AAH3	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Dispositions	-3,567,000.00		3,404,974.06
		Free Delivery	-640,000.00		
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Dispositions	-640,000.00		614,465.21
		Free Receipt	640,000.00	-650,781.38	
C03522AAJ9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046	Acquisitions	3,025,000.00	-2,884,710.98	
		Dispositions	-14,160,000.00		13,118,039.69
		Free Delivery	-750,000.00		
SBJXS2M9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				

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C035240AS9	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	1,775,000.00	-1,661,533.25	
		Dispositions	-909,000.00		847,556.19
		Free Receipt	750,000.00	-764,554.54	
SBM8GDK4	ANHEUSER-BUSCH FIXED 4.35% DUE 06-01-2040	Acquisitions	694,000.00	-661,457.48	
		Dispositions	-1,354,000.00		1,229,063.42
		Free Delivery	-60,000.00		
C035240AT7	ANHEUSER-BUSCH FIXED 4.5% DUE 06-01-2050	Dispositions	-60,000.00		54,347.29
		Free Receipt	60,000.00	-59,962.20	
		Acquisitions	265,000.00	-237,413.50	
C035240AM2	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Dispositions	-265,000.00		229,765.60
		Acquisitions	531,000.00	-472,478.49	
		Dispositions	-881,000.00		818,926.02
SBDZ7GD1	ANHEUSER-BUSCH 4.375% DUE 04-15-2038	Free Delivery	-770,000.00		
		Acquisitions	3,380,000.00	-3,150,734.60	
		Dispositions	-4,485,000.00		4,211,366.21
C035240AN0	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Free Receipt	770,000.00	-758,873.50	
		Acquisitions	831,000.00	-795,609.29	
		Dispositions	-861,000.00		795,125.37
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Free Delivery	-75,000.00		
		Dispositions	-75,000.00		68,623.16
		Free Receipt	75,000.00	-74,279.03	
C035240AP5	ANHEUSER-BUSCH 4.75% DUE 04-15-2058	Acquisitions	574,000.00	-513,095.01	
		Dispositions	-574,000.00		520,755.76
C035240AG5	ANHEUSER-BUSCH 4.95% DUE 01-15-2042	Acquisitions	2,894,000.00	-2,905,477.26	
		Dispositions	-1,655,000.00		1,633,049.89
C94973VAY3	ANTHEM INC FIXED 4.625% DUE 05-15-2042	Acquisitions	2,265,000.00	-2,048,223.02	
		Dispositions	-2,265,000.00		2,025,450.17
C036752AM5	ANTHEM INC 3.125% DUE 05-15-2050				

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C036752AD5	ANTHEM INC 4.375% 12-01-2047	Acquisitions	1,671,000.00	-1,167,213.06	
		Dispositions	-1,158,000.00		776,937.24
C036752AH6	ANTHEM INC 4.55% 03-01-2048	Acquisitions	742,000.00	-643,473.04	
		Dispositions	-740,000.00		631,619.60
SBGB6FS1	ANTHEM INC 4.55% 03-01-2048	Acquisitions	2,013,000.00	-1,747,356.63	
		Dispositions	-831,000.00		731,333.13
		Free Delivery	-320,000.00		
C036752AU7	ANTHEM INC 4.55% 05-15-2052	Dispositions	-320,000.00		269,992.58
		Free Receipt	320,000.00	-318,908.80	
C94973VBB2	ANTHEM INC 4.65% DUE 01-15-2043	Acquisitions	1,694,000.00	-1,482,054.64	
		Dispositions	-2,214,000.00		1,888,119.36
C03740LAB8	AON CORP FIXED 2.9% DUE 08-23-2051	Acquisitions	840,000.00	-739,468.80	
		Dispositions	-840,000.00		751,690.95
C037389AU7	AON CORP SR NT 6.25 DUE 09-30-2040	Acquisitions	2,488,000.00	-1,521,711.39	
		Dispositions	-1,710,000.00		1,078,467.93
C03740LAE2	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	Acquisitions	373,000.00	-398,442.29	
		Dispositions	-208,000.00		215,772.96
C03740MAF7	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	2,596,000.00	-1,999,047.12	
		Dispositions	-5,760,000.00		4,364,467.55
SBMFF928	AON NORTH AMER INC 5.75% 03-01-2054	Acquisitions	11,289,000.00	-11,300,228.32	
		Dispositions	-10,589,000.00		10,659,143.77
		Free Delivery	-700,000.00		
C00185AAB0	AON PLC 4.25% DUE 12-12-2042	Acquisitions	905,000.00	-899,497.60	
		Dispositions	-1,605,000.00		1,617,538.67
		Free Receipt	700,000.00	-695,674.21	
		Acquisitions	954,000.00	-785,605.59	
		Dispositions	-541,000.00		459,579.50

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C00185AAG9	AON PLC 4.6% DUE 06-14-2044	Acquisitions	2,293,000.00	-1,943,087.24	
		Dispositions	-977,000.00		894,971.08
C00185AAH7	AON PLC 4.75% DUE 05-15-2045	Acquisitions	1,462,000.00	-1,322,009.45	
		Dispositions	-1,462,000.00		1,297,649.66
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	Acquisitions	411,000.00	-361,408.74	
		Dispositions	-411,000.00		359,394.84
C037833DZ0	APPLE INC NT 2.4% 08-20-2050	Acquisitions	1,736,000.00	-1,142,742.59	
		Dispositions	-688,000.00		449,302.35
C037833DW7	APPLE INC 2.65% DUE 05-11-2050 REG	Acquisitions	822,000.00	-578,934.60	
		Dispositions	-1,152,000.00		768,793.09
		Free Delivery	-230,000.00		
		Free Receipt	230,000.00	-226,713.30	
C037833EF3	APPLE INC 2.65% 02-08-2051	Acquisitions	1,170,000.00	-810,995.65	
		Dispositions	-1,170,000.00		741,349.38
C037833EK2	APPLE INC 2.7% 08-05-2051	Acquisitions	4,675,000.00	-3,120,035.84	
		Dispositions	-7,505,000.00		4,924,813.86
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	389,000.00	-354,445.13	
		Dispositions	-389,000.00		334,287.15
C037833EQ9	APPLE INC 3.95% 08-08-2052	Acquisitions	418,000.00	-360,867.76	
		Dispositions	-418,000.00		365,219.14
C037833BX7	APPLE INC 4.65% DUE 02-23-2046	Acquisitions	1,052,000.00	-1,063,866.56	
		Dispositions	-6,643,000.00		6,473,664.45
C037833EW6	APPLE INC 4.85% 05-10-2053	Acquisitions	339,000.00	-353,709.21	
		Dispositions	-339,000.00		343,000.20
C038222AP0	APPLIED MATERIALS INC 2.75% DUE 06-01-2050 BEO	Acquisitions	2,116,000.00	-1,453,206.35	
		Dispositions	-1,034,000.00		684,234.46

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C038222AM7	APPLIED MATLS INC 4.35% DUE 04-01-2047	Acquisitions	916,000.00	-808,529.06	
		Dispositions	-916,000.00		865,151.41
C03835VAJ5	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	Acquisitions	2,084,000.00	-1,287,795.24	
		Dispositions	-2,084,000.00		1,281,502.56
SBLR5N72	APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051	Dispositions	-1,800,000.00		1,102,575.38
C00217GAC7	APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052	Acquisitions	313,000.00	-236,405.77	
		Dispositions	-5,813,000.00		4,354,093.16
SBNYF3L3	APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052	Dispositions	-2,503,000.00		1,906,860.15
C03837AAD2	APTIV SWISS HOLDINGS LIMITED 6.875% 12-15-2054	Acquisitions	8,140,000.00	-8,140,000.00	
		Dispositions	-3,400,000.00		3,394,128.75
C03938LAS3	ARCELORMITTAL STEP CPN 6.75% DUE 03-01-2041	Dispositions	-310,000.00		322,847.60
		Free Delivery	-210,000.00		
SB9B9WZ7	ARCELORMITTAL STEP CPN 6.75% DUE 03-01-2041	Dispositions	-210,000.00		220,202.92
		Free Receipt	210,000.00	-228,319.43	
C03938LAP9	ARCELORMITTAL STEP CPN 7% DUE 10-15-2039	Dispositions	-180,000.00		196,691.40
		Free Delivery	-390,000.00		
SBFLRCV9	ARCELORMITTAL STEP CPN 7% DUE 10-15-2039	Dispositions	-390,000.00		423,697.55
		Free Receipt	390,000.00	-433,284.47	
C040104BF7	ARGENT SECS INC 2003-W3 ASSET BKD CTF M-1 FLTG 09-25-2033 REG	Free Delivery	-240,934.71		
SBZ0BVS2	ARGENT SECS INC 2003-W3 ASSET BKD CTF M-1 FLTG 09-25-2033 REG	Dispositions	-240,934.71		211,958.95
		Free Receipt	240,934.71	-220,294.63	
S5AZMSRU	ARGENTINA(REP OF) 0% BDS 30/06/25 ARS1'BONCER	Acquisitions	22,490,000.00	-39,800.92	
		Dispositions	-22,490,000.00		31,813.80
C04316JAB5	ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052	Acquisitions	695,000.00	-460,934.85	

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C04316JAP4	ARTHUR J GALLAGHER & CO 5.55% 02-15-2055	Dispositions	-158,000.00		103,581.64
		Acquisitions	1,520,000.00	-1,510,515.20	
C04316JAJ8	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054	Dispositions	-1,101,000.00		1,065,979.21
		Acquisitions	85,000.00	-80,378.55	
C04316JAE9	ARTHUR J GALLAGHER 5.75% DUE 03-02-2053	Dispositions	-85,000.00		83,869.50
		Acquisitions	85,000.00	-82,581.75	
C04352EAB1	ASCENSION 3.106% DUE 11-15-2039	Dispositions	-85,000.00		81,157.15
		Acquisitions	927,000.00	-704,116.26	
C00206RKE1	AT&T INC 3.3% DUE 02-01-2052	Dispositions	-500,000.00		397,960.00
		Acquisitions	123,000.00	-82,128.33	
C00206RKF8	AT&T INC 3.5% DUE 02-01-2061	Dispositions	-123,000.00		83,055.75
		Dispositions	-630,000.00		417,660.78
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG	Free Delivery	-430,000.00		
		Free Receipt	430,000.00	-433,145.01	
C00206RLJ9	AT&T INC 3.5% DUE 09-15-2055	Acquisitions	2,656,000.00	-1,946,675.71	
		Dispositions	-7,737,000.00		5,412,495.51
SBNSLT2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	4,277,000.00	-2,912,775.58	
		Dispositions	-8,549,000.00		6,020,145.70
C00206RKA9	AT&T INC 3.65% DUE 06-01-2051	Free Delivery	-14,000.00		
		Acquisitions	1,560,000.00	-1,050,878.40	
SBMHWV76	AT&T INC 3.65% DUE 06-01-2051	Dispositions	-14,000.00		9,606.02
		Free Receipt	14,000.00	-14,428.60	
		Acquisitions	640,000.00	-456,490.25	
		Dispositions	-860,000.00		641,285.95
		Free Delivery	-500,000.00		
		Dispositions	-500,000.00		359,931.99
		Free Receipt	500,000.00	-522,770.00	

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C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	Acquisitions	20,514,000.00	-14,144,062.87	
		Dispositions	-20,161,000.00		13,901,498.82
		Free Delivery	-235,000.00		
		Free Receipt	235,000.00	-240,978.84	
C00206RMN9	AT&T INC 3.8% 12-01-2057	Acquisitions	9,319,000.00	-6,643,483.86	
		Dispositions	-10,679,000.00		7,678,975.21
		Free Delivery	-940,000.00		
		Free Receipt	940,000.00	-996,593.64	
SBBP3ML5	AT&T INC 4.3 DUE 12-15-2042	Acquisitions	690,000.00	-615,618.00	
		Dispositions	-3,315,000.00		2,813,573.10
C00206RBK7	AT&T INC 4.35% DUE 06-15-2045	Dispositions	-180,000.00		151,410.60
		Free Delivery	-392,000.00		
SBBNC4H4	AT&T INC 4.35% DUE 06-15-2045	Dispositions	-392,000.00		326,665.33
		Free Receipt	392,000.00	-346,335.92	
C00206RCG5	AT&T INC 4.8% DUE 06-15-2044	Dispositions	-260,000.00		232,304.80
		Free Delivery	-567,000.00		
SBN8KPY1	AT&T INC 4.8% DUE 06-15-2044	Dispositions	-567,000.00		501,395.06
		Free Receipt	567,000.00	-571,224.15	
C00206RDT6	AT&T INC 5.7% DUE 03-01-2057	Acquisitions	344,000.00	-354,223.68	
		Dispositions	-344,000.00		339,321.60
C00206RDG4	AT&T INC 6.375% DUE 03-01-2041	Dispositions	-120,000.00		127,577.10
		Free Delivery	-70,000.00		
SBD8P278	AT&T INC 6.375% DUE 03-01-2041	Dispositions	-70,000.00		74,667.59
		Free Receipt	70,000.00	-100,081.10	
C04686JAH4	ATHENE HLDG LTD 6.25% 04-01-2054	Acquisitions	3,770,000.00	-3,746,663.70	
		Dispositions	-3,770,000.00		3,760,725.80
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054				

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C049560AS4	ATMOS ENERGY CORP 3.375% DUE 09-15-2049	Acquisitions	400,000.00	-397,524.00	
		Acquisitions	117,000.00	-82,401.93	
		Dispositions	-117,000.00		88,996.05
C049560BB0	ATMOS ENERGY CORP 5.0% 12-15-2054	Acquisitions	1,329,000.00	-1,305,782.40	
		Dispositions	-885,000.00		861,779.65
C049560BA2	ATMOS ENERGY CORP 6.2% 11-15-2053	Acquisitions	722,000.00	-838,752.02	
		Dispositions	-1,317,000.00		1,467,453.05
C05401AAG6	AVOLON HLDGS FDG 4.375% DUE 05-01-2026	Dispositions	-620,000.00		611,016.91
		Free Delivery	-430,000.00		
		Free Receipt	430,000.00	-427,957.50	
C05526DBU8	B A T CAP CORP FIXED 3.984% DUE 09-25-2050	Acquisitions	3,457,000.00	-2,411,246.84	
		Dispositions	-3,457,000.00		2,408,832.27
C05526DBV6	B A T CAP CORP NT 5.65% 03-16-2052	Acquisitions	5,128,000.00	-4,950,360.77	
		Dispositions	-1,373,000.00		1,337,129.97
C05526DBD6	B A T CAP CORP 4.39% 08-15-2037	Acquisitions	993,000.00	-876,984.75	
		Dispositions	-310,000.00		264,095.70
		Free Delivery	-60,000.00		
SBLR99P4	B A T CAP CORP 4.39% 08-15-2037	Acquisitions	790,000.00	-670,149.10	
		Dispositions	-6,650,000.00		5,733,251.46
		Free Receipt	60,000.00	-50,660.83	
C05526DBF1	B A T CAP CORP 4.54% 08-15-2047	Acquisitions	2,687,000.00	-2,159,837.27	
		Dispositions	-10,911,000.00		8,330,438.68
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047	Dispositions	-349,000.00		266,461.50
C05526DBK0	B A T CAP CORP 4.758% DUE 09-06-2049	Acquisitions	2,300,000.00	-1,826,064.50	
		Dispositions	-1,310,000.00		1,078,247.33
C05526DBQ7	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	616,000.00	-521,931.43	

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C05526DBZ7	B A T CAP CORP 6% DUE 02-20-2034	Dispositions	-616,000.00		551,467.84
		Acquisitions	1,585,000.00	-1,576,076.45	
C059165EM8	BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050	Dispositions	-1,585,000.00		1,578,653.89
		Acquisitions	533,000.00	-359,178.04	
C059165EH9	BALT GAS & ELEC CO 3.5% DUE 08-15-2046	Dispositions	-533,000.00		364,524.03
		Acquisitions	695,000.00	-515,191.60	
C059165ES5	BALTIMORE GAS & ELEC CO NT 5.65% 06-01-2054	Dispositions	-695,000.00		504,821.15
		Acquisitions	577,000.00	-565,575.40	
C059165EQ9	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	Dispositions	-577,000.00		616,818.77
		Acquisitions	311,000.00	-299,452.57	
SBQB7F28	BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053	Dispositions	-1,985,000.00		1,916,152.74
		Dispositions	-300,000.00		313,455.00
C05968LAN2	BANCOLOMBIA SA 8.625% 12-24-2034	Acquisitions	4,340,000.00	-4,340,000.00	
		Dispositions	-4,340,000.00		4,413,658.60
C06051GKK4	BANK AMER CORP SR NT 2.972% 02-04-2033	Dispositions	-270,000.00		230,047.90
		Free Delivery	-10,000.00		
C06051GKC2	BANK AMER CORP 2.482% 09-21-2036	Free Receipt	10,000.00	-9,455.90	
		Dispositions	-210,000.00		172,355.40
SBN4J4R8	BANK AMER CORP 2.482% 09-21-2036	Free Delivery	-460,000.00		
		Dispositions	-460,000.00		377,321.37
C06051GKDO	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Free Receipt	460,000.00	-460,000.00	
		Dispositions	-850,000.00		717,840.30
SBMGDBJ2	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Free Delivery	-140,000.00		
		Dispositions	-1,815,000.00		1,490,835.04
C06051GJM2	BANK AMER CORP 2.831% 10-24-2051	Free Receipt	140,000.00	-140,000.00	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C06051GKB4	BANK AMER CORP 2.972% DUE 07-21-2052 BEO	Acquisitions	3,065,000.00	-2,017,806.33	
		Dispositions	-1,096,000.00		759,395.07
C06051GJW0	BANK AMER CORP 3.311% DUE 04-22-2042	Acquisitions	5,597,000.00	-3,868,506.88	
		Dispositions	-1,665,000.00		1,126,079.41
C06051GJN0	BANK AMER CORP 3.483% 03-13-2052	Acquisitions	3,376,000.00	-2,538,552.73	
		Dispositions	-3,856,000.00		3,018,830.33
		Free Delivery	-330,000.00		
		Free Receipt	330,000.00	-330,000.00	
C06051GHA0	BANK AMER CORP 3.946% 01-23-2049	Acquisitions	741,000.00	-582,670.53	
		Dispositions	-741,000.00		586,960.92
SBD49X71	BANK AMER CORP 3.946% 01-23-2049	Dispositions	-10,509,000.00		8,242,764.68
		Free Delivery	-620,000.00		
C06051GJA8	BANK AMER CORP 4.083% 03-20-2051	Dispositions	-620,000.00		494,630.17
		Free Receipt	620,000.00	-620,000.00	
C06051GFQ7	BANK AMER CORP 4.75% DUE 04-21-2045	Acquisitions	3,321,000.00	-2,753,891.78	
		Dispositions	-3,026,000.00		2,536,002.96
		Free Delivery	-660,000.00		
		Free Receipt	660,000.00	-685,973.46	
C06051GFG9	BANK AMER CORP 4.875% DUE 04-01-2044	Acquisitions	1,034,000.00	-938,344.55	
		Dispositions	-1,034,000.00		983,096.18
C06051GKY4	BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO	Acquisitions	1,278,000.00	-1,179,553.62	
		Dispositions	-295,000.00		276,423.85
C06051GMD8	BANK AMER CORP 5.518% 10-25-2035	Dispositions	-705,000.00		683,167.18
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	-10,000.00	
C060505FL3	BANK AMER CORP 5.875% DUE 12-31-2049	Acquisitions	6,807,000.00	-6,807,000.00	
		Dispositions	-1,666,000.00		1,643,725.58

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C06051GFC8	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	1,472,000.00	-1,430,975.00	
		Dispositions	-3,472,000.00		3,421,421.60
SBJ7B592	BANK AMER CORP 5% DUE 01-21-2044	Acquisitions	1,571,000.00	-1,502,313.71	
		Dispositions	-8,781,000.00		8,596,052.93
		Free Delivery	-470,000.00		
C06051GKA6	BANK OF AMERICA CORP 2.299% 07-21-2032	Dispositions	-1,806,000.00		1,739,618.08
		Free Receipt	470,000.00	-486,284.83	
SBMGDBK3	BANK OF AMERICA CORP 2.299% 07-21-2032	Dispositions	-2,980,000.00		2,398,359.00
		Free Delivery	-860,000.00		
C06051GKQ1	BANK OF AMERICA CORP 4.571% 04-27-2033	Dispositions	-1,860,000.00		1,534,783.05
		Free Receipt	860,000.00	-860,000.00	
		Dispositions	-360,000.00		342,125.92
C06051GJE0	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Free Delivery	-10,000.00		
		Free Receipt	10,000.00	-10,000.00	
		Acquisitions	2,218,000.00	-1,636,397.94	
SBMYXT8	BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG	Dispositions	-2,218,000.00		1,624,733.24
		Acquisitions	1,862,000.00	-1,315,838.16	
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% 04-23-2040	Dispositions	-1,862,000.00		1,314,981.64
		Acquisitions	1,482,000.00	-1,330,709.04	
C06051GGM5	BANK OF AMERICA CORPORATION 4.244% 04-24-2038	Dispositions	-1,482,000.00		1,354,641.09
		Acquisitions	3,824,000.00	-3,573,312.31	
C06051GHS1	BANK OF AMERICA CORPORATION 4.33% 03-15-2050	Dispositions	-3,824,000.00		3,471,296.36
		Acquisitions	4,494,000.00	-3,954,723.44	
C060505GB4	BANK OF AMERICA CORPORATION 4.375% DUE 12-31-2049 BEO	Dispositions	-1,070,000.00		906,836.97
		Free Delivery	-740,000.00		
		Free Receipt	740,000.00	-740,000.00	
		Acquisitions	1,737,000.00	-1,615,410.00	

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C06051GGG8	BANK OF AMERICA CORPORATION 4.443%01-20-2048	Dispositions	-1,737,000.00		1,641,465.00
		Acquisitions	878,000.00	-798,277.60	
C06051GLH0	BANK OF AMERICA CORPORATION 5.288% 04-25-2034	Dispositions	-454,000.00		392,246.92
		Acquisitions	344,000.00	-352,620.64	
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035	Dispositions	-344,000.00		352,772.00
		Acquisitions	37,886,000.00	-38,611,039.08	
C06051GLU1	BANK OF AMERICA CORPORATION 5.872% 09-15-2034	Dispositions	-35,936,000.00		36,228,841.47
		Acquisitions	830,000.00	-878,480.30	
C59022CAJ2	BANK OF AMERICA CORPORATION 6.11% 01-29-2037	Dispositions	-830,000.00		868,030.60
		Acquisitions	341,000.00	-352,471.24	
C06368LQ58	BANK OF MONTREAL 7.7% 05-26-2084	Dispositions	-341,000.00		371,366.05
		Acquisitions	1,180,000.00	-1,180,000.00	
C06650AAD9	BANK SER 2017-BNK8 CL A-3 3.229% 11-15-2050	Dispositions	-1,180,000.00		1,190,125.00
		Dispositions	-396,279.14		376,352.24
C06654DAG2	BANNER HEALTH 2.907% DUE 01-01-2042	Free Delivery	-396,279.14		
		Free Receipt	396,279.14	-374,545.67	
C06738EBT1	BARCLAYS PLC 4.375% 12-31-2049	Acquisitions	1,463,000.00	-1,075,931.85	
		Dispositions	-460,000.00		347,543.80
C06738EBK0	BARCLAYS PLC 5.088% 06-20-2030	Acquisitions	3,045,000.00	-2,359,399.55	
		Dispositions	-3,045,000.00		2,616,821.25
SBHWTW96	BARCLAYS PLC 5.088% 06-20-2030	Acquisitions	738,000.00	-700,015.14	
		Dispositions	-3,628,000.00		3,529,030.54
C06738ECS2	BARCLAYS PLC 6.036% 03-12-2055	Free Delivery	-540,000.00		
		Dispositions	-540,000.00		529,996.75
		Free Receipt	540,000.00	-545,229.19	
		Acquisitions	910,000.00	-910,000.00	

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C06738ECN3	BARCLAYS PLC 9.625% 12-31-2049	Dispositions	-450,000.00		459,211.50
		Acquisitions	1,573,000.00	-1,686,435.00	
C06849RAG7	BARRICK N AMER FIN 5.7% DUE 05-30-2041	Dispositions	-1,573,000.00		1,712,598.75
		Acquisitions	1,054,000.00	-1,081,867.76	
SB4TYCN7	BARRICK N AMER FIN 5.7% DUE 05-30-2041	Dispositions	-890,000.00		905,864.20
		Free Delivery	-170,000.00		
C06849RAK8	BARRICK N AMER FIN 5.75% DUE 05-01-2043	Dispositions	-170,000.00		170,326.29
		Free Receipt	170,000.00	-185,396.16	
SBCRWZ96	BARRICK N AMER FIN 5.75% DUE 05-01-2043	Acquisitions	418,000.00	-436,381.40	
		Dispositions	-418,000.00		421,397.51
C06849UAD7	BARRICK PD 5.95% DUE 10-15-2039	Acquisitions	1,380,000.00	-1,369,539.60	
		Dispositions	-410,000.00		431,116.00
SBG48MX8	BARRICK PD 5.95% DUE 10-15-2039	Free Delivery	-140,000.00		
		Dispositions	-140,000.00		144,337.29
C054989AC2	BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043	Free Receipt	140,000.00	-138,476.80	
		Acquisitions	5,357,000.00	-6,039,486.82	
C054989AD0	BAT CAPITAL CORPORATION 7.081% DUE 08-02-2053	Dispositions	-793,000.00		837,685.55
		Acquisitions	5,507,000.00	-6,073,401.47	
C07177MAN3	BAXALTA INC 5.25% DUE 06-23-2045	Dispositions	-5,224,000.00		5,736,770.86
		Acquisitions	101,000.00	-96,594.38	
C07274NAQ6	BAYER US FIN II 4.875% DUE 06-25-2048	Dispositions	-1,590,000.00		1,540,032.18
		Acquisitions	1,248,000.00	-996,652.80	
C05490TAG7	BBCCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033	Dispositions	-1,248,000.00		1,067,510.86
		Dispositions	-1,060,000.00		885,100.00
SBD60LR8	BBCCRE TR 2015-GTP FLTG RT 4.5626% DUE 08-10-2033	Free Delivery	-950,000.00		

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C075887BG3	BECTON DICKINSON & 4.685% DUE 12-15-2044	Dispositions	-950,000.00		760,217.18
		Free Receipt	950,000.00	-888,457.10	
		Acquisitions	506,000.00	-451,994.62	
		Dispositions	-766,000.00		708,675.22
SBTDFT52	BECTON DICKINSON & 4.685% DUE 12-15-2044	Free Delivery	-297,000.00		
		Dispositions	-297,000.00		261,706.17
		Free Receipt	297,000.00	-333,917.10	
		Acquisitions	2,335,000.00	-2,331,941.15	
C0778FPAN9	BELL CANADA 5.55% 02-15-2054	Dispositions	-2,335,000.00		2,290,308.10
		Acquisitions	930,000.00	-771,714.00	
		Dispositions	-430,000.00		389,115.60
		Acquisitions	1,993,000.00	-1,262,066.16	
C084659BC4	BERKSHIRE HATHAWAY ENERGY CO 2.85% 05-15-2051	Dispositions	-665,000.00		432,743.43
		Dispositions	-480,000.00		425,551.70
		Free Delivery	-100,000.00		
		Dispositions	-100,000.00		85,081.47
C084664CQ2	BERKSHIRE HATHAWAY FIN CORP 4.2% DUE 08-15-2048 REG	Free Receipt	100,000.00	-99,493.00	
		Acquisitions	2,965,000.00	-2,531,697.45	
		Dispositions	-2,534,000.00		2,150,148.86
		Acquisitions	1,553,000.00	-1,340,482.11	
C055451AR9	BHP BILLITON FIN USA LTD 4.125 DUE 02-24-2042 REG	Dispositions	-773,000.00		652,589.79
		Acquisitions	334,000.00	-342,209.72	
		Dispositions	-334,000.00		335,786.90
		Acquisitions	687,000.00	-641,919.06	
C055451BF4	BHP BILLITON FIN USA LTD 5.5% 09-08-2053	Dispositions	-3,565,000.00		3,401,464.84
		Dispositions	-960,000.00		807,272.40
C055451AV0	BHP BILLITON FIN 5% DUE 09-30-2043				
C09256BAH0	BLACKSTONE HLDGS 4.45% DUE 07-15-2045				

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SBWZN4V6	BLACKSTONE HLDGS 4.45% DUE 07-15-2045	Free Delivery	-280,000.00		
		Dispositions	-280,000.00		234,913.90
		Free Receipt	280,000.00	-280,518.39	
C09261XAH5	BLACKSTONE SECD 5.875% DUE 11-15-2027	Acquisitions	3,110,000.00	-3,087,576.90	
		Dispositions	-3,110,000.00		3,088,167.80
C852234AP8	BLOCK INC SR NT 3.5% 06-01-2031	Acquisitions	3,876,000.00	-3,324,998.89	
		Dispositions	-3,876,000.00		3,333,360.00
C097023204	BOEING CO	Acquisitions	157,400.00	-8,274,800.00	
		Dispositions	-23,000.00		1,421,751.47
C097023DG7	BOEING CO FIXED 2.196% DUE 02-04-2026	Acquisitions	4,503,000.00	-4,204,225.95	
		Dispositions	-4,503,000.00		4,227,281.31
C097023CF0	BOEING CO FIXED 3.825% 03-01-2059	Acquisitions	515,000.00	-341,609.80	
		Dispositions	-1,235,000.00		850,454.50
C097023CR4	BOEING CO FIXED 3.95% DUE 08-01-2059	Acquisitions	5,043,000.00	-3,365,304.64	
		Dispositions	-1,755,000.00		1,221,065.61
C097023CV5	BOEING CO FIXED 5.705% DUE 05-01-2040	Dispositions	-220,000.00		212,405.60
		Free Delivery	-330,000.00		
SBM8XFQ5	BOEING CO FIXED 5.705% DUE 05-01-2040	Dispositions	-330,000.00		313,244.30
		Free Receipt	330,000.00	-330,000.00	
C097023CW3	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	8,043,000.00	-7,899,907.31	
		Dispositions	-8,792,000.00		8,419,124.56
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Acquisitions	6,971,000.00	-6,479,090.86	
C097023CQ6	BOEING CO 3.75% DUE 02-01-2050	Acquisitions	12,270,000.00	-8,509,217.89	
		Dispositions	-3,527,000.00		2,463,739.27
C097023CB9	BOEING CO 3.85% DUE 11-01-2048	Acquisitions	877,000.00	-630,952.72	

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C097023CK9	BOEING CO 3.9% 05-01-2049	Dispositions	-115,000.00		76,739.50
		Acquisitions	2,723,000.00	-1,931,062.67	
		Dispositions	-988,000.00		689,558.30
		Free Delivery	-60,000.00		
SBK1WFJ8	BOEING CO 3.9% 05-01-2049	Dispositions	-60,000.00		41,650.30
		Free Receipt	60,000.00	-58,925.32	
C097023CX1	BOEING CO 5.93% DUE 05-01-2060	Acquisitions	7,107,000.00	-6,673,422.06	
		Dispositions	-5,527,000.00		5,173,207.33
S2AZP26U	BONCER Z/CPN 31/03/2026	Acquisitions	15,678,000.00	-19,030.88	
		Dispositions	-15,678,000.00		15,685.18
C10373QBG4	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	Dispositions	-580,000.00		382,197.60
		Free Delivery	-840,000.00		
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	Acquisitions	915,000.00	-601,488.35	
		Dispositions	-840,000.00		547,263.77
		Free Receipt	840,000.00	-829,377.06	
C10373QBR0	BP CAP MKTS AMER INC 3.06% DUE 06-17-2041 BEO	Acquisitions	3,380,000.00	-2,446,194.72	
		Dispositions	-3,380,000.00		2,559,553.35
C10373QBN9	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Acquisitions	1,509,000.00	-960,135.94	
		Dispositions	-1,509,000.00		969,434.55
SBMF3XC0	BP CAP MKTS AMER 2.772% DUE 11-10-2050	Acquisitions	1,435,000.00	-906,862.00	
C10373QBP4	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Acquisitions	1,203,000.00	-793,354.13	
		Dispositions	-5,703,000.00		3,787,939.05
C05565QDW5	BP CAPITAL MARKETS 6.45% 12-31-2049	Acquisitions	2,525,000.00	-2,525,000.00	
		Dispositions	-2,525,000.00		2,614,391.75
C110122CQ9	BRISTOL MYERS FIXED 4.125% DUE 06-15-2039	Dispositions	-70,000.00		61,814.90
		Free Delivery	-170,000.00		

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SBMWV9D0	BRISTOL MYERS FIXED 4.125% DUE	06-15-2039			
		Dispositions	-170,000.00		149,232.22
		Free Receipt	170,000.00	-223,723.90	
C110122CR7	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Acquisitions	99,000.00	-82,135.35	
		Dispositions	-1,094,000.00		885,715.06
		Free Delivery	-140,000.00		
SBMW2G98	BRISTOL MYERS FIXED 4.25% DUE 10-26-2049				
		Dispositions	-140,000.00		115,433.16
		Free Receipt	140,000.00	-194,514.23	
C110122EJ3	BRISTOL MYERS SQUIBB CO 5.5%	02-22-2044			
		Acquisitions	180,000.00	-178,641.00	
		Dispositions	-60,000.00		60,826.20
		Free Delivery	-120,000.00		
SBPGKT01	BRISTOL MYERS SQUIBB CO 5.5%	02-22-2044			
		Dispositions	-120,000.00		120,176.34
		Free Receipt	120,000.00	-119,094.00	
C110122EK0	BRISTOL MYERS SQUIBB CO 5.55%	02-22-2054			
		Acquisitions	16,673,000.00	-16,604,479.35	
		Dispositions	-4,734,000.00		4,728,967.34
		Free Delivery	-10,000.00		
SBPK6XT2	BRISTOL MYERS SQUIBB CO 5.55%	02-22-2054			
		Acquisitions	6,020,000.00	-5,996,461.80	
		Dispositions	-1,030,000.00		1,028,955.32
		Free Receipt	10,000.00	-9,960.90	
C110122EL8	BRISTOL MYERS SQUIBB CO 5.875%	02-22-2064			
		Acquisitions	4,161,000.00	-4,140,515.69	
		Dispositions	-3,971,000.00		3,942,030.08
		Free Delivery	-190,000.00		
SBPK6XW5	BRISTOL MYERS SQUIBB CO 5.875%	02-22-2064			
		Acquisitions	1,020,000.00	-1,015,665.00	
		Dispositions	-190,000.00		187,794.74
		Free Receipt	190,000.00	-189,192.50	
C110122EC8	BRISTOL MYERS SQUIBB CO 6.4%	11-15-2063			
		Acquisitions	556,000.00	-617,403.50	
		Dispositions	-716,000.00		789,259.96
		Free Delivery	-350,000.00		
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4%	11-15-2063			

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C110122DS4	BRISTOL MYERS 2.55% DUE 11-13-2050	Dispositions	-350,000.00		385,909.69
		Free Receipt	350,000.00	-349,947.50	
		Acquisitions	137,000.00	-82,097.25	
		Dispositions	-177,000.00		103,103.23
SBMXF715	BRISTOL MYERS 2.55% DUE 11-13-2050	Free Delivery	-100,000.00		
		Dispositions	-100,000.00		59,406.17
		Free Receipt	100,000.00	-99,708.00	
		Acquisitions	463,000.00	-338,912.32	
C110122DW5	BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052	Dispositions	-3,563,000.00		2,725,494.37
C110122DX3	BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062	Acquisitions	1,304,000.00	-939,805.27	
		Dispositions	-1,304,000.00		963,881.69
		Acquisitions	1,425,000.00	-1,606,328.25	
		Dispositions	-305,000.00		331,673.95
SBNDSD24	BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053	Free Delivery	-200,000.00		
		Dispositions	-870,000.00		958,329.45
		Free Receipt	200,000.00	-199,434.00	
		Dispositions	-340,000.00		419,766.20
C111021AE1	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	Free Delivery	-330,000.00		
SB23XQ67	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	Dispositions	-330,000.00		403,353.46
		Free Receipt	330,000.00	-436,548.39	
		Acquisitions	1,682,000.00	-1,529,177.66	
		Dispositions	-2,457,000.00		2,214,898.45
C11120VAK9	BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	Acquisitions	1,769,000.00	-1,636,787.93	
C11120VAJ2	BRIXMOR OPER 4.05% DUE 07-01-2030	Dispositions	-1,769,000.00		1,658,154.63
		Acquisitions	1,702,000.00	-1,639,311.91	
		Dispositions	-1,702,000.00		1,653,535.12
		Acquisitions			
C11120VAH6	BRIXMOR OPER 4.125% DUE 05-15-2029	Dispositions			
C11120BAA5	BRIXMOR OPERATING PARTNERSHIP LP 5.75% 02-15-2035	Dispositions			
		Acquisitions			
		Dispositions			
		Acquisitions			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C11134NAU9	BROADCOM INC TERM LOAN 08-14-2026	Acquisitions	1,025,000.00	-1,017,025.50	
		Dispositions	-1,025,000.00		1,031,170.50
C11135FAS0	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	900,000.00	-897,750.00	
		Dispositions	-450,188.42		450,188.42
SBKPVK30	BROADCOM INC 4.3% DUE 11-15-2032 BEO	Acquisitions	1,407,000.00	-1,381,008.94	
		Dispositions	-1,897,000.00		1,796,058.12
		Free Delivery	-750,000.00		
		Dispositions	-750,000.00		708,664.84
C10112RBF0	BSTN PPTYS LTD FIXED 2.45% DUE 10-01-2033	Free Receipt	750,000.00	-874,016.77	
		Acquisitions	1,258,000.00	-934,700.07	
C12189LAX9	BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045	Dispositions	-2,174,000.00		1,594,107.24
		Acquisitions	1,252,000.00	-1,129,378.47	
C12189LAC5	BURL NORTHN DEB 5.05 DUE 03-01-2041	Dispositions	-752,000.00		680,244.16
		Dispositions	-80,000.00		77,360.00
SB3N60C7	BURL NORTHN DEB 5.05 DUE 03-01-2041	Free Delivery	-170,000.00		
		Dispositions	-170,000.00		163,727.17
C12189LAW1	BURL NORTHN SANTA 4.15% DUE 04-01-2045	Free Receipt	170,000.00	-175,777.95	
		Acquisitions	550,000.00	-467,183.04	
C12189LAN1	BURL NORTHN SANTA 4.45% DUE 03-15-2043	Dispositions	-550,000.00		458,213.74
		Acquisitions	1,051,000.00	-925,016.73	
C12189LAA9	BURL NORTHN SANTA 5.75% DUE 05-01-2040	Dispositions	-2,000,000.00		1,843,220.00
		Dispositions	-50,000.00		52,467.00
SB4PXK12	BURL NORTHN SANTA 5.75% DUE 05-01-2040	Free Delivery	-110,000.00		
		Dispositions	-110,000.00		114,308.50
C12189LBC4	BURLINGTN N SANTA FIXED 4.05% DUE 06-15-2048	Free Receipt	110,000.00	-140,728.50	
		Acquisitions	411,000.00	-362,091.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12189LBL4	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Dispositions	-411,000.00		351,425.55
		Acquisitions	1,192,000.00	-1,260,933.36	
SBR3XVJ0	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Dispositions	-1,192,000.00		1,296,453.25
		Acquisitions	1,150,000.00	-1,145,932.45	
C12189LAU5	BURLINGTON NORTHN SANTA 4.55 09-01-2044	Dispositions	-500,000.00		503,785.00
		Acquisitions	2,735,000.00	-2,442,767.80	
C77799FEB1	BUY TO OPEN REPO W/BNP PARIB 5.38% FROM 02-05-2024 TO 02-06-2024	Dispositions	-1,595,000.00		1,439,521.28
		Acquisitions	20,200,000.00	-20,200,000.00	
C77799AUG3	BUY TO OPEN REPO W/BNP PARIB 5.39% FROM 08-07-2024 TO 08-08-2024	Dispositions	-20,200,000.00		20,200,000.00
		Acquisitions	10,300,000.00	-10,300,000.00	
C77799FEB1	BUY TO OPEN REPO W/BOFA SECU 5.29% FROM 02-14-2024 TO 02-15-2024	Dispositions	-10,300,000.00		10,300,000.00
		Acquisitions	2,400,000.00	-2,400,000.00	
C77799APR5	BUY TO OPEN REPO W/BOFA SECU 5.34% FROM 04-30-2024 TO 05-01-2024	Dispositions	-2,400,000.00		2,400,000.00
		Acquisitions	12,700,000.00	-12,700,000.00	
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.56% FROM 11-26-2024 TO 11-27-2024	Dispositions	-12,700,000.00		12,700,000.00
		Acquisitions	9,900,000.00	-9,900,000.00	
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.58% FROM 11-27-2024 TO 11-29-2024	Dispositions	-9,900,000.00		9,900,000.00
		Acquisitions	3,800,000.00	-3,800,000.00	
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.59% FROM 12-06-2024 TO 12-09-2024	Dispositions	-3,800,000.00		3,800,000.00
		Acquisitions	3,200,000.00	-3,200,000.00	
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.6% FROM 12-18-2024 TO 12-19-2024	Dispositions	-3,200,000.00		3,200,000.00
		Acquisitions	5,800,000.00	-5,800,000.00	
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.61% FROM 11-13-2024 TO 11-14-2024	Dispositions	-5,800,000.00		5,800,000.00
		Acquisitions	3,700,000.00	-3,700,000.00	
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.61% FROM 11-25-2024 TO 11-26-2024	Dispositions	-3,700,000.00		3,700,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.62% FROM 12-09-2024 TO 12-10-2024	Acquisitions	7,300,000.00	-7,300,000.00	
		Dispositions	-7,300,000.00		7,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.64% FROM 12-11-2024 TO 12-12-2024	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.65% FROM 12-10-2024 TO 12-11-2024	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.67% FROM 12-12-2024 TO 12-13-2024	Acquisitions	19,000,000.00	-19,000,000.00	
		Dispositions	-19,000,000.00		19,000,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.68% FROM 12-11-2024 TO 12-12-2024	Acquisitions	9,400,000.00	-9,400,000.00	
		Dispositions	-9,400,000.00		9,400,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.69% FROM 12-03-2024 TO 12-04-2024	Acquisitions	27,300,000.00	-27,300,000.00	
		Dispositions	-27,300,000.00		27,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.7% FROM 12-16-2024 TO 12-17-2024	Acquisitions	2,700,000.00	-2,700,000.00	
		Dispositions	-2,700,000.00		2,700,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.84% FROM 10-07-2024 TO 10-08-2024	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.86% FROM 09-27-2024 TO 09-30-2024	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.86% FROM 10-18-2024 TO 10-21-2024	Acquisitions	9,200,000.00	-9,200,000.00	
		Dispositions	-9,200,000.00		9,200,000.00
C77799NOV9	BUY TO OPEN REPO W/CITIGROUP 4.86% FROM 11-04-2024 TO 11-05-2024	Acquisitions	3,800,000.00	-3,800,000.00	
		Dispositions	-3,800,000.00		3,800,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.87% FROM 10-28-2024 TO 10-29-2024	Acquisitions	2,100,000.00	-2,100,000.00	
		Dispositions	-2,100,000.00		2,100,000.00
		Acquisitions	6,600,000.00	-6,600,000.00	
		Dispositions	-6,600,000.00		6,600,000.00

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C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.89% FROM 10-15-2024 TO 10-16-2024	Acquisitions	5,200,000.00	-5,200,000.00	
		Dispositions	-5,200,000.00		5,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.9% FROM 10-17-2024 TO 10-18-2024	Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.91% FROM 10-16-2024 TO 10-17-2024	Acquisitions	9,400,000.00	-9,400,000.00	
		Dispositions	-9,400,000.00		9,400,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.93% FROM 10-01-2024 TO 10-02-2024	Acquisitions	21,900,000.00	-21,900,000.00	
		Dispositions	-21,900,000.00		21,900,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 4.96% FROM 09-30-2024 TO 10-01-2024	Acquisitions	13,200,000.00	-13,200,000.00	
		Dispositions	-13,200,000.00		13,200,000.00
C77799OCT5	BUY TO OPEN REPO W/CITIGROUP 4.96% FROM 10-02-2024 TO 10-03-2024	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 5.28% FROM 03-08-2024 TO 03-11-2024	Acquisitions	7,100,000.00	-7,100,000.00	
		Dispositions	-7,100,000.00		7,100,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.29% FROM 02-12-2024 TO 02-13-2024	Acquisitions	3,200,000.00	-3,200,000.00	
		Dispositions	-3,200,000.00		3,200,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.3% FROM 04-19-2024 TO 04-22-2024	Acquisitions	14,200,000.00	-14,200,000.00	
		Dispositions	-14,200,000.00		14,200,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 02-20-2024 TO 02-21-2024	Acquisitions	5,700,000.00	-5,700,000.00	
		Dispositions	-5,700,000.00		5,700,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.31% FROM 08-30-2024 TO 09-03-2024	Acquisitions	22,300,000.00	-22,300,000.00	
		Dispositions	-22,300,000.00		22,300,000.00
C77799JAN1	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 01-31-2024 TO 02-01-2024	Acquisitions	12,300,000.00	-12,300,000.00	
		Dispositions	-12,300,000.00		12,300,000.00
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 02-09-2024 TO 02-12-2024	Acquisitions	15,900,000.00	-15,900,000.00	

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C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 02-15-2024 TO 02-16-2024	Dispositions	-15,900,000.00		15,900,000.00
		Acquisitions	2,900,000.00	-2,900,000.00	
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 02-16-2024 TO 02-20-2024	Dispositions	-2,900,000.00		2,900,000.00
		Acquisitions	3,900,000.00	-3,900,000.00	
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 04-18-2024 TO 04-19-2024	Dispositions	-3,900,000.00		3,900,000.00
		Acquisitions	2,400,000.00	-2,400,000.00	
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 05-17-2024 TO 05-20-2024	Dispositions	-2,400,000.00		2,400,000.00
		Acquisitions	6,100,000.00	-6,100,000.00	
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.32% FROM 07-05-2024 TO 07-08-2024	Dispositions	-6,100,000.00		6,100,000.00
		Acquisitions	3,600,000.00	-3,600,000.00	
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 02-06-2024 TO 02-07-2024	Dispositions	-3,600,000.00		3,600,000.00
		Acquisitions	15,000,000.00	-15,000,000.00	
C77799MAR5	BUY TO OPEN REPO W/CITIGROUP 5.33% FROM 03-07-2024 TO 03-08-2024	Dispositions	-15,000,000.00		15,000,000.00
		Acquisitions	5,400,000.00	-5,400,000.00	
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 06-18-2024 TO 06-20-2024	Dispositions	-5,400,000.00		5,400,000.00
		Acquisitions	2,800,000.00	-2,800,000.00	
C77799FEB1	BUY TO OPEN REPO W/CITIGROUP 5.36% FROM 02-05-2024 TO 02-06-2024	Dispositions	-2,800,000.00		2,800,000.00
		Acquisitions	3,700,000.00	-3,700,000.00	
C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 5.36% FROM 05-28-2024 TO 05-29-2024	Dispositions	-3,700,000.00		3,700,000.00
		Acquisitions	3,800,000.00	-3,800,000.00	
C77799JUN9	BUY TO OPEN REPO W/CITIGROUP 5.36% FROM 06-06-2024 TO 06-07-2024	Dispositions	-3,800,000.00		3,800,000.00
		Acquisitions	2,500,000.00	-2,500,000.00	
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.37% FROM 07-15-2024 TO 07-16-2024	Dispositions	-2,500,000.00		2,500,000.00
		Acquisitions	5,300,000.00	-5,300,000.00	
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 5.37% FROM 09-09-2024 TO 09-10-2024	Dispositions	-5,300,000.00		5,300,000.00

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C77799MAY0	BUY TO OPEN REPO W/CITIGROUP 5.38% FROM 05-01-2024 TO 05-02-2024	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.4% FROM 07-30-2024 TO 07-31-2024	Acquisitions	14,200,000.00	-14,200,000.00	
		Dispositions	-14,200,000.00		14,200,000.00
C77799SEP2	BUY TO OPEN REPO W/CITIGROUP 5.4% FROM 09-16-2024 TO 09-17-2024	Acquisitions	3,100,000.00	-3,100,000.00	
		Dispositions	-3,100,000.00		3,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.41% FROM 07-16-2024 TO 07-17-2024	Acquisitions	3,600,000.00	-3,600,000.00	
		Dispositions	-3,600,000.00		3,600,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.41% FROM 07-17-2024 TO 07-18-2024	Acquisitions	14,100,000.00	-14,100,000.00	
		Dispositions	-14,100,000.00		14,100,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.42% FROM 07-02-2024 TO 07-03-2024	Acquisitions	11,000,000.00	-11,000,000.00	
		Dispositions	-11,000,000.00		11,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.42% FROM 07-25-2024 TO 07-26-2024	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.42% FROM 07-25-2024 TO 07-26-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.43% FROM 08-27-2024 TO 08-28-2024	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799APR5	BUY TO OPEN REPO W/CITIGROUP 5.45% FROM 04-01-2024 TO 04-02-2024	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799JUL3	BUY TO OPEN REPO W/CITIGROUP 5.45% FROM 07-26-2024 TO 07-29-2024	Acquisitions	5,800,000.00	-5,800,000.00	
		Dispositions	-5,800,000.00		5,800,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 4.3% FROM 12-19-2024 TO 12-20-2024	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 4.34% FROM 12-19-2024 TO 12-20-2024	Acquisitions	34,200,000.00	-34,200,000.00	
		Dispositions	-34,200,000.00		34,200,000.00

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C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 4.56% FROM 11-27-2024 TO 11-29-2024	Acquisitions	21,000,000.00	-21,000,000.00	
		Dispositions	-21,000,000.00		21,000,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 4.58% FROM 11-19-2024 TO 11-20-2024	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 4.58% FROM 11-21-2024 TO 11-22-2024	Acquisitions	3,500,000.00	-3,500,000.00	
		Dispositions	-3,500,000.00		3,500,000.00
C77799NOV9	BUY TO OPEN REPO W/DEUTSCHE 4.58% FROM 11-22-2024 TO 11-25-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799DEC4	BUY TO OPEN REPO W/DEUTSCHE 4.62% FROM 12-17-2024 TO 12-18-2024	Acquisitions	3,400,000.00	-3,400,000.00	
		Dispositions	-3,400,000.00		3,400,000.00
C77799OCT5	BUY TO OPEN REPO W/DEUTSCHE 4.83% FROM 10-25-2024 TO 10-28-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 4.86% FROM 09-26-2024 TO 09-27-2024	Acquisitions	11,500,000.00	-11,500,000.00	
		Dispositions	-11,500,000.00		11,500,000.00
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 5.3% FROM 04-17-2024 TO 04-18-2024	Acquisitions	3,300,000.00	-3,300,000.00	
		Dispositions	-3,300,000.00		3,300,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 5.31% FROM 02-13-2024 TO 02-14-2024	Acquisitions	1,800,000.00	-1,800,000.00	
		Dispositions	-1,800,000.00		1,800,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.31% FROM 05-15-2024 TO 05-16-2024	Acquisitions	6,300,000.00	-6,300,000.00	
		Dispositions	-6,300,000.00		6,300,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.31% FROM 05-20-2024 TO 05-21-2024	Acquisitions	2,500,000.00	-2,500,000.00	
		Dispositions	-2,500,000.00		2,500,000.00
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 02-12-2024 TO 02-13-2024	Acquisitions	24,100,000.00	-24,100,000.00	
		Dispositions	-24,100,000.00		24,100,000.00
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 05-06-2024 TO 05-07-2024	Acquisitions	7,500,000.00	-7,500,000.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C77799MAY0	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 05-07-2024 TO 05-08-2024	Dispositions	-7,500,000.00		7,500,000.00
		Acquisitions	4,500,000.00	-4,500,000.00	
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.32% FROM 08-22-2024 TO 08-23-2024	Dispositions	-4,500,000.00		4,500,000.00
		Acquisitions	4,300,000.00	-4,300,000.00	
C77799FEB1	BUY TO OPEN REPO W/DEUTSCHE 5.33% FROM 02-26-2024 TO 02-27-2024	Dispositions	-4,300,000.00		4,300,000.00
		Acquisitions	7,200,000.00	-7,200,000.00	
C77799APR5	BUY TO OPEN REPO W/DEUTSCHE 5.33% FROM 04-16-2024 TO 04-17-2024	Dispositions	-7,200,000.00		7,200,000.00
		Acquisitions	6,900,000.00	-6,900,000.00	
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 5.34% FROM 09-18-2024 TO 09-19-2024	Dispositions	-6,900,000.00		6,900,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 5.35% FROM 07-08-2024 TO 07-09-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	4,500,000.00	-4,500,000.00	
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.35% FROM 08-16-2024 TO 08-19-2024	Dispositions	-4,500,000.00		4,500,000.00
		Acquisitions	4,000,000.00	-4,000,000.00	
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.35% FROM 08-29-2024 TO 08-30-2024	Dispositions	-4,000,000.00		4,000,000.00
		Acquisitions	20,800,000.00	-20,800,000.00	
C77799AUG3	BUY TO OPEN REPO W/DEUTSCHE 5.36% FROM 08-23-2024 TO 08-26-2024	Dispositions	-20,800,000.00		20,800,000.00
		Acquisitions	5,200,000.00	-5,200,000.00	
C77799JUL3	BUY TO OPEN REPO W/DEUTSCHE 5.37% FROM 07-29-2024 TO 07-30-2024	Dispositions	-5,200,000.00		5,200,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 5.39% FROM 09-03-2024 TO 09-04-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	5,100,000.00	-5,100,000.00	
C77799SEP2	BUY TO OPEN REPO W/DEUTSCHE 5.39% FROM 09-17-2024 TO 09-18-2024	Dispositions	-5,100,000.00		5,100,000.00
		Acquisitions	2,700,000.00	-2,700,000.00	
C77799NOV9	BUY TO OPEN REPO W/GOLDMAN, 4.54% FROM 11-18-2024 TO 11-19-2024	Dispositions	-2,700,000.00		2,700,000.00

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C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 4.76% FROM 09-19-2024 TO 09-20-2024	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 4.76% FROM 09-20-2024 TO 09-23-2024	Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 4.76% FROM 09-23-2024 TO 09-24-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 4.76% FROM 09-24-2024 TO 09-25-2024	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 4.76% FROM 09-24-2024 TO 09-25-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 4.76% FROM 09-25-2024 TO 09-26-2024	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 4.76% FROM 09-26-2024 TO 09-27-2024	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 4.77% FROM 09-30-2024 TO 10-01-2024	Acquisitions	7,000,000.01	-7,000,000.01	
		Dispositions	-7,000,000.01		7,000,000.01
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-03-2024 TO 10-04-2024	Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-04-2024 TO 10-07-2024	Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-07-2024 TO 10-08-2024	Acquisitions	6,900,000.00	-6,900,000.00	
		Dispositions	-6,900,000.00		6,900,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-09-2024 TO 10-10-2024	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-10-2024 TO 10-11-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00

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C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-11-2024 TO 10-15-2024	Acquisitions	4,900,000.00	-4,900,000.00	
		Dispositions	-4,900,000.00		4,900,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-15-2024 TO 10-16-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-16-2024 TO 10-17-2024	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-17-2024 TO 10-18-2024	Acquisitions	6,400,000.00	-6,400,000.00	
		Dispositions	-6,400,000.00		6,400,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-21-2024 TO 10-22-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-24-2024 TO 10-25-2024	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-29-2024 TO 10-30-2024	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.78% FROM 10-30-2024 TO 10-31-2024	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.79% FROM 10-01-2024 TO 10-02-2024	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799OCT5	BUY TO OPEN REPO W/GOLDMAN, 4.79% FROM 10-02-2024 TO 10-03-2024	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN, 5.24% FROM 02-20-2024 TO 02-21-2024	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN, 5.24% FROM 02-21-2024 TO 02-22-2024	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN, 5.24% FROM 02-23-2024 TO 02-26-2024	Acquisitions	2,000,000.00	-2,000,000.00	

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C77799FEB1	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 02-02-2024 TO 02-05-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	3,500,000.00	-3,500,000.00	
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 02-16-2024 TO 02-20-2024	Dispositions	-3,500,000.00		3,500,000.00
		Acquisitions	2,800,000.00	-2,800,000.00	
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 02-26-2024 TO 02-27-2024	Dispositions	-2,800,000.00		2,800,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 02-27-2024 TO 02-28-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 02-28-2024 TO 02-29-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799FEB1	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 02-29-2024 TO 03-01-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-01-2024 TO 03-04-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-04-2024 TO 03-05-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-05-2024 TO 03-06-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-06-2024 TO 03-07-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	2,000,000.00	-2,000,000.00	
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-07-2024 TO 03-08-2024	Dispositions	-2,000,000.00		2,000,000.00
		Acquisitions	4,000,000.00	-4,000,000.00	
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-08-2024 TO 03-11-2024	Dispositions	-4,000,000.00		4,000,000.00
		Acquisitions	7,500,000.00	-7,500,000.00	
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-11-2024 TO 03-12-2024	Dispositions	-7,500,000.00		7,500,000.00

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C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-12-2024 TO 03-13-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-13-2024 TO 03-14-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-14-2024 TO 03-15-2024	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAR5	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 03-28-2024 TO 04-01-2024	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 08-07-2024 TO 08-08-2024	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 09-04-2024 TO 09-05-2024	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 09-05-2024 TO 09-06-2024	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 09-06-2024 TO 09-09-2024	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 09-09-2024 TO 09-10-2024	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 09-10-2024 TO 09-11-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 09-11-2024 TO 09-12-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 09-12-2024 TO 09-13-2024	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
		Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00

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C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.25% FROM 09-13-2024 TO 09-16-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN, 5.26% FROM 08-20-2024 TO 08-21-2024	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN, 5.26% FROM 08-21-2024 TO 08-22-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN, 5.26% FROM 08-22-2024 TO 08-23-2024	Acquisitions	4,000,000.00	-4,000,000.00	
		Dispositions	-4,000,000.00		4,000,000.00
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN, 5.26% FROM 08-29-2024 TO 08-30-2024	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.26% FROM 09-16-2024 TO 09-17-2024	Acquisitions	5,000,000.00	-5,000,000.00	
		Dispositions	-5,000,000.00		5,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.26% FROM 09-17-2024 TO 09-18-2024	Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799SEP2	BUY TO OPEN REPO W/GOLDMAN, 5.26% FROM 09-18-2024 TO 09-19-2024	Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799JUL3	BUY TO OPEN REPO W/GOLDMAN, 5.27% FROM 07-18-2024 TO 07-19-2024	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799JUL3	BUY TO OPEN REPO W/GOLDMAN, 5.27% FROM 07-19-2024 TO 07-22-2024	Acquisitions	8,000,000.00	-8,000,000.00	
		Dispositions	-8,000,000.00		8,000,000.00
C77799JUL3	BUY TO OPEN REPO W/GOLDMAN, 5.27% FROM 07-22-2024 TO 07-23-2024	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799JUL3	BUY TO OPEN REPO W/GOLDMAN, 5.27% FROM 07-23-2024 TO 07-24-2024	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799JUL3	BUY TO OPEN REPO W/GOLDMAN, 5.27% FROM 07-24-2024 TO 07-25-2024	Acquisitions	8,000,000.00	-8,000,000.00	

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C77799JUL3	BUY TO OPEN REPO W/GOLDMAN, 5.27% FROM 07-25-2024 TO 07-26-2024	Dispositions	-8,000,000.00		8,000,000.00
		Acquisitions	7,000,000.00	-7,000,000.00	
C77799JUL3	BUY TO OPEN REPO W/GOLDMAN, 5.27% FROM 07-26-2024 TO 07-29-2024	Dispositions	-7,000,000.00		7,000,000.00
		Acquisitions	8,000,000.00	-8,000,000.00	
C77799JUL3	BUY TO OPEN REPO W/GOLDMAN, 5.27% FROM 07-30-2024 TO 07-31-2024	Dispositions	-8,000,000.00		8,000,000.00
		Acquisitions	7,000,000.00	-7,000,000.00	
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN, 5.27% FROM 08-26-2024 TO 08-27-2024	Dispositions	-7,000,000.00		7,000,000.00
		Acquisitions	3,000,000.00	-3,000,000.00	
C77799AUG3	BUY TO OPEN REPO W/GOLDMAN, 5.28% FROM 08-27-2024 TO 08-28-2024	Dispositions	-3,000,000.00		3,000,000.00
		Acquisitions	3,000,000.00	-3,000,000.00	
C77799AUG3	BUY TO OPEN REPO W/HSBC SECU 5.38% FROM 08-05-2024 TO 08-06-2024	Dispositions	-3,000,000.00		3,000,000.00
		Acquisitions	2,200,000.00	-2,200,000.00	
C77799JAN1	BUY TO OPEN REPO W/RBC CAPIT 4.33% FROM 01-26-2023 TO 01-27-2023	Dispositions	-2,200,000.00		2,200,000.00
		Acquisitions	-8,381,450.00	8,381,450.00	
C77799JAN1	BUY TO OPEN REPO W/RBC CAPIT 5.33% FROM 01-23-2024 TO 01-24-2024	Dispositions	8,381,450.00		-8,381,450.00
		Acquisitions	6,800,000.00	-6,800,000.00	
C77799MAR5	BUY TO OPEN REPO W/RBC CAPIT 5.33% FROM 03-20-2024 TO 03-21-2024	Dispositions	-6,800,000.00		6,800,000.00
		Acquisitions	6,300,000.00	-6,300,000.00	
C77799APR5	BUY TO OPEN REPO W/RBC CAPIT 5.33% FROM 04-22-2024 TO 04-23-2024	Dispositions	-6,300,000.00		6,300,000.00
		Acquisitions	10,600,000.00	-10,600,000.00	
C77799MAR5	BUY TO OPEN REPO W/RBC CAPIT 5.34% FROM 03-05-2024 TO 03-06-2024	Dispositions	-10,600,000.00		10,600,000.00
		Acquisitions	8,600,000.00	-8,600,000.00	
C77799MAR5	BUY TO OPEN REPO W/RBC CAPIT 5.34% FROM 03-14-2024 TO 03-15-2024	Dispositions	-8,600,000.00		8,600,000.00
		Acquisitions	1,100,000.00	-1,100,000.00	
C77799MAR5	BUY TO OPEN REPO W/RBC CAPIT 5.34% FROM 03-21-2024 TO 03-22-2024	Dispositions	-1,100,000.00		1,100,000.00
		Acquisitions			

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C77799APR5	BUY TO OPEN REPO W/RBC CAPIT 5.34% FROM 04-11-2024 TO 04-12-2024	Acquisitions	6,700,000.00	-6,700,000.00	
		Dispositions	-6,700,000.00		6,700,000.00
C77799APR5	BUY TO OPEN REPO W/RBC CAPIT 5.34% FROM 04-23-2024 TO 04-24-2024	Acquisitions	2,300,000.00	-2,300,000.00	
		Dispositions	-2,300,000.00		2,300,000.00
C77799JAN1	BUY TO OPEN REPO W/RBC CAPIT 5.35% FROM 01-30-2024 TO 01-31-2024	Acquisitions	7,000,000.00	-7,000,000.00	
		Dispositions	-7,000,000.00		7,000,000.00
C77799APR5	BUY TO OPEN REPO W/RBC CAPIT 5.35% FROM 04-24-2024 TO 04-25-2024	Acquisitions	9,600,000.00	-9,600,000.00	
		Dispositions	-9,600,000.00		9,600,000.00
C77799MAY0	BUY TO OPEN REPO W/RBC CAPIT 5.35% FROM 05-03-2024 TO 05-06-2024	Acquisitions	8,300,000.00	-8,300,000.00	
		Dispositions	-8,300,000.00		8,300,000.00
C77799JAN1	BUY TO OPEN REPO W/RBC CAPIT 5.36% FROM 01-10-2024 TO 01-11-2024	Acquisitions	6,000,000.00	-6,000,000.00	
		Dispositions	-6,000,000.00		6,000,000.00
C77799MAR5	BUY TO OPEN REPO W/RBC CAPIT 5.36% FROM 03-15-2024 TO 03-18-2024	Acquisitions	4,100,000.00	-4,100,000.00	
		Dispositions	-4,100,000.00		4,100,000.00
C77799MAR5	BUY TO OPEN REPO W/RBC CAPIT 5.36% FROM 03-22-2024 TO 03-25-2024	Acquisitions	2,400,000.00	-2,400,000.00	
		Dispositions	-2,400,000.00		2,400,000.00
C77799MAY0	BUY TO OPEN REPO W/RBC CAPIT 5.36% FROM 05-02-2024 TO 05-03-2024	Acquisitions	3,900,000.00	-3,900,000.00	
		Dispositions	-3,900,000.00		3,900,000.00
C77799JUN9	BUY TO OPEN REPO W/RBC CAPIT 5.38% FROM 06-05-2024 TO 06-06-2024	Acquisitions	13,900,000.00	-13,900,000.00	
		Dispositions	-13,900,000.00		13,900,000.00
C77799FEB1	BUY TO OPEN REPO W/RBC CAPIT 5.39% FROM 02-01-2024 TO 02-02-2024	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799FEB1	BUY TO OPEN REPO W/RBC CAPIT 5.39% FROM 02-02-2024 TO 02-05-2024	Acquisitions	16,700,000.00	-16,700,000.00	
		Dispositions	-16,700,000.00		16,700,000.00
		Acquisitions	21,500,000.00	-21,500,000.00	
		Dispositions	-21,500,000.00		21,500,000.00

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C77799APR5	BUY TO OPEN REPO W/RBC CAPIT 5.39% FROM 04-15-2024 TO 04-16-2024	Acquisitions	2,000,000.00	-2,000,000.00	
		Dispositions	-2,000,000.00		2,000,000.00
C77799JUL3	BUY TO OPEN REPO W/RBC CAPIT 5.4% FROM 07-03-2024 TO 07-05-2024	Acquisitions	2,200,000.00	-2,200,000.00	
		Dispositions	-2,200,000.00		2,200,000.00
C77799JUL3	BUY TO OPEN REPO W/RBC CAPIT 5.41% FROM 07-09-2024 TO 07-10-2024	Acquisitions	3,000,000.00	-3,000,000.00	
		Dispositions	-3,000,000.00		3,000,000.00
C77799MAR5	BUY TO OPEN REPO W/TORONTO D 5.34% FROM 03-14-2024 TO 03-15-2024	Acquisitions	1,400,000.00	-1,400,000.00	
		Dispositions	-1,400,000.00		1,400,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D 5.34% FROM 05-08-2024 TO 05-09-2024	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
C77799MAY0	BUY TO OPEN REPO W/TORONTO D 5.34% FROM 05-09-2024 TO 05-10-2024	Acquisitions	2,800,000.00	-2,800,000.00	
		Dispositions	-2,800,000.00		2,800,000.00
C13034VAA2	CA INST TECH 4.7% DUE 11-01-2111	Dispositions	-3,080,000.00		2,757,621.40
		Free Delivery	-1,285,000.00		
SB795LF6	CA INST TECH 4.7% DUE 11-01-2111	Dispositions	-1,285,000.00		1,093,823.55
		Free Receipt	1,285,000.00	-1,291,871.37	
C127387AP3	CADENCE DESIGN SYS 4.7% 09-10-2034	Acquisitions	2,725,000.00	-2,719,822.50	
		Dispositions	-2,725,000.00		2,755,956.00
C13032UD88	CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE	Free Delivery	-1,300,000.00		
SBMFTHY8	CALIFORNIA HEALTH FACS FING AUTH REV 4.19% 06-01-2037 BEO TAXABLE	Dispositions	-1,300,000.00		1,190,728.67
		Free Receipt	1,300,000.00	-1,300,000.00	
C130685WB2	CALIFORNIA ST PUB WKS BRD LEASE REV 8.361% 10-01-2034 BEO TAXABLE	Free Delivery	-145,000.00		
SB57MCS5	CALIFORNIA ST PUB WKS BRD LEASE REV 8.361% 10-01-2034 BEO TAXABLE	Dispositions	-145,000.00		171,444.40
		Free Receipt	145,000.00	-210,235.89	
C13063A7D0	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE				

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SB54BZ20	CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE	Dispositions	-500,000.00		583,775.00
		Free Delivery	-500,000.00		
S9M5BJEU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44	Dispositions	-500,000.00		575,577.27
		Free Receipt	500,000.00	-589,889.90	
S9M5BJDU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 99.1875 31750NDP8	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		4,812.50
S9M62S7U	CALL BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 98.078125 31750NN77	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		3,867.20
S9M65UWU	CALL BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 98.15625 31750NOH4	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,671.88
S9M6PLEU	CALL BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 97.65625 31750NUU8	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,062.50
S9M8119U	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.265625 31750OCW2	Acquisitions	700,000.00	0.00	
		Dispositions	-2,900,000.00		9,968.75
S9M7WTFU	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.71875 31750OBM5	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,625.00
S9M8MJLU	CALL BONDOPT CHASUS33 08/06/2024 FNCL 5% 08/13/2024 98.59375 31750QJW5	Acquisitions	600,000.00	0.00	
		Dispositions	-600,000.00		1,125.00
S9M93HNU	CALL BONDOPT CHASUS33 10/08/2024 FNCL 4% 10/15/2024 94.109375 31750OQC1	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,062.50
S9M75U0U	CALL BONDOPT CITIUS33 05/06/2024 FNCL 5% 05/13/2024 97.15625 31750O0W5	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		5,285.16
S9M7QVPU	CALL BONDOPT SBNYUS33 07/08/2024 FNCL 5% 07/15/2024 97.96875 31750O8X5	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		1,500.00
		Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,609.39

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S9M8NV2U	CALL BONDOPT SBNYUS33 08/06/2024 FNCL 5% 08/13/2024 97.8125 31750OKE3	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		2,625.00
S9M9RYFU	CALL BONDOPT SBNYUS33 10/08/2024 FNCL 4.5% 10/15/20 98.640625 31750OZD9	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,781.25
S9MXXY7U	CALL BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 98.96875 31750PGU9	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		1,750.00
S9MXKTKU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.21% 317U7BIA0 04/11/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,805.90
S9MXSN1U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.22% 317U7ETA2 18/11/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,964.66
S9MXRDSU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U7DOA9 15/11/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,735.84
S9M59FUU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.27% 317U4UDA6 05/02/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,919.95
S9M9QDXU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.3% 317U6Y2A8 23/09/2024	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		3,220.72
S9M9U33U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.36% 317U70BA1 03/10/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		3,387.27
S9M5EWFU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.4% 317U4W7A9 12/02/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,943.48
S9M9727U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.48% 317U6PSA9 02/09/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		4,734.70
S9M5LRCU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.53% 317U4YFA6 23/02/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,419.30
S9M66C8U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.56% 317U57AA9 20/03/2024	Acquisitions	1,600,000.00	0.00	

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S9M7WY2U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.818% 317U63FA2 24/06/2024	Dispositions	-1,600,000.00		2,808.16
		Acquisitions	1,600,000.00	0.00	
S9MXC12U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024	Dispositions	-1,600,000.00		2,371.00
		Acquisitions	900,000.00	0.00	
S9M9HKRU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.31% 317U6V2A4 13/09/2024	Dispositions	-900,000.00		2,309.33
		Acquisitions	1,100,000.00	0.00	
S9M57F5U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.323% 317U4TAA2 02/02/2024	Dispositions	-1,100,000.00		3,162.48
		Acquisitions	1,000,000.00	0.00	
S9M5BX0U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U4UWA5 09/02/2024	Dispositions	-1,000,000.00		4,479.36
		Acquisitions	1,000,000.00	0.00	
S9M5SZLU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.42% 317U50UA2 01/03/2024	Dispositions	-1,000,000.00		4,185.63
		Acquisitions	1,100,000.00	0.00	
S9M5BCPU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.431% 317U4UNA5 08/02/2024	Dispositions	-1,100,000.00		3,495.01
		Acquisitions	1,100,000.00	0.00	
S9M5QW8U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.45% 317U50A22 29/02/2024	Dispositions	-1,100,000.00		4,534.67
		Acquisitions	1,100,000.00	0.00	
S9M5WTCU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.49% 317U52JA1 07/03/2024	Dispositions	-1,100,000.00		3,400.18
		Acquisitions	1,000,000.00	0.00	
S9M5HX6U	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.517% 317U4XRA5 19/02/2024	Dispositions	-1,000,000.00		3,142.62
		Acquisitions	1,100,000.00	0.00	
S9M5NPXU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.57% 317U4ZBA7 26/02/2024	Dispositions	-1,100,000.00		3,735.48
		Acquisitions	1,100,000.00	0.00	
S9M68LMU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.6% 317U58JA8 22/03/2024	Dispositions	-1,100,000.00		3,777.37
		Acquisitions	1,000,000.00	0.00	
S9M7BTWU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.65% 317U5RXA0 20/05/2024	Dispositions	-1,000,000.00		2,890.47
		Acquisitions			

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S9M7KHCU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.76% 317U5WHA7 03/06/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,701.84
S9MXHS2U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.14% 317U7ANA6 01/11/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,769.70
S9MX682U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.26% 317U75IA3 16/10/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,934.10
S9M9RPCU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.39% 317U6Z0A7 27/09/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,705.72
S9M6T86U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.48% 317U5IJA6 25/04/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,950.46
S9M6EYTU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.49% 317U5CTA8 05/04/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,839.20
S9M64ZJU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.52% 317U56KA0 15/03/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,476.88
S9M78XNU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.58% 317U5OSA3 15/05/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,714.83
S9M76A1U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.586% 317U5NRA6 13/05/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,918.07
S9M7AULU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.62% 317U5QFA2 17/05/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,984.10
S9M7HBFU	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.65% 317U5USA9 29/05/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,083.14
S9M7T00U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.7% 317U60OA8 17/06/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,700.62
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,739.24

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S9M6G24U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.5% 317U5ECA2 08/04/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,115.18
S9M61ZGU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.54% 317U54JA7 12/03/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		3,281.25
S9M6X04U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.547% 317U5LCA6 02/05/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,602.86
S9M6NDHU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.55% 317U5GFA4 15/04/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,062.25
S9M6PAWU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.56% 317U5GLA7 18/04/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,972.42
S9M6CCPU	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.67% 317U5ASA3 28/03/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.16
S9M8RC1U	CALL SWO EUR CITIUS33 P 6MEURIB / R 2.68% 317U6HYA0 05/08/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,761.44
S9M7RPMU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.3% 317U5YMA7 14/11/2024	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		0.00
S9M7QNQU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5YGA4 13/11/2024	Acquisitions	4,800,000.00	0.00	
		Dispositions	-4,800,000.00		0.00
S9M7SDAU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5YQA3 15/11/2024	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		0.00
S9M7TAFU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.31% 317U5ZZA0 18/11/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		0.00
S9M7USEU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.35% 317U61CA9 20/11/2024	Acquisitions	2,100,000.00	0.00	
		Dispositions	-2,100,000.00		0.00
S9M7VCVU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.357% 317U61JA2 21/11/2024	Acquisitions	2,100,000.00	0.00	

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S9M7VD6U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.36% 317U61QA4 22/11/2024	Dispositions	-2,100,000.00		0.00
		Acquisitions	1,600,000.00	0.00	
S9M6KJYU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.43% 317U5F9A3 12/04/2024	Dispositions	-1,600,000.00		0.00
		Acquisitions	1,700,000.00	0.00	
S9M5UPGU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.45% 317U51RA4 05/03/2024	Dispositions	-1,700,000.00		2,832.95
		Acquisitions	1,600,000.00	0.00	
S9M81ZUU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.465% 317U63QA0 29/11/2024	Dispositions	-1,600,000.00		2,765.31
		Acquisitions	1,700,000.00	0.00	
S9M78B0U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.52% 317U5ORA4 15/05/2024	Dispositions	-1,700,000.00		0.00
		Acquisitions	1,000,000.00	0.00	
S9M8CKSU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.55% 317U6BUA7 15/07/2024	Dispositions	-1,000,000.00		3,082.85
		Acquisitions	800,000.00	0.00	
S9M8WBNU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.59% 317U6LKA6 15/08/2024	Dispositions	-800,000.00		2,865.22
		Acquisitions	1,100,000.00	0.00	
S9M79UYU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.6% 317U5P6A4 16/05/2024	Dispositions	-1,100,000.00		2,880.11
		Acquisitions	1,100,000.00	0.00	
S9M7MX8U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.65% 317U5XCA0 10/06/2024	Dispositions	-1,100,000.00		3,623.81
		Acquisitions	1,300,000.00	0.00	
S9M7FA4U	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.7% 317U5UIA0 28/05/2024	Dispositions	-1,300,000.00		2,241.82
		Acquisitions	1,000,000.00	0.00	
S9M82WZU	CALL SWO EUR GSCMUS33 P 6MEURIB / R 2.76% 317U65FA7 28/06/2024	Dispositions	-1,000,000.00		1,768.95
		Acquisitions	1,000,000.00	0.00	
S9MYFY5U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.09% 317U7NYA6 27/12/2024	Dispositions	-1,000,000.00		2,865.71
		Acquisitions	800,000.00	0.00	
S9M5FV8U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.42% 317U4WHA8 16/02/2024	Dispositions	-800,000.00		2,129.17
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S9M73FMU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.481% 317U5M8A9 07/05/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		6,859.39
S9M8VMJU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.65% 317U6LFA2 12/08/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,097.38
S9M89HLU	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.82% 317U6AHA4 11/07/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		1,903.83
S9MX5NAU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.1% 317U73TA6 14/10/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,714.49
S9M9EXNU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.28% 317U6UDA4 09/09/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,555.16
S9M8DWAU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.63% 317U6CKA6 17/07/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		2,621.07
S9M8TDMU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.7% 317U6ITA4 09/08/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		3,102.05
S9M8BGVU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.74% 317U6BBA8 15/07/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,497.87
S9M74UXU	CALL SWO EUR UBSWUS33 P 6MEURIB / R 2.587% 317U5MNA2 09/05/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,720.01
S9M86FVU	CALL SWO GBP BARCGB33 P 1DSONIA / R 3.7% 317U67AA8 05/07/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,583.01
S9M9UV8U	CALL SWO GBP CHASUS33 P 1DSONIA / R 3.54% 317U6ZVA3 03/10/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,945.98
S9M84QKU	CALL SWO GBP CHASUS33 P 1DSONIA / R 3.8% 317U65YA6 03/07/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,101.36
		Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,623.85

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S9M9MSKU	CALL SWO GBP CITIUS33 P 1DSOIA / R 3.45% 317U6W6A8 20/09/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,481.53
S9M6A23U	CALL SWO GBP GSCMUS33 P 1DSOIA / R 3.7% 317U5A1A2 28/03/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,996.48
S9M78YNU	CALL SWO USD BARCGB33 P 1DSOFR / R 4.01% 317U5OYA6 05/15/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,255.00
S9M9RQQU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.195% 317U6YZA2 09/27/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,030.00
S9M9PXXU	CALL SWO USD BNPAFRPP P 1DSOFR / R 3.205% 317U6XXA6 09/23/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,100.00
S9M81G7U	CALL SWO USD BNPAFRPP P 1DSOFR / R 4.06% 317U64WA1 06/28/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,893.75
S9MX429U	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,025.00
S9M7MU5U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.8% 317U5XTA2 07/08/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,750.00
S9M75TWU	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.928% 317U5NOA9 05/10/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,600.00
S9M76F7U	CALL SWO USD BOFAUS6S P 1DSOFR / R 3.96% 317U5OEA8 05/13/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,760.00
S9MX6AQU	CALL SWO USD CHASUS33 P 1DSOFR / R 2.985% 317U74VA1 10/15/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,100.00
S9MX4U0U	CALL SWO USD CHASUS33 P 1DSOFR / R 2.995% 317U74LA2 10/15/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,680.00
S9M9WBCU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.065% 317U70UA0 10/04/2024	Acquisitions	1,500,000.00	0.00	

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S9M9CA7U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.215% 317U6SOA7 09/06/2024	Dispositions	-1,500,000.00		5,887.50
		Acquisitions	800,000.00	0.00	
S9M9GGAU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.24% 317U6UYA1 09/12/2024	Dispositions	-800,000.00		3,840.00
		Acquisitions	800,000.00	0.00	
S9M9GFZU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.277% 317U6UVA4 09/12/2024	Dispositions	-800,000.00		3,660.00
		Acquisitions	800,000.00	0.00	
S9M5SRJU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.3% 317U51GA6 03/01/2024	Dispositions	-1,600,000.00		7,040.00
		Acquisitions	1,600,000.00	0.00	
S9M6KLPU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.55% 317U5FHA4 04/12/2024	Dispositions	-800,000.00		3,040.00
		Acquisitions	800,000.00	0.00	
S9M6A63U	CALL SWO USD CHASUS33 P 1DSOFR / R 3.7% 317U5ANA8 03/28/2024	Dispositions	-1,700,000.00		5,865.00
		Acquisitions	1,700,000.00	0.00	
S9M65TRU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.8% 317U56TA1 03/18/2024	Dispositions	-1,700,000.00		6,226.25
		Acquisitions	1,700,000.00	0.00	
S9M86HJU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.85% 317U67FA3 07/05/2024	Dispositions	-3,200,000.00		8,480.00
		Acquisitions	3,200,000.00	0.00	
S9MX5KMU	CALL SWO USD CHASUS33 P 1DSOFR / R 3% 317U74NA0 10/15/2024	Dispositions	-3,300,000.00		8,085.00
		Acquisitions	3,300,000.00	0.00	
S9M7EV5U	CALL SWO USD CHASUS33 P 1DSOFR / R 4.07% 317U5TVA8 05/24/2024	Dispositions	-700,000.00		2,345.00
		Acquisitions	700,000.00	0.00	
S9M7JTBU	CALL SWO USD CHASUS33 P 1DSOFR / R 4.08% 317U5VJA7 06/03/2024	Dispositions	-800,000.00		3,230.00
		Acquisitions	800,000.00	0.00	
S9M5FY3U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.46% 317U4WWA1 02/16/2024	Dispositions	-1,600,000.00		6,460.00
		Acquisitions	1,600,000.00	0.00	
S9M8K89U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.71% 317U6F6A5 07/26/2024	Dispositions	-1,600,000.00		7,120.00
		Acquisitions	1,600,000.00	0.00	

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S9M6W54U	CALL SWO USD CITIUS33 P 1DSOFR / R 3.73% 317U5L5A4 05/01/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,790.00
S9M75PNU	CALL SWO USD CITIUS33 P 1DSOFR / R 3.935% 317U5NQA7 05/10/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,320.00
S9MX275U	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,100.00
S9MX1WFU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,987.50
S9MX9LRU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,092.50
S9MXFE7U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,165.00
S9MXJB3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7BHA1 11/04/2024	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		8,721.00
S9MXDK3U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		9,585.00
S9M9NVBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.138% 317U6XDA8 09/23/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,382.00
S9M9MTYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.147% 317U6WFA8 09/20/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,356.25
S9M9QXAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.151% 317U6YQA2 09/26/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,480.00
S9M9MTXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.17% 317U6W9A5 09/20/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,512.50
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,037.50

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S9M9LZAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.205% 317U6W4A0 09/19/2024	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		12,245.00
S9M9KH6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.231% 317U6VVA2 09/16/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,325.00
S9M9CM2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.232% 317U6SQA5 09/06/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-1,600,000.00		7,680.00
S9M9KH4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.248% 317U6VRA7 09/16/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,381.25
S9M58SCU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.275% 317U4U4A6 02/05/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		4,020.00
S9MXSV2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.365% 317U7EYA6 11/18/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,378.75
S9M5F25U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U4WYA9 02/16/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,750.00
S9MXUF9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U7FKA8 11/22/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		6,028.75
S9MXWMVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.47% 317U7GYA1 11/25/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,866.25
S9M5H13U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.49% 317U4XYA7 02/20/2024	Acquisitions	4,600,000.00	0.00	
		Dispositions	-4,600,000.00		11,040.00
S9M6G67U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U5EPA8 04/08/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,625.00
S9M5MVVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.51% 317U4ZAA8 02/26/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,130.00
S9M5LSEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.52% 317U4YIA3 02/23/2024	Acquisitions	1,600,000.00	0.00	

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S9M8XHLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.532% 317U6M9A7 08/16/2024	Dispositions	-1,600,000.00		3,760.00
		Acquisitions	1,500,000.00	0.00	
S9M91M2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.558% 317U6N1A3 08/19/2024	Dispositions	-1,500,000.00		5,325.00
		Acquisitions	1,500,000.00	0.00	
S9M8UL9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.569% 317U6LAA7 08/12/2024	Dispositions	-1,500,000.00		5,100.00
		Acquisitions	1,400,000.00	0.00	
S9M5JR0U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.58% 317U4YAA1 02/20/2024	Dispositions	-1,400,000.00		4,620.00
		Acquisitions	800,000.00	0.00	
S9M8WAHU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.595% 317U6LOA2 08/15/2024	Dispositions	-800,000.00		2,920.00
		Acquisitions	1,600,000.00	0.00	
S9M94UPU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.599% 317U6OKA0 08/26/2024	Dispositions	-1,600,000.00		5,680.00
		Acquisitions	1,500,000.00	0.00	
S9M95WWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.611% 317U6P0A9 08/26/2024	Dispositions	-1,500,000.00		5,407.50
		Acquisitions	1,500,000.00	0.00	
S9M92VJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.613% 317U6NFA8 08/20/2024	Dispositions	-1,500,000.00		6,056.25
		Acquisitions	1,500,000.00	0.00	
S9MYFK9U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.615% 317U7OHA3 12/26/2024	Dispositions	-1,500,000.00		5,362.50
		Acquisitions	1,300,000.00	0.00	
S9M94USU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.643% 317U6OQA4 08/26/2024	Dispositions	-1,300,000.00		4,160.00
		Acquisitions	1,500,000.00	0.00	
S9M8RVLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.645% 317U6IHA7 08/05/2024	Dispositions	-1,500,000.00		5,475.00
		Acquisitions	1,500,000.00	0.00	
S9M63XZU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.678% 317U56DA8 03/14/2024	Dispositions	-1,500,000.00		5,100.00
		Acquisitions	1,400,000.00	0.00	
S9M8TEVU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.679% 317U6J8A5 08/09/2024	Dispositions	-1,400,000.00		5,740.00
		Acquisitions			

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S9M6MKLU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.68% 317U5G7A3 04/15/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,512.50
S9M6MKNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.685% 317U5G9A1 04/18/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,107.50
S9M67SWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.7% 317U58EA3 03/21/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,925.00
S9M68JNU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.725% 317U58PA1 03/22/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,800.00
S9M63XWU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.735% 317U55YA7 03/14/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		5,950.00
S9M6PCYU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.75% 317U5GNA5 04/18/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,950.00
S9M84VBU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.843% 317U66EA6 07/03/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,231.25
S9M7PWAU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.95% 317U5YCA8 06/10/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		6,030.00
S9M7ASJU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.993% 317U5RGA9 05/17/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,380.00
S9M82WXU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.994% 317U65LA0 06/28/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,243.75
S9M78A8U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.01% 317U5OWA8 05/15/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,152.50
S9M7BWUU	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.052% 317U5S5A9 05/20/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,125.00
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,680.00

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S9M7E24U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.07% 317U5TTA1 05/24/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,981.25
S9M7HW5U	CALL SWO USD GSCMUS33 P 1DSOFR / R 4.1% 317U5V7A0 05/30/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,320.00
S9MXATBU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.046% 317U77SA8 10/21/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,200.00
S9M5SVAU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.25% 317U51LA0 03/01/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,800.00
S9M5SUYU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.255% 317U51EA8 03/01/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		6,002.50
S9M5SUWU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.31% 317U51CA0 03/01/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,960.00
S9M59JFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.35% 317U4ULA7 02/05/2024	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		14,725.00
S9MXN67U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.366% 317U7D6A9 11/12/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,951.25
S9M5CZFU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.4% 317U4VQA0 02/12/2024	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		12,800.00
S9M6JMPU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.5% 317U5F3A9 04/11/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,020.00
S9M5USVU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.55% 317U51ZA5 03/05/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,180.00
S9M61AKU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.6% 317U54HA9 03/11/2024	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		11,508.75
S9M6CU7U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.624% 317U5BTA0 04/01/2024	Acquisitions	1,600,000.00	0.00	

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S9M6CU6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.627% 317U5BSA1 04/01/2024	Dispositions	-1,600,000.00		5,920.00
		Acquisitions	1,600,000.00	0.00	
S9M69K6U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.67% 317U59NA1 03/26/2024	Dispositions	-1,600,000.00		5,840.00
		Acquisitions	1,500,000.00	0.00	
S9M6T59U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.678% 317U5IQA8 04/25/2024	Dispositions	-1,500,000.00		5,587.50
		Acquisitions	1,500,000.00	0.00	
S9M6CU5U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.688% 317U5BRA2 04/01/2024	Dispositions	-1,500,000.00		4,293.75
		Acquisitions	1,600,000.00	0.00	
S9M6UWXU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.69% 317U5J5A9 04/26/2024	Dispositions	-1,600,000.00		5,840.00
		Acquisitions	1,600,000.00	0.00	
S9M62YQU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.7% 317U54WA2 03/13/2024	Dispositions	-1,600,000.00		4,440.00
		Acquisitions	1,500,000.00	0.00	
S9M67NBU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.71% 317U58HA0 03/21/2024	Dispositions	-1,500,000.00		5,700.00
		Acquisitions	1,600,000.00	0.00	
S9M63UBU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.735% 317U56AA1 03/14/2024	Dispositions	-1,600,000.00		5,680.00
		Acquisitions	1,500,000.00	0.00	
S9M6BZ2U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.75% 317U5AZA5 04/02/2024	Dispositions	-1,500,000.00		6,300.00
		Acquisitions	3,200,000.00	0.00	
S9M7VAU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.765% 317U61NA7 07/22/2024	Dispositions	-3,200,000.00		7,624.00
		Acquisitions	1,500,000.00	0.00	
S9M7LNUU	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.9% 317U5WKA3 06/06/2024	Dispositions	-1,500,000.00		6,337.50
		Acquisitions	1,500,000.00	0.00	
S9MXEK6U	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024	Dispositions	-1,500,000.00		4,725.00
		Acquisitions	1,500,000.00	0.00	
S9M9PTDU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.198% 317U6XZA4 09/23/2024	Dispositions	-1,500,000.00		4,800.00
		Acquisitions			

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S9M58QQU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.333% 317U4U2A8 02/05/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,100.00
S9MY2VBU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542% 317U7IPA7 11/29/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,517.50
C136375CP5	CANADIAN NATL RY CO 3.65% 02-03-2048	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		6,667.50
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	Acquisitions	207,000.00	-162,956.61	
		Dispositions	-207,000.00		165,140.46
C13645RBH6	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Acquisitions	180,000.00	-152,362.80	
		Dispositions	-180,000.00		157,008.60
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Dispositions	-150,000.00		101,485.50
		Free Delivery	-340,000.00		
C14040HCY9	CAPITAL ONE FINANCIAL CORP 5.817% DUE 02-01-2034	Dispositions	-340,000.00		227,905.01
		Free Receipt	340,000.00	-337,565.60	
C14040HDA0	CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034	Acquisitions	4,107,000.00	-4,076,174.73	
		Dispositions	-4,107,000.00		4,098,547.08
C14040HCF0	CAPITAL ONE FINL CORP PERP PFD SER M FXDTO FLTG 3.95% 12-31-2049	Acquisitions	10,373,000.00	-10,776,005.51	
		Dispositions	-9,265,000.00		9,570,453.97
C14040HCT0	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033	Acquisitions	3,030,000.00	-2,726,292.68	
		Dispositions	-3,030,000.00		2,791,335.80
C14040HDF9	CAPITAL ONE FINL CORP 6.051% 02-01-2035	Acquisitions	3,273,000.00	-3,233,069.40	
		Dispositions	-709,000.00		692,685.91
C14149YBT4	CARDINAL HLTH INC 5.75% DUE 11-15-2054	Acquisitions	707,000.00	-730,670.36	
		Dispositions	-707,000.00		738,305.96
		Acquisitions	2,503,000.00	-2,499,671.95	
		Dispositions	-190,000.00		193,247.10

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SBTPH0R5	CARDINAL HLTH INC 5.75% DUE 11-15-2054	Free Delivery	-190,000.00		
		Dispositions	-190,000.00		192,708.57
		Free Receipt	190,000.00	-189,249.50	
C142923AA9	CARLYLE US CLO VAR RT 0% DUE 04-15-2037	Acquisitions	6,625,000.00	-6,625,000.00	
		Dispositions	-6,625,000.00		6,656,137.50
CLX2299332	CARNIVAL CORPORATION (2027) TERM LOAN SENIOR SECURED 08-08-2027	Dispositions	-343,052.18		343,052.18
		Free Receipt	1,144,562.88	1,138,840.07	
C144141DB1	CAROLINA PWR & LT 4.1 DUE 05-15-2042	Acquisitions	550,000.00	-459,349.00	
		Dispositions	-173,000.00		139,998.52
C144141DD7	CAROLINA PWR & LT 4.1% DUE 03-15-2043	Acquisitions	975,000.00	-817,561.52	
		Dispositions	-406,000.00		346,549.42
C14448CBD5	CARRIER GLOBAL CORP 6.2% 03-15-2054	Acquisitions	507,000.00	-569,089.02	
		Dispositions	-1,686,000.00		1,813,464.56
		Free Receipt	1,380,000.00	1,515,137.88	
C14916RAD6	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	Dispositions	-1,190,000.00		1,030,506.80
		Free Delivery	-650,000.00		
SB8BB1R1	CATHOLIC HEALTH INITIATI 4.35 DUE 11-01-2042	Dispositions	-650,000.00		552,087.32
		Free Receipt	650,000.00	-588,426.71	
C124857AK9	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	Acquisitions	1,063,000.00	-814,417.43	
		Dispositions	-633,000.00		505,089.69
C124857AN3	CBS CORP NEW 4.6% DUE 01-15-2045	Acquisitions	521,000.00	-393,683.62	
		Dispositions	-521,000.00		390,583.28
S9B3PJ3U	CCP DUE FROM GOLDMAN SACHS	Acquisitions	26,128,000.00	-26,128,000.00	
		Dispositions	-32,978,000.00		32,978,000.00
S9B7P13U	CCP DUE FROM MORGAN STANLEY CO LL C	Acquisitions	43,000.00	-43,000.00	
		Dispositions	-5,246,000.00		5,246,000.00

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S9AZUZ5U	CCP DUE RECEIVABLE FROM CITIBANK	Acquisitions	273,000.00	-273,000.00	
		Dispositions	-1,381,000.00		1,381,000.00
S9D6JACU	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	Acquisitions	1,001,000.00	-1,001,000.00	
		Dispositions	-168,000.00		168,000.00
C15135UAX7	CENOVUS ENERGY INC NT 3.75% 02-15-2052	Acquisitions	608,000.00	-435,061.60	
		Dispositions	-608,000.00		450,436.80
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052	Dispositions	-880,000.00		633,512.00
C15189XBC1	CENTERPOINT ENER HOUSTON 5.3% DUE 04-01-2053	Acquisitions	86,000.00	-81,469.52	
		Dispositions	-2,096,000.00		2,101,075.26
C15189XAU2	CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050	Acquisitions	786,000.00	-509,422.32	
		Dispositions	-786,000.00		516,574.92
C15189XAT5	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	Dispositions	-70,000.00		58,211.30
		Free Delivery	-140,000.00		
SBJ52166	CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049	Dispositions	-140,000.00		115,645.90
		Free Receipt	140,000.00	-139,150.20	
C15189XAY4	CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO	Acquisitions	792,000.00	-583,348.56	
		Dispositions	-792,000.00		585,731.52
C15189WAS9	CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034	Acquisitions	780,000.00	-778,728.60	
		Dispositions	-780,000.00		780,343.20
C15189XAN8	CENTERPOINT ENERGY 4.5% DUE 04-01-2044	Dispositions	-120,000.00		105,754.80
		Free Delivery	-280,000.00		
SBKRW213	CENTERPOINT ENERGY 4.5% DUE 04-01-2044	Dispositions	-280,000.00		246,118.94
		Free Receipt	280,000.00	-279,452.69	
C808513BK0	CHARLES SCHWAB CORP 4.0% DUE 12-31-2049 BEO	Acquisitions	4,587,000.00	-4,196,730.50	
		Dispositions	-4,587,000.00		4,276,323.45

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C808513CE3	CHARLES SCHWAB CORP 5.853% 05-19-2034	Acquisitions	1,989,000.00	-2,027,582.21	
		Dispositions	-1,989,000.00		2,075,339.05
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	Acquisitions	14,875,000.00	-9,750,241.09	
		Dispositions	-8,902,000.00		5,790,586.99
C161175CK8	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053	Acquisitions	8,998,000.00	-7,086,261.51	
		Dispositions	-5,391,000.00		4,269,519.92
C161175CL6	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	Acquisitions	106,000.00	-81,480.08	
		Dispositions	-226,000.00		173,781.16
		Free Delivery	-280,000.00		
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	Dispositions	-280,000.00		227,683.67
		Free Receipt	280,000.00	-276,520.67	
C161175BS2	CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO	Acquisitions	2,529,000.00	-2,007,745.73	
		Dispositions	-2,209,000.00		1,670,599.33
C161175CC6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	Acquisitions	9,136,000.00	-6,291,310.20	
		Dispositions	-129,000.00		79,569.78
C161175CR3	CHARTER COMMUNICATIONS OPER LLC 6.55% 06-01-2034	Acquisitions	1,125,000.00	-1,122,243.75	
		Dispositions	-1,125,000.00		1,132,139.40
C161175BV5	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	Acquisitions	5,603,000.00	-3,566,016.59	
		Dispositions	-728,000.00		435,513.82
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	4,536,000.00	-3,203,840.76	
		Dispositions	-4,151,000.00		3,040,855.13
C161175BY9	CHARTER FIXED 3.85% DUE 04-01-2061	Acquisitions	17,847,000.00	-10,559,536.91	
		Dispositions	-10,435,000.00		6,317,302.51
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	10,103,000.00	-9,095,312.56	
		Dispositions	-219,000.00		183,138.69
		Free Delivery	-80,000.00		

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C161175BM5	CHARTER 5.375% DUE 04-01-2038	Free Receipt	80,000.00	-78,568.61	
		Dispositions	-210,000.00		188,803.80
		Free Delivery	-140,000.00		
		Free Receipt	140,000.00	-138,384.40	
C161175BL7	CHARTER 5.375% 05-01-2047	Acquisitions	104,000.00	-82,225.52	
		Dispositions	-2,954,000.00		2,360,425.16
SBFF9P78	CHARTER 5.375% 05-01-2047	Dispositions	-4,000,000.00		3,146,800.00
C161175AZ7	CHARTER 6.384% DUE 10-23-2035	Dispositions	-250,000.00		252,264.22
		Free Delivery	-170,000.00		
		Free Receipt	170,000.00	-193,332.05	
C161175BA1	CHARTER 6.484% DUE 10-23-2045	Dispositions	-7,923,000.00		7,178,920.62
		Free Delivery	-260,000.00		
SBYQ7R23	CHARTER 6.484% DUE 10-23-2045	Dispositions	-720,000.00		696,156.42
		Free Receipt	260,000.00	-290,926.23	
C16412XAL9	CHENIERE CORPUS FIXED 2.742% DUE 12-31-2039	Acquisitions	2,076,000.00	-1,670,528.80	
		Dispositions	-540,000.00		433,593.00
C16772PAQ9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE	Free Delivery	-520,000.00		
C16772PBL9	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE	Free Delivery	-400,000.00		
SBJNTTH6	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE	Dispositions	-400,000.00		412,976.07
		Free Receipt	400,000.00	-497,816.00	
SB58NYY7	CHICAGO ILL TRAN AUTH SALES TAX RCPTS REV 6.2% 12-01-2040 BEO TAXABLE	Dispositions	-520,000.00		538,558.38
		Free Receipt	520,000.00	-616,262.40	
CLX2281322	CHROMALLOY CORPORATION SENIOR SECURED TERM LOAN 03-21-2031	Acquisitions	1,600,000.00	-1,584,000.00	
		Dispositions	-1,600,000.00		1,568,625.00
C171239AJ5	CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061	Dispositions	-100,000.00		63,587.00

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SBMWK7M2	CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061	Free Delivery	-210,000.00		
		Dispositions	-210,000.00		131,678.78
		Free Receipt	210,000.00	-208,838.70	
C125523AJ9	CIGNA CORP NEW CORP 4.8% 08-15-2038	Dispositions	-210,000.00		194,255.10
		Free Delivery	-380,000.00		
		Dispositions	-380,000.00		351,706.06
C125523AK6	CIGNA CORP NEW CORP 4.9% 12-15-2048	Free Receipt	380,000.00	-440,535.65	
		Dispositions	-1,550,000.00		1,346,427.50
		Free Delivery	-550,000.00		
SBKPHS34	CIGNA CORP NEW CORP 4.9% 12-15-2048	Dispositions	-550,000.00		485,086.43
		Free Receipt	550,000.00	-655,895.69	
		Dispositions	-330,000.00		249,932.10
C125523BK5	CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	Free Delivery	-720,000.00		
		Dispositions	-720,000.00		543,753.62
		Free Receipt	720,000.00	-855,011.07	
SBMCC9V1	CIGNA CORP NEW 3.875% DUE 10-15-2047 REG	Acquisitions	470,000.00	-469,318.50	
		Dispositions	-380,000.00		370,702.30
		Free Delivery	-90,000.00		
C125523CW8	CIGNA GROUP 5.6% 02-15-2054	Acquisitions	1,814,000.00	-1,811,369.70	
		Dispositions	-90,000.00		87,383.58
		Free Receipt	90,000.00	-89,869.50	
C17275RBU5	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	4,276,000.00	-4,256,107.52	
		Dispositions	-4,276,000.00		4,299,677.85
		Acquisitions	1,305,000.00	-1,293,017.90	
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	664,000.00	-659,856.36	
		Dispositions	-664,000.00		662,280.19
		Dispositions			
C17275RBV3	CISCO SYSTEMS INC 5.35% 02-26-2064	Acquisitions	664,000.00	-659,856.36	
		Dispositions	-664,000.00		662,280.19
		Dispositions			

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SBMG9FF4	CISCO SYSTEMS INC 5.35% 02-26-2064	Acquisitions	755,000.00	-751,662.90	
		Dispositions	-260,000.00		277,344.60
C172967NN7	CITIGROUP INC 3.785% 03-17-2033	Dispositions	-540,000.00		483,832.37
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	-10,004.13	
C172967MV0	CITIGROUP INC 3.875% 12-29-2049	Acquisitions	1,738,000.00	-1,627,208.75	
		Dispositions	-1,738,000.00		1,633,720.00
C172967MD0	CITIGROUP INC 4.65% DUE 07-23-2048	Dispositions	-500,000.00		445,410.40
		Free Delivery	-10,000.00		
SBD366H4	CITIGROUP INC 4.65% DUE 07-23-2048	Dispositions	-10,000.00		8,808.26
		Free Receipt	10,000.00	-9,945.70	
C172967KR1	CITIGROUP INC 4.75% DUE 05-18-2046	Acquisitions	978,000.00	-886,425.06	
		Dispositions	-250,000.00		222,787.50
		Free Delivery	-560,000.00		
SBDGLCL2	CITIGROUP INC 4.75% DUE 05-18-2046	Dispositions	-560,000.00		496,386.24
		Free Receipt	560,000.00	-521,813.60	
C172967PL9	CITIGROUP INC 5.449% 06-11-2035	Acquisitions	8,660,000.00	-8,666,573.24	
		Dispositions	-8,660,000.00		8,940,644.50
C172967PG0	CITIGROUP INC 5.827% 02-13-2035	Acquisitions	7,610,000.00	-7,779,492.81	
		Dispositions	-3,514,000.00		3,595,833.66
SBRBYMP8	CITIGROUP INC 5.827% 02-13-2035	Acquisitions	3,442,000.00	-3,442,000.00	
		Dispositions	-765,000.00		758,772.90
C172967DR9	CITIGROUP INC 6.125% DUE 08-25-2036	Dispositions	-330,000.00		344,536.50
		Free Delivery	-724,000.00		
SB1CDG16	CITIGROUP INC 6.125% DUE 08-25-2036	Dispositions	-1,384,000.00		1,437,171.72
		Free Receipt	724,000.00	-711,384.40	

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C17327CAR4	CITIGROUP INC 6.174% DUE 05-25-2034	Acquisitions	1,787,000.00	-1,868,769.99	
		Dispositions	-1,787,000.00		1,890,465.20
C172967PA3	CITIGROUP INC 6.27% 11-17-2033	Acquisitions	951,000.00	-1,017,916.41	
		Dispositions	-951,000.00		1,025,624.19
C172967HA2	CITIGROUP INC 6.675% DUE 09-13-2043	Dispositions	-360,000.00		404,380.80
		Free Delivery	-790,000.00		
SBDC7485	CITIGROUP INC 6.675% DUE 09-13-2043	Dispositions	-790,000.00		887,109.19
		Free Receipt	790,000.00	-791,228.19	
C172967PM7	CITIGROUP INC 7.0% 12-31-2049	Acquisitions	2,510,000.00	-2,510,000.00	
		Dispositions	-2,510,000.00		2,516,275.00
SBPDZKQ2	CITIGROUP INC 7.0% 12-31-2049	Acquisitions	1,800,000.00	-1,800,000.00	
C172967PK1	CITIGROUP INC 7.125% 12-31-2049	Acquisitions	2,450,000.00	-2,450,000.00	
		Dispositions	-2,450,000.00		2,460,835.00
C172967EW7	CITIGROUP INC 8.125% DUE 07-15-2039	Dispositions	-3,336,000.00		4,300,809.84
		Free Delivery	-376,000.00		
SB8G0DX3	CITIGROUP INC 8.125% DUE 07-15-2039	Acquisitions	1,385,000.00	-1,734,220.00	
		Dispositions	-376,000.00		472,557.87
		Free Receipt	376,000.00	-573,733.63	
C18600TAA0	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	Dispositions	-160,000.00		143,222.40
		Free Delivery	-350,000.00		
SBYT8J72	CLEV CLINIC FNDTN 4.858% DUE 01-01-2114	Dispositions	-350,000.00		306,196.61
		Free Receipt	350,000.00	-350,000.00	
C06541LBG0	CMO BANK 2022-BNK40 SR 22-BNK40 CL A4 3286.0% 03-15-2064	Free Delivery	-560,000.00		
SBN95LF8	CMO BANK 2022-BNK40 SR 22-BNK40 CL A4 3286.0% 03-15-2064	Dispositions	-560,000.00		498,512.90
		Free Receipt	560,000.00	-516,359.37	

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C12629NAJ4	CMO COMM MTG TRUST SER 2015-DC1 CL B FLTG RT 2-10-2048	Free Delivery	-1,590,000.00		
SBD6CX67	CMO COMM MTG TRUST SER 2015-DC1 CL B FLTG RT 2-10-2048	Dispositions	-1,590,000.00		1,479,001.48
		Free Receipt	1,590,000.00	-1,637,575.62	
C36254CAU4	CMO GS MTG SECS TR 2017-GS7 COML MTG CTF CL A-3 3.167% 08-10-2050	Dispositions	-1,150,000.00		1,082,472.04
		Free Delivery	-1,150,000.00		
		Free Receipt	1,150,000.00	-1,084,054.69	
C46646GAA5	CMO J P MORGAN CHASE CML MTG SECS TR 2016-N PTHRU CTF CL A 144A 10-06-38 BEO	Dispositions	-670,000.00		633,935.56
		Free Delivery	-500,000.00		
		Free Receipt	500,000.00	-441,484.37	
C466247NK5	CMO J P MORGAN MTG TR 2005-A2 MTG PASSTHRU CTF CL 1-A-1 DUE 04-25-2035 REG	Free Delivery	-96,769.44		
SB4NV1N7	CMO J P MORGAN MTG TR 2005-A2 MTG PASSTHRU CTF CL 1-A-1 DUE 04-25-2035 REG	Dispositions	-96,769.43		92,343.32
		Free Receipt	96,769.44	-87,636.06	
C92925CBD3	CMO WAMU MTG PASS-THRU CTF SER 2005-AR19CL A1B2 FLT RT DUE 12-25-2045 BEO	Dispositions	-65,531.37		61,071.50
		Free Delivery	-65,531.37		
		Free Receipt	65,531.37	-39,359.79	
C125896BN9	CMS ENERGY CORP 4.875 DUE 03-01-2044	Acquisitions	590,000.00	-545,395.77	
		Dispositions	-590,000.00		534,658.00
C207597EG6	CN LT & PWR CO 4.3% DUE 04-15-2044	Dispositions	-290,000.00		249,898.40
		Free Delivery	-350,000.00		
SBLRVSV9	CN LT & PWR CO 4.3% DUE 04-15-2044	Dispositions	-350,000.00		299,562.60
		Free Receipt	350,000.00	-350,000.00	
C191216DC1	COCA COLA CO 2.5% 03-15-2051	Dispositions	-190,000.00		117,606.20
		Free Delivery	-430,000.00		
SBK93JD5	COCA COLA CO 2.5% 03-15-2051	Dispositions	-430,000.00		259,422.85
		Free Receipt	430,000.00	-392,035.30	
C191216CX6	COCA COLA CO 2.6% DUE 06-01-2050				

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C191216DS6	COCA COLA CO 5.3% 05-13-2054	Acquisitions	838,000.00	-570,166.82	
		Dispositions	-838,000.00		531,375.80
SBS5WKY0	COCA COLA CO 5.3% 05-13-2054	Acquisitions	1,800,000.00	-1,893,918.69	
		Dispositions	-1,800,000.00		1,868,012.32
C191216DT4	COCA COLA CO 5.4% 05-13-2064	Acquisitions	2,923,000.00	-2,906,046.60	
		Dispositions	-2,923,000.00		3,100,600.31
C191216DL1	COCA-COLA CO/THE 3.0% DUE 03-05-2051	Acquisitions	1,552,000.00	-1,584,789.26	
		Dispositions	-1,552,000.00		1,563,853.40
C191216DZ0	COCA-COLA CO/THE 5.2% 01-14-2055	Acquisitions	1,291,000.00	-957,703.76	
		Dispositions	-1,291,000.00		918,850.67
SBRXJJY9	COCA-COLA CO/THE 5.2% 01-14-2055	Acquisitions	3,804,000.00	-3,848,464.47	
		Dispositions	-3,714,000.00		3,834,114.26
C19685WAA9	COLT 2021-2 MTG LN FLTG RT .924% DUE 08-25-2066	Free Delivery	-90,000.00		
		Dispositions	-90,000.00		87,358.38
C20030NDP3	COMCAST CORP NEW FIXED 2.45% DUE 08-15-2052	Free Receipt	90,000.00	-89,921.70	
		Acquisitions	2,357,458.67	-1,918,506.79	
C20030NCC3	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Dispositions	-922,119.64		760,744.30
		Acquisitions	5,215,000.00	-3,008,606.41	
SBFWQ3V2	COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047	Dispositions	-1,533,000.00		911,724.57
		Acquisitions	1,664,000.00	-1,333,848.85	
C20030NCE9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Dispositions	-1,402,000.00		1,118,269.01
		Free Delivery	-530,000.00		
		Dispositions	-530,000.00		414,568.79
		Free Receipt	530,000.00	-461,162.71	
		Acquisitions	1,163,000.00	-933,742.33	
		Dispositions	-9,614,000.00		7,942,327.58
		Free Delivery	-679,000.00		

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SBFW31L9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Dispositions	-679,000.00		529,182.81
		Free Receipt	679,000.00	-678,811.24	
C20030NDL2	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	Acquisitions	5,850,000.00	-3,729,163.26	
		Dispositions	-2,884,000.00		1,845,796.61
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	Acquisitions	760,000.00	-486,567.20	
C20030NDS7	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Acquisitions	4,972,000.00	-3,242,650.40	
		Dispositions	-3,552,000.00		2,263,587.81
		Free Delivery	-79,000.00		
SBQ7XHB3	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Acquisitions	1,163,000.00	-743,868.70	
		Dispositions	-79,000.00		49,263.05
		Free Receipt	79,000.00	-59,093.03	
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	Acquisitions	8,937,000.00	-5,548,984.97	
		Dispositions	-5,108,000.00		3,279,694.80
C20030NDW8	COMCAST CORP NEW 2.987% 11-01-2063	Acquisitions	446,000.00	-260,474.54	
		Dispositions	-13,314,000.00		8,032,516.47
		Free Delivery	-520,000.00		
SBQB4RF6	COMCAST CORP NEW 2.987% 11-01-2063	Dispositions	-520,000.00		304,701.36
		Free Receipt	520,000.00	-373,388.60	
C20030NCY5	COMCAST CORP NEW 3.25% 11-01-2039	Dispositions	-430,000.00		332,703.43
		Free Delivery	-300,000.00		
		Free Receipt	300,000.00	-305,400.00	
C20030NBU4	COMCAST CORP NEW 3.4% DUE 07-15-2046	Acquisitions	976,000.00	-704,955.45	
		Dispositions	-1,126,000.00		820,313.88
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	-107,989.00	
C20030NCZ2	COMCAST CORP NEW 3.45% DUE 02-01-2050	Acquisitions	616,000.00	-456,745.52	
		Dispositions	-210,000.00		149,232.01

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C20030NDH1	COMCAST CORP NEW 3.75% DUE 04-01-2040	Free Delivery	-140,000.00		
		Free Receipt	140,000.00	-128,520.00	
		Dispositions	-660,000.00		543,628.19
		Free Delivery	-140,000.00		
C20030NCG4	COMCAST CORP NEW 4.049% DUE 11-01-2052	Free Receipt	140,000.00	-140,954.53	
		Acquisitions	562,000.00	-438,360.00	
		Dispositions	-300,000.00		237,315.00
		Free Delivery	-674,000.00		
SBFWQ3S9	COMCAST CORP NEW 4.049% DUE 11-01-2052	Dispositions	-674,000.00		524,214.69
		Free Receipt	674,000.00	-686,519.55	
		Acquisitions	588,000.00	-484,911.84	
		Dispositions	-30,000.00		24,029.10
C20030NCK5	COMCAST CORP NEW 4% DUE 03-01-2048	Free Delivery	-80,000.00		
		Dispositions	-80,000.00		62,785.16
		Free Receipt	80,000.00	-90,458.40	
		Acquisitions	610,000.00	-523,001.80	
C20030NBZ3	COMCAST CORP NEW 4% DUE 08-15-2047	Dispositions	-610,000.00		483,059.00
		Acquisitions	7,438,000.00	-7,451,680.25	
		Dispositions	-2,476,000.00		2,571,032.56
		Acquisitions	760,000.00	-756,610.40	
C20030NEK3	COMCAST CORP NEW 5.65% 06-01-2054	Dispositions	-760,000.00		785,209.20
		Acquisitions	2,432,000.00	-2,358,748.07	
		Dispositions	-2,511,000.00		2,463,110.03
		Acquisitions	84,000.00	-81,433.80	
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054	Dispositions	-84,000.00		79,148.16
		Dispositions	-1,595,000.00		1,582,933.06
C20030NEF4	COMCAST CORP 5.35% 05-15-2053				
C20030NEG2	COMCAST CORP 5.5% DUE 05-15-2064				
SBQPF829	COMCAST CORP 5.5% DUE 05-15-2064				
C20268JAT0	COMMONSPIRIT HEALTH 5.548% 12-01-2054				

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C20268JAG8	COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	Acquisitions	1,399,000.00	-1,398,684.05	
		Dispositions	-749,000.00		728,506.52
SBLN7JS5	COMMONSPIRIT HLTH 3.91% DUE 10-01-2050	Acquisitions	3,175,000.00	-2,495,264.25	
		Dispositions	-2,358,000.00		1,821,563.28
		Free Delivery	-660,000.00		
C20268JAC7	COMMONSPIRIT HLTH 4.187% DUE 10-01-2049	Dispositions	-660,000.00		501,027.25
		Free Receipt	660,000.00	-660,000.00	
C202712BQ7	COMMONWEALTH BANK AUST 11/03/2041 3.305%03-11-2041	Acquisitions	116,000.00	-94,370.64	
		Dispositions	-116,000.00		99,998.96
C202795HT0	COMWLTH EDISON CO 6.45% DUE 01-15-2038	Dispositions	-380,000.00		285,697.07
		Free Delivery	-380,000.00		
		Free Receipt	380,000.00	-380,000.00	
SBG48VJ7	COMWLTH EDISON CO 6.45% DUE 01-15-2038	Dispositions	-730,000.00		804,361.80
		Free Delivery	-1,126,000.00		
C30711XBB9	CONNECTICUT AVENUE SECURITIES SER 15-C03 CLS 1M2 FLTG RT 07-25-2025	Dispositions	-1,126,000.00		1,235,650.65
		Free Receipt	1,126,000.00	-1,110,141.88	
SBYT3803	CONNECTICUT AVENUE SECURITIES SER 15-C03 CLS 1M2 FLTG RT 07-25-2025	Free Delivery	-1,046,314.69		
		Dispositions	-1,046,314.69		1,071,710.06
C20826FBD7	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	Free Receipt	1,046,314.69	-1,100,265.29	
		Acquisitions	413,000.00	-306,496.07	
C20826FAV8	CONOCOPHILLIPS CO 3.99% 03-15-2052	Dispositions	-686,000.00		556,403.38
		Acquisitions	2,755,000.00	-2,145,476.32	
C20826FBG0	CONOCOPHILLIPS CO 5.55% 03-15-2054	Dispositions	-1,166,000.00		934,021.88
		Acquisitions	2,042,000.00	-2,128,690.63	
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054	Dispositions	-1,703,000.00		1,783,685.94
		Dispositions	-325,000.00		336,648.00

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C20826FBH8	CONOCOPHILLIPS CO 5.7%	09-15-2063			
		Acquisitions	2,215,000.00	-2,353,822.41	
		Dispositions	-593,000.00		626,879.78
		Free Delivery	-170,000.00		
SBQD1VC0	CONOCOPHILLIPS CO 5.7%	09-15-2063			
		Dispositions	-1,095,000.00		1,151,606.98
		Free Receipt	170,000.00	-171,280.10	
C20826FBM7	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055				
		Acquisitions	346,000.00	-348,875.26	
		Dispositions	-346,000.00		347,705.78
SBTBKC38	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055				
		Acquisitions	2,599,000.00	-2,590,397.31	
C20825CAQ7	CONOCOPHILLIPS GTD NT 6.5 DUE	02-15-2039REG			
		Dispositions	-330,000.00		367,273.30
		Free Delivery	-280,000.00		
SB4T4431	CONOCOPHILLIPS GTD NT 6.5 DUE	02-15-2039REG			
		Dispositions	-280,000.00		308,165.12
		Free Receipt	280,000.00	-328,667.37	
C20826FBE5	CONOCOPHILLIPS 5.3% 05-15-2053				
		Acquisitions	1,921,000.00	-1,927,155.90	
		Dispositions	-1,567,000.00		1,527,088.60
SBMTYC44	CONOCOPHILLIPS 5.3% 05-15-2053				
		Dispositions	-1,658,000.00		1,636,479.16
C209111FY4	CONSOLIDATED EDISON CO N Y INC 3.95%	04-01-2050			
		Dispositions	-130,000.00		106,178.80
		Free Delivery	-290,000.00		
SBKP3KX6	CONSOLIDATED EDISON CO N Y INC 3.95%	04-01-2050			
		Dispositions	-290,000.00		233,962.69
		Free Receipt	290,000.00	-288,080.20	
C210518DE3	CONSUMERS ENERGY FIXED 3.75%	02-15-2050			
		Acquisitions	643,000.00	-503,732.63	
		Dispositions	-643,000.00		501,025.60
C210518DH6	CONSUMERS ENERGY 3.5% DUE 08-01-2051				
		Acquisitions	700,000.00	-533,700.58	
		Dispositions	-700,000.00		562,604.00
C210518DB9	CONSUMERS ENERGY 4.05% DUE 05-15-2048				
		Acquisitions	1,290,000.00	-1,063,798.62	
		Dispositions	-474,000.00		402,587.16

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C210518DQ6	CONSUMERS ENERGY 4.2% DUE 09-01-2052	Acquisitions	1,698,000.00	-1,460,483.53	
		Dispositions	-3,139,000.00		2,603,645.60
C210518DD5	CONSUMERS ENERGY 4.35% DUE 04-15-2049	Acquisitions	398,000.00	-344,942.62	
		Dispositions	-398,000.00		356,106.52
C212015AQ4	CONTL RES INC 4.9% DUE 06-01-2044	Dispositions	-400,000.00		330,466.50
		Free Delivery	-60,000.00		
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Dispositions	-60,000.00		49,052.08
		Free Receipt	60,000.00	-68,012.83	
C21684AAD8	COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO	Dispositions	-3,605,000.00		3,519,593.79
		Free Delivery	-500,000.00		
		Free Receipt	500,000.00	-526,559.51	
C127097AK9	COTERRA ENERGY INC 4.375% 03-15-2029	Dispositions	-190,000.00		183,950.40
		Free Delivery	-420,000.00		
SBMGNSL3	COTERRA ENERGY INC 4.375% 03-15-2029	Dispositions	-420,000.00		405,552.10
		Free Receipt	420,000.00	-398,208.43	
C127097AN3	COTERRA ENERGY INC 5.9% 02-15-2055	Acquisitions	3,633,000.00	-3,633,516.51	
		Dispositions	-351,000.00		349,641.63
C126698AC3	COUNTRYWIDE ASSET-BACKED CERTIFICATES SER 2007-13 CL 2A1 FLTG 10-25-2047 REG	Dispositions	-669,117.59		594,267.09
		Free Delivery	-669,117.59		
		Free Receipt	669,117.59	-497,991.15	
C22788CAA3	CROWDSTRIKE HLDGS 3% DUE 02-15-2029	Acquisitions	725,000.00	-645,613.60	
		Dispositions	-725,000.00		650,687.50
C22822VBC4	CROWN CASTLE INC 5.1% DUE 05-01-2033	Acquisitions	4,111,000.00	-4,105,332.27	
		Dispositions	-3,606,000.00		3,598,653.85
C22822VBG5	CROWN CASTLE INC 5.2% 09-01-2034	Acquisitions	3,497,000.00	-3,519,293.55	
		Dispositions	-2,197,000.00		2,200,642.43

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SBSWVLR0	CROWN CASTLE INC 5.2% 09-01-2034	Acquisitions	3,200,000.00	-3,178,624.00	
		Dispositions	-3,200,000.00		3,251,232.00
C22822VBE0	CROWN CASTLE INC 5.8% 03-01-2034	Acquisitions	4,228,000.00	-4,342,733.45	
		Dispositions	-4,228,000.00		4,389,196.27
C22822VAQ4	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	Acquisitions	179,000.00	-139,994.11	
		Dispositions	-179,000.00		134,982.11
SBM6QSB2	CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG	Dispositions	-800,000.00		661,544.00
C22822VAU5	CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051	Acquisitions	597,000.00	-399,643.74	
		Dispositions	-597,000.00		383,399.37
C126408HT3	CSX CORP 2.5% DUE 05-15-2051	Acquisitions	219,000.00	-135,317.91	
		Dispositions	-219,000.00		137,810.13
C126408HR7	CSX CORP 3.35% 09-15-2049	Acquisitions	118,000.00	-81,595.82	
		Dispositions	-118,000.00		82,225.94
C126408HF3	CSX CORP 3.8% DUE 11-01-2046	Acquisitions	107,000.00	-84,584.57	
		Dispositions	-107,000.00		85,033.97
C126408HC0	CSX CORP 3.95% DUE 05-01-2050	Acquisitions	424,000.00	-356,609.44	
		Dispositions	-424,000.00		351,652.88
C126408HY2	CSX CORP 4.9% 03-15-2055	Acquisitions	2,268,000.00	-2,227,027.34	
		Dispositions	-2,268,000.00		2,141,297.32
C126408HW6	CSX CORP 5.2% 11-15-2033	Acquisitions	716,000.00	-724,191.04	
		Dispositions	-716,000.00		726,768.64
C231021AS5	CUMMINS INC FIXED 2.6% DUE 09-01-2050	Acquisitions	565,000.00	-344,768.65	
		Dispositions	-565,000.00		359,419.10
C231021AX4	CUMMINS INC 5.45% 02-20-2054	Acquisitions	1,636,000.00	-1,647,393.95	
		Dispositions	-1,025,000.00		1,015,240.46

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C126650CD0	CVS CAREMARK CORP 5.3 DUE 12-05-2043	Dispositions	-470,000.00		426,463.90
		Free Delivery	-1,060,000.00		
SBH458J4	CVS CAREMARK CORP 5.3 DUE 12-05-2043	Dispositions	-1,060,000.00		956,045.10
		Free Receipt	1,060,000.00	-1,057,943.60	
C126650EA4	CVS HEALTH CORP SR NT 6% 06-01-2063	Acquisitions	101,000.00	-100,327.34	
		Dispositions	-101,000.00		96,974.14
SBQ0MLF9	CVS HEALTH CORP SR NT 6% 06-01-2063	Dispositions	-745,000.00		749,291.20
C126650DP2	CVS HEALTH CORP 2.7% DUE 08-21-2040	Acquisitions	604,000.00	-407,213.92	
		Dispositions	-604,000.00		421,447.04
C126650DK3	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	Acquisitions	1,498,000.00	-1,227,672.48	
		Dispositions	-1,498,000.00		1,234,436.30
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	Dispositions	-402,000.00		331,959.54
C126650DL1	CVS HEALTH CORP 4.25% DUE 04-01-2050	Acquisitions	1,613,000.00	-1,244,140.94	
		Dispositions	-2,203,000.00		1,707,307.90
C126650CY4	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	1,459,000.00	-1,378,682.05	
		Dispositions	-1,311,000.00		1,223,677.47
SBF4JK96	CVS HEALTH CORP 4.78% DUE 03-25-2038	Acquisitions	2,880,000.00	-2,570,630.40	
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	3,147,000.00	-2,781,478.63	
		Dispositions	-11,732,000.00		10,439,532.70
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	6,020,000.00	-5,207,801.91	
C126650CN8	CVS HEALTH CORP 5.125% DUE 07-20-2045	Acquisitions	1,835,000.00	-1,639,149.73	
		Dispositions	-780,000.00		695,905.20
		Free Delivery	-890,000.00		
SBYPFC45	CVS HEALTH CORP 5.125% DUE 07-20-2045	Dispositions	-890,000.00		779,103.60

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C126650DV9	CVS HEALTH CORP 5.625% 02-21-2053	Free Receipt	890,000.00	-888,276.70	
		Acquisitions	649,000.00	-631,732.42	
		Dispositions	-649,000.00		628,451.23
C126650DZ0	CVS HEALTH CORP 5.875% 06-01-2053	Acquisitions	2,763,000.00	-2,677,119.86	
		Dispositions	-2,763,000.00		2,727,171.69
C126650EE6	CVS HEALTH CORP 6.0% 06-01-2044	Acquisitions	2,148,000.00	-2,129,463.00	
		Dispositions	-2,148,000.00		2,171,782.29
C126650EF3	CVS HLTH FIXED 6.05% 06-01-2054	Acquisitions	4,931,000.00	-4,906,769.88	
		Dispositions	-4,931,000.00		4,928,858.72
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054	Acquisitions	2,235,000.00	-2,254,285.05	
		Dispositions	-2,235,000.00		2,202,019.05
C12669XAE4	CWHEQ REVOLVING HOME EQUITY LN TR SER 2007-B ASSET BKD CTF CL A 02-15-2037 REG	Free Delivery	-1,740,154.94		
SB1VNMB9	CWHEQ REVOLVING HOME EQUITY LN TR SER 2007-B ASSET BKD CTF CL A 02-15-2037 REG	Dispositions	-1,740,153.82		1,611,877.47
		Free Receipt	1,740,153.82	-1,498,706.21	
C24703DBF7	DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041	Acquisitions	2,140,000.00	-1,614,171.48	
		Dispositions	-2,140,000.00		1,572,065.46
C24703DBH3	DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051	Acquisitions	1,909,000.00	-1,316,419.70	
		Dispositions	-1,909,000.00		1,337,720.17
C24703DBN0	DELL INTL L L C/EMC CORP 5.4% 04-15-2034	Acquisitions	2,387,000.00	-2,355,562.08	
		Dispositions	-2,387,000.00		2,349,354.36
C24703TAK2	DELL INTL L L C/EMC CORP 8.35% 07-15-2046	Acquisitions	280,000.00	-366,449.98	
		Dispositions	-280,000.00		350,690.87
SBL59DF4	DELL INTL L L C/EMC CORP 8.35% 07-15-2046	Dispositions	-285,000.00		386,867.55
C251526CF4	DEUTSCHE BK AG N Y BRANCH 3.729% DUE 01-14-2032/01-14-2021 REG	Acquisitions	3,643,000.00	-3,019,740.09	
		Dispositions	-3,265,000.00		2,761,079.50

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C251526CT4	DEUTSCHE BK AG N Y BRANCH 7.079% 02-10-2034	Acquisitions	8,743,000.00	-8,974,710.52	
		Dispositions	-6,724,000.00		6,888,772.11
C25160PAG2	DEUTSCHE BK AG N Y BRH 3.742% DUE 01-07-2033 BEO	Acquisitions	3,788,000.00	-3,116,552.52	
		Dispositions	-2,737,000.00		2,337,657.91
C251526BN8	DEUTSCHE BK AG N Y 4.875% DUE 12-01-2032	Acquisitions	2,284,000.00	-2,137,380.98	
		Dispositions	-2,284,000.00		2,145,983.76
C25156PAC7	DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	Dispositions	-220,000.00		259,544.00
		Free Delivery	-280,000.00		
SB1S7195	DEUTSCHE TELEKOM STEP CPN 8.75% DUE 06-15-2030	Dispositions	-280,000.00		327,790.03
		Free Receipt	280,000.00	-413,733.60	
C25179MAN3	DEVON ENERGY CORP 4.75% DUE 05-15-2042	Acquisitions	1,025,000.00	-869,405.00	
		Dispositions	-1,194,000.00		1,040,636.37
		Free Delivery	-86,000.00		
SBFN08Q3	DEVON ENERGY CORP 4.75% DUE 05-15-2042	Dispositions	-86,000.00		73,250.88
		Free Receipt	86,000.00	-68,724.55	
C25179MAL7	DEVON ENERGY CORP 5.6 DUE 07-15-2041	Dispositions	-1,020,000.00		963,354.20
		Free Delivery	-1,513,000.00		
SB3Q7W10	DEVON ENERGY CORP 5.6 DUE 07-15-2041	Dispositions	-1,513,000.00		1,430,732.48
		Free Receipt	1,513,000.00	-1,531,845.79	
C25179MBH5	DEVON ENERGY CORP 5.75% 09-15-2054	Acquisitions	11,512,000.00	-11,064,327.07	
		Dispositions	-3,878,000.00		3,614,072.00
SBQB3TL3	DEVON ENERGY CORP 5.75% 09-15-2054	Acquisitions	9,367,000.00	-9,355,946.94	
		Dispositions	-5,667,000.00		5,584,660.15
C23291KAJ4	DH EUROPE FIN II S FIXED 3.25% 11-15-2039	Dispositions	-3,865,000.00		3,134,771.60
		Free Delivery	-80,000.00		
SBG0WND1	DH EUROPE FIN II S FIXED 3.25% 11-15-2039				

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C25278XAW9	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	Dispositions	-80,000.00		63,020.29
		Free Receipt	80,000.00	-79,847.20	
SBPG3Z35	DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053	Acquisitions	4,196,000.00	-4,394,463.47	
		Dispositions	-2,895,000.00		3,063,024.80
C25278XAQ2	DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051	Dispositions	-410,000.00		438,987.00
		Acquisitions	2,420,000.00	-1,998,309.82	
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	Dispositions	-8,256,000.00		6,732,164.57
		Free Delivery	-430,000.00		
		Free Receipt	430,000.00	-428,650.14	
		Acquisitions	8,766,000.00	-6,917,925.82	
C25278XBA6	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Dispositions	-5,756,000.00		4,659,034.22
		Acquisitions	16,231,000.00	-16,071,036.37	
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Dispositions	-6,867,000.00		6,914,504.09
		Acquisitions	2,995,000.00	-2,983,389.87	
C25278XBB4	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	Dispositions	-1,005,000.00		985,574.55
		Acquisitions	7,922,000.00	-7,762,192.98	
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	Dispositions	-5,053,000.00		5,076,959.44
		Acquisitions	635,000.00	-634,707.90	
C254709AN8	DISCOVER FINL SVCS 5.5% DUE 10-30-2049	Dispositions	-869,000.00		775,474.42
		Acquisitions	869,000.00	-740,311.14	
C25470DBL2	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	Dispositions	-550,000.00		365,458.50
		Acquisitions	550,000.00	-359,730.58	
C25470DBH1	DISCOVERY FIXED 4.65% DUE 05-15-2050	Dispositions	-462,000.00		329,877.24
		Acquisitions	462,000.00	-341,399.52	
C254687EH5	DISNEY WALT CO SR NT 6.65% 11-15-2037	Dispositions	-1,648,000.00		1,879,384.62
		Free Delivery	-648,000.00		

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C254687FM3	DISNEY WALT CO 2.75% DUE 09-01-2049	Free Receipt	648,000.00	-974,347.77	
		Acquisitions	408,000.00	-265,803.84	
		Dispositions	-408,000.00		254,836.80
C254687FZ4	DISNEY WALT CO 3.6% DUE 01-13-2051 REG	Acquisitions	356,000.00	-271,286.24	
		Dispositions	-5,356,000.00		4,117,637.92
S9A3XW7L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:BARCLAYS	Acquisitions	5,472,000.00	-5,472,000.00	
		Dispositions	-4,624,000.00		4,624,000.00
S9A3XY4L	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:MORGAN STANLEY	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		320,000.00
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	118,041,000.00	-118,041,000.00	
		Dispositions	-82,601,000.00		82,601,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	12,358,000.00	-12,358,000.00	
		Dispositions	-12,358,000.00		12,358,000.00
S9A3XY4U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:MORGAN STANLEY	Acquisitions	1,049,000.00	-1,049,000.00	
		Dispositions	-1,049,000.00		1,049,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	92,681,000.00	-92,681,000.00	
		Dispositions	-75,861,000.00		75,861,000.00
C25746UDK2	DOMINION ENERGY INC 3.3% DUE 04-15-2041	Acquisitions	687,000.00	-516,958.09	
		Dispositions	-114,000.00		83,017.08
C25746UDU0	DOMINION ENERGY INC 7.0% 06-01-2054	Acquisitions	1,767,000.00	-1,777,952.28	
		Dispositions	-1,116,000.00		1,198,208.04
C260543DK6	DOW CHEMICAL CO 5.6% 02-15-2054	Acquisitions	409,000.00	-401,126.75	
		Dispositions	-409,000.00		386,255.51
C260543DH3	DOW CHEMICAL CO 6.9% DUE 05-15-2053 BEO	Acquisitions	211,000.00	-240,529.45	
		Dispositions	-211,000.00		232,129.54
C26078JAE0	DOWDUPONT INC 5.319% DUE 11-15-2038				

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C26078JAF7	DOWDUPONT INC 5.419% DUE 11-15-2048	Acquisitions	3,805,000.00	-3,884,728.87	
		Dispositions	-1,456,000.00		1,538,229.79
C26138EAT6	DR PEPPER SNAPPLE 4.5% DUE 11-15-2045	Acquisitions	3,660,000.00	-3,728,589.86	
		Dispositions	-2,210,000.00		2,201,800.50
C23338VAT3	DTE ELEC CO 5.4% DUE 04-01-2053	Acquisitions	933,000.00	-799,445.38	
		Dispositions	-933,000.00		855,441.02
C23338VAP1	DTE ELEC CO FIXED 3.25% DUE 04-01-2051	Acquisitions	418,000.00	-439,195.82	
		Dispositions	-83,000.00		79,260.02
C23338VAL0	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	1,087,000.00	-795,974.23	
		Dispositions	-1,087,000.00		793,291.72
C23338VAE6	DTE ELEC CO 2.95% DUE 03-01-2050	Acquisitions	1,924,000.00	-1,262,098.96	
		Dispositions	-1,380,000.00		932,595.76
C23338VAG1	DTE ELEC CO 3.7% DUE 03-15-2045	Acquisitions	974,000.00	-791,468.56	
		Dispositions	-432,000.00		355,052.16
C23338VAG1	DTE ELEC CO 3.75% DUE 08-15-2047	Dispositions	-310,000.00		239,545.30
		Free Delivery	-380,000.00		
SBF08MX5	DTE ELEC CO 3.75% DUE 08-15-2047	Dispositions	-380,000.00		292,618.59
		Free Receipt	380,000.00	-379,794.80	
C23338VAH9	DTE ELEC CO 4.05% 05-15-2048	Acquisitions	946,000.00	-778,294.30	
		Dispositions	-946,000.00		765,692.75
C23338VAJ5	DTE ELECTRIC CO 3.95% 03-01-2049	Acquisitions	1,568,000.00	-1,319,430.76	
		Dispositions	-368,000.00		301,879.48
C26442CBC7	DUKE ENERGY CAROLINAS LLC 3.45% DUE 04-15-2051 BEO	Acquisitions	891,000.00	-682,015.95	
		Dispositions	-891,000.00		686,952.09
C26442CBK9	DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053	Acquisitions	1,117,000.00	-1,167,086.28	
		Dispositions	-1,117,000.00		1,117,158.16

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C26442CBL7	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	Acquisitions	338,000.00	-331,446.18	
		Dispositions	-3,000,000.00		2,960,272.21
C26441CBH7	DUKE ENERGY CORP FIXED 2.45% DUE 06-01-2030	Acquisitions	1,847,000.00	-1,659,174.81	
		Dispositions	-952,000.00		844,109.84
C26441CBP9	DUKE ENERGY CORP NEW FXD TO FXD RESET RATE JR 3.25% 01-15-2082	Acquisitions	1,602,000.00	-1,439,797.50	
		Dispositions	-1,602,000.00		1,442,115.50
C26441CBL8	DUKE ENERGY CORP NEW SR NT 2.55% 06-15-2031	Acquisitions	972,000.00	-855,262.76	
		Dispositions	-972,000.00		841,505.68
C26441CCA1	DUKE ENERGY CORP NEW 6.1% 09-15-2053	Acquisitions	1,208,000.00	-1,261,457.28	
		Dispositions	-769,000.00		833,131.33
C26441CAT2	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	1,518,000.00	-1,133,800.45	
		Dispositions	-8,018,000.00		6,184,430.59
C26441CCF0	DUKE ENERGY CORP 5.8% 06-15-2054	Acquisitions	3,513,000.00	-3,599,771.00	
		Dispositions	-3,513,000.00		3,584,894.81
SBSLTPH3	DUKE ENERGY CORP 5.8% 06-15-2054	Acquisitions	400,000.00	-410,168.00	
C26444HAL5	DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051	Acquisitions	993,000.00	-675,757.89	
		Dispositions	-37,000.00		24,929.49
C26444HAN1	DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO	Acquisitions	648,000.00	-695,917.28	
		Dispositions	-648,000.00		689,446.16
C26444HAR2	DUKE ENERGY FLA LLC 6.2% 11-15-2053	Acquisitions	312,000.00	-353,864.16	
		Dispositions	-312,000.00		359,140.08
C26444HAA9	DUKE ENERGY FLA 3.4% DUE 10-01-2046	Acquisitions	527,000.00	-377,690.36	
		Dispositions	-527,000.00		396,636.01
C26444HAF8	DUKE ENERGY FLA 4.2% DUE 07-15-2048	Acquisitions	2,598,000.00	-2,073,914.10	
		Dispositions	-1,718,000.00		1,464,839.05

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C263901AD2	DUKE ENERGY IND 4.2% DUE 03-15-2042	Dispositions	-20,000.00		16,776.00
		Free Delivery	-50,000.00		
SB5490M9	DUKE ENERGY IND 4.2% DUE 03-15-2042	Dispositions	-50,000.00		41,530.04
		Free Receipt	50,000.00	-49,144.77	
C26442UAK0	DUKE ENERGY PROGRESS LLC 2.5% DUE 08-15-2050	Acquisitions	1,986,000.00	-1,169,608.50	
		Dispositions	-705,000.00		432,531.60
C26442UAE4	DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047	Acquisitions	308,000.00	-231,770.00	
		Dispositions	-308,000.00		226,636.58
C26442UAR5	DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023	Acquisitions	2,645,000.00	-2,605,642.40	
		Dispositions	-2,645,000.00		2,563,470.71
C26442UAC8	DUKE ENERGY 3.7% DUE 10-15-2046	Acquisitions	1,031,000.00	-788,226.10	
		Dispositions	-544,000.00		413,684.80
C26442CAP9	DUKE ENERGY 3.75% DUE 06-01-2045	Acquisitions	108,000.00	-82,937.52	
		Dispositions	-108,000.00		90,955.44
C26442CAR5	DUKE ENERGY 3.875% DUE 03-15-2046	Acquisitions	586,000.00	-467,788.97	
		Dispositions	-107,000.00		88,887.04
C26442CAN4	DUKE ENERGY 4 DUE 09-30-2042	Acquisitions	506,000.00	-432,694.10	
		Dispositions	-102,000.00		84,171.42
C26442RAD3	DUKE ENERGY 4.15% DUE 12-01-2044	Acquisitions	1,267,000.00	-1,050,520.38	
		Dispositions	-1,267,000.00		1,072,806.85
C26442UAB0	DUKE ENERGY 4.2% DUE 08-15-2045	Acquisitions	2,601,000.00	-2,204,121.24	
		Dispositions	-1,350,000.00		1,167,082.95
C26442RAB7	DUKE ENERGY 4.375% DUE 03-30-2044	Acquisitions	1,658,000.00	-1,432,797.99	
		Dispositions	-1,130,000.00		954,984.40
SBJZD6S6	DUKE ENERGY 4.375% DUE 03-30-2044	Dispositions	-810,000.00		735,561.00

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C26442CAH7	DUKE ENERGY 5.3% DUE 02-15-2040	Acquisitions	85,000.00	-83,657.85	
		Dispositions	-355,000.00		351,882.30
		Free Delivery	-310,000.00		
SB432721	DUKE ENERGY 5.3% DUE 02-15-2040	Dispositions	-310,000.00		308,599.19
		Free Receipt	310,000.00	-323,611.54	
C27636AAA0	EASTERN ENERGY GAS 5.65% 10-15-2054	Acquisitions	1,513,000.00	-1,493,017.03	
SBQFN221	EASTERN ENERGY GAS 5.65% 10-15-2054	Acquisitions	3,415,000.00	-3,412,507.05	
		Dispositions	-915,000.00		921,493.47
C278062AE4	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	Dispositions	-280,000.00		242,408.40
		Free Delivery	-320,000.00		
SBGLPFR7	EATON CORP OHIO 4.15 DUE 11-02-2042 REG	Dispositions	-320,000.00		274,781.54
		Free Receipt	320,000.00	-285,241.60	
C278865BG4	ECOLAB INC FIXED 2.125% DUE 08-15-2050	Acquisitions	194,000.00	-109,988.30	
		Dispositions	-194,000.00		115,606.54
C278865BN9	ECOLAB INC 2.7% DUE 12-15-2051	Acquisitions	1,071,000.00	-693,622.44	
		Dispositions	-1,071,000.00		701,951.12
C278865BJ8	ECOLAB INC 2.75% 08-18-2055 BEO	Acquisitions	136,000.00	-84,781.04	
		Dispositions	-136,000.00		89,485.28
C279158AJ8	ECOPETROL S A 5.875% DUE 05-28-2045	Dispositions	-900,000.00		641,920.00
		Free Delivery	-1,000,000.00		
SBMQXLW5	ECOPETROL S A 5.875% DUE 05-28-2045	Dispositions	-1,000,000.00		708,387.42
		Free Receipt	1,000,000.00	-988,500.00	
C281020AX5	EDISON INTL 8.125% 06-15-2053	Acquisitions	2,239,000.00	-2,331,358.75	
		Dispositions	-2,239,000.00		2,349,310.00
C28370TAF6	EL PASO PIPELN 4.7% DUE 11-01-2042	Acquisitions	872,000.00	-747,120.88	

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C28622HAC5	ELEVANCE HEALTH INC 5.125% DUE 02-15-2053	Dispositions	-872,000.00		780,387.68
		Acquisitions	3,001,000.00	-2,894,375.66	
C036752BA0	ELEVANCE HEALTH INC 5.65% 06-15-2054	Dispositions	-2,548,000.00		2,449,991.28
		Acquisitions	6,763,000.00	-6,810,039.57	
C036752AX1	ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052	Dispositions	-6,763,000.00		6,893,302.50
		Acquisitions	2,008,000.00	-2,169,726.42	
C94973VBK2	ELEVANCE HLTH INC 4.65% DUE 08-15-2044	Dispositions	-1,669,000.00		1,829,702.68
		Acquisitions	2,577,000.00	-2,287,924.68	
C532457CH9	ELI LILLY & CO 4.95% 02-27-2063	Dispositions	-2,577,000.00		2,321,849.76
		Acquisitions	601,000.00	-553,624.33	
C532457CT3	ELI LILLY & CO 5.2% 08-14-2064	Dispositions	-601,000.00		575,952.52
		Acquisitions	1,431,000.00	-1,452,048.93	
SBSLSJZ6	ELI LILLY & CO 5.2% 08-14-2064	Dispositions	-1,281,000.00		1,272,971.67
		Free Delivery	-150,000.00		
C532457CG1	ELI LILLY AND CO 4.875% DUE 02-27-2053	Acquisitions	1,176,000.00	-1,175,600.16	
		Dispositions	-966,000.00		977,974.70
C532457CM8	ELI LILLY AND COMPANY 5.0% 02-09-2054	Free Receipt	150,000.00	-149,949.00	
		Acquisitions	3,567,000.00	-3,483,608.49	
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054	Dispositions	-5,646,000.00		5,395,170.60
		Acquisitions	4,734,000.00	-4,660,462.42	
C292480AJ9	ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044	Dispositions	-3,559,000.00		3,415,616.45
		Free Delivery	-60,000.00		
		Acquisitions	1,370,000.00	-1,362,204.70	
		Dispositions	-60,000.00		56,362.69
		Free Receipt	60,000.00	-59,658.60	
		Acquisitions	1,076,000.00	-937,246.51	
		Dispositions	-509,000.00		463,504.18

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C29250RAT3	ENBRIDGE ENERGY 5.5% DUE 09-15-2040	Acquisitions	1,767,000.00	-1,684,427.08	
		Dispositions	-2,024,000.00		2,008,524.32
SB3N4NM2	ENBRIDGE ENERGY 5.5% DUE 09-15-2040	Dispositions	-869,000.00		876,708.03
C29250RAX4	ENBRIDGE ENERGY 7.375% DUE 10-15-2045	Acquisitions	682,000.00	-767,754.68	
		Dispositions	-682,000.00		785,960.84
C29250RAP1	ENBRIDGE ENERGY 7.5% DUE 04-15-2038	Acquisitions	884,000.00	-1,008,683.15	
		Dispositions	-1,198,000.00		1,397,917.93
C29250NAJ4	ENBRIDGE INC FIXED 4.5% DUE 06-10-2044	Acquisitions	1,926,000.00	-1,640,476.74	
		Dispositions	-808,000.00		705,763.76
C29250NBS3	ENBRIDGE INC FIXED 8.25% DUE 01-15-2084	Acquisitions	764,000.00	-795,515.00	
		Dispositions	-764,000.00		790,740.00
C29250NAN5	ENBRIDGE INC FLTG RT 6% DUE 01-15-2077	Acquisitions	1,602,000.00	-1,545,930.00	
		Dispositions	-1,602,000.00		1,545,862.50
C29250NBF1	ENBRIDGE INC 2.5% DUE 08-01-2033 BEO	Acquisitions	2,559,000.00	-2,051,723.61	
		Dispositions	-4,934,000.00		3,893,356.28
C29250NCC7	ENBRIDGE INC 5.625% 04-05-2034	Acquisitions	4,465,000.00	-4,502,583.07	
		Dispositions	-4,465,000.00		4,585,762.11
C29250NCD5	ENBRIDGE INC 5.95% 04-05-2054	Acquisitions	2,504,000.00	-2,580,258.68	
		Dispositions	-2,504,000.00		2,572,706.58
C29250NBZ7	ENBRIDGE INC 6.7% 11-15-2053	Acquisitions	2,983,000.00	-3,352,780.81	
		Dispositions	-1,120,000.00		1,220,738.96
C29250NCF0	ENBRIDGE INC 7.2% DUE 06-27-2054	Acquisitions	1,465,000.00	-1,465,000.00	
		Dispositions	-1,465,000.00		1,468,662.50
C29250NBT1	ENBRIDGE INC 8.5% 01-15-2084	Acquisitions	2,730,000.00	-2,918,007.50	
		Dispositions	-2,730,000.00		2,964,197.50

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C29273RBL2	ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047	Acquisitions	1,268,000.00	-1,177,502.84	
		Dispositions	-8,627,000.00		7,822,382.94
C29273RAP4	ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	Acquisitions	865,000.00	-883,277.92	
		Dispositions	-1,205,000.00		1,213,033.55
		Free Delivery	-760,000.00		
SB4LTG94	ENERGY TRANSFER FIXED 6.05% DUE 06-01-2041	Dispositions	-760,000.00		767,612.85
		Free Receipt	760,000.00	-835,665.60	
C29273RBJ7	ENERGY TRANSFER FIXED 6.125% DUE 12-15-2045	Acquisitions	4,951,000.00	-5,024,059.93	
		Dispositions	-3,277,000.00		3,385,726.05
C29273VAJ9	ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD	Acquisitions	2,658,000.00	-2,434,642.50	
		Dispositions	-2,658,000.00		2,597,908.75
C29273VAM2	ENERGY TRANSFER L P 0.0% DUE 12-31-2049 REG	Acquisitions	3,093,000.00	-3,017,617.50	
		Dispositions	-3,773,000.00		3,732,385.00
C29273VBB5	ENERGY TRANSFER L P 6.05% 09-01-2054	Acquisitions	8,897,000.00	-8,999,897.04	
		Dispositions	-340,000.00		354,195.00
SBRK1WR2	ENERGY TRANSFER L P 6.05% 09-01-2054	Acquisitions	4,109,000.00	-4,086,852.49	
SBR3TGZ9	ENERGY TRANSFER L P 6.55% 12-01-2033	Acquisitions	950,000.00	-1,005,138.00	
		Dispositions	-1,625,000.00		1,791,808.03
C29273VAL4	ENERGY TRANSFER L P 6.75% 12-31-2099 USD	Dispositions	-660,000.00		657,294.00
		Free Delivery	-1,420,000.00		
SBNLZ3S3	ENERGY TRANSFER L P 6.75% 12-31-2099 USD	Dispositions	-1,420,000.00		1,413,853.12
		Free Receipt	1,420,000.00	-1,377,400.00	
C29273VAW0	ENERGY TRANSFER LP 5.95% 05-15-2054	Acquisitions	4,633,000.00	-4,576,017.76	
		Dispositions	-4,633,000.00		4,595,712.13
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054	Acquisitions	3,744,000.00	-3,726,141.12	

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C29273VAX8	ENERGY TRANSFER LP 8.0% 05-15-2054	Dispositions	-930,000.00		891,544.50
		Acquisitions	1,190,000.00	-1,190,000.00	
C29278NAR4	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Dispositions	-1,190,000.00		1,231,352.50
		Acquisitions	3,653,000.00	-3,174,118.55	
SBL3BQC0	ENERGY TRANSFER OPER L P 5.0% 05-15-2050	Dispositions	-2,958,000.00		2,621,442.64
		Acquisitions	930,000.00	-782,985.60	
C29273RAT6	ENERGY TRANSFER 5.15% DUE 02-01-2043	Acquisitions	2,020,000.00	-1,797,558.72	
		Dispositions	-1,025,000.00		935,024.72
C29273RBF5	ENERGY TRANSFER 5.15% DUE 03-15-2045	Acquisitions	4,018,000.00	-3,624,104.72	
		Dispositions	-1,139,000.00		1,077,711.84
C29278NAD5	ENERGY TRANSFER 5.8% DUE 06-15-2038	Acquisitions	1,549,000.00	-1,573,320.85	
		Dispositions	-1,549,000.00		1,574,448.61
C29273RAZ2	ENERGY TRANSFER 5.95 DUE 10-01-2043	Acquisitions	2,107,000.00	-2,095,103.36	
		Dispositions	-1,140,000.00		1,149,029.45
C29279FAA7	ENERGY TRANSFER 6.25% DUE 04-15-2049	Acquisitions	2,371,000.00	-2,439,338.11	
		Dispositions	-3,255,000.00		3,357,021.90
SBJCYMJ5	ENERGY TRANSFER 6.25% DUE 04-15-2049	Free Delivery	-300,000.00		
		Dispositions	-300,000.00		305,239.40
C29379VCA9	ENTERPRISE PRODS FIXED 3.2% 02-15-2052	Free Receipt	300,000.00	-396,028.26	
		Acquisitions	1,515,000.00	-1,062,055.90	
C29379VBZ5	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	Dispositions	-1,515,000.00		1,056,045.90
		Dispositions	-160,000.00		119,379.20
SBL39936	ENTERPRISE PRODS FIXED 3.95% DUE 01-31-2060	Free Delivery	-350,000.00		
		Dispositions	-350,000.00		259,548.61
C29379VBJ1	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Free Receipt	350,000.00	-357,493.99	

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SBYZ5J66	ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046	Acquisitions	542,000.00	-494,412.04	
		Dispositions	-782,000.00		715,981.88
		Free Delivery	-550,000.00		
C29379VAW3	ENTERPRISE PRODS OPER LLC GTD SR NT 4.85DUE 08-15-2042	Dispositions	-550,000.00		501,900.38
		Free Receipt	550,000.00	-558,206.00	
C29379VBQ5	ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048	Acquisitions	1,231,000.00	-1,107,013.68	
		Dispositions	-1,231,000.00		1,155,416.60
C29379VBU6	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	251,000.00	-208,638.00	
		Dispositions	-421,000.00		352,656.12
SBF39VN8	ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049	Acquisitions	132,000.00	-119,284.44	
		Dispositions	-242,000.00		216,600.78
		Free Delivery	-10,000.00		
C29379VCF8	ENTERPRISE PRODS OPER LLC 4.85% 01-31-2034	Dispositions	-10,000.00		8,963.11
		Free Receipt	10,000.00	-12,463.90	
C29379VCD3	ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023	Acquisitions	380,000.00	-382,359.80	
		Dispositions	-380,000.00		372,658.40
C29379VBR3	ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078	Acquisitions	755,000.00	-788,224.35	
		Dispositions	-755,000.00		788,813.30
SBYW668	ENTERPRISE PRODS OPER LLC 5.375% 02-15-2078	Free Delivery	-560,000.00		
		Dispositions	-560,000.00		539,901.98
C29379VCH4	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	Free Receipt	560,000.00	-520,562.71	
		Acquisitions	2,340,000.00	-2,337,810.00	
SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055	Dispositions	-730,000.00		724,415.50
		Free Delivery	-1,610,000.00		
		Acquisitions	4,650,000.00	-4,631,481.49	
		Dispositions	-1,610,000.00		1,593,502.31
		Free Receipt	1,610,000.00	-1,608,493.21	

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C29379VBY8	ENTERPRISE PRODS 3.7% DUE 01-31-2051	Acquisitions	1,343,000.00	-1,022,845.11	
		Dispositions	-501,000.00		377,633.76
C29379VAY9	ENTERPRISE PRODS 4.45 DUE 02-15-2043	Acquisitions	128,000.00	-109,230.08	
		Dispositions	-128,000.00		112,377.60
C29379VBA0	ENTERPRISE PRODS 4.85% DUE 03-15-2044	Acquisitions	371,000.00	-343,249.20	
		Dispositions	-371,000.00		348,643.54
C29379VBF9	ENTERPRISE PRODS 4.95% DUE 10-15-2054	Acquisitions	1,090,000.00	-1,021,046.77	
		Dispositions	-1,090,000.00		1,036,602.74
C29379VAG8	ENTERPRISE PRODS 6.125% DUE 10-15-2039	Dispositions	-940,000.00		1,017,559.20
		Free Delivery	-230,000.00		
SB4RMRV6	ENTERPRISE PRODS 6.125% DUE 10-15-2039	Dispositions	-230,000.00		243,552.11
		Free Receipt	230,000.00	-253,602.27	
C29379VAM5	ENTERPRISE PRODS 7.55% DUE 04-15-2038	Dispositions	-200,000.00		238,934.00
		Free Delivery	-460,000.00		
SB57FW28	ENTERPRISE PRODS 7.55% DUE 04-15-2038	Dispositions	-460,000.00		547,024.24
		Free Receipt	460,000.00	-528,149.00	
C29379VCB7	ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053	Acquisitions	749,000.00	-515,761.40	
		Dispositions	-3,034,000.00		2,135,510.82
C29379VCG6	ENTERPRISE PRODUCTS OPER L P 4.95% 02-15-2035	Acquisitions	6,301,000.00	-6,289,780.45	
		Dispositions	-5,538,000.00		5,602,027.41
C26875PAT8	EOG RES INC 4.95% DUE 04-15-2050	Acquisitions	454,000.00	-433,665.34	
		Dispositions	-624,000.00		590,827.24
		Free Delivery	-380,000.00		
SBLB9JH2	EOG RES INC 4.95% DUE 04-15-2050	Dispositions	-380,000.00		346,714.35
		Free Receipt	380,000.00	-377,765.60	
C26884LAR0	EQT CORP 5.75% 02-01-2034				

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C294429AX3	EQUIFAX INC 4.8% 09-15-2029	Acquisitions	4,472,000.00	-4,340,567.92	
		Dispositions	-4,472,000.00		4,385,243.20
C29444UBM7	EQUINIX INC FIXED 2.95% 09-15-2051	Acquisitions	7,490,000.00	-7,487,603.20	
		Dispositions	-2,129,000.00		2,124,082.01
C29444UBT2	EQUINIX INC SR NT 3.4% 02-15-2052	Acquisitions	879,000.00	-552,215.84	
		Dispositions	-273,000.00		167,477.31
C29444UBJ4	EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG	Acquisitions	72,000.00	-49,159.44	
		Dispositions	-72,000.00		50,434.56
C29446MAH5	EQUINOR ASA FIXED 3.7% DUE 04-06-2050	Acquisitions	446,000.00	-291,536.82	
		Dispositions	-446,000.00		286,268.24
C29446MAC6	EQUINOR ASA 3.25% DUE 11-18-2049	Acquisitions	131,000.00	-99,832.48	
		Dispositions	-131,000.00		98,780.55
C30161NAS0	EXELON CORP 5.1% DUE 06-15-2045	Acquisitions	735,000.00	-520,423.77	
		Dispositions	-735,000.00		562,436.70
C30161NAC5	EXELON CORP 5.625% DUE 06-15-2035	Acquisitions	364,000.00	-359,388.12	
		Dispositions	-364,000.00		349,734.84
SB0LK7L8	EXELON CORP 5.625% DUE 06-15-2035	Dispositions	-120,000.00		123,435.60
		Free Delivery	-261,000.00		
C30231GBG6	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Dispositions	-261,000.00		266,072.29
		Free Receipt	261,000.00	-270,200.11	
SBL68H70	EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050	Dispositions	-40,000.00		34,342.00
		Free Delivery	-100,000.00		
C30231GAY8	EXXON MOBIL CORP 2.995% DUE 08-16-2039	Dispositions	-100,000.00		84,753.57
		Free Receipt	100,000.00	-121,400.00	
		Acquisitions	1,907,000.00	-1,573,917.47	
		Dispositions	-1,139,000.00		894,547.82

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C30231GBM3	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Dispositions	-2,420,000.00		1,819,876.50
		Free Delivery	-120,000.00		
SBMDSC31	EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG	Dispositions	-120,000.00		86,741.17
		Free Receipt	120,000.00	-120,000.00	
C30231GAN2	EXXON MOBIL CORP 3.567% DUE 03-06-2045	Acquisitions	4,080,000.00	-3,273,487.62	
		Dispositions	-3,372,000.00		2,769,613.84
C30231GAW2	EXXON MOBIL CORP 4.114% DUE 03-01-2046	Acquisitions	5,150,000.00	-4,513,303.31	
		Dispositions	-2,953,000.00		2,546,853.39
		Free Delivery	-360,000.00		
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046	Dispositions	-360,000.00		299,045.06
		Free Receipt	360,000.00	-360,368.31	
C30231GBF8	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Acquisitions	1,442,000.00	-1,338,228.71	
		Dispositions	-941,000.00		838,241.52
		Free Delivery	-110,000.00		
SBL68H58	EXXON MOBIL CORP 4.227% DUE 03-19-2040	Dispositions	-110,000.00		97,772.76
		Free Receipt	110,000.00	-122,948.10	
C31428XAW6	FEDEX CORP BOND 5.1 DUE 01-15-2044	Acquisitions	467,000.00	-441,214.01	
		Dispositions	-91,000.00		84,657.30
C31428XBQ8	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	998,000.00	-776,740.18	
		Dispositions	-573,000.00		444,466.14
C31428XBB1	FEDEX CORP 4.1% DUE 02-01-2045	Acquisitions	105,000.00	-82,934.25	
		Dispositions	-105,000.00		90,066.90
C31428XBN5	FEDEX CORP 4.4% DUE 01-15-2047	Acquisitions	953,000.00	-776,458.43	
		Dispositions	-953,000.00		817,597.76
C31428XBG0	FEDEX CORP 4.55% DUE 04-01-2046	Acquisitions	115,000.00	-96,052.60	
		Dispositions	-3,696,000.00		3,151,778.23

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C31428XBE5	FEDEX CORP 4.75% DUE 11-15-2045	Acquisitions	531,000.00	-471,921.29	
		Dispositions	-98,000.00		85,588.30
C31428XBS4	FEDEX CORP 4.95% 10-17-2048	Acquisitions	886,000.00	-804,340.92	
		Dispositions	-350,000.00		302,176.00
C31428XCA2	FEDEX CORP 5.25% DUE 05-15-2050	Acquisitions	327,000.00	-304,312.74	
		Dispositions	-327,000.00		296,651.13
C31620MAU0	FID NATL 4.5% DUE 08-15-2046	Acquisitions	448,000.00	-376,385.96	
		Dispositions	-448,000.00		364,188.16
C31620MBU9	FIDELITY NATL INFORMATION SVCS INC SR NT3.1% 03-01-2041	Acquisitions	2,311,000.00	-1,661,677.24	
		Dispositions	-978,000.00		740,528.22
C316773DF4	FIFTH THIRD BANCORP 4.337% 04-25-2033	Acquisitions	1,596,000.00	-1,450,620.12	
		Dispositions	-2,347,000.00		2,183,219.60
C316773DL1	FIFTH THIRD BANCORP 5.631% 01-29-2032	Acquisitions	2,592,000.00	-2,583,547.08	
		Dispositions	-2,592,000.00		2,651,641.92
C316773DJ6	FIFTH THIRD BANCORP 6.361% 10-27-2028	Acquisitions	1,026,000.00	-1,047,815.92	
		Dispositions	-1,689,000.00		1,726,225.56
C337932AM9	FIRSTENERGY CORP 3.4% DUE 03-01-2050	Acquisitions	7,064,000.00	-4,722,894.66	
		Dispositions	-2,478,000.00		1,681,602.68
C337932AJ6	FIRSTENERGY CORP 4.85% 07-15-2047	Acquisitions	4,287,000.00	-3,707,369.11	
		Dispositions	-2,160,000.00		1,933,430.02
C33767BAC3	FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049	Acquisitions	1,239,000.00	-1,046,000.65	
		Dispositions	-391,000.00		336,162.25
C337738AV0	FISERV INC 4.4% DUE 07-01-2049	Acquisitions	3,567,000.00	-2,905,089.79	
		Dispositions	-4,833,000.00		4,075,856.05
C337738BH0	FISERV INC 5.625% 08-21-2033	Acquisitions	983,000.00	-1,011,805.98	

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SBS0FL52	FISERV INC 5.625% 08-21-2033	Dispositions	-1,218,000.00		1,239,072.86
C341081FB8	FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039	Acquisitions	401,000.00	-446,726.03	
		Dispositions	-401,000.00		438,449.39
C341081FX0	FL PWR & LT CO 3.15% DUE 10-01-2049	Dispositions	-3,550,000.00		2,459,708.86
		Free Delivery	-250,000.00		
SBKTC8V3	FL PWR & LT CO 3.15% DUE 10-01-2049	Dispositions	-250,000.00		173,085.56
		Free Receipt	250,000.00	-248,407.50	
C341081FP7	FL PWR & LT CO 3.7% 12-01-2047	Acquisitions	634,000.00	-519,702.48	
		Dispositions	-634,000.00		524,495.52
C341081FQ5	FL PWR & LT CO 3.95% 03-01-2048	Acquisitions	629,000.00	-543,695.02	
		Dispositions	-629,000.00		541,097.25
C341081FG7	FL PWR & LT CO 4.05% DUE 06-01-2042	Acquisitions	957,000.00	-823,632.48	
		Dispositions	-485,000.00		435,302.05
C341081FF9	FL PWR & LT CO 4.125% DUE 02-01-2042	Acquisitions	1,235,000.00	-1,066,963.39	
		Dispositions	-307,000.00		269,211.37
C341081FE2	FL PWR & LT CO 5.125% DUE 06-01-2041	Acquisitions	123,000.00	-119,830.29	
		Dispositions	-123,000.00		121,205.43
C341081FD4	FL PWR & LT CO 5.25% DUE 02-01-2041	Acquisitions	711,000.00	-710,345.88	
		Dispositions	-711,000.00		708,077.74
C341081GV3	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054	Acquisitions	2,663,000.00	-2,783,412.06	
		Dispositions	-2,663,000.00		2,856,140.72
C341081FU6	FLORIDA PWR & LT CO FIXED 3.99% 03-01-2049	Acquisitions	1,512,000.00	-1,254,342.48	
		Dispositions	-894,000.00		759,375.38
C341099CR8	FLORIDA PWR CORP 3.85% DUE 11-15-2042	Acquisitions	1,756,000.00	-1,414,232.68	
		Dispositions	-1,756,000.00		1,475,607.56

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C341099CN7	FLORIDA PWR CORP 5.65% DUE 04-01-2040	Acquisitions	1,191,000.00	-1,202,351.25	
		Dispositions	-332,000.00		336,259.56
C345397E66	FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034	Acquisitions	9,812,000.00	-9,773,659.14	
		Dispositions	-701,000.00		694,340.50
SBPBXV2	FORD MOTOR CREDIT CO LLC 6.125% 03-08-2034	Acquisitions	2,568,000.00	-2,515,946.64	
C345397D67	FORD MOTOR CREDIT CO LLC 7.122% 11-07-2033	Acquisitions	2,977,000.00	-3,152,732.31	
		Dispositions	-778,000.00		836,270.92
C345370CQ1	FORD MTR CO DEL NT 4.75 01-15-2043	Acquisitions	10,826,000.00	-8,866,819.10	
		Dispositions	-10,783,000.00		8,792,309.73
C345370CS7	FORD MTR CO DEL 5.291% DUE 12-08-2046	Acquisitions	1,326,000.00	-1,142,386.70	
		Dispositions	-1,326,000.00		1,136,073.41
C345370BR0	FORD MTR CO DEL 7.4% DUE 11-01-2046	Acquisitions	890,000.00	-965,850.15	
		Dispositions	-890,000.00		974,807.65
C345397C68	FORD MTR CR CO LLC FIXED 7.35% DUE 03-06-2030	Acquisitions	3,660,000.00	-3,958,121.96	
		Dispositions	-3,660,000.00		3,913,860.67
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ	Acquisitions	1,340,000.00	-1,340,000.00	
		Dispositions	-1,340,000.00		1,340,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ	Acquisitions	8,540,000.00	-8,540,000.00	
		Dispositions	-8,540,000.00		8,540,000.00
C350930AA1	FOUNDRY JV HOLDCO LLC. SR SECD NT 144A 3C7 5.875% 01-25-2034	Acquisitions	4,514,000.00	-4,514,297.92	
		Dispositions	-1,854,000.00		1,856,808.52
C35137LAJ4	FOX CORP 5.476% DUE 01-25-2039	Dispositions	-1,475,000.00		1,405,405.30
		Free Delivery	-840,000.00		
SBMPRYX0	FOX CORP 5.476% DUE 01-25-2039	Dispositions	-840,000.00		811,037.02
		Free Receipt	840,000.00	-980,990.63	

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SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	400,000.00	-395,014.48	
		Dispositions	-400,000.00		395,532.00
C35671DBJ3	FREEPORT-MCMORAN INC 5.4% DUE 11-14-2034/11-14-2014 REG	Acquisitions	2,023,000.00	-2,068,951.62	
		Dispositions	-611,000.00		601,963.31
C35671DBC8	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	Acquisitions	2,915,000.00	-2,748,936.60	
		Dispositions	-1,029,000.00		994,750.27
		Free Delivery	-390,000.00		
SBFPC4S1	FREEPORT-MCMORAN 5.45% DUE 03-15-2043	Dispositions	-1,250,000.00		1,195,616.70
		Free Receipt	390,000.00	-368,550.00	
C999599GH0	FUT C 20SEP24 EURX EUR-BU 1 3500	Free Delivery	-11.00		
		Free Receipt	11.00	-4,897.20	
C999599GH0	FUT C 20SEP24 EURX EUR-BU 1 3500	Free Delivery	-11.00		
		Free Receipt	11.00	-4,897.20	
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Free Delivery	-15.00		
		Free Receipt	15.00	-5,704.13	
C999599GH0	FUT C 21JUN24 EURX EUR-BU 1 3300	Free Delivery	-15.00		
		Free Receipt	15.00	-5,704.13	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-9.00		
		Free Receipt	9.00	-4,193.15	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-9.00		
		Free Receipt	9.00	-4,193.15	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-8.00		
		Free Receipt	8.00	-5,531.65	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-8.00		
		Free Receipt	8.00	-5,531.65	
C999599GH0	FUT C 23AUG24 EURX EUR-BO 1 1750				

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C999599GH0	FUT C 23AUG24 EURX EUR-BO 1 1750	Free Delivery	-10.00		
		Free Receipt	10.00	-2,379.90	
C999599GH0	FUT C 23AUG24 EURX EUR-BU 1 3350	Free Delivery	-10.00		
		Free Receipt	10.00	-2,379.90	
C999599GH0	FUT C 23AUG24 EURX EUR-BU 1 3350	Free Delivery	-8.00		
		Free Receipt	8.00	-3,352.58	
C999599GH0	FUT C 25OCT24 EURX EUR-BO 1 2025	Free Delivery	-8.00		
		Free Receipt	8.00	-3,352.58	
C999599GH0	FUT C 25OCT24 EURX EUR-BO 1 2025	Free Delivery	-10.00		
		Free Receipt	10.00	-2,390.37	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-10.00		
		Free Receipt	10.00	-2,390.37	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-9.00		
		Free Receipt	9.00	-5,600.46	
C999999OA8	FUT CALL APR 24 T-NOTE OPTION 1135	Free Delivery	-9.00		
		Free Receipt	9.00	-5,600.46	
C999999OA8	FUT CALL APR 24 T-NOTE OPTION 1140	Acquisitions	57.00	0.00	
		Dispositions	-57.00		24,597.78
C999999OA8	FUT CALL AUG 24 T-NOTE OPTION 1120	Acquisitions	38.00	0.00	
		Dispositions	-38.00		18,085.15
C999999OA8	FUT CALL DEC 24 T-NOTE OPTION 1125	Acquisitions	14.00	-3,743.04	
		Dispositions	-14.00		0.00
C999999OA8	FUT CALL DEC 24 T-NOTE OPTION 1140	Acquisitions	34.00	-1,778.25	
		Dispositions	-34.00		9,358.02
		Acquisitions	27.00	-9,327.96	
		Dispositions	-27.00		0.00

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C999999OA8	FUT CALL JUL 24 CBT 5Y T-NOTE 1072	Acquisitions	36.00	0.00	
		Dispositions	-36.00		6,984.45
C999999OA8	FUT CALL JUL 24 T-NOTE OPTION 1097	Acquisitions	31.00	0.00	
		Dispositions	-31.00		6,740.95
C999999OA8	FUT CALL JUL 24 T-NOTE OPTION 1100	Acquisitions	26.00	0.00	
		Dispositions	-26.00		8,091.20
C999999OA8	FUT CALL JUL 24 T-NOTE OPTION 1105	Acquisitions	14.00	0.00	
		Dispositions	-14.00		3,694.60
C999999OA8	FUT CALL JUL 24 T-NOTE OPTION 1110	Acquisitions	33.00	0.00	
		Dispositions	-33.00		5,935.53
C999999OA8	FUT CALL JUL 24 T-NOTE OPTION 1112	Acquisitions	28.00	0.00	
		Dispositions	-28.00		7,838.60
C999999OA8	FUT CALL JUL 24 U.S. T-BONDS 1185	Acquisitions	15.00	0.00	
		Dispositions	-15.00		6,074.25
C999999OA8	FUT CALL JUN 24 T-NOTE OPTION 1095	Acquisitions	35.00	-290.50	
		Dispositions	-35.00		9,251.38
C999999OA8	FUT CALL JUN 24 T-NOTE OPTION 1102	Acquisitions	31.00	0.00	
		Dispositions	-31.00		4,790.12
C999999OA8	FUT CALL JUN 24 T-NOTE OPTION 1105	Acquisitions	29.00	0.00	
		Dispositions	-29.00		4,934.35
C999999OA8	FUT CALL JUN 24 U.S. T-BONDS 1180	Acquisitions	12.00	0.00	
		Dispositions	-12.00		5,421.90
C999999OA8	FUT CALL MAR 24 CBT 5Y T-NOTE 1090	Acquisitions	12.00	-0.01	
		Dispositions	-12.00		2,615.93
C999999OA8	FUT CALL MAR 24 T-NOTE OPTION 1130	Acquisitions	18.00	-0.01	

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C999999OA8	FUT CALL MAR 24 U.S. T-BONDS 1230	Dispositions	-18.00		5,882.85
		Acquisitions	19.00	-0.01	
C999999OA8	FUT CALL NOV 24 T-NOTE OPTION 1160	Dispositions	-19.00		12,146.52
		Acquisitions	49.00	0.00	
C999999OA8	FUT CALL NOV 24 T-NOTE OPTION 1170	Dispositions	-49.00		11,899.77
		Acquisitions	19.00	0.00	
C999999OA8	FUT CALL OCT 24 T-NOTE OPTION 1155	Dispositions	-19.00		9,431.60
		Acquisitions	19.00	0.00	
C999999OA8	FUT CALL OCT 24 T-NOTE OPTION 1165	Dispositions	-19.00		5,615.93
		Acquisitions	32.00	0.00	
C999999OA8	FUT CALL SEP 24 T-NOTE OPTION 1120	Dispositions	-32.00		5,944.64
		Acquisitions	26.00	0.00	
C999999OA8	FUT CALL SEP 24 T-NOTE OPTION 1125	Dispositions	-26.00		8,903.70
		Acquisitions	71.00	0.00	
C999999OA8	FUT CALL SEP 24 T-NOTE OPTION 1145	Dispositions	-71.00		22,095.20
		Acquisitions	25.00	0.00	
C999599GH0	FUT DEC 24 BRITISH POUND	Dispositions	-25.00		3,706.75
		Free Delivery	-69.00		
C999599GH0	FUT DEC 24 BRITISH POUND	Free Receipt	69.00	-5,651,093.75	
		Free Delivery	-69.00		
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Receipt	69.00	-5,651,093.75	
		Free Delivery	-9,628.00		
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Receipt	9,628.00	-1,269,758,874.27	
		Free Delivery	-9,628.00		
C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Receipt	9,628.00	-1,269,758,874.27	
		Free Delivery	-9,628.00		

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C999599GH0	FUT DEC 24 CBT ULT TNOTE	Free Delivery	-4,158.00		
		Free Receipt	4,158.00	-488,577,429.44	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-4,158.00		
		Free Receipt	4,158.00	-488,577,429.44	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-7,294.00		
		Free Receipt	7,294.00	-796,392,181.91	
C999599GH0	FUT DEC 24 IMM EURO FX	Free Delivery	-7,294.00		
		Free Receipt	7,294.00	-796,392,181.91	
C999599GH0	FUT DEC 24 IMM EURO FX	Free Delivery	-76.00		
		Free Receipt	76.00	-10,575,443.70	
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Delivery	-76.00		
		Free Receipt	76.00	-10,575,443.70	
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Delivery	-110.00		
		Free Receipt	110.00	-14,201,848.00	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-110.00		
		Free Receipt	110.00	-14,201,848.00	
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Delivery	-10.00		
		Free Receipt	10.00	-10,095,798.49	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-10.00		
		Free Receipt	10.00	-10,095,798.49	
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Delivery	-6,968.00		
		Free Receipt	6,968.00	-860,411,073.46	
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Delivery	-6,968.00		
		Free Receipt	6,968.00	-860,411,073.46	
		Free Delivery	-5,261.00		
		Free Receipt	5,261.00	-1,091,929,257.97	

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◆ **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	-5,261.00		
		Free Receipt	5,261.00	-1,091,929,257.97	
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-4,945.00		
		Free Receipt	4,945.00	-561,721,652.12	
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Delivery	-4,945.00		
		Free Receipt	4,945.00	-561,721,652.12	
C999599GH0	FUT DEC 25 ICE SONIA SO3	Free Delivery	-453.00		
		Free Receipt	1,105.00	-348,930,159.72	
C999599GH0	FUT DEC 25 ICE SONIA SO3	Free Delivery	-1,105.00		
		Free Receipt	453.00	-143,770,672.11	
C999599GH0	FUT JUN 24 BRITISH POUND	Free Delivery	-63.00		
		Free Receipt	63.00	-5,020,706.25	
C999599GH0	FUT JUN 24 BRITISH POUND	Free Delivery	-63.00		
		Free Receipt	63.00	-5,020,706.25	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-9,650.00		
		Free Receipt	9,650.00	-1,216,046,807.59	
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Delivery	-9,650.00		
		Free Receipt	9,650.00	-1,216,046,807.59	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-6,785.00		
		Free Receipt	6,785.00	-768,019,718.27	
C999599GH0	FUT JUN 24 CBT ULT TNOTE	Free Delivery	-6,785.00		
		Free Receipt	6,785.00	-768,019,718.27	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-12,861.00		
		Free Receipt	12,861.00	-1,367,614,448.97	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE	Free Delivery	-12,861.00		

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 IMM EURO FX	Free Receipt	12,861.00	-1,367,614,448.97	
		Free Delivery	-74.00		
C999599GH0	FUT JUN 24 IMM EURO FX	Free Receipt	74.00	-10,114,875.00	
		Free Delivery	-74.00		
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Receipt	74.00	-10,114,875.00	
		Free Delivery	-90.00		
C999599GH0	FUT JUN 24 LIF LONG GILT	Free Receipt	90.00	-11,435,300.72	
		Free Delivery	-90.00		
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Receipt	90.00	-11,435,300.72	
		Free Delivery	-12.00		
C999599GH0	FUT JUN 24 OSE 10Y JGB	Free Receipt	12.00	-11,752,011.56	
		Free Delivery	-12.00		
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Receipt	12.00	-11,752,011.56	
		Free Delivery	-7,328.00		
C999599GH0	FUT JUN 24 U.S. T-BONDS	Free Receipt	7,328.00	-864,050,278.98	
		Free Delivery	-7,328.00		
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Receipt	7,328.00	-864,050,278.98	
		Free Delivery	-11,909.00		
C999599GH0	FUT JUN 24 US 2YR T-NOTE	Free Receipt	11,909.00	-2,427,153,932.15	
		Free Delivery	-11,909.00		
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Receipt	11,909.00	-2,427,153,932.15	
		Free Delivery	-5,851.00		
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Receipt	5,851.00	-643,436,392.35	
		Free Delivery	-5,851.00		
C999599GH0	FUT JUN 25 ICE SONIA SO3	Free Receipt	5,851.00	-643,436,392.35	
		Free Delivery			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 25 ICE SONIA SO3	Free Delivery	-418.00		
		Free Receipt	428.00	-134,854,920.54	
C999599GH0	FUT MAR 24 BRITISH POUND	Free Delivery	-428.00		
		Free Receipt	418.00	-131,704,104.64	
C999599GH0	FUT MAR 24 BRITISH POUND	Free Delivery	-63.00		
		Free Receipt	6.00	-475,500.00	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-6.00		
		Free Receipt	63.00	-4,940,381.25	
C999599GH0	FUT MAR 24 CBT UL T-BONDS	Free Delivery	-8,321.00		
		Free Receipt	1,896.00	-241,206,794.79	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-1,896.00		
		Free Receipt	8,321.00	-1,026,911,954.18	
C999599GH0	FUT MAR 24 CBT ULT TNOTE	Free Delivery	-3,207.00		
		Free Receipt	3,325.00	-381,071,662.90	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-3,325.00		
		Free Receipt	3,207.00	-370,639,653.38	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-7,781.00		
		Free Receipt	4,423.00	-475,737,423.23	
C999599GH0	FUT MAR 24 IMM EURO FX	Free Delivery	-4,423.00		
		Free Receipt	7,781.00	-836,444,697.76	
C999599GH0	FUT MAR 24 IMM EURO FX	Free Delivery	-74.00		
		Free Receipt	4.00	-541,425.00	
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-4.00		
		Free Receipt	74.00	-10,017,237.50	
		Free Delivery	-5,242.00		
		Free Receipt	1,866.00	-225,127,316.30	

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 24 U.S. T-BONDS	Free Delivery	-1,866.00		
		Free Receipt	5,242.00	-616,024,368.96	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-1,963.00		
		Free Receipt	5,789.00	-1,184,304,256.29	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-5,789.00		
		Free Receipt	1,963.00	-401,649,961.29	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-2,286.00		
		Free Receipt	3,545.00	-393,584,171.96	
C999599GH0	FUT MAR 24 10 YR T-NOTES	Free Delivery	-3,545.00		
		Free Receipt	2,286.00	-254,328,588.68	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-8,189.00		
		Free Receipt	690.00	-84,936,965.14	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-690.00		
		Free Receipt	8,189.00	-1,007,593,564.03	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-630.00		
		Free Receipt	2,529.00	-286,120,016.71	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-2,529.00		
		Free Receipt	630.00	-71,410,103.92	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-4,625.00		
		Free Receipt	3,461.00	-370,161,933.16	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-3,461.00		
		Free Receipt	4,625.00	-494,600,331.31	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-718.00		
		Free Receipt	3,712.00	-433,993,386.14	
C999599GH0	FUT MAR 25 U.S. T-BONDS	Free Delivery	-3,712.00		

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Receipt	718.00	-83,963,473.47	
		Free Delivery	-2,315.00		
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Receipt	1,672.00	-344,072,919.07	
		Free Delivery	-1,672.00		
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Receipt	2,315.00	-476,268,463.92	
		Free Delivery	-998.00		
C999599GH0	FUT MAR 25 10 YR T-NOTES	Free Receipt	2,151.00	-236,644,116.58	
		Free Delivery	-2,151.00		
C999599GH0	FUT P 20SEP24 EURX EUR-BU 1 3250	Free Receipt	998.00	-110,101,821.32	
		Free Delivery	-11.00		
C999599GH0	FUT P 20SEP24 EURX EUR-BU 1 3250	Free Receipt	11.00	-3,428.04	
		Free Delivery	-11.00		
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Receipt	11.00	-3,428.04	
		Free Delivery	-15.00		
C999599GH0	FUT P 21JUN24 EURX EUR-BU 1 3000	Free Receipt	15.00	-5,606.34	
		Free Delivery	-15.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Receipt	15.00	-5,606.34	
		Free Delivery	-9.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Receipt	9.00	-4,583.21	
		Free Delivery	-9.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Receipt	9.00	-4,583.21	
		Free Delivery	-8.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Receipt	8.00	-5,010.10	
		Free Delivery	-8.00		
C999599GH0	FUT P 23AUG24 EURX EUR-BO 1 1600	Free Receipt	8.00	-5,010.10	
		Free Delivery			

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 23AUG24 EURX EUR-BO 1 1600	Free Delivery	-10.00		
		Free Receipt	10.00	-2,379.90	
C999599GH0	FUT P 23AUG24 EURX EUR-BU 1 3050	Free Delivery	-10.00		
		Free Receipt	10.00	-2,379.90	
C999599GH0	FUT P 23AUG24 EURX EUR-BU 1 3050	Free Delivery	-8.00		
		Free Receipt	8.00	-2,405.59	
C999599GH0	FUT P 25OCT24 EURX EUR-BO 1 1875	Free Delivery	-8.00		
		Free Receipt	8.00	-2,405.59	
C999599GH0	FUT P 25OCT24 EURX EUR-BO 1 1875	Free Delivery	-10.00		
		Free Receipt	10.00	-2,390.37	
C999599GH0	FUT P 25OCT24 EURX EUR-BU 1 3300	Free Delivery	-10.00		
		Free Receipt	10.00	-2,390.37	
C999599GH0	FUT P 25OCT24 EURX EUR-BU 1 3300	Free Delivery	-9.00		
		Free Receipt	9.00	-4,770.58	
C999999OA8	FUT PUT APR 24 T-NOTE OPTION 1105	Free Delivery	-9.00		
		Free Receipt	9.00	-4,770.58	
C999999OA8	FUT PUT DEC 24 T-NOTE OPTION 1080	Acquisitions	95.00	0.00	
		Dispositions	-95.00		47,616.95
C999999OA8	FUT PUT DEC 24 T-NOTE OPTION 1085	Acquisitions	27.00	-7,218.72	
		Dispositions	-27.00		0.00
C999999OA8	FUT PUT DEC 24 T-NOTE OPTION 1100	Acquisitions	34.00	-4,419.52	
		Dispositions	-34.00		13,554.10
C999999OA8	FUT PUT JUL 24 CBT 5Y T-NOTE 1057	Acquisitions	27.00	0.00	
		Dispositions	-27.00		8,812.80
		Acquisitions	36.00	0.00	
		Dispositions	-36.00		6,421.95

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT PUT JUL 24 T-NOTE OPTION 1075	Acquisitions	31.00	0.00	
		Dispositions	-31.00		7,709.70
C999999OA8	FUT PUT JUL 24 T-NOTE OPTION 1080	Acquisitions	45.00	0.00	
		Dispositions	-45.00		12,816.50
C999999OA8	FUT PUT JUL 24 T-NOTE OPTION 1085	Acquisitions	15.00	0.00	
		Dispositions	-15.00		2,786.55
C999999OA8	FUT PUT JUL 24 T-NOTE OPTION 1092	Acquisitions	28.00	0.00	
		Dispositions	-28.00		6,144.43
C999999OA8	FUT PUT JUL 24 U.S. T-BONDS 1140	Acquisitions	15.00	0.00	
		Dispositions	-15.00		5,843.80
C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1065	Acquisitions	35.00	0.00	
		Dispositions	-35.00		9,798.25
C999999OA8	FUT PUT JUN 24 T-NOTE OPTION 1075	Acquisitions	46.00	0.00	
		Dispositions	-46.00		6,748.66
C999999OA8	FUT PUT JUN 24 U.S. T-BONDS 1135	Acquisitions	12.00	0.00	
		Dispositions	-12.00		5,234.40
C999999OA8	FUT PUT MAR 24 CBT 5Y T-NOTE 1070	Acquisitions	12.00	-6.60	
		Dispositions	-12.00		3,086.88
C999999OA8	FUT PUT MAR 24 T-NOTE OPTION 1100	Acquisitions	18.00	-9.90	
		Dispositions	-18.00		7,289.10
C999999OA8	FUT PUT MAR 24 U.S. T-BONDS 1170	Acquisitions	19.00	-0.01	
		Dispositions	-19.00		15,116.58
C999999OA8	FUT PUT NOV 24 T-NOTE OPTION 1120	Acquisitions	19.00	0.00	
		Dispositions	-19.00		10,058.54
C999999OA8	FUT PUT NOV 24 T-NOTE OPTION 1130	Acquisitions	50.00	0.00	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999999OA8	FUT PUT OCT 24 T-NOTE OPTION 1127	Dispositions	-50.00		10,070.00
		Acquisitions	19.00	0.00	
C999999OA8	FUT PUT OCT 24 T-NOTE OPTION 1135	Dispositions	-19.00		5,615.93
		Acquisitions	32.00	0.00	
C999999OA8	FUT PUT SEP 24 T-NOTE OPTION 1090	Dispositions	-32.00		5,944.64
		Acquisitions	43.00	0.00	
C999999OA8	FUT PUT SEP 24 T-NOTE OPTION 1100	Dispositions	-43.00		15,678.48
		Acquisitions	54.00	0.00	
C999599GH0	FUT SEP 24 BRITISH POUND	Dispositions	-54.00		19,170.45
		Free Delivery	-65.00		
C999599GH0	FUT SEP 24 BRITISH POUND	Free Receipt	65.00	-5,185,193.75	
		Free Delivery	-65.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	65.00	-5,185,193.75	
		Free Delivery	-9,685.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	9,685.00	-1,209,481,209.44	
		Free Delivery	-9,685.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	9,685.00	-1,209,481,209.44	
		Free Delivery	-4,303.00		
C999599GH0	FUT SEP 24 CBT ULT TNOTE	Free Receipt	4,303.00	-486,497,211.94	
		Free Delivery	-4,303.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	4,303.00	-486,497,211.94	
		Free Delivery	-9,131.00		
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE	Free Receipt	9,131.00	-975,983,854.08	
		Free Delivery	-9,131.00		
C999599GH0	FUT SEP 24 IMM EURO FX	Free Receipt	9,131.00	-975,983,854.08	
		Free Delivery	-9,131.00		

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT SEP 24 IMM EURO FX	Free Delivery	-76.00		
		Free Receipt	76.00	-10,260,725.00	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-76.00		
		Free Receipt	76.00	-10,260,725.00	
C999599GH0	FUT SEP 24 LIF LONG GILT	Free Delivery	-92.00		
		Free Receipt	92.00	-11,381,592.25	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-92.00		
		Free Receipt	92.00	-11,381,592.25	
C999599GH0	FUT SEP 24 OSE 10Y JGB	Free Delivery	-10.00		
		Free Receipt	10.00	-9,139,574.03	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-10.00		
		Free Receipt	10.00	-9,139,574.03	
C999599GH0	FUT SEP 24 U.S. T-BONDS	Free Delivery	-6,507.00		
		Free Receipt	6,507.00	-766,077,786.58	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-6,507.00		
		Free Receipt	6,507.00	-766,077,786.58	
C999599GH0	FUT SEP 24 US 2YR T-NOTE	Free Delivery	-10,209.00		
		Free Receipt	10,209.00	-2,088,064,116.13	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-10,209.00		
		Free Receipt	10,209.00	-2,088,064,116.13	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-5,485.00		
		Free Receipt	5,485.00	-603,895,282.66	
C999599GH0	FUT SEP 24 10 YR T-NOTES	Free Delivery	-5,485.00		
		Free Receipt	5,485.00	-603,895,282.66	
C999599GH0	FUT 06 DEC 24 EUR FOAT	Free Delivery	-12.00		
		Free Receipt	12.00	-1,676,118.11	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 DEC 24 EUR FOAT	Free Delivery	-12.00		
		Free Receipt	12.00	-1,676,118.11	
C999599GH0	FUT 06 DEC 24 EURO BUXL BND	Free Delivery	-5.00		
		Free Receipt	5.00	-746,616.72	
C999599GH0	FUT 06 DEC 24 EURO BUXL BND	Free Delivery	-5.00		
		Free Receipt	5.00	-746,616.72	
C999599GH0	FUT 06 DEC 24 EURX E-SCHATZ	Free Delivery	-1,176.00		
		Free Receipt	1,176.00	-138,691,893.67	
C999599GH0	FUT 06 DEC 24 EURX E-SCHATZ	Free Delivery	-1,176.00		
		Free Receipt	1,176.00	-138,691,893.67	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-192.00		
		Free Receipt	192.00	-25,238,373.70	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-192.00		
		Free Receipt	192.00	-25,238,373.70	
C999599GH0	FUT 06 DEC 24 EURX EUR-BUND	Free Delivery	-18.00		
		Free Receipt	18.00	-2,653,789.61	
C999599GH0	FUT 06 DEC 24 EURX EUR-BUND	Free Delivery	-18.00		
		Free Receipt	18.00	-2,653,789.61	
C999599GH0	FUT 06 JUN 24 EUR FOAT	Free Delivery	-12.00		
		Free Receipt	12.00	-1,654,261.08	
C999599GH0	FUT 06 JUN 24 EUR FOAT	Free Delivery	-12.00		
		Free Receipt	12.00	-1,654,261.08	
C999599GH0	FUT 06 JUN 24 EURO BUXL BND	Free Delivery	-5.00		
		Free Receipt	5.00	-721,880.63	
C999599GH0	FUT 06 JUN 24 EURO BUXL BND	Free Delivery	-5.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 JUN 24 EURX E-SCHATZ	Free Receipt	5.00	-721,880.63	
		Free Delivery	-3,216.00		
C999599GH0	FUT 06 JUN 24 EURX E-SCHATZ	Free Receipt	3,216.00	-362,856,148.59	
		Free Delivery	-3,216.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Receipt	3,216.00	-362,856,148.59	
		Free Delivery	-538.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Receipt	538.00	-68,882,817.81	
		Free Delivery	-538.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Receipt	538.00	-68,882,817.81	
		Free Delivery	-11.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Receipt	11.00	-1,575,329.06	
		Free Delivery	-11.00		
C999599GH0	FUT 06 JUN 24 EURX EUR-BUND	Free Receipt	11.00	-1,575,329.06	
		Free Delivery	-12.00		
C999599GH0	FUT 06 SEP 24 EUR FOAT	Free Receipt	12.00	-1,624,166.33	
		Free Delivery	-12.00		
C999599GH0	FUT 06 SEP 24 EUR FOAT	Free Receipt	12.00	-1,624,166.33	
		Free Delivery	-5.00		
C999599GH0	FUT 06 SEP 24 EURO BUXL BND	Free Receipt	5.00	-698,453.40	
		Free Delivery	-5.00		
C999599GH0	FUT 06 SEP 24 EURO BUXL BND	Free Receipt	5.00	-698,453.40	
		Free Delivery	-3,425.00		
C999599GH0	FUT 06 SEP 24 EURX E-SCHATZ	Free Receipt	3,425.00	-391,958,993.48	
		Free Delivery	-3,425.00		
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Receipt	3,425.00	-391,958,993.48	
		Free Delivery			

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C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Delivery	-453.00		
		Free Receipt	453.00	-57,517,462.26	
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Delivery	-453.00		
		Free Receipt	453.00	-57,517,462.26	
C999599GH0	FUT 06 SEP 24 EURX EUR-BUND	Free Delivery	-18.00		
		Free Receipt	18.00	-2,601,998.08	
C999599GH0	FUT 07 MAR 24 EUR FOAT	Free Delivery	-18.00		
		Free Receipt	18.00	-2,601,998.08	
C999599GH0	FUT 07 MAR 24 EUR FOAT	Free Delivery	-58.00		
		Free Receipt	69.00	-9,781,949.20	
C999599GH0	FUT 07 MAR 24 EURX E-SCHATZ	Free Delivery	-69.00		
		Free Receipt	58.00	-8,174,672.35	
C999599GH0	FUT 07 MAR 24 EURX E-SCHATZ	Free Delivery	-628.00		
		Free Receipt	628.00	-73,107,044.88	
C999599GH0	FUT 07 MAR 24 EURX EUR-BOBL	Free Delivery	-628.00		
		Free Receipt	628.00	-73,107,044.88	
C999599GH0	FUT 07 MAR 24 EURX EUR-BOBL	Free Delivery	-788.00		
		Free Receipt	317.00	-40,105,169.04	
C999599GH0	FUT 07 MAR 24 EURX EUR-BUND	Free Delivery	-317.00		
		Free Receipt	788.00	-100,161,754.47	
C999599GH0	FUT 07 MAR 24 EURX EUR-BUND	Free Delivery	-235.00		
		Free Receipt	242.00	-35,350,008.81	
C999599GH0	FUT 07 MAR 24 EUX EURO-BUXL	Free Delivery	-242.00		
		Free Receipt	235.00	-34,335,610.92	
		Free Delivery	-65.00		
		Free Receipt	60.00	-8,730,133.37	

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C999599GH0	FUT 07 MAR 24 EUX EURO-BUXL	Free Delivery	-60.00		
		Free Receipt	65.00	-9,448,852.12	
C363576AB5	GALLAGHER ARTHUR J & CO SR NT 3.5% 05-20-2051	Acquisitions	160,000.00	-109,276.80	
		Dispositions	-160,000.00		107,771.20
C361448BR3	GATX CORP 6.05% 06-05-2054	Acquisitions	510,000.00	-509,790.90	
		Dispositions	-510,000.00		517,884.60
C369550BH0	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	Dispositions	-290,000.00		260,164.80
		Free Delivery	-630,000.00		
SBMFFMZ2	GEN DYNAMICS CORP FIXED 4.25% DUE 04-01-2040	Dispositions	-630,000.00		559,379.24
		Free Receipt	630,000.00	-674,551.01	
C37045XCA2	GEN MTRS FINL CO 5.75% DUE 12-31-2049	Acquisitions	1,460,000.00	-1,371,549.00	
		Dispositions	-1,460,000.00		1,377,616.25
C369550BQ0	GENERAL DYNAMICS CORP NT 2.85% 06-01-2041	Acquisitions	657,000.00	-482,476.59	
		Dispositions	-116,000.00		84,220.64
C37045XFA9	GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034	Acquisitions	2,182,000.00	-2,157,998.00	
		Dispositions	-2,182,000.00		2,156,492.42
C37045XEP7	GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034	Acquisitions	2,306,000.00	-2,382,213.30	
		Dispositions	-2,306,000.00		2,375,394.16
C37045VAP5	GENERAL MTRS CO 5.15% DUE 04-01-2038	Acquisitions	140,000.00	-130,678.80	
		Dispositions	-140,000.00		129,477.60
C37045VAJ9	GENERAL MTRS CO 5.2% DUE 04-01-2045	Acquisitions	7,165,000.00	-6,456,023.25	
		Dispositions	-2,960,000.00		2,669,348.44
C37045VAQ3	GENERAL MTRS CO 5.4% 04-01-2048	Acquisitions	377,000.00	-338,304.72	
		Dispositions	-5,796,000.00		5,240,956.26
C37045VAT7	GENERAL MTRS CO 5.95% DUE 04-01-2049	Acquisitions	1,043,000.00	-1,019,183.51	

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C37045VAF7	GENERAL MTRS CO 6.25% DUE 10-02-2043	Dispositions	-2,548,000.00		2,540,279.27
		Acquisitions	905,000.00	-923,253.85	
SBP8Y7Q3	GENERAL MTRS CO 6.25% DUE 10-02-2043	Dispositions	-905,000.00		935,681.90
		Acquisitions	573,000.00	-579,979.14	
C37045XDB9	GENERAL MTRS FINL CO INC 5.7% 12-31-2049	Dispositions	-841,000.00		789,256.00
		Acquisitions	841,000.00	-790,540.00	
C373334KP5	GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051	Dispositions	-1,320,000.00		953,794.65
		Acquisitions	1,867,000.00	-1,299,779.61	
C373334KR1	GEORGIA PWR CO 5.125% DUE 05-15-2052 BEO	Dispositions	-1,320,000.00		953,794.65
		Acquisitions	718,000.00	-694,433.54	
C375558BS1	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	Dispositions	-2,331,000.00		2,219,023.31
		Acquisitions	1,454,000.00	-1,060,525.31	
C375558BT9	GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG	Dispositions	-1,454,000.00		1,037,799.17
		Acquisitions	6,957,000.00	-4,511,653.35	
C375558CA9	GILEAD SCIENCES INC 5.55% 10-15-2053	Dispositions	-2,365,000.00		1,494,336.97
		Acquisitions	4,121,000.00	-4,084,480.99	
C375558BK8	GILEAD SCIENCES 4.15% DUE 03-01-2047	Dispositions	-4,121,000.00		4,127,199.72
		Acquisitions	5,640,000.00	-4,636,501.81	
C375558BA0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Dispositions	-3,475,000.00		2,848,141.98
		Acquisitions	2,390,000.00	-2,198,106.52	
SBSNBJW0	GILEAD SCIENCES 4.5% DUE 02-01-2045	Dispositions	-503,000.00		451,299.20
		Free Delivery	-270,000.00		
C375558BD4	GILEAD SCIENCES 4.75% DUE 03-01-2046	Dispositions	-270,000.00		234,829.53
		Free Receipt	270,000.00	-268,415.10	
		Acquisitions	931,000.00	-883,346.15	
		Dispositions	-9,930,000.00		8,858,742.31
		Free Delivery	-90,000.00		

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C375558AX1	GILEAD SCIENCES 4.8% DUE 04-01-2044	Free Receipt	90,000.00	-91,017.30	
		Dispositions	-110,000.00		101,376.00
		Free Delivery	-240,000.00		
SBKHDRD3	GILEAD SCIENCES 4.8% DUE 04-01-2044	Dispositions	-240,000.00		217,857.02
		Free Receipt	240,000.00	-239,534.40	
C375558BJ1	GILEAD SCIENCES 4% DUE 09-01-2036	Acquisitions	6,182,000.00	-5,725,953.86	
		Dispositions	-6,182,000.00		5,692,903.95
C375558CD3	GILEAD SCIENCES 5.5% DUE 11-15-2054	Acquisitions	3,356,000.00	-3,359,121.40	
		Dispositions	-2,724,000.00		2,719,245.56
SBM9W8W8	GILEAD SCIENCES 5.5% DUE 11-15-2054	Acquisitions	1,460,000.00	-1,506,775.09	
C375558AS2	GILEAD SCIENCES 5.65% DUE 12-01-2041	Acquisitions	1,246,000.00	-1,268,029.28	
		Dispositions	-1,246,000.00		1,281,114.72
C37940XAR3	GLOBAL PAYMENTS INC 5.95% DUE 08-15-2052BEO	Acquisitions	725,000.00	-712,969.20	
		Dispositions	-3,890,000.00		3,860,887.55
C37940XAC6	GLOBAL PMTS INC 4.15% DUE 08-15-2049	Acquisitions	163,000.00	-124,144.06	
		Dispositions	-1,193,000.00		934,894.57
C38141GZN7	GOLDMAN SACHS GROUP INC 3.436% 02-24-2043	Acquisitions	3,811,000.00	-3,077,592.22	
		Dispositions	-11,460,000.00		8,826,941.04
C38144GAG6	GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PERP 3.65% 12-29-2049	Acquisitions	1,854,000.00	-1,687,140.00	
		Dispositions	-1,854,000.00		1,766,059.85
C38144GAE1	GOLDMAN SACHS GROUP INC DEP SHS REPSTG 1/25TH PFD 3.8% 12-31-2049	Acquisitions	2,059,000.00	-1,894,472.65	
		Dispositions	-2,059,000.00		1,920,017.50
C38141GYN8	GOLDMAN SACHS GROUP INC SR NT FIXED / FLTG 2.65% 10-21-2032	Dispositions	-2,739,000.00		2,266,057.88
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	-10,000.00	
C38141GYK4	GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO				

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C38141GYC2	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	Acquisitions	1,118,000.00	-827,555.82	
		Dispositions	-1,118,000.00		835,702.44
SBMCY3Z9	GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO	Acquisitions	528,000.00	-425,156.16	
		Dispositions	-578,000.00		444,784.60
		Free Delivery	-100,000.00		
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017% 10-31-2038	Dispositions	-100,000.00		75,037.48
		Free Receipt	100,000.00	-104,542.27	
C38141GXA7	GOLDMAN SACHS GROUP INC 4.411% 04-23-2039	Acquisitions	1,862,000.00	-1,664,137.03	
		Dispositions	-1,862,000.00		1,634,595.83
C38141GB78	GOLDMAN SACHS GROUP INC 5.016% 10-23-2035	Acquisitions	1,396,000.00	-1,284,893.09	
		Dispositions	-1,396,000.00		1,284,576.12
C38141GB37	GOLDMAN SACHS GROUP INC 5.33% 07-23-2035	Acquisitions	10,792,000.00	-10,787,737.80	
		Dispositions	-6,385,000.00		6,231,020.36
C38141GB52	GOLDMAN SACHS GROUP INC 6.125% 12-31-2049	Acquisitions	621,000.00	-625,086.18	
		Dispositions	-621,000.00		628,222.23
SBP092R2	GOLDMAN SACHS GROUP INC 6.125% 12-31-2049	Acquisitions	2,667,000.00	-2,667,000.00	
		Dispositions	-2,667,000.00		2,690,025.00
C38141GVS0	GOLDMAN SACHS 4.75% DUE 10-21-2045	Acquisitions	1,900,000.00	-1,900,000.00	
		Acquisitions	510,000.00	-473,026.92	
		Dispositions	-980,000.00		910,819.10
SBYNZDD3	GOLDMAN SACHS 4.75% DUE 10-21-2045	Free Delivery	-410,000.00		
		Dispositions	-410,000.00		372,180.61
C38141EC31	GOLDMAN SACHS 4.8% DUE 07-08-2044	Free Receipt	410,000.00	-445,198.37	
		Acquisitions	1,218,000.00	-1,152,278.36	
C38148LAF3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Dispositions	-685,000.00		640,269.09
		Acquisitions	841,000.00	-791,468.00	

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SBY58YT3	GOLDMAN SACHS 5.15% DUE 05-22-2045	Dispositions	-555,000.00		530,459.71
		Free Delivery	-260,000.00		
C38141GGM0	GOLDMAN SACHS 6.25% DUE 02-01-2041	Dispositions	-260,000.00		245,496.33
		Free Receipt	260,000.00	-254,724.23	
SB920YP3	GOLDMAN SACHS 6.25% DUE 02-01-2041	Acquisitions	848,000.00	-951,294.24	
		Dispositions	-2,460,000.00		2,711,826.60
		Free Delivery	-1,040,000.00		
C38141GFD1	GOLDMAN SACHS 6.75% DUE 10-01-2037	Dispositions	-1,040,000.00		1,121,282.71
		Free Receipt	1,040,000.00	-1,071,454.81	
SB9CMD63	GOLDMAN SACHS 6.75% DUE 10-01-2037	Acquisitions	2,643,000.00	-2,932,411.08	
		Dispositions	-4,160,000.00		4,618,596.60
		Free Delivery	-345,000.00		
C406216BE0	HALLIBURTON CO 4.75% DUE 08-01-2043	Dispositions	-345,000.00		375,433.64
		Free Receipt	345,000.00	-341,400.92	
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043	Dispositions	-170,000.00		151,441.10
		Free Delivery	-370,000.00		
C406216BJ9	HALLIBURTON CO 4.85% DUE 11-15-2035	Dispositions	-370,000.00		330,251.69
		Free Receipt	370,000.00	-368,654.23	
SBYNR6K7	HALLIBURTON CO 4.85% DUE 11-15-2035	Dispositions	-390,000.00		376,653.60
		Free Delivery	-100,000.00		
C406216BK6	HALLIBURTON CO 4.85% DUE 11-15-2035	Dispositions	-100,000.00		96,197.13
		Free Receipt	100,000.00	-103,541.59	
C406216BK6	HALLIBURTON CO 5% DUE 11-15-2045	Dispositions	-5,441,000.00		5,126,945.99
		Free Delivery	-100,000.00		
SBYNR4N6	HALLIBURTON CO 5% DUE 11-15-2045	Dispositions	-100,000.00		91,789.45
		Free Receipt	100,000.00	-108,572.69	
C40638UBA6	HALSEYPOINT CLO 3 FLTG RT 0% DUE 07-30-2037				

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C413875AS4	HARRIS CORP DEL 4.854% DUE 04-27-2035	Acquisitions	790,000.00	-790,000.00	
		Dispositions	-790,000.00		798,102.90
		Free Delivery	-790,000.00		
		Free Receipt	790,000.00	-790,000.00	
SBX1DG11	HARRIS CORP DEL 4.854% DUE 04-27-2035	Acquisitions	893,000.00	-873,621.59	
		Dispositions	-1,033,000.00		1,005,413.13
		Free Delivery	-320,000.00		
C413875AT2	HARRIS CORP DEL 5.054% DUE 04-27-2045	Dispositions	-320,000.00		306,893.50
		Free Receipt	320,000.00	-318,816.00	
		Dispositions	-190,000.00		178,571.50
SBX1DFF8	HARRIS CORP DEL 5.054% DUE 04-27-2045	Free Delivery	-420,000.00		
		Dispositions	-420,000.00		392,410.04
		Free Receipt	420,000.00	-441,674.61	
C413875AN5	HARRIS CORP DEL 6.15% DUE 12-15-2040	Acquisitions	1,441,000.00	-1,487,045.21	
C404119CL1	HCA INC SR SECD NT 4.625% 03-15-2052	Dispositions	-959,000.00		1,012,356.31
		Acquisitions	8,673,000.00	-7,224,778.57	
SBPLJR21	HCA INC SR SECD NT 4.625% 03-15-2052	Dispositions	-7,893,000.00		6,654,623.41
		Acquisitions	153,000.00	-127,695.33	
C404119CB3	HCA INC 3.5% DUE 07-15-2051 BEO	Dispositions	-1,735,000.00		1,426,638.45
		Acquisitions	7,903,000.00	-5,356,589.49	
C404119BY4	HCA INC 5.125% 06-15-2039	Dispositions	-3,949,000.00		2,781,601.79
		Free Delivery	-300,000.00		300,970.80
SBJJD6P9	HCA INC 5.125% 06-15-2039	Free Delivery	-300,000.00		
		Dispositions	-300,000.00		279,483.13
C404119BZ1	HCA INC 5.25% DUE 06-15-2049	Free Receipt	300,000.00	-297,258.00	
		Acquisitions	5,267,000.00	-4,877,839.17	
		Dispositions	-7,354,000.00		6,937,164.75

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C404121AK1	HCA INC 5.45% 09-15-2034	Acquisitions	875,000.00	-873,722.50	
		Dispositions	-875,000.00		875,424.50
C404119BV0	HCA INC 5.5% DUE 06-15-2047	Acquisitions	2,418,000.00	-2,358,669.34	
		Dispositions	-6,981,000.00		6,548,261.64
C404119CR8	HCA INC 5.9% 06-01-2053	Acquisitions	3,080,000.00	-3,109,391.52	
		Dispositions	-3,080,000.00		3,075,871.38
C404121AL9	HCA INC 5.95% 09-15-2054	Acquisitions	2,664,000.00	-2,797,831.40	
		Dispositions	-2,664,000.00		2,758,679.59
C404119CV9	HCA INC 6.0% 04-01-2054	Acquisitions	9,315,000.00	-9,372,088.43	
		Dispositions	-6,283,000.00		6,485,012.23
		Free Delivery	-410,000.00		
SBLD74J1	HCA INC 6.0% 04-01-2054	Acquisitions	6,418,000.00	-6,380,968.14	
		Dispositions	-720,000.00		718,014.17
		Free Receipt	410,000.00	-407,634.30	
C404119CW7	HCA INC 6.1% 04-01-2064	Acquisitions	85,000.00	-83,594.95	
		Dispositions	-85,000.00		81,118.90
SBLD74Y6	HCA INC 6.1% 04-01-2064	Acquisitions	390,000.00	-387,582.00	
C42250PAA1	HEALTHPEAK PPTYS FIXED 3% DUE 01-15-2030	Acquisitions	266,000.00	-236,579.15	
		Dispositions	-266,000.00		236,032.44
C42250PAB9	HEALTHPEAK PPTYS INC 2.875% DUE 01-15-2031 REG	Acquisitions	235,000.00	-201,481.95	
		Dispositions	-235,000.00		203,309.25
C427866BG2	HERSHEY CO 2.65% DUE 06-01-2050	Dispositions	-510,000.00		335,605.30
		Free Delivery	-180,000.00		
SBMWP0F1	HERSHEY CO 2.65% DUE 06-01-2050	Dispositions	-180,000.00		111,492.74
		Free Receipt	180,000.00	-179,407.80	
C42809HAD9	HESS CORP 5.6% DUE 02-15-2041				

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◆ **Schedule of Acquisitions & Dispositions**

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C42809HAH0	HESS CORP 5.8% DUE 04-01-2047	Acquisitions	3,042,000.00	-3,034,189.12	
		Dispositions	-7,145,000.00		7,235,232.84
C42809HAC1	HESS CORP 6% DUE 01-15-2040	Acquisitions	2,513,000.00	-2,647,737.24	
		Dispositions	-3,244,000.00		3,290,521.26
SB55GWZ6	HESS CORP 6% DUE 01-15-2040	Acquisitions	4,149,000.00	-4,332,552.42	
		Dispositions	-1,745,000.00		1,797,599.05
C43133KAC9	HILDENE CMNTY FDG CDO LTD / HILDENE SR SECD NT CL A-RR 144A 3C7 2.6% 11-01-2035	Acquisitions	870,000.00	-938,242.80	
		Dispositions	-1,472,775.13		1,233,556.18
		Free Delivery	-271,307.39		
		Free Receipt	271,307.39	-271,307.39	
C437076CK6	HOME DEPOT INC SR NT 2.75% 09-15-2051	Acquisitions	3,795,000.00	-2,487,621.09	
C437076CG5	HOME DEPOT INC 2.375% 03-15-2051	Dispositions	-2,059,000.00		1,419,117.38
		Acquisitions	144,000.00	-81,233.28	
C437076BZ4	HOME DEPOT INC 3.125% DUE 12-15-2049	Dispositions	-144,000.00		82,268.64
		Acquisitions	1,602,000.00	-1,198,957.02	
SBKDX1Q8	HOME DEPOT INC 3.125% DUE 12-15-2049	Dispositions	-1,602,000.00		1,176,485.58
		Acquisitions	480,000.00	-331,699.20	
C437076CC4	HOME DEPOT INC 3.3% DUE 04-15-2040 REG	Acquisitions	954,000.00	-796,406.36	
		Dispositions	-1,014,000.00		810,144.74
		Free Delivery	-10,000.00		
SBMQ5MC8	HOME DEPOT INC 3.3% DUE 04-15-2040 REG	Dispositions	-10,000.00		7,889.23
		Free Receipt	10,000.00	-8,540.97	
C437076CD2	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Acquisitions	1,170,000.00	-873,480.66	
		Dispositions	-80,000.00		57,962.40
		Free Delivery	-170,000.00		
SBK8TZG9	HOME DEPOT INC 3.35% DUE 04-15-2050 REG	Dispositions	-170,000.00		121,620.60

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C437076BP6	HOME DEPOT INC 3.5% DUE 09-15-2056	Free Receipt	170,000.00	-177,074.59	
		Acquisitions	578,000.00	-441,089.64	
		Dispositions	-116,000.00		81,399.52
C437076BS0	HOME DEPOT INC 3.9% DUE 06-15-2047	Acquisitions	1,374,000.00	-1,148,683.73	
		Dispositions	-9,800,000.00		8,112,539.50
		Free Delivery	-100,000.00		
SBDGLXQ4	HOME DEPOT INC 3.9% DUE 06-15-2047	Dispositions	-100,000.00		80,089.97
		Free Receipt	100,000.00	-109,445.00	
		Acquisitions	595,000.00	-495,111.40	
C437076BA9	HOME DEPOT INC 4.2% DUE 04-01-2043	Dispositions	-2,860,000.00		2,513,647.15
		Acquisitions	1,509,000.00	-1,371,303.75	
		Dispositions	-927,000.00		851,069.43
C437076BH4	HOME DEPOT INC 4.25% DUE 04-01-2046	Acquisitions	940,000.00	-893,855.40	
		Dispositions	-683,000.00		637,671.47
		Free Delivery	-270,000.00		
SBHQFF46	HOME DEPOT INC 4.5% DUE 12-06-2048	Dispositions	-270,000.00		236,411.26
		Free Receipt	270,000.00	-265,415.40	
		Acquisitions	734,000.00	-736,106.58	
C437076BD3	HOME DEPOT INC 4.875 DUE 02-15-2044	Dispositions	-854,000.00		817,119.44
		Free Delivery	-270,000.00		
		Dispositions	-270,000.00		251,702.17
SBDD8L53	HOME DEPOT INC 4.875 DUE 02-15-2044	Free Receipt	270,000.00	-266,045.14	
		Acquisitions	2,798,000.00	-2,779,129.71	
		Dispositions	-5,148,000.00		4,980,793.21
C437076CT7	HOME DEPOT INC 4.95% DUE 09-15-2052 BEO	Acquisitions	5,844,000.00	-5,896,840.25	
		Dispositions	-5,419,000.00		5,423,275.30
		Dispositions			
C437076DF6	HOME DEPOT INC 5.3% 06-25-2054	Acquisitions			
		Dispositions			
		Dispositions			
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054	Dispositions			
		Dispositions			
		Dispositions			

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C437076DG4	HOME DEPOT INC 5.4% 06-25-2064	Acquisitions	740,000.00	-728,419.00	
		Dispositions	-480,000.00		472,003.20
C437076AV4	HOME DEPOT INC 5.95% DUE 04-01-2041	Acquisitions	715,000.00	-702,802.10	
		Dispositions	-715,000.00		719,869.15
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	15,000.00	-16,053.90	
		Dispositions	-15,000.00		16,019.70
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054	Acquisitions	4,092,000.00	-4,087,523.37	
		Dispositions	-4,092,000.00		4,070,610.63
C404280AQ2	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Acquisitions	925,000.00	-907,295.50	
		Dispositions	-925,000.00		893,176.72
SBKS7XY7	HSBC HLDGS PLC 5.25% DUE 03-14-2044	Dispositions	-2,240,000.00		2,165,048.00
		Free Delivery	-550,000.00		
C404280AM1	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Dispositions	-550,000.00		516,822.91
		Free Receipt	550,000.00	-540,732.50	
SB6QZ5W7	HSBC HLDGS PLC 6.1% DUE 01-14-2042	Dispositions	-2,050,000.00		2,321,156.50
		Free Delivery	-120,000.00		
C404280DV8	HSBC HLDGS PLC 6.254% 03-09-2034	Dispositions	-120,000.00		130,192.13
		Free Receipt	120,000.00	-142,843.63	
SBK81093	HSBC HLDGS PLC 6.254% 03-09-2034	Dispositions	-690,000.00		728,216.50
		Free Delivery	-520,000.00		
C404280DW6	HSBC HOLDINGS PLC 6.332% 03-09-2044	Dispositions	-520,000.00		546,309.26
		Free Receipt	520,000.00	-525,350.80	
C444859BL5	HUMANA INC FIXED 3.95% DUE 08-15-2049	Acquisitions	2,329,000.00	-2,446,071.69	
		Dispositions	-2,329,000.00		2,528,815.89
		Acquisitions	1,231,000.00	-936,860.55	
		Dispositions	-784,000.00		579,799.36

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SBK59KT0	HUMANA INC FIXED 3.95% DUE 08-15-2049	Acquisitions	390,000.00	-292,098.30	
C444859BG6	HUMANA INC 4.8% DUE 03-15-2047	Acquisitions	1,410,000.00	-1,206,357.45	
		Dispositions	-826,000.00		715,795.08
C444859BX9	HUMANA INC 5.5% 03-15-2053	Acquisitions	4,331,000.00	-4,139,363.78	
		Dispositions	-4,320,000.00		4,147,824.40
SBQMS2B8	HUMANA INC 5.5% 03-15-2053	Dispositions	-886,000.00		855,264.68
C444859CB6	HUMANA INC 5.75% 04-15-2054	Acquisitions	8,565,000.00	-8,482,741.04	
		Dispositions	-8,565,000.00		8,430,577.97
SBRC6GS4	HUMANA INC 5.75% 04-15-2054	Acquisitions	3,410,000.00	-3,356,365.38	
		Dispositions	-890,000.00		893,656.30
C444859AZ5	HUMANA INC 8.15% DUE 06-15-2038	Dispositions	-1,030,000.00		1,258,965.30
		Free Delivery	-240,000.00		
SB6TR0Y7	HUMANA INC 8.15% DUE 06-15-2038	Dispositions	-240,000.00		280,770.94
		Free Receipt	240,000.00	-266,451.41	
C446150AS3	HUNTINGTON BANCSHARES INC 2.55% DUE 02-04-2030	Acquisitions	156,000.00	-133,473.60	
		Dispositions	-156,000.00		137,833.80
C446150BD5	HUNTINGTON BANCSHARES INC 5.709% 02-02-2035	Acquisitions	8,809,000.00	-8,802,633.32	
		Dispositions	-8,809,000.00		8,787,403.17
C446150BC7	HUNTINGTON BANCSHARES INC 6.208% 08-21-2029	Acquisitions	915,000.00	-929,475.30	
		Dispositions	-1,573,000.00		1,605,221.07
C446150BA1	HUNTINGTON FLTG RT 5.023% DUE 05-17-2033	Acquisitions	418,000.00	-393,254.40	
		Dispositions	-1,144,000.00		1,116,830.00
C36251FAY2	I/O GS MTG SECS TRUST SER 2015-GC28 CL X-A FLTG RT 02/10/48	Dispositions	-4,470,792.03		929.64
		Free Delivery	-4,470,792.03		
		Free Receipt	4,470,792.03	-252,260.28	

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SBQWPXN8	IBM INTERNAT CAPITAL 5.25% 02-05-2044	Acquisitions	990,000.00	-986,000.40	
		Dispositions	-990,000.00		1,001,376.10
C452152BM2	ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE	Dispositions	-5,076,923.09		5,328,763.87
		Free Delivery	-524,615.43		
SB6257Y7	ILLINOIS ST TAXABLE-SER 1-BUILD AMER 6.63% DUE 02-01-2035 BEO TAXABLE	Dispositions	-524,615.43		542,289.57
		Free Receipt	524,615.43	-555,578.02	
C452152UP4	ILLINOIS ST 5.65% 12-01-2038 BEO TAXABLE	Free Delivery	-241,666.66		
SBHBFCR3	ILLINOIS ST 5.65% 12-01-2038 BEO TAXABLE	Dispositions	-241,666.66		242,137.76
		Free Receipt	241,666.66	-250,965.99	
C452152GS4	ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE	Free Delivery	-416,428.58		
SB4175M4	ILLINOIS ST 7.35% 07-01-2035 BEO TAXABLE	Dispositions	-416,428.58		445,361.64
		Free Receipt	416,428.58	-498,548.29	
SBQWPXQ1	IMB INTERNAT CAPITAL 5.3% 02-05-2054	Acquisitions	840,000.00	-835,254.00	
		Dispositions	-840,000.00		798,138.05
C455170AA8	INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048	Dispositions	-190,000.00		157,551.80
		Free Delivery	-430,000.00		
SBFZPKG0	INDIANA UNIV HEALTH INC 3.97% BNDS 11-01-2048	Dispositions	-430,000.00		350,813.42
		Free Receipt	430,000.00	-430,000.00	
SBQKW0H4	INDIANAPOLIS PWR & LT CO 1ST MTG BD SER 144A 5.7% 04-01-2054	Acquisitions	1,900,000.00	-1,894,528.00	
		Dispositions	-1,900,000.00		1,982,023.00
C45687VAG1	INGERSOLL RAND INC 5.7% 06-15-2054	Acquisitions	4,394,000.00	-4,374,938.56	
		Dispositions	-3,150,000.00		3,242,713.02
C458140BX7	INTEL CORP SR NT 3.2% 08-12-2061	Dispositions	-90,000.00		52,040.79
		Free Delivery	-60,000.00		
		Free Receipt	60,000.00	-62,087.05	

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C458140BV1	INTEL CORP 2.8% DUE	08-12-2041/08-12-2021 BEO			
		Acquisitions	2,621,000.00	-1,760,699.63	
		Dispositions	-2,731,000.00		1,824,901.93
		Free Delivery	-10,000.00		
SBL59332	INTEL CORP 2.8% DUE	08-12-2041/08-12-2021 BEO			
		Dispositions	-10,000.00		6,615.81
		Free Receipt	10,000.00	-9,990.90	
C458140BK5	INTEL CORP 3.1% DUE	02-15-2060			
		Acquisitions	150,000.00	-92,260.50	
		Dispositions	-150,000.00		87,975.00
C458140BG4	INTEL CORP 3.734%	12-08-2047 BEO			
		Dispositions	-300,000.00		231,498.10
		Free Delivery	-151,000.00		
SBFMFJQ6	INTEL CORP 3.734%	12-08-2047 BEO			
		Acquisitions	1,508,000.00	-1,081,642.36	
		Dispositions	-151,000.00		105,361.85
		Free Receipt	151,000.00	-142,968.61	
C458140AV2	INTEL CORP 4.1% DUE 05-19-2046				
		Acquisitions	843,000.00	-678,290.09	
		Dispositions	-843,000.00		674,130.30
C458140AP5	INTEL CORP 4.25% DUE 12-15-2042				
		Acquisitions	1,421,000.00	-1,180,339.44	
		Dispositions	-1,421,000.00		1,144,800.23
C458140BM1	INTEL CORP 4.75% DUE 03-25-2050				
		Acquisitions	1,455,000.00	-1,216,458.55	
		Dispositions	-909,000.00		780,584.70
		Free Delivery	-190,000.00		
		Free Receipt	190,000.00	-210,280.54	
C458140AK6	INTEL CORP 4.8% DUE 10-01-2041				
		Acquisitions	1,052,000.00	-950,723.96	
		Dispositions	-1,052,000.00		958,157.83
C458140AT7	INTEL CORP 4.9%	07-29-2045			
		Acquisitions	778,000.00	-663,128.30	
		Dispositions	-778,000.00		653,862.32
C458140CB4	INTEL CORP 4.9% 08-05-2052				
		Dispositions	-70,000.00		57,946.70
		Free Delivery	-170,000.00		
SBQHM3Q7	INTEL CORP 4.9% 08-05-2052				

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C458140BN9	INTEL CORP 4.95% DUE 03-25-2060	Dispositions	-170,000.00		140,306.50
		Free Receipt	170,000.00	-169,654.90	
C458140CC2	INTEL CORP 5.05% DUE 08-05-2062 BEO	Dispositions	-220,000.00		180,514.08
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	-162,009.84	
C458140CM0	INTEL CORP 5.6% 02-21-2054	Acquisitions	747,000.00	-676,197.05	
		Dispositions	-747,000.00		644,474.25
SBSNWTF6	INTEL CORP 5.6% 02-21-2054	Acquisitions	4,748,000.00	-4,732,451.61	
		Dispositions	-4,748,000.00		4,698,652.17
C458140CH1	INTEL CORP 5.625% 02-10-2043	Acquisitions	625,000.00	-615,393.75	
		Dispositions	-625,000.00		596,031.95
C458140CJ7	INTEL CORP 5.82% 02-10-2053	Acquisitions	236,000.00	-233,859.48	
		Dispositions	-236,000.00		237,866.76
C458140CK4	INTEL CORP 6.02% 02-10-2063	Acquisitions	3,825,000.00	-3,713,683.75	
		Dispositions	-4,625,000.00		4,538,652.06
C45866FAX2	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	Acquisitions	450,000.00	-487,629.00	
		Dispositions	-450,000.00		475,114.50
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052	Acquisitions	561,000.00	-533,629.05	
		Dispositions	-5,258,000.00		4,837,468.25
		Free Delivery	-370,000.00		
C45866FAL8	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO	Dispositions	-370,000.00		340,738.05
		Free Receipt	370,000.00	-365,164.90	
C45866FAQ7	INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG	Acquisitions	2,550,000.00	-1,796,635.45	
		Dispositions	-757,000.00		510,997.85
C45866FAZ7	INTERCONTINENTAL EXCHANGE INC 3.625% 09-01-2028	Acquisitions	1,378,000.00	-891,405.50	
		Dispositions	-312,000.00		185,003.52

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C45866FAY0	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	Dispositions	-1,890,000.00		1,823,272.47
		Free Receipt	1,890,000.00	1,798,032.60	
		Acquisitions	674,000.00	-704,356.96	
		Dispositions	-854,000.00		865,102.54
SBMTWJ58	INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062	Free Delivery	-240,000.00		
		Dispositions	-240,000.00		226,544.82
		Free Receipt	240,000.00	-238,478.05	
		Acquisitions	687,000.00	-606,736.56	
C45866FAH7	INTERCONTINENTAL 4.25% DUE 09-21-2048	Dispositions	-687,000.00		596,803.14
		Acquisitions	3,764,000.00	-3,487,427.14	
		Dispositions	-1,486,000.00		1,454,516.92
		Acquisitions	253,000.00	-160,126.23	
C461070AT1	INTERSTATE PWR & LT CO SR DEB 3.1% 11-30-2051	Dispositions	-253,000.00		172,419.50
		Acquisitions	465,000.00	-463,200.45	
		Dispositions	-465,000.00		452,417.10
		Acquisitions	3,782,000.00	-3,434,503.92	
C461070AW4	INTERSTATE PWR & LT CO 5.45% 09-30-2054	Dispositions	-106,000.00		89,513.82
		Acquisitions	393,000.00	-298,805.76	
		Dispositions	-393,000.00		295,129.15
		Acquisitions	1,900,000.00	-1,878,245.00	
C459506AL5	INTL FLAVORS & 5% DUE 09-26-2048	Dispositions	-1,207,000.00		1,174,400.40
		Acquisitions	484,000.00	-468,833.52	
		Dispositions	-484,000.00		482,741.60
		Acquisitions	762,000.00	-623,505.77	
C46188BAG7	INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035	Dispositions	-906,000.00		717,524.82
		Acquisitions	704,000.00	-544,888.96	
		Dispositions			
		Acquisitions			
C46188BAF9	INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033	Dispositions			
		Acquisitions			
		Dispositions			
		Acquisitions			
C46188BAC6	INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034	Dispositions			
		Acquisitions			
		Dispositions			
		Acquisitions			
C46188BAA0	INVITATION HOMES OPER PARTNERSHIP SR NT 2% 08-15-2031	Dispositions			
		Acquisitions			
		Dispositions			
		Acquisitions			

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C46188BAD4	INVITATION HOMES 4.15% 04-15-2032	Dispositions	-704,000.00		560,186.26
		Acquisitions	167,000.00	-151,248.56	
C47077DAM2	JANE STR GROUP LLC 1ST LIEN TERM LOAN SENIOR SECURED 12-11-2031	Dispositions	-167,000.00		149,815.70
		Acquisitions	1,000,000.00	-997,500.00	
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052	Dispositions	-2,597.40		2,597.40
		Acquisitions	350,000.00	-346,839.50	
CLX2413362	JETBLUE AWYS CORP TERM LOAN 08-13-2029	Dispositions	-3,950,000.00		4,090,208.55
		Acquisitions	2,500,000.00	-2,450,000.00	
C46618AAA2	JGWPT XXXII LLC 144A SERIES 2014-2A CLS A 3.61 01-17-2073	Dispositions	-6,250.00		6,250.00
		Dispositions	-267,236.08		234,763.24
C478160CR3	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	Free Delivery	-267,236.08		
		Free Receipt	267,236.08	-228,173.70	
SBMGYMV4	JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG	Dispositions	-370,000.00		251,233.80
		Free Delivery	-30,000.00		
C478160CS1	JOHNSON & JOHNSON 2.25% 09-01-2050	Dispositions	-30,000.00		20,340.50
		Free Receipt	30,000.00	-29,800.50	
SBMGYMY7	JOHNSON & JOHNSON 2.25% 09-01-2050	Dispositions	-10,000.00		6,073.60
		Free Delivery	-10,000.00		
C478160CL6	JOHNSON & JOHNSON 2.25% 09-01-2050	Dispositions	-10,000.00		5,928.12
		Free Receipt	10,000.00	-10,007.80	
C478160CL6	JOHNSON & JOHNSON 3.4% 01-15-2038	Dispositions	-170,000.00		145,025.30
		Free Delivery	-370,000.00		
SBFXCN97	JOHNSON & JOHNSON 3.4% 01-15-2038	Dispositions	-370,000.00		311,143.23
		Free Receipt	370,000.00	-368,901.10	
C478160CM4	JOHNSON & JOHNSON 3.5% 01-15-2048	Dispositions	-100,000.00		78,776.00
		Free Delivery	-220,000.00		

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SBFXCNB9	JOHNSON & JOHNSON 3.5% 01-15-2048	Dispositions	-220,000.00		169,474.54
		Free Receipt	220,000.00	-219,170.60	
C478160CX0	JOHNSON & JOHNSON 5.25% 06-01-2054	Acquisitions	1,250,000.00	-1,249,037.50	
		Dispositions	-1,250,000.00		1,271,587.50
C48123UAB0	JP MORGAN CHASE & CO VAR RT 05-15-2047	Acquisitions	2,693,000.00	-2,425,740.00	
		Dispositions	-2,693,000.00		2,466,202.50
C46644YBA7	JPMBB COML MTG SECS TR 2015-C31 FLTG RT CL B 08-15-2048	Dispositions	-1,000,000.00		855,212.11
		Free Delivery	-1,000,000.00		
		Free Receipt	1,000,000.00	-1,012,898.00	
C48123KAE6	JPMORGAN CHASE & CO FLTG 02-02-2037	Acquisitions	185,000.00	-167,662.50	
		Dispositions	-185,000.00		171,587.50
C46625HHF0	JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO	Acquisitions	449,000.00	-519,169.72	
		Dispositions	-449,000.00		498,560.62
C46647PBN5	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	Acquisitions	604,000.00	-415,739.24	
		Dispositions	-604,000.00		421,235.64
C46647PBM7	JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG	Acquisitions	2,160,000.00	-1,657,038.96	
		Dispositions	-803,000.00		652,565.98
C46647PCD6	JPMORGAN CHASE & CO 3.157% 04-22-2042	Acquisitions	8,400,000.00	-6,473,932.80	
		Dispositions	-4,441,000.00		3,516,008.02
C46647PCE4	JPMORGAN CHASE & CO 3.328% 04-22-2052	Acquisitions	1,358,000.00	-958,579.86	
		Dispositions	-1,358,000.00		982,256.38
C46647PAJ5	JPMORGAN CHASE & CO 3.882% 07-24-2038	Acquisitions	2,985,000.00	-2,641,926.74	
		Dispositions	-6,882,000.00		6,016,129.63
C46647PAL0	JPMORGAN CHASE & CO 3.964% 11-15-2048	Dispositions	-550,000.00		444,753.08
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	-19,651.32	

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C46625HJU5	JPMORGAN CHASE & CO 4.85 NOTES DUE 02-01-2044	Acquisitions	1,699,000.00	-1,625,788.76	
		Dispositions	-1,343,000.00		1,297,326.78
C46647PER3	JPMORGAN CHASE & CO 4.946% 10-22-2035	Acquisitions	6,228,000.00	-6,207,808.35	
		Dispositions	-6,228,000.00		6,087,300.44
SBS55CQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035	Acquisitions	6,390,000.00	-6,390,000.00	
		Dispositions	-900,000.00		882,162.00
C48126BAA1	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	Acquisitions	2,852,000.00	-3,017,929.36	
		Dispositions	-2,518,000.00		2,656,897.66
		Free Delivery	-280,000.00		
SB7FRRL4	JPMORGAN CHASE & CO 5.4 SNR NTS DUE 01-06-2042 USD1000	Dispositions	-280,000.00		280,985.28
		Free Receipt	280,000.00	-299,114.04	
C46625HHV5	JPMORGAN CHASE & CO 5.5 DUE 10-15-2040	Acquisitions	1,430,000.00	-1,548,160.90	
		Dispositions	-1,731,000.00		1,809,901.08
C46647PEK8	JPMORGAN CHASE & CO 5.53% 07-22-2035	Acquisitions	28,389,000.00	-29,162,764.92	
		Dispositions	-28,389,000.00		28,931,449.43
SBSWWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035	Acquisitions	3,015,000.00	-3,019,590.00	
		Dispositions	-1,230,000.00		1,236,469.95
C46647PES1	JPMORGAN CHASE & CO 5.534% 11-29-2045	Acquisitions	8,521,000.00	-8,510,793.28	
		Dispositions	-2,046,000.00		2,104,208.70
SBR4Y0J5	JPMORGAN CHASE & CO 5.534% 11-29-2045	Acquisitions	5,100,000.00	-5,100,000.00	
C46625HJM3	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	Dispositions	-1,360,000.00		1,416,580.00
		Free Delivery	-1,090,000.00		
SBD035K4	JPMORGAN CHASE & CO 5.625 DUE 08-16-2043 REG	Dispositions	-1,090,000.00		1,117,067.38
		Free Receipt	1,090,000.00	-1,242,687.20	
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035	Acquisitions	10,577,000.00	-11,093,302.40	

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C46647PEC6	JPMORGAN CHASE & CO. 5.336% 01-23-2035	Dispositions	-10,577,000.00		10,940,332.73
		Acquisitions	14,832,000.00	-14,885,578.28	
C46647PDR4	JPMORGAN CHASE & CO. 5.35% 06-01-2034	Dispositions	-9,692,000.00		9,658,796.79
		Acquisitions	3,590,000.00	-3,672,865.08	
C46647PBV7	JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041	Dispositions	-3,590,000.00		3,680,295.34
		Acquisitions	4,661,000.00	-3,262,930.13	
C48128BAN1	JPMORGAN CHASE & 3.65% DUE 09-01-2121	Dispositions	-517,000.00		380,565.03
		Acquisitions	1,738,000.00	-1,626,007.95	
C46625HLL2	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Dispositions	-1,738,000.00		1,620,926.41
		Acquisitions	91,000.00	-86,712.08	
SBYR8P32	JPMORGAN CHASE & 4.95% DUE 06-01-2045	Dispositions	-9,041,000.00		8,341,369.52
		Free Delivery	-1,305,000.00		
C46625HJB7	JPMORGAN CHASE & 5.6% DUE 07-15-2041	Dispositions	-1,305,000.00		1,217,447.61
		Free Receipt	1,305,000.00	-1,340,553.89	
SBF5D064	KAISA GROUP 0.0% 31/12/2040	Acquisitions	3,027,000.00	-3,211,955.73	
		Dispositions	-3,027,000.00		3,250,512.59
C48305QAF0	KAISER FNDTN HOSPS 2.81% DUE 06-01-2041	Dispositions	-1,300,000.00		78,000.00
		Free Receipt	1,300,000.00	1,288,160.72	
C48305QAE3	KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	Acquisitions	1,475,000.00	-1,129,615.15	
		Dispositions	-632,000.00		469,411.68
SBKS7M84	KAISER FNDTN HOSPS 3.266% DUE 11-01-2049	Dispositions	-330,000.00		239,170.80
		Free Delivery	-720,000.00		
C487836CA4	KELLANOVA SR NT 5.75% 05-16-2054	Dispositions	-720,000.00		513,925.78
		Free Receipt	720,000.00	-720,999.95	
SBQ1JDD1	KELLANOVA SR NT 5.75% 05-16-2054	Acquisitions	3,623,000.00	-3,697,534.92	

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C49177JAP7	KENVUE INC 5.05% 03-22-2053	Acquisitions	1,639,000.00	-1,635,738.39	
		Dispositions	-1,639,000.00		1,696,240.94
SBMCLF32	KENVUE INC 5.05% 03-22-2053	Dispositions	-4,650,000.00		4,333,224.50
		Free Delivery	-220,000.00		
C49177JAR3	KENVUE INC 5.2% 03-22-2063	Dispositions	-1,226,000.00		1,198,489.98
		Free Receipt	220,000.00	-193,989.23	
SBQS8YG1	KENVUE INC 5.2% 03-22-2063	Dispositions	-140,000.00		135,760.80
		Free Delivery	-300,000.00		
C49271VAR1	KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052	Dispositions	-300,000.00		284,839.52
		Free Receipt	300,000.00	-261,351.29	
C49271VAK6	KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO	Acquisitions	1,924,000.00	-1,600,775.11	
		Dispositions	-4,444,000.00		3,727,884.58
C49327V2C7	KEYBANK NATL ASSN 4.9% DUE 08-08-2032	Acquisitions	1,327,000.00	-1,069,053.50	
		Dispositions	-1,327,000.00		1,064,187.39
C49326EEN9	KEYCORP 4.789% DUE 06-01-2033 REG	Acquisitions	1,450,000.00	-1,284,801.50	
		Dispositions	-1,450,000.00		1,375,035.00
C49326EEP4	KEYCORP 6.401% 03-06-2035	Acquisitions	5,349,000.00	-5,050,107.51	
		Dispositions	-1,800,000.00		1,650,625.39
C49338LAG8	KEYSIGHT TECHNOLOGIES INC 4.95% 10-15-2034	Acquisitions	15,951,000.00	-16,485,099.33	
		Dispositions	-9,308,000.00		9,798,490.51
C49427RAQ5	KILROY REALTY CORP 2.5% DUE 11-15-2032	Acquisitions	1,840,000.00	-1,838,104.80	
		Dispositions	-1,840,000.00		1,776,759.20
C49427RAS1	KILROY RLTY L P 6.25% 01-15-2036	Acquisitions	1,552,000.00	-1,157,900.64	
		Dispositions	-1,552,000.00		1,143,057.56
		Acquisitions	3,987,000.00	-3,940,410.89	
		Dispositions	-3,987,000.00		3,955,031.91

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SBP2TBG2	KILROY RLTY L P 6.25% 01-15-2036				
		Acquisitions	488,000.00	-482,529.52	
C49456BAT8	KINDER MORGAN INC DEL SR NT 3.6% 02-15-2051				
		Acquisitions	486,000.00	-338,290.02	
		Dispositions	-486,000.00		340,355.52
C49456BAS0	KINDER MORGAN INC FIXED 3.25% DUE 08-01-2050				
		Acquisitions	868,000.00	-582,637.48	
		Dispositions	-868,000.00		566,465.48
C49456BAJ0	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Acquisitions	928,000.00	-849,370.56	
		Dispositions	-386,000.00		358,918.24
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Dispositions	-1,100,000.00		1,009,030.00
C49456BAQ4	KINDER MORGAN INC 5.2% 03-01-2048				
		Dispositions	-500,000.00		448,865.70
		Free Delivery	-260,000.00		
SBFXCNC0	KINDER MORGAN INC 5.2% 03-01-2048				
		Acquisitions	660,000.00	-598,725.60	
		Dispositions	-920,000.00		832,514.20
		Free Receipt	260,000.00	-303,711.20	
C49456BAW1	KINDER MORGAN INC 5.45% DUE 08-01-2052				
		Acquisitions	1,123,000.00	-1,057,052.48	
		Dispositions	-1,123,000.00		1,031,985.15
C49456BAH4	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	580,000.00	-580,713.40	
		Dispositions	-420,000.00		401,024.40
SBSXNP73	KINDER MORGAN INC 5.55% DUE 06-01-2045				
		Acquisitions	730,000.00	-681,732.40	
		Dispositions	-2,110,000.00		2,052,116.10
C49456BBA8	KINDER MORGAN INC 5.95% 08-01-2054				
		Acquisitions	2,790,000.00	-2,788,094.80	
		Dispositions	-1,480,000.00		1,533,774.76
SBRJK1M8	KINDER MORGAN INC 5.95% 08-01-2054				
		Acquisitions	4,116,000.00	-4,092,230.64	
		Dispositions	-4,116,000.00		4,109,601.78
C494550BU9	KINDER MORGAN 5.5 DUE 03-01-2044				
		Acquisitions	1,229,000.00	-1,197,543.21	
		Dispositions	-445,000.00		430,614.63

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C494550BK1	KINDER MORGAN 5.625% DUE 09-01-2041	Dispositions	-250,000.00		238,880.00
		Free Delivery	-560,000.00		
SB6R37R9	KINDER MORGAN 5.625% DUE 09-01-2041	Dispositions	-560,000.00		535,720.04
		Free Receipt	560,000.00	-582,052.80	
C482480AM2	KLA CORP 4.95% 07-15-2052	Acquisitions	1,305,000.00	-1,213,181.29	
		Dispositions	-4,630,000.00		4,483,561.25
C50076QAE6	KRAFT FOODS GROUP 5% DUE 06-04-2042	Acquisitions	2,657,000.00	-2,429,162.48	
		Dispositions	-2,365,000.00		2,271,871.80
C50076QAR7	KRAFT FOODS GROUP 6.875% DUE 01-26-2039	Acquisitions	693,000.00	-816,025.52	
		Dispositions	-693,000.00		777,019.32
C50077LAX4	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	Acquisitions	601,000.00	-568,087.32	
		Dispositions	-601,000.00		543,370.81
C50077LAZ9	KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049	Acquisitions	2,167,000.00	-1,886,217.75	
		Dispositions	-2,587,000.00		2,261,796.53
C50077LBJ4	KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050	Acquisitions	373,000.00	-376,069.79	
		Dispositions	-2,873,000.00		2,858,679.99
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	3,158,000.00	-2,662,315.93	
		Dispositions	-11,173,000.00		9,226,125.38
		Free Delivery	-370,000.00		
		Free Receipt	370,000.00	-399,278.10	
C50077LAM8	KRAFT HEINZ FOODS 5.2% DUE 07-15-2045	Acquisitions	612,000.00	-568,987.95	
		Dispositions	-962,000.00		919,911.19
		Free Delivery	-240,000.00		
		Free Receipt	240,000.00	-240,000.00	
C501044DS7	KROGER CO 4.6% 08-15-2027	Acquisitions	1,595,000.00	-1,594,681.00	
		Dispositions	-1,595,000.00		1,598,445.20
C501044DR9	KROGER CO 4.7% 08-15-2026				

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C501044DW8	KROGER CO 5.5%	09-15-2054	Acquisitions	1,280,000.00	-1,279,948.80
			Dispositions	-1,280,000.00	1,283,814.40
SBSFVBC2	KROGER CO 5.5%	09-15-2054	Acquisitions	4,815,000.00	-4,807,364.39
			Dispositions	-70,000.00	67,938.50
			Free Delivery	-140,000.00	
C501044DX6	KROGER CO 5.65%	09-15-2064	Acquisitions	1,908,000.00	-1,900,139.04
			Dispositions	-2,048,000.00	2,061,156.62
			Free Receipt	140,000.00	-139,423.20
SBSFVBD3	KROGER CO 5.65%	09-15-2064	Acquisitions	330,000.00	-328,531.50
			Dispositions	-100,000.00	97,062.00
			Free Delivery	-230,000.00	
C512807AW8	LAM RESH CORP 2.875% DUE 06-15-2050		Acquisitions	1,870,000.00	-1,870,096.00
			Dispositions	-230,000.00	219,528.92
			Free Receipt	230,000.00	-228,976.50
C512807AT5	LAM RESH CORP 4.875% DUE 03-15-2049		Acquisitions	3,299,000.00	-2,191,727.48
			Dispositions	-3,329,000.00	2,243,869.30
C517834AL1	LAS VEGAS SANDS CORP 6.2% 08-15-2034		Acquisitions	3,784,000.00	-3,624,969.55
			Dispositions	-1,981,000.00	1,832,917.66
SBQ1JDK8	LAS VEGAS SANDS CORP 6.2% 08-15-2034		Acquisitions	1,895,000.00	-1,892,517.55
			Dispositions	-1,895,000.00	1,910,311.60
C517834AE7	LAS VEGAS SANDS 3.5% DUE 08-18-2026		Acquisitions	1,500,000.00	-1,495,725.00
			Dispositions	440,000.00	-420,926.00
C532457BY3	LILLY ELI & CO 2.25% DUE 05-15-2050		Dispositions	-440,000.00	426,056.40
			Acquisitions	1,577,000.00	-968,097.57
C532457BT4	LILLY ELI & CO 3.95%	03-15-2049	Dispositions	-1,577,000.00	970,583.01
			Acquisitions	173,000.00	-143,641.90
			Dispositions	-173,000.00	141,922.28

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C532457CS5	LILLY ELI & CO 5.05%	08-14-2054			
		Acquisitions	3,816,000.00	-3,834,044.21	
		Dispositions	-2,941,000.00		2,975,435.44
		Free Delivery	-220,000.00		
SBSLSJY5	LILLY ELI & CO 5.05%	08-14-2054			
		Acquisitions	1,135,000.00	-1,129,438.50	
		Dispositions	-220,000.00		208,618.40
		Free Receipt	220,000.00	-218,922.00	
C532457CN6	LILLY ELI & CO 5.1% 02-09-2064				
		Acquisitions	5,948,000.00	-5,935,554.84	
		Dispositions	-5,508,000.00		5,339,128.35
		Free Delivery	-440,000.00		
SBSHRLG2	LILLY ELI & CO 5.1% 02-09-2064				
		Dispositions	-440,000.00		412,389.45
		Free Receipt	440,000.00	-439,420.71	
C53944YAV5	LLOYDS BKG GROUP PLC 8.0% 12-31-2099				
		Acquisitions	3,147,000.00	-3,085,626.10	
		Dispositions	-3,147,000.00		3,211,505.00
C539439AN9	LLOYDS BKG GROUP 5.3% DUE 12-01-2045				
		Dispositions	-210,000.00		193,697.70
		Free Delivery	-510,000.00		
SBD84H70	LLOYDS BKG GROUP 5.3% DUE 12-01-2045				
		Dispositions	-510,000.00		475,942.17
		Free Receipt	510,000.00	-516,201.60	
C539830AW9	LOCKHEED MARTIN CORP NT SER B STEP UP	06-01-2040			
		Acquisitions	460,000.00	-480,288.88	
		Dispositions	-144,000.00		155,626.56
C539830BT5	LOCKHEED MARTIN CORP SR NT 4.3%	06-15-2062			
		Dispositions	-200,000.00		165,566.00
		Free Delivery	-460,000.00		
SBN7T9V4	LOCKHEED MARTIN CORP SR NT 4.3%	06-15-2062			
		Dispositions	-460,000.00		373,394.15
		Free Receipt	460,000.00	-456,852.76	
C539830BN8	LOCKHEED MARTIN CORP 4.09%	09-15-2052			
		Acquisitions	847,000.00	-709,168.04	
		Dispositions	-464,000.00		397,716.10
		Free Delivery	-54,000.00		
SBF38WR6	LOCKHEED MARTIN CORP 4.09%	09-15-2052			

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C539830CE7	LOCKHEED MARTIN CORP 5.2% 02-15-2064	Dispositions	-54,000.00		43,622.15
		Free Receipt	54,000.00	-53,739.94	
		Acquisitions	887,000.00	-885,371.73	
		Dispositions	-857,000.00		851,387.51
SBPG2H14	LOCKHEED MARTIN CORP 5.2% 02-15-2064	Free Delivery	-30,000.00		
		Dispositions	-30,000.00		28,588.92
		Free Receipt	30,000.00	-30,817.95	
		Dispositions	-4,745,000.00		5,047,207.58
C539830BX6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Dispositions			
SBQXQQS6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Dispositions			
C539830BQ1	LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050	Acquisitions	1,000,000.00	-1,055,010.08	
		Dispositions	-1,200,000.00		1,347,228.00
		Acquisitions	1,817,000.00	-1,268,147.25	
		Dispositions	-1,817,000.00		1,203,355.12
C539830BD0	LOCKHEED MARTIN 3.8% DUE 03-01-2045	Acquisitions	3,356,000.00	-2,728,942.44	
		Dispositions	-2,517,000.00		2,091,725.41
		Acquisitions	1,970,000.00	-1,720,196.17	
		Dispositions	-1,578,000.00		1,347,389.40
C539830BB4	LOCKHEED MARTIN 4.07% DUE 12-15-2042	Dispositions			
C539830BK4	LOCKHEED MARTIN 4.5% DUE 05-15-2036	Dispositions			
SBDB6BN7	LOCKHEED MARTIN 4.5% DUE 05-15-2036	Dispositions	-250,000.00		238,291.50
		Free Delivery	-440,000.00		
		Dispositions	-440,000.00		417,333.56
		Free Receipt	440,000.00	-431,745.60	
C539830BL2	LOCKHEED MARTIN 4.7% DUE 05-15-2046	Dispositions			
C54438CPA4	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE	Acquisitions	605,000.00	-571,274.15	
		Dispositions	-605,000.00		563,843.52
		Dispositions	-50,000.00		60,534.50
		Free Delivery	-210,000.00		
SB4LSB85	LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE	Dispositions			
		Dispositions	-210,000.00		238,435.95
		Free Receipt	210,000.00	-322,694.13	

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C548661EM5	LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO	Acquisitions	1,394,000.00	-1,408,597.41	
		Dispositions	-7,365,000.00		7,483,137.61
C548661ER4	LOWE'S COMPANIES INC 5.75% 07-01-2053	Acquisitions	471,000.00	-469,236.71	
		Dispositions	-133,000.00		131,781.72
C548661EN3	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Acquisitions	295,000.00	-291,721.17	
		Dispositions	-295,000.00		290,183.34
C548661DN4	LOWES COS INC 3.7% DUE 04-15-2046	Acquisitions	3,285,000.00	-2,447,116.20	
		Dispositions	-1,102,000.00		825,102.45
SBD0SCD1	LOWES COS INC 3.7% DUE 04-15-2046	Dispositions	-1,030,000.00		768,785.48
C548661DZ7	LOWES COS INC 3% DUE 10-15-2050	Acquisitions	560,000.00	-352,930.84	
		Dispositions	-2,480,000.00		1,599,733.37
		Free Delivery	-750,000.00		
SBN4NTS6	LOWES COS INC 3% DUE 10-15-2050	Dispositions	-750,000.00		476,152.11
		Free Receipt	750,000.00	-756,666.57	
C548661DQ7	LOWES COS INC 4.05% DUE 05-03-2047	Acquisitions	932,000.00	-729,448.65	
		Dispositions	-495,000.00		386,634.60
C548661EJ2	LOWES COS INC 4.25% 04-01-2052	Acquisitions	1,779,000.00	-1,421,226.35	
		Dispositions	-3,054,000.00		2,460,120.35
C548661EF0	LOWES COS INC 4.45% 04-01-2062	Acquisitions	243,000.00	-193,145.47	
		Dispositions	-243,000.00		194,840.36
C548661CX3	LOWES COS INC 4.65 DUE 04-15-2042	Acquisitions	880,000.00	-802,517.04	
		Dispositions	-880,000.00		807,429.23
C50249AAD5	LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG	Acquisitions	3,144,000.00	-2,415,104.55	
		Dispositions	-3,144,000.00		2,478,101.22
C50249AAA1	LYB INTL FIN III LLC 4.2% DUE 10-15-2049	Acquisitions	2,631,000.00	-2,066,760.98	

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C50249AAJ2	LYB INTL FIN III 3.625% DUE 04-01-2051	Dispositions	-2,836,000.00		2,215,058.70
		Acquisitions	1,452,000.00	-1,054,489.54	
C552081AM3	LYONDELLBASELL 4.625% DUE 02-26-2055	Dispositions	-4,198,000.00		2,995,136.58
		Acquisitions	2,522,000.00	-2,088,919.72	
C502431AU3	L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034	Dispositions	-2,206,000.00		1,855,008.10
		Acquisitions	7,433,000.00	-7,475,806.89	
C502431AQ2	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	Dispositions	-7,433,000.00		7,453,376.32
		Acquisitions	5,387,000.00	-5,345,788.39	
C502431AV1	L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054	Dispositions	-5,387,000.00		5,518,243.11
		Acquisitions	794,000.00	-806,900.25	
SBSWWY52	L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054	Dispositions	-794,000.00		804,221.05
		Acquisitions	800,000.00	-843,829.00	
C502431AR0	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	Acquisitions	2,185,000.00	-2,205,563.50	
		Dispositions	-487,000.00		469,880.09
		Free Delivery	-90,000.00		
SBNXJJR4	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	Dispositions	-90,000.00		89,596.01
		Free Receipt	90,000.00	-89,714.70	
C552676AQ1	M D C HLDGS INC 6% DUE 01-15-2043	Dispositions	-590,000.00		628,593.50
		Free Delivery	-120,000.00		
SB82D1T8	M D C HLDGS INC 6% DUE 01-15-2043	Dispositions	-120,000.00		121,969.80
		Free Receipt	120,000.00	-119,086.89	
C575718AA9	MA INST TECH 5.6% DUE 07-01-2111	Dispositions	-2,177,000.00		2,392,138.23
		Free Delivery	-690,000.00		
SB4LWP63	MA INST TECH 5.6% DUE 07-01-2111	Dispositions	-690,000.00		728,104.10
		Free Receipt	690,000.00	-953,339.40	
C565849AM8	MARATHON OIL CORP 5.2% DUE 06-01-2045				

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C56585AAF9	MARATHON PETE CORP 6.5% DUE 03-01-2041	Acquisitions	561,000.00	-489,809.10	
		Dispositions	-2,178,000.00		1,940,946.27
SB6W1ZC9	MARATHON PETE CORP 6.5% DUE 03-01-2041	Dispositions	-720,000.00		771,351.30
		Free Delivery	-200,000.00		
C571748BT8	MARSH & MCLENNAN COMPANIES INC 5.45% 03-15-2053	Dispositions	-200,000.00		209,974.99
		Free Receipt	200,000.00	-255,074.79	
C571748BQ4	MARSH & MCLENNAN COS INC SR NT 2.9% 12-15-2051	Acquisitions	341,000.00	-339,148.37	
		Dispositions	-341,000.00		337,102.37
C571748BS0	MARSH & MCLENNAN FIXED 6.25% DUE 11-01-2052	Acquisitions	195,000.00	-124,156.50	
		Dispositions	-195,000.00		123,493.50
C571748BJ0	MARSH & MCLENNAN 4.9% DUE 03-15-2049	Acquisitions	565,000.00	-664,468.25	
		Dispositions	-565,000.00		662,377.75
C573284BB1	MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054	Acquisitions	368,000.00	-350,394.88	
		Dispositions	-4,368,000.00		4,072,864.53
C573284AX4	MARTIN MARIETTA MATLS INC 3.2% DUE 07-15-2051	Acquisitions	1,552,000.00	-1,520,512.16	
		Dispositions	-850,000.00		855,975.50
C574205JJ0	MARYLAND ST ECONOMIC DEV CORP REV 5.433%05-31-2056 BEO TAXABLE	Acquisitions	869,000.00	-606,005.84	
		Dispositions	-3,350,000.00		2,292,840.50
C57636QAT1	MASTERCARD INC 2.95% DUE 03-15-2051	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		67,673.89
		Free Delivery	-70,000.00		
		Free Receipt	70,000.00	-70,000.00	
SBMV3M61	MASTERCARD INC 2.95% DUE 03-15-2051	Dispositions	-2,025,000.00		1,433,539.65
		Free Delivery	-280,000.00		
C57636QAQ7	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Dispositions	-280,000.00		186,418.46
		Free Receipt	280,000.00	-277,348.40	

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SBMH9H80	MASTERCARD INC 3.85% DUE 03-26-2050 REG	Dispositions	-420,000.00		350,059.50
		Free Delivery	-350,000.00		
C578454AC4	MAYO CLINIC 4% DUE 11-15-2047	Dispositions	-350,000.00		277,274.29
		Free Receipt	350,000.00	-384,857.36	
SB9BC364	MAYO CLINIC 4% DUE 11-15-2047	Dispositions	-110,000.00		91,881.90
		Free Delivery	-260,000.00		
C58013MFH2	MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	Dispositions	-260,000.00		215,945.80
		Free Receipt	260,000.00	-260,000.00	
SBYVN663	MCDONALD'S CORP FIXED 4.45% DUE 09-01-2048	Dispositions	-80,000.00		68,861.60
		Free Delivery	-180,000.00		
C58013MFC3	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Dispositions	-180,000.00		153,112.45
		Free Receipt	180,000.00	-179,137.80	
SBDFC7W2	MCDONALDS CORP 4.45% DUE 03-01-2047 REG	Dispositions	-380,000.00		323,950.70
		Free Delivery	-140,000.00		
C58013MEZ3	MCDONALDS CORP 4.7% DUE 12-09-2035	Dispositions	-140,000.00		119,672.49
		Free Receipt	140,000.00	-139,770.40	
SBYWKWC1	MCDONALDS CORP 4.7% DUE 12-09-2035	Dispositions	-170,000.00		164,660.30
		Free Delivery	-370,000.00		
C58013MFA7	MCDONALDS CORP 4.875% DUE 12-09-2045	Dispositions	-370,000.00		356,813.42
		Free Receipt	370,000.00	-368,812.30	
SBYWKW98	MCDONALDS CORP 4.875% DUE 12-09-2045	Dispositions	-160,000.00		147,436.80
		Free Delivery	-370,000.00		
C58933YBB0	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	Dispositions	-370,000.00		338,085.94
		Free Receipt	370,000.00	-370,000.00	
		Dispositions	-5,820,000.00		3,697,157.90
		Free Delivery	-110,000.00		

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SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	Dispositions	-110,000.00		65,208.23
		Free Receipt	110,000.00	-107,409.50	
C58933YBA2	MERCK & CO INC NEW 2.35% DUE 06-24-2040	Dispositions	-60,000.00		41,659.20
		Free Delivery	-140,000.00		
SBMBQJY7	MERCK & CO INC NEW 2.35% DUE 06-24-2040	Dispositions	-140,000.00		95,903.42
		Free Receipt	140,000.00	-138,607.00	
C58933YBF1	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Dispositions	-60,000.00		38,090.40
		Free Delivery	-120,000.00		
SBLHM7Q0	MERCK & CO INC 2.75% DUE 12-10-2051 BEO	Acquisitions	815,000.00	-522,428.15	
		Dispositions	-120,000.00		74,390.88
		Free Receipt	120,000.00	-120,366.93	
C59261A2P1	MET TRANSN AUTH N Y REV UNREFUNDED BALANCE-TAXABLE- 5.175 11-15-2049	Dispositions	-45,000.00		41,612.51
		Free Delivery	-45,000.00		
		Free Receipt	335,000.00	222,148.85	
C30303M8J4	META PLATFORMS INC FIXED 4.45% DUE 08-15-2052	Acquisitions	2,585,000.00	-2,310,574.09	
		Dispositions	-4,488,000.00		3,921,390.92
C30303M8K1	META PLATFORMS INC 4.65% 08-15-2062	Acquisitions	2,258,000.00	-2,022,665.64	
		Dispositions	-1,431,000.00		1,293,075.40
C30303M8V7	META PLATFORMS INC 5.4% 08-15-2054	Acquisitions	10,588,000.00	-10,749,901.71	
		Dispositions	-4,032,000.00		4,155,348.27
		Free Delivery	-330,000.00		
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	Acquisitions	1,560,000.00	-1,554,770.52	
		Dispositions	-330,000.00		326,209.41
		Free Receipt	330,000.00	-329,606.18	
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	Acquisitions	11,314,000.00	-11,486,167.56	
		Dispositions	-5,791,000.00		6,010,607.89
		Free Delivery	-80,000.00		

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C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053	Free Receipt	80,000.00	-79,765.24	
		Acquisitions	2,582,000.00	-2,725,797.93	
		Dispositions	-2,582,000.00		2,772,376.30
C30303M8R6	META PLATFORMS INC 5.75% 05-15-2063	Acquisitions	3,135,000.00	-3,334,616.97	
		Dispositions	-2,071,000.00		2,120,824.68
		Dispositions	-1,435,000.00		1,516,427.75
C59156RCC0	METLIFE INC 5.0% 07-15-2052	Dispositions	-40,000.00		37,520.00
		Free Delivery	-100,000.00		
		Dispositions	-100,000.00		92,716.18
C59156RAP3	METLIFE INC 6.4% 12-15-2066	Free Receipt	100,000.00	-99,829.00	
		Dispositions	-720,000.00		741,213.90
		Free Delivery	-590,000.00		
SB1L8RP3	METLIFE INC 6.4% 12-15-2066	Dispositions	-590,000.00		612,914.57
		Free Receipt	590,000.00	-551,159.00	
		Dispositions	-3,435,000.00		3,435,000.00
C59261A2M8	METROPOLITAN TRANSN AUTH N Y REV 5.175% 11-15-2049	Free Receipt	3,435,000.00	3,433,813.21	
		Acquisitions	2,542,000.00	-1,801,603.12	
		Dispositions	-2,054,000.00		1,499,588.54
C594918CL6	MICROSOFT CORP SR NT 144A 2.5% 09-15-2050	Acquisitions	134,000.00	-83,673.49	
		Free Delivery	-134,000.00		
		Dispositions	-1,475,000.00		964,001.25
SBLDB073	MICROSOFT CORP SR NT 144A 2.5% 09-15-2050	Acquisitions	1,448,000.00	-923,439.52	
		Dispositions	-1,582,000.00		1,005,740.68
		Free Receipt	134,000.00	84,859.52	
SBT3CPZ5	MICROSOFT CORP SR NT 2.5% 09-15-2050	Dispositions	-1,925,000.00		1,270,272.15

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C594918CC6	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	14,000.00	-8,969.38	
		Dispositions	-6,871,000.00		4,437,581.89
C594918CD4	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Acquisitions	2,220,000.00	-1,432,665.12	
		Dispositions	-2,220,000.00		1,395,411.64
C594918CE2	MICROSOFT CORP 2.921% 03-17-2052 USD	Acquisitions	2,625,000.00	-1,928,024.78	
		Dispositions	-2,625,000.00		1,777,777.87
C594918BE3	MICROSOFT CORP 4% DUE 02-12-2055	Acquisitions	28,000.00	-23,720.20	
		Dispositions	-28,000.00		24,223.36
C595620AV7	MIDAMERICAN ENERGY CO 3.15% DUE 04-15-2050	Acquisitions	1,106,000.00	-775,729.16	
		Dispositions	-437,000.00		300,318.51
C595620AS4	MIDAMERICAN ENERGY CO 3.65% 08-01-2048	Acquisitions	915,000.00	-671,536.80	
		Dispositions	-915,000.00		726,052.95
C595620AR6	MIDAMERICAN ENERGY CO 3.95% 08-01-2047	Acquisitions	552,000.00	-426,773.16	
		Dispositions	-552,000.00		440,287.68
C595620AU9	MIDAMERICAN ENERGY CO 4.25% 07-15-2049	Acquisitions	110,000.00	-90,663.10	
		Dispositions	-110,000.00		92,819.10
C595620AP0	MIDAMERICAN ENERGY CO 4.25% 05-01-2046	Acquisitions	1,355,000.00	-1,112,736.37	
		Dispositions	-557,000.00		463,721.67
C595620AZ8	MIDAMERICAN ENERGY CO 5.3% 02-01-2055	Acquisitions	1,541,000.00	-1,486,002.39	
		Dispositions	-1,541,000.00		1,589,348.19
C595620AL9	MIDAMERICAN ENERGY 4.8% DUE 09-15-2043	Acquisitions	981,000.00	-913,744.17	
		Dispositions	-367,000.00		348,712.39
C595620AY1	MIDAMERICAN ENERGY 5.858% 09-15-2054	Acquisitions	1,605,000.00	-1,760,913.92	
		Dispositions	-4,496,000.00		4,730,393.48
C59562VAM9	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	Dispositions	-490,000.00		522,638.90

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SB1FTHZ2	MIDAMERICAN ENERGY 6.125% DUE 04-01-2036	Free Delivery	-1,093,000.00		
		Dispositions	-1,093,000.00		1,159,532.71
C597861AA1	MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050	Free Receipt	1,093,000.00	-1,197,498.87	
		Dispositions	-270,000.00		198,104.40
SBNG3S98	MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050	Free Delivery	-610,000.00		
		Dispositions	-610,000.00		438,885.29
C60687YDG1	MIZUHO FINANCIAL GROUP 5.594% 07-10-2035	Free Receipt	610,000.00	-610,000.00	
		Acquisitions	341,000.00	-337,303.56	
C609207AW5	MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050	Dispositions	-341,000.00		348,624.76
		Dispositions	-440,000.00		282,973.10
SBN6LBZ9	MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050	Free Delivery	-170,000.00		
		Dispositions	-170,000.00		102,598.21
C61767CAV0	MORGAN STANLEY BK 3.599% DUE 05-15-2050	Free Receipt	170,000.00	-169,054.80	
		Dispositions	-320,000.00		305,058.45
C61772BAC7	MORGAN STANLEY FIXED 3.217% DUE 04-22-2042	Free Delivery	-320,000.00		
		Free Receipt	320,000.00	-302,375.00	
C61747YEF8	MORGAN STANLEY 2.484% 09-16-2036	Acquisitions	3,696,000.00	-2,855,300.74	
		Dispositions	-5,387,000.00		4,202,573.28
C6174468Y8	MORGAN STANLEY 2.802% 01-25-2052	Free Delivery	-90,000.00		
		Free Receipt	90,000.00	-90,000.00	
C61744YAL2	MORGAN STANLEY 3.971% 07-22-2038	Acquisitions	1,362,000.00	-1,068,101.31	
		Dispositions	-2,072,000.00		1,653,523.01
		Free Delivery	-370,000.00		
		Free Receipt	370,000.00	-370,000.00	
		Acquisitions	5,098,000.00	-3,331,947.49	
		Dispositions	-5,279,000.00		3,451,488.02
		Acquisitions	2,853,000.00	-2,568,873.76	

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C61747YDY8	MORGAN STANLEY 4.3% DUE 01-27-2045	Dispositions	-2,853,000.00		2,486,880.31
		Acquisitions	3,197,000.00	-2,862,342.59	
C61746BEG7	MORGAN STANLEY 4.375% DUE 01-22-2047	Dispositions	-1,673,000.00		1,487,061.46
		Acquisitions	3,536,000.00	-3,150,976.01	
C61744YAR9	MORGAN STANLEY 4.457% 04-22-2039	Dispositions	-3,131,000.00		2,805,931.78
		Acquisitions	1,894,000.00	-1,772,703.24	
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035	Dispositions	-1,894,000.00		1,777,887.12
		Acquisitions	8,609,000.00	-8,668,196.21	
C61747YFG5	MORGAN STANLEY 5.424% 07-21-2034	Dispositions	-3,209,000.00		3,206,955.82
		Acquisitions	4,347,000.00	-4,268,927.88	
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035	Dispositions	-4,347,000.00		4,222,328.04
		Acquisitions	7,450,000.00	-7,452,166.75	
C6174468N2	MORGAN STANLEY 5.597% 03-24-2051	Dispositions	-5,845,000.00		5,787,435.64
		Acquisitions	3,346,000.00	-3,491,133.38	
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	Dispositions	-4,723,000.00		4,752,626.65
		Acquisitions	1,740,000.00	-1,740,000.00	
C61747YFM2	MORGAN STANLEY 5.94% 02-07-2039	Dispositions	-1,740,000.00		1,746,385.80
		Acquisitions	5,157,000.00	-5,088,437.33	
SBPTH7C7	MORGAN STANLEY 5.94% 02-07-2039	Dispositions	-5,157,000.00		5,140,820.29
		Acquisitions	1,915,000.00	-1,915,000.00	
C61747YFB6	MORGAN STANLEY 5.948% 01-19-2038	Dispositions	-1,703,000.00		1,732,384.25
		Acquisitions	1,703,000.00	-1,730,541.28	
C617482V92	MORGAN STANLEY 6.375% DUE 07-24-2042	Dispositions	-304,000.00		340,625.10
		Acquisitions	154,000.00	-169,803.48	
SB98G6S2	MORGAN STANLEY 6.375% DUE 07-24-2042	Dispositions	-350,000.00		
		Free Delivery	-350,000.00		

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C617446HD4	MORGAN STANLEY 7.25% DUE 04-01-2032	Dispositions	-350,000.00		389,748.04
		Free Receipt	350,000.00	-401,653.96	
SB4021X3	MORGAN STANLEY 7.25% DUE 04-01-2032	Dispositions	-130,000.00		149,121.70
		Free Delivery	-300,000.00		
C620076BW8	MOTOROLA SOLUTIONS INC SR NT 5.6% 06-01-2032	Dispositions	-300,000.00		341,597.49
		Free Receipt	300,000.00	-347,510.10	
C620076BT5	MOTOROLA SOLUTIONS INC 2.3% DUE 11-15-2030/08-14-2020 REG	Acquisitions	3,637,000.00	-3,735,307.71	
		Dispositions	-3,637,000.00		3,769,860.16
C620076BU2	MOTOROLA SOLUTIONS INC 2.75% DUE 05-24-2031 BEO	Acquisitions	4,736,000.00	-4,068,925.97	
		Dispositions	-4,736,000.00		4,039,033.78
C55336VAP5	MPLX LP FIXED 4.9% DUE 04-15-2058	Acquisitions	4,589,000.00	-3,916,833.80	
		Dispositions	-4,589,000.00		4,038,457.38
C55336VAL4	MPLX LP FIXED 5.2% DUE 03-01-2047	Acquisitions	211,000.00	-171,504.03	
		Dispositions	-647,000.00		540,412.93
SBYXT874	MPLX LP FIXED 5.2% DUE 03-01-2047	Dispositions	-20,000.00		18,057.40
		Free Delivery	-30,000.00		
C55336VBP4	MPLX LP FIXED 5.2% 12-01-2047	Dispositions	-30,000.00		27,218.63
		Free Receipt	30,000.00	-36,444.30	
C55336VBT6	MPLX LP SR NT 4.95% 03-14-2052	Acquisitions	1,299,000.00	-1,161,753.90	
		Dispositions	-1,739,000.00		1,552,218.44
C55336VAM2	MPLX LP 4.5% 04-15-2038	Acquisitions	557,000.00	-479,370.44	
		Dispositions	-11,557,000.00		10,020,637.96
SBYZGJX6	MPLX LP 4.5% 04-15-2038	Dispositions	-200,000.00		177,190.00
		Free Delivery	-440,000.00		
		Dispositions	-440,000.00		389,740.64
		Free Receipt	440,000.00	-434,768.40	

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C55336VAN0	MPLX LP 4.7% 04-15-2048	Acquisitions	1,611,000.00	-1,346,812.88	
		Dispositions	-1,611,000.00		1,354,214.97
C55336VAT7	MPLX LP 5.5% DUE 02-15-2049	Acquisitions	340,000.00	-320,334.40	
		Dispositions	-680,000.00		628,185.80
SBR830Q5	MPLX LP 5.5% 06-01-2034	Acquisitions	1,370,000.00	-1,353,258.60	
		Dispositions	-1,370,000.00		1,354,480.38
C55336VBW9	MPLX LP 5.65% 03-01-2053	Acquisitions	87,000.00	-80,791.68	
		Dispositions	-87,000.00		83,327.73
C55376CAD5	MSWF COML MTG TR 5.472% DUE 05-15-2056	Dispositions	-550,000.00		551,037.77
		Free Delivery	-550,000.00		
		Free Receipt	550,000.00	-555,483.12	
C631103AM0	NASDAQ INC SR NT 3.95% 03-07-2052	Acquisitions	779,000.00	-585,267.44	
		Dispositions	-779,000.00		628,653.00
C63111XAB7	NASDAQ INC 3.25% DUE 04-28-2050 REG	Acquisitions	649,000.00	-458,894.92	
		Dispositions	-649,000.00		459,011.74
C63111XAK7	NASDAQ INC 5.95% 08-15-2053	Acquisitions	924,000.00	-997,923.69	
		Dispositions	-2,100,000.00		2,147,782.82
C63111XAL5	NASDAQ INC 6.1% 06-28-2063	Acquisitions	422,000.00	-439,660.70	
		Dispositions	-700,000.00		750,407.00
C78009PEH0	NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030	Dispositions	-200,000.00		199,374.00
		Free Delivery	-430,000.00		
SBF19XW3	NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030	Dispositions	-430,000.00		427,369.15
		Free Receipt	430,000.00	-430,000.00	
C639057AQ1	NATWEST GROUP PLC 8.125% 12-31-2049	Acquisitions	2,714,000.00	-2,737,193.95	
		Dispositions	-2,714,000.00		2,779,367.50
C64110LBA3	NETFLIX INC 5.4% 08-15-2054				

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SBR2NKZ0	NETFLIX INC 5.4% 08-15-2054	Acquisitions	856,000.00	-854,202.40	
		Dispositions	-856,000.00		862,993.52
C437076CQ3	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	Acquisitions	2,362,000.00	-2,407,906.56	
		Dispositions	-2,362,000.00		2,513,929.04
C646139X83	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	Acquisitions	955,000.00	-782,230.95	
		Dispositions	-473,000.00		373,107.13
SB4WN3T4	NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE	Free Delivery	-500,000.00		
C64966SHM1	NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049	Dispositions	-500,000.00		569,329.15
		Free Receipt	500,000.00	-727,280.00	
SBQNXY3	NEW YORK N Y TAXABLE-FISCAL 2025-SUBSER D-1 5.094% 10-01-2049	Acquisitions	245,000.00	-245,000.00	
		Free Delivery	-245,000.00		
C64966SHN9	NEW YORK N Y 5.114% 10-01-2054	Dispositions	-245,000.00		238,337.98
		Free Receipt	245,000.00	-245,000.00	
SBPYRJ15	NEW YORK N Y 5.114% 10-01-2054	Acquisitions	210,000.00	-210,000.00	
		Free Delivery	-210,000.00		
SBD3J3M7	NEWELL BRANDS INC FIXED 5.75% DUE 04-01-2046	Dispositions	-210,000.00		203,378.57
		Free Receipt	210,000.00	-210,000.00	
C651639AV8	NEWMONT GOLDCORP 5.45% DUE 06-09-2044	Acquisitions	565,000.00	-450,587.50	
		Dispositions	-990,000.00		922,700.00
C651639AP1	NEWMONT MNG CORP 4.875 DUE 03-15-2042 REG	Acquisitions	80,000.00	-78,256.80	
		Dispositions	-80,000.00		81,516.80
C65339KCB4	NEXTERA ENERGY CAP HLDGS INC GTD JR SUB DEB SR P 3.8% 03-15-2082	Acquisitions	210,000.00	-189,664.80	
		Dispositions	-2,635,000.00		2,465,708.75
C65339KDB3	NEXTERA ENERGY CAPITAL 6.75% 06-15-2054	Acquisitions	940,000.00	-860,097.25	
		Dispositions	-940,000.00		871,850.00

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C654106AL7	NIKE INC FIXED 3.25% DUE 03-27-2040	Acquisitions	7,248,000.00	-7,261,138.50	
		Dispositions	-7,248,000.00		7,669,705.20
SBKSG5P9	NIKE INC FIXED 3.25% DUE 03-27-2040	Dispositions	-140,000.00		111,112.40
		Free Delivery	-300,000.00		
C65473QBF9	NISOURCE FIN CORP 4.375% 05-15-2047	Dispositions	-300,000.00		235,087.45
		Free Receipt	300,000.00	-298,122.00	
C65473QBC6	NISOURCE FIN CORP 4.8% DUE 02-15-2044	Acquisitions	803,000.00	-687,539.18	
		Dispositions	-7,294,000.00		5,956,826.54
C65473PAR6	NISOURCE INC 6.95% 11-30-2054	Acquisitions	382,000.00	-339,154.88	
		Dispositions	-382,000.00		352,681.50
C65535HBV0	NOMURA HLDGS INC 5.783% DUE 07-03-2034	Acquisitions	2,405,000.00	-2,405,000.00	
		Dispositions	-2,405,000.00		2,420,031.25
C655844CS5	NORFOLK SOUTHERN CORP 5.35% 08-01-2054	Acquisitions	1,175,000.00	-1,175,000.00	
		Dispositions	-1,175,000.00		1,179,047.50
SBRZW957	NORFOLK SOUTHERN CORP 5.35% 08-01-2054	Acquisitions	798,000.00	-800,933.12	
		Dispositions	-798,000.00		764,778.66
C655844CL0	NORFOLK SOUTHN CORP SR NT 2.9% 08-25-2051	Dispositions	-985,000.00		977,366.25
		Acquisitions	1,223,000.00	-820,628.13	
C655844CH9	NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055	Dispositions	-165,000.00		101,399.10
		Acquisitions	763,000.00	-479,708.67	
C655844CU0	NORFOLK SOUTHN CORP 5.95% 03-15-2064	Dispositions	-763,000.00		507,981.52
		Acquisitions	115,000.00	-120,824.75	
C655844CF3	NORFOLK SOUTHN 3.05% DUE 05-15-2050	Dispositions	-115,000.00		115,868.25
		Acquisitions	1,561,000.00	-1,081,138.35	
C655844CD8	NORFOLK SOUTHN 3.4% DUE 11-01-2049	Dispositions	-147,000.00		97,959.33
		Acquisitions			

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C665772CU1	NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052	Acquisitions	1,008,000.00	-761,223.63	
		Dispositions	-1,008,000.00		762,877.08
C665772CY3	NORTHERN STS PWR CO MINN 5.4% 03-15-2054	Acquisitions	226,000.00	-147,672.92	
		Dispositions	-226,000.00		156,556.98
C665772CJ6	NORTHN STS PWR CO 3.4 DUE 08-15-2042	Acquisitions	162,000.00	-158,397.12	
		Dispositions	-162,000.00		160,234.20
C665772CP2	NORTHN STS PWR CO 3.6% DUE 05-15-2046	Acquisitions	517,000.00	-387,994.26	
		Dispositions	-517,000.00		397,683.34
C665772CL1	NORTHN STS PWR CO 4.125% DUE 05-15-2044	Acquisitions	470,000.00	-360,979.58	
		Dispositions	-470,000.00		371,713.60
C665772CE7	NORTHN STS PWR CO 5.35% DUE 11-01-2039	Acquisitions	472,000.00	-382,521.24	
		Dispositions	-472,000.00		403,674.35
C666807BJ0	NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045	Acquisitions	509,000.00	-524,544.86	
		Dispositions	-509,000.00		538,023.18
C666807CJ9	NORTHROP GRUMMAN CORP 4.95% 03-15-2053	Acquisitions	1,310,000.00	-1,027,383.09	
		Dispositions	-1,310,000.00		1,114,658.71
C666807CM2	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	Acquisitions	739,000.00	-702,296.20	
		Dispositions	-367,000.00		326,824.51
SBS2G0M3	NORTHROP GRUMMAN CORP 5.2% 06-01-2054	Acquisitions	240,000.00	-228,441.60	
		Dispositions	-240,000.00		221,589.60
C666807BU5	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	Acquisitions	3,067,000.00	-3,038,971.47	
		Dispositions	-500,000.00		510,850.00
SBMF33S6	NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050	Acquisitions	1,278,000.00	-1,318,676.94	
		Dispositions	-1,598,000.00		1,612,472.26
		Free Delivery	-120,000.00		
		Dispositions	-120,000.00		114,960.30

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C666807BP6	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Free Receipt	120,000.00	-153,259.57	
		Acquisitions	581,000.00	-491,967.56	
		Dispositions	-2,225,000.00		1,868,278.87
		Free Delivery	-390,000.00		
SBF15KD1	NORTHROP GRUMMAN 4.03% DUE 10-15-2047	Dispositions	-390,000.00		313,368.46
		Free Receipt	390,000.00	-389,391.60	
C666807BH4	NORTHROP GRUMMAN 4.75% DUE 06-01-2043	Acquisitions	1,861,000.00	-1,789,703.43	
		Dispositions	-1,152,000.00		1,101,316.88
		Free Delivery	-410,000.00		
		Dispositions	-410,000.00		372,893.80
C666807BD3	NORTHROP GRUMMAN 5.05% DUE 11-15-2040	Free Receipt	410,000.00	-472,574.20	
		Acquisitions	849,000.00	-858,739.23	
C666807BT8	NORTHROP GRUMMAN 5.15% DUE 05-01-2040	Dispositions	-849,000.00		845,862.00
		Acquisitions	837,000.00	-849,312.57	
C62947AAG8	NP SPE X LP 3.67% DUE 03-19-2051	Dispositions	-1,930,000.00		349,614.72
		Free Delivery	-1,930,000.00		
		Free Receipt	1,930,000.00	-1,534,500.79	1,512,183.71
		Acquisitions	738,000.00	-553,780.44	
C670346AW5	NUCOR CORP NT 3.85% 04-01-2052	Dispositions	-738,000.00		587,507.04
		Acquisitions	399,000.00	-355,788.30	
C670346AQ8	NUCOR CORP 4.4% DUE 05-01-2048	Dispositions	-399,000.00		356,283.06
		Acquisitions	548,000.00	-414,706.28	
C67077MAX6	NUTRIEN LTD FIXED 3.95% DUE 05-13-2050	Dispositions	-548,000.00		419,691.28
		Acquisitions	1,508,000.00	-1,540,352.83	
C67077MBB3	NUTRIEN LTD 5.8% DUE 03-27-2053	Dispositions	-1,176,000.00		1,184,112.08
		Acquisitions			
C67066GAJ3	NVIDIA CORP FIXED 3.7% DUE 04-01-2060				

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C67066GAG9	NVIDIA CORP 3.5% DUE 04-01-2040	Dispositions	-470,000.00		358,743.80
		Free Delivery	-320,000.00		
		Free Receipt	320,000.00	-348,162.37	
C62954HAL2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042	Acquisitions	1,415,000.00	-1,151,970.58	
		Dispositions	-775,000.00		647,236.60
C62954HAU2	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041	Acquisitions	1,794,000.00	-1,277,464.63	
		Dispositions	-574,000.00		411,081.58
C62954HAN8	NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 11-30-2051	Acquisitions	2,723,000.00	-2,024,873.62	
		Dispositions	-2,110,000.00		1,657,805.90
C674599DG7	OCCIDENTAL PETE CORP SR NT 0% DUE 10-10-2036 REG	Acquisitions	1,609,000.00	-1,072,944.84	
		Dispositions	-2,354,000.00		1,552,435.20
C674599DF9	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	Acquisitions	283,000.00	-153,753.90	
		Dispositions	-283,000.00		152,418.14
SBK8VN61	OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036	Acquisitions	203,000.00	-209,609.68	
		Dispositions	-4,453,000.00		4,652,438.98
C674599DL6	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	Acquisitions	440,000.00	-458,766.00	
		Dispositions	1,338,000.00	-1,419,495.63	
SBKVKRK7	OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046	Dispositions	-3,948,000.00		4,193,104.31
		Free Delivery	-1,210,000.00		
		Dispositions	-1,210,000.00		1,249,397.77
C674599EM3	OCCIDENTAL PETE CORP 6.05% 10-01-2054	Free Receipt	1,210,000.00	-1,555,031.94	
		Acquisitions	930,000.00	-925,833.60	
SBPDY898	OCCIDENTAL PETE CORP 6.05% 10-01-2054	Dispositions	-930,000.00		957,686.10
		Acquisitions	1,100,000.00	-1,107,337.00	
C674599DE2	OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031	Dispositions	-290,000.00		325,516.30
		Free Delivery	-640,000.00		

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SBKXCDZ8	OCCIDENTAL PETE FIXED 7.875% DUE 09-15-2031	Dispositions	-640,000.00		716,668.14
		Free Receipt	640,000.00	-877,542.14	
C674599CL7	OCCIDENTAL PETE 4.1% DUE 02-15-2047	Acquisitions	453,000.00	-335,962.92	
		Dispositions	-453,000.00		338,834.94
C674599CN3	OCCIDENTAL PETE 4.2% DUE 03-15-2048	Acquisitions	1,062,000.00	-813,119.70	
		Dispositions	-1,062,000.00		832,894.74
C674599CJ2	OCCIDENTAL PETE 4.4% DUE 04-15-2046	Acquisitions	857,000.00	-687,201.01	
		Dispositions	-2,607,000.00		2,080,322.38
C674599CF0	OCCIDENTAL PETE 4.625% DUE 06-15-2045	Acquisitions	166,000.00	-127,971.06	
		Dispositions	-166,000.00		136,410.50
C677632PA3	OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111	Free Delivery	-410,000.00		
SB5VY9Z3	OH ST UNIV GEN RCPTS TAXABLE-SER A 4.8 DUE 06-01-2111	Dispositions	-410,000.00		356,285.58
		Free Receipt	410,000.00	-433,932.60	
C677415CU3	OHIO POWER CO SR NT 2.9% 10-01-2051	Acquisitions	4,262,000.00	-2,667,751.69	
		Dispositions	-1,411,000.00		887,377.90
C677415CQ2	OHIO PWR CO 4.15% DUE 04-01-2048	Acquisitions	4,493,000.00	-3,473,449.22	
		Dispositions	-2,367,000.00		1,989,013.77
C677415CV1	OHIO PWR CO 5.0% 06-01-2033	Acquisitions	3,718,000.00	-3,601,837.31	
		Dispositions	-2,316,000.00		2,283,971.46
C677415CW9	OHIO PWR CO 5.65% 06-01-2034	Acquisitions	6,256,000.00	-6,328,166.41	
		Dispositions	-4,939,000.00		5,054,482.74
C677704A65	OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE	Free Delivery	-395,000.00		
SBJ7N929	OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE	Dispositions	-395,000.00		369,115.48
		Free Receipt	395,000.00	-458,682.78	
C6789084B7	OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE				

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SBNM40F5	OKLAHOMA DEV FIN AUTH REV 5.087% 02-01-2052 BEO TAXABLE	Free Delivery	-560,000.00		
		Dispositions	-560,000.00		541,917.38
C68233JBR4	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	Free Receipt	560,000.00	-560,000.00	
		Dispositions	-120,000.00		82,165.20
SBK6FDG5	ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049	Free Delivery	-280,000.00		
		Dispositions	-280,000.00		188,831.33
C68233JBV5	ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG	Free Receipt	280,000.00	-279,472.90	
		Acquisitions	543,000.00	-420,260.28	
C68233JBB9	ONCOR ELEC 3.75% DUE 04-01-2045	Dispositions	-543,000.00		423,225.06
		Acquisitions	873,000.00	-699,358.60	
C682691AH3	ONEMAIN FINANCE CORP 6.625% 05-15-2029	Dispositions	-873,000.00		681,970.14
		Acquisitions	3,340,000.00	-3,340,000.00	
C682680BC6	ONEOK INC NEW FIXED 4.5% DUE 03-15-2050	Dispositions	-3,340,000.00		3,373,400.00
		Acquisitions	185,000.00	-150,985.90	
C682680BX0	ONEOK INC NEW 4.25% 09-15-2046	Dispositions	-185,000.00		154,099.45
		Dispositions	-320,000.00		256,390.30
		Free Delivery	-170,000.00		
SBSNW020	ONEOK INC NEW 4.25% 09-15-2046	Free Receipt	490,000.00	380,916.20	
		Dispositions	-170,000.00		133,693.78
C682680AZ6	ONEOK INC NEW 4.45% DUE 09-01-2049	Free Receipt	170,000.00	-132,154.60	
		Acquisitions	126,000.00	-101,752.56	
C682680AT0	ONEOK INC NEW 4.95% DUE 07-13-2047	Dispositions	-126,000.00		105,561.54
		Acquisitions	138,000.00	-120,994.26	
C682680AV5	ONEOK INC NEW 5.2% DUE 07-15-2048	Dispositions	-286,000.00		255,632.44
		Acquisitions	1,475,000.00	-1,331,902.74	
		Dispositions	-1,107,000.00		1,015,109.46

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C682680BF9	ONEOK INC NEW 7.15% DUE 01-15-2051 REG	Acquisitions	595,000.00	-672,677.01	
		Dispositions	-297,000.00		344,546.73
C682680CF8	ONEOK INC 5.7% 11-01-2054	Acquisitions	3,430,000.00	-3,321,210.69	
		Dispositions	-2,094,000.00		2,025,672.78
C682680BN2	ONEOK INC 6.625% DUE 09-01-2053	Acquisitions	1,160,000.00	-1,254,714.00	
		Dispositions	-5,181,000.00		5,651,380.68
		Free Delivery	-390,000.00		
SBMZ6BW5	ONEOK INC 6.625% DUE 09-01-2053	Dispositions	-390,000.00		421,576.59
		Free Receipt	390,000.00	-388,077.30	
C68389XBZ7	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Acquisitions	813,000.00	-655,783.78	
		Dispositions	-813,000.00		658,945.99
C68389XBY0	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Acquisitions	183,000.00	-128,246.76	
		Dispositions	-183,000.00		125,189.67
SBM5M639	ORACLE CORP FIXED 3.85% DUE 04-01-2060	Dispositions	-890,000.00		596,246.60
C68389XCB9	ORACLE CORP FIXED 4.1% DUE 03-25-2061	Acquisitions	4,780,000.00	-3,432,785.60	
		Dispositions	-5,235,000.00		3,899,539.56
		Free Delivery	-570,000.00		
SBMYLXD6	ORACLE CORP FIXED 4.1% DUE 03-25-2061	Dispositions	-570,000.00		418,362.75
		Free Receipt	570,000.00	-570,145.25	
C68389XCK9	ORACLE CORP FIXED 6.9% DUE 11-09-2052	Acquisitions	1,885,000.00	-2,213,144.85	
		Dispositions	-1,335,000.00		1,545,806.90
		Free Delivery	-550,000.00		
SBQ69756	ORACLE CORP FIXED 6.9% DUE 11-09-2052	Dispositions	-2,115,000.00		2,447,794.65
		Free Receipt	550,000.00	-642,262.50	
C68389XBW4	ORACLE CORP 3.6% DUE 04-01-2040 REG	Acquisitions	648,000.00	-500,260.32	
		Dispositions	-648,000.00		509,937.12

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SBM5M628	ORACLE CORP 3.6% DUE 04-01-2040 REG	Acquisitions	1,020,000.00	-784,910.40	
C68389XB2	ORACLE CORP 3.6% DUE 04-01-2050 REG	Acquisitions	16,252,000.00	-11,700,040.04	
		Dispositions	-13,862,000.00		10,197,827.98
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Dispositions	-800,000.00		588,616.00
C68389XCA1	ORACLE CORP 3.95% DUE 03-25-2051	Acquisitions	10,918,000.00	-8,342,313.67	
		Dispositions	-3,277,000.00		2,640,872.28
		Free Delivery	-370,000.00		
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051	Dispositions	-370,000.00		279,647.18
		Free Receipt	370,000.00	-369,660.51	
C68389XBF1	ORACLE CORP 4.125% DUE 05-15-2045	Acquisitions	2,997,000.00	-2,433,498.54	
		Dispositions	-6,397,000.00		5,144,928.49
C68389XBG9	ORACLE CORP 4.375% DUE 05-15-2055	Acquisitions	3,490,000.00	-2,940,952.27	
		Dispositions	-12,224,000.00		9,608,381.95
C68389XAW5	ORACLE CORP 4.5% DUE 07-08-2044	Acquisitions	2,293,000.00	-1,933,986.02	
		Dispositions	-984,000.00		871,691.50
C68389XCP8	ORACLE CORP 4.9% 02-06-2033	Dispositions	-490,000.00		477,882.30
		Free Delivery	-10,000.00		
SBMWS997	ORACLE CORP 4.9% 02-06-2033	Dispositions	-10,000.00		9,837.35
		Free Receipt	10,000.00	-9,993.00	
C68389XB3	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	108,000.00	-84,025.08	
		Dispositions	-4,506,000.00		3,672,111.53
		Free Delivery	-560,000.00		
SBY7RD02	ORACLE CORP 4% DUE 07-15-2046	Acquisitions	772,000.00	-624,625.14	
		Dispositions	-3,060,000.00		2,291,643.24
		Free Receipt	560,000.00	-602,434.35	
C68389XBQ7	ORACLE CORP 4% 11-15-2047				

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SBD390R1	ORACLE CORP 4% 11-15-2047	Acquisitions	1,670,000.00	-1,372,818.12	
		Dispositions	-831,000.00		664,932.96
C68389XAM7	ORACLE CORP 5.375 DUE 07-15-2040	Acquisitions	1,472,000.00	-1,165,102.48	
C68389XCU7	ORACLE CORP 5.375% 09-27-2054	Acquisitions	5,618,000.00	-5,248,865.11	
		Dispositions	-3,060,000.00		2,992,809.34
SBLFBZX2	ORACLE CORP 5.375% 09-27-2054	Acquisitions	5,784,000.00	-5,707,330.58	
		Dispositions	-2,458,000.00		2,407,127.40
		Free Delivery	-300,000.00		
C68389XCV5	ORACLE CORP 5.5% 09-27-2064	Dispositions	-300,000.00		283,846.82
		Free Receipt	300,000.00	-299,157.00	
C68389XCQ6	ORACLE CORP 5.55% 02-06-2053	Acquisitions	4,351,000.00	-4,314,974.09	
		Dispositions	-4,351,000.00		4,232,827.68
C68389XAE5	ORACLE CORP 6.5% DUE 04-15-2038	Acquisitions	2,200,000.00	-2,202,298.90	
		Dispositions	-2,200,000.00		2,193,848.12
S9F4M44L	OTC CASH COLLATERAL PAYABLE TO STATE STREET BANK	Acquisitions	805,000.00	-875,896.35	
		Dispositions	-805,000.00		891,612.72
S9F4M44U	OTC CASH COLLATERAL RECEIVABLE FROM STATE STREET BANK	Acquisitions	970,000.00	-970,000.00	
		Dispositions	-970,000.00		970,000.00
S9A32GFL	OTC DER CASH COLL PAY TO BARCLAYS	Acquisitions	960,000.00	-960,000.00	
		Dispositions	-1,710,000.00		1,710,000.00
S9A32GRL	OTC DER CASH COLL PAY TO DEUTSCHE	Acquisitions	230,000.00	-230,000.00	
		Dispositions	-450,000.00		450,000.00
CABA999US3	OTC DER CASH COLL PAY TO UBSSEC	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
		Acquisitions	840,000.00	-840,000.00	
		Dispositions	-950,000.00		950,000.00

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S9A32GFU	OTC DER CASH COLL REC FROM BARCLAYS	Acquisitions	1,230,000.00	-1,230,000.00	
		Dispositions	-1,230,000.00		1,230,000.00
S9A32GKU	OTC DER CASH COLL REC FROM BNP PARIBAS	Acquisitions	260,000.00	-260,000.00	
		Dispositions	-260,000.00		260,000.00
S9A32GRU	OTC DER CASH COLL REC FROM DEUTSCHE	Acquisitions	1,160,000.00	-1,160,000.00	
		Dispositions	-1,160,000.00		1,160,000.00
S9A32HNU	OTC DER CASH COLL RECEIVABLE FROM UBSSEC	Acquisitions	1,060,000.00	-1,060,000.00	
		Dispositions	-1,640,000.00		1,640,000.00
S9D85KJU	OTC DER CASH COLLATERAL RECEIVABLE FROM TORANTO DOMINION US	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A32FGL	OTC DERIVATIVE CASH COLL PAY TO BK OF AMER	Acquisitions	2,185,000.00	-2,185,000.00	
		Dispositions	-2,760,000.42		2,760,000.42
S9A32GLL	OTC DERIVATIVE CASH COLL PAY TO CITIBANK	Acquisitions	1,570,000.00	-1,570,000.00	
		Dispositions	-1,230,000.00		1,230,000.00
S9A32GTL	OTC DERIVATIVE CASH COLL PAY TO GOLDMAN SACHS	Acquisitions	8,950,000.00	-8,950,000.00	
		Dispositions	-8,950,000.00		8,950,000.00
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC	Acquisitions	820,000.00	-820,000.00	
		Dispositions	-830,000.00		830,000.00
S9A32HML	OTC DERIVATIVE CASH COLL PAY TO RBS GREENWICH	Acquisitions	940,000.00	-940,000.00	
		Dispositions	-940,000.00		940,000.00
S9A32GLU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMCITIBANK	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		300,000.00
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Acquisitions	180,000.00	-180,000.00	
		Dispositions	-180,000.00		180,000.00
S9A32HMU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMRBS GREENWICH	Acquisitions	260,000.00	-260,000.00	

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S9A32HHU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM JP MORGAN CHASE BANK NA	Dispositions	-50,000.00		50,000.00
		Acquisitions	1,170,000.00	-1,170,000.00	
S9A32GTU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM USD GSAMUS33	Dispositions	-1,070,000.00		1,070,000.00
		Acquisitions	570,000.00	-570,000.00	
S9A32HHL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO JP MORGAN CHASE BANK NA	Dispositions	-560,000.00		560,000.00
		Acquisitions	850,000.00	-850,000.00	
S9A32HKL	OTC DERIVATIVE CASH COLLATERAL PAYABLE TO MORGAN STANLEY	Dispositions	-2,030,000.00		2,030,000.00
		Acquisitions	970,000.00	-970,000.00	
S9B3VLUW	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM ANZ ANZBGB2L	Dispositions	-970,000.00		970,000.00
		Acquisitions	110,000.00	-110,000.00	
S9A32FGU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM BANK OF AMERICA BOFAUS6S	Dispositions	-110,000.00		110,000.00
		Acquisitions	590,000.00	-590,000.00	
S9A32HKU	OTC DERIVATIVE CASH COLLATERAL RECEIVABLE FROM MS COLMSUSD0	Dispositions	-740,000.00		740,000.00
		Acquisitions	500,000.00	-500,000.00	
C69047QAD4	OVINTIV INC 7.1% 07-15-2053	Dispositions	-500,000.00		500,000.00
SBNSP148	OVINTIV INC 7.1% 07-15-2053	Acquisitions	3,283,000.00	-3,592,627.59	
		Dispositions	-1,012,000.00		1,120,830.48
C694308JQ1	PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040	Acquisitions	1,435,000.00	-1,278,514.30	
		Dispositions	-1,055,000.00		913,640.55
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	12,455,000.00	-11,335,622.90	
		Dispositions	-1,053,000.00		911,866.44
C694308JH1	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Acquisitions	1,523,000.00	-1,151,013.76	
		Dispositions	-1,156,000.00		883,683.12
SBMYXXQ5	PAC GAS & ELEC CO 3.3% DUE 08-01-2040	Free Delivery	-170,000.00		
		Dispositions	-170,000.00		127,451.55

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C694308JJ7	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Free Receipt	170,000.00	-169,151.70	
		Acquisitions	9,624,000.00	-6,529,521.26	
		Dispositions	-8,988,000.00		6,343,381.02
		Free Delivery	-180,000.00		
SBMYR011	PAC GAS & ELEC CO 3.5% DUE 08-01-2050	Dispositions	-180,000.00		125,289.20
		Free Receipt	180,000.00	-178,864.20	
C694308KT3	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	Acquisitions	2,008,000.00	-2,054,796.36	
		Dispositions	-2,008,000.00		2,064,131.67
SBTFK546	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	Acquisitions	2,000,000.00	-1,990,380.00	
C694308JG3	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Dispositions	-60,000.00		51,520.20
		Free Delivery	-130,000.00		
SBMYXXW1	PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG	Dispositions	-130,000.00		111,372.68
		Free Receipt	130,000.00	-129,864.80	
C694308HY6	PACIFIC GAS & ELEC CO 3.95% 12-01-2047	Acquisitions	2,723,000.00	-2,095,158.55	
		Dispositions	-959,000.00		704,211.56
C694308HD2	PACIFIC GAS & ELEC CO 4.6% 06-15-2043	Acquisitions	793,000.00	-687,871.99	
		Dispositions	-117,000.00		96,145.92
C694308HH3	PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044	Acquisitions	493,000.00	-442,556.24	
		Dispositions	-538,000.00		475,362.06
SBSNW1M7	PACIFIC GAS & ELEC CO 5.8% 05-15-2034	Acquisitions	960,000.00	-958,809.60	
		Dispositions	-960,000.00		937,640.80
C694308KK2	PACIFIC GAS & ELEC CO 6.7% 04-01-2053	Acquisitions	2,142,000.00	-2,384,774.80	
		Dispositions	-790,000.00		838,381.01
SBN7B2Q6	PACIFIC GAS & ELEC CO 6.7% 04-01-2053	Dispositions	-580,000.00		631,985.40
C694308KH9	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	Acquisitions	2,270,000.00	-2,577,339.28	

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SBNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	Dispositions	-1,534,000.00		1,712,456.81
C694308HA8	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	Dispositions	-3,031,000.00		3,223,377.31
SB7MTCC9	PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042	Acquisitions	438,000.00	-333,830.46	
C694308HL4	PACIFIC GAS & ELECTRIC 4.3% 03-15-2045	Dispositions	-145,000.00		106,248.75
C695114CY2	PACIFICORP 2.9% 06-15-2052 USD	Acquisitions	845,000.00	-705,373.66	
		Dispositions	-428,000.00		345,293.28
C695114DE5	PACIFICORP 5.8% 01-15-2055	Acquisitions	288,000.00	-169,132.64	
		Dispositions	-288,000.00		167,934.70
		Acquisitions	730,000.00	-725,612.70	
		Dispositions	-400,000.00		395,856.90
SBRXGPG4	PACIFICORP 5.8% 01-15-2055	Free Delivery	-330,000.00		
		Dispositions	-330,000.00		328,337.27
		Free Receipt	330,000.00	-328,016.70	
C69703NAE4	PALMER SQUARE LN FDG 2024-1 LTD / SR SECD DEFERRABLE NT B 6.10198% 10-15-2032	Acquisitions	660,000.00	-660,000.00	
		Dispositions	-660,000.00		659,993.34
		Free Delivery	-660,000.00		
		Free Receipt	660,000.00	-660,000.00	
C92556HAE7	PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062	Acquisitions	2,443,000.00	-2,229,596.25	
		Dispositions	-2,443,000.00		2,162,055.00
C70450YAJ2	PAYPAL HLDGS INC FIXED 3.25% DUE 06-01-2050	Dispositions	-750,000.00		523,015.08
		Free Delivery	-480,000.00		
		Free Receipt	480,000.00	-485,994.05	
C693304AW7	PECO ENERGY CO FIXED 3.9% DUE 03-01-2048	Acquisitions	421,000.00	-332,766.82	
		Dispositions	-215,000.00		174,706.85
C693304BE6	PECO ENERGY CO FIXED 4.375% DUE 08-15-2052	Acquisitions	808,000.00	-717,490.87	
		Dispositions	-808,000.00		734,195.26

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C693304BC0	PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051	Acquisitions	569,000.00	-352,764.21	
		Dispositions	-133,000.00		85,143.94
C693304BA4	PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051	Acquisitions	261,000.00	-168,444.18	
		Dispositions	-261,000.00		178,544.88
C693304AX5	PECO ENERGY CO 3% DUE 09-15-2049	Acquisitions	502,000.00	-352,634.92	
		Dispositions	-502,000.00		351,123.90
C693304BG1	PECO ENERGY CO 5.25% 09-15-2054	Acquisitions	2,862,000.00	-2,872,741.76	
		Dispositions	-1,205,000.00		1,241,154.05
C717081EU3	PFIZER INC FIXED 3.9% 03-15-2039	Acquisitions	2,797,000.00	-2,482,770.01	
		Dispositions	-1,041,000.00		893,927.52
C717081CY7	PFIZER INC NT 7.2 DUE 03-15-2039	Dispositions	-10,000.00		11,956.20
		Free Delivery	-20,000.00		
SB8MJDB2	PFIZER INC NT 7.2 DUE 03-15-2039	Dispositions	-20,000.00		23,550.93
		Free Receipt	20,000.00	-28,489.98	
C717081EZ2	PFIZER INC 2.55% DUE 05-28-2040	Acquisitions	2,474,000.00	-1,861,420.33	
		Dispositions	-378,000.00		267,349.68
		Free Delivery	-60,000.00		
SBM9ZYF2	PFIZER INC 2.55% DUE 05-28-2040	Dispositions	-60,000.00		42,154.15
		Free Receipt	60,000.00	-59,627.40	
C717081FA6	PFIZER INC 2.7% DUE 05-28-2050	Acquisitions	3,902,000.00	-2,719,733.02	
		Dispositions	-5,000,000.00		3,340,145.40
C717081EJ8	PFIZER INC 4.1% 09-15-2038	Acquisitions	1,563,000.00	-1,463,297.07	
		Dispositions	-1,020,000.00		924,985.15
C717081ED1	PFIZER INC 4.125% DUE 12-15-2046	Acquisitions	1,391,000.00	-1,145,502.41	
		Dispositions	-1,391,000.00		1,157,562.38
C717081EK5	PFIZER INC 4.2% 09-15-2048				

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C717081DE0	PFIZER INC 4.3% DUE 06-15-2043	Acquisitions	2,210,000.00	-1,979,753.09	
		Dispositions	-1,235,000.00		1,077,690.56
C717081DK6	PFIZER INC 4.4% DUE 05-15-2044	Acquisitions	1,973,000.00	-1,724,910.63	
		Dispositions	-1,591,000.00		1,382,221.80
SBMMB3K5	PFIZER INC 4.4% DUE 05-15-2044	Acquisitions	3,020,000.00	-2,706,805.96	
		Dispositions	-1,556,000.00		1,374,498.70
		Free Delivery	-110,000.00		
		Dispositions	-110,000.00		96,467.45
C717081EV1	PFIZER INC 4% DUE 03-15-2049	Free Receipt	110,000.00	-109,795.65	
		Acquisitions	624,000.00	-552,945.12	
C716973AF9	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	Dispositions	-624,000.00		546,393.12
		Acquisitions	1,667,000.00	-1,646,112.38	
SBQ66T73	PFIZER INVESTMENT ENTER 5.11% 05-19-2043	Dispositions	-7,187,000.00		6,863,037.66
		Free Delivery	-20,000.00		
		Dispositions	-20,000.00		19,062.68
		Free Receipt	20,000.00	-19,600.00	
C716973AG7	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Acquisitions	18,877,000.00	-18,858,445.24	
		Dispositions	-14,037,000.00		13,571,004.85
SBQ66T84	PFIZER INVESTMENT ENTER 5.3% 05-19-2053	Free Delivery	-500,000.00		
		Dispositions	-2,170,000.00		2,114,477.68
C716973AH5	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	Free Receipt	500,000.00	-499,255.00	
		Acquisitions	2,168,000.00	-2,146,832.56	
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	Dispositions	-2,468,000.00		2,374,456.04
		Free Delivery	-660,000.00		
		Dispositions	-660,000.00		619,408.92
		Free Receipt	660,000.00	-647,176.20	
C69331CAM0	PG&E CORP 7.375% 03-15-2055	Acquisitions	2,140,000.00	-2,156,605.40	

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SBQXJKM7	PG&E CORP 7.375% 03-15-2055	Dispositions	-1,337,000.00		1,394,486.34
		Acquisitions	1,300,000.00	-1,300,000.00	
C718172AW9	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Dispositions	-1,300,000.00		1,365,091.00
		Dispositions	-160,000.00		130,544.20
SB83KB65	PHILIP MORRIS INTL 4.125% DUE 03-04-2043	Free Delivery	-80,000.00		
		Dispositions	-80,000.00		66,550.43
C718172AP4	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Free Receipt	80,000.00	-73,887.99	
		Dispositions	-190,000.00		167,079.60
SB94Q147	PHILIP MORRIS INTL 4.5% DUE 03-20-2042	Free Delivery	-220,000.00		
		Dispositions	-220,000.00		193,427.55
C718547AW2	PHILLIPS 66 COMPANY 5.65% 06-15-2054	Free Receipt	220,000.00	-222,859.84	
		Acquisitions	570,000.00	-557,391.60	
C718546BA1	PHILLIPS 66 3.3% DUE 03-15-2052	Dispositions	-570,000.00		573,465.60
		Acquisitions	1,696,000.00	-1,138,252.16	
C720186AK1	PIEDMONT NAT GAS 3.64% DUE 11-01-2046	Dispositions	-1,696,000.00		1,162,675.84
		Dispositions	-750,000.00		547,669.80
SBD82QD3	PIEDMONT NAT GAS 3.64% DUE 11-01-2046	Free Delivery	-460,000.00		
		Dispositions	-460,000.00		335,308.38
C723787AQ0	PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG	Free Receipt	460,000.00	-449,700.60	
		Acquisitions	4,179,000.00	-3,629,043.60	
C723787AR8	PIONEER NAT RES CO 2.15% DUE 01-15-2031	Dispositions	-2,519,000.00		2,179,694.88
		Acquisitions	4,497,000.00	-3,879,176.45	
C725906AN1	PLACER DOME INC 6.45% DUE 10-15-2035	Dispositions	-2,531,000.00		2,163,739.80
		Acquisitions	342,000.00	-371,709.54	
C72650RBH4	PLAINS ALL AMERN PIPELN L P/PAA 4.9% 02-15-2045	Dispositions	-342,000.00		392,968.26

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C72650RBC5	PLAINS ALL AMERN 4.3% DUE 01-31-2043	Acquisitions	199,000.00	-168,675.49	
		Dispositions	-199,000.00		167,482.38
SB92Y2L7	PLAINS ALL AMERN 4.3% DUE 01-31-2043	Acquisitions	506,000.00	-400,164.99	
		Dispositions	-601,000.00		479,370.44
C72650RBE1	PLAINS ALL AMERN 4.7 DUE 06-15-2044	Dispositions	-1,338,000.00		1,062,398.76
		Acquisitions	247,000.00	-200,107.05	
C72650RAR3	PLAINS ALL AMERN 6.65% DUE 01-15-2037	Dispositions	-629,000.00		520,646.13
		Acquisitions	260,000.00	-272,214.80	
C693475BS3	PNC FINANCIAL SERVICES 5.939% 08-18-2034	Dispositions	-260,000.00		279,141.20
		Acquisitions	1,876,000.00	-1,990,574.53	
C693475BD6	PNC FINANCIAL SERVICES 6.0% DUE 12-31-2049 BEO	Dispositions	-2,618,000.00		2,737,288.24
		Acquisitions	1,718,000.00	-1,661,084.00	
C693475BC8	PNC FINL SVCS GROUP INC 3.4% DUE 12-31-2049/09-15-2026 REG	Dispositions	-1,718,000.00		1,679,736.25
		Acquisitions	3,586,000.00	-3,141,936.25	
C693475BM6	PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034	Dispositions	-3,586,000.00		3,154,010.00
		Acquisitions	1,710,000.00	-1,680,989.20	
C693475BZ7	PNC FINL SVCS GROUP INC 5.401% 07-23-2035	Dispositions	-1,710,000.00		1,704,324.64
		Acquisitions	5,832,000.00	-5,852,169.22	
C693475BW4	PNC FINL SVCS GROUP INC 5.676% 01-22-2035	Dispositions	-2,009,000.00		2,099,765.80
		Acquisitions	5,919,000.00	-5,929,227.30	
C693475BP9	PNC FINL SVCS GROUP INC 6.25% 12-31-2049	Dispositions	-5,567,000.00		5,713,692.81
		Acquisitions	1,718,000.00	-1,623,335.50	
SBN30MP6	PNC FINL SVCS GROUP INC 6.25% 12-31-2049	Dispositions	-1,718,000.00		1,678,121.25
		Dispositions	-1,000,000.00		942,064.00
C693475BU8	PNC FINL SVCS GROUP INC 6.875% 10-20-2034	Acquisitions	2,298,000.00	-2,482,120.78	

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C73358XJB9	PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053	Dispositions	-1,759,000.00		1,932,725.24
SBPXYP86	PORT AUTH N Y & N J MUNI 5.072% DUE 07-15-2053	Free Delivery	-330,000.00		
C73358WCX0	PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40	Dispositions	-330,000.00		317,282.29
SB3WV4Q5	PORT AUTH N Y & N J 5.647 ONE HUNDRED SIXTY(FIFTH) 11-01-40	Free Receipt	330,000.00	-330,000.00	
		Free Delivery	-1,000,000.00		
		Dispositions	-1,000,000.00		1,035,029.40
C69352PAT0	PPL CAPITAL FUNDING INC 5.25% 09-01-2034	Free Receipt	1,000,000.00	-1,251,979.53	
		Acquisitions	3,340,000.00	-3,387,980.10	
C29273RAR0	PROGRESS ENERGY 6.5% DUE 02-01-2042	Dispositions	-1,262,000.00		1,295,386.25
		Acquisitions	363,000.00	-374,654.37	
C743263AP0	PROGRESS ENERGY 6% DUE 12-01-2039	Dispositions	-874,000.00		923,378.45
		Dispositions	-640,000.00		662,515.20
SB3R2N66	PROGRESS ENERGY 6% DUE 12-01-2039	Free Delivery	-1,440,000.00		
		Dispositions	-1,440,000.00		1,485,533.41
C743315BA0	PROGRESSIVE CORP OH 3.7% DUE 03-15-2052 BEO	Free Receipt	1,440,000.00	-1,626,824.76	
		Acquisitions	446,000.00	-350,542.62	
C743315AX1	PROGRESSIVE CORP 3.95% DUE 03-26-2050	Dispositions	-290,000.00		215,414.44
		Acquisitions	416,000.00	-355,605.12	
C74340XBJ9	PROLOGIS L P 4.375% DUE 09-15-2048	Dispositions	-416,000.00		360,867.52
		Acquisitions	543,000.00	-466,170.93	
C74340XBP5	PROLOGIS LP 3.0% DUE 04-15-2050	Dispositions	-543,000.00		455,473.83
		Acquisitions	122,000.00	-83,781.06	
C74432QBD6	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037	Dispositions	-122,000.00		80,678.60
		Dispositions	-120,000.00		134,293.20
		Free Delivery	-280,000.00		

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SBFNXZP0	PRUDENTIAL FINL INC MED TRM NTS BOOK TRANCHE # TR 00028 6.625 12-01-2037	Dispositions	-280,000.00		312,204.31
		Free Receipt	280,000.00	-313,752.31	
C74456QBT2	PUB SVC ELEC & GAS 3.6% DUE 12-01-2047	Acquisitions	110,000.00	-82,978.50	
		Dispositions	-110,000.00		83,122.60
C74456QCG9	PUB SVC ELEC GAS CO SECD MEDIUM TRANCHE # TR 00055 3% 03-01-2051	Acquisitions	1,142,000.00	-781,253.62	
		Dispositions	-1,142,000.00		826,431.14
C74456QCM6	PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053	Acquisitions	88,000.00	-84,596.16	
		Dispositions	-88,000.00		84,487.92
SBLNMF37	PUBLIC SERVICE ELECTRIC 5.125% DUE 03-15-2053	Dispositions	-883,000.00		864,774.88
C744448CU3	PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051	Acquisitions	693,000.00	-407,471.00	
		Dispositions	-693,000.00		416,278.17
C74456QCP9	PUBLIC SVC ELEC GAS CO SECD MEDIUM TERM 5.45% 08-01-2053	Acquisitions	346,000.00	-374,112.50	
		Dispositions	-346,000.00		345,647.08
C74456QCR5	PUBLIC SVC ELEC 5.45% 03-01-2054	Acquisitions	1,874,000.00	-1,862,756.00	
		Dispositions	-1,874,000.00		1,892,996.06
S9M62S8U	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 95.078125 31750NN85	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,375.00
S9M65UVU	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 95.15625 31750NOI2	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,062.50
S9M61K9U	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 96.1796875 31750NN02	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,515.63
S9M6PLFU	PUT BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 95.65625 31750NUV6	Acquisitions	2,900,000.00	0.00	
		Dispositions	-2,900,000.00		13,820.30
S9M6TCAU	PUT BONDOPT CHASUS33 06/06/2024 FNCL 5% 06/13/2024 96.1953125 31750NVZ6	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		6,781.25

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S9M93HMU	PUT BONDOPT CHASUS33 10/08/2024 FNCL 4% 10/15/2024 91.109375 31750OQH0	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		5,843.75
S9M7MGFU	PUT BONDOPT SBNYUS33 06/06/2024 FNCL 5% 06/13/2024 95.65625 31750O7U2	Acquisitions	1,200,000.00	0.00	
		Dispositions	-1,200,000.00		3,750.00
S9MXXY8U	PUT BONDOPT SBNYUS33 12/05/2024 FNCL 5% 12/12/2024 94.96875 31750PGV7	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,281.25
S9MXKTLU	PUT SWO EUR BARCGB33 P 2.49% / R 6MEURIB 317U7BJA9 04/11/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,805.90
S9MXSN2U	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U7EUA0 18/11/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,964.66
S9MXRDRU	PUT SWO EUR BARCGB33 P 2.56% / R 6MEURIB 317U7DNA0 15/11/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		2,735.84
S9M9QDWU	PUT SWO EUR BARCGB33 P 2.58% / R 6MEURIB 317U6Y1A9 23/09/2024	Acquisitions	1,900,000.00	0.00	
		Dispositions	-1,900,000.00		3,220.72
S9M9U32U	PUT SWO EUR BARCGB33 P 2.61% / R 6MEURIB 317U6ZYA0 03/10/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,909.06
S9M59FXU	PUT SWO EUR BARCGB33 P 2.68% / R 6MEURIB 317U4UEA5 05/02/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,919.95
S9M9728U	PUT SWO EUR BARCGB33 P 2.76% / R 6MEURIB 317U6PTA8 02/09/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		4,734.70
S9M5EWGU	PUT SWO EUR BARCGB33 P 2.77% / R 6MEURIB 317U4W8A8 12/02/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,943.48
S9M5LVBU	PUT SWO EUR BARCGB33 P 2.87% / R 6MEURIB 317U4YGA5 23/02/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,419.30
S9M66C7U	PUT SWO EUR BARCGB33 P 2.9% / R 6MEURIB 317U56ZA4 20/03/2024	Acquisitions	1,600,000.00	0.00	

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S9M7WY7U	PUT SWO EUR BARCGB33 P 3.109% / R 6MEURIB 317U63GA1 24/06/2024	Dispositions	-1,600,000.00		2,808.16
		Acquisitions	1,600,000.00	0.00	
S9MXC13U	PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024	Dispositions	-1,600,000.00		2,371.00
		Acquisitions	900,000.00	0.00	
S9M9HKSU	PUT SWO EUR BNPAFRPP P 2.6% / R 6MEURIB 317U6V3A3 13/09/2024	Dispositions	-900,000.00		2,309.33
		Acquisitions	1,100,000.00	0.00	
S9M5SZMU	PUT SWO EUR BNPAFRPP P 2.75% / R 6MEURIB 317U50VA1 01/03/2024	Dispositions	-1,100,000.00		3,162.48
		Acquisitions	1,100,000.00	0.00	
S9M57F6U	PUT SWO EUR BNPAFRPP P 2.751% / R 6MEURIB 317U4TBA1 02/02/2024	Dispositions	-1,100,000.00		3,495.01
		Acquisitions	1,000,000.00	0.00	
S9M5QW9U	PUT SWO EUR BNPAFRPP P 2.76% / R 6MEURIB 317U50A30 29/02/2024	Dispositions	-1,000,000.00		4,479.36
		Acquisitions	1,100,000.00	0.00	
S9M5WTEU	PUT SWO EUR BNPAFRPP P 2.81% / R 6MEURIB 317U52KA9 07/03/2024	Dispositions	-1,100,000.00		3,400.18
		Acquisitions	1,000,000.00	0.00	
S9M5BX1U	PUT SWO EUR BNPAFRPP P 2.82% / R 6MEURIB 317U4UXA4 09/02/2024	Dispositions	-1,000,000.00		3,142.62
		Acquisitions	1,000,000.00	0.00	
S9M5BCQU	PUT SWO EUR BNPAFRPP P 2.839% / R 6MEURIB 317U4UOA4 08/02/2024	Dispositions	-1,000,000.00		4,185.63
		Acquisitions	1,100,000.00	0.00	
S9M5HX7U	PUT SWO EUR BNPAFRPP P 2.87% / R 6MEURIB 317U4XSA4 19/02/2024	Dispositions	-1,100,000.00		4,534.67
		Acquisitions	1,100,000.00	0.00	
S9M5NPYU	PUT SWO EUR BNPAFRPP P 2.9% / R 6MEURIB 317U4ZCA6 26/02/2024	Dispositions	-1,100,000.00		3,735.48
		Acquisitions	1,100,000.00	0.00	
S9M68LLU	PUT SWO EUR BNPAFRPP P 2.92% / R 6MEURIB 317U58IA9 22/03/2024	Dispositions	-1,100,000.00		3,777.37
		Acquisitions	1,000,000.00	0.00	
S9M7BTVU	PUT SWO EUR BNPAFRPP P 2.96% / R 6MEURIB 317U5RWA1 20/05/2024	Dispositions	-1,000,000.00		2,890.47
		Acquisitions			

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S9M7KHBU	PUT SWO EUR BNPAFRPP P 3.07% / R 6MEURIB 317U5WGA8 03/06/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		1,701.84
S9MXHS3U	PUT SWO EUR BOFAUS6S P 2.41% / R 6MEURIB 317U7AOA5 01/11/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,769.70
S9MX683U	PUT SWO EUR CHASUS33 P 2.49% / R 6MEURIB 317U75JA2 16/10/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,934.10
S9M9RPDU	PUT SWO EUR CHASUS33 P 2.65% / R 6MEURIB 317U6Z1A6 27/09/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,705.72
S9M6T87U	PUT SWO EUR CHASUS33 P 2.77% / R 6MEURIB 317U5IKA4 25/04/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,565.14
S9M64ZHU	PUT SWO EUR CHASUS33 P 2.8% / R 6MEURIB 317U56JA2 15/03/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,839.20
S9M6EYUU	PUT SWO EUR CHASUS33 P 2.81% / R 6MEURIB 317U5CUA6 05/04/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,714.83
S9M78XPU	PUT SWO EUR CHASUS33 P 2.88% / R 6MEURIB 317U5OTA2 15/05/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,476.88
S9M76A2U	PUT SWO EUR CHASUS33 P 2.889% / R 6MEURIB 317U5NSA5 13/05/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,918.07
S9M7AUKU	PUT SWO EUR CHASUS33 P 2.96% / R 6MEURIB 317U5QEA3 17/05/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,984.10
S9M7HBEU	PUT SWO EUR CHASUS33 P 2.97% / R 6MEURIB 317U5URA0 29/05/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,083.14
S9M7T01U	PUT SWO EUR CHASUS33 P 3% / R 6MEURIB 317U60PA7 17/06/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		3,700.62
		Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		2,739.24

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S9M6NDJU	PUT SWO EUR CITIUS33 P 2.81% / R 6MEURIB 317U5GGA3 15/04/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,062.25
S9M6X05U	PUT SWO EUR CITIUS33 P 2.827% / R 6MEURIB 317U5LDA5 02/05/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,602.86
S9M6G25U	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5EDA1 08/04/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		3,115.18
S9M6PAVU	PUT SWO EUR CITIUS33 P 2.85% / R 6MEURIB 317U5GKA8 18/04/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,972.42
S9M61ZFU	PUT SWO EUR CITIUS33 P 2.89% / R 6MEURIB 317U54IA8 12/03/2024	Acquisitions	1,800,000.00	0.00	
		Dispositions	-1,800,000.00		3,281.25
S9M6CCQU	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U5ATA2 28/03/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,222.16
S9M8RC0U	PUT SWO EUR CITIUS33 P 2.97% / R 6MEURIB 317U6HXA1 05/08/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		2,761.44
S9M6KJXU	PUT SWO EUR GSCMUS33 P 2.77% / R 6MEURIB 317U5F8A4 12/04/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,832.95
S9M5UPHU	PUT SWO EUR GSCMUS33 P 2.8% / R 6MEURIB 317U51SA3 05/03/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		2,765.31
S9M78A9U	PUT SWO EUR GSCMUS33 P 2.84% / R 6MEURIB 317U5OQA5 15/05/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,082.85
S9M8WBMU	PUT SWO EUR GSCMUS33 P 2.86% / R 6MEURIB 317U6LJA8 15/08/2024	Acquisitions	1,100,000.00	0.00	
		Dispositions	-1,100,000.00		2,880.11
S9M8CKTU	PUT SWO EUR GSCMUS33 P 2.88% / R 6MEURIB 317U6BVA6 15/07/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,865.22
S9M79UXU	PUT SWO EUR GSCMUS33 P 2.93% / R 6MEURIB 317U5P5A5 16/05/2024	Acquisitions	1,100,000.00	0.00	

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S9M7MX7U	PUT SWO EUR GSCMUS33 P 2.95% / R 6MEURIB 317U5XBA1 10/06/2024	Dispositions	-1,100,000.00		3,623.81
		Acquisitions	1,300,000.00	0.00	
S9M7FA7U	PUT SWO EUR GSCMUS33 P 3.02% / R 6MEURIB 317U5UJA9 28/05/2024	Dispositions	-1,300,000.00		2,241.82
		Acquisitions	1,000,000.00	0.00	
S9M82WYU	PUT SWO EUR GSCMUS33 P 3.03% / R 6MEURIB 317U65EA8 28/06/2024	Dispositions	-1,000,000.00		1,768.95
		Acquisitions	1,000,000.00	0.00	
S9MYFY6U	PUT SWO EUR MSCSUS33 P 2.38% / R 6MEURIB 317U7NZA5 27/12/2024	Dispositions	-1,000,000.00		2,865.71
		Acquisitions	800,000.00	0.00	
S9M73FNU	PUT SWO EUR MSCSUS33 P 2.777% / R 6MEURIB 317U5M9A8 07/05/2024	Dispositions	-800,000.00		2,129.17
		Acquisitions	1,000,000.00	0.00	
S9M5FW0U	PUT SWO EUR MSCSUS33 P 2.8% / R 6MEURIB 317U4WIA7 16/02/2024	Dispositions	-1,000,000.00		3,097.38
		Acquisitions	1,800,000.00	0.00	
S9M8VMKU	PUT SWO EUR MSCSUS33 P 2.91% / R 6MEURIB 317U6LGA1 12/08/2024	Dispositions	-1,800,000.00		6,859.39
		Acquisitions	1,400,000.00	0.00	
S9M89HMU	PUT SWO EUR MSCSUS33 P 3.12% / R 6MEURIB 317U6AIA3 11/07/2024	Dispositions	-1,400,000.00		1,903.83
		Acquisitions	1,700,000.00	0.00	
S9MX4Z9U	PUT SWO EUR RBOSGB2RTCM P 2.39% / R 6MEURIB 317U73UA4 14/10/2024	Dispositions	-1,700,000.00		2,714.49
		Acquisitions	1,000,000.00	0.00	
S9M9EXPU	PUT SWO EUR RBOSGB2RTCM P 2.62% / R 6MEURIB 317U6UEA3 09/09/2024	Dispositions	-1,000,000.00		1,555.16
		Acquisitions	1,400,000.00	0.00	
S9M8TDNU	PUT SWO EUR RBOSGB2RTCM P 2.95% / R 6MEURIB 317U6IUA2 09/08/2024	Dispositions	-1,400,000.00		2,621.07
		Acquisitions	1,000,000.00	0.00	
S9M8DWBU	PUT SWO EUR RBOSGB2RTCM P 2.97% / R 6MEURIB 317U6CLA5 17/07/2024	Dispositions	-1,000,000.00		1,497.87
		Acquisitions	1,800,000.00	0.00	
S9M8BGWU	PUT SWO EUR RBOSGB2RTCM P 3.04% / R 6MEURIB 317U6BCA7 15/07/2024	Dispositions	-1,800,000.00		3,102.05
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S9M74UYU	PUT SWO EUR UBSWUS33 P 2.875% / R 6MEURIB 317U5MOA1 09/05/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,720.01
S9M86FWU	PUT SWO GBP BARCGB33 P 4.07% / R 1DSONIA 317U67BA7 05/07/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		2,583.01
S9M9UV9U	PUT SWO GBP CHASUS33 P 3.85% / R 1DSONIA 317U6ZWA2 03/10/2024	Acquisitions	1,000,000.00	0.00	
		Dispositions	-1,000,000.00		3,945.98
S9M84QJU	PUT SWO GBP CHASUS33 P 4.15% / R 1DSONIA 317U65XA7 03/07/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,101.36
S9M9MSJU	PUT SWO GBP CITIUS33 P 3.77% / R 1DSONIA 317U6W5A9 20/09/2024	Acquisitions	900,000.00	0.00	
		Dispositions	-900,000.00		3,623.85
S9M6A22U	PUT SWO GBP GSCMUS33 P 4.1% / R 1DSONIA 317U5A0A3 28/03/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,481.53
S9M78WGU	PUT SWO USD BARCGB33 P 4.41% / R 1DSOFR 317U5OXA7 05/15/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,996.48
S9M9RQMU	PUT SWO USD BNPAFRPP P 3.595% / R 1DSOFR 317U6YYA3 09/27/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		3,255.00
S9M9PXWU	PUT SWO USD BNPAFRPP P 3.605% / R 1DSOFR 317U6XWA7 09/23/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,030.00
S9M81G6U	PUT SWO USD BNPAFRPP P 4.41% / R 1DSOFR 317U64VA2 06/28/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,100.00
S9MX428U	PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,893.75
S9M75TVU	PUT SWO USD BOFAUS6S P 4.328% / R 1DSOFR 317U5NMA1 05/10/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,025.00
		Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,600.00

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S9M7MU4U	PUT SWO USD BOFAUS6S P 4.35% / R 1DSOFR 317U5XSA3 07/08/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,750.00
S9M76F6U	PUT SWO USD BOFAUS6S P 4.41% / R 1DSOFR 317U5ODA9 05/13/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,760.00
S9MX6APU	PUT SWO USD CHASUS33 P 3.385% / R 1DSOFR 317U74UA2 10/15/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,100.00
S9MX4T9U	PUT SWO USD CHASUS33 P 3.395% / R 1DSOFR 317U74KA3 10/15/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		2,680.00
S9MX5KLU	PUT SWO USD CHASUS33 P 3.4% / R 1DSOFR 317U74MA1 10/15/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,345.00
S9M9WBBU	PUT SWO USD CHASUS33 P 3.515% / R 1DSOFR 317U70TA2 10/04/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,887.50
S9M9CS9U	PUT SWO USD CHASUS33 P 3.615% / R 1DSOFR 317U6SNA8 09/06/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,840.00
S9M9GGBU	PUT SWO USD CHASUS33 P 3.64% / R 1DSOFR 317U6UZA0 09/12/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,660.00
S9M9GFYU	PUT SWO USD CHASUS33 P 3.678% / R 1DSOFR 317U6UUA5 09/12/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		7,040.00
S9M5SRHU	PUT SWO USD CHASUS33 P 3.7% / R 1DSOFR 317U51FA7 03/01/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,040.00
S9M6KLNU	PUT SWO USD CHASUS33 P 3.95% / R 1DSOFR 317U5FGA5 04/12/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		5,865.00
S9M6A62U	PUT SWO USD CHASUS33 P 4.1% / R 1DSOFR 317U5AMA9 03/28/2024	Acquisitions	1,700,000.00	0.00	
		Dispositions	-1,700,000.00		6,226.25
S9M65TQU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U56SA2 03/18/2024	Acquisitions	3,200,000.00	0.00	

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S9M86HHU	PUT SWO USD CHASUS33 P 4.25% / R 1DSOFR 317U67EA4 07/05/2024	Dispositions	-3,200,000.00		8,480.00
		Acquisitions	3,300,000.00	0.00	
S9M7EV4U	PUT SWO USD CHASUS33 P 4.47% / R 1DSOFR 317U5TUA9 05/24/2024	Dispositions	-3,300,000.00		8,085.00
		Acquisitions	800,000.00	0.00	
S9M7JTAU	PUT SWO USD CHASUS33 P 4.48% / R 1DSOFR 317U5VIA8 06/03/2024	Dispositions	-800,000.00		3,230.00
		Acquisitions	1,600,000.00	0.00	
S9M5FY2U	PUT SWO USD CITIUS33 P 3.86% / R 1DSOFR 317U4WVA2 02/16/2024	Dispositions	-1,600,000.00		6,460.00
		Acquisitions	1,600,000.00	0.00	
S9M8K88U	PUT SWO USD CITIUS33 P 4.06% / R 1DSOFR 317U6F5A6 07/26/2024	Dispositions	-1,600,000.00		7,120.00
		Acquisitions	1,000,000.00	0.00	
S9M6W53U	PUT SWO USD CITIUS33 P 4.13% / R 1DSOFR 317U5L4A5 05/01/2024	Dispositions	-1,000,000.00		3,790.00
		Acquisitions	1,600,000.00	0.00	
S9M75PMU	PUT SWO USD CITIUS33 P 4.385% / R 1DSOFR 317U5NPA8 05/10/2024	Dispositions	-1,600,000.00		4,320.00
		Acquisitions	1,500,000.00	0.00	
S9MX274U	PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024	Dispositions	-1,500,000.00		5,100.00
		Acquisitions	1,400,000.00	0.00	
S9MX1WEU	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024	Dispositions	-1,400,000.00		4,987.50
		Acquisitions	1,400,000.00	0.00	
S9MX9LQU	PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024	Dispositions	-1,400,000.00		5,092.50
		Acquisitions	1,400,000.00	0.00	
S9MXFE6U	PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024	Dispositions	-1,400,000.00		4,165.00
		Acquisitions	2,700,000.00	0.00	
S9MXDK2U	PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024	Dispositions	-2,700,000.00		8,721.00
		Acquisitions	1,400,000.00	0.00	
S9MXJB2U	PUT SWO USD GSCMUS33 P 3.515% / R 1DSOFR 317U7BGA2 11/04/2024	Dispositions	-1,400,000.00		4,382.00
		Dispositions			

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S9M9NVAU	PUT SWO USD GSCMUS33 P 3.537% / R 1DSOFR 317U6XCA9 09/23/2024	Acquisitions	2,700,000.00	0.00	
		Dispositions	-2,700,000.00		9,585.00
S9M9MTZU	PUT SWO USD GSCMUS33 P 3.547% / R 1DSOFR 317U6WGA7 09/20/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,356.25
S9M9QWXU	PUT SWO USD GSCMUS33 P 3.551% / R 1DSOFR 317U6YOA4 09/26/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,480.00
S9M9MTWU	PUT SWO USD GSCMUS33 P 3.57% / R 1DSOFR 317U6W8A6 09/20/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,512.50
S9M9LYZU	PUT SWO USD GSCMUS33 P 3.605% / R 1DSOFR 317U6W3A1 09/19/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,037.50
S9M9KH5U	PUT SWO USD GSCMUS33 P 3.631% / R 1DSOFR 317U6VUA3 09/16/2024	Acquisitions	3,100,000.00	0.00	
		Dispositions	-3,100,000.00		12,245.00
S9M9CM1U	PUT SWO USD GSCMUS33 P 3.632% / R 1DSOFR 317U6SPA6 09/06/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,325.00
S9M9KH3U	PUT SWO USD GSCMUS33 P 3.648% / R 1DSOFR 317U6VQA8 09/16/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		7,680.00
S9M58SBU	PUT SWO USD GSCMUS33 P 3.725% / R 1DSOFR 317U4U3A7 02/05/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,381.25
S9M5F24U	PUT SWO USD GSCMUS33 P 3.86% / R 1DSOFR 317U4WXA0 02/16/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		4,020.00
S9MXSV1U	PUT SWO USD GSCMUS33 P 3.865% / R 1DSOFR 317U7EXA7 11/18/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,750.00
S9M8XHKU	PUT SWO USD GSCMUS33 P 3.882% / R 1DSOFR 317U6M8A8 08/16/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,378.75
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,325.00

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S9M6G66U	PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U5EOA9 04/08/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,625.00
S9M91M1U	PUT SWO USD GSCMUS33 P 3.908% / R 1DSOFR 317U6N0A4 08/19/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,100.00
S9M5MVUU	PUT SWO USD GSCMUS33 P 3.91% / R 1DSOFR 317U4Z9A0 02/26/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,130.00
S9M8UL8U	PUT SWO USD GSCMUS33 P 3.919% / R 1DSOFR 317U6L9A9 08/12/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		4,620.00
S9M5H12U	PUT SWO USD GSCMUS33 P 3.94% / R 1DSOFR 317U4XXA8 02/20/2024	Acquisitions	4,600,000.00	0.00	
		Dispositions	-4,600,000.00		11,040.00
S9M8WAJU	PUT SWO USD GSCMUS33 P 3.945% / R 1DSOFR 317U6LPA1 08/15/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,680.00
S9M94UQU	PUT SWO USD GSCMUS33 P 3.949% / R 1DSOFR 317U6OLA9 08/26/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,407.50
S9MXUF8U	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U7FJA0 11/22/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		6,028.75
S9M95WVU	PUT SWO USD GSCMUS33 P 3.961% / R 1DSOFR 317U6OZA4 08/26/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,056.25
S9M92VKU	PUT SWO USD GSCMUS33 P 3.963% / R 1DSOFR 317U6NGA7 08/20/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,362.50
S9M5LSDU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U4YHA4 02/23/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		3,760.00
S9MXWMUU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U7GXA2 11/25/2024	Acquisitions	1,300,000.00	0.00	
		Dispositions	-1,300,000.00		5,866.25
S9M94URU	PUT SWO USD GSCMUS33 P 3.993% / R 1DSOFR 317U6OPA5 08/26/2024	Acquisitions	1,500,000.00	0.00	

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S9MYFLOU	PUT SWO USD GSCMUS33 P 4.015% / R 1DSOFR 317U7OGA4 12/26/2024	Dispositions	-1,500,000.00		5,475.00
		Acquisitions	1,300,000.00	0.00	
S9M8TEWU	PUT SWO USD GSCMUS33 P 4.029% / R 1DSOFR 317U6J9A4 08/09/2024	Dispositions	-1,300,000.00		4,160.00
		Acquisitions	1,500,000.00	0.00	
S9M5JQ9U	PUT SWO USD GSCMUS33 P 4.03% / R 1DSOFR 317U4Y9A3 02/20/2024	Dispositions	-1,500,000.00		5,512.50
		Acquisitions	800,000.00	0.00	
S9M8RVMU	PUT SWO USD GSCMUS33 P 4.045% / R 1DSOFR 317U6IIA6 08/05/2024	Dispositions	-800,000.00		2,920.00
		Acquisitions	1,500,000.00	0.00	
S9M63XYU	PUT SWO USD GSCMUS33 P 4.077% / R 1DSOFR 317U56CA9 03/14/2024	Dispositions	-1,500,000.00		5,100.00
		Acquisitions	1,400,000.00	0.00	
S9M6MKKU	PUT SWO USD GSCMUS33 P 4.08% / R 1DSOFR 317U5G6A4 04/15/2024	Dispositions	-1,400,000.00		5,740.00
		Acquisitions	1,500,000.00	0.00	
S9M6MKMU	PUT SWO USD GSCMUS33 P 4.085% / R 1DSOFR 317U5G8A2 04/18/2024	Dispositions	-1,500,000.00		5,107.50
		Acquisitions	1,500,000.00	0.00	
S9M63XXU	PUT SWO USD GSCMUS33 P 4.135% / R 1DSOFR 317U55ZA6 03/14/2024	Dispositions	-1,500,000.00		5,925.00
		Acquisitions	1,400,000.00	0.00	
S9M6PCXU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U5GMA6 04/18/2024	Dispositions	-1,400,000.00		5,950.00
		Acquisitions	1,500,000.00	0.00	
S9M67SXU	PUT SWO USD GSCMUS33 P 4.15% / R 1DSOFR 317U58DA4 03/21/2024	Dispositions	-1,500,000.00		5,231.25
		Acquisitions	800,000.00	0.00	
S9M68JMU	PUT SWO USD GSCMUS33 P 4.175% / R 1DSOFR 317U58OA2 03/22/2024	Dispositions	-800,000.00		2,800.00
		Acquisitions	1,700,000.00	0.00	
S9M84VCU	PUT SWO USD GSCMUS33 P 4.194% / R 1DSOFR 317U66FA5 07/03/2024	Dispositions	-1,700,000.00		5,950.00
		Acquisitions	1,800,000.00	0.00	
S9M7PVZU	PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U5YBA9 06/10/2024	Dispositions	-1,800,000.00		6,030.00
		Acquisitions			

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S9M82WWU	PUT SWO USD GSCMUS33 P 4.344% / R 1DSOFR 317U65KA1 06/28/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,380.00
S9M7ASHU	PUT SWO USD GSCMUS33 P 4.392% / R 1DSOFR 317U5RFA0 05/17/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		2,152.50
S9M78A7U	PUT SWO USD GSCMUS33 P 4.41% / R 1DSOFR 317U5OVA9 05/15/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,243.75
S9M7BWTU	PUT SWO USD GSCMUS33 P 4.452% / R 1DSOFR 317U5S4A0 05/20/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		7,125.00
S9M7E23U	PUT SWO USD GSCMUS33 P 4.47% / R 1DSOFR 317U5TSA2 05/24/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,680.00
S9M7HW4U	PUT SWO USD GSCMUS33 P 4.5% / R 1DSOFR 317U5V6A1 05/30/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,981.25
S9MXATAU	PUT SWO USD MSCSUS33 P 3.446% / R 1DSOFR 317U77RA9 10/21/2024	Acquisitions	1,400,000.00	0.00	
		Dispositions	-1,400,000.00		5,320.00
S9M5SUXU	PUT SWO USD MSCSUS33 P 3.555% / R 1DSOFR 317U51DA9 03/01/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,200.00
S9M5SUZU	PUT SWO USD MSCSUS33 P 3.65% / R 1DSOFR 317U51HA5 03/01/2024	Acquisitions	700,000.00	0.00	
		Dispositions	-700,000.00		6,002.50
S9M5SUVU	PUT SWO USD MSCSUS33 P 3.71% / R 1DSOFR 317U51BA1 03/01/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		6,800.00
S9M5CZGU	PUT SWO USD MSCSUS33 P 3.85% / R 1DSOFR 317U4VTA7 02/12/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,960.00
S9MXN66U	PUT SWO USD MSCSUS33 P 3.866% / R 1DSOFR 317U7D5A0 11/12/2024	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		12,800.00
		Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,951.25

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S9M6JMN	PUT SWO USD MSCSUS33 P 3.9% / R 1DSOFR 317U5F2A0 04/11/2024	Acquisitions	800,000.00	0.00	
		Dispositions	-800,000.00		3,020.00
S9M6CU4	PUT SWO USD MSCSUS33 P 4.024% / R 1DSOFR 317U5BQA3 04/01/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,920.00
S9M6CU3	PUT SWO USD MSCSUS33 P 4.027% / R 1DSOFR 317U5BPA4 04/01/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,840.00
S9M69K5	PUT SWO USD MSCSUS33 P 4.07% / R 1DSOFR 317U59MA2 03/26/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,587.50
S9M6T58	PUT SWO USD MSCSUS33 P 4.078% / R 1DSOFR 317U5IPA9 04/25/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		4,293.75
S9M6CU2	PUT SWO USD MSCSUS33 P 4.088% / R 1DSOFR 317U5BOA5 04/01/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,840.00
S9M6UWW	PUT SWO USD MSCSUS33 P 4.09% / R 1DSOFR 317U5J4A0 04/26/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		4,440.00
S9M62YPU	PUT SWO USD MSCSUS33 P 4.1% / R 1DSOFR 317U54VA3 03/13/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		5,700.00
S9M63UCU	PUT SWO USD MSCSUS33 P 4.135% / R 1DSOFR 317U56BA0 03/14/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,300.00
S9M67NAU	PUT SWO USD MSCSUS33 P 4.16% / R 1DSOFR 317U58GA1 03/21/2024	Acquisitions	1,600,000.00	0.00	
		Dispositions	-1,600,000.00		5,680.00
S9M6BZ1	PUT SWO USD MSCSUS33 P 4.25% / R 1DSOFR 317U5AYA6 04/02/2024	Acquisitions	3,200,000.00	0.00	
		Dispositions	-3,200,000.00		7,624.00
S9M7U99	PUT SWO USD MSCSUS33 P 4.265% / R 1DSOFR 317U61MA8 07/22/2024	Acquisitions	1,500,000.00	0.00	
		Dispositions	-1,500,000.00		6,337.50
S9M7LNT	PUT SWO USD MSCSUS33 P 4.3% / R 1DSOFR 317U5WJA5 06/06/2024	Acquisitions	1,500,000.00	0.00	

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S9M5USUU	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U51YA6 03/05/2024	Dispositions	-1,500,000.00		4,725.00
		Acquisitions	1,600,000.00	0.00	
S9M61AJU	PUT SWO USD MSCSUS33 P 4% / R 1DSOFR 317U54GA0 03/11/2024	Dispositions	-1,600,000.00		5,180.00
		Acquisitions	3,100,000.00	0.00	
S9MXEK5U	PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024	Dispositions	-3,100,000.00		11,508.75
		Acquisitions	1,500,000.00	0.00	
S9M9PTCU	PUT SWO USD UBSWUS33 P 3.598% / R 1DSOFR 317U6XYA5 09/23/2024	Dispositions	-1,500,000.00		4,800.00
		Acquisitions	800,000.00	0.00	
S9M58QPU	PUT SWO USD UBSWUS33 P 3.783% / R 1DSOFR 317U4U1A9 02/05/2024	Dispositions	-800,000.00		3,100.00
		Acquisitions	700,000.00	0.00	
S9MY2VAU	PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024	Dispositions	-700,000.00		3,517.50
		Acquisitions	1,400,000.00	0.00	
C00130HCC7	PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.95% DUE 07-15-2030/05-27-2020 BEO	Dispositions	-1,400,000.00		6,667.50
		Acquisitions	3,059,000.00	-2,834,592.05	
C018820AB6	PVTPL ALLIANZ SE ALLIANZ SE 3.2% DUE 12-31-2049/10-30-2027 BEO	Dispositions	-3,059,000.00		2,810,615.75
		Acquisitions	1,000,000.00	-822,750.00	
C023771T40	PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029	Dispositions	-1,000,000.00		841,250.00
		Free Delivery	-190,000.00		
SBMJ0L90	PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029	Dispositions	-190,000.00		199,953.00
		Free Receipt	190,000.00	-190,043.75	
C030288AC8	PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032	Dispositions	-80,000.00		68,397.60
		Free Delivery	-170,000.00		
SBP2RQ61	PVTPL AMERICAN TRANSMISSION SYSTEMS 2.65% 01-15-2032	Dispositions	-170,000.00		145,195.93
		Free Receipt	170,000.00	-158,781.70	
C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052	Dispositions			
		Acquisitions	872,000.00	-745,982.56	

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C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054	Dispositions	-746,000.00		646,720.17
		Acquisitions	2,086,000.00	-2,127,680.19	
C04020EAA5	PVTPL ARES STRATEGIC INCOME FD 6.35% 08-15-2029	Dispositions	-565,000.00		555,383.70
		Acquisitions	4,158,000.00	-4,112,137.26	
C00218QAB6	PVTPL AS MILEAGE PLAN IP LTD 5.308% 10-20-2031	Dispositions	-4,158,000.00		4,205,162.45
		Acquisitions	1,100,000.00	-1,100,000.00	
C05369AAL5	PVTPL AVIATION CAPITAL GROUP 1.95% DUE 09-20-2026 BEO	Dispositions	-1,100,000.00		1,071,338.48
		Acquisitions	170,000.00	-155,529.60	
C05523RAM9	PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054	Dispositions	-170,000.00		155,978.40
		Acquisitions	550,000.00	-540,875.50	
C05875HAA1	PVTPL BALLYROCK CLO SER 18-1A CL A1 FLTG 04-20-2031	Dispositions	-550,000.00		549,219.00
		Dispositions	-325,946.45		326,031.13
C07274NBF9	PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO	Free Delivery	-325,946.45		
		Free Receipt	325,946.45	-325,946.45	
C07274NBH5	PVTPL BAYER US FIN II LLC 4.7% 07-15-2064	Acquisitions	434,000.00	-328,247.22	
		Dispositions	-2,138,000.00		1,603,311.65
C07274EAM5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053	Acquisitions	1,240,000.00	-909,118.40	
		Dispositions	-1,225,000.00		969,835.44
C09031WAE3	PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036	Acquisitions	6,770,000.00	-7,113,486.56	
		Dispositions	-4,989,000.00		5,197,477.56
C092174AA9	PVTPL BLACK KNIGHT INFOSERV LLC 3.625% DUE 09-01-2028/08-26-2020 BEO	Acquisitions	1,680,000.00	-1,661,587.20	
		Dispositions	-1,680,000.00		1,665,279.00
C09261BAH3	PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	Acquisitions	1,890,000.00	-1,778,187.60	
		Free Delivery	-1,890,000.00		
		Dispositions	-80,000.00		54,031.20
		Free Delivery	-180,000.00		

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SBMTYSL3	PVTPL BLACKSTONE HOLDINGS FINANCE 3.2% DUE 01-30-2052 BEO	Dispositions	-180,000.00		119,440.96
		Free Receipt	180,000.00	-179,479.80	
C09261HBM8	PVTPL BLACKSTONE PRIVATE CR FD 5.95% 07-16-2029	Acquisitions	2,338,000.00	-2,313,404.24	
		Dispositions	-2,338,000.00		2,347,781.91
C09261HBV8	PVTPL BLACKSTONE PRIVATE CRE 6.0% 11-22-2034	Acquisitions	6,835,000.00	-6,677,658.30	
		Dispositions	-1,446,000.00		1,434,063.27
C69120VAX9	PVTPL BLUE OWL CR INC 6.65% 03-15-2031	Acquisitions	5,685,000.00	-5,587,331.70	
		Dispositions	-1,915,000.00		1,843,343.10
		Free Delivery	-3,770,000.00		
C09581CAA9	PVTPL BLUE OWL CREDIT INCOME CORP. 6.6% 09-15-2029	Acquisitions	1,476,000.00	-1,458,819.36	
		Dispositions	-1,476,000.00		1,454,304.06
C05565ASK0	PVTPL BNP PARIBAS 4.625% DUE 12-31-2049 BEO	Acquisitions	3,149,000.00	-2,506,745.00	
		Dispositions	-3,149,000.00		2,591,695.00
C05581KAG6	PVTPL BNP PARIBAS 5.894% 12-05-2034	Acquisitions	1,000,000.00	-1,040,370.00	
		Dispositions	-1,000,000.00		1,039,528.55
		Free Delivery	-690,000.00		
		Free Receipt	690,000.00	-717,855.30	
C05602XDJ4	PVTPL BNP PARIBAS 8.0% 12-31-2049	Acquisitions	4,135,000.00	-4,172,753.75	
		Dispositions	-4,135,000.00		4,236,955.00
C097023DL6	PVTPL BOEING CO 6.528% 05-01-2034	Acquisitions	4,155,000.00	-4,207,510.75	
		Dispositions	-3,411,000.00		3,477,751.19
		Free Delivery	-744,000.00		
SBQ66GR2	PVTPL BOEING CO 6.528% 05-01-2034	Acquisitions	1,000,000.00	-1,025,330.00	
C097023DM4	PVTPL BOEING CO 6.858% 05-01-2054	Acquisitions	12,972,000.00	-13,607,296.03	
		Dispositions	-3,915,000.00		4,301,013.92
		Free Delivery	-9,057,000.00		
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054				

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C097023DN2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	3,865,000.00	-3,916,161.00	
		Dispositions	-2,295,000.00		2,427,014.79
		Free Receipt	130,000.00	-130,000.00	
SBQ66HK2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	4,423,000.00	-4,555,578.71	
		Dispositions	-3,847,000.00		4,147,460.80
		Free Delivery	-576,000.00		
C05571AAY1	PVTPL BPCE SA 5.936% 05-30-2035	Acquisitions	3,485,000.00	-3,561,665.54	
		Dispositions	-1,425,000.00		1,530,801.30
		Free Receipt	260,000.00	-260,000.00	
C111021AN1	PVTPL BRITISH TELECOMMUNICATIONS 4.25% 11-08-2049	Acquisitions	4,482,000.00	-4,498,508.48	
		Dispositions	-3,582,000.00		3,693,174.24
		Dispositions	-530,000.00		419,464.52
C11135FBQ3	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Free Delivery	-530,000.00		
		Free Receipt	530,000.00	-530,000.00	
		Acquisitions	1,195,000.00	-1,021,153.46	
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Dispositions	-1,757,000.00		1,455,293.34
		Dispositions	-495,000.00		398,692.80
		Dispositions			
C11135FBT7	PVTPL BROADCOM INC NEW ISSUE 10YR 144A 4.15% 04-15-2032	Acquisitions	6,509,000.00	-6,157,318.73	
		Dispositions	-6,509,000.00		6,120,130.31
		Dispositions			
C11135FBV2	PVTPL BROADCOM INC NT 4.926% 05-15-2037	Acquisitions	8,982,000.00	-8,599,541.89	
		Dispositions	-14,849,000.00		14,323,154.87
		Dispositions			
SBPCTV84	PVTPL BROADCOM INC NT 4.926% 05-15-2037	Acquisitions	660,000.00	-620,010.60	
		Dispositions			
		Dispositions			
C11135FBJ9	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Acquisitions	5,190,000.00	-4,132,254.96	
		Dispositions	-7,273,000.00		5,772,155.24
		Dispositions			
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Dispositions	-100,000.00		80,440.00
		Dispositions			
		Dispositions			
C11135FBF7	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	Acquisitions	2,728,000.00	-2,264,399.92	
		Acquisitions			

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		Dispositions	-2,053,000.00		1,746,061.52
SBMCGSY9	PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO	Dispositions	-100,000.00		84,170.00
C11135FBP5	PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO	Acquisitions	8,176,000.00	-6,635,554.47	
		Dispositions	-5,776,000.00		4,831,071.45
C11135FBK6	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	Acquisitions	11,793,000.00	-10,461,524.09	
		Dispositions	-11,192,000.00		9,902,509.73
SBKMQWT8	PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO	Dispositions	-400,000.00		364,796.00
C11135FBL4	PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO	Acquisitions	5,835,000.00	-5,041,855.80	
		Dispositions	-6,760,000.00		5,882,392.98
C11135FBG5	PVTPL BROADCOM INC 3.75% DUE 02-15-2051	Acquisitions	5,239,000.00	-3,933,083.12	
		Dispositions	-5,239,000.00		3,952,964.67
SBNTZ4D7	PVTPL CAESARS ENTERTAINMENT INC 6.5% 02-15-2032	Acquisitions	46,000.00	-46,000.00	
		Dispositions	-46,000.00		46,482.54
C133434AD2	PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	Acquisitions	1,738,000.00	-1,463,218.37	
		Dispositions	-1,097,000.00		937,305.25
		Free Delivery	-420,000.00		
SBKPK093	PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039	Dispositions	-420,000.00		345,199.41
		Free Receipt	420,000.00	-420,000.00	
C133434AB6	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	Acquisitions	106,000.00	-87,819.94	
		Dispositions	-666,000.00		559,938.34
		Free Delivery	-30,000.00		
SBKPK082	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	Dispositions	-30,000.00		25,134.56
		Free Receipt	30,000.00	-31,277.78	
C133434AC4	PVTPL CAMERON LNG LLC 3.402% DUE 01-15-2038/07-15-2037 BEO	Acquisitions	1,241,000.00	-1,023,924.28	
		Dispositions	-446,000.00		369,823.20
C14310FAA0	PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO				

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SB9M2Z34	PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO	Dispositions	-900,000.00		870,246.40
		Free Delivery	-410,000.00		
C14688RAJ9	PVTPL CARVAL CLO LTD SR 34-3A CL D1 FLTGR 10-20-2037	Dispositions	-1,610,000.00		1,578,042.57
		Free Receipt	410,000.00	-450,909.70	
C16411RAL3	PVTPL CHENIERE ENERGY INC 5.65% 04-15-2034	Acquisitions	950,000.00	-950,000.00	
		Dispositions	-950,000.00		953,885.50
SBPBJXQ7	PVTPL CHENIERE ENERGY INC 5.65% 04-15-2034	Acquisitions	2,950,000.00	-2,943,775.50	
		Dispositions	-2,950,000.00		2,910,706.00
C16678RBC0	PVTPL CHEVY CHASE FDG LLC SER 04-2A CLS A1 FLTGR 05-25-2035	Acquisitions	500,000.00	-498,945.00	
		Dispositions	-969,586.08		893,265.98
C096817AA9	PVTPL CMO BOCA COML MTG TR SR 24- BOCA CL A FLTGR 08-15-2041	Free Delivery	-969,586.08		
		Free Receipt	969,586.08	-719,420.45	
C25157GAG7	PVTPL CMO DEUTSCHE MTG SECS INC MTG LN TR SER 2006 CL 3-A-F-2 VAR RT 4-15-36	Acquisitions	740,000.00	-738,149.78	
		Dispositions	-740,000.00		743,006.25
C36254JAA3	PVTPL CMO GS MTG SECS CORP TR 2017-375H COML MTG PASS THRU CTF CL A 09-10-2037	Dispositions	-1,764,511.15		1,571,045.70
		Free Delivery	-1,764,511.15		
SBG0PW99	PVTPL CMO GS MTG SECS CORP TR 2017-375H COML MTG PASS THRU CTF CL A 09-10-2037	Free Receipt	1,764,511.15	-1,645,406.64	
		Free Delivery	-910,000.00		
C46644PAG4	PVTPL CMO JP MORGAN CHASE SEC TRUST SER 2015-FL7 CL D DUE 05-15-2028 BEO	Dispositions	-910,000.00		846,472.54
		Free Receipt	910,000.00	-801,084.38	
C92537UAC6	PVTPL CMO VERUS SECURITIZATION TR 2020-2FRN 25/05/2060 VAR RT DUE 05-25-2060 BEO	Dispositions	-1,379,045.57		1,005,593.46
		Free Delivery	-1,379,045.57		
C19828TAC0	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	Free Receipt	1,379,045.57	-1,349,645.09	
		Acquisitions	2,500,000.00	-2,453,906.25	
		Dispositions	-2,500,000.00		2,500,000.00
		Dispositions	-150,000.00		160,563.00

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SBRYQ9Q1	PVTPL COLUMBIA PIPELINES OPER CO LLC 6.544% 11-15-2053	Free Delivery	-350,000.00		
		Dispositions	-350,000.00		375,514.31
		Free Receipt	350,000.00	-351,157.22	
C202712BV6	PVTPL COMMONWEALTH BK AUSTRALIA 5.837% 03-13-2034	Acquisitions	6,220,000.00	-6,212,913.00	
		Dispositions	-6,220,000.00		6,474,151.52
		Dispositions	-140,000.00		116,144.00
C212015AV3	PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO	Free Delivery	-320,000.00		
		Dispositions	-4,006,000.00		3,383,944.78
		Free Receipt	320,000.00	-319,750.40	
C224044CV7	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054	Acquisitions	2,355,000.00	-2,351,985.60	
		Dispositions	-2,355,000.00		2,371,115.50
		Acquisitions	1,396,000.00	-1,394,213.12	
C225313AQ8	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035	Acquisitions	1,833,000.00	-1,833,000.00	
		Dispositions	-1,833,000.00		1,832,413.44
		Acquisitions	3,405,000.00	-2,891,425.00	
C225313AP0	PVTPL CREDIT AGRICOLE SA 4.75% DUE 12-31-2049 BEO	Dispositions	-3,405,000.00		3,026,040.00
		Dispositions	-1,995,000.00		1,818,562.90
		Free Delivery	-160,000.00		
C12661PAD1	PVTPL CSL FINANCE PLC 4.625% DUE 04-27-2042/04-27-2022 BEO	Dispositions	-160,000.00		142,933.11
		Free Receipt	160,000.00	-159,979.20	
		Dispositions	-90,000.00		81,308.70
C12661PAF6	PVTPL CSL FINANCE PLC 4.95% DUE 04-27-2062/04-27-2022 BEO	Free Delivery	-210,000.00		
		Dispositions	-210,000.00		186,440.85
		Free Receipt	210,000.00	-209,346.90	
C233853AW0	PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.375% 01-18-2034	Acquisitions	2,220,000.00	-2,216,092.80	

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C26439XAH6	PVTPL DCP MID STREAM OPERATING 11-03-2036	Dispositions	-2,220,000.00		2,214,339.00
		Acquisitions	1,134,000.00	-1,188,717.90	
C23311RAA4	PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO	Dispositions	-496,000.00		524,966.40
		Acquisitions	2,068,000.00	-2,237,733.35	
C251566AA3	PVTPL DEUTSCHE TELEKOM AG 3.625% DUE 01-21-2050	Dispositions	-821,000.00		895,482.72
		Acquisitions	2,281,000.00	-1,625,440.60	
C29286DAC9	PVTPL ENGIE S A 5.875% 04-10-2054	Dispositions	-3,331,000.00		2,535,450.98
		Acquisitions	2,347,000.00	-2,310,574.56	
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054	Dispositions	-2,347,000.00		2,320,193.70
		Acquisitions	8,887,000.00	-8,855,418.79	
C26885BAP5	PVTPL EQM MIDSTREAM PARTNERS L P 6.375% 04-01-2029	Dispositions	-6,077,000.00		6,301,352.48
		Acquisitions	1,660,000.00	-1,660,000.00	
C26884LAN9	PVTPL EQT CORP SR NT 3.625% 05-15-2031	Dispositions	-1,660,000.00		1,664,150.00
		Acquisitions	2,501,000.00	-2,242,288.82	
C335934AT2	PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027	Dispositions	-776,000.00		684,882.08
		Acquisitions	210,000.00	-197,600.00	
SBMZRC58	PVTPL FIRST QUANTUM MINERALS LTD SR NT 144A 6.875% 10-15-2027	Free Delivery	-210,000.00		
		Acquisitions	2,835,000.00	-2,831,456.25	
C335934AU9	PVTPL FIRST QUANTUM MINERALS LTD 8.625% 06-01-2031	Dispositions	-210,000.00		210,201.52
		Free Receipt	210,000.00	-197,600.00	
C335934AV7	PVTPL FIRST QUANTUM MINERALS 9.375% 03-01-2029	Acquisitions	1,465,000.00	-1,401,572.50	
		Dispositions	-4,430,000.00		4,488,961.14
C335934AV7	PVTPL FIRST QUANTUM MINERALS 9.375% 03-01-2029	Free Delivery	-340,000.00		
		Free Receipt	340,000.00	-340,000.00	
C33767BAA7	PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO	Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		416,500.00

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C33767BAF6	PVTPL FIRSTENERGY TRANSMISSION LLC 5.0% 01-15-2035	Acquisitions	877,000.00	-854,850.64	
		Dispositions	-235,000.00		219,227.68
C350930AC7	PVTPL FOUNDRY JV HOLDCO LLC 6.15% 01-25-2032	Acquisitions	1,904,000.00	-1,917,064.87	
		Dispositions	-832,000.00		849,130.88
C350930AE3	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	Acquisitions	2,923,000.00	-2,988,562.89	
		Dispositions	-328,000.00		335,970.40
SBP2C2M4	PVTPL FOUNDRY JV HOLDCO LLC 6.4% 01-25-2038	Acquisitions	3,668,000.00	-3,721,469.13	
		Dispositions	-3,091,000.00		3,231,521.48
		Free Delivery	-250,000.00		
		Acquisitions	941,000.00	-938,421.66	
C350930AD5	PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035	Dispositions	-1,191,000.00		1,207,369.58
		Free Receipt	250,000.00	-249,315.00	
C378272BC1	PVTPL GLENCORE FDG LLC 3.875% DUE 04-27-2051 BEO	Acquisitions	4,697,000.00	-4,746,269.91	
		Dispositions	-2,833,000.00		2,926,289.31
C378272BU1	PVTPL GLENCORE FDG LLC 5.634% 04-04-2034	Acquisitions	1,602,000.00	-1,153,247.76	
		Dispositions	-460,000.00		357,047.40
C378272BL1	PVTPL GLENCORE FDG LLC 5.7% DUE 05-08-2033/05-08-2023 BEO	Acquisitions	10,000,000.00	-10,139,328.26	
		Dispositions	-7,131,000.00		7,188,047.19
C378272BH0	PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051	Acquisitions	393,000.00	-409,718.22	
		Dispositions	-393,000.00		400,148.67
C378272BV9	PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054	Acquisitions	1,997,000.00	-1,312,228.75	
		Dispositions	-2,245,000.00		1,542,478.11
C37959GAG2	PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054	Acquisitions	3,990,000.00	-4,052,537.85	
		Dispositions	-2,979,000.00		3,008,215.04
SBRDZX12	PVTPL GLOBAL ATLANTIC FIN CO 7.95% 10-15-2054	Acquisitions	3,381,000.00	-3,381,000.00	
		Dispositions	-3,381,000.00		3,397,905.00

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C38090AAL2	PVTPL GOLDEN TREE LN MGMT SER 22-16A CL DR FLTG 01-20-2034	Acquisitions	900,000.00	-900,000.00	
		Acquisitions	890,000.00	-902,282.00	
		Dispositions	-890,000.00		892,633.53
		Free Delivery	-890,000.00		
		Free Receipt	890,000.00	-902,282.00	
C398905AQ2	PVTPL GROUP 1 AUTOMOTIVE INC 6.375% 01-15-2030	Acquisitions	610,000.00	-610,000.00	
		Dispositions	-610,000.00		619,912.50
C42307TAH1	PVTPL HEINZ H J FIN CO GTD NT 144A 7.125% DUE 08-01-2039 BEO	Acquisitions	382,000.00	-459,828.68	
		Dispositions	-382,000.00		448,380.14
C432833AQ4	PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032	Acquisitions	365,000.00	-365,000.00	
		Dispositions	-365,000.00		364,237.15
SBS2FMG8	PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032	Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		889,875.00
SBJQ1ZZ9	PVTPL IHEARTCOMMUNICATIONS INC SR SECD NT 5.25% 08-15-2027	Acquisitions	511,000.00	-337,260.00	
		Dispositions	-511,000.00		366,642.50
C459506AS0	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.468% DUE 12-01-2050 BEO	Acquisitions	800,000.00	-544,352.00	
		Dispositions	-262,000.00		176,981.00
C46115HBB2	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 3.875% DUE 07-14-2027 BEO	Dispositions	-230,000.00		221,878.82
		Free Delivery	-230,000.00		
		Free Receipt	230,000.00	-230,439.12	
C46115HBE6	PVTPL INTESA SANPAOLO S P A RCPTS CL X 144A 4.375% DUE 01-12-2048 BEO	Dispositions	-4,560,000.00		3,222,312.89
		Free Delivery	-590,000.00		
		Free Receipt	590,000.00	-540,871.08	
C46115HBN6	PVTPL INTESA SANPAOLO S P A RCPTS CL X 4.7% DUE 09-23-2049 BEO	Dispositions	-340,000.00		260,854.72
		Free Delivery	-340,000.00		
		Free Receipt	340,000.00	-337,725.40	
C46115HCF2	PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053	Acquisitions	1,400,000.00	-1,536,060.00	

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C46617LAA9	PVTPL JGWPT XXX LLC SER 2013-3 144A CL A 4.08 DUE 07-15-2041	Dispositions	-1,584,000.00		1,892,920.72
		Dispositions	-275,473.21		255,596.87
		Free Delivery	-275,473.21		
		Free Receipt	275,473.21	-245,849.10	
C46617TAA2	PVTPL JGWPT XXXI LLC 2014-1 AST BACKED NT CL A 3.96 DUE 03-15-2063 BEO	Dispositions	-418,531.15		382,710.37
		Free Delivery	-418,531.15		
		Free Receipt	418,531.15	-367,898.69	
C48249DAA9	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	Dispositions	-290,000.00		281,398.60
		Free Delivery	-640,000.00		
SB94CGZ1	PVTPL KKR GROUP FIN CO II LLC 5.5 DUE 02-01-2043	Dispositions	-1,740,000.00		1,711,390.78
		Free Receipt	640,000.00	-695,763.20	
C48250AAA1	PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO	Dispositions	-430,000.00		395,328.40
		Free Delivery	-255,000.00		
SBMSSMK3	PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO	Dispositions	-1,565,000.00		1,464,671.78
		Free Receipt	255,000.00	-261,393.81	
C48255BAA4	PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051	Free Delivery	-10,000.00		
SBP6NLS2	PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051	Dispositions	-10,000.00		6,685.59
		Free Receipt	10,000.00	-9,967.60	
C48275EAA4	PVTPL KREF 2022-FL3 LTD CL A FLTG 02-15-2039	Dispositions	-1,382,534.50		1,379,960.18
		Free Delivery	-1,382,534.50		
		Free Receipt	1,382,534.50	-1,367,845.07	
C55609NAC2	PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4% 03-26-2029	Acquisitions	360,000.00	-359,953.20	
		Dispositions	-360,000.00		364,780.80
C571676AH8	PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO	Dispositions	-180,000.00		145,335.60
		Free Delivery	-410,000.00		
SBHND5F4	PVTPL MARS INC DEL NT 144A 4.2% DUE 04-01-2059/03-29-2019 BEO	Dispositions	-410,000.00		321,409.15

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C571676AD7	PVTPL MARS INC DEL 3.875% 04-01-2039	Free Receipt	410,000.00	-407,322.70	
		Dispositions	-100,000.00		86,092.00
		Free Delivery	-220,000.00		
SBHND6D9	PVTPL MARS INC DEL 3.875% 04-01-2039	Dispositions	-220,000.00		187,493.73
C575767AQ1	PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050	Free Receipt	220,000.00	-220,837.06	
		Dispositions	-140,000.00		98,481.60
		Free Delivery	-310,000.00		
SBLB4M78	PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050	Dispositions	-310,000.00		214,213.92
C576485AG1	PVTPL MATADOR RESOURCES COMPANY 6.5% 04-15-2032	Free Receipt	310,000.00	-308,722.80	
		Acquisitions	730,000.00	-730,000.00	
		Dispositions	-730,000.00		731,460.00
C585270AD3	PVTPL MEIJI YASUDA LIFE INSURA CO 5.8% 09-11-2054	Acquisitions	2,651,000.00	-2,651,000.00	
		Dispositions	-2,651,000.00		2,727,879.00
		Acquisitions	1,310,000.00	-1,310,000.00	
C58547DAH2	PVTPL MELCO RESORTS FIN LTD 7.625% 04-17-2032	Dispositions	-1,310,000.00		1,299,850.00
C58769JAS6	PVTPL MERCEDES-BENZ FIN NA 5.0% 01-11-2034	Acquisitions	2,085,000.00	-2,082,560.55	
		Dispositions	-2,085,000.00		2,028,996.78
		Acquisitions	1,469,000.00	-1,429,174.21	
C58769JAM9	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 5.05% 08-03-2033	Dispositions	-1,469,000.00		1,447,376.32
C55285AAA5	PVTPL MF1 2022-FL9 LLC SR SECD NT CL A FLTG RT 06-19-2037	Dispositions	-614,750.01		612,861.12
		Free Delivery	-614,750.01		
		Free Receipt	614,750.01	-617,247.43	
C55300RAJ0	PVTPL MGM CHINA HLDGS LTD 7.125% 06-26-2031	Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		913,500.00
		Acquisitions	780,000.00	-774,150.00	
C62432UAU5	PVTPL MOUNTAIN VIEW CLO SER 22-1A CL DR FLTG 04-15-2034	Dispositions	-780,000.00		783,711.62

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C64952GAT5	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Free Delivery	-780,000.00		
		Free Receipt	780,000.00	-774,150.00	
		Dispositions	-170,000.00		129,111.60
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Free Delivery	-370,000.00		
		Dispositions	-370,000.00		276,639.98
		Free Receipt	370,000.00	-367,739.30	
C65163LAP4	PVTPL NEWMONT CORP/NEWCREST FINANCE 5.35%03-15-2034	Acquisitions	7,815,000.00	-7,790,304.60	
		Dispositions	-7,815,000.00		7,845,478.50
		Acquisitions	850,000.00	-847,314.00	
SBM8JWG2	PVTPL NEWMONT CORP/NEWCREST FINANCE 5.35%03-15-2034	Acquisitions	4,185,000.00	-4,185,000.00	
		Dispositions	-4,185,000.00		4,188,514.00
		Acquisitions	1,159,000.00	-987,966.37	
C654579AN1	PVTPL NIPPON LIFE INSURANCE 5.95% 04-16-2054	Dispositions	-1,159,000.00		999,776.58
		Acquisitions	1,159,000.00	-987,966.37	
		Dispositions	-1,159,000.00		999,776.58
C654744AD3	PVTPL NISSAN MTR LTD 4.81% DUE 09-17-2030 BEO	Dispositions	-3,506,000.00		3,235,241.50
		Free Delivery	-710,000.00		
		Free Receipt	710,000.00	-710,000.00	
C668138AC4	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	Dispositions	-160,000.00		112,497.60
		Free Delivery	-370,000.00		
		Dispositions	-370,000.00		257,043.26
SBJXLHN4	PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205	Free Receipt	370,000.00	-368,463.22	
		Dispositions	-240,000.00		184,984.80
		Free Delivery	-550,000.00		
C668138AA8	PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047	Dispositions	-240,000.00		184,984.80
		Free Delivery	-550,000.00		
		Dispositions	-550,000.00		419,722.05
SBD6NK03	PVTPL NORTHWESTERN MUT LIFE INS CO SURPLUS 3.85% 09-30-2047	Free Receipt	550,000.00	-548,614.59	
		Dispositions	-200,000.00		140,795.50
		Free Delivery	-200,000.00		
C668138AE0	PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	Dispositions	-200,000.00		140,795.50
		Free Delivery	-200,000.00		
		Dispositions	-200,000.00		

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SBLF7SF3	PVTPL NORTHWESTERN MUTUA 3.45% DUE 03-30-2051 BEO	Dispositions	-200,000.00		140,765.76
		Free Receipt	200,000.00	-199,304.00	
C67591TAJ9	PVTPL OCTAGON INVT PARTNERS 35 LTD SER 18-1A CLS C VAR RT 01-20-2031	Dispositions	-250,000.00		249,940.00
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	-245,362.50	
C67098WAU5	PVTPL OHA CR FDG 7 LTD/OHA CR FDG 7 LLC SER 20-7A CL DR FLTG RT 02-24-2037	Dispositions	-990,000.00		992,236.64
		Free Delivery	-990,000.00		
		Free Receipt	990,000.00	-990,000.00	
C67117VAA8	PVTPL ONSLOW BAY FINANCIAL LLC SR 23-NQM6 CL A1 STEP 07-25-2063	Dispositions	-686,755.53		691,548.47
		Free Delivery	-686,755.53		
		Free Receipt	686,755.53	-686,748.31	
C70018CAQ9	PVTPL PARK BLUE CLO LTD SR 22-2A CL A1R FLTG RT 07-20-2037	Acquisitions	650,000.00	-650,000.00	
		Dispositions	-650,000.00		652,463.50
C709599BT0	PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 5.55% 05-01-2028	Acquisitions	1,253,000.00	-1,283,723.56	
		Dispositions	-1,253,000.00		1,283,097.06
C74350LAB0	PVTPL PROLOGIS TARGETED US 5.5% 04-01-2034	Acquisitions	2,957,000.00	-2,934,072.52	
		Dispositions	-2,957,000.00		3,000,865.85
C75102WAK4	PVTPL RAKUTEN GROUP INC 9.75% 04-15-2029	Acquisitions	1,845,000.00	-1,830,693.75	
		Dispositions	-1,845,000.00		1,896,268.10
C771196BY7	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	Dispositions	-220,000.00		142,656.80
		Free Delivery	-450,000.00		
SBLDBF01	PVTPL ROCHE HOLDINGS INC 2.607% 12-13-2051	Dispositions	-450,000.00		274,782.04
		Free Receipt	450,000.00	-450,000.00	
C780153BU5	PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032	Acquisitions	7,170,000.00	-7,205,075.00	
		Dispositions	-7,170,000.00		7,200,187.50
C80281LAB1	PVTPL SANTANDER UK GROUP HLDGS PLC 5.625% DUE 09-15-2045 BEO	Dispositions	-1,680,000.00		1,448,857.32

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C81728UAC8	PVTPL SENSATA TECHNOLOGIES INC 6.625% 07-15-2032	Free Delivery	-1,160,000.00		
		Free Receipt	1,160,000.00	-1,155,419.21	
		Acquisitions	435,000.00	-435,000.00	
		Dispositions	-435,000.00		438,136.35
SBMZBL86	PVTPL SHIFT4 PMTS LLC / FIN 6.75% 08-15-2032	Acquisitions	107,000.00	-107,000.00	
		Dispositions	-107,000.00		109,616.15
C78445QAE1	PVTPL SLM STUDENT LOAN TRUST SR 10-C CL A5 FLTG RT 10-15-2041	Dispositions	-2,510,530.20		2,619,971.94
		Free Delivery	-2,510,530.20		
		Free Receipt	2,510,530.20	-2,792,964.85	
		Acquisitions	4,038,000.00	-4,051,623.03	
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	Dispositions	-729,000.00		738,413.95
		Acquisitions	1,375,000.00	-1,366,035.00	
C833636AP8	PVTPL SOCIEDAD QUIMICA Y MINERA DE CHILE5.5% 09-10-2034	Dispositions	-1,375,000.00		1,369,960.85
		Acquisitions	9,382,000.00	-9,382,000.00	
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	Dispositions	-8,045,000.00		7,932,168.75
		Acquisitions	2,842,000.00	-2,823,470.16	
C83368RBT8	PVTPL SOCIETE GENERALE 7.367% 01-10-2053	Dispositions	-9,537,000.00		9,839,561.39
		Acquisitions	2,842,000.00	-2,823,470.16	
C83438LAA9	PVTPL SOLRR AIRCRAFT 2021-1 LTD/SOLRR AIRCRA SR 21-1 CL A 2.636% 10-15-2046	Dispositions	-3,812,918.50		3,474,038.64
		Free Delivery	-960,076.08		
		Free Receipt	960,076.08	-960,055.44	
		Acquisitions	28,319,000.00	-27,868,606.71	
C83444MAJ0	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Dispositions	-15,954,000.00		16,270,395.59
		Free Delivery	-12,365,000.00		
		Dispositions	-570,000.00		565,862.99
		Free Receipt	570,000.00	-567,577.50	
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	6,061,000.00	-6,054,535.76	
		Dispositions	-2,164,000.00		2,148,799.55
C83444MAL5	PVTPL SOLVENTUM CORP 6.0% 05-15-2064	Acquisitions	6,061,000.00	-6,054,535.76	
		Dispositions	-2,164,000.00		2,148,799.55

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SBPVFGY4	PVTPL SOLVENTUM CORP 6.0% 05-15-2064	Free Delivery	-3,897,000.00		
		Dispositions	-100,000.00		98,953.31
		Free Receipt	100,000.00	-99,536.00	
C86564CAE0	PVTPL SUMITOMO LIFE INSUR 5.875% 12-31-2049	Acquisitions	2,635,000.00	-2,635,000.00	
		Dispositions	-2,635,000.00		2,623,750.00
C893647BU0	PVTPL TRANSDIGM INC 6.375% 03-01-2029	Acquisitions	2,440,000.00	-2,440,000.00	
		Dispositions	-2,440,000.00		2,443,050.00
C893647BV8	PVTPL TRANSDIGM INC 6.625% 03-01-2032	Acquisitions	2,510,000.00	-2,510,000.00	
		Dispositions	-2,510,000.00		2,528,825.00
C225401AU2	PVTPL UBS GROUP AG VAR RT 05-14-2032	Acquisitions	2,743,000.00	-2,346,727.99	
		Dispositions	-5,473,000.00		4,721,528.12
		Free Delivery	-1,440,000.00		
		Free Receipt	1,440,000.00	-1,440,000.00	
C225401AT5	PVTPL UBS GROUP AG 1.305% 02-02-2027	Acquisitions	1,021,000.00	-974,769.12	
		Dispositions	-1,021,000.00		975,524.66
C902613AK4	PVTPL UBS GROUP AG 2.746% DUE 02-11-2033BEO	Acquisitions	4,702,000.00	-3,814,046.82	
		Dispositions	-5,032,000.00		4,145,906.93
		Free Delivery	-330,000.00		
		Free Receipt	330,000.00	-302,355.90	
C902613AD0	PVTPL UBS GROUP AG 4.375% DUE 12-31-2049	Acquisitions	6,744,000.00	-5,350,012.95	
		Dispositions	-6,744,000.00		5,568,682.50
C902613AT5	PVTPL UBS GROUP AG 4.988% 08-05-2033 BEO	Acquisitions	2,200,000.00	-2,106,682.66	
		Dispositions	-2,200,000.00		2,110,403.60
C902613BM9	PVTPL UBS GROUP AG 5.379% 09-06-2045	Acquisitions	8,895,000.00	-8,895,000.00	
		Dispositions	-2,097,000.00		2,142,039.48
C902613BH0	PVTPL UBS GROUP AG 5.699% 02-08-2035	Acquisitions	31,344,000.00	-31,323,704.13	
		Dispositions	-29,389,000.00		29,370,052.89

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C902613AV0	PVTPL UBS GROUP AG 5.959% 01-12-2034	Acquisitions	2,987,000.00	-3,056,320.24	
		Dispositions	-2,987,000.00		3,078,442.00
C225401BG2	PVTPL UBS GROUP AG 6.301% 09-22-2034	Acquisitions	5,115,000.00	-5,273,022.21	
		Dispositions	-5,115,000.00		5,360,665.52
C225401AZ1	PVTPL UBS GROUP AG 6.537% 08-12-2033	Acquisitions	2,766,000.00	-2,933,055.84	
		Dispositions	-2,766,000.00		2,948,337.94
C902613BK3	PVTPL UBS GROUP AG 7.75% 12-31-2049	Acquisitions	2,205,000.00	-2,205,000.00	
		Dispositions	-2,205,000.00		2,266,231.54
		Free Delivery	-360,000.00		
		Free Receipt	360,000.00	-360,000.00	
C225401BB3	PVTPL UBS GROUP AG 9.016% 11-15-2033	Acquisitions	10,767,000.00	-13,014,582.19	
		Dispositions	-11,177,000.00		13,513,656.41
C902613BE7	PVTPL UBS GROUP AG 9.25% 12-31-2049	Acquisitions	3,449,000.00	-3,766,216.25	
		Dispositions	-3,339,000.00		3,776,189.18
		Free Delivery	-490,000.00		
		Free Receipt	490,000.00	-490,000.00	
C911365BQ6	PVTPL UNITED RENTALS NORTH AMER INC 6.0% DUE 12-15-2029 BEO	Acquisitions	3,373,000.00	-3,406,730.00	
		Dispositions	-1,707,000.00		1,708,502.16
SBQ80PR5	PVTPL VENTURE GLOBAL LNG INC 9.5% 02-01-2029	Acquisitions	2,144,000.00	-2,304,800.00	
		Dispositions	-119,000.00		127,820.28
C92338VAC5	PVTPL VERDELITE STATIC CLO LTD SER 24-1A CL B FLTG 07-20-2032	Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		800,383.81
		Free Delivery	-800,000.00		
		Free Receipt	800,000.00	-800,000.00	
C92564RAG0	PVTPL VICI PPTYS L P/VICI NT CO INC 4.625% 06-15-2025	Acquisitions	1,845,000.00	-1,819,304.40	
		Dispositions	-1,845,000.00		1,820,904.30
C92840VAR3	PVTPL VISTRA OPERATIONS CO LLC 6.875% DUE 04-15-2032	Acquisitions	675,000.00	-675,000.00	

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C92920DAC9	PVTPL VOYA CLO 2024-1 LTD SR 24-1A CL B FLTG RT DUE 04-15-2037	Dispositions	-675,000.00		686,637.00
		Acquisitions	340,000.00	-340,000.00	
		Dispositions	-340,000.00		342,239.90
		Free Delivery	-340,000.00		
C98417EAC4	PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO	Free Receipt	340,000.00	-340,000.00	
		Dispositions	-170,000.00		188,208.70
		Free Delivery	-370,000.00		
		Dispositions	-370,000.00		406,937.08
SB298075	PVTPL XSTRATA FIN CDA LTD C CRP XTAL 6.96.9% DUE 11-15-2037 BEO	Free Receipt	370,000.00	-421,655.70	
		Dispositions	-300,000.00		298,783.60
C98417EAN0	PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO	Free Delivery	-190,000.00		
		Dispositions	-190,000.00		192,243.21
C83007CAC6	PVTPL 6297782 LLC 5.026% 10-01-2029	Free Receipt	190,000.00	-196,046.43	
		Acquisitions	1,080,000.00	-1,079,924.40	
SBSMNPNO	PVTPL 6297782 LLC 6.176% 10-01-2054	Dispositions	-1,080,000.00		1,073,032.22
		Acquisitions	650,000.00	-651,322.50	
C747525BJ1	QUALCOMM INC 3.25% DUE 05-20-2050	Dispositions	-650,000.00		638,137.50
		Acquisitions	1,736,000.00	-1,250,705.86	
C747525AV5	QUALCOMM INC 4.3% DUE 05-20-2047	Dispositions	-1,736,000.00		1,289,649.44
		Acquisitions	584,000.00	-516,644.56	
C747525BR3	QUALCOMM INC 4.5% 05-20-2052	Dispositions	-3,724,000.00		3,276,078.89
		Acquisitions	888,000.00	-815,567.86	
SBNG8GG6	QUALCOMM INC 4.5% 05-20-2052	Dispositions	-998,000.00		894,955.28
		Free Delivery	-250,000.00		
		Dispositions	-250,000.00		213,545.92
C747525BT9	QUALCOMM INC 6% 05-20-2053	Free Receipt	250,000.00	-244,552.50	

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C754730AH2	RAYMOND JAMES FINL INC 3.75% 04-01-2051	Acquisitions	1,673,000.00	-1,892,620.53	
		Dispositions	-1,673,000.00		1,859,081.11
SBKP32M9	RAYMOND JAMES FINL INC 3.75% 04-01-2051	Acquisitions	430,000.00	-322,229.10	
		Dispositions	-180,000.00		134,755.20
		Free Delivery	-400,000.00		
C756109BP8	REALTY INCOME CORP FIXED 5.625% DUE 10-13-2032	Dispositions	-400,000.00		298,934.29
		Free Receipt	400,000.00	-325,047.31	
C756109BA1	REALTY INCOME CORP 1.8% DUE 03-15-2033	Acquisitions	1,696,000.00	-1,716,889.14	
		Dispositions	-1,696,000.00		1,758,674.07
C756109BL7	REALTY INCOME CORP 2.85% DUE 12-15-2032	Acquisitions	1,178,000.00	-917,778.85	
		Dispositions	-665,000.00		520,482.20
C756109CD4	REALTY INCOME CORP 3.2% 02-15-2031	Acquisitions	2,308,000.00	-1,946,320.44	
		Dispositions	-2,308,000.00		1,997,964.29
SBPSQR03	REALTY INCOME CORP 3.2% 02-15-2031	Acquisitions	381,000.00	-344,862.15	
		Dispositions	-381,000.00		346,679.52
C756109AT1	REALTY INCOME CORP 4.65% DUE 03-15-2047	Dispositions	-2,000,000.00		1,858,420.00
		Free Receipt	2,000,000.00	2,034,623.00	
C756109BT0	REALTY INCOME CORP 4.9% DUE 07-15-2033	Acquisitions	1,593,000.00	-1,384,165.72	
		Dispositions	-6,853,000.00		5,962,010.97
C756109CG7	REALTY INCOME CORP 5.125% 02-15-2034	Acquisitions	790,000.00	-753,421.94	
		Dispositions	-132,000.00		127,312.68
C756109CQ5	REALTY INCOME CORP 5.975% 09-01-2054	Acquisitions	7,413,000.00	-7,273,156.83	
		Dispositions	-7,413,000.00		7,295,340.29
C75884RBB8	REGENCY CENTERS CORP 5.25% 01-15-2034	Acquisitions	1,853,000.00	-1,830,685.20	
		Dispositions	-445,000.00		457,762.60
		Acquisitions	2,550,000.00	-2,540,233.50	

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C75884RBC6	REGENCY CTRS L P 5.1% 01-15-2035	Dispositions	-2,550,000.00		2,513,873.25
		Acquisitions	1,161,000.00	-1,162,926.79	
C76119DAE9	RESNTL MTG LN TR 4.713% DUE 05-25-2059	Dispositions	-697,000.00		696,388.93
		Acquisitions	1,400,000.00	-1,342,250.00	
C761713BB1	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Dispositions	-1,400,000.00		1,379,710.93
		Acquisitions	3,048,000.00	-3,039,694.60	
SBZ0HGG3	REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045	Dispositions	-2,858,000.00		2,806,066.77
		Free Delivery	-500,000.00		
C761713BW5	REYNOLDS AMERN INC 7% DUE 08-04-2041	Dispositions	-500,000.00		482,645.16
		Free Receipt	500,000.00	-506,623.06	
SBD6GWW8	REYNOLDS AMERN INC 7% DUE 08-04-2041	Dispositions	-1,239,000.00		1,334,331.25
		Free Delivery	-470,000.00		
C761713BV7	REYNOLDS AMERN INC 7% DUE 08-04-2041	Dispositions	-470,000.00		507,067.13
		Free Receipt	470,000.00	-534,263.10	
SBD6GVS7	REYNOLDS AMERN INC 8.125% DUE 05-01-2040	Dispositions	-70,000.00		81,909.80
		Free Delivery	-169,000.00		
C767201AT3	RIO TINTO FIN USA LTD 2.75% 11-02-2051	Dispositions	-169,000.00		199,848.44
		Free Receipt	169,000.00	-209,529.07	
C76720AAP1	RIO TINTO FIN USA 5.125% DUE 03-09-2053	Acquisitions	218,000.00	-139,107.98	
		Dispositions	-218,000.00		148,913.62
C76720AAN6	RIO TINTO FIN USA 5% DUE 03-09-2033	Acquisitions	858,000.00	-835,464.03	
		Dispositions	-1,361,000.00		1,334,666.92
C775109BG5	ROGERS COMMUNICATIONS INC 4.3% 02-15-2048	Acquisitions	899,000.00	-900,080.29	
		Dispositions	-899,000.00		905,514.44
		Acquisitions	1,666,000.00	-1,336,172.10	
		Dispositions	-822,000.00		658,647.14

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C775109BN0	ROGERS COMMUNICATIONS INC 4.35% 05-01-2049 REG	Acquisitions	4,841,000.00	-3,904,708.60	
		Dispositions	-4,386,000.00		3,536,879.17
C775109AX9	ROGERS COMMUNICATIONS INC 4.5 DUE 03-15-2043	Acquisitions	1,326,000.00	-1,144,955.34	
		Dispositions	-830,000.00		739,023.70
C775109CJ8	ROGERS COMMUNICATIONS INC 4.5% 03-15-2042	Acquisitions	2,546,000.00	-2,162,279.25	
		Dispositions	-1,567,000.00		1,381,419.45
C775109CK5	ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	Acquisitions	2,805,000.00	-2,380,306.39	
		Dispositions	-2,160,000.00		1,840,540.24
C775109DF5	ROGERS COMMUNICATIONS INC 5.3% 02-15-2034	Acquisitions	6,950,000.00	-6,888,770.50	
		Dispositions	-6,950,000.00		6,776,806.00
SBPGLSV8	ROGERS COMMUNICATIONS INC 5.3% 02-15-2034	Acquisitions	615,000.00	-609,581.85	
		Dispositions	-615,000.00		612,945.90
C775109AZ4	ROGERS COMMUNICATIONS INC 5.45 DUE 10-01-2043	Acquisitions	1,866,000.00	-1,774,576.87	
		Dispositions	-580,000.00		566,122.91
C775109BB6	ROGERS 5% DUE 03-15-2044	Acquisitions	3,985,000.00	-3,555,915.34	
		Dispositions	-3,985,000.00		3,641,163.99
C780082AT0	ROYAL BK CDA 6.35% 11-24-2084	Acquisitions	3,775,000.00	-3,775,000.00	
		Dispositions	-3,775,000.00		3,680,625.00
C75513ECL3	RTX CORPORATION 2.82% 09-01-2051	Acquisitions	3,492,000.00	-2,215,521.04	
		Dispositions	-2,956,000.00		1,893,527.26
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051	Acquisitions	160,000.00	-102,867.20	
C75513ECP4	RTX CORPORATION 3.03% 03-15-2052	Acquisitions	3,876,000.00	-2,542,988.62	
		Dispositions	-3,359,000.00		2,150,739.28
C913017CJ6	RTX CORPORATION 3.75% 11-01-2046	Acquisitions	2,449,000.00	-1,882,132.46	
		Dispositions	-2,449,000.00		1,887,917.70

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C75513ECK5	RTX CORPORATION 4.35% DUE 04-15-2047	Acquisitions	1,196,000.00	-1,022,697.11	
		Dispositions	-1,501,000.00		1,271,781.69
C913017CW7	RTX CORPORATION 4.45% 11-16-2038	Acquisitions	732,000.00	-676,642.26	
		Dispositions	-862,000.00		789,967.08
		Free Delivery	-300,000.00		
SBYVN9N1	RTX CORPORATION 4.45% 11-16-2038	Dispositions	-300,000.00		271,652.48
		Free Receipt	300,000.00	-299,958.50	
C913017BT5	RTX CORPORATION 4.5% 06-01-2042	Acquisitions	5,550,000.00	-4,778,637.01	
		Dispositions	-4,905,000.00		4,459,264.59
		Free Delivery	-320,000.00		
SB8J6DZ0	RTX CORPORATION 4.5% 06-01-2042	Dispositions	-875,000.00		800,794.40
		Free Receipt	320,000.00	-336,061.21	
C913017CX5	RTX CORPORATION 4.625% 11-16-2048	Dispositions	-8,560,000.00		7,472,452.97
		Free Delivery	-120,000.00		
SBYVN9P3	RTX CORPORATION 4.625% 11-16-2048	Acquisitions	1,720,000.00	-1,483,329.50	
		Dispositions	-120,000.00		104,804.15
		Free Receipt	120,000.00	-119,619.60	
C75513ECJ8	RTX CORPORATION 4.8% DUE 12-15-2043	Acquisitions	380,000.00	-349,425.20	
		Dispositions	-380,000.00		356,732.60
C75513ECS8	RTX CORPORATION 5.375% 02-27-2053	Acquisitions	1,216,000.00	-1,197,938.44	
		Dispositions	-1,216,000.00		1,177,718.24
C75513ECX7	RTX CORPORATION 6.4% 03-15-2054	Acquisitions	996,000.00	-1,108,059.92	
		Dispositions	-3,240,000.00		3,561,943.08
		Free Delivery	-430,000.00		
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	Acquisitions	4,700,000.00	-5,278,856.90	
		Dispositions	-1,180,000.00		1,310,749.78
		Free Receipt	430,000.00	-428,387.50	

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C78409VAQ7	S&P GLOBAL INC 3.25% DUE 12-01-2049	Dispositions	-660,000.00		479,387.00
		Free Delivery	-160,000.00		
SBKM1DP6	S&P GLOBAL INC 3.25% DUE 12-01-2049	Dispositions	-160,000.00		113,317.99
		Free Receipt	160,000.00	-158,784.00	
C79467BAR6	SALES TAX SECURITIZATION CORP ILL 3.587%01-01-2043 BEO TAXABLE	Dispositions	-550,000.00		459,662.06
		Free Delivery	-550,000.00		
		Free Receipt	550,000.00	-550,000.00	
C797440BQ6	SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042	Dispositions	-570,000.00		492,052.80
		Free Delivery	-170,000.00		
SB52NTT3	SAN DIEGO GAS & ELEC CO 1ST MTG BD SER MMM 4.3 DUE 04-01-2042	Dispositions	-170,000.00		144,356.38
		Free Receipt	170,000.00	-169,560.84	
C797440CC6	SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052	Acquisitions	575,000.00	-433,625.25	
		Dispositions	-575,000.00		449,745.61
C797440CD4	SAN DIEGO GAS & ELEC CO 5.35% 04-01-2053/03-10-2023	Acquisitions	2,017,000.00	-1,919,418.23	
		Dispositions	-2,017,000.00		2,055,059.58
C797440CF9	SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054	Acquisitions	2,495,000.00	-2,467,992.60	
		Dispositions	-1,875,000.00		1,913,264.75
C797440BY9	SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050	Acquisitions	1,096,000.00	-744,406.19	
		Dispositions	-607,000.00		422,350.60
C797440BV5	SAN DIEGO GAS & 3.75% DUE 06-01-2047	Acquisitions	1,259,000.00	-938,300.27	
		Dispositions	-329,000.00		251,994.26
C797440BP8	SAN DIEGO GAS & 3.95% DUE 11-15-2041	Dispositions	-290,000.00		236,458.30
		Free Delivery	-330,000.00		
SB4R13W6	SAN DIEGO GAS & 3.95% DUE 11-15-2041	Dispositions	-1,830,000.00		1,521,026.98
		Free Receipt	330,000.00	-336,580.75	
C797440BW3	SAN DIEGO GAS & 4.15% DUE 05-15-2048				

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C80007RAE5	SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028	Acquisitions	1,260,000.00	-1,080,020.70	
		Dispositions	-416,000.00		343,859.76
C80007RAS4	SANDS CHINA LTD SR NT 3.25% 08-08-2031	Acquisitions	1,900,000.00	-1,864,375.00	
		Dispositions	-3,330,000.00		3,307,990.00
SBTJWT91	SANDS CHINA LTD SR NT 3.25% 08-08-2031	Acquisitions	1,350,000.00	-1,162,215.00	
		Free Delivery	-4,980,000.00		
C80282KBJ4	SANTANDER HLDGS USA INC 6.174% 01-09-2030	Dispositions	-4,980,000.00		4,265,434.59
		Free Receipt	4,980,000.00	-3,903,058.81	
C80282KBL9	SANTANDER HLDGS USA INC 6.342% 05-31-2035	Acquisitions	6,195,000.00	-6,231,798.44	
		Dispositions	-6,195,000.00		6,272,079.29
C80282KBG0	SANTANDER HLDGS USA INC 6.565% 06-12-2029	Acquisitions	2,885,000.00	-2,885,000.00	
		Dispositions	-2,885,000.00		2,987,735.02
C80282KBF2	SANTANDER HOLDINGS USA INC 6.499% 03-09-2029	Acquisitions	496,000.00	-503,145.64	
		Dispositions	-496,000.00		509,609.22
C808513BJ3	SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250	Acquisitions	4,067,000.00	-4,148,307.39	
		Dispositions	-4,067,000.00		4,149,814.63
SBMHCD69	SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 4% 12-31-2250	Acquisitions	2,123,000.00	-1,785,973.75	
		Dispositions	-2,123,000.00		1,814,852.42
C808513CH6	SCHWAB CHARLES CORP NEW 6.136% 08-24-2034	Dispositions	-500,000.00		415,500.00
		Acquisitions	3,401,000.00	-3,491,029.38	
SBJ9NGK4	SCRIPPS ESCROW INC FIXED 5.875% DUE 07-15-2027	Dispositions	-4,050,000.00		4,273,925.72
		Acquisitions	614,000.00	-475,850.00	
C816851BH1	SEMPRA ENERGY 3.8% DUE 02-01-2038	Dispositions	-524,000.00		456,842.00
		Acquisitions	3,670,000.00	-3,004,905.97	
SBFWJJY6	SEMPRA ENERGY 3.8% DUE 02-01-2038	Dispositions	-3,670,000.00		3,102,280.37

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C816851BJ7	SEMPRA 4% DUE 02-01-2048	Acquisitions	540,000.00	-440,467.20	
		Dispositions	-430,000.00		376,043.60
C816851BS7	SEMPRA 6.875% 10-01-2054	Acquisitions	995,000.00	-772,665.86	
		Dispositions	-3,214,000.00		2,513,258.26
C816851AP4	SEMPRA 6% DUE 10-15-2039	Acquisitions	5,175,000.00	-5,125,527.00	
		Dispositions	-2,824,000.00		2,851,863.75
C822905AE5	SHELL FIN US INC 4.0% 05-10-2046	Acquisitions	2,380,000.00	-2,432,984.94	
		Dispositions	-660,000.00		696,715.21
SBR4TV31	SHELL FIN US INC 4.0% 05-10-2046	Dispositions	-10,000.00		8,141.30
		Free Delivery	-30,000.00		
		Free Receipt	40,000.00	33,393.36	
C822905AA3	SHELL FIN US INC 4.375% 05-11-2045	Dispositions	-30,000.00		24,156.55
		Free Receipt	30,000.00	-25,045.02	
SBR4TTW6	SHELL FIN US INC 4.375% 05-11-2045	Dispositions	-110,000.00		95,318.30
		Free Delivery	-250,000.00		
		Free Receipt	360,000.00	319,334.46	
C822582AN2	SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040	Dispositions	-250,000.00		213,860.82
		Free Receipt	250,000.00	-221,760.04	
SB4XNLW2	SHELL INTL FIN B V GTD NT 5.5 DUE 03-25-2040	Dispositions	-330,000.00		337,755.00
		Free Delivery	-750,000.00		
C824348BP0	SHERWIN-WILLIAMS CO 2.9% 06-15-2052	Dispositions	-750,000.00		761,538.97
		Free Receipt	750,000.00	-800,155.06	
C824348BM7	SHERWIN-WILLIAMS FIXED 3.3% DUE 05-15-2050	Acquisitions	663,000.00	-430,847.35	
		Dispositions	-131,000.00		82,862.74
C824348AX4	SHERWIN-WILLIAMS 4.5% DUE 06-01-2047	Acquisitions	1,336,000.00	-930,290.77	
		Dispositions	-842,000.00		590,030.36

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C83370RAA6	SOCIETE GENERALE FLTG RT 5.375% DUE 11-18-2030	Acquisitions	385,000.00	-340,332.30	
		Dispositions	-2,885,000.00		2,542,283.17
C842400GE7	SOUTHERN CAL EDISON 3.6% 02-01-2045	Acquisitions	5,681,000.00	-4,690,916.25	
		Dispositions	-5,681,000.00		4,714,255.00
C842400HN6	SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052	Acquisitions	1,203,000.00	-903,284.58	
		Dispositions	-1,203,000.00		932,249.86
C842400GY3	SOUTHERN CALIF EDISON CO 2.95% DUE 02-01-2051	Acquisitions	846,000.00	-573,148.77	
		Dispositions	-846,000.00		617,494.78
C842400GT4	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	Acquisitions	1,492,000.00	-959,276.91	
		Dispositions	-975,000.00		655,219.50
SBJVNJQ9	SOUTHERN CALIF EDISON CO 3.65% 02-01-2050	Acquisitions	515,000.00	-400,041.70	
		Dispositions	-6,780,000.00		4,938,432.38
C842400GK3	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	Free Delivery	-80,000.00		
		Dispositions	-80,000.00		58,914.32
SBFMZDC0	SOUTHERN CALIF EDISON CO 4.125% 03-01-2048	Free Receipt	80,000.00	-87,804.00	
		Acquisitions	2,202,000.00	-1,735,925.91	
C842400FZ1	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	Dispositions	-1,871,000.00		1,565,039.94
		Free Delivery	-70,000.00		
SBF6DYS3	SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043	Dispositions	-70,000.00		56,067.17
		Free Receipt	70,000.00	-66,358.73	
C842400GR8	SOUTHERN CALIF EDISON CO 4.875% 03-01-2049	Acquisitions	1,534,000.00	-1,406,430.37	
		Dispositions	-971,000.00		907,911.89
		Free Delivery	-390,000.00		
		Dispositions	-390,000.00		347,526.11
		Free Receipt	390,000.00	-445,977.03	
		Acquisitions	513,000.00	-474,797.73	
		Dispositions	-513,000.00		487,337.79

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C842400JD6	SOUTHERN CALIF EDISON CO 5.75% 04-15-2054	Acquisitions	1,726,000.00	-1,742,037.20	
		Dispositions	-1,377,000.00		1,451,884.31
C842400HX4	SOUTHERN CALIF EDISON CO 5.875% 12-01-2053	Acquisitions	1,467,000.00	-1,560,406.50	
		Dispositions	-1,467,000.00		1,577,382.90
C842400HV8	SOUTHERN CALIF EDISON CO 6.03% DUE 03-01-2053	Acquisitions	1,797,000.00	-1,790,518.70	
		Dispositions	-852,000.00		829,888.08
C842587CW5	SOUTHERN CO 4.25% DUE 07-01-2036	Acquisitions	3,654,000.00	-3,446,896.54	
		Dispositions	-850,000.00		772,522.50
C842587EA1	SOUTHERN CO 4.85% 03-15-2035	Acquisitions	8,484,000.00	-8,469,642.61	
		Dispositions	-6,431,000.00		6,476,921.25
C842587DR5	SOUTHERN CO 5.2% 06-15-2033	Acquisitions	2,562,000.00	-2,652,079.92	
		Dispositions	-341,000.00		354,974.18
C842587DT1	SOUTHERN CO 5.7% 03-15-2034	Acquisitions	2,527,000.00	-2,616,686.21	
		Dispositions	-1,423,000.00		1,493,623.49
C842400FW8	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	Acquisitions	1,832,000.00	-1,471,656.99	
		Dispositions	-2,002,000.00		1,586,994.63
		Free Delivery	-390,000.00		
SB91R9M7	SOUTHN CAL EDISON 3.9 DUE 03-15-2043	Dispositions	-390,000.00		314,565.40
		Free Receipt	390,000.00	-344,370.77	
C842400FT5	SOUTHN CAL EDISON 3.9% DUE 12-01-2041	Acquisitions	433,000.00	-347,525.11	
		Dispositions	-433,000.00		341,655.95
C842400FV0	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	Acquisitions	974,000.00	-803,606.46	
		Dispositions	-888,000.00		724,867.62
		Free Delivery	-750,000.00		
SB7RDY97	SOUTHN CAL EDISON 4.05% DUE 03-15-2042	Dispositions	-750,000.00		612,948.56
		Free Receipt	750,000.00	-737,597.65	

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C842400FQ1	SOUTHN CAL EDISON 4.5% DUE 09-01-2040	Acquisitions	2,266,000.00	-2,039,786.89	
		Dispositions	-389,000.00		361,139.82
C842400GG2	SOUTHN CAL EDISON 4% DUE 04-01-2047	Acquisitions	1,143,000.00	-902,103.83	
		Dispositions	-718,000.00		586,426.50
C842400FP3	SOUTHN CAL EDISON 5.5% DUE 03-15-2040	Acquisitions	760,000.00	-752,812.48	
		Dispositions	-346,000.00		360,241.36
C842400FF5	SOUTHN CAL EDISON 5.55% DUE 01-15-2037	Acquisitions	175,000.00	-172,595.50	
		Dispositions	-175,000.00		169,988.00
C842400FL2	SOUTHN CAL EDISON 6.05% DUE 03-15-2039	Acquisitions	84,000.00	-85,415.40	
		Dispositions	-84,000.00		85,309.56
C84265VAE5	SOUTHN COPPER 6.75% DUE 04-16-2040	Dispositions	-350,000.00		385,700.00
		Free Delivery	-740,000.00		
SB806KL4	SOUTHN COPPER 6.75% DUE 04-16-2040	Dispositions	-740,000.00		800,898.46
		Free Receipt	740,000.00	-783,857.68	
C843452AZ6	SOUTHN NAT GAS CO 8% DUE 03-01-2032	Dispositions	-320,000.00		367,754.00
		Free Delivery	-490,000.00		
S2006103	SOUTHN NAT GAS CO 8% DUE 03-01-2032	Dispositions	-490,000.00		556,590.57
		Free Receipt	490,000.00	-424,731.34	
C84756NAG4	SPECTRA ENERGY 4.5% DUE 03-15-2045	Acquisitions	607,000.00	-500,105.05	
		Dispositions	-3,837,000.00		3,157,792.18
C86359A2G7	STRUCTURED AST SECS CORP 2003-BC10 MTG PASSTHRU CTF CL A4 10-25-33	Free Delivery	-4,404.35		
SB7KG2K0	STRUCTURED AST SECS CORP 2003-BC10 MTG PASSTHRU CTF CL A4 10-25-33	Dispositions	-4,404.34		4,486.72
		Free Receipt	4,404.35	-3,242.70	
C86562MDQ0	SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044	Acquisitions	6,800,000.00	-6,800,000.00	
		Dispositions	-6,472,000.00		6,838,540.53

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C86562MDK3	SUMITOMO MITSUI 6.6% DUE 06-05-2029	Acquisitions	3,361,000.00	-3,361,000.00	
		Dispositions	-3,361,000.00		3,375,103.75
C86765BAV1	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Acquisitions	4,221,000.00	-4,001,606.39	
		Dispositions	-12,821,000.00		11,555,803.12
		Free Delivery	-220,000.00		
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Dispositions	-220,000.00		201,400.16
		Free Receipt	220,000.00	-264,185.21	
C86765BAM1	SUNOCO LOGISTICS 4.95% DUE 01-15-2043	Acquisitions	150,000.00	-127,045.50	
		Dispositions	-150,000.00		138,175.50
C86765BAP4	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	Acquisitions	1,547,000.00	-1,376,899.27	
		Dispositions	-1,577,000.00		1,470,537.24
		Free Delivery	-70,000.00		
SBL9FKB3	SUNOCO LOGISTICS 5.3% DUE 04-01-2044	Dispositions	-70,000.00		64,170.04
		Free Receipt	70,000.00	-75,127.50	
C86765BAQ2	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Acquisitions	3,222,000.00	-2,938,017.22	
		Dispositions	-3,203,000.00		2,989,367.19
		Free Delivery	-770,000.00		
SBSN4Q84	SUNOCO LOGISTICS 5.35% DUE 05-15-2045	Dispositions	-770,000.00		706,386.22
		Free Receipt	770,000.00	-797,720.00	
C86765BAK5	SUNOCO LOGISTICS 6.1% DUE 02-15-2042	Acquisitions	354,000.00	-354,722.16	
		Dispositions	-354,000.00		362,690.70
S9F3SGGL	SWAP COLL PAYABLE TO WELLS FARGO BANK, N.A.CHARLOTTE,NC,US	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-250,000.00		250,000.00
C87165BAV5	SYNCHRONY FINANCIAL 5.935% 08-02-2030	Acquisitions	8,975,000.00	-9,052,678.37	
		Dispositions	-1,352,000.00		1,368,845.92
C87264ADG7	T-MOBILE US INC 5.5% 01-15-2055	Acquisitions	5,458,000.00	-5,430,100.37	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87264AAX3	T-MOBILE USA INC FIXED 4.375% DUE 04-15-2040	Dispositions	-1,794,000.00		1,784,874.72
		Acquisitions	4,869,000.00	-4,289,749.20	
		Dispositions	-4,270,000.00		3,866,691.57
		Free Delivery	-450,000.00		
C87264ACW3	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	Free Receipt	450,000.00	-497,347.65	
		Acquisitions	3,435,000.00	-3,489,546.65	
		Dispositions	-3,435,000.00		3,579,400.28
		Acquisitions	1,274,000.00	-1,305,760.82	
SBN72M69	T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053	Dispositions	-2,173,000.00		2,269,017.71
		Acquisitions	3,592,000.00	-2,514,878.37	
		Dispositions	-8,224,000.00		5,792,504.95
		Free Delivery	-380,000.00		
C87264ABN4	T-MOBILE USA INC TMUS 3.3% 02-15-2051	Free Receipt	380,000.00	-351,705.20	
		Acquisitions	4,210,000.00	-3,093,175.73	
		Dispositions	-2,017,000.00		1,531,457.59
		Free Delivery	-100,000.00		
C87264ABL8	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Dispositions	-100,000.00		72,914.12
		Free Receipt	100,000.00	-93,430.01	
		Acquisitions	7,482,000.00	-5,371,117.57	
		Dispositions	-6,122,000.00		4,375,926.64
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Free Delivery	-50,000.00		
		Free Receipt	50,000.00	-37,179.36	
		Acquisitions	2,892,000.00	-2,007,626.40	
		Dispositions	-2,892,000.00		1,990,219.14
C87264ABY0	T-MOBILE USA INC 3.6% 11-15-2060	Acquisitions	2,029,000.00	-1,736,431.32	
		Dispositions	-7,987,000.00		6,877,761.85
		Free Delivery	-550,000.00		
		Free Receipt	550,000.00	-621,665.00	
C87264AAZ8	T-MOBILE USA INC 4.5% DUE 04-15-2050	Acquisitions	2,029,000.00	-1,736,431.32	
		Dispositions	-7,987,000.00		6,877,761.85
		Free Delivery	-550,000.00		
		Free Receipt	550,000.00	-621,665.00	
C87264ADF9	T-MOBILE USA INC 5.15% 04-15-2034	Acquisitions	2,029,000.00	-1,736,431.32	
		Dispositions	-7,987,000.00		6,877,761.85
		Free Delivery	-550,000.00		
		Free Receipt	550,000.00	-621,665.00	

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C87264ADN2	T-MOBILE USA INC 5.25% 06-15-2055	Acquisitions	85,000.00	-83,566.05	
		Dispositions	-85,000.00		81,988.45
SBQPG7D6	T-MOBILE USA INC 5.25% 06-15-2055	Acquisitions	1,217,000.00	-1,187,305.20	
		Dispositions	-682,000.00		638,720.28
C87264ADB8	T-MOBILE USA INC 5.75% 01-15-2054	Acquisitions	5,300,000.00	-5,288,393.00	
		Dispositions	-7,520,000.00	-8,977,018.60	7,753,978.61
C87264ADD4	T-MOBILE USA INC 6.0% 06-15-2054	Acquisitions	2,515,000.00	-2,740,931.30	
		Dispositions	-1,898,000.00		2,021,782.98
SBN4P5S4	T-MOBILE USA INC 6.0% 06-15-2054	Dispositions	-300,000.00		330,927.00
C874060AY2	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040	Acquisitions	809,000.00	-584,842.95	
		Dispositions	-809,000.00		590,052.91
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	Acquisitions	3,009,000.00	-2,003,503.74	
		Dispositions	-6,009,000.00		4,119,884.23
C874060BM7	TAKEDA PHARMACEUTICAL 5.65% 07-05-2054	Acquisitions	5,980,000.00	-5,954,286.00	
		Dispositions	-5,980,000.00		5,980,993.80
SBN11QY8	TAKEDA PHARMACEUTICAL 5.65% 07-05-2054	Acquisitions	1,725,000.00	-1,701,215.30	
		Dispositions	-1,610,000.00	-3,269,790.45	1,616,684.30
C874060BN5	TAKEDA PHARMACEUTICAL 5.8% 07-05-2064	Acquisitions	3,285,000.00	-1,015,277.40	
		Dispositions	-490,000.00		515,622.10
SBN11R01	TAKEDA PHARMACEUTICAL 5.8% 07-05-2064	Acquisitions	1,020,000.00	-310,270.40	
		Dispositions	-440,000.00		331,434.40
C875127BG6	TAMPA ELEC CO FIXED 3.625% DUE 06-15-2050	Acquisitions	440,000.00	-510,734.76	
		Dispositions	-760,000.00		557,178.80

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C875127BA9	TAMPA ELEC CO 4.1% DUE 06-15-2042	Acquisitions	544,000.00	-474,946.64	
		Dispositions	-544,000.00		463,112.82
C875127BE1	TAMPA ELEC CO 4.3% DUE 06-15-2048	Acquisitions	115,000.00	-92,607.20	
		Dispositions	-115,000.00		92,877.45
C875127BF8	TAMPA ELEC CO 4.45% DUE 06-15-2049	Acquisitions	1,313,000.00	-1,079,185.85	
		Dispositions	-1,313,000.00		1,164,473.44
C875127BL5	TAMPA ELEC CO 5% DUE 07-15-2052	Acquisitions	1,644,000.00	-1,463,733.36	
		Dispositions	-1,644,000.00		1,462,240.23
C87612GAB7	TARGA RES CORP 4.95% 04-15-2052	Acquisitions	1,954,000.00	-1,748,074.06	
		Dispositions	-1,954,000.00		1,716,402.89
C87612GAD3	TARGA RES CORP 6.5% DUE 02-15-2053	Acquisitions	7,992,000.00	-8,632,717.11	
		Dispositions	-180,000.00		192,083.90
		Free Delivery	-160,000.00		
SBQ3PVG6	TARGA RES CORP 6.5% DUE 02-15-2053	Dispositions	-160,000.00		171,602.90
		Free Receipt	160,000.00	-156,548.80	
C87612KAC6	TARGA RES FIXED 6.25% DUE 07-01-2052	Acquisitions	330,000.00	-356,023.80	
		Dispositions	-2,350,000.00		2,422,567.20
		Free Delivery	-330,000.00		
SBPLH7L4	TARGA RES FIXED 6.25% DUE 07-01-2052	Dispositions	-330,000.00		341,348.56
		Free Receipt	330,000.00	-329,250.90	
S9A6FYLL	TBA COLLATERAL PAYABLE TO BNPPARIBAS	Acquisitions	1,650,000.00	-1,650,000.00	
		Dispositions	-1,650,000.00		1,650,000.00
S9A6FYNL	TBA COLLATERAL PAYABLE TO CITIBANK	Acquisitions	6,341,595.00	-6,341,595.00	
		Dispositions	-1,287,000.00		1,287,000.00
S9A6FC7L	TBA COLLATERAL PAYABLE TO GOLDMANSACHS	Acquisitions	3,950,000.00	-3,950,000.00	
		Dispositions	-3,300,000.00		3,300,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A6FF6L	TBA COLLATERAL PAYABLE TO MORGAN STANLEY	Acquisitions	9,757,296.88	-9,757,296.88	
		Dispositions	-8,238,296.88		8,238,296.88
S9A6FXSU	TBA COLLATERAL RECEIVABLE FROM BARCLAYS	Acquisitions	270,000.00	-270,000.00	
		Dispositions	-270,000.00		270,000.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK	Acquisitions	2,032,000.00	-2,032,000.00	
		Dispositions	-1,296,000.00		1,296,000.00
S9A6FC7U	TBA COLLATERAL RECEIVABLE FROM GOLDMAN SACHS	Acquisitions	5,480,000.00	-5,480,000.00	
		Dispositions	-4,890,000.00		4,890,000.00
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	Acquisitions	6,706,000.00	-6,706,000.00	
		Dispositions	-6,326,000.00		6,326,000.00
C878091BG1	TEACHERS INS & 3.3% DUE 05-15-2050	Dispositions	-710,000.00		506,265.40
		Free Delivery	-140,000.00		
SBMQ57B2	TEACHERS INS & 3.3% DUE 05-15-2050	Dispositions	-140,000.00		95,998.59
		Free Receipt	140,000.00	-139,813.80	
C878091BF3	TEACHERS INS & 4.27% DUE 05-15-2047	Dispositions	-290,000.00		238,791.80
		Free Delivery	-630,000.00		
SBF19248	TEACHERS INS & 4.27% DUE 05-15-2047	Dispositions	-630,000.00		514,687.85
		Free Receipt	630,000.00	-627,984.00	
C878091BC0	TEACHERS INS & 6.85% DUE 12-16-2039	Dispositions	-546,000.00		612,173.28
		Free Delivery	-86,000.00		
SB50WZ61	TEACHERS INS & 6.85% DUE 12-16-2039	Dispositions	-86,000.00		96,591.15
		Free Receipt	86,000.00	-99,641.48	
C878744AB7	TECK RES LTD 5.2 DUE 03-01-2042 REG	Acquisitions	2,047,000.00	-1,847,458.44	
		Dispositions	-2,047,000.00		1,899,193.15
C878742AZ8	TECK RES LTD 5.4 DUE 02-01-2043	Acquisitions	131,000.00	-122,196.80	

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C878742AW5	TECK RESOURCES LTD 6.25% DUE 07-15-2041	Dispositions	-131,000.00		116,728.86
		Acquisitions	1,700,000.00	-1,767,303.00	
		Dispositions	-2,010,000.00		2,087,757.85
		Free Delivery	-210,000.00		
SB7VFK35	TECK RESOURCES LTD 6.25% DUE 07-15-2041	Dispositions	-210,000.00		210,808.24
		Free Receipt	210,000.00	-265,853.70	
C87938WAW3	TELEFONICA EMISIONES S A U 4.895% 03-06-2048	Acquisitions	216,000.00	-186,973.92	
		Dispositions	-7,486,000.00		6,470,668.08
C87938WAU7	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG	Acquisitions	1,201,000.00	-1,084,458.43	
		Dispositions	-1,201,000.00		1,109,054.90
C87938WAC7	TELEFONICA 7.045% DUE 06-20-2036	Dispositions	-860,000.00		961,551.20
		Free Delivery	-453,000.00		
SB170DG6	TELEFONICA 7.045% DUE 06-20-2036	Dispositions	-453,000.00		502,747.08
		Free Receipt	453,000.00	-600,501.84	
		Acquisitions	9,438,000.00	-6,893,944.70	
C88167AAF8	TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000	Dispositions	-3,160,000.00		2,238,650.00
		Free Delivery	-1,340,000.00		
		Dispositions	-1,340,000.00		964,979.42
C88163VAD1	TEVA 6.15% DUE 02-01-2036	Free Receipt	1,340,000.00	-1,079,370.00	
		Acquisitions	3,083,000.00	-3,114,683.71	
SBMFDHC8	TEVA 6.15% DUE 02-01-2036	Dispositions	-1,860,000.00		1,798,893.75
		Dispositions	-720,000.00		631,025.42
C882508BF0	TEXAS INSTRS INC 3.875% 03-15-2039	Free Delivery	-500,000.00		
		Free Receipt	500,000.00	-500,157.87	
		Acquisitions	1,600,000.00	-1,823,056.30	
S0050481	THAMES WTR UTL FIN 6.5% A/BKD 09/02/2032GBP	Dispositions	-1,200,000.00		1,214,640.06

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C883556CX8	THERMO FISHER SCIENTIFIC 5.086% DTD 08-10-2023 DUE 08-10-2033	Acquisitions	2,010,000.00	-1,995,878.55	
		Dispositions	-2,010,000.00		2,028,607.44
C883556CL4	THERMO FISHER SCIENTIFIC INC 2.0% DUE 10-15-2031 BEO	Acquisitions	1,244,000.00	-1,045,343.89	
		Dispositions	-1,244,000.00		1,047,826.04
C883556CU4	THERMO FISHER SCIENTIFIC INC 4.95% 11-21-2032	Acquisitions	1,560,000.00	-1,582,368.07	
		Dispositions	-1,560,000.00		1,595,027.65
C883556CW0	THERMO FISHER SCIENTIFIC INC 4.977% 08-10-2030	Acquisitions	1,109,000.00	-1,161,727.87	
		Dispositions	-1,109,000.00		1,136,499.47
C883556DB5	THERMO FISHER SCIENTIFIC INC 5.2% 01-31-2034	Acquisitions	1,776,000.00	-1,811,046.08	
		Dispositions	-1,776,000.00		1,816,972.96
C88732JBD9	TIME WARNER CABLE 4.5% DUE 09-15-2042	Dispositions	-30,000.00		22,334.40
		Free Delivery	-70,000.00		
SB8N2417	TIME WARNER CABLE 4.5% DUE 09-15-2042	Dispositions	-70,000.00		53,427.57
		Free Receipt	70,000.00	-66,793.30	
C88732JAY4	TIME WARNER CABLE 5.875% DUE 11-15-2040	Dispositions	-10,660,000.00		9,573,992.00
		Free Delivery	-10,000.00		
SB66BW80	TIME WARNER CABLE 5.875% DUE 11-15-2040	Dispositions	-10,000.00		9,004.40
		Free Receipt	10,000.00	-10,433.24	
C88732JAJ7	TIME WARNER CABLE 6.55% DUE 05-01-2037	Dispositions	-50,000.00		48,077.50
		Free Delivery	-110,000.00		
SBBN BG20	TIME WARNER CABLE 6.55% DUE 05-01-2037	Dispositions	-110,000.00		107,166.14
		Free Receipt	110,000.00	-134,707.10	
C88732JAU2	TIME WARNER CABLE 6.75% DUE 06-15-2039	Dispositions	-1,020,000.00		999,283.40
		Free Delivery	-820,000.00		
SB62X8Y8	TIME WARNER CABLE 6.75% DUE 06-15-2039	Dispositions	-820,000.00		815,138.78

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C88732JAN8	TIME WARNER CABLE 7.3% DUE 07-01-2038	Free Receipt	820,000.00	-918,684.22	
		Dispositions	-920,000.00		937,732.40
		Free Delivery	-1,870,000.00		
SB3B14R7	TIME WARNER CABLE 7.3% DUE 07-01-2038	Dispositions	-1,870,000.00		1,930,214.46
		Free Receipt	1,870,000.00	-2,094,643.43	
C88731EAJ9	TIME WARNER ENTMT 8.375% DUE 07-15-2033	Dispositions	-750,000.00		842,152.50
		Free Delivery	-1,655,000.00		
		Dispositions	-1,655,000.00		1,876,802.59
S2727266	TIME WARNER ENTMT 8.375% DUE 07-15-2033	Free Receipt	1,655,000.00	-2,252,755.93	
		Acquisitions	4,504,000.00	-4,504,000.00	
C89116CKP1	TORONTO-DOMINION BANK 7.25% 07-31-2084	Dispositions	-4,504,000.00		4,605,340.00
		Acquisitions	729,000.00	-493,440.27	
C89153VAV1	TOTAL CAP INTL 3.127% DUE 05-29-2050 REG	Dispositions	-243,000.00		166,022.46
		Acquisitions	350,000.00	-331,401.00	
C89157XAF8	TOTAL ENERGIES CAP 5.425% 09-10-2064	Acquisitions	1,105,000.00	-1,105,000.00	
		Dispositions	-1,105,000.00		1,132,256.25
SBQYKPN5	TOTAL ENERGIES CAP 5.425% 09-10-2064	Acquisitions	2,610,000.00	-2,610,000.00	
		Dispositions	-915,000.00		904,034.85
SBPW6WH1	TOTAL ENERGIES CAPITAL SA 5.488% 04-05-2054	Acquisitions	1,275,000.00	-1,273,597.50	
		Dispositions	-1,275,000.00		1,247,676.75
C89236TLM5	TOYOTA MOTOR CREDIT CORP 4.8% 01-05-2034	Acquisitions	155,000.00	-140,643.00	
		Dispositions	-155,000.00		142,406.25
C89356BAG3	TRANSCANADA TRUST 5.6% DUE 03-07-2082	Dispositions	-350,000.00		299,026.00
		Free Delivery	-790,000.00		
C893574AM5	TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	Dispositions	-790,000.00		669,411.02
		Dispositions			
SBF4YFP2	TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048	Dispositions			
		Dispositions			

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C893574AR4	TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	Free Receipt	790,000.00	-718,760.14	
		Dispositions	-20,000.00		15,336.40
		Free Delivery	-60,000.00		
SBN49122	TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050	Dispositions	-60,000.00		45,879.03
		Free Receipt	60,000.00	-66,364.31	
C893574AF0	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	Dispositions	-280,000.00		243,311.60
		Free Delivery	-630,000.00		
SB96NB24	TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG	Dispositions	-630,000.00		544,673.15
		Free Receipt	630,000.00	-607,787.74	
C89417EAK5	TRAVELERS COS INC 4.3% 08-25-2045	Acquisitions	599,000.00	-532,364.82	
		Dispositions	-4,799,000.00		4,257,649.52
C89417EAJ8	TRAVELERS COS INC 4.6% DUE 08-01-2043	Acquisitions	92,000.00	-83,759.56	
		Dispositions	-92,000.00		83,001.48
C89417EAH2	TRAVELERS COS INC 5.35% DUE 11-01-2040	Acquisitions	468,000.00	-469,203.48	
		Dispositions	-90,000.00		94,705.20
C89417EAQ2	TRAVELERS FIXED 2.55% DUE 04-27-2050	Acquisitions	953,000.00	-608,269.61	
		Dispositions	-217,000.00		131,065.83
C89642DAA6	TRINITAS CLO XVI LTD / TRINITAS CLO 5.73478% 07-20-2034	Dispositions	-1,300,000.00		1,299,804.94
		Free Delivery	-1,300,000.00		
		Free Receipt	1,300,000.00	-1,300,000.00	
C89788MAP7	TRUIST FINANCIAL CORPORATION 5.867% 06-08-2034	Acquisitions	3,959,000.00	-3,954,419.45	
		Dispositions	-4,639,000.00		4,788,735.21
C89788MAK8	TRUIST FINANCIAL CORPORATION 6.123% 10-28-2033	Acquisitions	1,292,000.00	-1,333,169.32	
		Dispositions	-1,292,000.00		1,363,253.80
C89832QAF6	TRUIST FINL CORP FIXED 5.1% DUE 12-31-2049	Acquisitions	841,000.00	-769,836.50	
		Dispositions	-841,000.00		789,010.19

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C89788MAM4	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	Acquisitions	446,000.00	-423,354.50	
		Dispositions	-446,000.00		429,213.86
C89832QAE9	TRUIST FINL CORP 4.95% DUE 12-29-2049	Acquisitions	957,000.00	-936,817.50	
		Dispositions	-957,000.00		930,543.26
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	Acquisitions	12,007,000.00	-11,996,865.30	
		Dispositions	-12,007,000.00		12,088,979.05
C91159HJD3	U S BANCORP MEDIUM TERM NTS- BOOK TRANCHE # TR 00196 2.677% 01-27-2033	Acquisitions	4,174,000.00	-3,592,736.24	
		Dispositions	-4,369,000.00		3,761,437.79
C91159HJL5	U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034	Acquisitions	4,190,000.00	-4,180,940.76	
		Dispositions	-3,140,000.00		3,069,917.60
C91159HJQ4	U S BANCORP MEDIUM TERM NTS- BOOK 5.384%01-23-2030	Acquisitions	5,955,000.00	-6,118,589.15	
		Dispositions	-5,955,000.00		6,165,266.20
C91159HJN1	U S BANCORP 5.836% 06-12-2034	Acquisitions	1,892,000.00	-2,001,780.22	
		Dispositions	-1,150,000.00		1,135,073.00
C91159HJJ0	U S BANCORP 5.85% 10-21-2033	Acquisitions	1,807,000.00	-1,894,621.43	
		Dispositions	-1,439,000.00		1,529,939.20
C90353TAP5	UBER TECHNOLOGIES INC 4.8% 09-15-2034	Acquisitions	3,287,000.00	-3,297,051.84	
		Dispositions	-2,013,000.00		2,002,674.71
C90353TAQ3	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Acquisitions	10,761,000.00	-10,765,322.79	
		Dispositions	-5,127,000.00		5,102,633.32
SBP4YH45	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Acquisitions	2,147,000.00	-2,142,834.82	
		Dispositions	-1,095,000.00		1,108,254.60
C902674A26	UBS AG LONDON BRH 4.5% 06-26-2048	Dispositions	-3,770,000.00		3,565,427.51
		Free Delivery	-570,000.00		
		Free Receipt	570,000.00	-456,083.52	
C902613AY4	UBS GROUP AG 4.875% 05-15-2045				

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C90265EAS9	UDR INC 3.1% DUE 11-01-2034	Acquisitions	613,000.00	-594,462.88	
		Dispositions	-1,373,000.00		1,296,853.30
		Free Delivery	-760,000.00		
		Free Receipt	760,000.00	-645,631.95	
SBPSNBB3	UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000	Acquisitions	108,000.00	-87,476.76	
		Dispositions	-108,000.00		86,532.84
C907818FW3	UNION PAC CORP FIXED 2.95% 03-10-2052	Acquisitions	5,040,000.00	-6,389,904.72	
		Dispositions	-5,040,000.00		6,519,242.97
C907818FL7	UNION PAC CORP FIXED 3.75% DUE 02-05-2070	Acquisitions	2,357,000.00	-1,516,794.55	
		Dispositions	-1,360,000.00		901,144.85
SBKDMLC1	UNION PAC CORP FIXED 3.75% DUE 02-05-2070	Dispositions	-100,000.00		70,843.00
		Free Delivery	-220,000.00		
C907818FS2	UNION PAC CORP FIXED 3.79% DUE 04-06-2071	Dispositions	-220,000.00		153,975.79
		Free Receipt	220,000.00	-220,363.71	
SBMCFPF6	UNION PAC CORP FIXED 3.79% DUE 04-06-2071	Dispositions	-200,000.00		143,024.00
		Free Delivery	-10,000.00		
C907818FT0	UNION PAC CORP 3.2% DUE 05-20-2041	Dispositions	-10,000.00		7,058.08
		Free Receipt	10,000.00	-11,338.68	
C907818FK9	UNION PAC CORP 3.25% DUE 02-05-2050	Acquisitions	431,000.00	-345,218.07	
		Dispositions	-431,000.00		338,231.56
SBKDMLD2	UNION PAC CORP 3.25% DUE 02-05-2050	Dispositions	-340,000.00		242,423.40
		Free Delivery	-170,000.00		
C907818EK0	UNION PAC CORP 3.35% DUE 08-15-2046	Dispositions	-170,000.00		119,256.61
		Free Receipt	170,000.00	-169,933.70	
C907818FZ6	UNION PAC CORP 3.5% 02-14-2053	Acquisitions	113,000.00	-82,538.59	
		Dispositions	-113,000.00		81,023.26

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C907818FD5	UNION PAC CORP 3.55% DUE 08-15-2039	Acquisitions	708,000.00	-516,691.32	
		Dispositions	-708,000.00		499,317.00
C907818EM6	UNION PAC CORP 3.799% DUE 10-01-2051	Acquisitions	1,635,000.00	-1,377,269.29	
		Dispositions	-622,000.00		522,007.28
C907818FG8	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Acquisitions	1,856,000.00	-1,490,298.20	
		Dispositions	-1,856,000.00		1,492,284.64
SBLF0CQ1	UNION PAC CORP 3.839% DUE 03-20-2060 BEO	Dispositions	-3,890,000.00		2,937,567.43
		Free Delivery	-300,000.00		
C907818EJ3	UNION PAC CORP 4.05% DUE 03-01-2046	Dispositions	-300,000.00		221,063.66
		Free Receipt	300,000.00	-344,732.24	
C907818EF1	UNION PAC CORP 4.05% DUE 11-15-2045	Acquisitions	2,092,000.00	-1,732,572.62	
		Dispositions	-1,292,000.00		1,064,806.56
C907818ER5	UNION PAC CORP 4.1% DUE 09-15-2067	Acquisitions	1,684,000.00	-1,383,265.59	
		Dispositions	-1,127,000.00		929,570.10
SBYWJV80	UNION PAC CORP 4.1% DUE 09-15-2067	Free Delivery	-560,000.00		
		Dispositions	-560,000.00		420,215.50
C907818EQ7	UNION PACIFIC CORP 3.6% DUE 09-15-2037	Free Receipt	560,000.00	-559,171.20	
		Acquisitions	1,523,000.00	-1,317,052.52	
SBYWJV98	UNION PACIFIC CORP 3.6% DUE 09-15-2037	Dispositions	-749,000.00		667,287.48
		Free Delivery	-340,000.00		
C907818GC6	UNION PACIFIC CORP 4.95% DUE 09-09-2052 BEO	Dispositions	-340,000.00		288,124.74
		Free Receipt	340,000.00	-339,663.40	
SBT03SY1	UNITED PARCEL SVC INC 5.5% 05-22-2054	Acquisitions	85,000.00	-82,300.40	
		Dispositions	-85,000.00		77,634.75
		Acquisitions	1,215,000.00	-1,213,043.85	
		Dispositions	-1,215,000.00		1,241,696.66

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SBRJFGX9	UNITED STATES OF AMER TREAS TIPS 04-15-2029	Acquisitions	532,159,000.00	-546,537,967.81	
		Dispositions	-512,939,000.00		527,000,592.05
C91324PDL3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	Acquisitions	1,434,000.00	-1,248,237.38	
		Dispositions	-220,000.00		184,786.20
		Free Delivery	-60,000.00		
SBG08PD3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	Acquisitions	1,260,000.00	-1,040,596.20	
		Dispositions	-60,000.00		49,614.11
		Free Receipt	60,000.00	-76,856.40	
C91324PDY5	UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG	Acquisitions	2,331,000.00	-1,715,323.49	
		Dispositions	-1,893,000.00		1,406,250.81
C91324PDZ2	UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG	Acquisitions	4,066,000.00	-2,678,009.22	
		Dispositions	-3,295,000.00		2,266,827.41
C91324PEE8	UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO	Acquisitions	3,276,000.00	-2,464,268.45	
		Dispositions	-5,850,000.00		4,499,059.27
C91324PEF5	UNITEDHEALTH GROUP INC 3.25% DUE 05-15-2051 BEO	Acquisitions	5,757,000.00	-4,007,469.27	
		Dispositions	-2,081,000.00		1,492,760.37
C91324PBW1	UNITEDHEALTH GROUP INC 4.375 DUE 03-15-2042 REG	Acquisitions	1,270,000.00	-1,111,935.80	
		Dispositions	-376,000.00		346,799.84
C91324PDQ2	UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	Acquisitions	558,000.00	-512,283.06	
		Dispositions	-708,000.00		613,919.10
		Free Delivery	-320,000.00		
SBHSSQ40	UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG	Dispositions	-1,044,000.00		913,435.10
		Free Receipt	320,000.00	-338,333.63	
C91324PEK4	UNITEDHEALTH GROUP INC 4.75% 05-15-2052	Acquisitions	3,197,000.00	-2,961,421.89	
		Dispositions	-1,846,000.00		1,742,631.26
C91324PEL2	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	Dispositions	-110,000.00		99,997.70

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SBNKBV11	UNITEDHEALTH GROUP INC 4.95% 05-15-2062	Free Delivery	-250,000.00		
		Dispositions	-250,000.00		223,290.49
		Free Receipt	250,000.00	-247,550.00	
C91324PEW8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	Acquisitions	8,391,000.00	-8,056,669.86	
		Dispositions	-5,382,000.00		5,303,262.34
		Dispositions	-2,984,000.00		2,859,434.00
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	Acquisitions	86,000.00	-81,034.36	
		Dispositions	-86,000.00		78,391.58
		Dispositions	-2,984,000.00		2,859,434.00
C91324PEX6	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	Acquisitions	86,000.00	-81,034.36	
		Dispositions	-86,000.00		78,391.58
		Dispositions	-2,984,000.00		2,859,434.00
C91324PFC1	UNITEDHEALTH GROUP INC 5.375% 04-15-2054	Acquisitions	8,718,000.00	-8,723,836.16	
		Dispositions	-7,873,000.00		7,915,169.93
		Free Delivery	-370,000.00		
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054	Acquisitions	3,705,000.00	-3,586,079.91	
		Dispositions	-370,000.00		357,778.83
		Free Receipt	370,000.00	-368,941.80	
C91324PFD9	UNITEDHEALTH GROUP INC 5.5% 04-15-2064	Acquisitions	2,024,000.00	-2,018,096.48	
		Dispositions	-2,024,000.00		1,969,552.48
		Dispositions	-2,024,000.00		1,969,552.48
C91324PFL1	UNITEDHEALTH GROUP INC 5.625% 07-15-2054	Acquisitions	19,680,000.00	-19,813,498.68	
		Dispositions	-17,576,000.00		18,341,440.88
		Free Delivery	-240,000.00		
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625% 07-15-2054	Acquisitions	3,425,000.00	-3,449,052.00	
		Dispositions	-240,000.00		240,940.50
		Free Receipt	240,000.00	-239,522.40	
C91324PFK3	UNITEDHEALTH GROUP INC 5.778% 07-15-2044	Acquisitions	6,566,000.00	-6,677,563.43	
		Dispositions	-3,470,000.00		3,650,797.65
		Free Delivery	-60,000.00		
SBPDY8C1	UNITEDHEALTH GROUP INC 5.778% 07-15-2044	Acquisitions	2,634,000.00	-2,609,793.54	
		Dispositions	-60,000.00		59,736.07
		Dispositions	-60,000.00		59,736.07

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C91324PEA6	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	Free Receipt	60,000.00	-59,448.60	
		Dispositions	-50,000.00		32,006.50
		Free Delivery	-110,000.00		
SBM95BH3	UNITEDHEALTH GROUP 3.125% DUE 05-15-2060	Dispositions	-110,000.00		68,227.93
		Free Receipt	110,000.00	-116,216.86	
C91324PDT6	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	Acquisitions	4,198,000.00	-3,419,517.73	
		Dispositions	-1,274,000.00		1,094,945.12
		Free Delivery	-260,000.00		
SBHKDKY1	UNITEDHEALTH GROUP 3.5% DUE 08-15-2039	Dispositions	-260,000.00		210,765.55
		Free Receipt	260,000.00	-258,187.03	
C91324PDV1	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Acquisitions	1,190,000.00	-939,052.80	
		Dispositions	-160,000.00		119,481.60
		Free Delivery	-350,000.00		
SBHKDL15	UNITEDHEALTH GROUP 3.875% DUE 08-15-2059	Dispositions	-350,000.00		257,550.71
		Free Receipt	350,000.00	-348,103.95	
C91324PCD2	UNITEDHEALTH GROUP 4.25% DUE 03-15-2043	Acquisitions	682,000.00	-606,961.72	
		Dispositions	-112,000.00		102,270.56
C91324PCZ3	UNITEDHEALTH GROUP 4.25% DUE 04-15-2047	Acquisitions	403,000.00	-343,803.33	
		Dispositions	-403,000.00		362,554.92
C91324PBU5	UNITEDHEALTH GROUP 4.625% DUE 11-15-2041	Acquisitions	2,141,000.00	-2,042,632.12	
		Dispositions	-519,000.00		505,594.23
C91324PCR1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	3,117,000.00	-2,898,636.44	
		Dispositions	-7,792,000.00		7,350,313.36
		Free Delivery	-360,000.00		
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Dispositions	-360,000.00		326,314.08
		Free Receipt	360,000.00	-395,551.31	
C91324PBN1	UNITEDHEALTH GROUP 5.7% DUE 10-15-2040				

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C91324PFM9	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	Acquisitions	424,000.00	-438,642.45	
		Dispositions	-95,000.00		103,411.30
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	Acquisitions	6,368,000.00	-6,559,765.74	
		Dispositions	-6,368,000.00		6,537,906.20
C91324PES7	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	Acquisitions	2,175,000.00	-2,161,884.75	
		Dispositions			
SBLBRZR8	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	Acquisitions	5,555,000.00	-6,099,058.01	
		Dispositions	-8,988,000.00		9,707,106.61
C91324PET5	UNITEDHEALTH GROUP 6.05% DUE 02-15-2063	Dispositions	-100,000.00		111,513.00
		Acquisitions	78,000.00	-83,689.32	
C91324PBK7	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	Dispositions	-78,000.00		81,089.58
		Free Delivery	-220,000.00		255,439.80
SBG49598	UNITEDHEALTH GROUP 6.875% DUE 02-15-2038	Dispositions	-490,000.00		563,634.66
		Free Receipt	490,000.00	-484,308.41	
C913366KD1	UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE	Free Delivery	-1,175,000.00		
		Dispositions	-1,175,000.00		765,576.51
SBL1DF98	UNIV CALIF REGTS MED CTR POOLED REV 3.706% 05-15-2120 BEO TAXABLE	Free Receipt	1,175,000.00	-1,175,000.00	
		Dispositions	-820,000.00		503,204.40
C914886AD8	UNIV SOUTHN CAL 3.226% DUE 10-01-2120	Free Delivery	-280,000.00		
		Dispositions	-280,000.00		166,706.77
SBLBL785	UNIV SOUTHN CAL 3.226% DUE 10-01-2120	Free Receipt	280,000.00	-280,000.00	
		Free Delivery	-354,000.00		
C91412GHA6	UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE	Dispositions	-354,000.00		307,445.24
		Free Receipt	354,000.00	-351,654.25	
SB7MQN72	UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE				
C902973BC9	US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049				

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C902973AZ9	US BANCORP DEL FLTG RT 5.3% DUE 12-31-2049	Acquisitions	3,215,000.00	-2,829,128.50	
		Dispositions	-3,215,000.00		2,845,346.25
C91159HJA9	US BANCORP FIXED 1.375% DUE 07-22-2030	Acquisitions	1,418,000.00	-1,318,126.50	
		Dispositions	-5,478,000.00		5,312,970.40
C91159HJR2	US BANCORP 5.678% 01-23-2035	Acquisitions	2,224,000.00	-1,895,276.38	
		Dispositions	-405,000.00		336,279.60
C927804FR0	VA ELEC & PWR CO 4.45 02-15-2044	Acquisitions	9,066,000.00	-9,162,277.07	
		Dispositions	-5,730,000.00		5,741,860.99
C927804FG4	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	Acquisitions	1,470,000.00	-1,252,105.55	
		Dispositions	-1,085,000.00		935,813.45
SB3FD1W3	VA ELEC & PWR CO SR NT 2008 SER B 8.875 DUE 11-15-2038	Dispositions	-1,370,000.00		1,843,690.50
		Free Delivery	-408,000.00		
C927804GD0	VA ELEC & PWR CO 2.45% DUE 12-15-2050	Dispositions	-408,000.00		539,405.89
		Free Receipt	408,000.00	-573,286.42	
C927804GC2	VA ELEC & PWR CO 3.3% DUE 12-01-2049	Acquisitions	1,729,000.00	-1,005,877.49	
		Dispositions	-1,729,000.00		1,044,402.45
C927804FY5	VA ELEC & PWR CO 3.8% DUE 09-15-2047	Acquisitions	135,000.00	-90,693.00	
		Dispositions	-515,000.00		363,456.10
C91911TAS2	VALE OVERSEAS LTD 6.4% 06-28-2054	Acquisitions	120,000.00	-87,976.80	
		Dispositions	-2,120,000.00		1,555,422.05
SBNZHZ45	VALE OVERSEAS LTD 6.4% 06-28-2054	Acquisitions	3,485,000.00	-3,458,339.75	
		Dispositions	2,573,000.00	-2,553,316.55	
C91911TAK9	VALE OVERSEAS LTD 6.875% DUE 11-10-2039	Dispositions	-2,573,000.00		2,686,961.50
		Acquisitions	1,814,000.00	-1,962,645.94	
C92277GAV9	VENTAS RLTY LTD FIXED 4.75% DUE 11-15-2030	Dispositions	-759,000.00		816,957.24

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C92277GAW7	VENTAS RLTY LTD PARTNERSHIP GTD SR NT 2.5% 09-01-2031	Acquisitions	1,157,000.00	-1,143,130.58	
		Dispositions	-468,000.00		449,088.12
C92277GAU1	VENTAS RLTY LTD PARTNERSHIP 3.0% 01-15-2030 REG	Acquisitions	432,000.00	-352,905.12	
		Dispositions	-432,000.00		376,561.44
C92277GAN7	VENTAS RLTY LTD PARTNERSHIP 4.4% 01-15-2029	Acquisitions	794,000.00	-711,244.58	
		Dispositions	-366,000.00		322,180.68
C92343VDU5	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Acquisitions	400,000.00	-395,648.00	
		Dispositions	-400,000.00		393,516.00
SBYZKXZ8	VERIZON COMMUNICATIONS BNDS 5.25% DUE 03-16-2037 REG	Dispositions	-90,000.00		89,226.90
		Free Delivery	-210,000.00		
C92343VGN8	VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032	Dispositions	-1,745,000.00		1,743,424.91
		Free Receipt	210,000.00	-218,776.98	
C92343VGL2	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	Acquisitions	1,410,000.00	-1,147,232.60	
		Dispositions	-2,260,000.00		1,812,700.80
C92343VFU3	VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO	Acquisitions	1,317,000.00	-964,998.40	
		Dispositions	-1,317,000.00		942,540.22
C92343VFW9	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Acquisitions	130,000.00	-82,486.30	
		Dispositions	-130,000.00		79,492.40
C92343VFB1	VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD	Acquisitions	132,000.00	-81,755.52	
		Dispositions	-2,132,000.00		1,350,110.88
C92343VFB1	VERIZON COMMUNICATIONS INC 3.0% DUE 11-20-2060 REG	Acquisitions	136,000.00	-82,203.84	
		Dispositions	-136,000.00		79,014.64
C92343VGP3	VERIZON COMMUNICATIONS INC 3.875% 03-01-2052	Acquisitions	109,000.00	-83,636.79	
		Dispositions	-109,000.00		80,771.18
C92343VGB4	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Acquisitions	260,000.00	-187,839.60	
		Dispositions	-4,230,000.00		3,128,165.00

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SBKY5H09	VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO	Free Delivery	-10,000.00		
		Dispositions	-814,000.00		632,195.88
C92343VGC2	VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO	Free Receipt	10,000.00	-9,993.30	
		Acquisitions	117,000.00	-82,988.10	
SBP6GQM0	VERIZON COMMUNICATIONS 5.5% 02-23-2054	Dispositions	-117,000.00		79,987.05
		Acquisitions	861,000.00	-850,039.47	
C92343VFT6	VERIZON 2.65% DUE 11-20-2040	Dispositions	-861,000.00		874,761.65
		Acquisitions	1,648,000.00	-1,202,129.84	
SBMWBBK1	VERIZON 2.65% DUE 11-20-2040	Dispositions	-2,648,000.00		1,877,386.15
		Free Delivery	-10,000.00		
C92343VBG8	VERIZON 3.85% DUE 11-01-2042	Dispositions	-844,000.00		622,642.62
		Free Receipt	10,000.00	-9,990.70	
C92343VDC5	VERIZON 4.125% DUE 08-15-2046	Acquisitions	496,000.00	-426,822.88	
		Dispositions	-496,000.00		397,653.12
SBY7RR99	VERIZON 4.125% DUE 08-15-2046	Acquisitions	1,676,000.00	-1,449,237.20	
		Dispositions	-1,886,000.00		1,531,676.96
C92343VDR2	VERIZON 4.812% DUE 03-15-2039	Free Delivery	-460,000.00		
		Dispositions	-460,000.00		373,453.93
C92343VCK8	VERIZON 4.862% DUE 08-21-2046	Free Receipt	460,000.00	-428,889.16	
		Acquisitions	956,000.00	-945,467.35	
SBXVMD62	VERIZON 4.862% DUE 08-21-2046	Dispositions	-956,000.00		906,475.50
		Acquisitions	1,003,000.00	-944,074.72	
C92343VFD1	VERIZON 4% DUE 03-22-2050	Dispositions	-1,243,000.00		1,159,996.88
		Free Delivery	-550,000.00		
		Dispositions	-550,000.00		500,811.71
		Free Receipt	550,000.00	-709,654.00	

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SBLNP354	VERIZON 4% DUE 03-22-2050	Dispositions	-12,240,000.00		9,853,284.92
		Free Delivery	-550,000.00		
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Dispositions	-550,000.00		429,069.24
		Free Receipt	550,000.00	-648,088.25	
C925650AE3	VICI PPTYS LP SR NT 5.625% 05-15-2052	Acquisitions	2,173,000.00	-1,915,947.83	
		Dispositions	-668,000.00		560,449.84
C925650AA1	VICI PROPERTIES LP NEW ISSUE 3YR 4.375% 05-15-2025	Acquisitions	3,137,000.00	-2,917,963.67	
		Dispositions	-2,521,000.00		2,413,866.05
C925650AG8	VICI PROPERTIES LP 6.125% 04-01-2054	Acquisitions	708,000.00	-697,749.66	
		Dispositions	-708,000.00		698,201.28
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054	Acquisitions	3,511,000.00	-3,528,747.11	
		Dispositions	-2,203,000.00		2,295,289.73
C927804FL3	VIRGINIA ELEC & PWR CO 4 DUE 01-15-2043	Acquisitions	1,642,000.00	-1,612,312.64	
		Dispositions			
C927804GK4	VIRGINIA ELEC & PWR CO 5.0% 04-01-2033	Acquisitions	1,188,000.00	-974,239.84	
		Dispositions	-781,000.00		658,582.72
C927804GP3	VIRGINIA ELEC & PWR CO 5.0% 01-15-2034	Acquisitions	2,601,000.00	-2,569,554.23	
		Dispositions	-732,000.00		716,709.37
C927804GM0	VIRGINIA ELEC & PWR CO 5.3% 08-15-2033	Acquisitions	2,123,000.00	-2,102,418.41	
		Dispositions	-1,326,000.00		1,353,816.90
C927804GS7	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	Acquisitions	1,496,000.00	-1,493,770.54	
		Dispositions	-322,000.00		315,855.42
SBSMRJZ2	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	Acquisitions	570,000.00	-567,520.50	
		Dispositions	-570,000.00		575,631.60
C927804GR9	VIRGINIA ELECTRIC & POWER CO 5.05% 08-15-2034	Acquisitions	376,000.00	-374,364.40	
		Dispositions	-376,000.00		387,317.60

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C92826CAE2	VISA INC 4.15% DUE 12-14-2035	Acquisitions	2,616,000.00	-2,635,594.46	
		Dispositions	-1,804,000.00		1,834,634.38
SBYPHG16	VISA INC 4.15% DUE 12-14-2035	Dispositions	-4,770,000.00		4,617,988.30
		Free Delivery	-90,000.00		
C92826CAF9	VISA INC 4.3% DUE 12-14-2045	Dispositions	-90,000.00		84,038.38
		Free Receipt	90,000.00	-93,776.17	
SBYPHFN1	VISA INC 4.3% DUE 12-14-2045	Dispositions	-150,000.00		132,670.50
		Free Delivery	-350,000.00		
C92857WBS8	VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG	Dispositions	-350,000.00		306,217.61
		Free Receipt	350,000.00	-353,137.81	
C92857WBU3	VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG	Acquisitions	349,000.00	-304,785.19	
		Dispositions	-506,000.00		436,379.80
C92857WBY5	VODAFONE GROUP PLC 5.625% DUE 02-10-2053	Acquisitions	372,000.00	-290,851.92	
		Dispositions	-372,000.00		283,627.68
C45685EAJ5	VOYA FINANCIAL INC 5.7% DUE 07-15-2043 REG	Acquisitions	308,000.00	-299,459.16	
		Dispositions	-308,000.00		296,779.56
SBHFHZB0	VOYA FINANCIAL INC 5.7% DUE 07-15-2043 REG	Dispositions	-390,000.00		377,736.90
		Free Delivery	-595,000.00		
C931142EV1	WALMART INC NT 2.65% 09-22-2051	Dispositions	-595,000.00		578,743.47
		Free Receipt	595,000.00	-649,922.69	
SBMDP812	WALMART INC NT 2.65% 09-22-2051	Dispositions	-280,000.00		179,961.60
		Free Delivery	-610,000.00		
C55903VBF9	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Dispositions	-610,000.00		386,977.67
		Free Receipt	610,000.00	-607,743.00	
		Acquisitions	5,726,000.00	-4,509,762.60	
		Dispositions	-5,936,000.00		4,628,285.52

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SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Acquisitions	4,095,000.00	-3,086,099.70	
		Dispositions	-6,030,000.00		4,794,520.56
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	8,815,000.00	-6,731,078.58	
		Dispositions	-8,430,000.00		6,540,610.68
		Free Delivery	-380,000.00		
		Free Receipt	380,000.00	-298,136.74	
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	Acquisitions	1,465,000.00	-1,209,404.40	
		Dispositions	-4,983,000.00		4,092,753.89
		Free Delivery	-480,000.00		
		Free Receipt	480,000.00	-387,096.00	
C94106LCF4	WASTE MANAGEMENT INC 5.35% 10-15-2054	Acquisitions	4,680,000.00	-4,678,081.20	
		Dispositions	-450,000.00		441,648.00
C94973VBF3	WELLPOINT INC 5.1% DUE 01-15-2044	Acquisitions	1,433,000.00	-1,334,868.38	
		Dispositions	-852,000.00		822,535.97
C95000U2M4	WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051	Acquisitions	6,032,000.00	-5,590,132.21	
		Dispositions	-11,309,000.00		10,647,252.43
		Free Delivery	-60,000.00		
		Free Receipt	60,000.00	-56,857.80	
C94974BGE4	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Acquisitions	2,482,000.00	-2,256,877.81	
		Dispositions	-1,165,000.00		1,035,055.32
		Free Delivery	-100,000.00		
SBS9FPF1	WELLS FARGO & CO NEW MEDIUM TERM SR 4.65% 11-04-2044	Dispositions	-100,000.00		86,526.03
		Free Receipt	100,000.00	-99,276.20	
C95000U2Q5	WELLS FARGO & CO 3.068% 04-30-2041	Acquisitions	1,687,000.00	-1,280,948.35	
		Dispositions	-1,030,000.00		793,532.70
		Free Delivery	-10,000.00		
SBL6FQ18	WELLS FARGO & CO 3.068% 04-30-2041	Dispositions	-10,000.00		7,424.77
		Free Receipt	10,000.00	-10,000.00	

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C94974BGK0	WELLS FARGO & CO 3.9% DUE 05-01-2045	Acquisitions	2,054,000.00	-1,701,943.92	
		Dispositions	-969,000.00		790,298.43
C94974BGT1	WELLS FARGO & CO 4.4% DUE 06-14-2046	Acquisitions	568,000.00	-492,394.60	
		Dispositions	-9,138,000.00		7,653,263.75
C95000U2Z5	WELLS FARGO & CO 4.611% 04-25-2053	Acquisitions	11,270,000.00	-9,831,565.62	
		Dispositions	-8,487,000.00		7,403,610.56
SBP6P605	WELLS FARGO & CO 4.611% 04-25-2053	Dispositions	-919,000.00		818,580.87
C94974BGU8	WELLS FARGO & CO 4.75% DUE 12-07-2046	Dispositions	-610,000.00		532,121.30
		Free Delivery	-1,350,000.00		
SBDSFRX9	WELLS FARGO & CO 4.75% DUE 12-07-2046	Dispositions	-1,350,000.00		1,172,298.70
		Free Receipt	1,350,000.00	-1,293,313.50	
C94974BGQ7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Acquisitions	1,945,000.00	-1,808,635.80	
		Dispositions	-5,943,000.00		5,223,280.57
		Free Delivery	-740,000.00		
SBYQ29R7	WELLS FARGO & CO 4.9% DUE 11-17-2045	Dispositions	-740,000.00		657,758.81
		Free Receipt	740,000.00	-788,398.32	
C94974BFP0	WELLS FARGO & CO 5.375% DUE 11-02-2043	Acquisitions	1,108,000.00	-1,118,555.16	
		Dispositions	-1,252,000.00		1,238,373.20
		Free Delivery	-1,210,000.00		
SBG48MR2	WELLS FARGO & CO 5.375% DUE 11-02-2043	Dispositions	-1,210,000.00		1,156,050.08
		Free Receipt	1,210,000.00	-1,206,418.40	
C949746RF0	WELLS FARGO & CO 5.606% DUE 01-15-2044	Acquisitions	1,593,000.00	-1,594,544.76	
		Dispositions	-1,527,000.00		1,516,798.23
		Free Delivery	-1,261,000.00		
SBJTGH7	WELLS FARGO & CO 5.606% DUE 01-15-2044	Dispositions	-1,261,000.00		1,233,329.24
		Free Receipt	1,261,000.00	-1,376,544.05	

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C95000U3K7	WELLS FARGO & COMPANY 5.499%	01-23-2035			
		Acquisitions	27,255,000.00	-27,662,281.69	
		Dispositions	-27,255,000.00		27,225,817.05
SBQWR464	WELLS FARGO & COMPANY 5.499%	01-23-2035			
		Acquisitions	3,400,000.00	-3,400,000.00	
C95000U3F8	WELLS FARGO & COMPANY 5.557%	07-25-2034			
		Acquisitions	2,457,000.00	-2,486,901.69	
		Dispositions	-2,457,000.00		2,524,690.35
C95002YAC7	WELLS FARGO & COMPANY 6.85%	12-31-2049			
		Acquisitions	1,780,000.00	-1,780,000.00	
		Dispositions	-1,780,000.00		1,784,450.00
C949746TD3	WELLS FARGO CO 3.9% 12-31-2049				
		Acquisitions	4,663,000.00	-4,416,189.05	
		Dispositions	-3,735,000.00		3,554,033.73
C94990FAE1	WELLS FARGO COML 5.309% DUE 08-15-2057				
		Acquisitions	280,000.00	-288,388.52	
		Dispositions	-280,000.00		280,790.74
		Free Delivery	-280,000.00		
		Free Receipt	280,000.00	-288,388.52	
C958667AA5	WESTERN MIDSTREAM OPERATING LP 5.25% 02-01-2050				
		Dispositions	-550,000.00		483,133.40
		Free Delivery	-420,000.00		
SBKRMRB8	WESTERN MIDSTREAM OPERATING LP 5.25% 02-01-2050				
		Dispositions	-420,000.00		367,108.43
		Free Receipt	420,000.00	-422,322.06	
C958254AD6	WESTN GAS PARTNERS 5.45% DUE 04-01-2044				
		Dispositions	-480,000.00		434,568.00
		Free Delivery	-520,000.00		
SBKRV265	WESTN GAS PARTNERS 5.45% DUE 04-01-2044				
		Dispositions	-520,000.00		471,966.37
		Free Receipt	520,000.00	-502,111.20	
C961214EY5	WESTPAC BANKING CORPORATION 3.133%	11-18-2041			
		Acquisitions	893,000.00	-629,930.28	
		Dispositions	-893,000.00		663,995.61
C961214DF7	WESTPAC BKG CORP 4.322% DUE 11-23-2031				
		Acquisitions	102,000.00	-98,612.58	
		Dispositions	-15,102,000.00		14,515,281.09
C969457CA6	WILLIAMS COS INC 5.3% DUE 08-15-2052				

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C96950FAP9	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Acquisitions	625,000.00	-587,887.50	
		Dispositions	-625,000.00		564,043.75
SBNKVH91	WILLIAMS PARTNERS 4.9% DUE 01-15-2045	Dispositions	-200,000.00		177,114.00
		Free Delivery	-440,000.00		
C96949LAC9	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Dispositions	-440,000.00		391,966.37
		Free Receipt	440,000.00	-465,045.67	
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045	Dispositions	-10,000.00		9,139.10
		Free Delivery	-10,000.00		
C96950FAF1	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	Dispositions	-10,000.00		9,203.24
		Free Receipt	10,000.00	-12,498.50	
SB3RZKK8	WILLIAMS PARTNERS 6.3% DUE 04-15-2040	Dispositions	-1,340,000.00		1,418,494.00
		Free Delivery	-230,000.00		
C976656CT3	WISCONSIN ELEC PWR CO 5.05% 10-01-2054	Dispositions	-785,000.00		827,245.46
		Free Receipt	230,000.00	-232,755.71	
C983024AN0	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Acquisitions	1,370,000.00	-1,362,396.50	
		Dispositions	-643,000.00		650,362.35
SB91ZLT2	WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO	Dispositions	-280,000.00		298,121.60
		Free Delivery	-620,000.00		
C98462YAF7	YAMANA GOLD INC 2.63% 08-15-2031	Dispositions	-620,000.00		654,095.91
		Free Receipt	620,000.00	-601,702.53	
C88579YAW1	3M CO 3.125% DUE 09-19-2046	Acquisitions	400,000.00	-342,556.00	
		Dispositions	-400,000.00		339,197.96
		Free Delivery	-280,000.00		
		Free Receipt	280,000.00	-239,789.20	
		Acquisitions	1,651,000.00	-1,171,317.65	
		Dispositions	-479,000.00		346,992.39

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C88579YBK6	3M CO 3.25% DUE 08-26-2049				
		Acquisitions	1,767,000.00	-1,315,274.16	
		Dispositions	-1,289,000.00		908,299.94