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
THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST

1b Three-digit plan number (PN) ▶ 001

1c Effective date of plan

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
THE BANK OF NEW YORK MELLON CORPORATION

CHRISTINE ELLWANGER

500 ROSS STREET 154-1300
PITTSBURGH, PA 15262

2b Employer Identification Number (EIN)
26-4392425

2c Plan Sponsor's telephone number
800-947-4748

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	CHRISTINE ELLWANGER
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor

BENEFITS ADMINISTRATION COMMITTEE
CHRISTINE ELLWANGER
500 ROSS STREET 154-1300
PITTSBURGH, PA 15262

3b Administrator's EIN
13-2614959

3c Administrator's telephone number
800-947-4748

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	**6a(1)**	
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	
b	Retired or separated participants receiving benefits	**6b**	
c	Other retired or separated participants entitled to future benefits	**6c**	
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	
f	Total. Add lines **6d** and **6e**.	**6f**	
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**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 4
- **(4)** ☒ **C** (Service Provider Information)
- **(5)** ☒ **D** (DFE/Participating Plan Information)
- **(6)** ☐ **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code_____

SCHEDULE A
(Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
THE BANK OF NEW YORK MELLON CORPORATION

D Employer Identification Number (EIN)
26-4392425

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
AXA EQUITABLE

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5570651	62944	0372	84	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	3263
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)	12		
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	12
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	3275
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	1421		
	(2) Administration charge made by carrier	7e(2)	3584		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)	323		
	▶ MARKET VALUE ADJUSTMENT				
	(5) Total deductions			7e(5)	5328
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	-2053

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
THE BANK OF NEW YORK MELLON CORPORATION

D Employer Identification Number (EIN)
26-4392425

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
NEW ENGLAND LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
04-2708937	91626	71396001	0	11/05/2023	11/04/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. Specify nature of costs ▶	6d	

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity (3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee (3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	84400
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)	22801		
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	22801
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	107201
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	107201		
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below) ▶	7e(4)			
	(5) Total deductions			7e(5)	107201
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	0

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
THE BANK OF NEW YORK MELLON CORPORATION

D Employer Identification Number (EIN)
26-4392425

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
AETNA LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
06-6033492	60054	013347	2125	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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	(c) Amount	**(d)** Purpose	

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	(c) Amount	**(d)** Purpose	

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

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

Part II Investment and Annuity Contract Information

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

4	Current value of plan's interest under this contract in the general account at year end	4	82961801
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	0
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below) ▶	7c(5)			
	(6) Total additions			7c(6)	0
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	0
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below) ▶	7e(4)			
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	0

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
THE BANK OF NEW YORK MELLON CORPORATION

D Employer Identification Number (EIN)
26-4392425

Part I Information Concerning Insurance Contract Coverage, Fees, and Commissions

Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
AXA EQUITABLE

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
13-5570651	62944	0534	714	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Part II Investment and Annuity Contract Information

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

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

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☐ other ▶

b	Balance at the end of the previous year			7b	104545
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)	1805		
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)			
	▶				
	(6)Total additions			7c(6)	1805
d	Total of balance and additions (add lines **7b** and **7c(6)**).			7d	106350
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	11098		
	(2) Administration charge made by carrier	7e(2)	4214		
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)	748		
	▶ MARKET VALUE ADJUSTMENT				
	(5) Total deductions			7e(5)	16060
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	90290

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

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

Specify nature of costs.

Part IV Provision of Information

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

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

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	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.**	**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
THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
THE BANK OF NEW YORK MELLON CORPORATION

D Employer Identification Number (EIN)
26-4392425

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

ALTA V LIMITED PARTNERSHIP

26-4392425

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

BRENTWOOD ASSOCIATES IX LP

26-4392425

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

COMVENTURES VI LP

26-4392425

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

COURT SQUARE CAPITAL II

26-4392425

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

FUGIO VC FUND IV LP

26-4392425

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

FUGIO PE FUND V LP

26-4392425

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

INSIGHT EQUITY TAX-EXEMPT I LP

26-4392425

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

MORGENTHALER VENT PTNRS VII LP

26-4392425

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

NEW MOUNTAIN PARTNERS II (CAYMAN)

26-4392425

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

NEW MOUNTAIN PARTNERS III LP

26-4392425

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

NEWBURY EQUITY PARTNERS LP

26-4392425

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

NTI-ADVANCED TECH VENTURES VII LP

26-4392425

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

NTI-ADVANCED TECH VIII

26-4392425

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

NTI-AMPERSAND 2006 LP

26-4392425

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

NTI-AMPERSAND PARTNERS V

26-4392425

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

NTI-REDPOINT VENTURES II LP

26-4392425

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

NTI-WARBURG PINCUS IX LP

26-4392425

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

SANDLER CAPITAL V

26-4392425

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

SPECIAL SITUATION PARTNERS II

26-4392425

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

TERRA FIRMA CAP PARTNERS III

26-4392425

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

TRILANTIC CAPITAL PARTNERS IV LP

26-4392425

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

WICKS COMM & MEDIA III

26-4392425

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

THE BANK OF NEW YORK MELLON

13-5160382

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

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

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

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

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

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)

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

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

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

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

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

Part I Service Provider Information (continued)

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

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
(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
THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST

B Three-digit plan number (PN) ▶ 001

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
THE BANK OF NEW YORK MELLON CORPORATION

D Employer Identification Number (EIN)
26-4392425

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:	MELLON EB COL INV FD PLAN		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN	25-6078093-000	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	2598479840		

a Name of MTIA, CCT, PSA, or 103-12 IE:	RUSSELL MELLON INSURANCE CONTRACTS		
b Name of sponsor of entity listed in (a):	RUSSELL/MELLON ANALYTICAL SERVICES, LLC		
c EIN-PN	91-1934665-001	**d** Entity code	C
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:	BK OF NY MELLON/EB DL ACWI EX-US FD		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN	25-6078093-206	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	716213913		

a Name of MTIA, CCT, PSA, or 103-12 IE:	BNYM-M DB SL EM SIF		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN	25-6078093-189	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	5405262		

a Name of MTIA, CCT, PSA, or 103-12 IE:	BNYM-M DB SL SC SIF		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN	25-6078093-009	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	10775973		

a Name of MTIA, CCT, PSA, or 103-12 IE:	BK OF NY MELLON/EB DL SMID CAP STK		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN	25-6078093-198	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	705857976		

a Name of MTIA, CCT, PSA, or 103-12 IE:	EB TEMP INV FD		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN	25-6078093-023	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	114606047		

a Name of MTIA, CCT, PSA, or 103-12 IE:	BNYM-M DB SL LC SIF		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-004	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	109560719
a Name of MTIA, CCT, PSA, or 103-12 IE:	BNYM-M DB SL MC SIF		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-124	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	15686687
a Name of MTIA, CCT, PSA, or 103-12 IE:	BNY MELLON NEWTON INT EQUITY FUND		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-108	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	91856631
a Name of MTIA, CCT, PSA, or 103-12 IE:	INVT EB DAILY LIQ AGGREG BD FD		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-085	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	109560719
a Name of MTIA, CCT, PSA, or 103-12 IE:	THE BANK OF NEW YORK MELLON STIF		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN 13-6154008-012	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	8619667
a Name of MTIA, CCT, PSA, or 103-12 IE:	EB DV HIGH QUALITY LONG CORPORATE B		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-218	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	20481948
a Name of MTIA, CCT, PSA, or 103-12 IE:	EB DV HIGH QUALITY CORPORATE BOND F		
b Name of sponsor of entity listed in (a):	THE BANK OF NEW YORK MELLON		
c EIN-PN 25-6078093-267	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	101723622
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK GOVERNMENT SHORT TERM INV		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN 90-0815478-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	378138211
a Name of MTIA, CCT, PSA, or 103-12 IE:	WALTER SCOTT AND PARTNERS GRP TRUST		
b Name of sponsor of entity listed in (a):	WALTER SCOTT & PARTNERS LIMITED		
c EIN-PN 76-6192146-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	220127260
a Name of MTIA, CCT, PSA, or 103-12 IE:	PENSION TR FD HIGH YIELD OF		
b Name of sponsor of entity listed in (a):	STATE STREET BANK AND TRUST COMPANY		
c EIN-PN 90-0337987-231	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	60036757

a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK LIFEPATH INDEX 2065 FD Q		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 84-1875552-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	38022038
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK LIFEPATH INDEX FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 94-3112180-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	197327340
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK LIFEPATH INDEX 2025 FD Q		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 33-6371109-001	**d** Entity code C	**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:	BLACKROCK LIFEPATH INDEX 2030 FD Q		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 33-6371110-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	173400372
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK LIFEPATH INDEX 2035 FD Q		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 33-6371111-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	216317297
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK LIFEPATH INDEX 2040 FD Q		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 33-6371112-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	203024117
a Name of MTIA, CCT, PSA, or 103-12 IE:	LACKROCK LIFEPATH INDEX 2045 FD Q		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 33-6371113-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	185556908
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK LIFEPATH INDEX 2050 FD Q		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 33-6371114-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	175060963
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK LIFEPATH INDEX 2055 FD Q		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 27-4255853-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	127708423
a Name of MTIA, CCT, PSA, or 103-12 IE:	BLACKROCK LIFEPATH INDEX 2060 FD Q		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, NA		
c EIN-PN 84-7190898-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	69330677

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	THE BANK OF NEW YORK MELLON CORPORATION PENSION PLAN		
b Name of plan sponsor	THE BANK OF NEW YORK MELLON	**c** EIN-PN	13-5160382-001
a Plan name	THE BANK OF NEW YORK MELLON CORPORATION 401(K) SAVINGS PLAN		
b Name of plan sponsor	THE BANK OF NEW YORK MELLON CORPORATION	**c** EIN-PN	13-2614959-004
a Plan name	EMPLOYEE STOCK OWNERSHIP PLAN OF THE BANK OF NEW YORK COMPANY, INC.		
b Name of plan sponsor	THE BANK OF NEW YORK MELLON CORPORATION	**c** EIN-PN	13-2614959-003
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	
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b Name of plan sponsor		**c** EIN-PN	
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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
THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST

B Three-digit plan number (PN) ▶ 001

C Plan sponsor's name as shown on line 2a of Form 5500
THE BANK OF NEW YORK MELLON CORPORATION

D Employer Identification Number (EIN)
26-4392425

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	164836	216936
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	278439485	271323828
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	1435766	3832068
(2) U.S. Government securities	1c(2)	303062723	246143659
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	2545441249	2465935344
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	4828634	3911150
(B) Common	1c(4)(B)	1288513895	1323223288
(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)	415971576	390872379
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	6339698085	6989085150
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	2126907874	2349573175
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	91548840	82959748
(15) Other	1c(15)	802569020	771521579

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)	636092380	843571964
(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	14834674363	15742170268
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	436352024	410303078
k Total liabilities (add all amounts in lines 1g through1j)	1k	436352024	410303078
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	14398322339	15331867190

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)		
(B) U.S. Government securities	2b(1)(B)	8399196	
(C) Corporate debt instruments	2b(1)(C)	121114874	
(D) Loans (other than to participants)	2b(1)(D)	2217185	
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	15848181	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		147579436
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	86005	
(B) Common stock	2b(2)(B)	36863278	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	6771146	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		43720429
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)		
(B) Aggregate carrying amount (see instructions)	2b(4)(B)		
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		0
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)		
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		0

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		880129720
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		270577524
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		321582520
c Other income	2c		150571
d Total income. Add all **income** amounts in column (b) and enter total	2d		1663740200
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)		
(6) Bank or trust company trustee/custodial fees	2i(6)		
(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)		
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		0
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		0
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		1663740200
l Transfers of assets:			
(1) To this plan	2l(1)		476955406
(2) From this plan	2l(2)		1207150755

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

THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST
EIN: 26-4392425

SCHEDULE H, LINE 4j - SCHEDULE OF REPORTABLE TRANSACTIONS
Year ended December 31, 2024

Single 5% transaction:

Identity of party involved	Description of asset	Number of transactions	Purchase price	Selling price	Cost of asset	Current value of assets on transaction date	Net gain (loss)
None			$ -	$ -	$ -	$ -	$ -

Series transactions, when aggregated, involving an amount in excess of 5% of the current value of plan assets:

	Identity of party involved	Description of asset	Number of transactions	Purchase price	Selling price	Cost of asset	Current value of assets on transaction date	Net gain (loss)
*	EB Temp Inv Fund	Collective trust fund	2,769	$ 1,349,175,521	$ -	$ 1,349,175,521	$ 1,349,175,521	$ -
*	EB Temp Inv Fund	Collective trust fund	1,657	$ -	$ 1,337,385,207	$ 1,337,385,207	$ 1,337,385,207	$ -

** Represents a party-in-interest as defined by ERISA.*

Note: This schedule is based upon information which has been certified as complete and accurate by The Bank of New York Mellon, the Trustee and custodian of the Master Trust for the year ended December 31, 2024.

THE BANK OF NEW YORK MELLON CORPORATION RETIREMENT PLANS MASTER TRUST

EIN: 26-4392425

SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS HELD AT THE END OF YEAR

Year ended December 31, 2024

This schedule has been certified as complete and accurate by The Bank of New York Mellon, as trustee for the Plan, excluding certain venture capital and partnership interests, and the investment contracts with insurance companies.

	Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
*	BK OF NY MELLON/EB DL SMID CAP STK	Collective Trust Fund	294,220,931	705,854,828
*	BK OF NY MELLON/EB DL ACWI EX-US FD	Collective Trust Fund	464,844,045	716,207,939
	BLACKROCK LIFEPATH INDEX 2050 FOR EMPLOYEE BENEFIT TRS LIFEP	Collective Trust Fund	115,436,604	175,092,862
	BLACKROCK LIFEPATH INDEX 2045 FOR EMPLOYEE BENEFIT TRS LIFEP	Collective Trust Fund	126,860,472	185,556,908
	BLACKROCK LIFEPATH INDEX 2040 FOR EMPLOYEE BENEFIT TRS LIFEP	Collective Trust Fund	136,962,254	203,024,117
	BLACKROCK LIFEPATH INDEX 2035 FOR EMPLOYEE BENEFIT TRS LIFEP	Collective Trust Fund	154,869,905	216,314,297
	BLACKROCK LIFEPATH INDEX 2030 FOR EMPLOYEE BENEFIT TRS LIFEP	Collective Trust Fund	126,707,490	173,390,372
	401K BLACKROCK RETIR FOR EMPLOYEE BENEFIT TRS LIFEP	Collective Trust Fund	186,002,354	197,327,340
	BLACKROCK LIFEPATH INDEX 2055 FDS FOR EMPLOYEE BENEFITS TRS	Collective Trust Fund	86,008,080	127,708,423
	BLACKROCK LIFEPATH INDEX 2060 FOR EMPLOYEE BEBEFIT TRS LIFEP	Collective Trust Fund	52,333,207	69,330,677
	BLACKROCK LIFEPATH INDEX 2065 FUND Q	Collective Trust Fund	31,825,735	38,022,038
	UNITS BEN INT CL CF COMMINGLED PENSION TR FD HIGH YIELD OF	Collective Trust Fund	49,780,491	60,036,757
*	MELLON EMP BENEFIT COLLECTIVE INVT EB DAILY LIQ AGGREG BD FD	Collective Trust Fund	403,328,031	445,766,264
*	MELLON BK N A EMPLOYEE BENEFIT COLLECTIVE INVT FD PLAN EB	Collective Trust Fund	734,845,101	2,598,470,301
*	BNYM-M DB SL EM SIF	Collective Trust Fund	5,628,413	5,405,262
*	BNYM-I DB NSL HQLC BOND FUND	Collective Trust Fund	20,271,164	20,481,948
*	BNYM-I DB SL NHQC BOND FUND	Collective Trust Fund	97,543,387	101,723,622
*	EB TEMP INV FD VAR RT 12/31/49 FEE CL 00	Collective Trust Fund	114,606,047	114,606,047
*	WALTER SCOTT AND PARTNERS GRP TRUST - INTERNATIONAL	Collective Trust Fund	93,020,941	220,127,260
*	BNYM-M DB SL LC SIF	Collective Trust Fund	45,506,257	109,560,719
*	BNYM-M DB SL SC SIF	Collective Trust Fund	8,355,111	10,775,973
*	BNY MELLON NEWTON INTERNATIONAL EQUITY FUND	Collective Trust Fund	56,433,287	91,856,631
*	BNYM-M DB SL MC SIF	Collective Trust Fund	10,324,167	15,686,687
	BLACKSTONE PRTNRS NTRECEIVABLE FOR UNITS ISSUED	Funds of Funds	50,000,000	50,000,000
	LIGHTHOUSE BETA NTRLRECEIVABLE FOR INVESTMENTS SOLD	Funds of Funds	70,140,505	70,140,505
	AGCO CORP	5.800% 03/21/2034 DD 03/21/24 (a)	1,607,468	1,617,608
	AEP TEXAS INC	4.150% 05/01/2049 DD 05/01/19	137,000	128,581
	AEP TRANSMISSION CO LLC	4.000% 12/01/2046 DD 11/21/16	325,825	307,133
	AEP TRANSMISSION CO LLC	3.750% 12/01/2047 DD 09/28/17	1,093,854	1,024,954
	SOUTHERN CO GAS CAPITAL CORP	5.875% 03/15/2041 DD 03/21/11	2,081,931	2,178,294
	COREBRIDGE GLOBAL FUNDING 144A	4.650% 08/20/2027 DD 08/22/24	699,888	697,473
	AT&T INC	4.500% 05/15/2035 DD 05/04/15 (a)	2,388,000	2,465,125
	AT&T INC	4.750% 05/15/2046 DD 05/04/15	3,004,010	3,083,388
	AT&T INC	3.500% 06/01/2041 DD 05/28/20 (a)	996,571	962,585
	AT&T INC	3.650% 06/01/2051 DD 05/28/20	149,886	141,408
	AT&T INC	1.650% 02/01/2028 DD 08/04/20	2,226,255	2,273,200
	AT&T INC	3.500% 09/15/2053 DD 03/15/21	6,251,027	5,880,228

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
AT&T INC	3.550% 09/15/2055 DD 03/15/21	4,870,480	4,959,119
AT&T INC	3.650% 09/15/2059 DD 03/15/21	8,955,274	8,735,834
AT&T INC	1.700% 03/25/2026 DD 03/23/21	813,954	838,593
AT&T INC	2.550% 12/01/2033 DD 06/01/21	1,931,825	2,015,075
AT&T INC	3.800% 12/01/2057 DD 06/01/21	570,144	530,258
ACCENTURE CAPITAL INC	4.250% 10/04/2031 DD 10/04/24	1,477,602	1,421,895
ACCENTURE CAPITAL INC	4.500% 10/04/2034 DD 10/04/24	749,220	712,815
AERCAP IRELAND CAPITAL DAC / A	3.000% 10/29/2028 DD 10/29/21	164,338	166,633
AERCAP IRELAND CAPITAL DAC / A	3.850% 10/29/2041 DD 10/29/21 (a)	1,960,946	2,038,192
AERCAP IRELAND CAPITAL DAC / A	5.750% 06/06/2028 DD 06/06/23 (a)	235,391	234,401
AERCAP IRELAND CAPITAL DAC / A	6.450% 04/15/2027 DD 04/15/24	776,563	773,408
AERCAP IRELAND CAPITAL DAC / A	5.100% 01/19/2029 DD 01/11/24	1,463,325	1,497,660
AGREE LP	5.625% 06/15/2034 DD 05/13/24	911,185	924,923
AIRCASTLE LTD / AIRCASTLE 144A	5.750% 10/01/2031 DD 07/18/24	323,830	327,291
AKER BP ASA 144A	6.000% 06/13/2033 DD 06/13/23	2,495,125	2,511,575
AKER BP ASA 144A	5.800% 10/01/2054 DD 10/01/24	149,535	136,143
ALABAMA POWER CO	1.450% 09/15/2030 DD 08/27/20	417,569	413,865
ALABAMA POWER CO	5.850% 11/15/2033 DD 11/09/23	126,309	124,476
RIO TINTO ALCAN INC	7.250% 03/15/2031 DD 03/23/01	1,669,344	1,613,796
ALCON FINANCE CORP 144A	3.000% 09/23/2029 DD 09/23/19	468,703	472,157
ALCON FINANCE CORP 144A	5.750% 12/06/2052 DD 12/06/22	1,237,400	1,134,207
ALEXANDRIA REAL ESTATE EQUITIE	2.950% 03/15/2034 DD 02/16/22 (a)	426,928	421,601
ALEXANDRIA REAL ESTATE EQUITIE	3.550% 03/15/2052 DD 02/16/22	2,099,568	2,044,980
ALIMENTATION COUCHE-TARD 144A	5.267% 02/12/2034 DD 02/12/24	1,230,050	1,219,750
ALLSTATE CORP/THE	VAR RT 05/15/2067 DD 05/10/07	227,192	225,656
ALLSTATE CORP/THE	5.050% 06/24/2029 DD 06/24/24	1,367,123	1,376,658
ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	467,028	458,982
ALTRIA GROUP INC	5.950% 02/14/2049 DD 02/14/19	1,494,840	1,466,130
HESS CORP	7.300% 08/15/2031 DD 08/15/01	651,503	633,287
AMERICA MOVIL SAB DE CV	6.125% 03/30/2040 DD 03/30/10	687,887	646,727
AMERICAN EXPRESS CO	3.300% 05/03/2027 DD 11/03/21	194,035	194,072
AMERICAN HOMES 4 RENT LP	3.625% 04/15/2032 DD 04/07/22	875,610	894,610
AMERICAN HOMES 4 RENT LP	4.300% 04/15/2052 DD 04/07/22 (a)	1,761,842	1,785,100
AMERICAN HOMES 4 RENT LP	5.500% 02/01/2034 DD 01/30/24	2,227,614	2,220,656
AMERICAN TOWER CORP	3.600% 01/15/2028 DD 12/08/17	761,992	769,080
AMERICAN TOWER CORP	4.050% 03/15/2032 DD 04/01/22	900,420	927,830
AMERICAN TOWER CORP	5.000% 01/31/2030 DD 11/21/24 (a)	847,783	846,175
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	1,313,577	1,228,548
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	4,167,950	4,196,400
AMGEN INC	3.375% 02/21/2050 DD 02/21/20	971,480	893,246
AMGEN INC	1.650% 08/15/2028 DD 08/09/21	1,204,546	1,251,460
AMGEN INC	3.000% 01/15/2052 DD 08/09/21	1,606,046	1,451,392
AMGEN INC	4.200% 02/22/2052 DD 02/22/22	516,263	471,756
AMGEN INC	4.200% 03/01/2033 DD 08/18/22 (a)	1,359,930	1,391,535
AMGEN INC	5.600% 03/02/2043 DD 03/02/23	3,087,200	3,122,368
AMGEN INC	5.650% 03/02/2053 DD 03/02/23	3,679,888	3,641,478

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ANGLO AMERICAN CAPITAL PL 144A	2.250% 03/17/2028 DD 03/17/21	439,505	457,310
ANGLO AMERICAN CAPITAL PL 144A	5.500% 05/02/2033 DD 05/02/23 (a)	2,126,483	2,093,338
ANGLO AMERICAN CAPITAL PL 144A	5.750% 04/05/2034 DD 04/05/24	398,700	402,568
ANHEUSER-BUSCH COS LLC / ANHEU	4.700% 02/01/2036 DD 02/01/19	5,933,989	5,730,479
ANHEUSER-BUSCH INBEV WORLDWIDE	5.450% 01/23/2039 DD 01/23/19	1,180,643	1,122,957
ELEVANCE HEALTH INC	4.550% 03/01/2048 DD 03/02/18	601,082	542,743
ELEVANCE HEALTH INC	4.550% 05/15/2052 DD 04/29/22	237,209	210,129
ELEVANCE HEALTH INC	6.100% 10/15/2052 DD 11/04/22	177,465	172,079
ELEVANCE HEALTH INC	4.950% 11/01/2031 DD 10/31/24 (a)	314,244	309,796
ELEVANCE HEALTH INC	5.850% 11/01/2064 DD 10/31/24	304,109	295,084
AON NORTH AMERICA INC	5.300% 03/01/2031 DD 03/01/24	568,518	572,400
AON NORTH AMERICA INC	5.750% 03/01/2054 DD 03/01/24	1,355,690	1,369,760
APPALACHIAN POWER CO	7.000% 04/01/2038 DD 03/25/08	922,661	879,840
APPALACHIAN POWER CO	4.450% 06/01/2045 DD 05/18/15	3,113,824	2,983,734
APPALACHIAN POWER CO	3.300% 06/01/2027 DD 05/11/17	767,552	782,922
APPALACHIAN POWER CO	4.500% 08/01/2032 DD 08/01/22	817,265	828,538
APPLE INC	4.650% 02/23/2046 DD 02/23/16	3,620,149	3,363,702
APPLE INC	3.850% 08/04/2046 DD 08/04/16	1,073,085	1,025,246
APPLE INC	3.750% 09/12/2047 DD 09/12/17	260,334	240,218
ESSENTIAL UTILITIES INC	4.276% 05/01/2049 DD 04/26/19	539,663	509,093
ARIZONA PUBLIC SERVICE CO	4.200% 08/15/2048 DD 08/09/18 (a)	271,800	264,258
ARIZONA PUBLIC SERVICE CO	4.250% 03/01/2049 DD 02/28/19	1,721,490	1,664,574
ARTHUR J GALLAGHER & CO	5.550% 02/15/2055 DD 12/19/24	402,473	390,906
ASHTEAD CAPITAL INC 144A	4.000% 05/01/2028 DD 11/04/19 (a)	1,881,793	1,922,240
ATHENE HOLDING LTD	6.650% 02/01/2033 DD 11/21/22	811,893	810,938
ATMOS ENERGY CORP	5.500% 06/15/2041 DD 06/10/11	919,684	873,022
AUTOZONE INC	4.500% 02/01/2028 DD 01/27/23	1,460,627	1,466,547
AUTOZONE INC	5.100% 07/15/2029 DD 06/28/24 (a)	1,658,191	1,669,495
BAT CAPITAL CORP	6.343% 08/02/2030 DD 08/02/23 (a)	713,934	715,312
BAT CAPITAL CORP	7.079% 08/02/2043 DD 08/02/23	1,603,742	1,667,642
BAT CAPITAL CORP	7.081% 08/02/2053 DD 08/02/23 (a)	2,645,268	2,755,597
BAE SYSTEMS PLC 144A	5.125% 03/26/2029 DD 03/26/24	3,288,578	3,288,728
BAE SYSTEMS PLC 144A	5.250% 03/26/2031 DD 03/26/24	985,340	1,001,700
BAE SYSTEMS PLC 144A	5.300% 03/26/2034 DD 03/26/24	691,611	693,491
BAE SYSTEMS PLC 144A	5.500% 03/26/2054 DD 03/26/24 (a)	609,998	589,911
BAT CAPITAL CORP	4.390% 08/15/2037 DD 08/15/18	3,599,034	3,696,208
BAT CAPITAL CORP	4.540% 08/15/2047 DD 08/15/18	538,671	572,494
BAT CAPITAL CORP	3.734% 09/25/2040 DD 09/25/20	84,924	83,237
BAT CAPITAL CORP	5.650% 03/16/2052 DD 03/16/22	383,623	389,666
BAT CAPITAL CORP	6.000% 02/20/2034 DD 02/20/24 (a)	1,690,004	1,747,957
BACARDI LTD / BACARDI-MAR 144A	5.250% 01/15/2029 DD 06/20/23	164,768	164,761
BANCO SANTANDER SA	3.800% 02/23/2028 DD 10/23/17	753,844	767,296
BANCO SANTANDER SA	4.379% 04/12/2028 DD 04/12/18	195,739	195,078
BANCO SANTANDER SA	2.746% 05/28/2025 DD 05/28/20	198,151	198,084
BANK OF AMERICA CORP	VAR RT 10/25/2035 DD 10/25/24	865,000	844,456
BANK OF MONTREAL	VAR RT 11/26/2084 DD 07/17/24	2,758,769	2,791,234

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BANK OF NOVA SCOTIA/THE	VAR RT 10/27/2082 DD 10/25/22	415,795	413,942
BARCLAYS PLC	5.250% 08/17/2045 DD 08/17/15 (a)	420,751	401,500
BARCLAYS PLC	5.200% 05/12/2026 DD 05/12/16	1,976,140	2,002,220
BARCLAYS PLC	4.836% 05/09/2028 DD 05/09/17	1,659,949	1,669,859
BARCLAYS PLC	VAR RT 11/24/2032 DD 11/24/21	1,413,776	1,456,987
BARCLAYS PLC	VAR RT 11/24/2042 DD 11/24/21	1,322,630	1,297,195
BARCLAYS PLC	VAR RT 05/09/2034 DD 05/09/23 (a)	388,941	385,256
BARCLAYS PLC	VAR RT 09/10/2030 DD 09/10/24	870,962	849,226
BARRICK INTERNATIONAL BAR 144A	6.350% 10/15/2036 DD 10/12/06	1,034,500	1,000,436
BARRICK NORTH AMERICA FINANCE	5.700% 05/30/2041 DD 06/01/11	316,129	304,246
BARRICK NORTH AMERICA FINANCE	5.750% 05/01/2043 DD 05/02/13	2,503,192	2,314,330
BAYER US FINANCE LLC 144A	6.125% 11/21/2026 DD 11/21/23	551,040	552,384
BAYER US FINANCE LLC 144A	6.500% 11/21/2033 DD 11/21/23 (a)	2,420,967	2,415,826
BAYER US FINANCE II LLC 144A	4.625% 06/25/2038 DD 06/25/18	1,079,918	1,041,450
BAYER US FINANCE II LLC 144A	4.700% 07/15/2064 DD 07/15/18	1,157,913	1,068,315
BAYLOR SCOTT & WHITE HOLDINGS	2.839% 11/15/2050 DD 01/21/21	148,521	136,865
BELL TELEPHONE CO OF CANADA OR	4.464% 04/01/2048 DD 03/29/18	597,357	538,417
BERKSHIRE HATHAWAY ENERGY CO	4.500% 02/01/2045 DD 12/04/14	2,557,081	2,399,301
BERRY GLOBAL INC	5.500% 04/15/2028 DD 10/15/23	1,285,401	1,312,753
BIMBO BAKERIES USA INC 144A	6.050% 01/15/2029 DD 11/02/23	1,783,641	1,736,177
BIMBO BAKERIES USA INC 144A	5.375% 01/09/2036 DD 01/09/24	311,548	303,871
BLACKSTONE HOLDINGS FINAN 144A	2.550% 03/30/2032 DD 01/10/22	244,714	242,217
BLACKSTONE HOLDINGS FINAN 144A	6.200% 04/22/2033 DD 11/03/22	297,324	294,034
BNP PARIBAS SA 144A	VAR RT 08/12/2035 DD 08/12/20	307,803	314,055
BNP PARIBAS SA 144A	VAR RT 09/30/2028 DD 09/30/20 (a)	493,034	508,774
BNP PARIBAS SA 144A	VAR RT 06/30/2027 DD 06/30/21	237,799	238,060
BOEING CO/THE	2.800% 03/01/2027 DD 02/16/17 (a)	3,363,376	3,407,190
BOEING CO/THE	3.250% 02/01/2035 DD 07/31/19	1,162,590	1,196,745
BOEING CO/THE	5.705% 05/01/2040 DD 05/04/20	1,651,497	1,735,000
BOEING CO/THE	6.298% 05/01/2029 DD 11/01/24	1,311,016	1,352,841
BOEING CO/THE	6.528% 05/01/2034 DD 11/01/24	1,813,698	1,886,274
BOEING CO/THE	6.858% 05/01/2054 DD 11/01/24 (a)	4,489,621	4,749,543
BOEING CO/THE	7.008% 05/01/2064 DD 11/01/24	1,519,358	1,599,800
BORGWARNER INC	4.950% 08/15/2029 DD 08/16/24	748,425	746,144
BOSTON PROPERTIES LP	3.650% 02/01/2026 DD 01/20/16	1,104,023	1,133,406
BOSTON PROPERTIES LP	4.500% 12/01/2028 DD 11/28/18	952,414	973,240
BOSTON PROPERTIES LP	6.750% 12/01/2027 DD 11/17/22	602,052	599,823
BP CAPITAL MARKETS AMERICA INC	5.227% 11/17/2034 DD 05/17/24 (a)	428,276	423,877
BRISTOL-MYERS SQUIBB CO	3.200% 06/15/2026 DD 06/15/20	1,051,782	1,064,889
BRISTOL-MYERS SQUIBB CO	4.250% 10/26/2049 DD 04/26/20	2,642,356	2,464,349
BRITISH AIRWAYS 2020-1 CL 144A	4.250% 05/15/2034 DD 11/30/20	292,808	299,876
BROADCOM INC 144A	3.500% 02/15/2041 DD 01/19/21	1,132,710	1,171,890
BROADCOM INC 144A	3.469% 04/15/2034 DD 03/31/21	1,164,937	1,160,806
BROADCOM INC 144A	3.137% 11/15/2035 DD 09/30/21	986,002	981,013
BROADCOM INC 144A	4.150% 04/15/2032 DD 04/14/22	991,078	1,032,251
BROADCOM INC 144A	4.926% 05/15/2037 DD 04/18/22 (a)	4,293,967	4,396,623

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BROADCOM INC	5.050% 07/12/2029 DD 07/12/24	1,141,503	1,147,023
BROADCOM INC	4.800% 10/15/2034 DD 10/02/24 (a)	653,644	632,134
BROOKLYN UNION GAS CO/THE 144A	4.273% 03/15/2048 DD 03/14/18	520,327	514,165
BROOKLYN UNION GAS CO/THE 144A	3.865% 03/04/2029 DD 03/04/19	618,544	634,383
BROOKLYN UNION GAS CO/THE 144A	6.415% 07/18/2054 DD 07/18/24	504,975	519,080
CI FINANCIAL CORP 144A	7.500% 05/30/2029 DD 05/30/24	42,072	41,848
CIGNA GROUP/THE	3.400% 03/15/2051 DD 03/03/21	229,232	202,535
CSX CORP	4.750% 05/30/2042 DD 11/01/11	1,283,316	1,217,884
CSX CORP	4.500% 11/15/2052 DD 07/28/22 (a)	691,350	629,278
CSL FINANCE PLC 144A	4.950% 04/27/2062 DD 04/27/22 (a)	383,687	358,091
CVS HEALTH CORP	4.780% 03/25/2038 DD 03/09/18	6,185,801	5,854,764
CVS HEALTH CORP	5.050% 03/25/2048 DD 03/09/18 (a)	5,473,914	5,224,538
CVS HEALTH CORP	4.125% 04/01/2040 DD 03/31/20	255,886	233,745
CVS HEALTH CORP	5.300% 06/01/2033 DD 06/02/23	194,981	182,187
CVS HEALTH CORP	5.875% 06/01/2053 DD 06/02/23 (a)	3,349,185	3,210,970
CVS HEALTH CORP	6.050% 06/01/2054 DD 05/09/24	268,245	253,986
CABOT CORP	5.000% 06/30/2032 DD 06/22/22	556,178	551,355
COTERRA ENERGY INC	5.400% 02/15/2035 DD 12/17/24 (a)	884,884	868,935
COTERRA ENERGY INC	5.900% 02/15/2055 DD 12/17/24	1,060,118	1,009,531
THE CAMPBELL'S COMPANY	5.400% 03/21/2034 DD 03/21/24	985,320	995,250
CANADIAN NATURAL RESOURCES LTD	6.250% 03/15/2038 DD 03/19/07	2,448,638	2,483,314
CANADIAN NATURAL RESOURCES LTD	3.900% 02/01/2025 DD 11/17/14	181,970	184,767
CANADIAN PACIFIC RAILWAY CO	3.100% 12/02/2051 DD 12/02/21	657,301	592,628
CANTOR FITZGERALD LP 144A	7.200% 12/12/2028 DD 12/12/23	1,541,880	1,567,680
CAPITAL ONE FINANCIAL CORP	VAR RT 11/02/2027 DD 11/02/21 (a)	544,180	571,586
CAPITAL ONE FINANCIAL CORP	VAR RT 11/02/2032 DD 11/02/21	299,767	289,853
CAPITAL ONE FINANCIAL CORP	VAR RT 05/10/2033 DD 05/09/22	1,179,730	1,160,996
CAPITAL ONE FINANCIAL CORP	VAR RT 06/08/2034 DD 06/08/23	771,898	779,048
CAPITAL ONE FINANCIAL CORP	VAR RT 10/30/2031 DD 11/01/23	1,076,909	1,082,243
CAPITAL ONE FINANCIAL CORP	VAR RT 02/01/2030 DD 02/01/24	2,004,140	2,027,339
CARDINAL HEALTH INC	5.450% 02/15/2034 DD 02/20/24	362,984	358,783
CARRIER GLOBAL CORP	2.722% 02/15/2030 DD 08/15/20	194,142	194,067
CARRIER GLOBAL CORP	5.900% 03/15/2034 DD 11/30/23 (a)	187,116	179,176
CARRIER GLOBAL CORP	6.200% 03/15/2054 DD 11/30/23	82,074	75,147
CATERPILLAR INC	3.250% 04/09/2050 DD 04/09/20 (a)	640,003	560,633
CATERPILLAR FINANCIAL SERVICES	1.100% 09/14/2027 DD 09/14/20	440,376	440,448
CELANESE US HOLDINGS LLC	VAR RT 07/15/2027 DD 07/14/22 (a)	5,260,720	5,226,044
CELANESE US HOLDINGS LLC	VAR RT 07/15/2029 DD 07/14/22	1,028,020	1,020,370
CELANESE US HOLDINGS LLC	STEP 11/15/2033 DD 08/24/2023 (a)	828,633	793,361
CEMEX SAB DE CV 144A	5.200% 09/17/2030 DD 09/17/20 (a)	992,448	985,751
CENTERPOINT ENERGY INC	VAR RT 02/15/2055 DD 08/14/24	900,000	925,821
CENTERPOINT ENERGY RESOURCES C	5.850% 01/15/2041 DD 07/15/11	377,635	362,599
CENTERPOINT ENERGY HOUSTON ELE	4.250% 02/01/2049 DD 01/15/19	174,085	169,657
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	8,610,269	8,847,491
CHARTER COMMUNICATIONS OPERATI	3.750% 02/15/2028 DD 07/06/17	1,555,925	1,619,131
CHARTER COMMUNICATIONS OPERATI	4.800% 03/01/2050 DD 10/24/19	1,915,828	1,863,081

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CHARTER COMMUNICATIONS OPERATI	3.700% 04/01/2051 DD 04/17/20	1,508,997	1,451,462
CHARTER COMMUNICATIONS OPERATI	3.950% 06/30/2062 DD 10/12/21	1,539,540	1,647,378
CHARTER COMMUNICATIONS OPERATI	4.400% 04/01/2033 DD 03/15/22	884,850	893,610
CHARTER COMMUNICATIONS OPERATI	5.250% 04/01/2053 DD 03/15/22 (a)	1,964,979	2,002,209
JPMORGAN CHASE & CO	VAR RT 02/01/2027 DD 11/01/17	735,036	760,490
CHENIERE ENERGY PARTNERS 144A	5.750% 08/15/2034 DD 05/22/24 (a)	663,808	664,415
CHENIERE ENERGY INC	4.625% 10/15/2028 DD 04/15/21	984,076	998,794
CHEVRON CORP	2.978% 05/11/2040 DD 05/11/20	1,392,831	1,316,148
CHEVRON CORP	3.078% 05/11/2050 DD 05/11/20	1,358,723	1,193,166
*CHILDREN'S HOSPITAL/DC	2.928% 07/15/2050 DD 08/27/20	123,338	119,409
*CHILE ELECTRICITY LUX MPC 144A	5.580% 10/20/2035 DD 10/24/24	1,773,555	1,734,181
COTERRA ENERGY OPERATING CO	4.375% 03/15/2029 DD 03/08/19	277,084	275,712
CITIGROUP INC	6.625% 06/15/2032 DD 06/06/02	620,310	609,250
CITIGROUP INC	6.125% 08/25/2036 DD 08/25/06	1,706,564	1,645,215
CITIGROUP INC	4.125% 07/25/2028 DD 07/25/16	1,344,364	1,361,220
CITIZENS FINANCIAL GROUP INC	2.638% 09/30/2032 DD 03/30/21	1,620,431	1,688,022
CITIZENS FINANCIAL GROUP INC	VAR RT 05/21/2037 DD 05/23/22	2,215,455	2,353,455
CLECO CORPORATE HOLDINGS LLC	VAR RT 05/01/2046 DD 11/01/16	92,213	92,117
COCA-COLA CO/THE	5.000% 05/13/2034 DD 05/13/24	812,531	815,416
COCA-COLA CO/THE	5.300% 05/13/2054 DD 05/13/24 (a)	271,983	265,721
COCA-COLA CO/THE	5.400% 05/13/2064 DD 05/13/24	448,713	414,520
COLUMBIA PIPELINES HOLDIN 144A	5.097% 10/01/2031 DD 09/09/24	917,104	887,805
COLUMBIA PIPELINES OPERAT 144A	5.927% 08/15/2030 DD 08/08/23	138,798	139,010
COLUMBIA PIPELINES OPERAT 144A	6.544% 11/15/2053 DD 08/08/23	1,337,726	1,275,155
COLUMBIA PIPELINES OPERAT 144A	6.497% 08/15/2043 DD 08/08/23 (a)	749,657	726,894
COMCAST CORP	2.887% 11/01/2051 DD 05/01/22	8,311,030	7,636,147
COMCAST CORP	2.937% 11/01/2056 DD 05/01/22	9,446,733	8,400,661
COMCAST CORP	2.987% 11/01/2063 DD 05/01/22	2,660,091	2,333,076
COMISION FEDERAL DE ELECT 144A	4.677% 02/09/2051 DD 02/09/21	1,593,492	1,491,908
COMISION FEDERAL DE ELECT 144A	6.450% 01/24/2035 DD 09/24/24	191,331	188,844
COMMONWEALTH EDISON CO	4.000% 03/01/2048 DD 02/20/18	2,294,396	2,131,939
CONAGRA BRANDS INC	4.850% 11/01/2028 DD 10/22/18 (a)	357,402	355,845
CONAGRA BRANDS INC	5.300% 10/01/2026 DD 07/31/23	708,626	707,063
CONCENTRIX CORP	6.650% 08/02/2026 DD 08/02/23	1,512,675	1,525,650
CONNECTICUT LIGHT AND POWER CO	4.000% 04/01/2048 DD 03/28/18	606,976	561,354
CONSOLIDATED EDISON CO OF NEW	3.850% 06/15/2046 DD 06/17/16 (a)	187,013	175,826
CONSOLIDATED EDISON CO OF NEW	4.125% 05/15/2049 DD 05/09/19	320,764	302,531
CONSOLIDATED EDISON CO OF NEW	5.900% 11/15/2053 DD 11/22/23	318,908	294,246
CONSOLIDATED EDISON CO OF NEW	5.700% 05/15/2054 DD 05/09/24	263,150	264,014
CONSTELLATION SOFTWARE IN 144A	5.461% 02/16/2034 DD 02/16/24	984,240	1,003,450
CONSTELLATION ENERGY GENERATIO	6.125% 01/15/2034 DD 09/29/23	1,106,468	1,082,618
CONSTELLATION ENERGY GENERATIO	6.500% 10/01/2053 DD 09/29/23	2,900,416	2,934,929
CONSTELLATION ENERGY GENERATIO	5.750% 03/15/2054 DD 03/15/24 (a)	1,912,499	1,895,385
CONSUMERS ENERGY CO	2.500% 05/01/2060 DD 05/13/20	59,945	57,943
CONTINENTAL RESOURCES INC 144A	2.875% 04/01/2032 DD 11/22/21	482,514	492,876
COOPERATIEVE RABOBANK UA	5.750% 12/01/2043 DD 11/29/13	1,911,030	1,852,978

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COREBRIDGE FINANCIAL INC	3.650% 04/05/2027 DD 04/05/23	639,531	646,513
CORP NACIONAL DEL COBRE D 144A	3.700% 01/30/2050 DD 09/30/19 (a)	2,265,095	2,104,925
CORP NACIONAL DEL COBRE D 144A	3.150% 01/15/2051 DD 12/14/20	651,574	601,440
COUSINS PROPERTIES LP	5.875% 10/01/2034 DD 08/16/24	1,046,934	1,051,733
COUSINS PROPERTIES LP	5.375% 02/15/2032 DD 12/17/24	605,730	598,336
COX COMMUNICATIONS INC 144A	8.375% 03/01/2039 DD 02/20/09 (a)	1,056,553	996,090
CROWN CASTLE INC	3.800% 02/15/2028 DD 01/16/18	1,493,098	1,539,680
CROWN CASTLE INC	4.150% 07/01/2050 DD 04/03/20	576,761	547,869
CROWN CASTLE INC	2.900% 04/01/2041 DD 02/16/21 (a)	617,347	602,248
CROWN CASTLE INC	4.900% 09/01/2029 DD 08/12/24	304,195	301,727
CUMMINS INC	2.600% 09/01/2050 DD 08/24/20 (a)	600,259	539,697
DR HORTON INC	5.000% 10/15/2034 DD 08/14/24 (a)	1,354,388	1,323,034
DTE ELECTRIC CO	3.950% 03/01/2049 DD 02/15/19	1,805,500	1,677,251
DT MIDSTREAM INC 144A	5.800% 12/15/2034 DD 12/06/24 (a)	360,801	364,004
DANSKE BANK A/S 144A	VAR RT 09/11/2026 DD 09/11/20	443,395	463,971
JOHN DEERE CAPITAL CORP	4.900% 03/07/2031 DD 03/07/24 (a)	1,803,324	1,735,954
JOHN DEERE CAPITAL CORP	5.100% 04/11/2034 DD 04/11/24 (a)	1,308,729	1,312,712
JOHN DEERE CAPITAL CORP	4.400% 09/08/2031 DD 09/06/24 (a)	872,445	848,313
KONINKLIJKE AHOLD DELHAIZE NV	5.700% 10/01/2040 DD 10/08/10	553,620	531,711
DELL INTERNATIONAL LLC / EMC C	3.375% 12/15/2041 DD 06/15/23	2,065,438	2,135,357
DELL INTERNATIONAL LLC / EMC C	6.200% 07/15/2030 DD 01/15/21	1,132,274	1,153,141
DELL INTERNATIONAL LLC / EMC C	8.100% 07/15/2036 DD 01/15/21	870,769	839,886
DELL INTERNATIONAL LLC / EMC C	8.350% 07/15/2046 DD 01/15/21	122,134	118,589
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 11/16/2027 DD 11/16/21 (a)	1,005,830	1,045,451
DEUTSCHE BANK AG/NEW YORK NY	VAR RT 09/11/2030 DD 09/11/24	460,000	449,756
DEVON ENERGY CORP	5.600% 07/15/2041 DD 07/12/11	359,506	351,899
DIAMONDBACK ENERGY INC	5.150% 01/30/2030 DD 04/18/24	1,107,115	1,111,096
DIAMONDBACK ENERGY INC	5.400% 04/18/2034 DD 04/18/24	314,986	311,001
DIAMONDBACK ENERGY INC	5.750% 04/18/2054 DD 04/18/24 (a)	1,398,398	1,315,424
DIAMONDBACK ENERGY INC	5.900% 04/18/2064 DD 04/18/24	581,732	546,510
DICK'S SPORTING GOODS INC	4.100% 01/15/2052 DD 01/14/22	1,068,600	1,098,479
DISCOVER BANK	VAR RT 08/09/2028 DD 08/09/18	240,798	254,588
DISCOVERY COMMUNICATIONS LLC	6.350% 06/01/2040 DD 06/03/10	580,118	536,001
DISCOVERY COMMUNICATIONS LLC	5.300% 05/15/2049 DD 05/21/19	807,690	767,640
DOLLAR GENERAL CORP	4.125% 04/03/2050 DD 04/03/20 (a)	751,431	699,561
DOMINION ENERGY INC	6.300% 03/15/2033 DD 03/06/03	311,102	305,544
DOMINION ENERGY INC	7.000% 06/15/2038 DD 06/17/08	1,521,290	1,503,684
DOMINION ENERGY INC	4.250% 06/01/2028 DD 06/05/18	2,938,988	2,942,820
DOW CHEMICAL CO/THE	9.400% 05/15/2039 DD 05/13/09	1,034,751	986,566
DOW CHEMICAL CO/THE	5.550% 11/30/2048 DD 05/30/19	987,009	904,938
DOW CHEMICAL CO/THE	6.300% 03/15/2033 DD 10/26/22	435,197	419,296
DUKE ENERGY CORP	3.750% 09/01/2046 DD 08/12/16 (a)	3,909,407	3,766,377
DUKE ENERGY CORP	3.300% 06/15/2041 DD 06/10/21	237,264	227,822
DUKE ENERGY CORP	3.500% 06/15/2051 DD 06/10/21	264,469	243,288
DUKE ENERGY CORP	4.850% 01/05/2029 DD 01/05/24 (a)	474,435	472,753
DUKE ENERGY OHIO INC	3.650% 02/01/2029 DD 01/08/19	1,506,334	1,494,481

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DUKE ENERGY OHIO INC	2.125% 06/01/2030 DD 05/21/20	252,056	250,720
DUKE ENERGY INDIANA LLC	3.250% 10/01/2049 DD 09/27/19	230,218	222,132
DUKE ENERGY FLORIDA LLC	4.200% 07/15/2048 DD 06/21/18	604,936	561,330
DUKE ENERGY FLORIDA LLC	1.750% 06/15/2030 DD 06/11/20	742,361	754,898
ELECTRICITE DE FRANCE SA 144A	6.000% 04/22/2064 DD 04/22/24	1,590,300	1,672,963
ENI SPA 144A	4.750% 09/12/2028 DD 09/12/18	1,189,560	1,181,480
EOG RESOURCES INC	4.950% 04/15/2050 DD 04/14/20	868,520	832,674
EOG RESOURCES INC	5.650% 12/01/2054 DD 11/21/24 (a)	228,645	225,540
ERAC USA FINANCE LLC 144A	4.900% 05/01/2033 DD 05/01/23	1,302,241	1,266,367
EASTMAN CHEMICAL CO	5.625% 02/20/2034 DD 02/20/24	491,550	500,095
EBAY INC	4.000% 07/15/2042 DD 07/24/12	1,085,737	1,038,676
EDISON INTERNATIONAL	5.250% 11/15/2028 DD 05/15/23	306,875	305,668
ELEMENT FLEET MANAGEMENT 144A	5.643% 03/13/2027 DD 03/13/24	1,500,315	1,521,555
EMPRESA NACIONAL DE TELEC 144A	4.750% 08/01/2026 DD 07/22/14	1,095,024	1,109,269
EMPOWER FINANCE 2020 LP 144A	1.357% 09/17/2027 DD 09/17/20	281,815	281,793
EMPOWER FINANCE 2020 LP 144A	1.776% 03/17/2031 DD 09/17/20	165,276	163,676
ENBRIDGE INC	VAR RT 03/01/2078 DD 03/01/18	958,539	1,024,649
ENBRIDGE INC	3.400% 08/01/2051 DD 06/28/21 (a)	2,123,047	2,163,551
ENBRIDGE INC	VAR RT 01/15/2083 DD 09/20/22 (a)	1,674,500	1,714,484
ENBRIDGE INC	6.200% 11/15/2030 DD 11/09/23	1,545,705	1,581,615
ENERGY TRANSFER LP	7.500% 07/01/2038 DD 03/28/08	2,568,414	2,507,889
ENERGY TRANSFER LP	6.050% 06/01/2041 DD 05/12/11	1,201,987	1,191,451
ENERGY TRANSFER LP	6.500% 02/01/2042 DD 01/17/12	2,585,139	2,642,947
ENERGY TRANSFER LP	8.250% 11/15/2029 DD 11/15/13	192,111	190,874
ENERGY TRANSFER LP	4.900% 03/15/2035 DD 03/12/15	4,759	4,709
ENERGY TRANSFER LP	5.150% 03/15/2045 DD 03/12/15	811,435	775,853
ENERGY TRANSFER LP	5.750% 02/15/2033 DD 12/14/22 (a)	1,311,300	1,343,166
ENERGY TRANSFER LP	5.950% 05/15/2054 DD 01/25/24	2,532,842	2,480,681
ENERGY TRANSFER LP	5.550% 05/15/2034 DD 01/25/24	415,582	414,865
ENEL FINANCE INTERNATIONA 144A	7.750% 10/14/2052 DD 10/14/22	1,507,278	1,444,900
ENERGY TRANSFER LP	5.000% 05/15/2050 DD 01/22/20	2,790,616	2,659,092
ENERGY TRANSFER LP	6.250% 04/15/2049 DD 01/15/19	2,927,400	3,011,190
ENEL FINANCE AMERICA LLC 144A	2.875% 07/12/2041 DD 07/12/21	1,543,176	1,623,720
ENTERGY CORP	2.800% 06/15/2030 DD 05/19/20	791,954	801,720
ENTERGY LOUISIANA LLC	3.050% 06/01/2031 DD 05/19/16	317,538	320,695
ENTERGY ARKANSAS LLC	5.750% 06/01/2054 DD 05/10/24	110,531	108,952
ENTERGY MISSISSIPPI LLC	5.000% 09/01/2033 DD 05/12/23	178,559	176,054
ENTERGY MISSISSIPPI LLC	5.850% 06/01/2054 DD 05/16/24	50,054	50,469
ENTERPRISE PRODUCTS OPERATING	6.125% 10/15/2039 DD 10/05/09	1,185,893	1,137,694
ENTERPRISE PRODUCTS OPERATING	VAR RT 02/15/2078 DD 02/15/18	354,487	353,387
EQUIFAX INC	3.100% 05/15/2030 DD 04/27/20	1,360,845	1,377,636
EQUITABLE FINANCIAL LIFE 144A	1.700% 11/12/2026 DD 11/12/21	603,611	633,304
ESSENTIAL UTILITIES INC	3.351% 04/15/2050 DD 04/15/20	509,117	474,293
EVERGY KANSAS CENTRAL INC	3.450% 04/15/2050 DD 04/09/20	569,617	539,807
EVERGY KANSAS CENTRAL INC	5.700% 03/15/2053 DD 03/14/23	131,727	127,721
EVERSOURCE ENERGY	3.300% 01/15/2028 DD 01/08/18	946,887	950,430

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EXELON CORP	4.450% 04/15/2046 DD 04/07/16	1,373,831	1,314,019
F&G ANNUITIES & LIFE INC	6.250% 10/04/2034 DD 10/04/24	1,980,530	1,941,080
EXPEDIA GROUP INC	5.000% 02/15/2026 DD 08/15/16	1,193,670	1,196,673
EXTRA SPACE STORAGE LP	5.350% 01/15/2035 DD 08/12/24 (a)	1,374,629	1,356,616
FMC CORP	4.500% 10/01/2049 DD 09/20/19 (a)	541,381	529,924
FMC CORP	5.650% 05/18/2033 DD 05/18/23 (a)	298,885	296,814
FARMERS EXCHANGE CAPITAL 144A	VAR RT 10/15/2054 DD 10/07/14	210,000	225,308
FARMERS INSURANCE EXCHANG 144A	VAR RT 11/01/2057 DD 10/16/17	282,151	297,241
FEDEX CORP	4.100% 02/01/2045 DD 01/09/15	1,368,725	1,276,323
FEDEX CORP	5.250% 05/15/2050 DD 04/07/20	461,030	458,350
FEDEX CORP	3.250% 05/15/2041 DD 04/29/21 (a)	4,565,358	4,595,986
FIFTH THIRD BANCORP	VAR RT 11/01/2027 DD 11/01/21	364,369	382,425
FIFTH THIRD BANCORP	VAR RT 07/27/2029 DD 07/27/23	156,177	155,609
FIRSTENERGY TRANSMISSION 144A	4.550% 01/15/2030 DD 09/05/24	855,134	827,679
FISERV INC	4.400% 07/01/2049 DD 06/24/19	488,436	490,608
FISERV INC	5.150% 03/15/2027 DD 03/04/24 (a)	2,197,822	2,217,423
FISERV INC	5.450% 03/15/2034 DD 03/04/24	935,906	937,217
FIRSTENERGY CORP	VAR RT 07/15/2047 DD 06/21/17	499,789	486,136
FLORIDA POWER & LIGHT CO	2.875% 12/04/2051 DD 11/18/21	571,469	516,574
FLORIDA POWER & LIGHT CO	5.300% 04/01/2053 DD 03/03/23 (a)	3,290,812	3,017,073
FORD MOTOR CO	4.750% 01/15/2043 DD 01/08/13	2,510,099	2,445,607
FORD MOTOR CO	5.291% 12/08/2046 DD 12/08/16	1,313,475	1,286,145
FORD MOTOR CREDIT CO LLC	3.375% 11/13/2025 DD 11/13/20	3,586,505	3,689,269
FORD MOTOR CREDIT CO LLC	7.122% 11/07/2033 DD 11/07/23	1,275,936	1,278,925
FOX CORP	5.576% 01/25/2049 DD 01/25/20 (a)	1,208,363	1,223,147
HALEON US CAPITAL LLC	3.375% 03/24/2029 DD 09/24/22	1,205,833	1,199,176
*GS MORTGAGE SECURI SHIP A 144A	VAR RT 09/10/2038 DD 08/01/23	236,745	236,875
*GALAXY PIPELINE ASSETS BI 144A	1.750% 09/30/2027 DD 11/05/20	621,243	626,945
GARTNER INC 144A	3.625% 06/15/2029 DD 06/18/21	447,960	464,450
GENERAL MILLS INC	5.500% 10/17/2028 DD 10/17/23	915,141	901,349
GENERAL MOTORS CO	6.250% 10/02/2043 DD 04/02/14	2,152,460	2,093,310
GENERAL MOTORS CO	5.200% 04/01/2045 DD 11/12/14	1,326,225	1,302,690
GENERAL MOTORS CO	6.600% 04/01/2036 DD 02/23/16	1,925,391	1,888,878
GENERAL MOTORS CO	5.400% 04/01/2048 DD 08/07/17 (a)	566,457	546,983
GENERAL MOTORS CO	5.950% 04/01/2049 DD 09/10/18	1,142,593	1,148,323
GENERAL MOTORS FINANCIAL CO IN	3.600% 06/21/2030 DD 06/22/20 (a)	1,126,566	1,173,786
GENERAL MOTORS FINANCIAL CO IN	3.100% 01/12/2032 DD 01/11/22	1,649,220	1,713,200
GENUINE PARTS CO	2.750% 02/01/2032 DD 01/10/22	489,858	506,070
GILEAD SCIENCES INC	2.800% 10/01/2050 DD 09/30/20	1,856,583	1,656,260
GLENCORE FUNDING LLC 144A	5.893% 04/04/2054 DD 04/04/24 (a)	2,400,385	2,353,627
GLOBAL PAYMENTS INC	4.150% 08/15/2049 DD 08/14/19	449,262	447,702
GLOBAL PAYMENTS INC	5.400% 08/15/2032 DD 08/22/22 (a)	735,096	728,131
GLOBAL ATLANTIC FIN CO 144A	6.750% 03/15/2054 DD 03/15/24	253,281	259,182
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/23/2030 DD 10/23/24	1,049,328	1,028,234
GRUPO TELEVISA SAB	6.125% 01/31/2046 DD 11/24/15 (a)	1,139,266	924,088
HCA INC	5.250% 06/15/2049 DD 06/12/19	1,617,443	1,508,857

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HCA INC	3.500% 09/01/2030 DD 02/26/20	1,939,344	1,998,964
HCA INC	4.625% 03/15/2052 DD 03/15/23	830,000	760,460
HCA INC	4.375% 03/15/2042 DD 03/15/23	3,354,154	3,401,655
HCA INC	5.600% 04/01/2034 DD 02/23/24	1,494,765	1,478,025
HCA INC	6.000% 04/01/2054 DD 02/23/24	2,353,091	2,303,028
HSBC HOLDINGS PLC	7.625% 05/17/2032 DD 05/17/05	146,911	145,363
HSBC HOLDINGS PLC	6.500% 05/02/2036 DD 05/03/06	701,467	700,583
HSBC HOLDINGS PLC	6.500% 09/15/2037 DD 09/12/07	4,737,491	4,521,924
HSBC HOLDINGS PLC	6.800% 06/01/2038 DD 05/27/08	1,139,553	1,108,112
HSBC HOLDINGS PLC	VAR RT 12/31/2049 DD 03/09/21	535,093	528,690
HSBC HOLDINGS PLC	VAR RT 11/19/2030 DD 11/19/24	935,000	928,829
HASBRO INC	5.100% 05/15/2044 DD 05/13/14	849,604	824,781
HESS CORP	6.000% 01/15/2040 DD 12/14/09 (a)	2,115,047	2,026,554
HESS CORP	5.600% 02/15/2041 DD 08/10/10	2,622,734	2,473,052
HEWLETT PACKARD ENTERPRISE CO	4.550% 10/15/2029 DD 09/26/24	2,088,807	2,047,920
HEWLETT PACKARD ENTERPRISE CO	5.600% 10/15/2054 DD 09/26/24	2,484,276	2,385,992
HOME DEPOT INC/THE	4.950% 09/15/2052 DD 09/19/22 (a)	1,601,556	1,445,330
HUBBELL INC	2.300% 03/15/2031 DD 03/12/21	615,945	636,510
HUMANA INC	5.750% 04/15/2054 DD 03/13/24 (a)	1,443,206	1,350,487
HUNTINGTON INGALLS INDUSTRIES	5.749% 01/15/2035 DD 11/18/24	1,257,250	1,247,763
HUNTSMAN INTERNATIONAL LLC	5.700% 10/15/2034 DD 09/26/24 (a)	2,112,368	2,019,724
HYATT HOTELS CORP	4.850% 03/15/2026 DD 03/07/16	1,051,546	1,059,364
ICON INVESTMENTS SIX DAC	5.849% 05/08/2029 DD 05/08/24	2,000,000	2,038,540
ILLUMINA INC	5.750% 12/13/2027 DD 12/13/22	1,305,007	1,321,810
IMPERIAL BRANDS FINANCE P 144A	3.875% 07/26/2029 DD 07/26/19	1,516,021	1,535,463
INDIANA MICHIGAN POWER CO	3.250% 05/01/2051 DD 04/29/21	160,133	148,043
PRA HEALTH SCIENCES INC 144A	2.875% 07/15/2026 DD 07/01/21	1,874,800	1,925,700
ING GROEP NV	3.950% 03/29/2027 DD 03/29/17	1,156,139	1,174,064
ING GROEP NV	VAR RT 03/19/2035 DD 03/19/24	1,314,677	1,293,175
INGERSOLL RAND INC	5.700% 06/15/2054 DD 05/10/24	184,243	181,837
INTEL CORP	4.800% 10/01/2041 DD 09/19/11	170,394	167,288
INTEL CORP	3.700% 07/29/2025 DD 07/29/15 (a)	1,043,163	1,052,919
INTEL CORP	3.250% 11/15/2049 DD 11/21/19	1,382,843	1,112,037
INTEL CORP	3.100% 02/15/2060 DD 02/13/20	447,962	347,848
INTEL CORP	4.600% 03/25/2040 DD 03/25/20	1,945,932	1,666,040
INTEL CORP	2.800% 08/12/2041 DD 08/12/21 (a)	682,984	631,739
INTEL CORP	4.900% 08/05/2052 DD 08/05/22	978,570	790,730
INTEL CORP	5.050% 08/05/2062 DD 08/05/22	776,953	614,007
INTEL CORP	4.875% 02/10/2028 DD 02/10/23 (a)	325,337	318,333
INTEL CORP	5.125% 02/10/2030 DD 02/10/23 (a)	456,317	436,176
INTEL CORP	5.200% 02/10/2033 DD 02/10/23 (a)	742,767	687,580
INTEL CORP	5.625% 02/10/2043 DD 02/10/23 (a)	1,328,761	1,141,758
INTEL CORP	5.700% 02/10/2053 DD 02/10/23	4,346,443	3,887,250
INTEL CORP	5.900% 02/10/2063 DD 02/10/23	689,940	559,359
INTERSTATE POWER AND LIGHT CO	5.700% 10/15/2033 DD 09/21/23	144,582	142,565
INTERSTATE POWER AND LIGHT CO	4.950% 09/30/2034 DD 09/06/24	156,120	153,894

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INTERSTATE POWER AND LIGHT CO	5.450% 09/30/2054 DD 09/06/24	106,849	104,180
INTESA SANPAOLO SPA 144A	7.000% 11/21/2025 DD 11/21/22	437,723	437,276
IPALCO ENTERPRISES INC	4.250% 05/01/2030 DD 05/01/21	317,829	324,069
IPALCO ENTERPRISES INC	5.750% 04/01/2034 DD 03/14/24	649,158	652,263
IRON MOUNTAIN INC 144A	4.875% 09/15/2029 DD 09/09/19	757,667	760,328
JBS USA HOLDING LUX SARL/ JBS	3.000% 02/02/2029 DD 08/02/23	721,267	747,988
JBS USA HOLDING LUX SARL/ JBS	6.500% 12/01/2052 DD 06/01/23 (a)	2,420,319	2,482,017
JACKSON FINANCIAL INC	4.000% 11/23/2051 DD 05/23/22	181,137	176,090
JBS USA HOLDING LUX SARL/ JBS	7.250% 11/15/2053 DD 11/15/24	2,363,273	2,534,163
JEFFERIES FINANCIAL GROUP INC	4.150% 01/23/2030 DD 01/23/18 (a)	1,713,777	1,739,444
SC JOHNSON & SON INC 144A	4.750% 10/15/2046 DD 10/16/15	236,823	216,972
KELLANOVA	2.100% 06/01/2030 DD 06/01/20	287,675	291,172
KENTUCKY UTILITIES CO	3.300% 06/01/2050 DD 06/03/20	3,342,609	3,092,628
KEURIG DR PEPPER INC	3.800% 05/01/2050 DD 04/13/20	965,868	876,614
KEURIG DR PEPPER INC	4.500% 04/15/2052 DD 04/22/22 (a)	1,675,052	1,605,630
KEURIG DR PEPPER INC	5.300% 03/15/2034 DD 03/07/24 (a)	783,477	784,867
KEYBANK NA/CLEVELAND OH	4.700% 01/26/2026 DD 01/26/23 (a)	590,829	603,850
KILROY REALTY LP	4.750% 12/15/2028 DD 11/29/18	1,908,900	1,951,800
KINDER MORGAN INC	5.550% 06/01/2045 DD 11/26/14	1,082,093	1,051,155
KINDER MORGAN INC	5.200% 03/01/2048 DD 03/01/18	1,483,120	1,436,906
KITE REALTY GROUP LP	5.500% 03/01/2034 DD 01/17/24 (a)	466,709	470,578
KRAFT HEINZ FOODS CO	4.375% 06/01/2046 DD 05/24/16	2,369,623	2,198,553
KRAFT HEINZ FOODS CO	5.200% 07/15/2045 DD 07/15/16	3,405,805	3,414,337
KRAFT HEINZ FOODS CO	5.500% 06/01/2050 DD 12/01/20	3,089,130	2,889,810
KROGER CO/THE	3.700% 08/01/2027 DD 07/24/17	1,714,843	1,708,490
KROGER CO/THE	5.400% 01/15/2049 DD 01/14/19	1,450,575	1,411,335
KROGER CO/THE	5.500% 09/15/2054 DD 08/27/24	1,236,421	1,159,964
KROGER CO/THE	5.650% 09/15/2064 DD 08/27/24	590,039	555,715
LBJ INFRASTRUCTURE GROUP 144A	3.797% 12/31/2057 DD 12/10/21	125,172	121,036
LYB INTERNATIONAL FINANCE BV	5.250% 07/15/2043 DD 07/16/13	1,085,335	1,035,872
LYB INTERNATIONAL FINANCE III	4.200% 10/15/2049 DD 10/10/19	2,993,000	3,010,320
LAS VEGAS SANDS CORP	6.000% 08/15/2029 DD 05/16/24 (a)	565,168	573,267
LAS VEGAS SANDS CORP	6.200% 08/15/2034 DD 05/16/24	777,980	784,313
LEAR CORP	3.800% 09/15/2027 DD 08/17/17	384,403	387,130
LENOVO GROUP LTD 144A	3.421% 11/02/2030 DD 11/02/20	867,890	897,680
LINCOLN NATIONAL CORP	4.375% 06/15/2050 DD 05/15/20	314,986	308,620
LLOYDS BANKING GROUP PLC	VAR RT 11/15/2033 DD 11/15/22 (a)	1,543,178	1,507,302
LLOYDS BANKING GROUP PLC	VAR RT 06/05/2030 DD 06/05/24	1,120,000	1,139,286
LOCKHEED MARTIN CORP	1.850% 06/15/2030 DD 05/20/20	310,706	308,628
LOCKHEED MARTIN CORP	2.800% 06/15/2050 DD 05/20/20	233,302	225,871
LOCKHEED MARTIN CORP	4.300% 06/15/2062 DD 05/05/22	409,607	396,710
LOCKHEED MARTIN CORP	4.800% 08/15/2034 DD 01/29/24	866,315	854,278
LOCKHEED MARTIN CORP	5.200% 02/15/2064 DD 01/29/24	1,824,795	1,739,025
LOWE'S COS INC	3.000% 10/15/2050 DD 10/22/20	1,238,005	1,132,621
LOWE'S COS INC	2.800% 09/15/2041 DD 09/20/21	1,866,125	1,835,763
LOWE'S COS INC	4.450% 04/01/2062 DD 03/24/22	801,759	737,881

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LOWE'S COS INC	5.000% 04/15/2033 DD 09/08/22	717,958	692,371
LOWE'S COS INC	5.625% 04/15/2053 DD 09/08/22 (a)	5,027,719	5,004,844
AKER BP ASA 144A	3.100% 07/15/2031 DD 06/23/21	814,237	822,623
LYONDELLBASELL INDUSTRIES NV	4.625% 02/26/2055 DD 03/05/15 (a)	1,477,618	1,344,972
M&T BANK CORP	VAR RT 10/30/2029 DD 10/30/23 (a)	564,704	562,973
MPLX LP	4.125% 03/01/2027 DD 02/10/17	2,305,271	2,320,193
MPLX LP	4.700% 04/15/2048 DD 02/08/18	861,811	820,540
MPLX LP	5.650% 03/01/2053 DD 02/09/23 (a)	3,087,630	3,117,756
MACQUARIE AIRFINANCE HOLD 144A	5.150% 03/17/2030 DD 09/17/24 (a)	1,219,768	1,191,440
WARNERMEDIA HOLDINGS INC	3.638% 03/15/2025 DD 03/15/23	616,329	627,877
WARNERMEDIA HOLDINGS INC	3.755% 03/15/2027 DD 03/15/23	1,413,317	1,420,986
WARNERMEDIA HOLDINGS INC	4.054% 03/15/2029 DD 03/15/23 (a)	921,488	930,710
WARNERMEDIA HOLDINGS INC	5.050% 03/15/2042 DD 03/15/23 (a)	3,115,949	3,113,180
WARNERMEDIA HOLDINGS INC	5.141% 03/15/2052 DD 03/15/23 (a)	2,199,290	2,025,363
WARNERMEDIA HOLDINGS INC	5.391% 03/15/2062 DD 03/15/23	125,188	125,521
MARATHON PETROLEUM CORP	5.000% 09/15/2054 DD 09/05/14	863,730	824,670
MARVELL TECHNOLOGY INC	5.750% 02/15/2029 DD 09/18/23 (a)	242,802	240,833
MCDONALD'S CORP	4.875% 12/09/2045 DD 12/09/15	2,943,075	2,888,066
MCKESSON CORP	4.900% 07/15/2028 DD 06/15/23	221,646	220,700
METLIFE INC	6.400% 12/15/2066 DD 12/21/06 (a)	3,423,816	3,383,644
ORBIA ADVANCE CORP SAB DE 144A	4.000% 10/04/2027 DD 10/04/17	1,908,000	1,903,740
MEXICO CITY AIRPORT TRUST 144A	5.500% 07/31/2047 DD 09/20/17	774,000	723,869
MICROSOFT CORP	2.675% 06/01/2060 DD 06/01/20	2,482,557	2,187,323
BERKSHIRE HATHAWAY ENERGY CO	6.125% 04/01/2036 DD 10/01/06	682,693	663,107
BERKSHIRE HATHAWAY ENERGY CO	5.950% 05/15/2037 DD 05/11/07	1,695,110	1,655,008
MOLSON COORS BEVERAGE CO	4.200% 07/15/2046 DD 07/07/16 (a)	1,261,123	1,182,890
MONDELEZ INTERNATIONAL INC	2.625% 03/17/2027 DD 03/17/22	813,992	825,658
MONONGAHELA POWER CO 144A	5.850% 02/15/2034 DD 09/15/23	2,000,522	1,952,860
MORGAN STANLEY	VAR RT 01/19/2038 DD 01/19/23	404,099	401,092
MOTIVA ENTERPRISES LLC 144A	6.850% 01/15/2040 DD 01/11/10	1,490,502	1,416,522
MOTOROLA SOLUTIONS INC	5.400% 04/15/2034 DD 03/25/24	979,220	1,000,260
MYLAN INC	5.400% 11/29/2043 DD 11/29/13	224,828	232,872
UTAH ACQUISITION SUB INC	5.250% 06/15/2046 DD 12/15/16	1,194,946	1,209,504
*NBN CO LTD 144A	2.625% 05/05/2031 DD 05/05/21	2,268,023	2,286,259
NXP BV / NXP FUNDING LLC / NXP	3.250% 11/30/2051 DD 11/30/21	1,433,359	1,284,440
NXP BV / NXP FUNDING LLC / NXP	3.250% 05/11/2041 DD 05/11/22	1,082,010	1,096,590
NXP BV / NXP FUNDING LLC / NXP	4.300% 06/18/2029 DD 12/18/21	752,930	752,432
NTT FINANCE CORP 144A	1.591% 04/03/2028 DD 03/03/21	1,535,919	1,568,140
NTT FINANCE CORP 144A	4.239% 07/25/2025 DD 07/27/22	267,029	269,328
NASDAQ INC	5.550% 02/15/2034 DD 06/28/23	555,785	539,986
NASDAQ INC	5.950% 08/15/2053 DD 06/28/23 (a)	1,837,834	1,795,584
NATIONWIDE MUTUAL INSURAN 144A	4.350% 04/30/2050 DD 04/30/20 (a)	1,286,492	1,201,920
NATWEST GROUP PLC	VAR RT 11/28/2035 DD 08/28/20	1,804,120	1,880,701
NATWEST GROUP PLC	VAR RT 03/02/2034 DD 03/02/23	1,391,207	1,357,529
NETAPP INC	2.700% 06/22/2030 DD 06/22/20	980,490	1,014,726
NETFLIX INC	4.900% 08/15/2034 DD 08/01/24	484,124	476,619

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NETFLIX INC	5.400% 08/15/2054 DD 08/01/24 (a)	497,952	487,932
NEVADA POWER CO	6.000% 03/15/2054 DD 09/13/23	2,613,234	2,444,301
NEWMONT CORP	4.875% 03/15/2042 DD 03/08/12	951,362	896,073
NEWMONT CORP / NEWCREST FINANC	5.350% 03/15/2034 DD 03/07/24	1,047,037	1,065,324
NEXTERA ENERGY CAPITAL HOLDING	5.749% 09/01/2025 DD 08/10/23	570,345	568,463
NIAGARA MOHAWK POWER CORP 144A	5.290% 01/17/2034 DD 01/17/24	970,110	978,160
NISOURCE INC	3.600% 05/01/2030 DD 04/13/20	618,740	620,219
NISOURCE INC	0.950% 08/15/2025 DD 08/18/20 (a)	500,256	521,839
NISOURCE INC	1.700% 02/15/2031 DD 08/18/20	324,084	327,140
NISOURCE INC	5.250% 02/15/2043 DD 06/14/12	1,262,555	1,211,899
NISSAN MOTOR CO LTD 144A	3.522% 09/17/2025 DD 09/17/20	600,031	601,192
NOMURA HOLDINGS INC	2.329% 01/22/2027 DD 01/11/22	1,611,435	1,659,245
NORFOLK SOUTHERN CORP	4.800% 08/15/2043 DD 08/13/13	343,886	339,448
NORFOLK SOUTHERN CORP	4.050% 08/15/2052 DD 02/15/18	3,198,680	3,074,160
NORFOLK SOUTHERN CORP	3.942% 11/01/2047 DD 05/01/18	548,876	506,423
NORFOLK SOUTHERN CORP	5.550% 03/15/2034 DD 11/22/23	417,174	402,971
NORFOLK SOUTHERN CORP	5.950% 03/15/2064 DD 11/22/23	290,093	267,293
NORTHERN NATURAL GAS CO 144A	5.625% 02/01/2054 DD 01/31/24	234,965	225,438
NORTHERN STAR RESOURCES L 144A	6.125% 04/11/2033 DD 04/11/23	495,105	511,920
NORTHROP GRUMMAN CORP	5.250% 05/01/2050 DD 03/23/20 (a)	761,689	693,950
NORTHROP GRUMMAN CORP	4.700% 03/15/2033 DD 02/08/23 (a)	1,512,741	1,454,340
NORTHROP GRUMMAN CORP	4.950% 03/15/2053 DD 02/08/23 (a)	559,796	531,894
NORTHROP GRUMMAN CORP	5.200% 06/01/2054 DD 01/31/24	1,434,442	1,339,445
NORTHWEST PIPELINE LLC	7.125% 12/01/2025 DD 12/05/95	183,177	182,737
NOVANT HEALTH INC	2.637% 11/01/2036 DD 04/15/21	256,446	257,880
NOVARTIS CAPITAL CORP	4.000% 09/18/2031 DD 09/18/24 (a)	741,759	709,464
NOVARTIS CAPITAL CORP	4.200% 09/18/2034 DD 09/18/24 (a)	739,651	693,491
NVIDIA CORP	2.850% 04/01/2030 DD 03/31/20 (a)	1,405,748	1,392,654
NUTRIEN LTD	4.900% 06/01/2043 DD 12/01/17	373,345	354,952
NUTRIEN LTD	2.950% 05/13/2030 DD 05/13/20	388,332	386,888
O'REILLY AUTOMOTIVE INC	5.750% 11/20/2026 DD 11/20/23	1,469,380	1,459,768
*OBX 2023-NQM7 TRU NQM7 A1 144A	VAR RT 04/25/2063 DD 09/01/23	212,002	212,394
*OAKTREE STRATEGIC CREDIT FUND	6.500% 07/23/2029 DD 07/23/24	747,480	758,025
OCCIDENTAL PETROLEUM CORP	6.600% 03/15/2046 DD 09/15/19 (a)	2,777,760	2,727,729
CONSTELLATION INSURANCE I 144A	VAR RT 01/24/2030 DD 01/24/20	1,051,236	1,079,020
ONCOR ELECTRIC DELIVERY CO LLC	2.950% 04/01/2025 DD 10/01/15	321,760	328,474
ONCOR ELECTRIC DELIVERY CO LLC	3.700% 11/15/2028 DD 11/15/18	481,979	480,920
ONCOR ELECTRIC DELIVERY CO LLC	3.100% 09/15/2049 DD 09/12/19	622,314	571,390
ONCOR ELECTRIC DELIVERY C 144A	5.550% 06/15/2054 DD 06/21/24	810,554	787,628
ONEOK INC	7.150% 01/15/2051 DD 05/07/20	1,798,840	1,706,606
ONEOK INC	5.800% 11/01/2030 DD 08/24/23 (a)	424,175	420,579
ONEOK INC	6.625% 09/01/2053 DD 08/24/23	2,376,787	2,312,606
ONEOK INC	4.250% 09/15/2046 DD 09/13/16	462,708	461,382
ONEOK INC	4.250% 09/24/2027 DD 09/24/24	2,269,183	2,236,949
ONEOK INC	5.700% 11/01/2054 DD 09/24/24 (a)	2,492,975	2,353,475
ORACLE CORP	6.125% 07/08/2039 DD 07/08/09	1,701,934	1,658,396

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ORACLE CORP	4.000% 07/15/2046 DD 07/07/16	6,629,612	6,875,050
ORACLE CORP	3.250% 11/15/2027 DD 11/09/17 (a)	299,052	302,929
ORACLE CORP	4.000% 11/15/2047 DD 11/09/17	565,270	544,711
ORACLE CORP	2.800% 04/01/2027 DD 04/01/20	1,179,051	1,200,338
ORACLE CORP	3.600% 04/01/2040 DD 04/01/20	1,784,347	1,761,728
ORACLE CORP	3.600% 04/01/2050 DD 04/01/20	3,936,780	3,744,515
ORACLE CORP	3.950% 03/25/2051 DD 03/24/21	313,226	296,524
ORACLE CORP	2.875% 03/25/2031 DD 03/24/21	930,127	968,132
ORACLE CORP	5.550% 02/06/2053 DD 02/06/23 (a)	5,453,309	5,485,276
ORACLE CORP	5.375% 09/27/2054 DD 09/27/24	299,157	276,477
ORACLE CORP	5.500% 09/27/2064 DD 09/27/24	2,004,980	1,833,320
OTIS WORLDWIDE CORP	5.125% 11/19/2031 DD 11/19/24	1,839,890	1,840,681
PACIFIC GAS AND ELECTRIC CO	4.450% 04/15/2042 DD 04/16/12	491,554	506,184
PACIFIC GAS AND ELECTRIC CO	3.300% 08/01/2040 DD 06/19/20 (a)	2,008,061	2,122,427
PACIFIC GAS AND ELECTRIC CO	3.500% 08/01/2050 DD 06/19/20	1,670,838	1,784,562
PACIFIC GAS AND ELECTRIC CO	4.950% 07/01/2050 DD 07/02/20	602,576	611,242
PACIFIC GAS AND ELECTRIC CO	4.500% 07/01/2040 DD 07/02/20	169,860	172,818
PACIFIC GAS AND ELECTRIC CO	4.200% 06/01/2041 DD 03/11/21	512,483	518,097
PACIFICORP	5.800% 01/15/2055 DD 01/05/24	613,592	593,945
MASS GENERAL BRIGHAM INC	3.192% 07/01/2049 DD 01/29/20	531,137	492,289
PENSKE TRUCK LEASING CO L 144A	5.350% 03/30/2029 DD 04/02/24	2,716,758	2,743,339
SUNCOR ENERGY INC	6.800% 05/15/2038 DD 05/15/08	891,316	867,885
PHILIP MORRIS INTERNATIONAL IN	5.125% 02/15/2030 DD 02/15/23 (a)	2,444,250	2,416,376
PHILIP MORRIS INTERNATIONAL IN	5.375% 02/15/2033 DD 02/15/23	1,051,347	1,027,224
PHILLIPS EDISON GROCERY CENTER	5.750% 07/15/2034 DD 05/13/24	515,552	524,088
PHILLIPS EDISON GROCERY CENTER	4.950% 01/15/2035 DD 09/12/24	1,029,871	983,878
PLAINS ALL AMERICAN PIPELINE L	4.650% 10/15/2025 DD 08/24/15	529,211	534,214
PLAINS ALL AMERICAN PIPELINE L	5.700% 09/15/2034 DD 06/27/24 (a)	1,339,370	1,337,240
PROSUS NV 144A	3.832% 02/08/2051 DD 12/08/20	1,146,226	1,179,826
PROSUS NV 144A	3.061% 07/13/2031 DD 07/13/21	1,938,539	2,015,136
PROSUS NV 144A	4.987% 01/19/2052 DD 01/19/22	901,940	936,048
PRUDENTIAL FINANCIAL INC	VAR RT 09/15/2048 DD 09/18/18	1,200,979	1,241,893
PRUDENTIAL FINANCIAL INC	VAR RT 03/15/2054 DD 03/11/24	1,522,500	1,542,810
PUBLIC SERVICE ELECTRIC AND GA	5.125% 03/15/2053 DD 03/27/23	3,905,122	3,494,513
PUBLIC SERVICE ELECTRIC AND GA	5.200% 03/01/2034 DD 03/01/24	987,930	996,600
PUBLIC SERVICE ENTERPRISE GROU	6.125% 10/15/2033 DD 10/04/23 (a)	1,074,747	1,042,020
PULTEGROUP INC	6.375% 05/15/2033 DD 05/22/03	1,054,940	1,053,990
QUEST DIAGNOSTICS INC	4.625% 12/15/2029 DD 08/19/24 (a)	744,210	733,371
*RCKT MORTGAGE TRUST 2 A2 144A	VAR RT 02/25/2052 DD 02/01/22	330,005	322,092
RPM INTERNATIONAL INC	4.550% 03/01/2029 DD 02/27/19	477,710	490,995
RTX CORP	3.125% 07/01/2050 DD 05/18/20	20,143	19,683
RTX CORP	1.900% 09/01/2031 DD 08/10/21	1,300,505	1,309,568
RTX CORP	5.375% 02/27/2053 DD 02/27/23 (a)	3,084,774	3,138,432
SCENTRE GROUP TRUST 2 144A	VAR RT 09/24/2080 DD 09/24/20	1,094,898	1,171,139
REPUBLIC SERVICES INC	4.875% 04/01/2029 DD 03/28/23	529,698	518,700
REPUBLIC SERVICES INC	5.000% 04/01/2034 DD 03/28/23 (a)	1,227,870	1,204,891

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REXFORD INDUSTRIAL REALTY LP	5.000% 06/15/2028 DD 03/30/23	1,396,615	1,392,674
REYNOLDS AMERICAN INC	5.700% 08/15/2035 DD 06/12/15 (a)	2,659,603	2,703,462
ROGERS COMMUNICATIONS INC	4.500% 03/15/2042 DD 03/15/23 (a)	1,516,856	1,521,216
ROGERS COMMUNICATIONS INC	4.550% 03/15/2052 DD 03/15/23	3,529,443	3,465,017
ROGERS COMMUNICATIONS INC	5.000% 02/15/2029 DD 02/09/24	458,684	457,024
ROYAL BANK OF CANADA	VAR RT 05/02/2084 DD 04/24/24	824,720	829,656
ROYALTY PHARMA PLC	3.550% 09/02/2050 DD 03/02/21 (a)	1,551,384	1,600,536
ROYALTY PHARMA PLC	5.400% 09/02/2034 DD 06/10/24 (a)	1,174,464	1,167,996
RYDER SYSTEM INC	4.900% 12/01/2029 DD 11/05/24	1,198,932	1,189,752
*S&P GLOBAL INC	2.900% 03/01/2032 DD 03/01/23	2,276,076	2,226,278
SABINE PASS LIQUEFACTION LLC	5.000% 03/15/2027 DD 03/15/17	1,154,962	1,152,358
SAN DIEGO GAS & ELECTRIC CO	3.700% 03/15/2052 DD 03/11/22	193,623	180,708
SAN DIEGO GAS & ELECTRIC CO	5.350% 04/01/2053 DD 03/10/23	677,833	633,003
SANDS CHINA LTD	VAR RT 03/08/2029 DD 03/08/22	359,392	356,588
DEVON OEI OPERATING LLC	7.500% 09/15/2027 DD 09/30/97	294,928	294,846
SEMPRA	3.800% 02/01/2038 DD 01/12/18	306,546	296,846
7-ELEVEN INC 144A	2.500% 02/10/2041 DD 02/10/21	341,605	319,201
7-ELEVEN INC 144A	2.800% 02/10/2051 DD 02/10/21	1,210,860	1,157,280
SMITH & NEPHEW PLC	5.400% 03/20/2034 DD 03/20/24	484,345	496,175
J M SMUCKER CO/THE	5.900% 11/15/2028 DD 10/25/23 (a)	1,569,755	1,546,942
J M SMUCKER CO/THE	6.500% 11/15/2043 DD 10/25/23	603,792	577,859
J M SMUCKER CO/THE	6.500% 11/15/2053 DD 10/25/23 (a)	2,053,628	2,053,426
SMURFIT KAPPA TREASURY UL 144A	5.777% 04/03/2054 DD 04/03/24 (a)	525,000	519,593
SMURFIT KAPPA TREASURY UL 144A	5.438% 04/03/2034 DD 04/03/24	1,633,220	1,683,854
SYENSQO FINANCE AMERICA L 144A	5.850% 06/04/2034 DD 06/04/24	1,678,448	1,692,722
SOLVENTUM CORP 144A	5.450% 02/25/2027 DD 02/27/24	584,924	590,476
SOLVENTUM CORP 144A	5.900% 04/30/2054 DD 02/27/24	1,692,705	1,685,366
SOLVENTUM CORP 144A	6.000% 05/15/2064 DD 02/27/24	130,372	127,013
SOUTHERN CALIFORNIA EDISON CO	4.125% 03/01/2048 DD 03/05/18	747,073	693,648
SOUTHERN CALIFORNIA EDISON CO	5.700% 03/01/2053 DD 03/02/23	1,847,953	1,723,608
SOUTHERN CALIFORNIA EDISON CO	5.650% 10/01/2028 DD 09/29/23	338,736	332,657
SOUTHERN CALIFORNIA GAS CO	5.600% 04/01/2054 DD 03/18/24 (a)	447,075	441,167
SOUTHERN CO/THE	4.400% 07/01/2046 DD 05/24/16	2,333,145	2,193,379
SOUTHERN CO/THE	VAR RT 01/15/2051 DD 09/18/20	950,843	979,940
SOUTHERN CO GAS CAPITAL CORP	4.950% 09/15/2034 DD 09/06/24 (a)	853,256	822,656
SOUTHERN NATURAL GAS CO LLC	8.000% 03/01/2032 DD 02/26/02	558,215	552,269
SOUTHERN NATURAL GAS CO L 144A	4.800% 03/15/2047 DD 03/14/17	136,723	133,462
SOUTHWESTERN ELECTRIC POWER CO	3.900% 04/01/2045 DD 03/26/15	1,000,018	968,409
SOUTHWESTERN PUBLIC SERVICE CO	6.000% 06/01/2054 DD 06/06/24 (a)	142,085	141,683
SPRINT CAPITAL CORP	8.750% 03/15/2032 DD 03/14/02	1,205,875	1,169,176
SPRINT SPECTRUM CO LLC / 144A	5.152% 09/20/2029 DD 03/21/18	771,981	778,598
STARBUCKS CORP	3.500% 11/15/2050 DD 05/07/20 (a)	628,741	560,836
STATE STREET CORP	VAR RT 12/31/2049 DD 01/31/24 (a)	2,974,000	3,035,383
STEEL DYNAMICS INC	3.250% 01/15/2031 DD 06/05/20	928,025	928,978
STEEL DYNAMICS INC	3.250% 10/15/2050 DD 10/09/20	62,240	59,198
SUMITOMO MITSUI FINANCIAL GROU	1.710% 01/12/2031 DD 01/12/21	330,885	327,852

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SUNCOR ENERGY INC	4.000% 11/15/2047 DD 11/15/17	2,485,035	2,454,359
SUNCOR ENERGY INC	3.750% 03/04/2051 DD 03/04/21 (a)	153,618	143,931
SUTTER HEALTH	3.161% 08/15/2040 DD 10/29/20	1,401,235	1,337,250
SWEDBANK AB 144A	6.136% 09/12/2026 DD 09/12/23	204,333	204,216
TD SYNNEX CORP	1.750% 08/09/2026 DD 02/09/22	916,190	949,590
TD SYNNEX CORP	6.100% 04/12/2034 DD 04/12/24	998,960	1,025,150
SYSCO CORP	6.600% 04/01/2050 DD 04/02/20 (a)	923,623	863,890
*2023-MIC TRUST/THE MIC A 144A	VAR RT 12/05/2038 DD 11/01/23	645,043	642,702
T-MOBILE USA INC	3.875% 04/15/2030 DD 04/15/21	3,197,633	3,269,489
T-MOBILE USA INC	3.300% 02/15/2051 DD 02/15/21	1,145,051	1,047,130
T-MOBILE USA INC	5.650% 01/15/2053 DD 09/15/22	5,400,012	5,355,591
T-MOBILE USA INC	5.050% 07/15/2033 DD 02/09/23	680,248	661,115
T-MOBILE USA INC	4.800% 07/15/2028 DD 05/11/23	383,179	377,891
T-MOBILE USA INC	4.200% 10/01/2029 DD 09/26/24 (a)	593,774	576,055
T-MOBILE USA INC	5.250% 06/15/2055 DD 09/26/24	863,106	786,813
TAKEDA PHARMACEUTICAL CO LTD	5.300% 07/05/2034 DD 07/05/24 (a)	1,407,829	1,411,961
TAKEDA PHARMACEUTICAL CO LTD	5.650% 07/05/2044 DD 07/05/24 (a)	3,112,640	3,146,112
TAKEDA PHARMACEUTICAL CO LTD	5.650% 07/05/2054 DD 07/05/24 (a)	3,295,450	3,284,570
TAMPA ELECTRIC CO	3.450% 03/15/2051 DD 03/18/21	253,663	238,616
TARGA RESOURCES PARTNERS LP /	6.875% 01/15/2029 DD 01/17/19	1,539,960	1,535,160
TARGA RESOURCES PARTNERS LP /	4.000% 01/15/2032 DD 02/02/21	876,780	909,860
TARGET CORP	2.350% 02/15/2030 DD 01/28/20	304,215	302,049
TARGA RESOURCES CORP	4.200% 02/01/2033 DD 04/06/22	73,688	72,690
TARGA RESOURCES CORP	6.250% 07/01/2052 DD 07/07/22	237,229	229,846
TEACHERS INSURANCE & ANNU 144A	3.300% 05/15/2050 DD 05/07/20	290,793	270,350
TEXTRON INC	3.000% 06/01/2030 DD 03/17/20	996,533	1,033,839
TIME WARNER CABLE ENTERPRISES	8.375% 07/15/2033 DD 01/15/94	433,324	427,476
TIME WARNER CABLE LLC	7.300% 07/01/2038 DD 06/19/08	2,681,066	2,648,412
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	1,998,531	1,976,231
TIME WARNER CABLE LLC	5.500% 09/01/2041 DD 09/12/11	1,492,271	1,466,595
TOTALENERGIES CAPITAL INTERNAT	3.127% 05/29/2050 DD 05/29/20	3,515,041	3,146,047
TOYOTA AUTO LOAN EXT 1A A 144A	4.930% 06/25/2036 DD 07/25/23	1,578,928	1,578,240
TRANSCANADA PIPELINES LTD	4.625% 03/01/2034 DD 02/28/14	350,285	344,311
TRANSCANADA TRUST	VAR RT 05/20/2075 DD 05/20/15	4,384,151	4,612,707
TRANSCANADA TRUST	VAR RT 03/15/2077 DD 03/02/17	577,662	623,831
TRANSCANADA TRUST	VAR RT 09/15/2079 DD 09/12/19	839,333	945,594
TRANSPORTADORA DE GAS DEL 144A	4.250% 04/30/2028 DD 04/30/13 (a)	157,554	156,283
TRUIST FINANCIAL CORP	VAR RT 03/02/2027 DD 03/02/21	1,303,223	1,304,172
TRUIST FINANCIAL CORP	VAR RT 07/28/2026 DD 07/28/22	2,651,778	2,697,358
TRUIST FINANCIAL CORP	VAR RT 10/28/2033 DD 10/28/22	1,137,664	1,142,021
TRUIST FINANCIAL CORP	VAR RT 06/08/2027 DD 06/08/23 (a)	445,715	445,262
TRUIST FINANCIAL CORP	VAR RT 06/08/2034 DD 06/08/23 (a)	675,302	674,148
TRUIST FINANCIAL CORP	VAR RT 10/30/2029 DD 10/27/23	1,677,291	1,661,073
TRUIST FINANCIAL CORP	VAR RT 01/24/2030 DD 01/24/24 (a)	345,000	347,998
TRUIST FINANCIAL CORP	VAR RT 01/24/2035 DD 01/24/24 (a)	377,000	379,962
TRUIST FINANCIAL CORP	VAR RT 08/05/2032 DD 08/05/24	1,700,000	1,679,175

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TUCSON ELECTRIC POWER CO	5.500% 04/15/2053 DD 02/16/23	285,249	267,229
TYSON FOODS INC	5.100% 09/28/2048 DD 09/28/18	897,792	879,704
UNION ELECTRIC CO	5.450% 03/15/2053 DD 03/13/23	963,988	896,413
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	184,004	164,366
UNION PACIFIC CORP	3.839% 03/20/2060 DD 03/20/20	473,560	418,281
UNITED AIRLINES 2020-1 CLASS B	4.875% 07/15/2027 DD 02/01/21	47,924	47,922
UNITED AIRLINES 2024-1 CLASS A	5.450% 08/15/2038 DD 08/05/24	1,560,000	1,562,262
RTX CORP	4.500% 06/01/2042 DD 06/01/12	3,559,799	3,396,406
RTX CORP	4.150% 05/15/2045 DD 05/04/15	2,364,300	2,421,930
UNITEDHEALTH GROUP INC	6.625% 11/15/2037 DD 11/19/07	591,039	554,632
UNITEDHEALTH GROUP INC	4.950% 01/15/2032 DD 07/25/24	518,820	513,521
UNITEDHEALTH GROUP INC	5.750% 07/15/2064 DD 07/25/24	657,354	638,730
UNUM GROUP	5.750% 08/15/2042 DD 08/23/12	975,690	977,130
VALE OVERSEAS LTD	3.750% 07/08/2030 DD 07/08/20	443,990	457,620
VALE OVERSEAS LTD	6.400% 06/28/2054 DD 06/28/24 (a)	1,096,700	1,081,575
VALERO ENERGY CORP	6.625% 06/15/2037 DD 06/08/07	1,474,329	1,410,892
VALERO ENERGY CORP	4.000% 06/01/2052 DD 02/07/22	1,113,240	1,070,805
VENTAS REALTY LP	5.625% 07/01/2034 DD 05/13/24	1,221,049	1,234,926
VERALTO CORP	5.500% 09/18/2026 DD 03/18/24	1,493,822	1,492,066
VERIZON COMMUNICATIONS INC	4.862% 08/21/2046 DD 02/21/15 (a)	6,101,750	6,066,175
VERIZON COMMUNICATIONS INC	4.400% 11/01/2034 DD 10/29/14	1,885,685	1,816,391
VERIZON COMMUNICATIONS INC	4.125% 08/15/2046 DD 08/01/16	1,660,340	1,586,000
VERIZON COMMUNICATIONS INC	5.250% 03/16/2037 DD 03/16/17	1,914,722	1,796,446
VERIZON COMMUNICATIONS INC	4.000% 03/22/2050 DD 03/20/20	1,221,617	1,117,435
VERIZON COMMUNICATIONS INC	3.150% 03/22/2030 DD 03/20/20	1,479,126	1,533,396
VERIZON COMMUNICATIONS INC	1.500% 09/18/2030 DD 09/18/20	411,928	415,100
VERIZON COMMUNICATIONS INC	1.750% 01/20/2031 DD 11/20/20	2,459,213	2,464,448
VERIZON COMMUNICATIONS INC	2.875% 11/20/2050 DD 11/20/20	329,742	298,440
VERIZON COMMUNICATIONS INC	3.000% 11/20/2060 DD 11/20/20 (a)	484,427	428,332
VERIZON COMMUNICATIONS INC	2.987% 10/30/2056 DD 04/30/21	2,961,650	2,971,550
VERIZON COMMUNICATIONS INC	3.550% 03/22/2051 DD 03/22/21 (a)	1,101,811	1,012,168
VERIZON COMMUNICATIONS INC	2.850% 09/03/2041 DD 09/03/21	169,915	159,144
VERIZON COMMUNICATIONS INC	2.355% 03/15/2032 DD 03/15/22	822,622	820,376
VERIZON COMMUNICATIONS INC	5.500% 02/23/2054 DD 02/23/24 (a)	733,542	712,975
PARAMOUNT GLOBAL	6.875% 04/30/2036 DD 04/12/06 (a)	1,770,728	1,767,214
PARAMOUNT GLOBAL	5.850% 09/01/2043 DD 08/19/13	2,693,065	2,603,972
PARAMOUNT GLOBAL	VAR RT 02/28/2057 DD 02/28/17	2,049,415	2,233,296
PARAMOUNT GLOBAL	4.200% 05/19/2032 DD 05/19/20 (a)	683,834	674,516
PARAMOUNT GLOBAL	VAR RT 03/30/2062 DD 03/29/22 (a)	175,500	188,483
VIATRIS INC	4.000% 06/22/2050 DD 06/22/21	1,870,311	1,866,255
VICI PROPERTIES LP / VICI 144A	3.875% 02/15/2029 DD 02/15/22	648,820	673,737
VICI PROPERTIES LP	6.125% 04/01/2054 DD 03/18/24 (a)	2,983,222	3,123,784
VISTRA OPERATIONS CO LLC 144A	6.950% 10/15/2033 DD 09/26/23	787,230	806,918
VISTRA OPERATIONS CO LLC 144A	6.000% 04/15/2034 DD 04/12/24	195,148	192,533
VODAFONE GROUP PLC	4.875% 06/19/2049 DD 06/19/19	770,127	733,193
VODAFONE GROUP PLC	4.250% 09/17/2050 DD 09/17/19	1,397,656	1,310,391

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VOYA FINANCIAL INC	4.800% 06/15/2046 DD 06/13/16	832,520	852,770
VULCAN MATERIALS CO	4.700% 03/01/2048 DD 09/01/18	885,790	861,870
VULCAN MATERIALS CO	5.350% 12/01/2034 DD 11/20/24 (a)	1,348,515	1,346,234
VULCAN MATERIALS CO	5.700% 12/01/2054 DD 11/20/24	453,456	444,544
WK KELLOGG FOUNDATION TRU 144A	2.443% 10/01/2050 DD 10/22/20	349,840	324,748
WASTE MANAGEMENT INC	2.500% 11/15/2050 DD 11/17/20	290,784	273,629
ELEVANCE HEALTH INC	4.625% 05/15/2042 DD 05/07/12	1,410,622	1,313,979
WELLS FARGO & CO	4.900% 11/17/2045 DD 11/17/15	2,531,259	2,416,545
WELLTOWER OP LLC	4.950% 09/01/2048 DD 08/16/18 (a)	127,643	121,416
WESTLAKE CORP	3.125% 08/15/2051 DD 08/19/21 (a)	343,737	323,076
WEYERHAEUSER CO	4.000% 03/09/2052 DD 03/09/22	670,663	615,072
WHIRLPOOL CORP	4.600% 05/15/2050 DD 05/07/20	1,166,823	1,044,955
WILLIAMS COS INC/THE	VAR RT 03/15/2032 DD 03/15/03	1,073,676	1,051,143
WILLIAMS COS INC/THE	5.100% 09/15/2045 DD 03/03/15	701,645	669,174
WILLIAMS COS INC/THE	4.850% 03/01/2048 DD 03/05/18	2,742,448	2,771,308
WILLIAMS COS INC/THE	5.800% 11/15/2043 DD 11/15/13	60,033	58,628
WISCONSIN ELECTRIC POWER CO	5.050% 10/01/2054 DD 09/13/24	140,200	136,517
XCEL ENERGY INC	4.800% 09/15/2041 DD 09/12/11	1,206,033	1,168,358
XCEL ENERGY INC	3.500% 12/01/2049 DD 11/07/19	663,624	621,649
ZIMMER BIOMET HOLDINGS INC	5.350% 12/01/2028 DD 12/01/23 (a)	536,758	528,878
AEP TEXAS INC	3.450% 01/15/2050 DD 12/05/19	713,805	666,478
AEP TEXAS INC	5.700% 05/15/2034 DD 05/22/24	997,460	1,006,430
AEP TRANSMISSION CO LLC	4.250% 09/15/2048 DD 09/07/18	524,664	488,000
AEP TRANSMISSION CO LLC	3.800% 06/15/2049 DD 06/12/19	556,761	534,686
AEP TRANSMISSION CO LLC	4.500% 06/15/2052 DD 06/09/22	94,027	91,215
AIA GROUP LTD 144A	3.200% 09/16/2040 DD 09/16/20	293,820	291,045
AIA GROUP LTD 144A	4.950% 03/30/2035 DD 09/30/24	264,809	259,489
COREBRIDGE GLOBAL FUNDING 144A	5.200% 01/12/2029 DD 01/12/24 (a)	2,208,851	2,222,022
ABBOTT LABORATORIES	6.150% 11/30/2037 DD 11/09/07	3,090,764	2,932,504
ABBOTT LABORATORIES	5.300% 05/27/2040 DD 05/27/10	374,754	351,757
ABBOTT LABORATORIES	4.750% 11/30/2036 DD 11/22/16	1,905,142	1,797,430
ABBOTT LABORATORIES	4.900% 11/30/2046 DD 11/22/16	1,920,340	1,868,860
ABBOTT LABORATORIES	4.750% 04/15/2043 DD 10/15/16	111,807	103,916
ABBVIE INC	4.500% 05/14/2035 DD 05/14/15	4,041,500	3,901,605
ABBVIE INC	4.700% 05/14/2045 DD 05/14/15	4,795,035	4,541,139
ABBVIE INC	4.300% 05/14/2036 DD 05/12/16	684,842	653,102
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	1,180,525	1,097,971
ABBVIE INC	3.200% 11/21/2029 DD 05/21/20	317,828	315,496
ABBVIE INC	4.250% 11/21/2049 DD 05/21/20	5,196,388	4,766,678
ABBVIE INC	4.850% 06/15/2044 DD 06/15/20	2,913,097	2,723,100
ABBVIE INC	4.950% 03/15/2031 DD 02/26/24 (a)	1,165,786	1,167,023
ABBVIE INC	5.350% 03/15/2044 DD 02/26/24 (a)	497,696	492,850
ABBVIE INC	5.400% 03/15/2054 DD 02/26/24	2,047,857	1,993,182
ABBVIE INC	5.500% 03/15/2064 DD 02/26/24	184,308	177,039
ADVENTHEALTH OBLIGATED GROUP	2.795% 11/15/2051 DD 11/04/21	1,158,364	1,060,163
ADVANCED MICRO DEVICES INC	4.393% 06/01/2052 DD 06/09/22	283,938	276,213

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AIR CANADA 2020-2 CLASS A 144A	5.250% 10/01/2030 DD 09/23/20	225,300	230,073
AIR PRODUCTS AND CHEMICALS INC	2.800% 05/15/2050 DD 04/30/20	515,740	457,272
AIR PRODUCTS AND CHEMICALS INC	4.750% 02/08/2031 DD 02/08/24	899,100	894,275
ALABAMA POWER CO	3.750% 03/01/2045 DD 03/11/15	1,576,220	1,532,640
ALABAMA POWER CO	3.700% 12/01/2047 DD 11/08/17	1,456,883	1,374,572
ALABAMA POWER CO	4.300% 07/15/2048 DD 06/28/18 (a)	3,678,011	3,491,885
ALABAMA POWER CO	3.450% 10/01/2049 DD 09/17/19	552,205	519,689
ALABAMA POWER CO	3.125% 07/15/2051 DD 06/11/21	2,076,622	1,931,817
ALABAMA POWER CO	3.000% 03/15/2052 DD 11/18/21 (a)	726,812	668,751
ALLIANZ SE 144A	VAR RT 09/06/2053 DD 09/06/23	1,663,244	1,667,232
ALLSTATE CORP/THE	4.500% 06/15/2043 DD 06/07/13	278,652	265,230
ALLSTATE CORP/THE	3.850% 08/10/2049 DD 06/10/19	661,243	615,421
ALTRIA GROUP INC	4.400% 02/14/2026 DD 02/14/19	575,568	578,147
ALTRIA GROUP INC	3.400% 02/04/2041 DD 02/04/21	5,022,317	4,997,571
ALTRIA GROUP INC	3.700% 02/04/2051 DD 02/04/21	1,962,022	1,962,896
AMAZON.COM INC	4.950% 12/05/2044 DD 12/05/14 (a)	575,807	534,234
AMAZON.COM INC	3.875% 08/22/2037 DD 02/22/18	1,108,882	1,055,759
AMAZON.COM INC	5.200% 12/03/2025 DD 12/03/17	1,638,132	1,628,570
AMAZON.COM INC	1.200% 06/03/2027 DD 06/03/20	407,909	407,832
AMAZON.COM INC	2.500% 06/03/2050 DD 06/03/20	2,032,806	1,868,789
AMAZON.COM INC	2.700% 06/03/2060 DD 06/03/20	122,321	106,342
AMAZON.COM INC	2.100% 05/12/2031 DD 05/12/21	1,042,975	1,033,388
AMAZON.COM INC	2.875% 05/12/2041 DD 05/12/21	2,669,011	2,496,082
AMAZON.COM INC	3.100% 05/12/2051 DD 05/12/21	1,651,504	1,560,359
AMAZON.COM INC	3.250% 05/12/2061 DD 05/12/21	2,453,955	2,180,907
AMAZON.COM INC	3.600% 04/13/2032 DD 04/13/22	944,736	939,910
AMAZON.COM INC	3.950% 04/13/2052 DD 04/13/22 (a)	152,192	138,226
AMAZON.COM INC	4.650% 12/01/2029 DD 12/01/22 (a)	1,206,507	1,182,767
AMEREN ILLINOIS CO	3.700% 12/01/2047 DD 11/28/17	493,788	456,146
AMERICA MOVIL SAB DE CV	4.375% 04/22/2049 DD 04/22/19 (a)	519,442	481,707
AMERICAN AIRLINES 2016-1 CLASS	3.575% 07/15/2029 DD 01/19/16	143,022	142,934
AMERICAN AIRLINES 2019-1 CLASS	3.150% 08/15/2033 DD 08/15/19	333,816	341,794
AMERICAN EXPRESS CO	4.050% 12/03/2042 DD 12/03/12	172,252	167,611
AMERICAN EXPRESS CO	2.550% 03/04/2027 DD 03/04/22 (a)	224,836	229,788
AMERICAN EXPRESS CO	VAR RT 05/01/2034 DD 05/01/23 (a)	723,738	712,537
AMERICAN EXPRESS CO	VAR RT 07/28/2027 DD 07/28/23 (a)	3,929,606	3,927,813
AMERICAN EXPRESS CO	VAR RT 10/30/2026 DD 10/30/23	1,019,554	1,012,380
AMERICAN EXPRESS CO	VAR RT 10/30/2031 DD 10/30/23 (a)	233,160	229,878
AMERICAN EXPRESS CO	VAR RT 02/16/2028 DD 02/16/24	645,000	648,760
AMERICAN EXPRESS CO	VAR RT 04/25/2035 DD 04/25/24	384,199	378,073
AMERICAN HONDA FINANCE CORP	2.350% 01/08/2027 DD 01/10/20	2,534,559	2,576,718
AMERICAN TRANSMISSION SYS 144A	2.650% 01/15/2032 DD 12/01/21	188,234	186,540
AMERIPRISE FINANCIAL INC	5.150% 05/15/2033 DD 03/09/23	454,786	448,853
AMPHENOL CORP	5.375% 11/15/2054 DD 10/31/24	957,714	926,783
ANALOG DEVICES INC	5.300% 04/01/2054 DD 04/03/24	983,558	954,230
ANGLO AMERICAN CAPITAL PL 144A	6.000% 04/05/2054 DD 04/05/24	203,647	197,652

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ANHEUSER-BUSCH COS LLC / ANHEU	4.900% 02/01/2046 DD 02/01/19	10,991,411	10,239,985
ANHEUSER-BUSCH INBEV WORLDWIDE	8.200% 01/15/2039 DD 01/15/11	407,226	382,735
ANHEUSER-BUSCH INBEV WORLDWIDE	8.000% 11/15/2039 DD 11/15/10	374,305	360,601
ANHEUSER-BUSCH INBEV WORLDWIDE	4.439% 10/06/2048 DD 04/06/17	1,513,203	1,407,398
ANHEUSER-BUSCH INBEV WORLDWIDE	5.550% 01/23/2049 DD 01/23/19	1,031,626	948,067
ANHEUSER-BUSCH INBEV WORLDWIDE	5.800% 01/23/2059 DD 01/23/19 (a)	3,108,899	2,827,337
ANHEUSER-BUSCH INBEV WORLDWIDE	5.000% 06/15/2034 DD 03/21/24	921,263	915,167
ELEVANCE HEALTH INC	5.700% 02/15/2055 DD 10/31/24 (a)	273,496	265,400
AON CORP / AON GLOBAL HOLDINGS	3.900% 02/28/2052 DD 02/28/22	1,092,551	1,010,818
APOLLO MANAGEMENT HOLDING 144A	4.400% 05/27/2026 DD 05/27/16 (a)	362,466	367,081
APOLLO GLOBAL MANAGEMENT INC	5.800% 05/21/2054 DD 05/21/24	1,633,809	1,628,489
APPLE INC	3.850% 05/04/2043 DD 05/03/13	4,682,430	4,363,012
APPLE INC	4.450% 05/06/2044 DD 05/06/14 (a)	999,955	942,460
APPLE INC	3.450% 02/09/2045 DD 02/09/15	1,111,313	1,024,199
APPLE INC	3.350% 02/09/2027 DD 02/09/17	1,977,245	1,989,136
APPLE INC	3.750% 11/13/2047 DD 11/13/17 (a)	243,637	224,198
APPLE INC	1.650% 05/11/2030 DD 05/11/20	345,489	343,928
APPLE INC	2.650% 05/11/2050 DD 05/11/20	2,701,257	2,487,366
APPLE INC	2.650% 02/08/2051 DD 02/08/21	5,312,241	4,820,921
APPLE INC	1.400% 08/05/2028 DD 08/05/21	423,167	421,858
APPLE INC	2.700% 08/05/2051 DD 08/05/21	763,256	693,517
APPLE INC	3.950% 08/08/2052 DD 08/08/22 (a)	61,264	55,786
APPLE INC	4.100% 08/08/2062 DD 08/08/22 (a)	2,253,478	2,023,317
APPLIED MATERIALS INC	2.750% 06/01/2050 DD 05/29/20	387,828	374,814
APPLIED MATERIALS INC	4.800% 06/15/2029 DD 06/11/24 (a)	848,351	852,652
ARCHER-DANIELS-MIDLAND CO	2.900% 03/01/2032 DD 02/28/22 (a)	511,149	496,690
ARCHER-DANIELS-MIDLAND CO	4.500% 03/15/2049 DD 12/03/18 (a)	445,816	404,693
ASCENSION HEALTH	3.945% 11/15/2046 DD 05/11/16	219,591	203,592
ASCENSION HEALTH	2.532% 11/15/2029 DD 10/23/19 (a)	1,829,968	1,842,089
ASTRAZENECA PLC	6.450% 09/15/2037 DD 09/12/07	1,443,327	1,355,116
ASTRAZENECA PLC	4.000% 09/18/2042 DD 09/18/12	2,133,067	2,051,874
ASTRAZENECA PLC	4.375% 11/16/2045 DD 11/16/15	2,075,011	1,896,821
ASTRAZENECA FINANCE LLC	2.250% 05/28/2031 DD 05/28/21 (a)	2,155,481	2,130,900
ASTRAZENECA FINANCE LLC	4.900% 02/26/2031 DD 02/26/24	966,935	969,079
ATHENE GLOBAL FUNDING 144A	2.950% 11/12/2026 DD 11/12/19	838,308	868,536
ATHENE GLOBAL FUNDING 144A	2.500% 03/24/2028 DD 03/24/21 (a)	1,774,899	1,842,640
ATHENE GLOBAL FUNDING 144A	2.646% 10/04/2031 DD 10/04/21	238,860	246,931
ATHENE GLOBAL FUNDING 144A	2.717% 01/07/2029 DD 01/07/22	443,391	462,565
ATHENE GLOBAL FUNDING 144A	5.620% 05/08/2026 DD 05/09/24 (a)	1,000,000	1,009,160
ATMOS ENERGY CORP	4.150% 01/15/2043 DD 01/11/13	890,086	817,314
ATMOS ENERGY CORP	4.125% 10/15/2044 DD 10/15/14 (a)	553,112	509,319
ATMOS ENERGY CORP	4.125% 03/15/2049 DD 03/04/19	1,090,032	997,536
ATMOS ENERGY CORP	5.000% 12/15/2054 DD 10/01/24	69,502	63,263
AVALONBAY COMMUNITIES INC	4.350% 04/15/2048 DD 03/26/18	574,984	563,346
AVALONBAY COMMUNITIES INC	3.300% 06/01/2029 DD 05/15/19 (a)	578,038	581,275
AVALONBAY COMMUNITIES INC	2.300% 03/01/2030 DD 02/25/20	1,304,547	1,316,001

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AVALONBAY COMMUNITIES INC	2.450% 01/15/2031 DD 05/22/20	681,130	685,736
BG ENERGY CAPITAL PLC 144A	5.125% 10/15/2041 DD 10/12/11	2,385,441	2,337,491
BHP BILLITON FINANCE USA LTD	5.000% 09/30/2043 DD 09/30/13	398,165	383,424
BHP BILLITON FINANCE USA LTD	4.900% 02/28/2033 DD 02/28/23	224,967	216,238
BHP BILLITON FINANCE USA LTD	5.100% 09/08/2028 DD 09/08/23	1,847,228	1,814,976
BHP BILLITON FINANCE USA LTD	5.250% 09/08/2033 DD 09/08/23 (a)	3,728,071	3,613,442
BHP BILLITON FINANCE USA LTD	5.500% 09/08/2053 DD 09/08/23 (a)	430,752	410,591
BNP PARIBAS SA 144A	VAR RT 12/31/2049 DD 08/16/22	1,579,662	1,564,043
BMW US CAPITAL LLC 144A	4.150% 04/09/2030 DD 04/09/20 (a)	4,410,691	4,305,195
BMW US CAPITAL LLC 144A	4.850% 08/13/2031 DD 08/13/24	187,373	186,134
BP CAPITAL MARKETS PLC	VAR RT 12/31/2049 DD 03/01/24	20,802	20,589
BNP PARIBAS SA 144A	VAR RT 12/05/2034 DD 12/05/23	207,967	204,720
BX COMMERCIAL MORT VLT5 A 144A	VAR RT 11/13/2046 DD 11/01/24	537,950	530,042
BAKER HUGHES HOLDINGS LLC	5.125% 09/15/2040 DD 08/24/10	3,062,264	2,881,431
BAKER HUGHES HOLDINGS LLC / BA	4.486% 05/01/2030 DD 05/01/20	1,530,691	1,499,492
BALTIMORE GAS AND ELECTRIC CO	3.500% 08/15/2046 DD 08/18/16	175,871	166,481
BALTIMORE GAS AND ELECTRIC CO	3.750% 08/15/2047 DD 08/24/17	181,947	171,511
BALTIMORE GAS AND ELECTRIC CO	3.200% 09/15/2049 DD 09/12/19	159,997	145,620
BALTIMORE GAS AND ELECTRIC CO	2.250% 06/15/2031 DD 06/10/21	1,422,760	1,414,786
BALTIMORE GAS AND ELECTRIC CO	5.400% 06/01/2053 DD 05/10/23	1,604,510	1,483,190
BALTIMORE GAS AND ELECTRIC CO	5.300% 06/01/2034 DD 06/06/24	558,718	560,190
BALTIMORE GAS AND ELECTRIC CO	5.650% 06/01/2054 DD 06/06/24 (a)	184,948	182,786
BANCO SANTANDER SA	4.250% 04/11/2027 DD 04/11/17	387,449	392,948
BANCO SANTANDER SA	6.607% 11/07/2028 DD 11/07/23	211,619	210,272
BANCO SANTANDER SA	VAR RT 03/14/2030 DD 03/14/24	600,000	602,766
BANK OF AMERICA NA	6.000% 10/15/2036 DD 10/26/06	1,867,555	1,818,075
BANK OF AMERICA CORP	5.875% 02/07/2042 DD 02/07/12	829,892	804,180
BANK OF AMERICA CORP	5.000% 01/21/2044 DD 01/21/14	1,235,590	1,177,886
BANK OF AMERICA CORP	3.875% 08/01/2025 DD 07/30/15	521,984	527,403
BANK OF AMERICA CORP	3.248% 10/21/2027 DD 10/21/16	2,545,136	2,577,871
BANK OF AMERICA CORP	VAR RT 01/20/2028 DD 01/20/17	787,841	803,395
BANK OF AMERICA CORP	VAR RT 04/24/2028 DD 04/24/17 (a)	1,188,856	1,212,543
BANK OF AMERICA CORP	VAR RT 04/24/2038 DD 04/24/17	2,577,119	2,541,521
BANK OF AMERICA CORP	VAR RT 01/23/2026 DD 01/23/18	2,695,506	2,757,405
BANK OF AMERICA CORP	VAR RT 01/23/2049 DD 01/23/18	924,505	849,893
BANK OF AMERICA CORP	VAR RT 12/20/2028 DD 12/20/17	1,407,015	1,437,600
BANK OF AMERICA CORP	VAR RT 02/07/2030 DD 02/07/19	3,098,124	3,087,111
BANK OF AMERICA CORP	VAR RT 03/15/2050 DD 03/15/19	1,680,200	1,639,500
BANK OF AMERICA CORP	VAR RT 04/23/2027 DD 04/23/19	389,791	398,536
BANK OF AMERICA CORP	VAR RT 04/23/2040 DD 04/23/19	1,759,987	1,713,551
BANK OF AMERICA CORP	VAR RT 07/23/2030 DD 07/23/19	4,519,928	4,594,625
BANK OF AMERICA CORP	VAR RT 10/22/2030 DD 10/22/19	1,911,520	1,946,116
BANK OF AMERICA CORP	VAR RT 02/13/2031 DD 02/13/20	9,076,635	9,292,827
BANK OF AMERICA CORP	VAR RT 03/20/2051 DD 03/20/20	1,309,493	1,246,958
BANK OF AMERICA CORP	VAR RT 06/19/2041 DD 06/19/20	6,976,510	6,785,725
BANK OF AMERICA CORP	VAR RT 07/23/2031 DD 07/23/20	249,509	256,520

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BANK OF AMERICA CORP	VAR RT 10/24/2026 DD 10/21/20	4,178,505	4,371,795
BANK OF AMERICA CORP	VAR RT 10/24/2031 DD 10/21/20	4,059,254	4,177,450
BANK OF AMERICA CORP	VAR RT 10/24/2051 DD 10/21/20	1,242,052	1,139,045
BANK OF AMERICA CORP	VAR RT 07/22/2027 DD 04/22/21	132,842	138,244
BANK OF AMERICA CORP	VAR RT 04/22/2042 DD 04/22/21	2,233,285	2,155,709
BANK OF AMERICA CORP	VAR RT 06/14/2029 DD 06/14/21	380,747	381,100
BANK OF AMERICA CORP	VAR RT 09/21/2036 DD 09/21/21	1,210,547	1,228,381
BANK OF AMERICA CORP	VAR RT 10/20/2032 DD 10/20/21	5,115,373	5,209,763
BANK OF AMERICA CORP	VAR RT 02/04/2033 DD 02/04/22	1,410,797	1,394,626
BANK OF AMERICA CORP	VAR RT 04/27/2033 DD 04/27/22 (a)	1,458,368	1,454,770
BANK OF AMERICA CORP	VAR RT 09/15/2034 DD 09/15/23 (a)	298,330	292,678
BANK OF AMERICA CORP	VAR RT 01/23/2035 DD 01/23/24 (a)	1,989,444	1,997,693
BANK OF IRELAND GROUP PLC 144A	VAR RT 09/16/2026 DD 09/16/22	1,515,826	1,512,330
BAPTIST HEALTHCARE SYSTEM OBLI	3.540% 08/15/2050 DD 10/21/20	195,784	190,507
BARRICK PD AUSTRALIA FINANCE P	5.950% 10/15/2039 DD 10/16/09	845,203	798,532
BERKSHIRE HATHAWAY ENERGY CO	3.800% 07/15/2048 DD 01/05/18	1,302,716	1,229,218
BERKSHIRE HATHAWAY ENERGY CO	4.450% 01/15/2049 DD 07/25/18	832,857	785,640
BERKSHIRE HATHAWAY ENERGY CO	3.700% 07/15/2030 DD 01/15/21	3,470,228	3,454,094
BERKSHIRE HATHAWAY ENERGY CO	4.250% 10/15/2050 DD 10/15/20	4,658,014	4,346,313
BERKSHIRE HATHAWAY ENERGY CO	4.600% 05/01/2053 DD 11/01/22	859,023	801,944
BERKSHIRE HATHAWAY FINANCE COR	4.200% 08/15/2048 DD 08/15/18	2,541,697	2,361,596
BERKSHIRE HATHAWAY FINANCE COR	2.850% 10/15/2050 DD 10/15/20	1,750,598	1,571,675
BERKSHIRE HATHAWAY FINANCE COR	3.850% 03/15/2052 DD 03/15/22	5,649,681	5,239,703
BETH ISRAEL LAHEY HEALTH INC	2.220% 07/01/2028 DD 11/16/21	78,980	80,841
BLACKROCK FUNDING INC	5.250% 03/14/2054 DD 03/14/24	2,543,132	2,436,439
BLACKROCK FUNDING INC	5.350% 01/08/2055 DD 07/26/24 (a)	1,179,606	1,128,611
BNP PARIBAS SA 144A	3.500% 11/16/2027 DD 11/16/17 (a)	4,527,621	4,600,032
BNP PARIBAS SA 144A	VAR RT 01/13/2031 DD 01/13/20	1,178,242	1,159,639
BNP PARIBAS SA 144A	VAR RT 09/15/2029 DD 09/15/21	173,952	179,118
BNP PARIBAS SA 144A	VAR RT 01/13/2029 DD 01/13/23	431,326	429,708
BOEING CO/THE	6.875% 03/15/2039 DD 03/13/09	1,100,865	1,017,052
BON SECOURS MERCY HEALTH INC	3.205% 06/01/2050 DD 10/15/20	441,866	425,402
BP CAPITAL MARKETS AMERICA INC	3.119% 05/04/2026 DD 11/04/18	617,988	618,748
BP CAPITAL MARKETS AMERICA INC	3.000% 02/24/2050 DD 02/24/20	1,815,525	1,634,743
BP CAPITAL MARKETS AMERICA INC	1.749% 08/10/2030 DD 08/10/20 (a)	2,540,405	2,538,540
BP CAPITAL MARKETS AMERICA INC	2.772% 11/10/2050 DD 08/10/20	1,446,623	1,299,617
BP CAPITAL MARKETS AMERICA INC	2.939% 06/04/2051 DD 12/04/20	909,057	815,537
BP CAPITAL MARKETS AMERICA INC	3.379% 02/08/2061 DD 02/08/21	1,060,665	929,191
BP CAPITAL MARKETS AMERICA INC	3.060% 06/17/2041 DD 06/17/21	177,931	166,099
BP CAPITAL MARKETS AMERICA INC	3.001% 03/17/2052 DD 09/17/21 (a)	210,449	187,584
BP CAPITAL MARKETS AMERICA INC	4.812% 02/13/2033 DD 02/13/23	1,708,924	1,635,709
BP CAPITAL MARKETS AMERICA INC	4.893% 09/11/2033 DD 05/11/23	1,470,259	1,398,153
BRIGHTHOUSE FINANCIAL GLO 144A	5.550% 04/09/2027 DD 04/11/24	1,459,770	1,442,427
BRISTOL-MYERS SQUIBB CO	4.125% 06/15/2039 DD 06/15/20	378,693	371,309
BRISTOL-MYERS SQUIBB CO	4.350% 11/15/2047 DD 05/15/20	26,454	24,794
BRISTOL-MYERS SQUIBB CO	4.550% 02/20/2048 DD 02/20/20	457,277	429,957

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BRISTOL-MYERS SQUIBB CO	2.350% 11/13/2040 DD 11/13/20	3,086,323	2,937,046
BRISTOL-MYERS SQUIBB CO	2.550% 11/13/2050 DD 11/13/20	1,267,895	1,159,059
BRISTOL-MYERS SQUIBB CO	3.550% 03/15/2042 DD 03/02/22 (a)	1,583,222	1,497,071
BRISTOL-MYERS SQUIBB CO	3.700% 03/15/2052 DD 03/02/22 (a)	2,219,977	2,059,369
BRISTOL-MYERS SQUIBB CO	5.750% 02/01/2031 DD 11/13/23	310,548	301,704
BRISTOL-MYERS SQUIBB CO	5.900% 11/15/2033 DD 11/13/23 (a)	512,079	493,462
BRISTOL-MYERS SQUIBB CO	6.400% 11/15/2063 DD 11/13/23	412,651	386,320
BRISTOL-MYERS SQUIBB CO	5.100% 02/22/2031 DD 02/22/24	459,278	463,422
BRISTOL-MYERS SQUIBB CO	5.500% 02/22/2044 DD 02/22/24 (a)	466,887	447,431
BRISTOL-MYERS SQUIBB CO	5.550% 02/22/2054 DD 02/22/24 (a)	2,452,457	2,358,023
BRISTOL-MYERS SQUIBB CO	5.650% 02/22/2064 DD 02/22/24	82,512	77,174
BROOKFIELD FINANCE INC	5.968% 03/04/2054 DD 03/04/24	1,223,592	1,214,604
BUNGE LTD FINANCE CORP	4.100% 01/07/2028 DD 09/17/24	480,832	471,130
BURLINGTON NORTHERN SANTA FE L	5.750% 05/01/2040 DD 05/17/10	2,122,124	2,013,763
BURLINGTON NORTHERN SANTA FE L	5.400% 06/01/2041 DD 05/19/11	391,466	383,744
BURLINGTON NORTHERN SANTA FE L	4.400% 03/15/2042 DD 03/02/12	3,138,721	2,951,846
BURLINGTON NORTHERN SANTA FE L	4.375% 09/01/2042 DD 08/23/12	1,039,805	978,874
BURLINGTON NORTHERN SANTA FE L	4.450% 03/15/2043 DD 03/12/13	835,836	783,189
BURLINGTON NORTHERN SANTA FE L	4.900% 04/01/2044 DD 03/07/14	2,653,568	2,467,134
BURLINGTON NORTHERN SANTA FE L	4.550% 09/01/2044 DD 08/18/14	373,224	348,848
BURLINGTON NORTHERN SANTA FE L	4.150% 04/01/2045 DD 03/09/15	2,210,398	2,049,444
BURLINGTON NORTHERN SANTA FE L	4.700% 09/01/2045 DD 08/20/15	431,095	398,034
BURLINGTON NORTHERN SANTA FE L	3.900% 08/01/2046 DD 05/16/16	2,761,020	2,545,140
BURLINGTON NORTHERN SANTA FE L	4.125% 06/15/2047 DD 03/09/17	601,636	555,432
BURLINGTON NORTHERN SANTA FE L	3.550% 02/15/2050 DD 07/24/19	209,390	188,167
BURLINGTON NORTHERN SANTA FE L	3.050% 02/15/2051 DD 04/13/20	412,882	388,084
BURLINGTON NORTHERN SANTA FE L	3.300% 09/15/2051 DD 04/06/21	542,678	515,063
BURLINGTON NORTHERN SANTA FE L	2.875% 06/15/2052 DD 12/08/21	132,745	118,448
BURLINGTON NORTHERN SANTA FE L	4.450% 01/15/2053 DD 06/07/22	70,686	62,912
BURLINGTON NORTHERN SANTA FE L	5.200% 04/15/2054 DD 06/09/23	2,364,514	2,357,925
BURLINGTON NORTHERN SANTA FE L	6.150% 05/01/2037 DD 04/13/07	1,993,099	1,897,262
BURLINGTON RESOURCES LLC	7.200% 08/15/2031 DD 08/24/01	392,340	376,961
CIGNA GROUP/THE	4.375% 10/15/2028 DD 04/15/19	1,517,675	1,499,354
CIGNA GROUP/THE	4.800% 08/15/2038 DD 08/15/19	584,947	548,656
CIGNA GROUP/THE	5.600% 02/15/2054 DD 02/13/24 (a)	2,262,816	2,250,672
CLI FUNDING IX LLC 1A A 144A	5.630% 07/20/2049 DD 07/31/24	538,914	535,319
CME GROUP INC	4.150% 06/15/2048 DD 06/21/18	1,722,380	1,652,720
CME GROUP INC	3.750% 06/15/2028 DD 06/21/18	292,732	291,984
CSX CORP	4.500% 08/01/2054 DD 07/21/14	1,300,425	1,256,700
CSX CORP	4.750% 11/15/2048 DD 11/15/18	2,004,995	1,977,249
CSX CORP	4.900% 03/15/2055 DD 09/18/24 (a)	412,217	371,906
CSL FINANCE PLC 144A	4.050% 04/27/2029 DD 04/27/22	164,494	163,783
CSL FINANCE PLC 144A	4.250% 04/27/2032 DD 04/27/22	190,115	188,090
CSL FINANCE PLC 144A	4.625% 04/27/2042 DD 04/27/22	370,236	347,213
CSL FINANCE PLC 144A	4.750% 04/27/2052 DD 04/27/22	761,657	691,024
CSL FINANCE PLC 144A	5.106% 04/03/2034 DD 04/03/24 (a)	790,000	776,791

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CALIFORNIA INSTITUTE OF TECHNO	3.650% 09/01/2119 DD 11/25/19	603,195	579,242
CAMDEN PROPERTY TRUST	3.350% 11/01/2049 DD 10/07/19 (a)	495,121	454,720
CAMERON LNG LLC 144A	3.302% 01/15/2035 DD 12/13/19	284,832	280,656
THE CAMPBELL'S COMPANY	3.125% 04/24/2050 DD 04/24/20	1,041,010	973,542
CANADIAN IMPERIAL BANK OF COMM	5.001% 04/28/2028 DD 04/28/23 (a)	2,514,715	2,507,250
CANADIAN NATIONAL RAILWAY CO	3.650% 02/03/2048 DD 02/06/18	1,357,632	1,232,022
CANADIAN NATIONAL RAILWAY CO	4.400% 08/05/2052 DD 08/05/22 (a)	2,356,366	2,102,953
CAPITAL ONE FINANCIAL CORP	VAR RT 07/26/2035 DD 07/26/24	1,485,388	1,466,879
CARGILL INC 144A	1.700% 02/02/2031 DD 02/02/21	749,820	754,436
CARGILL INC 144A	3.125% 05/25/2051 DD 05/25/21	153,675	138,237
DUKE ENERGY PROGRESS LLC	6.300% 04/01/2038 DD 03/13/08	307,694	296,764
DUKE ENERGY PROGRESS LLC	4.100% 05/15/2042 DD 05/18/12	1,163,826	1,110,821
CATERPILLAR INC	5.200% 05/27/2041 DD 05/27/11	337,571	313,231
CATERPILLAR INC	3.803% 08/15/2042 DD 08/15/12	561,436	520,499
CEDARS-SINAI HEALTH SYSTEM	2.288% 08/15/2031 DD 12/01/21	536,435	542,264
CENTERPOINT ENERGY HOUSTON ELE	4.500% 04/01/2044 DD 03/17/14	362,128	353,547
CENTERPOINT ENERGY HOUSTON ELE	4.850% 10/01/2052 DD 09/15/22	2,336,484	2,120,448
CENTERPOINT ENERGY HOUSTON ELE	4.950% 04/01/2033 DD 03/23/23	296,484	293,217
CENTERPOINT ENERGY HOUSTON ELE	5.300% 04/01/2053 DD 03/23/23	58,480	56,744
CENTERPOINT ENERGY HOUSTON ELE	5.150% 03/01/2034 DD 02/29/24	1,451,594	1,453,477
CHARTER COMMUNICATIONS OPERATI	5.375% 05/01/2047 DD 11/01/17	843,080	821,670
CHARTER COMMUNICATIONS OPERATI	3.900% 06/01/2052 DD 03/04/21	191,628	183,264
CHILE ELECTRICITY LUX MPC 144A	6.010% 01/20/2033 DD 08/30/23	845,628	831,915
CHUBB CORP/THE	6.000% 05/11/2037 DD 05/11/07	485,962	477,500
CHUBB INA HOLDINGS LLC	5.000% 03/15/2034 DD 03/07/24	3,090,025	3,054,280
CHURCH & DWIGHT CO INC	5.000% 06/15/2052 DD 06/02/22	746,748	674,545
CINTAS CORP NO 2	4.000% 05/01/2032 DD 05/03/22	700,637	678,615
CISCO SYSTEMS INC	5.900% 02/15/2039 DD 02/17/09	1,096,129	1,046,678
CISCO SYSTEMS INC	5.500% 01/15/2040 DD 11/17/09	752,749	716,390
CISCO SYSTEMS INC	5.050% 02/26/2034 DD 02/26/24	492,875	498,725
CISCO SYSTEMS INC	5.300% 02/26/2054 DD 02/26/24 (a)	1,836,736	1,785,033
CISCO SYSTEMS INC	5.350% 02/26/2064 DD 02/26/24	657,083	633,461
CITIGROUP INC	8.125% 07/15/2039 DD 07/23/09	4,860,642	4,662,201
CITIGROUP INC	3.300% 04/27/2025 DD 04/27/15 (a)	712,881	726,481
CITIGROUP INC	3.200% 10/21/2026 DD 10/21/16	1,010,745	1,031,020
CITIGROUP INC	VAR RT 01/10/2028 DD 01/10/17	1,276,424	1,294,049
CITIGROUP INC	VAR RT 01/24/2039 DD 01/24/18	482,979	467,146
CITIGROUP INC	VAR RT 03/20/2030 DD 03/20/19	1,161,971	1,155,538
CITIGROUP INC	VAR RT 03/31/2031 DD 03/31/20	5,105,132	5,142,474
CITIGROUP INC	VAR RT 04/08/2026 DD 04/08/20	2,337,444	2,393,456
CITIGROUP INC	VAR RT 06/03/2031 DD 06/03/20	11,238,554	11,474,336
CITIGROUP INC	VAR RT 11/03/2032 DD 11/03/21	288,510	291,820
CITIGROUP INC	VAR RT 03/17/2026 DD 03/17/22	3,115,370	3,188,159
CITIGROUP INC	VAR RT 05/24/2028 DD 05/24/22	307,526	308,022
CITIGROUP INC	VAR RT 02/13/2030 DD 02/13/24	1,515,000	1,513,561
CITIGROUP INC	VAR RT 06/11/2035 DD 06/11/24 (a)	588,836	557,493

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CITIBANK NA	5.803% 09/29/2028 DD 09/29/23	835,303	824,904
CITIBANK NA	5.570% 04/30/2034 DD 04/30/24 (a)	1,250,000	1,264,250
CITY OF HOPE	5.623% 11/15/2043 DD 07/25/13	485,932	462,224
CITY OF HOPE	4.378% 08/15/2048 DD 05/16/18	614,020	595,212
CLEVELAND CLINIC FOUNDATION/TH	4.858% 01/01/2114 DD 09/18/14	1,248,836	1,107,544
TAPESTRY INC	4.125% 07/15/2027 DD 06/20/17	1,432,365	1,469,505
CNO GLOBAL FUNDING 144A	4.950% 09/09/2029 DD 09/09/24	1,499,205	1,486,245
COCA-COLA CO/THE	2.125% 09/06/2029 DD 09/06/19 (a)	1,111,390	1,102,178
COCA-COLA CO/THE	2.500% 06/01/2040 DD 05/01/20	34,024	31,541
COCA-COLA CO/THE	2.600% 06/01/2050 DD 05/01/20	421,357	368,306
COCA-COLA CO/THE	2.750% 06/01/2060 DD 05/01/20	484,426	409,080
COCA-COLA CO/THE	2.500% 03/15/2051 DD 09/18/20	641,150	560,862
COCA-COLA CO/THE	2.875% 05/05/2041 DD 05/05/21	906,678	832,713
COCA-COLA CO/THE	4.650% 08/14/2034 DD 08/14/24 (a)	875,720	852,593
COCA-COLA CO/THE	5.200% 01/14/2055 DD 08/14/24	5,935,500	5,662,016
COLGATE-PALMOLIVE CO	4.000% 08/15/2045 DD 08/07/15	421,125	417,845
COLUMBIA PIPELINES HOLDIN 144A	5.681% 01/15/2034 DD 01/09/24	485,320	493,935
TRUSTEES OF COLUMBIA UNIVERSIT	4.355% 10/01/2035 DD 10/09/24	288,185	283,248
COMCAST CORP	4.600% 08/15/2045 DD 05/27/15	168,625	154,642
COMCAST CORP	3.400% 07/15/2046 DD 07/19/16	1,473,820	1,405,960
COMCAST CORP	3.999% 11/01/2049 DD 10/19/17	1,097,667	1,052,800
COMCAST CORP	4.049% 11/01/2052 DD 10/19/17	1,143,321	1,036,266
COMCAST CORP	3.900% 03/01/2038 DD 02/08/18	1,251,531	1,178,128
COMCAST CORP	4.950% 10/15/2058 DD 10/05/18	35,660	34,630
COMCAST CORP	3.250% 11/01/2039 DD 11/05/19 (a)	964,173	921,553
COMCAST CORP	2.650% 02/01/2030 DD 11/05/19	6,904,726	6,869,712
COMCAST CORP	3.400% 04/01/2030 DD 03/27/20	1,872,006	1,859,300
COMCAST CORP	3.750% 04/01/2040 DD 03/27/20	3,139,671	2,938,433
COMCAST CORP	2.800% 01/15/2051 DD 05/28/20	1,699,311	1,520,871
COMCAST CORP	1.500% 02/15/2031 DD 08/25/20 (a)	2,528,244	2,511,775
COMCAST CORP	2.450% 08/15/2052 DD 08/25/20 (a)	3,729,001	3,262,500
COMCAST CORP	5.350% 05/15/2053 DD 05/09/23 (a)	147,049	143,761
COMCAST CORP	5.650% 06/01/2054 DD 05/22/24	134,398	130,660
COMMONSPIRIT HEALTH	3.910% 10/01/2050 DD 10/28/20 (a)	1,318,505	1,235,095
COMMONSPIRIT HEALTH	5.205% 12/01/2031 DD 03/20/24	525,000	522,926
COMMONSPIRIT HEALTH	5.548% 12/01/2054 DD 03/20/24	452,825	439,981
COMMONWEALTH BANK OF AUST 144A	3.743% 09/12/2039 DD 09/12/19	324,779	318,588
COMMONWEALTH EDISON CO	5.900% 03/15/2036 DD 03/06/06	1,156,173	1,115,785
COMMONWEALTH EDISON CO	6.450% 01/15/2038 DD 01/16/08	1,793,001	1,761,117
COMMONWEALTH EDISON CO	3.800% 10/01/2042 DD 10/01/12	479,541	458,067
COMMONWEALTH EDISON CO	4.700% 01/15/2044 DD 01/10/14	449,860	432,205
COMMONWEALTH EDISON CO	3.700% 03/01/2045 DD 03/02/15	822,656	779,188
COMMONWEALTH EDISON CO	3.650% 06/15/2046 DD 06/27/16	3,943,858	3,737,450
COMMONWEALTH EDISON CO	2.950% 08/15/2027 DD 08/23/17 (a)	1,272,733	1,290,393
COMMONWEALTH EDISON CO	4.000% 03/01/2049 DD 02/19/19	145,380	138,789
COMMONWEALTH EDISON CO	3.125% 03/15/2051 DD 03/09/21	3,751,721	3,438,799

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COMMONWEALTH EDISON CO	2.750% 09/01/2051 DD 08/12/21	1,006,620	913,462
COMMONWEALTH EDISON CO	5.300% 02/01/2053 DD 01/10/23 (a)	2,713,245	2,524,967
COMMONWEALTH EDISON CO	5.300% 06/01/2034 DD 05/13/24 (a)	1,111,008	1,118,713
COMMUNITY HEALTH NETWORK INC	3.099% 05/01/2050 DD 08/25/20	644,399	623,486
CONNECTICUT AVENU R08 1M1 144A	VAR RT 10/25/2043 DD 11/20/23	740,555	740,773
CONNECTICUT LIGHT AND POWER CO	4.300% 04/15/2044 DD 04/24/14	264,859	259,269
CONNECTICUT LIGHT AND POWER CO	5.250% 01/15/2053 DD 01/10/23	2,041,075	1,891,460
CONNECTICUT LIGHT AND POWER CO	4.650% 01/01/2029 DD 01/23/24	279,189	278,606
CONOCOPHILLIPS	5.900% 05/15/2038 DD 05/08/08	221,803	217,199
CONOCOPHILLIPS	6.500% 02/01/2039 DD 02/03/09	667,624	656,058
CONOCOPHILLIPS CO	4.300% 11/15/2044 DD 11/12/14	2,892,845	2,754,816
CONOCOPHILLIPS CO	3.800% 03/15/2052 DD 03/08/22	1,793,534	1,623,308
CONOCOPHILLIPS CO	3.758% 03/15/2042 DD 09/15/22	879,919	820,290
CONOCOPHILLIPS CO	4.025% 03/15/2062 DD 09/15/22	352,778	314,714
CONOCOPHILLIPS CO	5.300% 05/15/2053 DD 05/23/23	477,918	430,660
CONOCOPHILLIPS CO	5.050% 09/15/2033 DD 08/17/23 (a)	662,663	636,750
CONOCOPHILLIPS CO	5.550% 03/15/2054 DD 08/17/23	689,815	627,166
CONOCOPHILLIPS CO	5.700% 09/15/2063 DD 08/17/23	49,554	48,023
CONOCOPHILLIPS CO	5.500% 01/15/2055 DD 12/05/24	199,338	190,224
CONOCOPHILLIPS CO	5.650% 01/15/2065 DD 12/05/24	337,210	316,833
CONSOLIDATED EDISON CO OF NEW	6.750% 04/01/2038 DD 04/04/08	2,939,079	2,842,723
CONSOLIDATED EDISON CO OF NEW	5.500% 12/01/2039 DD 12/04/09	737,446	722,313
CONSOLIDATED EDISON CO OF NEW	3.950% 03/01/2043 DD 02/28/13	470,650	452,497
CONSOLIDATED EDISON CO OF NEW	4.450% 03/15/2044 DD 03/06/14	2,902,722	2,793,944
CONSOLIDATED EDISON CO OF NEW	4.625% 12/01/2054 DD 11/24/14	128,711	121,757
CONSOLIDATED EDISON CO OF NEW	4.500% 05/15/2058 DD 05/10/18	72,706	67,608
CONSOLIDATED EDISON CO OF NEW	4.000% 12/01/2028 DD 11/30/18	488,774	487,160
CONSOLIDATED EDISON CO OF NEW	3.700% 11/15/2059 DD 11/08/19	3,568,525	3,341,031
CONSOLIDATED EDISON CO OF NEW	3.950% 04/01/2050 DD 03/31/20	1,568,864	1,465,346
CONSOLIDATED EDISON CO OF NEW	3.000% 12/01/2060 DD 11/13/20	773,159	722,286
CONSOLIDATED EDISON CO OF NEW	3.200% 12/01/2051 DD 12/02/21	288,453	267,211
CONSOLIDATED EDISON CO OF NEW	6.150% 11/15/2052 DD 11/14/22	627,999	582,350
CONSUMERS ENERGY CO	3.250% 08/15/2046 DD 08/10/16	231,958	213,052
CONSUMERS ENERGY CO	4.350% 04/15/2049 DD 11/13/18 (a)	696,884	644,854
CONSUMERS ENERGY CO	3.100% 08/15/2050 DD 09/03/19	147,144	135,280
CONSUMERS ENERGY CO	4.200% 09/01/2052 DD 08/11/22	470,674	431,692
CORNELL UNIVERSITY	4.835% 06/15/2034 DD 04/11/24 (a)	563,690	539,484
CREDIT AGRICOLE SA 144A	5.589% 07/05/2026 DD 07/05/23	273,436	273,094
CREDIT AGRICOLE SA/LONDON 144A	VAR RT 06/16/2026 DD 06/16/20	730,407	758,758
CREDIT AGRICOLE SA 144A	VAR RT 01/26/2027 DD 01/26/21	239,921	240,073
UBS GROUP AG 144A	VAR RT 01/12/2029 DD 01/12/18	1,216,038	1,241,883
UBS GROUP AG 144A	VAR RT 04/01/2031 DD 04/01/20	232,761	236,405
UBS GROUP AG 144A	VAR RT 02/02/2027 DD 02/02/21 (a)	228,807	240,233
UBS GROUP AG 144A	VAR RT 05/14/2032 DD 05/14/21	212,917	217,590
UBS GROUP AG 144A	VAR RT 08/11/2028 DD 08/12/22	321,143	320,370
UBS GROUP AG 144A	VAR RT 08/12/2033 DD 08/12/22	3,120,366	3,101,955

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UBS GROUP AG 144A	VAR RT 09/22/2034 DD 09/22/23	555,777	549,239
UBS AG/STAMFORD CT	1.250% 08/07/2026 DD 08/09/21	378,604	378,428
CROWN CASTLE INC	5.600% 06/01/2029 DD 12/06/23	332,315	331,191
CUMMINS INC	5.450% 02/20/2054 DD 02/20/24	1,504,050	1,461,960
DLLAA 2023-1 LLC 1A A3 144A	5.640% 02/22/2028 DD 08/02/23	253,945	253,740
DTE ELECTRIC CO	3.750% 08/15/2047 DD 08/09/17	248,002	241,091
DTE ELECTRIC CO	2.950% 03/01/2050 DD 02/26/20	568,821	530,321
DTE ELECTRIC CO	3.250% 04/01/2051 DD 03/29/21	105,352	102,422
DTE ELECTRIC CO	3.650% 03/01/2052 DD 02/24/22	86,705	80,611
DTE ELECTRIC CO	5.400% 04/01/2053 DD 03/03/23 (a)	2,398,386	2,219,238
MERCEDES-BENZ FINANCE NOR 144A	1.450% 03/02/2026 DD 03/02/21	865,481	866,457
DAIMLER TRUCK FINANCE NOR 144A	2.500% 12/14/2031 DD 12/14/21	619,653	614,054
DAIMLER TRUCK FINANCE NOR 144A	5.375% 01/18/2034 DD 01/18/24	252,428	249,008
DAIMLER TRUCK FINANCE NOR 144A	5.125% 09/25/2027 DD 06/25/24	272,112	271,547
DAIMLER TRUCK FINANCE NOR 144A	5.375% 06/25/2034 DD 06/25/24	221,504	218,319
DANSKE BANK A/S 144A	VAR RT 09/10/2027 DD 09/10/21	189,062	189,164
DANSKE BANK A/S 144A	VAR RT 03/01/2028 DD 03/01/24	930,000	938,063
DEERE & CO	3.750% 04/15/2050 DD 03/30/20	150,855	146,199
JOHN DEERE CAPITAL CORP	5.050% 06/12/2034 DD 06/11/24 (a)	1,585,283	1,584,181
DELL INTERNATIONAL LLC / EMC C	5.400% 04/15/2034 DD 03/18/24	980,610	997,850
DEUTSCHE BANK AG/NEW YORK NY	5.414% 05/10/2029 DD 05/10/24	280,000	284,267
WALT DISNEY CO/THE	6.400% 12/15/2035 DD 06/15/19	967,449	934,226
WALT DISNEY CO/THE	6.650% 11/15/2037 DD 11/15/19	3,746,703	3,557,839
WALT DISNEY CO/THE	5.400% 10/01/2043 DD 10/01/19	771,213	756,918
WALT DISNEY CO/THE	2.000% 09/01/2029 DD 09/06/19	356,518	355,804
WALT DISNEY CO/THE	2.750% 09/01/2049 DD 09/06/19	654,753	596,799
WALT DISNEY CO/THE	4.625% 03/23/2040 DD 03/23/20 (a)	2,129,004	2,019,814
WALT DISNEY CO/THE	4.700% 03/23/2050 DD 03/23/20 (a)	2,419,962	2,214,092
WALT DISNEY CO/THE	3.500% 05/13/2040 DD 05/13/20	3,495,069	3,332,990
TWDC ENTERPRISES 18 CORP	1.850% 07/30/2026 DD 07/12/16	626,646	643,227
TWDC ENTERPRISES 18 CORP	2.950% 06/15/2027 DD 06/06/17 (a)	527,730	530,239
DOMINION ENERGY SOUTH CAROLINA	6.250% 10/15/2053 DD 10/06/23	177,263	172,571
EIDP INC	2.300% 07/15/2030 DD 05/15/20 (a)	401,580	400,475
DUKE ENERGY INDIANA LLC	6.450% 04/01/2039 DD 03/23/09	3,249,778	3,132,986
DUKE ENERGY CORP	5.450% 06/15/2034 DD 06/07/24 (a)	639,155	638,362
DUKE ENERGY CAROLINAS LLC	6.000% 01/15/2038 DD 01/10/08	1,752,628	1,695,950
DUKE ENERGY CAROLINAS LLC	5.300% 02/15/2040 DD 11/19/09	498,412	489,500
DUKE ENERGY CAROLINAS LLC	4.250% 12/15/2041 DD 12/08/11	283,335	275,798
DUKE ENERGY CAROLINAS LLC	4.000% 09/30/2042 DD 09/21/12	733,238	698,333
DUKE ENERGY CAROLINAS LLC	3.700% 12/01/2047 DD 11/14/17	808,433	770,890
DUKE ENERGY CAROLINAS LLC	3.950% 03/15/2048 DD 03/01/18	312,629	291,544
DUKE ENERGY CAROLINAS LLC	3.550% 03/15/2052 DD 03/04/22	206,821	190,391
DUKE ENERGY CAROLINAS LLC	4.950% 01/15/2033 DD 01/06/23	3,055,561	2,950,410
DUKE ENERGY CAROLINAS LLC	5.400% 01/15/2054 DD 06/15/23 (a)	257,593	240,598
DUKE ENERGY OHIO INC	5.250% 04/01/2033 DD 03/22/23	121,533	119,786
DUKE ENERGY OHIO INC	5.650% 04/01/2053 DD 03/22/23	70,662	68,613

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DUKE ENERGY OHIO INC	5.550% 03/15/2054 DD 03/14/24	1,141,856	1,106,791
DUKE ENERGY PROGRESS LLC	4.375% 03/30/2044 DD 03/06/14	232,850	227,370
DUKE ENERGY PROGRESS LLC	4.150% 12/01/2044 DD 11/20/14	948,890	908,112
DUKE UNIVERSITY	2.832% 10/01/2055 DD 05/19/20	142,748	130,664
DUKE ENERGY PROGRESS LLC	3.700% 10/15/2046 DD 09/16/16	139,971	133,533
DUKE ENERGY PROGRESS LLC	4.000% 04/01/2052 DD 03/17/22	109,448	107,156
DUKE ENERGY PROGRESS LLC	5.350% 03/15/2053 DD 03/09/23	273,259	265,000
DUKE UNIVERSITY HEALTH SYSTEM	3.920% 06/01/2047 DD 06/06/17	311,872	295,920
DUKE ENERGY INDIANA LLC	3.750% 05/15/2046 DD 05/12/16	175,523	176,129
DUKE ENERGY INDIANA LLC	2.750% 04/01/2050 DD 03/12/20	1,079,648	1,010,083
DUKE ENERGY INDIANA LLC	5.400% 04/01/2053 DD 03/23/23	2,143,245	2,002,601
DUKE ENERGY FLORIDA LLC	3.400% 10/01/2046 DD 09/09/16	218,509	212,721
DUKE ENERGY FLORIDA LLC	3.000% 12/15/2051 DD 12/02/21	600,012	554,995
DUKE ENERGY FLORIDA LLC	5.950% 11/15/2052 DD 11/10/22 (a)	2,940,995	2,736,733
ENI SPA 144A	5.500% 05/15/2034 DD 05/15/24	1,197,956	1,192,288
ENI SPA 144A	5.950% 05/15/2054 DD 05/15/24	802,483	781,518
EOG RESOURCES INC	3.900% 04/01/2035 DD 03/17/15	162,809	160,114
EOG RESOURCES INC	4.375% 04/15/2030 DD 04/14/20	2,788,666	2,722,412
ERP OPERATING LP	4.500% 07/01/2044 DD 06/19/14	1,334,342	1,304,761
ERP OPERATING LP	3.000% 07/01/2029 DD 06/26/19 (a)	750,233	752,049
ERP OPERATING LP	2.500% 02/15/2030 DD 08/27/19	6,736,734	6,783,963
ERAC USA FINANCE LLC 144A	5.400% 05/01/2053 DD 05/01/23 (a)	1,207,108	1,101,965
EAST OHIO GAS CO/THE 144A	1.300% 06/15/2025 DD 06/16/20	3,774,320	3,924,440
ECOLAB INC	2.700% 12/15/2051 DD 12/15/21	267,319	240,329
EDVESTINU PRIVATE EDU A A 144A	5.250% 11/25/2040 DD 09/29/22	361,993	365,200
EIG PEARL HOLDINGS SARL 144A	4.387% 11/30/2046 DD 01/25/22	1,988,340	1,919,495
EMERSON ELECTRIC CO	2.750% 10/15/2050 DD 04/29/20	239,392	218,288
EMERSON ELECTRIC CO	2.800% 12/21/2051 DD 12/21/21 (a)	1,137,056	1,024,561
EMORY UNIVERSITY	2.969% 09/01/2050 DD 05/20/20	380,411	354,882
EMPRESA DE TRANSPORTE DE 144A	3.650% 05/07/2030 DD 05/07/20	454,750	463,780
ENTERGY LOUISIANA LLC	4.950% 01/15/2045 DD 11/21/14	374,914	364,424
ENTERGY LOUISIANA LLC	3.250% 04/01/2028 DD 03/24/16	131,611	133,035
ENTERGY LOUISIANA LLC	4.200% 09/01/2048 DD 08/14/18	1,079,303	1,034,020
ENTERGY TEXAS INC	5.800% 09/01/2053 DD 08/11/23	82,427	80,162
ENTERGY TEXAS INC	5.550% 09/15/2054 DD 08/15/24	119,160	116,507
ENTERGY ARKANSAS LLC	2.650% 06/15/2051 DD 09/11/20	798,443	750,303
ENTERPRISE PRODUCTS OPERATING	7.550% 04/15/2038 DD 10/15/09	2,959,468	2,927,725
ENTERPRISE PRODUCTS OPERATING	5.700% 02/15/2042 DD 08/24/11	2,857,828	2,729,836
ENTERPRISE PRODUCTS OPERATING	4.450% 02/15/2043 DD 08/13/12	1,992,938	1,894,859
ENTERPRISE PRODUCTS OPERATING	4.900% 05/15/2046 DD 05/07/15	5,132,400	4,872,286
ENTERPRISE PRODUCTS OPERATING	4.150% 10/16/2028 DD 10/11/18 (a)	2,468,300	2,440,250
ENTERPRISE PRODUCTS OPERATING	3.300% 02/15/2053 DD 09/15/21 (a)	259,331	230,517
ENTERPRISE PRODUCTS OPERATING	5.550% 02/16/2055 DD 08/08/24	313,351	303,531
EQUINOR ASA	3.250% 11/18/2049 DD 11/18/19	2,040,122	1,843,116
EQUINOR ASA	3.625% 04/06/2040 DD 04/06/20	1,001,416	938,046
EQUINOR ASA	3.700% 04/06/2050 DD 04/06/20	1,378,336	1,238,856

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EQUINOR ASA	2.375% 05/22/2030 DD 05/22/20	526,941	523,466
EVERGY KANSAS CENTRAL INC	5.900% 11/15/2033 DD 11/15/23	125,604	124,036
EXELON CORP	5.450% 03/15/2034 DD 02/27/24	985,750	998,510
EXXON MOBIL CORP	3.095% 08/16/2049 DD 08/16/19	1,403,420	1,334,620
EXXON MOBIL CORP	4.227% 03/19/2040 DD 03/19/20	4,564,947	4,319,521
EXXON MOBIL CORP	4.327% 03/19/2050 DD 03/19/20	2,847,444	2,577,524
EXXON MOBIL CORP	3.482% 03/19/2030 DD 03/19/20	596,116	593,618
EXXON MOBIL CORP	3.452% 04/15/2051 DD 04/15/20	3,881,526	3,473,793
EXXON MOBIL CORP	2.610% 10/15/2030 DD 04/15/20	3,040,565	3,029,638
META PLATFORMS INC	3.850% 08/15/2032 DD 08/09/22	1,174,658	1,148,130
META PLATFORMS INC	4.450% 08/15/2052 DD 08/09/22	5,233,196	4,818,078
META PLATFORMS INC	5.600% 05/15/2053 DD 05/03/23	1,584,448	1,477,552
META PLATFORMS INC	5.750% 05/15/2063 DD 05/03/23	3,761,614	3,476,491
META PLATFORMS INC	4.550% 08/15/2031 DD 08/09/24 (a)	3,718,214	3,659,215
META PLATFORMS INC	4.750% 08/15/2034 DD 08/09/24	661,437	652,580
META PLATFORMS INC	5.400% 08/15/2054 DD 08/09/24	4,440,121	4,312,184
META PLATFORMS INC	5.550% 08/15/2064 DD 08/09/24	914,617	895,803
FEDERAL EXPRESS CORP 2020-1 PA	1.875% 08/20/2035 DD 08/13/20	384,186	391,912
FIVE CORNERS FUNDING TRUS 144A	2.850% 05/15/2030 DD 05/22/20	1,264,450	1,278,349
FLORIDA POWER & LIGHT CO	5.650% 02/01/2037 DD 01/18/06	1,064,350	1,022,859
FLORIDA POWER & LIGHT CO	4.125% 02/01/2042 DD 12/13/11	342,098	334,288
FLORIDA POWER & LIGHT CO	3.700% 12/01/2047 DD 11/16/17	557,780	517,893
FLORIDA POWER & LIGHT CO	3.950% 03/01/2048 DD 02/28/18	3,534,949	3,353,953
FLORIDA POWER & LIGHT CO	4.125% 06/01/2048 DD 05/08/18	1,089,829	1,000,260
FLORIDA POWER & LIGHT CO	3.990% 03/01/2049 DD 02/26/19	2,996,970	2,740,570
FLORIDA POWER & LIGHT CO	3.150% 10/01/2049 DD 09/13/19	364,521	344,408
FLORIDA POWER & LIGHT CO	4.800% 05/15/2033 DD 05/18/23 (a)	2,320,724	2,233,127
FLORIDA POWER & LIGHT CO	5.300% 06/15/2034 DD 06/03/24	558,090	561,831
DUKE ENERGY FLORIDA LLC	6.350% 09/15/2037 DD 09/18/07	2,789,722	2,669,310
DUKE ENERGY FLORIDA LLC	6.400% 06/15/2038 DD 06/18/08	1,319,829	1,270,836
FORD MOTOR CREDIT CO LLC	6.800% 05/12/2028 DD 04/06/23	1,430,564	1,420,939
GALAXY PIPELINE ASSETS BI 144A	2.160% 03/31/2034 DD 02/18/21 (a)	1,640,274	1,645,587
GALAXY PIPELINE ASSETS BI 144A	2.940% 09/30/2040 DD 02/18/21	1,744,136	1,687,560
GENERAL DYNAMICS CORP	3.500% 05/15/2025 DD 05/11/18	760,654	772,264
GENERAL DYNAMICS CORP	4.250% 04/01/2040 DD 03/25/20	735,599	703,264
GENERAL DYNAMICS CORP	4.250% 04/01/2050 DD 03/25/20	76,313	74,420
GENERAL MOTORS CO	6.800% 10/01/2027 DD 05/12/20 (a)	181,271	178,572
GEORGETOWN UNIVERSITY/THE	2.943% 04/01/2050 DD 02/27/20	217,149	202,879
GEORGIA-PACIFIC LLC	8.875% 05/15/2031 DD 05/08/01	1,878,916	1,826,949
GEORGIA POWER CO	4.300% 03/15/2042 DD 03/06/12	1,339,405	1,289,447
GEORGIA POWER CO	4.300% 03/15/2043 DD 03/15/13	599,955	577,054
GEORGIA POWER CO	5.125% 05/15/2052 DD 05/04/22 (a)	301,732	283,531
GEORGIA POWER CO	5.250% 03/15/2034 DD 02/23/24	624,937	615,722
GEORGIA POWER CO	4.550% 03/15/2030 DD 12/05/24	603,578	595,120
GILEAD SCIENCES INC	5.650% 12/01/2041 DD 12/13/11	193,607	190,106
GILEAD SCIENCES INC	4.750% 03/01/2046 DD 09/14/15	1,334,030	1,234,716

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GILEAD SCIENCES INC	4.600% 09/01/2035 DD 09/14/15	1,097,922	1,046,818
GILEAD SCIENCES INC	5.100% 06/15/2035 DD 11/20/24	712,133	704,204
GILEAD SCIENCES INC	5.500% 11/15/2054 DD 11/20/24	1,475,818	1,393,521
GLAXOSMITHKLINE CAPITAL INC	6.375% 05/15/2038 DD 05/13/08	1,120,450	1,045,973
GLAXOSMITHKLINE CAPITAL PLC	3.375% 06/01/2029 DD 03/25/19 (a)	2,628,785	2,581,188
GLENCORE FUNDING LLC 144A	2.625% 09/23/2031 DD 09/23/21	628,431	624,516
GLENCORE FUNDING LLC 144A	3.375% 09/23/2051 DD 09/23/21	20,391	19,640
GLENCORE FUNDING LLC 144A	5.400% 05/08/2028 DD 05/08/23	162,473	161,637
GLENCORE FUNDING LLC 144A	6.375% 10/06/2030 DD 10/06/23	837,411	819,218
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/24/2029 DD 10/24/23	1,557,765	1,560,864
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/25/2035 DD 04/25/24	1,036,543	1,019,400
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/23/2030 DD 07/23/24 (a)	575,000	572,068
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/23/2035 DD 07/23/24	989,688	972,784
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/23/2035 DD 10/23/24	250,000	239,415
GOLDMAN SACHS GROUP INC/THE	VAR RT 11/19/2045 DD 11/19/24	4,744,744	4,576,946
GOLDMAN SACHS GROUP INC/THE	6.250% 02/01/2041 DD 01/28/11	3,741,836	3,533,754
GOLDMAN SACHS GROUP INC/THE	VAR RT 06/05/2028 DD 06/05/17	4,079,715	4,147,963
GOLDMAN SACHS GROUP INC/THE	VAR RT 05/01/2029 DD 04/23/18	178,956	179,992
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/23/2039 DD 04/23/18	6,672,583	6,538,436
GOLDMAN SACHS GROUP INC/THE	2.600% 02/07/2030 DD 02/07/20	83,480	84,140
GOLDMAN SACHS GROUP INC/THE	3.800% 03/15/2030 DD 03/19/20	901,990	900,941
GOLDMAN SACHS GROUP INC/THE	VAR RT 12/09/2026 DD 12/09/20 (a)	1,643,926	1,723,346
GOLDMAN SACHS GROUP INC/THE	VAR RT 01/27/2032 DD 01/27/21	4,651,376	4,723,633
GOLDMAN SACHS GROUP INC/THE	VAR RT 02/12/2026 DD 02/12/21	317,999	318,422
GOLDMAN SACHS GROUP INC/THE	VAR RT 09/10/2027 DD 06/10/21	2,761,868	2,879,565
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2032 DD 07/21/21	147,893	150,208
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2042 DD 07/21/21	269,905	257,346
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/21/2032 DD 10/21/21	3,458,244	3,508,492
GOLDMAN SACHS GROUP INC/THE	VAR RT 02/24/2028 DD 01/24/22	1,854,019	1,907,700
GOLDMAN SACHS GROUP INC/THE	VAR RT 02/24/2043 DD 01/24/22	179,641	171,325
GOLDMAN SACHS GROUP INC/THE	VAR RT 03/15/2028 DD 03/15/22	1,198,919	1,215,763
GOLDMAN SACHS GROUP INC/THE	3.500% 11/16/2026 DD 11/16/16	879,733	879,894
GOLDMAN SACHS GROUP INC/THE	3.750% 05/22/2025 DD 05/22/15	803,098	816,999
GOLDMAN SACHS GROUP INC/THE	VAR RT 10/31/2038 DD 10/31/17	1,352,168	1,313,005
WW GRAINGER INC	4.600% 06/15/2045 DD 06/11/15	269,153	250,166
GREAT-WEST LIFECO US FINA 144A	0.904% 08/12/2025 DD 08/12/20	487,886	488,380
GREENSAIF PIPELINES BIDCO 144A	6.103% 08/23/2042 DD 07/31/24	1,498,288	1,462,515
GUARDIAN LIFE INSURANCE C 144A	4.850% 01/24/2077 DD 01/24/17	419,603	407,425
GUARDIAN LIFE GLOBAL FUND 144A	3.246% 03/29/2027 DD 03/29/22	1,880,369	1,914,822
GUARDIAN LIFE GLOBAL FUND 144A	4.179% 09/26/2029 DD 09/26/24	625,000	607,106
HSBC HOLDINGS PLC	VAR RT 03/13/2028 DD 03/13/17	939,229	954,369
HSBC HOLDINGS PLC	4.950% 03/31/2030 DD 03/31/20	1,953,281	1,949,965
HSBC HOLDINGS PLC	VAR RT 06/04/2031 DD 06/04/20	5,305,478	5,416,520
HSBC HOLDINGS PLC	VAR RT 04/18/2026 DD 08/18/20	197,802	198,026
HSBC HOLDINGS PLC	VAR RT 08/17/2029 DD 08/17/21	1,987,106	1,976,700
HSBC HOLDINGS PLC	VAR RT 03/09/2044 DD 03/09/23	4,472,968	4,580,144

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HSBC HOLDINGS PLC	VAR RT 08/14/2027 DD 08/14/23	491,714	492,144
HSBC HOLDINGS PLC	VAR RT 05/17/2032 DD 05/17/24	1,125,000	1,138,129
HSBC BANK USA NA	7.000% 01/15/2039 DD 06/18/08	4,272,196	4,112,468
HACKENSACK MERIDIAN HEALTH INC	4.211% 07/01/2048 DD 04/25/18	262,604	252,653
HACKENSACK MERIDIAN HEALTH INC	2.875% 09/01/2050 DD 08/26/20	326,031	314,105
HALLIBURTON CO	4.850% 11/15/2035 DD 11/13/15	954,260	950,750
HEALTH CARE SERVICE CORP 144A	3.200% 06/01/2050 DD 06/01/20	690,007	624,585
HEALTH CARE SERVICE CORP 144A	5.200% 06/15/2029 DD 06/10/24	1,309,411	1,316,432
HERSHEY CO/THE	3.125% 11/15/2049 DD 10/31/19	175,507	153,125
HERSHEY CO/THE	2.650% 06/01/2050 DD 06/01/20	321,238	299,040
HESS CORP	5.800% 04/01/2047 DD 09/28/16 (a)	47,244	44,098
HOAG MEMORIAL HOSPITAL PRESBYT	3.803% 07/15/2052 DD 03/30/22	77,792	75,926
HOME DEPOT INC/THE	5.875% 12/16/2036 DD 12/19/06	452,686	426,307
HOME DEPOT INC/THE	5.950% 04/01/2041 DD 03/31/11	2,174,617	2,043,203
HOME DEPOT INC/THE	4.200% 04/01/2043 DD 04/05/13	2,064,227	1,917,051
HOME DEPOT INC/THE	4.400% 03/15/2045 DD 06/12/14	1,519,649	1,441,551
HOME DEPOT INC/THE	4.250% 04/01/2046 DD 06/02/15	1,710,740	1,669,600
HOME DEPOT INC/THE	3.500% 09/15/2056 DD 09/15/16	258,913	249,912
HOME DEPOT INC/THE	2.700% 04/15/2030 DD 03/30/20	2,404,602	2,372,528
HOME DEPOT INC/THE	3.300% 04/15/2040 DD 03/30/20	683,464	651,150
HOME DEPOT INC/THE	3.350% 04/15/2050 DD 03/30/20	3,006,403	2,701,101
HOME DEPOT INC/THE	2.375% 03/15/2051 DD 01/07/21	438,829	394,037
HOME DEPOT INC/THE	3.250% 04/15/2032 DD 03/28/22	1,326,720	1,338,420
HOME DEPOT INC/THE	3.625% 04/15/2052 DD 03/28/22	725,241	649,493
HOME DEPOT INC/THE	4.850% 06/25/2031 DD 06/25/24	198,584	199,974
HOME DEPOT INC/THE	4.950% 06/25/2034 DD 06/25/24	321,896	320,866
HOME DEPOT INC/THE	5.300% 06/25/2054 DD 06/25/24	601,378	580,310
HONEYWELL INTERNATIONAL INC	5.375% 03/01/2041 DD 02/17/11	339,405	316,400
HONEYWELL INTERNATIONAL INC	3.812% 11/21/2047 DD 11/21/17	376,875	345,132
HONEYWELL INTERNATIONAL INC	1.950% 06/01/2030 DD 05/18/20	835,876	833,007
HONEYWELL INTERNATIONAL INC	4.950% 09/01/2031 DD 03/01/24	504,091	505,283
HONEYWELL INTERNATIONAL INC	5.000% 03/01/2035 DD 03/01/24	617,669	607,966
HONEYWELL INTERNATIONAL INC	5.250% 03/01/2054 DD 03/01/24	813,042	764,576
HONEYWELL INTERNATIONAL INC	5.350% 03/01/2064 DD 03/01/24	765,113	720,504
HYUNDAI CAPITAL AMERICA 144A	5.300% 01/08/2029 DD 01/08/24	1,492,365	1,502,790
HYUNDAI CAPITAL AMERICA 144A	5.400% 01/08/2031 DD 01/08/24	221,424	219,916
HYUNDAI CAPITAL AMERICA 144A	5.300% 06/24/2029 DD 06/24/24 (a)	414,278	416,191
HYUNDAI CAPITAL AMERICA 144A	5.400% 06/24/2031 DD 06/24/24	272,030	269,919
IBM INTERNATIONAL CAPITAL PTE	4.750% 02/05/2031 DD 02/05/24 (a)	184,575	183,287
IBM INTERNATIONAL CAPITAL PTE	5.250% 02/05/2044 DD 02/05/24 (a)	3,658,990	3,485,039
IBM INTERNATIONAL CAPITAL PTE	5.300% 02/05/2054 DD 02/05/24 (a)	1,365,816	1,261,356
INDIANA MICHIGAN POWER CO	3.850% 05/15/2028 DD 05/02/18	453,544	454,828
INDIANA MICHIGAN POWER CO	5.625% 04/01/2053 DD 03/23/23 (a)	2,098,147	1,951,580
INDIANA UNIVERSITY HEALTH INC	3.970% 11/01/2048 DD 04/17/18	450,074	436,733
ING GROEP NV	4.050% 04/09/2029 DD 04/09/19 (a)	849,241	845,073
INOVA HEALTH SYSTEM FOUNDATION	4.068% 05/15/2052 DD 04/21/22	131,017	127,322

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INTEL CORP	5.600% 02/21/2054 DD 02/21/24	2,225,363	1,976,760
INTERCONTINENTAL EXCHANGE INC	2.100% 06/15/2030 DD 05/26/20	1,168,315	1,183,171
INTERCONTINENTAL EXCHANGE INC	3.000% 06/15/2050 DD 05/26/20 (a)	269,341	238,907
INTERCONTINENTAL EXCHANGE INC	4.600% 03/15/2033 DD 05/23/22	798,861	767,178
INTERCONTINENTAL EXCHANGE INC	4.950% 06/15/2052 DD 05/23/22 (a)	4,163,850	3,704,834
INTERCONTINENTAL EXCHANGE INC	5.200% 06/15/2062 DD 05/23/22	1,049,045	968,970
INTERCONTINENTAL EXCHANGE INC	5.250% 06/15/2031 DD 05/13/24	919,126	928,379
INTERNATIONAL BUSINESS MACHINE	3.300% 05/15/2026 DD 05/15/19	491,007	491,030
INTERNATIONAL BUSINESS MACHINE	3.500% 05/15/2029 DD 05/15/19 (a)	491,022	488,102
INTERNATIONAL BUSINESS MACHINE	4.150% 05/15/2039 DD 05/15/19	1,247,928	1,183,380
INTERNATIONAL BUSINESS MACHINE	4.250% 05/15/2049 DD 05/15/19	2,173,758	1,997,037
INTERNATIONAL BUSINESS MACHINE	1.700% 05/15/2027 DD 05/07/20	913,238	933,730
INTERNATIONAL BUSINESS MACHINE	1.950% 05/15/2030 DD 05/07/20	3,469,262	3,471,491
INTERNATIONAL BUSINESS MACHINE	2.850% 05/15/2040 DD 05/07/20	1,516,119	1,447,289
INTERNATIONAL BUSINESS MACHINE	3.430% 02/09/2052 DD 02/09/22	118,924	109,325
INTERNATIONAL BUSINESS MACHINE	4.900% 07/27/2052 DD 07/27/22 (a)	212,063	196,027
INTERNATIONAL BUSINESS MACHINE	5.100% 02/06/2053 DD 02/06/23 (a)	315,942	289,734
INTUIT INC	5.500% 09/15/2053 DD 09/15/23 (a)	131,233	117,688
JPMORGAN CHASE & CO	6.400% 05/15/2038 DD 05/22/08	286,232	272,958
JPMORGAN CHASE & CO	5.600% 07/15/2041 DD 07/21/11	1,466,816	1,393,289
JPMORGAN CHASE & CO	4.950% 06/01/2045 DD 05/29/15	215,540	208,909
JPMORGAN CHASE & CO	3.900% 07/15/2025 DD 07/21/15	1,624,374	1,644,143
JPMORGAN CHASE & CO	4.250% 10/01/2027 DD 09/25/15	626,555	625,288
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	4,982,185	4,673,530
JPMORGAN CHASE & CO	VAR RT 07/24/2038 DD 07/24/17	8,094,183	7,807,696
JPMORGAN CHASE & CO	VAR RT 07/24/2048 DD 07/24/17	314,825	292,125
JPMORGAN CHASE & CO	VAR RT 11/15/2048 DD 11/10/17	73,154	70,428
JPMORGAN CHASE & CO	VAR RT 01/23/2029 DD 01/23/18	1,544,540	1,563,985
JPMORGAN CHASE & CO	VAR RT 01/23/2049 DD 01/23/18	1,063,443	993,068
JPMORGAN CHASE & CO	VAR RT 04/23/2029 DD 04/23/18	1,621,212	1,633,978
JPMORGAN CHASE & CO	VAR RT 07/23/2029 DD 07/23/18	1,901,573	1,898,150
JPMORGAN CHASE & CO	VAR RT 01/29/2027 DD 01/29/19	2,095,290	2,128,333
JPMORGAN CHASE & CO	VAR RT 10/15/2030 DD 09/12/19	3,360,601	3,323,878
JPMORGAN CHASE & CO	VAR RT 04/22/2026 DD 04/22/20 (a)	3,831,397	3,965,600
JPMORGAN CHASE & CO	VAR RT 04/22/2031 DD 04/22/20	1,383,579	1,408,832
JPMORGAN CHASE & CO	VAR RT 04/22/2041 DD 04/22/20	306,600	296,804
JPMORGAN CHASE & CO	VAR RT 04/22/2051 DD 04/22/20	4,636,834	4,281,049
JPMORGAN CHASE & CO	VAR RT 05/13/2031 DD 05/13/20	7,890,930	8,042,005
JPMORGAN CHASE & CO	VAR RT 11/19/2031 DD 11/19/20 (a)	5,320,613	5,453,086
JPMORGAN CHASE & CO	VAR RT 11/19/2041 DD 11/19/20	1,936,148	1,902,099
JPMORGAN CHASE & CO	VAR RT 04/22/2042 DD 04/22/21	625,596	595,326
JPMORGAN CHASE & CO	VAR RT 04/22/2052 DD 04/22/21	757,856	727,414
JPMORGAN CHASE & CO	VAR RT 06/01/2029 DD 06/01/21	1,533,906	1,572,449
JPMORGAN CHASE & CO	VAR RT 09/22/2027 DD 09/22/21	3,334,120	3,481,464
JPMORGAN CHASE & CO	VAR RT 11/08/2032 DD 11/08/21	774,596	784,641
JPMORGAN CHASE & CO	VAR RT 04/26/2033 DD 04/26/22	1,932,291	1,919,320

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JPMORGAN CHASE & CO	VAR RT 07/24/2029 DD 07/24/23	507,356	505,045
JPMORGAN CHASE & CO	VAR RT 10/23/2029 DD 10/23/23	704,447	694,844
JPMORGAN CHASE & CO	VAR RT 10/23/2034 DD 10/23/23	781,553	798,080
JPMORGAN CHASE & CO	VAR RT 04/22/2035 DD 04/22/24	602,380	593,444
JPMORGAN CHASE & CO	VAR RT 07/22/2030 DD 07/22/24	720,000	717,178
JPMORGAN CHASE & CO	VAR RT 07/22/2035 DD 07/22/24	1,240,043	1,206,983
JPMORGAN CHASE & CO	VAR RT 10/22/2030 DD 10/22/24	900,000	883,664
JPMORGAN CHASE & CO	VAR RT 10/22/2035 DD 10/22/24 (a)	465,000	447,944
JPMORGAN CHASE & CO	VAR RT 11/29/2045 DD 11/29/24	1,986,150	1,939,266
JACKSON NATIONAL LIFE GLO 144A	1.750% 01/12/2025 DD 01/12/22	2,992,914	3,119,409
JERSEY CENTRAL POWER & LI 144A	5.100% 01/15/2035 DD 12/05/24 (a)	692,554	678,654
JOHNSON & JOHNSON	5.950% 08/15/2037 DD 08/16/07	1,353,538	1,268,248
JOHNSON & JOHNSON	4.850% 05/15/2041 DD 05/20/11	839,486	781,577
JOHNSON & JOHNSON	4.500% 12/05/2043 DD 12/05/13 (a)	278,732	255,900
JOHNSON & JOHNSON	3.700% 03/01/2046 DD 03/01/16	1,246,710	1,127,218
JOHNSON & JOHNSON	2.900% 01/15/2028 DD 11/10/17	393,008	391,907
JOHNSON & JOHNSON	3.400% 01/15/2038 DD 11/10/17	1,098,625	1,037,347
JOHNSON & JOHNSON	2.100% 09/01/2040 DD 08/25/20	85,364	79,840
JOHNSON & JOHNSON	2.250% 09/01/2050 DD 08/25/20	747,485	647,671
JOHNSON & JOHNSON	5.250% 06/01/2054 DD 05/20/24	1,998,460	1,957,120
JOHNSONVILLE AERODERIVATIVE CO	5.078% 10/01/2054 DD 10/02/24	240,000	230,489
KLA CORP	5.250% 07/15/2062 DD 06/23/22 (a)	2,567,845	2,308,297
KKR GROUP FINANCE CO III 144A	5.125% 06/01/2044 DD 05/29/14	2,093,844	2,084,809
KAISER FOUNDATION HOSPITALS	4.150% 05/01/2047 DD 05/03/17	101,584	93,895
KAISER FOUNDATION HOSPITALS	3.266% 11/01/2049 DD 10/31/19 (a)	620,892	590,045
KAISER FOUNDATION HOSPITALS	2.810% 06/01/2041 DD 06/15/21	3,363,203	3,180,851
KAISER FOUNDATION HOSPITALS	3.002% 06/01/2051 DD 06/15/21	6,699	6,504
KENVUE INC	5.000% 03/22/2030 DD 09/22/23	376,729	368,008
KENVUE INC	5.100% 03/22/2043 DD 09/22/23 (a)	243,779	225,645
KENVUE INC	5.050% 03/22/2053 DD 09/22/23 (a)	1,215,646	1,090,776
KIMBERLY-CLARK CORP	6.625% 08/01/2037 DD 07/30/07	398,069	378,922
KIMBERLY-CLARK CORP	3.900% 05/04/2047 DD 05/04/17	753,341	695,339
KITE REALTY GROUP LP	4.950% 12/15/2031 DD 08/15/24	432,077	423,299
LSEGA FINANCING PLC 144A	1.375% 04/06/2026 DD 04/06/21	2,890,062	3,004,220
LSEGA FINANCING PLC 144A	3.200% 04/06/2041 DD 04/06/21	402,415	387,639
LSEG US FIN CORP 144A	4.875% 03/28/2027 DD 03/28/24 (a)	1,219,096	1,227,560
LSEG US FIN CORP 144A	5.297% 03/28/2034 DD 03/28/24	489,325	497,985
LAM RESEARCH CORP	2.875% 06/15/2050 DD 05/05/20 (a)	800,381	711,911
LAM RESEARCH CORP	3.125% 06/15/2060 DD 05/05/20	6,330	6,133
LEAR CORP	3.550% 01/15/2052 DD 11/08/21	404,531	380,753
LEGG MASON INC	5.625% 01/15/2044 DD 01/22/14	1,475,265	1,468,920
ELI LILLY & CO	3.950% 03/15/2049 DD 02/22/19	408,508	360,479
ELI LILLY & CO	4.700% 02/27/2033 DD 02/27/23	189,707	181,368
ELI LILLY & CO	4.875% 02/27/2053 DD 02/27/23	237,883	208,642
ELI LILLY & CO	4.950% 02/27/2063 DD 02/27/23	762,373	661,451
ELI LILLY & CO	4.500% 02/09/2029 DD 02/09/24	779,485	775,694

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
ELI LILLY & CO	4.700% 02/09/2034 DD 02/09/24	1,999,360	1,938,840
ELI LILLY & CO	5.000% 02/09/2054 DD 02/09/24	3,294,393	3,126,708
ELI LILLY & CO	5.100% 02/09/2064 DD 02/09/24	199,762	183,127
ELI LILLY & CO	4.600% 08/14/2034 DD 08/14/24 (a)	394,874	379,279
ELI LILLY & CO	5.050% 08/14/2054 DD 08/14/24	844,765	784,109
ELI LILLY & CO	5.200% 08/14/2064 DD 08/14/24	823,720	768,092
LLOYDS BANKING GROUP PLC	VAR RT 11/07/2028 DD 11/07/17	1,870,820	1,921,220
LLOYDS BANKING GROUP PLC	VAR RT 03/18/2026 DD 03/18/22	318,696	318,848
LOCKHEED MARTIN CORP	4.070% 12/15/2042 DD 12/14/12	1,269,437	1,175,937
LOCKHEED MARTIN CORP	3.800% 03/01/2045 DD 02/20/15	533,023	489,186
LOCKHEED MARTIN CORP	4.500% 05/15/2036 DD 11/23/15	1,210,648	1,154,453
LOCKHEED MARTIN CORP	4.700% 05/15/2046 DD 11/23/15	1,472,159	1,347,126
LOCKHEED MARTIN CORP	4.090% 09/15/2052 DD 09/07/17	1,576,873	1,405,836
LOCKHEED MARTIN CORP	4.150% 06/15/2053 DD 05/05/22 (a)	914,740	836,481
LOCKHEED MARTIN CORP	5.700% 11/15/2054 DD 10/24/22	244,422	244,601
LOCKHEED MARTIN CORP	5.200% 02/15/2055 DD 05/25/23 (a)	49,891	47,126
LOCKHEED MARTIN CORP	4.700% 12/15/2031 DD 12/11/24	589,646	580,867
LOUISIANA LOCAL GOVERNM ELL A4	4.475% 08/01/2039 DD 05/19/22	121,897	121,070
LOUISVILLE GAS AND ELECTRIC CO	5.450% 04/15/2033 DD 03/20/23 (a)	2,083,182	2,022,240
MDGH GMTN RSC LTD 144A	3.700% 11/07/2049 DD 11/07/19	292,272	283,971
MARS INC 144A	2.375% 07/16/2040 DD 07/16/20	480,623	443,922
MARSH & MCLENNAN COS INC	4.200% 03/01/2048 DD 03/01/18	281,659	263,835
MARSH & MCLENNAN COS INC	4.900% 03/15/2049 DD 01/15/19	387,231	358,528
MARSH & MCLENNAN COS INC	2.375% 12/15/2031 DD 12/08/21	169,638	167,750
MARSH & MCLENNAN COS INC	2.900% 12/15/2051 DD 12/08/21	148,109	143,400
MARSH & MCLENNAN COS INC	5.750% 11/01/2032 DD 10/31/22	651,551	626,786
MARSH & MCLENNAN COS INC	5.450% 03/15/2053 DD 03/09/23	1,907,772	1,764,866
MARSH & MCLENNAN COS INC	4.850% 11/15/2031 DD 11/08/24	719,438	710,057
MASSACHUSETTS INSTITUTE OF TEC	5.600% 07/01/2111 DD 05/18/11	135,923	130,988
MASSACHUSETTS INSTITUTE OF TEC	4.678% 07/01/2114 DD 04/08/14	131,731	127,054
MASSACHUSETTS INSTITUTE OF TEC	2.989% 07/01/2050 DD 12/20/19	247,192	222,215
MASSACHUSETTS INSTITUTE OF TEC	2.294% 07/01/2051 DD 05/07/20 (a)	889,183	814,738
MASSACHUSETTS INSTITUTE OF TEC	3.067% 04/01/2052 DD 03/08/22	413,189	369,705
MASSACHUSETTS MUTUAL LIFE 144A	4.900% 04/01/2077 DD 03/23/17	225,322	218,411
MASSACHUSETTS MUTUAL LIFE 144A	3.729% 10/15/2070 DD 10/11/19	530,736	499,915
MASSACHUSETTS MUTUAL LIFE 144A	3.375% 04/15/2050 DD 04/16/20	1,813,293	1,663,502
MASSACHUSETTS MUTUAL LIFE 144A	5.672% 12/01/2052 DD 12/02/22	1,971,420	1,914,420
MASSMUTUAL GLOBAL FUNDING 144A	4.850% 01/17/2029 DD 01/17/24	2,499,675	2,501,375
MASTERCARD INC	3.650% 06/01/2049 DD 05/31/19	269,963	241,782
MASTERCARD INC	3.850% 03/26/2050 DD 03/26/20	900,937	833,104
MASTERCARD INC	2.950% 03/15/2051 DD 03/04/21	60,239	58,241
MASTERCARD INC	2.000% 11/18/2031 DD 11/18/21 (a)	345,805	340,640
MASTERCARD INC	4.350% 01/15/2032 DD 09/05/24 (a)	1,006,150	966,950
MAYO CLINIC	4.000% 11/15/2047 DD 03/28/13	83,292	81,494
MAYO CLINIC	3.196% 11/15/2061 DD 04/01/21	1,380,676	1,299,390
MCKESSON CORP	5.100% 07/15/2033 DD 06/15/23 (a)	498,410	482,434

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MEDTRONIC INC	4.375% 03/15/2035 DD 03/15/15	717,285	690,635
MEIJI YASUDA LIFE INSURAN 144A	VAR RT 09/11/2054 DD 09/11/24	465,121	461,090
MEMORIAL SLOAN-KETTERING CANCE	4.125% 07/01/2052 DD 12/05/12	301,081	291,769
MEMORIAL SLOAN-KETTERING CANCE	2.955% 01/01/2050 DD 06/16/20	318,755	295,434
MERCEDES-BENZ FINANCE NOR 144A	4.800% 03/30/2028 DD 03/30/23	2,019,293	1,985,840
MERCK & CO INC	4.150% 05/18/2043 DD 05/20/13	643,158	586,894
MERCK & CO INC	3.700% 02/10/2045 DD 02/10/15	2,932,495	2,674,613
MERCK & CO INC	3.900% 03/07/2039 DD 03/07/19	474,280	466,037
MERCK & CO INC	4.000% 03/07/2049 DD 03/07/19	733,546	670,833
MERCK & CO INC	3.400% 03/07/2029 DD 03/07/19 (a)	2,257,446	2,235,438
MERCK & CO INC	2.350% 06/24/2040 DD 06/24/20	117,893	115,193
MERCK & CO INC	2.150% 12/10/2031 DD 12/10/21	661,655	648,489
MERCK & CO INC	2.750% 12/10/2051 DD 12/10/21	797,340	704,282
MERCK & CO INC	4.300% 05/17/2030 DD 05/17/23 (a)	564,919	554,418
MERCK & CO INC	4.500% 05/17/2033 DD 05/17/23	402,956	385,468
MERCK & CO INC	5.000% 05/17/2053 DD 05/17/23	2,580,721	2,438,263
MET TOWER GLOBAL FUNDING 144A	5.250% 04/12/2029 DD 04/12/24	997,960	1,012,930
BANK OF AMERICA CORP	7.750% 05/14/2038 DD 05/14/08	6,355,931	6,106,581
METHODIST HOSPITAL/THE	2.705% 12/01/2050 DD 08/27/20	209,748	204,230
METLIFE INC	5.700% 06/15/2035 DD 06/23/05	1,074,866	1,028,120
METLIFE INC	4.125% 08/13/2042 DD 08/13/12 (a)	939,175	880,076
METLIFE INC	4.875% 11/13/2043 DD 11/13/13	487,346	454,390
METLIFE INC	VAR RT 12/15/2044 DD 09/15/14	895,551	848,400
METLIFE INC	5.000% 07/15/2052 DD 07/11/22 (a)	2,059,178	1,885,458
METLIFE INC	5.375% 07/15/2033 DD 07/12/23 (a)	2,806,325	2,754,539
METROPOLITAN LIFE GLOBAL 144A	3.000% 09/19/2027 DD 09/19/17	2,118,146	2,162,300
METROPOLITAN LIFE GLOBAL 144A	2.950% 04/09/2030 DD 04/09/20	986,036	985,348
METROPOLITAN LIFE GLOBAL 144A	5.150% 03/28/2033 DD 03/28/23	160,376	158,134
METROPOLITAN LIFE GLOBAL 144A	5.400% 09/12/2028 DD 09/12/23	1,282,624	1,270,025
METROPOLITAN LIFE GLOBAL 144A	4.850% 01/08/2029 DD 01/08/24	799,928	799,632
MICROSOFT CORP	3.500% 02/12/2035 DD 02/12/15 (a)	2,022,663	1,936,103
MICROSOFT CORP	3.450% 08/08/2036 DD 08/08/16	5,716,363	5,419,604
MICROSOFT CORP	2.525% 06/01/2050 DD 06/01/20	1,655,482	1,496,856
MICROSOFT CORP	2.921% 03/17/2052 DD 03/17/21	1,943,290	1,792,482
MICROSOFT CORP	2.500% 09/15/2050 DD 03/15/24	1,424,628	1,278,850
MIDAMERICAN ENERGY CO	6.750% 12/30/2031 DD 02/08/02	2,844,511	2,754,825
MIDAMERICAN ENERGY CO	4.250% 05/01/2046 DD 10/15/15	1,503,906	1,427,717
MIDAMERICAN ENERGY CO	3.100% 05/01/2027 DD 02/01/17	344,475	348,239
MIDAMERICAN ENERGY CO	3.950% 08/01/2047 DD 02/01/17	551,569	513,929
MIDAMERICAN ENERGY CO	3.650% 08/01/2048 DD 02/01/18	849,191	823,875
MIDAMERICAN ENERGY CO	5.300% 02/01/2055 DD 01/24/24	126,217	123,001
MISSISSIPPI POWER CO	4.250% 03/15/2042 DD 03/09/12	139,869	141,675
MITSUBISHI UFJ FINANCIAL GROUP	3.751% 07/18/2039 DD 07/18/19	172,114	167,834
MITSUBISHI UFJ FINANCIAL GROUP	3.195% 07/18/2029 DD 07/18/19	753,295	760,722
MITSUBISHI UFJ FINANCIAL GROUP	2.048% 07/17/2030 DD 07/17/20	697,534	692,834
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/19/2028 DD 04/19/22	196,830	196,558

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MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/17/2026 DD 04/19/22	199,221	199,300
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/19/2033 DD 04/19/22	276,190	272,902
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 02/20/2026 DD 02/22/23	1,094,663	1,090,719
MITSUBISHI UFJ FINANCIAL GROUP	VAR RT 04/17/2035 DD 04/17/24	2,000,000	2,003,460
MIZUHO FINANCIAL GROUP INC	VAR RT 05/22/2027 DD 02/22/21	856,040	856,566
MORGAN STANLEY	VAR RT 01/23/2030 DD 01/23/19	3,781,954	3,780,295
MORGAN STANLEY	VAR RT 03/24/2051 DD 03/24/20 (a)	3,226,856	2,970,090
MORGAN STANLEY	VAR RT 04/01/2031 DD 03/31/20	3,574,359	3,604,015
MORGAN STANLEY	VAR RT 12/10/2026 DD 12/10/20	4,441,134	4,619,428
MORGAN STANLEY	VAR RT 04/28/2032 DD 01/25/21	6,135,184	6,217,636
MORGAN STANLEY	VAR RT 01/25/2052 DD 01/25/21 (a)	2,203,643	2,037,261
MORGAN STANLEY	VAR RT 07/22/2028 DD 07/24/17	1,627,668	1,643,995
MORGAN STANLEY	VAR RT 07/22/2038 DD 07/24/17	905,798	880,599
MORGAN STANLEY	VAR RT 04/22/2039 DD 04/24/18	1,318,428	1,276,572
MORGAN STANLEY	3.625% 01/20/2027 DD 01/20/17	1,333,045	1,350,126
MORGAN STANLEY	VAR RT 10/20/2032 DD 10/19/21	6,023,319	6,083,807
MORGAN STANLEY	VAR RT 04/21/2034 DD 04/21/23	554,943	546,314
MORGAN STANLEY	VAR RT 07/20/2029 DD 07/21/23	295,496	293,213
MORGAN STANLEY	VAR RT 11/01/2029 DD 11/01/23	635,871	626,736
MORGAN STANLEY	VAR RT 01/16/2030 DD 01/18/24	475,000	475,784
MORGAN STANLEY	VAR RT 01/18/2035 DD 01/18/24	1,361,836	1,352,534
MORGAN STANLEY	VAR RT 04/18/2030 DD 04/19/24	990,000	1,007,680
MORGAN STANLEY	VAR RT 07/19/2030 DD 07/19/24	475,000	473,309
MORGAN STANLEY	VAR RT 07/19/2035 DD 07/19/24	560,358	551,023
MORGAN STANLEY	VAR RT 10/18/2030 DD 10/18/24	1,035,000	1,012,779
MORGAN STANLEY	VAR RT 11/19/2055 DD 11/20/24	1,165,000	1,125,204
MORGAN STANLEY	6.375% 07/24/2042 DD 07/24/12	1,831,019	1,714,621
MORGAN STANLEY	3.125% 07/27/2026 DD 07/25/16	3,032,182	3,096,393
MUTUAL OF OMAHA COS GLOBA 144A	4.750% 10/15/2029 DD 10/15/24	959,578	945,139
NXP BV / NXP FUNDING LLC / NXP	3.400% 05/01/2030 DD 05/01/22	840,178	849,677
NYU LANGONE HOSPITALS	3.380% 07/01/2055 DD 02/04/20	139,165	134,084
NTT FINANCE CORP 144A	1.162% 04/03/2026 DD 03/03/21	1,817,006	1,847,975
NTT FINANCE CORP 144A	4.372% 07/27/2027 DD 07/27/22	337,203	337,015
NTT FINANCE CORP 144A	5.136% 07/02/2031 DD 07/02/24	716,371	712,157
NASDAQ INC	3.950% 03/07/2052 DD 03/07/22	322,317	301,526
NATIONAL RURAL UTILITIES COOPE	4.300% 03/15/2049 DD 01/31/19 (a)	290,306	271,136
NATIONAL SECURITIES CLEAR 144A	5.000% 05/30/2028 DD 05/30/23	3,553,049	3,510,920
NATWEST GROUP PLC	VAR RT 06/14/2027 DD 06/14/21 (a)	1,337,677	1,397,859
NATWEST GROUP PLC	VAR RT 09/13/2029 DD 06/13/23 (a)	640,745	637,269
NAVIENT STUDENT LO BA A2A 144A	3.390% 12/15/2059 DD 03/21/19	132,513	134,723
NAVIENT STUDENT LO BA A1A 144A	6.480% 03/15/2072 DD 10/19/23	198,501	200,383
NESTLE CAPITAL CORP 144A	5.100% 03/12/2054 DD 03/12/24	2,432,982	2,339,037
NESTLE HOLDINGS INC 144A	3.900% 09/24/2038 DD 09/24/18	1,194,020	1,128,919
NESTLE HOLDINGS INC 144A	4.000% 09/24/2048 DD 09/24/18	407,862	398,184
NESTLE HOLDINGS INC 144A	5.250% 03/13/2026 DD 03/14/23	400,392	403,372
NETFLIX INC 144A	5.375% 11/15/2029 DD 04/29/19	805,833	794,984

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NEVADA POWER CO	5.450% 05/15/2041 DD 05/12/11	717,013	695,786
NEVADA POWER CO	2.400% 05/01/2030 DD 01/30/20	702,117	711,958
NEW YORK AND PRESBYTERIAN HOSP	2.256% 08/01/2040 DD 08/19/20	749,968	719,912
NEW YORK LIFE INSURANCE C 144A	5.875% 05/15/2033 DD 05/08/03	169,187	165,702
NEW YORK LIFE INSURANCE C 144A	6.750% 11/15/2039 DD 10/08/09	3,104,639	2,994,435
NEW YORK LIFE INSURANCE C 144A	4.450% 05/15/2069 DD 04/04/19	145,135	139,338
NEW YORK LIFE INSURANCE C 144A	3.750% 05/15/2050 DD 04/14/20 (a)	2,480,497	2,355,533
NEW YORK LIFE GLOBAL FUND 144A	1.850% 08/01/2031 DD 08/03/21	652,049	666,703
NEW YORK LIFE GLOBAL FUND 144A	4.550% 01/28/2033 DD 01/31/23	3,229,170	3,135,614
NEW YORK LIFE GLOBAL FUND 144A	4.900% 06/13/2028 DD 06/13/23	570,040	567,548
NEXTERA ENERGY CAPITAL HOLDING	3.000% 01/15/2052 DD 12/13/21 (a)	729,457	681,708
NIKE INC	3.250% 03/27/2040 DD 03/27/20	3,422,655	3,145,574
NIKE INC	3.375% 03/27/2050 DD 03/27/20 (a)	992,321	857,389
NIPPON LIFE INSURANCE CO 144A	VAR RT 01/21/2051 DD 01/21/21	420,573	413,393
NIPPON LIFE INSURANCE CO 144A	VAR RT 09/13/2053 DD 09/13/23	210,637	206,943
NORDEA BANK ABP 144A	5.375% 09/22/2027 DD 09/22/22	755,317	752,369
NORTHERN NATURAL GAS CO 144A	4.300% 01/15/2049 DD 07/17/18	495,540	469,610
NORTHERN STATES POWER CO/MN	6.250% 06/01/2036 DD 05/25/06	2,548,035	2,491,268
NORTHERN STATES POWER CO/MN	3.600% 09/15/2047 DD 09/13/17	565,698	539,974
NORTHERN STATES POWER CO/MN	2.900% 03/01/2050 DD 09/10/19	1,109,239	1,038,193
NORTHERN STATES POWER CO/MN	4.500% 06/01/2052 DD 05/09/22	307,917	281,614
NORTHERN STATES POWER CO/MN	5.100% 05/15/2053 DD 05/08/23	1,008,140	926,580
NORTHWESTERN MUTUAL LIFE 144A	3.850% 09/30/2047 DD 09/26/17	848,445	789,295
NORTHWESTERN MUTUAL LIFE 144A	3.625% 09/30/2059 DD 09/20/19	943,296	888,818
NORTHWESTERN MUTUAL GLOBA 144A	1.700% 06/01/2028 DD 06/01/21	285,245	292,598
NORTHWESTERN MUTUAL GLOBA 144A	4.710% 01/10/2029 DD 01/10/24	1,189,631	1,181,087
NORTHWESTERN MUTUAL GLOBA 144A	5.160% 05/28/2031 DD 05/28/24	324,906	325,618
NORTHWESTERN MUTUAL GLOBA 144A	4.110% 09/12/2027 DD 09/12/24	1,034,969	1,020,707
NOVANT HEALTH INC	3.168% 11/01/2051 DD 04/15/21	598,106	565,745
NOVANT HEALTH INC	3.318% 11/01/2061 DD 04/15/21	190,494	181,767
NOVARTIS CAPITAL CORP	4.400% 05/06/2044 DD 02/21/14	258,448	237,055
NOVARTIS CAPITAL CORP	4.000% 11/20/2045 DD 11/20/15	911,681	833,965
NOVARTIS CAPITAL CORP	4.700% 09/18/2054 DD 09/18/24	1,754,768	1,580,628
NVIDIA CORP	3.500% 04/01/2040 DD 03/31/20	975,166	931,005
NVIDIA CORP	3.500% 04/01/2050 DD 03/31/20	1,159,068	1,067,955
NVIDIA CORP	3.700% 04/01/2060 DD 03/31/20	305,664	269,845
NUVEEN LLC 144A	4.000% 11/01/2028 DD 10/22/18	146,132	145,574
NUVEEN LLC 144A	5.850% 04/15/2034 DD 04/11/24	1,747,620	1,772,120
OHIO EDISON CO 144A	5.500% 01/15/2033 DD 09/27/22	212,875	209,952
ONCOR ELECTRIC DELIVERY CO LLC	5.300% 06/01/2042 DD 05/18/12	331,018	296,999
ONCOR ELECTRIC DELIVERY CO LLC	4.550% 12/01/2041 DD 06/01/12 (a)	46,631	43,912
ONCOR ELECTRIC DELIVERY CO LLC	3.750% 04/01/2045 DD 10/01/15	472,452	438,403
ONCOR ELECTRIC DELIVERY CO LLC	3.700% 05/15/2050 DD 03/20/20	346,935	336,748
ONCOR ELECTRIC DELIVERY CO LLC	4.150% 06/01/2032 DD 12/01/22	123,173	121,586
ONCOR ELECTRIC DELIVERY CO LLC	4.600% 06/01/2052 DD 12/01/22	207,852	201,269
ONCOR ELECTRIC DELIVERY CO LLC	5.650% 11/15/2033 DD 11/13/23	301,467	297,430

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ORACLE CORP	2.650% 07/15/2026 DD 07/07/16	365,047	373,369
ORACLE CORP	2.500% 04/01/2025 DD 04/01/20	4,060,090	4,175,850
ORLANDO HEALTH OBLIGATED GROUP	4.089% 10/01/2048 DD 02/06/18	283,594	280,410
PECO ENERGY CO	3.000% 09/15/2049 DD 09/10/19	472,188	440,863
PECO ENERGY CO	3.050% 03/15/2051 DD 03/08/21	198,061	181,303
PECO ENERGY CO	5.250% 09/15/2054 DD 09/10/24	795,788	758,200
PG&E WILDFIRE RECOVERY FUNDING	5.081% 06/01/2043 DD 07/20/22	387,140	380,620
PG&E WILDFIRE RECOVERY FUNDING	5.212% 12/01/2049 DD 07/20/22	195,128	191,698
PG&E WILDFIRE RECOVERY FUNDING	5.099% 06/01/2054 DD 07/20/22	58,223	56,738
PNC FINANCIAL SERVICES GROUP I	VAR RT 12/02/2028 DD 12/02/22	586,732	588,207
PNC FINANCIAL SERVICES GROUP I	VAR RT 10/20/2027 DD 10/20/23	1,244,786	1,236,192
PNC FINANCIAL SERVICES GROUP I	VAR RT 07/23/2035 DD 07/23/24 (a)	4,818,089	4,772,005
PNC FINANCIAL SERVICES GROUP I	VAR RT 10/21/2032 DD 10/21/24 (a)	845,000	822,624
PPG INDUSTRIES INC	2.550% 06/15/2030 DD 05/19/20 (a)	547,255	555,836
PPL ELECTRIC UTILITIES CORP	4.125% 06/15/2044 DD 06/05/14	207,844	199,764
PPL ELECTRIC UTILITIES CORP	3.950% 06/01/2047 DD 05/11/17	857,819	797,607
PPL ELECTRIC UTILITIES CORP	5.250% 05/15/2053 DD 03/02/23 (a)	1,288,287	1,193,325
PNC BANK NA	3.100% 10/25/2027 DD 10/23/17	479,859	479,125
PRKCM 2024-AFC1 T AFC1 A2 144A	VAR RT 03/25/2059 DD 02/01/24	505,828	506,079
PACIFIC GAS AND ELECTRIC CO	6.400% 06/15/2033 DD 06/05/23	305,143	305,769
PACIFIC LIFECORP 144A	3.350% 09/15/2050 DD 09/15/20	287,492	266,028
PACIFIC LIFE INSURANCE CO 144A	VAR RT 10/24/2067 DD 10/24/17	508,019	503,181
PACIFICORP	6.350% 07/15/2038 DD 07/17/08	587,517	570,283
PACIFICORP	2.900% 06/15/2052 DD 07/09/21	655,839	607,685
PACIFICORP	5.350% 12/01/2053 DD 12/01/22	903,110	920,830
MASS GENERAL BRIGHAM INC	3.765% 07/01/2048 DD 12/28/17	561,857	515,693
PAYPAL HOLDINGS INC	2.300% 06/01/2030 DD 05/18/20	114,589	113,945
PAYPAL HOLDINGS INC	3.250% 06/01/2050 DD 05/18/20 (a)	504,818	471,224
PAYPAL HOLDINGS INC	5.250% 06/01/2062 DD 05/23/22	112,743	109,268
PAYPAL HOLDINGS INC	5.150% 06/01/2034 DD 05/28/24	2,235,398	2,236,095
PAYPAL HOLDINGS INC	5.500% 06/01/2054 DD 05/28/24 (a)	442,270	439,893
PEACEHEALTH OBLIGATED GROUP	1.375% 11/15/2025 DD 10/08/20	581,188	581,394
PEPSICO INC	3.450% 10/06/2046 DD 10/06/16	285,122	253,934
PEPSICO INC	3.625% 03/19/2050 DD 03/19/20	373,224	331,810
PEPSICO INC	1.625% 05/01/2030 DD 05/01/20	1,311,855	1,313,866
PEPSICO INC	4.650% 02/15/2053 DD 02/15/23	1,852,760	1,749,340
PEPSICO INC	4.800% 07/17/2034 DD 07/17/24 (a)	573,511	563,437
PEPSICO INC	5.250% 07/17/2054 DD 07/17/24 (a)	1,551,035	1,506,702
PFIZER INVESTMENT ENTERPRISES	4.650% 05/19/2030 DD 05/19/23 (a)	1,158,094	1,137,718
PFIZER INVESTMENT ENTERPRISES	4.750% 05/19/2033 DD 05/19/23 (a)	1,598,580	1,544,837
PFIZER INVESTMENT ENTERPRISES	5.110% 05/19/2043 DD 05/19/23	7,973,704	7,573,284
PFIZER INVESTMENT ENTERPRISES	5.300% 05/19/2053 DD 05/19/23 (a)	6,664,331	6,121,958
PFIZER INVESTMENT ENTERPRISES	5.340% 05/19/2063 DD 05/19/23	4,521,994	4,118,172
PFIZER INC	4.300% 06/15/2043 DD 06/03/13	660,664	613,958
PFIZER INC	4.400% 05/15/2044 DD 05/15/14	938,313	857,607
PFIZER INC	4.000% 12/15/2036 DD 11/21/16 (a)	2,925,773	2,764,487

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PFIZER INC	2.550% 05/28/2040 DD 05/28/20	733,978	693,209
PFIZER INC	2.700% 05/28/2050 DD 05/28/20 (a)	452,513	415,901
PHILIP MORRIS INTERNATIONAL IN	6.375% 05/16/2038 DD 05/16/08	1,082,577	1,060,226
PHILIP MORRIS INTERNATIONAL IN	3.875% 08/21/2042 DD 08/21/12	1,334,608	1,290,438
PHILIP MORRIS INTERNATIONAL IN	4.125% 03/04/2043 DD 03/04/13	3,266,996	3,143,405
PHILIP MORRIS INTERNATIONAL IN	4.875% 11/15/2043 DD 11/12/13	1,188,043	1,133,997
PHILIP MORRIS INTERNATIONAL IN	4.250% 11/10/2044 DD 11/10/14 (a)	3,592,907	3,433,496
PHILIP MORRIS INTERNATIONAL IN	0.875% 05/01/2026 DD 11/02/20	851,992	884,923
PHILIP MORRIS INTERNATIONAL IN	5.750% 11/17/2032 DD 11/17/22	689,496	676,454
PHILIP MORRIS INTERNATIONAL IN	5.500% 09/07/2030 DD 09/07/23	813,562	803,911
PHILIP MORRIS INTERNATIONAL IN	5.625% 09/07/2033 DD 09/07/23	301,155	304,809
PHILIP MORRIS INTERNATIONAL IN	4.750% 02/12/2027 DD 02/13/24	770,141	776,651
PHILIP MORRIS INTERNATIONAL IN	4.875% 02/13/2029 DD 02/13/24	1,000,607	1,008,647
PHILIP MORRIS INTERNATIONAL IN	5.125% 02/13/2031 DD 02/13/24	453,362	460,290
PHILIP MORRIS INTERNATIONAL IN	5.250% 02/13/2034 DD 02/13/24	2,684,810	2,719,035
PHILIP MORRIS INTERNATIONAL IN	4.750% 11/01/2031 DD 11/01/24	192,026	190,640
PHILLIPS EDISON GROCERY CENTER	2.625% 11/15/2031 DD 10/06/21 (a)	867,212	857,197
PHILLIPS 66	4.650% 11/15/2034 DD 11/17/14	943,670	932,510
PHILLIPS 66	3.300% 03/15/2052 DD 11/15/21	1,716,955	1,547,238
PHILLIPS 66 CO	4.950% 12/01/2027 DD 03/29/23	1,382,517	1,382,050
PHILLIPS 66 CO	5.250% 06/15/2031 DD 02/28/24 (a)	1,344,371	1,354,118
PIEDMONT NATURAL GAS CO INC	3.640% 11/01/2046 DD 07/28/16	280,345	272,939
PIEDMONT NATURAL GAS CO INC	5.050% 05/15/2052 DD 05/13/22	144,743	140,629
POTOMAC ELECTRIC POWER CO	6.500% 11/15/2037 DD 11/16/07	390,186	372,562
PRECISION CASTPARTS CORP	4.375% 06/15/2045 DD 06/10/15	1,750,160	1,705,980
PRESIDENT AND FELLOWS OF HARVA	4.875% 10/15/2040 DD 11/10/10	494,127	465,088
PRESIDENT AND FELLOWS OF HARVA	3.745% 11/15/2052 DD 04/19/22	207,878	184,265
PRICOA GLOBAL FUNDING I 144A	1.200% 09/01/2026 DD 08/31/21	2,043,240	2,128,883
PRINCIPAL LIFE GLOBAL FUN 144A	0.875% 01/12/2026 DD 01/12/21	918,032	961,180
PRINCIPAL LIFE GLOBAL FUN 144A	5.100% 01/25/2029 DD 01/25/24 (a)	638,886	641,395
PRINCIPAL LIFE GLOBAL FUN 144A	4.600% 08/19/2027 DD 08/19/24	1,119,126	1,116,673
PROCTER & GAMBLE CO/THE	5.550% 03/05/2037 DD 03/05/07	1,119,388	1,047,650
PROCTER & GAMBLE CO/THE	4.550% 01/29/2034 DD 01/29/24	720,009	711,261
PROLOGIS LP	3.000% 04/15/2050 DD 02/18/20	358,226	320,890
PROLOGIS LP	2.125% 10/15/2050 DD 08/20/20	87,269	84,018
PROLOGIS LP	2.875% 11/15/2029 DD 05/15/22	708,072	713,980
PROLOGIS LP	5.250% 06/15/2053 DD 03/30/23 (a)	495,803	443,968
PROLOGIS LP	5.125% 01/15/2034 DD 06/28/23 (a)	1,785,466	1,705,209
PROLOGIS LP	5.250% 03/15/2054 DD 01/25/24	113,694	107,433
PROLOGIS TARGETED US LOGI 144A	5.250% 04/01/2029 DD 03/07/24 (a)	714,245	726,121
PROLOGIS TARGETED US LOGI 144A	5.250% 01/15/2035 DD 08/15/24 (a)	458,631	446,974
PROTECTIVE LIFE GLOBAL FU 144A	1.618% 04/15/2026 DD 04/12/21	774,892	807,072
PROTECTIVE LIFE GLOBAL FU 144A	5.467% 12/08/2028 DD 12/08/23	236,144	233,770
PRUDENTIAL FINANCIAL INC	5.700% 12/14/2036 DD 12/14/06 (a)	529,839	503,181
PRUDENTIAL FINANCIAL INC	6.200% 11/15/2040 DD 11/18/10	456,897	447,402
PRUDENTIAL FINANCIAL INC	3.700% 03/13/2051 DD 09/13/19	3,159,369	2,899,160

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PUBLIC SERVICE CO OF COLORADO	4.100% 06/15/2048 DD 06/21/18	243,476	234,351
PUBLIC SERVICE CO OF COLORADO	4.050% 09/15/2049 DD 03/13/19	267,074	253,037
PUBLIC SERVICE CO OF COLORADO	4.500% 06/01/2052 DD 05/17/22	310,046	293,919
PUBLIC SERVICE CO OF NEW HAMPS	2.200% 06/15/2031 DD 06/15/21 (a)	567,241	567,837
PUBLIC SERVICE ELECTRIC AND GA	3.600% 12/01/2047 DD 12/06/17	1,288,784	1,185,132
PUBLIC SERVICE ELECTRIC AND GA	3.150% 01/01/2050 DD 01/09/20	1,026,994	940,244
PUBLIC SERVICE ELECTRIC AND GA	5.300% 08/01/2054 DD 08/05/24 (a)	457,879	438,587
PUBLIC SERVICE ENTERPRISE GROU	5.200% 04/01/2029 DD 03/27/24 (a)	3,744,563	3,789,750
PUBLIC STORAGE OPERATING CO	1.500% 11/09/2026 DD 11/09/21	170,180	170,242
PUBLIC STORAGE OPERATING CO	5.125% 01/15/2029 DD 07/26/23	1,011,209	992,044
PUBLIC STORAGE OPERATING CO	5.350% 08/01/2053 DD 07/26/23	2,192,500	1,999,620
PUGET SOUND ENERGY INC	4.223% 06/15/2048 DD 06/14/18	369,811	352,994
PUGET SOUND ENERGY INC	3.250% 09/15/2049 DD 08/30/19	444,388	418,206
PUGET SOUND ENERGY INC	5.685% 06/15/2054 DD 06/11/24	604,994	593,789
QUALCOMM INC	4.800% 05/20/2045 DD 05/20/15	564,912	515,611
QUALCOMM INC	2.150% 05/20/2030 DD 05/08/20 (a)	1,391,996	1,386,497
QUALCOMM INC	4.500% 05/20/2052 DD 05/09/22 (a)	359,572	327,483
QUALCOMM INC	6.000% 05/20/2053 DD 11/09/22 (a)	293,410	266,773
COOPERATIEVE RABOBANK UA 144A	VAR RT 06/24/2026 DD 06/24/20	735,993	737,153
COOPERATIEVE RABOBANK UA 144A	VAR RT 02/24/2027 DD 02/24/21	860,666	861,650
COOPERATIEVE RABOBANK UA 144A	VAR RT 04/06/2033 DD 04/06/22	554,551	548,194
REALTY INCOME CORP	4.850% 03/15/2030 DD 01/13/23 (a)	316,382	312,981
REGENCY CENTERS LP	4.650% 03/15/2049 DD 03/06/19	717,170	685,045
REGENCY CENTERS LP	5.250% 01/15/2034 DD 01/18/24	580,767	574,686
RELIANCE STANDARD LIFE GL 144A	2.750% 01/21/2027 DD 01/21/20	567,643	567,636
RELIANCE STANDARD LIFE GL 144A	1.512% 09/28/2026 DD 09/28/21	56,215	56,269
RIO TINTO FINANCE USA LTD	5.200% 11/02/2040 DD 11/02/10	2,833,895	2,657,913
RIO TINTO FINANCE USA LTD	2.750% 11/02/2051 DD 11/02/21	560,329	501,004
RIO TINTO FINANCE USA PLC	4.125% 08/21/2042 DD 08/21/12	383,577	355,950
RIO TINTO FINANCE USA PLC	5.125% 03/09/2053 DD 03/09/23 (a)	150,726	134,377
ROCHE HOLDINGS INC 144A	2.076% 12/13/2031 DD 12/13/21	614,612	605,601
ROCHE HOLDINGS INC 144A	2.607% 12/13/2051 DD 12/13/21	1,673,297	1,483,494
ROCHE HOLDINGS INC 144A	5.593% 11/13/2033 DD 11/13/23	3,132,557	3,003,334
ROCHE HOLDINGS INC 144A	4.985% 03/08/2034 DD 03/08/24	2,386,067	2,367,845
ROCHE HOLDINGS INC 144A	5.218% 03/08/2054 DD 03/08/24	256,105	248,752
ROCHE HOLDINGS INC 144A	4.592% 09/09/2034 DD 09/09/24 (a)	1,620,000	1,553,337
ROCHESTER GAS AND ELECTRI 144A	1.850% 12/01/2030 DD 11/23/20	267,451	274,459
ROCKEFELLER FOUNDATION/THE	2.492% 10/01/2050 DD 10/15/20	213,480	196,866
ROCKWELL AUTOMATION INC	2.800% 08/15/2061 DD 08/17/21	2,011,209	1,745,923
NATWEST GROUP PLC	VAR RT 05/18/2029 DD 05/18/18	1,954,340	1,980,340
ROYAL BANK OF CANADA	1.150% 07/14/2026 DD 07/14/21	436,822	436,885
SA GLOBAL SUKUK LTD 144A	1.602% 06/17/2026 DD 06/17/21 (a)	624,016	640,360
S&P GLOBAL INC	3.250% 12/01/2049 DD 11/26/19	185,753	179,621
S&P GLOBAL INC	1.250% 08/15/2030 DD 08/13/20	83,292	82,768
S&P GLOBAL INC	3.700% 03/01/2052 DD 03/01/23	655,555	590,636
SCE RECOVERY FUNDING LLC	4.697% 06/15/2042 DD 04/27/23	107,877	106,485

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SCE RECOVERY FUNDING LLC	5.112% 12/14/2049 DD 04/27/23	569,220	556,057
SALESFORCE INC	2.700% 07/15/2041 DD 07/12/21	349,646	353,139
SALESFORCE INC	2.900% 07/15/2051 DD 07/12/21	1,254,570	1,142,864
SALESFORCE INC	3.050% 07/15/2061 DD 07/12/21 (a)	1,485,144	1,308,433
SAN DIEGO GAS & ELECTRIC CO	3.750% 06/01/2047 DD 06/08/17	444,262	416,372
SAN DIEGO GAS & ELECTRIC CO	4.100% 06/15/2049 DD 05/31/19	592,407	564,790
SAN DIEGO GAS & ELECTRIC CO	3.320% 04/15/2050 DD 04/07/20	886,726	845,438
SAN DIEGO GAS & ELECTRIC CO	5.550% 04/15/2054 DD 03/22/24	99,814	97,069
SAUDI ARABIAN OIL CO 144A	5.750% 07/17/2054 DD 07/17/24	2,809,807	2,692,527
SAUDI ARABIAN OIL CO 144A	5.875% 07/17/2064 DD 07/17/24	196,250	186,516
SCHLUMBERGER HOLDINGS COR 144A	4.300% 05/01/2029 DD 02/04/19 (a)	2,348,371	2,315,576
SCHLUMBERGER INVESTMENT SA	4.850% 05/15/2033 DD 05/15/23	857,575	827,111
CHARLES SCHWAB CORP/THE	2.000% 03/20/2028 DD 03/18/21	762,442	760,097
CHARLES SCHWAB CORP/THE	VAR RT 05/19/2029 DD 05/19/23	4,172,509	4,178,251
CHARLES SCHWAB CORP/THE	VAR RT 05/19/2034 DD 05/19/23	438,707	437,869
CHARLES SCHWAB CORP/THE	VAR RT 11/17/2029 DD 11/17/23	262,162	260,540
SHELL INTERNATIONAL FINANCE BV	6.375% 12/15/2038 DD 12/11/08	4,562,602	4,320,160
SHELL INTERNATIONAL FINANCE BV	2.875% 11/26/2041 DD 11/26/21	215,876	201,643
SHELL INTERNATIONAL FINANCE BV	3.000% 11/26/2051 DD 11/26/21	256,402	228,251
SHELL FINANCE US INC	4.375% 05/11/2045 DD 05/11/24	1,357,089	1,234,723
SHELL FINANCE US INC	4.125% 05/11/2035 DD 05/11/24	760,422	720,340
SHELL FINANCE US INC	4.550% 08/12/2043 DD 08/12/24	524,747	485,446
SHELL FINANCE US INC	4.000% 05/10/2046 DD 05/10/24	1,091,500	1,031,770
SHELL FINANCE US INC	3.250% 04/06/2050 DD 10/06/24	3,039,279	2,772,399
SHELL FINANCE US INC	3.750% 09/12/2046 DD 09/12/24	6,237,240	5,684,447
SIEMENS FINANCIERINGSMAAT 144A	3.300% 09/15/2046 DD 09/15/16	2,865,799	2,701,084
SIERRA PACIFIC POWER CO	2.600% 05/01/2026 DD 04/15/16	291,672	292,044
SIERRA PACIFIC POWER CO	5.900% 03/15/2054 DD 03/15/24	216,297	210,372
SIMON PROPERTY GROUP LP	6.750% 02/01/2040 DD 01/25/10 (a)	1,276,571	1,252,198
SIMON PROPERTY GROUP LP	4.250% 11/30/2046 DD 11/23/16 (a)	722,989	702,285
SIMON PROPERTY GROUP LP	3.250% 09/13/2049 DD 09/13/19 (a)	1,343,853	1,252,099
SIMON PROPERTY GROUP LP	3.800% 07/15/2050 DD 07/09/20	1,184,620	1,105,814
SIMON PROPERTY GROUP LP	2.200% 02/01/2031 DD 01/21/21 (a)	838,585	850,650
SIMON PROPERTY GROUP LP	4.750% 09/26/2034 DD 09/26/24 (a)	1,156,950	1,103,500
DOMINION ENERGY SOUTH CAROLINA	5.100% 06/01/2065 DD 05/22/15	960,123	913,604
SOUTHERN CALIFORNIA EDISON CO	4.500% 09/01/2040 DD 08/30/10	1,373,444	1,343,094
SOUTHERN CALIFORNIA EDISON CO	4.050% 03/15/2042 DD 03/13/12	412,591	396,626
SOUTHERN CALIFORNIA EDISON CO	4.650% 10/01/2043 DD 10/02/13	672,908	650,693
SOUTHERN CALIFORNIA EDISON CO	3.600% 02/01/2045 DD 01/16/15	146,973	147,872
SOUTHERN CALIFORNIA EDISON CO	4.000% 04/01/2047 DD 03/24/17	612,992	581,697
SOUTHERN CALIFORNIA EDISON CO	3.700% 08/01/2025 DD 08/02/18	1,136,242	1,151,683
SOUTHERN CALIFORNIA EDISON CO	4.875% 03/01/2049 DD 03/15/19	458,115	437,575
SOUTHERN CALIFORNIA EDISON CO	3.650% 02/01/2050 DD 01/09/20	534,148	493,646
SOUTHERN CALIFORNIA EDISON CO	3.650% 06/01/2051 DD 06/14/21	189,908	184,280
SOUTHERN CALIFORNIA EDISON CO	3.450% 02/01/2052 DD 01/13/22	280,826	260,784
SOUTHERN CALIFORNIA EDISON CO	5.450% 06/01/2052 DD 05/23/22	228,753	216,398

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SOUTHERN CALIFORNIA EDISON CO	5.950% 11/01/2032 DD 11/08/22 (a)	381,384	370,347
SOUTHERN CALIFORNIA EDISON CO	5.875% 12/01/2053 DD 05/22/23 (a)	322,525	298,416
SOUTHERN CALIFORNIA GAS CO	5.125% 11/15/2040 DD 11/18/10	587,325	565,553
SOUTHERN CALIFORNIA GAS CO	3.750% 09/15/2042 DD 09/21/12	281,817	274,470
SOUTHERN CALIFORNIA GAS CO	4.300% 01/15/2049 DD 09/24/18	279,801	268,046
SOUTHERN CALIFORNIA GAS CO	2.550% 02/01/2030 DD 01/09/20 (a)	1,081,417	1,102,412
SOUTHWESTERN PUBLIC SERVICE CO	4.500% 08/15/2041 DD 08/10/11	354,759	344,299
SOUTHWESTERN PUBLIC SERVICE CO	3.700% 08/15/2047 DD 08/09/17	861,238	828,883
SOUTHWESTERN PUBLIC SERVICE CO	4.400% 11/15/2048 DD 11/05/18 (a)	453,488	438,178
STANDARD CHARTERED PLC 144A	VAR RT 01/11/2035 DD 01/11/24	1,023,040	1,019,000
STANDARD CHARTERED PLC 144A	VAR RT 05/14/2028 DD 05/14/24 (a)	850,000	860,812
STATE STREET CORP	VAR RT 03/30/2031 DD 09/30/20	4,907,406	5,017,126
STATE STREET CORP	VAR RT 02/07/2033 DD 02/07/22 (a)	1,216,763	1,227,239
STATE STREET CORP	VAR RT 11/21/2034 DD 11/21/23 (a)	180,475	177,035
EQUINOR ASA	5.100% 08/17/2040 DD 08/17/10	358,705	337,414
STRYKER CORP	4.250% 09/11/2029 DD 09/11/24	1,995,820	1,946,820
SUMITOMO MITSUI FINANCIAL GROU	0.948% 01/12/2026 DD 01/12/21	721,418	722,235
SUTTER HEALTH	1.321% 08/15/2025 DD 10/29/20	187,377	195,590
SUTTER HEALTH	5.164% 08/15/2033 DD 06/08/23	658,600	645,281
SUTTER HEALTH	5.547% 08/15/2053 DD 06/08/23 (a)	838,984	789,518
TSMC GLOBAL LTD 144A	1.375% 09/28/2030 DD 09/28/20 (a)	1,330,328	1,350,458
TSMC ARIZONA CORP	1.750% 10/25/2026 DD 10/25/21	1,702,606	1,752,894
TTX CO 144A	5.050% 11/15/2034 DD 11/08/24	1,434,082	1,416,216
TARGET CORP	2.950% 01/15/2052 DD 01/24/22 (a)	143,065	127,641
TARGET CORP	4.800% 01/15/2053 DD 01/24/23 (a)	2,133,710	1,922,036
TEACHERS INSURANCE & ANNU 144A	6.850% 12/16/2039 DD 12/16/09	74,888	72,115
TEACHERS INSURANCE & ANNU 144A	4.900% 09/15/2044 DD 09/18/14	1,217,580	1,152,976
TENCENT HOLDINGS LTD 144A	2.390% 06/03/2030 DD 06/03/20	796,792	816,405
TEXAS ELECTRIC MARKET STA 144A	4.265% 08/01/2036 DD 06/15/22	667,665	668,569
TEXAS ELECTRIC MARKET STA 144A	5.167% 02/01/2052 DD 06/15/22	127,504	124,237
TEXAS INSTRUMENTS INC	3.650% 08/16/2032 DD 08/16/22	203,936	201,827
TEXAS INSTRUMENTS INC	4.600% 02/15/2028 DD 11/18/22	271,026	270,486
TEXAS INSTRUMENTS INC	5.000% 03/14/2053 DD 03/14/23	767,794	688,110
TEXAS INSTRUMENTS INC	4.600% 02/08/2029 DD 02/08/24 (a)	324,656	324,097
TEXAS INSTRUMENTS INC	4.850% 02/08/2034 DD 02/08/24	719,662	708,293
TEXAS INSTRUMENTS INC	5.150% 02/08/2054 DD 02/08/24 (a)	262,880	248,604
TEXAS INSTRUMENTS INC	5.050% 05/18/2063 DD 05/18/23	1,972,900	1,738,581
THERMO FISHER SCIENTIFIC INC	5.300% 02/01/2044 DD 12/11/13 (a)	2,079,202	1,912,140
THERMO FISHER SCIENTIFIC INC	4.977% 08/10/2030 DD 08/10/23 (a)	527,595	519,362
3M CO	3.700% 04/15/2050 DD 03/27/20	1,482,080	1,471,260
TOLEDO EDISON CO/THE 144A	2.650% 05/01/2028 DD 05/06/21	160,529	159,988
TORONTO-DOMINION BANK/THE	2.800% 03/10/2027 DD 03/10/22	1,841,188	1,870,635
TORONTO-DOMINION BANK/THE	5.523% 07/17/2028 DD 07/17/23	607,429	599,605
TOTALENERGIES CAPITAL SA	3.883% 10/11/2028 DD 10/11/18 (a)	1,069,223	1,059,589
TOTALENERGIES CAPITAL INTERNAT	2.829% 01/10/2030 DD 07/10/19	743,847	737,084
TOTALENERGIES CAPITAL INTERNAT	2.986% 06/29/2041 DD 06/29/20	411,865	380,890

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TOTALENERGIES CAPITAL SA	5.488% 04/05/2054 DD 04/05/24	2,761,907	2,630,619
TOTALENERGIES CAPITAL SA	5.638% 04/05/2064 DD 04/05/24	195,000	186,828
TOTALENERGIES CAPITAL SA	4.724% 09/10/2034 DD 09/10/24 (a)	1,824,444	1,743,162
TOTALENERGIES CAPITAL SA	5.275% 09/10/2054 DD 09/10/24 (a)	258,459	240,765
TOTALENERGIES CAPITAL SA	5.425% 09/10/2064 DD 09/10/24	2,396,652	2,191,212
TOYOTA AUTO LOAN EXT 1A A 144A	5.160% 11/25/2036 DD 06/18/24	2,474,234	2,513,090
TOYOTA MOTOR CREDIT CORP	1.150% 08/13/2027 DD 08/14/20	192,280	192,282
TOYOTA MOTOR CREDIT CORP	5.100% 03/21/2031 DD 03/21/24	1,979,426	1,986,098
TRAVELERS COS INC/THE	6.250% 06/15/2037 DD 05/29/07	5,636,181	5,353,746
TRAVELERS COS INC/THE	5.350% 11/01/2040 DD 11/01/10	1,052,167	991,770
TRAVELERS COS INC/THE	4.100% 03/04/2049 DD 03/04/19	476,483	463,495
TRAVELERS COS INC/THE	2.550% 04/27/2050 DD 04/27/20	1,641,718	1,476,150
TRAVELERS COS INC/THE	3.050% 06/08/2051 DD 06/08/21	403,986	359,178
TRAVELERS COS INC/THE	5.450% 05/25/2053 DD 05/25/23	226,439	204,632
TRINITY HEALTH CORP	2.632% 12/01/2040 DD 01/20/21 (a)	1,804,857	1,744,425
TRITON CONTAINER INTERNATIONAL	3.250% 03/15/2032 DD 01/19/22	479,526	507,990
TUCSON ELECTRIC POWER CO	3.250% 05/01/2051 DD 05/11/21 (a)	891,578	850,369
TYCO ELECTRONICS GROUP SA	7.125% 10/01/2037 DD 04/01/08	1,660,449	1,606,907
UBS GROUP AG 144A	VAR RT 01/30/2027 DD 07/30/20	384,211	384,664
UBS GROUP AG 144A	VAR RT 02/11/2033 DD 01/11/22 (a)	451,124	459,278
UBS GROUP AG 144A	VAR RT 02/11/2043 DD 01/11/22	215,106	209,128
UBS GROUP AG 144A	VAR RT 05/12/2028 DD 05/12/22	758,288	765,118
UBS GROUP AG 144A	VAR RT 01/12/2034 DD 01/12/23	1,525,339	1,508,497
UBS GROUP AG 144A	VAR RT 02/08/2035 DD 01/08/24 (a)	2,342,629	2,349,871
UBS GROUP AG 144A	VAR RT 02/08/2030 DD 01/08/24	1,127,390	1,137,503
UBS AG/LONDON	4.500% 06/26/2048 DD 06/26/23	1,007,624	978,892
UBS AG/LONDON	1.250% 06/01/2026 DD 06/01/23	419,124	419,430
UNION ELECTRIC CO	4.000% 04/01/2048 DD 04/06/18	324,942	307,152
UNION ELECTRIC CO	2.950% 03/15/2030 DD 03/20/20	451,420	455,170
UNION ELECTRIC CO	3.900% 04/01/2052 DD 04/01/22 (a)	485,336	452,506
UNION ELECTRIC CO	5.200% 04/01/2034 DD 04/04/24	848,691	844,926
UNION PACIFIC CORP	3.875% 02/01/2055 DD 01/29/15	65,288	60,178
UNION PACIFIC CORP	3.600% 09/15/2037 DD 09/19/17	1,624,106	1,523,475
UNION PACIFIC CORP	3.799% 04/06/2071 DD 04/06/21	153,960	132,553
UNION PACIFIC CORP	3.375% 02/14/2042 DD 02/14/22	204,103	190,319
UNION PACIFIC CORP	3.500% 02/14/2053 DD 02/14/22	2,138,291	1,905,524
UNION PACIFIC CORP	3.850% 02/14/2072 DD 02/14/22	576,048	556,184
UNION PACIFIC CORP	4.950% 09/09/2052 DD 09/09/22	2,448,723	2,202,408
UNION PACIFIC CORP	5.150% 01/20/2063 DD 09/09/22	145,852	132,023
UNITED AIRLINES 2019-1 CLASS A	4.150% 02/25/2033 DD 02/11/19	197,609	204,626
UNITED AIRLINES 2020-1 CLASS A	5.875% 04/15/2029 DD 10/28/20	883,644	898,941
UNITED AIRLINES 2019-2 CLASS A	2.700% 11/01/2033 DD 09/13/19	89,740	89,864
UNITED AIRLINES 2023-1 CLASS A	5.800% 07/15/2037 DD 06/20/23	3,066,541	3,069,928
UNITED PARCEL SERVICE INC	6.200% 01/15/2038 DD 01/15/08	1,406,372	1,316,887
UNITED PARCEL SERVICE INC	3.625% 10/01/2042 DD 09/27/12	237,505	218,156
UNITED PARCEL SERVICE INC	3.050% 11/15/2027 DD 11/14/17 (a)	210,639	211,416

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
UNITED PARCEL SERVICE INC	5.200% 04/01/2040 DD 03/24/20	1,626,010	1,525,750
UNITED PARCEL SERVICE INC	4.450% 04/01/2030 DD 03/24/20	2,145,393	2,103,198
UNITED PARCEL SERVICE INC	4.875% 03/03/2033 DD 02/27/23 (a)	913,415	870,998
UNITED PARCEL SERVICE INC	5.500% 05/22/2054 DD 05/22/24	549,115	536,987
US BANCORP	2.375% 07/22/2026 DD 07/22/16	483,443	483,309
US BANCORP	VAR RT 10/21/2026 DD 10/21/22 (a)	2,606,754	2,607,353
US BANCORP	VAR RT 10/21/2033 DD 10/21/22 (a)	2,060,469	2,044,860
US BANCORP	VAR RT 02/01/2029 DD 02/01/23 (a)	1,023,618	1,029,735
US BANCORP	VAR RT 06/12/2029 DD 06/12/23	1,061,257	1,056,521
US BANCORP	VAR RT 06/12/2034 DD 06/12/23	562,181	555,873
US BANCORP	VAR RT 10/26/2027 DD 10/26/23	3,042,723	3,026,342
US BANCORP	VAR RT 01/23/2035 DD 01/23/24	760,000	766,939
UNITEDHEALTH GROUP INC	5.950% 02/15/2041 DD 02/17/11	299,690	281,969
UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	649,372	634,766
UNITEDHEALTH GROUP INC	4.750% 07/15/2045 DD 07/23/15	1,893,194	1,719,569
UNITEDHEALTH GROUP INC	4.250% 04/15/2047 DD 03/13/17	1,565,335	1,423,744
UNITEDHEALTH GROUP INC	2.950% 10/15/2027 DD 10/25/17 (a)	1,542,719	1,555,434
UNITEDHEALTH GROUP INC	3.750% 10/15/2047 DD 10/25/17	2,734,055	2,477,484
UNITEDHEALTH GROUP INC	3.850% 06/15/2028 DD 06/19/18	596,457	592,828
UNITEDHEALTH GROUP INC	4.250% 06/15/2048 DD 06/19/18	3,135,863	2,820,215
UNITEDHEALTH GROUP INC	4.450% 12/15/2048 DD 12/17/18	1,302,533	1,203,814
UNITEDHEALTH GROUP INC	3.500% 08/15/2039 DD 07/25/19	1,172,665	1,091,856
UNITEDHEALTH GROUP INC	3.700% 08/15/2049 DD 07/25/19	1,768,954	1,595,481
UNITEDHEALTH GROUP INC	3.875% 08/15/2059 DD 07/25/19	1,326,123	1,219,153
UNITEDHEALTH GROUP INC	2.750% 05/15/2040 DD 05/18/20	660,743	633,275
UNITEDHEALTH GROUP INC	2.900% 05/15/2050 DD 05/18/20	1,008,112	901,567
UNITEDHEALTH GROUP INC	3.250% 05/15/2051 DD 05/19/21	132,530	115,714
UNITEDHEALTH GROUP INC	4.200% 05/15/2032 DD 05/20/22 (a)	1,296,547	1,248,813
UNITEDHEALTH GROUP INC	4.750% 05/15/2052 DD 05/20/22	1,631,821	1,471,966
UNITEDHEALTH GROUP INC	4.950% 05/15/2062 DD 05/20/22	452,162	440,237
UNITEDHEALTH GROUP INC	5.875% 02/15/2053 DD 10/28/22	4,757,987	4,218,266
UNITEDHEALTH GROUP INC	4.900% 04/15/2031 DD 03/21/24	984,822	984,347
UNITEDHEALTH GROUP INC	5.000% 04/15/2034 DD 03/21/24	486,765	488,345
UNITEDHEALTH GROUP INC	5.375% 04/15/2054 DD 03/21/24	1,874,015	1,802,938
UNITEDHEALTH GROUP INC	5.500% 04/15/2064 DD 03/21/24	648,499	608,381
UNITEDHEALTH GROUP INC	5.150% 07/15/2034 DD 07/25/24	828,485	818,754
UNITEDHEALTH GROUP INC	5.500% 07/15/2044 DD 07/25/24	663,649	641,408
UNITEDHEALTH GROUP INC	5.625% 07/15/2054 DD 07/25/24	1,440,743	1,395,566
UNIVERSITY OF MIAMI	4.063% 04/01/2052 DD 04/07/22	40,589	39,975
UNIVERSITY OF SOUTHERN CALIFOR	5.250% 10/01/2111 DD 08/17/11	67,371	64,593
UNIVERSITY OF SOUTHERN CALIFOR	2.805% 10/01/2050 DD 02/12/20	143,454	130,948
UNIVERSITY OF SOUTHERN CALIFOR	4.976% 10/01/2053 DD 07/18/23	221,826	201,242
VERIZON MASTER TRUST 2 A 144A	4.830% 12/22/2031 DD 01/18/24	654,799	656,919
VZMT 2023-6 A 144A	5.350% 09/22/2031 DD 09/20/23	387,228	382,995
VINCI SA 144A	3.750% 04/10/2029 DD 04/10/19	1,082,402	1,075,884
VIRGINIA ELECTRIC AND POWER CO	6.000% 01/15/2036 DD 01/13/06	1,448,544	1,399,316

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
VIRGINIA ELECTRIC AND POWER CO	6.000% 05/15/2037 DD 05/17/07	1,881,097	1,815,100
VIRGINIA ELECTRIC AND POWER CO	6.350% 11/30/2037 DD 12/04/07	816,441	787,700
VIRGINIA ELECTRIC AND POWER CO	8.875% 11/15/2038 DD 11/06/08	554,271	545,131
VIRGINIA ELECTRIC AND POWER CO	4.650% 08/15/2043 DD 08/15/13	439,157	421,334
VIRGINIA ELECTRIC AND POWER CO	4.450% 02/15/2044 DD 02/07/14	2,718,827	2,594,086
VIRGINIA ELECTRIC AND POWER CO	3.800% 09/15/2047 DD 09/13/17	1,957,246	1,839,727
VIRGINIA ELECTRIC AND POWER CO	3.300% 12/01/2049 DD 12/05/19	586,149	542,880
VIRGINIA ELECTRIC AND POWER CO	2.450% 12/15/2050 DD 12/15/20	2,803,654	2,591,686
VIRGINIA ELECTRIC AND POWER CO	2.950% 11/15/2051 DD 11/22/21	1,029,608	966,689
VIRGINIA ELECTRIC AND POWER CO	4.625% 05/15/2052 DD 05/31/22	571,660	535,197
VIRGINIA ELECTRIC AND POWER CO	5.450% 04/01/2053 DD 03/30/23	463,330	428,904
VIRGINIA ELECTRIC AND POWER CO	5.000% 01/15/2034 DD 01/08/24	938,300	919,324
VIRGINIA ELECTRIC AND POWER CO	5.550% 08/15/2054 DD 08/12/24	89,609	87,129
VISA INC	4.150% 12/14/2035 DD 12/14/15	1,132,125	1,067,428
VISA INC	4.300% 12/14/2045 DD 12/14/15	747,332	727,923
VISA INC	3.650% 09/15/2047 DD 09/11/17	290,673	272,161
VISA INC	2.700% 04/15/2040 DD 04/02/20	204,459	193,310
VISA INC	2.050% 04/15/2030 DD 04/02/20 (a)	1,190,611	1,185,232
VOLKSWAGEN GROUP OF AMERI 144A	6.450% 11/16/2030 DD 11/16/23 (a)	1,756,844	1,708,427
WELLS FARGO BANK NA	5.850% 02/01/2037 DD 01/29/07	1,681,170	1,632,672
WELLS FARGO BANK NA	6.600% 01/15/2038 DD 12/07/07	5,706,466	5,585,459
WACHOVIA CORP	5.500% 08/01/2035 DD 08/01/05 (a)	1,012,656	999,670
WALMART INC	7.550% 02/15/2030 DD 02/15/00	2,358,652	2,279,020
WALMART INC	4.050% 06/29/2048 DD 06/27/18	416,480	411,325
WALMART INC	1.800% 09/22/2031 DD 09/22/21	1,214,977	1,197,737
WALMART INC	2.650% 09/22/2051 DD 09/22/21	369,341	328,340
WASHINGTON UNIVERSITY/THE	3.524% 04/15/2054 DD 04/07/22	105,432	101,067
WASHINGTON UNIVERSITY/THE	4.349% 04/15/2122 DD 04/07/22	119,471	116,135
WASTE MANAGEMENT INC	4.950% 07/03/2031 DD 07/03/24 (a)	998,900	1,006,166
WELLS FARGO & CO	5.375% 02/07/2035 DD 02/07/05	2,069,614	1,984,920
WELLS FARGO & CO	5.606% 01/15/2044 DD 11/26/13	1,195,790	1,168,455
WELLS FARGO & CO	5.375% 11/02/2043 DD 10/28/13	1,217,129	1,167,650
WELLS FARGO & CO	4.650% 11/04/2044 DD 11/04/14	623,385	596,691
WELLS FARGO & CO	4.400% 06/14/2046 DD 06/14/16	995,310	952,632
WELLS FARGO & CO	4.750% 12/07/2046 DD 12/08/16	6,117,373	5,871,940
WELLS FARGO BANK NA	5.950% 08/26/2036 DD 08/29/06	1,536,602	1,538,744
WELLS FARGO & CO	VAR RT 06/17/2027 DD 06/17/19	605,228	605,628
WELLS FARGO & CO	VAR RT 10/30/2030 DD 10/31/19	4,262,574	4,327,056
WELLS FARGO & CO	VAR RT 02/11/2031 DD 02/11/20	6,934,565	7,077,568
WELLS FARGO & CO	VAR RT 04/04/2031 DD 03/30/20	3,028,556	3,035,652
WELLS FARGO & CO	VAR RT 04/04/2051 DD 03/30/20	2,639,294	2,471,198
WELLS FARGO & CO	VAR RT 04/30/2026 DD 04/30/20	881,697	911,692
WELLS FARGO & CO	VAR RT 04/30/2041 DD 04/30/20	329,401	320,562
WELLS FARGO & CO	VAR RT 06/02/2028 DD 06/02/20	10,615,568	10,915,810
WELLS FARGO & CO	VAR RT 03/02/2033 DD 03/02/22	2,573,674	2,608,629
WELLS FARGO & CO	VAR RT 03/24/2028 DD 03/24/22	939,708	955,214

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
WELLS FARGO & CO	VAR RT 04/25/2026 DD 04/25/22	137,222	139,572
WELLS FARGO & CO	VAR RT 04/25/2053 DD 04/25/22	2,537,565	2,436,863
WELLS FARGO & CO	VAR RT 07/25/2029 DD 07/25/23	153,160	152,315
WELLS FARGO & CO	VAR RT 07/25/2034 DD 07/25/23	853,159	838,706
WELLS FARGO & CO	VAR RT 10/23/2029 DD 10/23/23	1,264,706	1,248,708
WELLS FARGO & CO	VAR RT 10/23/2034 DD 10/23/23	685,369	669,381
WELLS FARGO & CO	VAR RT 01/23/2030 DD 01/23/24 (a)	680,000	681,510
WELLS FARGO & CO	VAR RT 01/23/2035 DD 01/23/24	1,160,000	1,156,694
WELLS FARGO & CO	VAR RT 12/03/2035 DD 12/03/24 (a)	450,000	437,935
WESLEYAN UNIVERSITY	4.781% 07/01/2116 DD 05/31/16	134,782	129,821
WESTERN & SOUTHERN LIFE I 144A	3.750% 04/28/2061 DD 04/28/21 (a)	324,248	310,750
WESTPAC BANKING CORP	1.150% 06/03/2026 DD 06/03/21	171,593	171,736
WILLIS-KNIGHTON MEDICAL CENTER	4.813% 09/01/2048 DD 10/25/18	410,616	402,057
WILLIS-KNIGHTON MEDICAL CENTER	3.065% 03/01/2051 DD 02/10/21	51,460	49,928
WISCONSIN POWER AND LIGHT CO	6.375% 08/15/2037 DD 08/15/07	411,769	398,655
WISCONSIN PUBLIC SERVICE CORP	3.300% 09/01/2049 DD 08/14/19	404,368	381,662
WISCONSIN PUBLIC SERVICE CORP	2.850% 12/01/2051 DD 11/18/21 (a)	2,014,977	1,893,137
WYETH LLC	5.950% 04/01/2037 DD 03/27/07	2,255,565	2,140,774
XCEL ENERGY INC	5.500% 03/15/2034 DD 02/29/24 (a)	2,192,366	2,191,970
GLENCORE FINANCE CANADA L 144A	6.000% 11/15/2041 DD 11/10/11	152,746	148,667
GLENCORE FINANCE CANADA L 144A	VAR RT 10/25/2042 DD 10/25/12	847,515	822,569
APPLE INC	3.850% 05/04/2043	2,680,081	2,488,421
AMERICA MOVIL SAB DE CV	3.625% 04/22/2029	945,268	940,303
AAON INC	Shares of Common Stock	1,094,164	1,631,751
ADVANCED FLOWER CAPITAL INC	Shares of Common Stock	258,645	179,095
AT&T INC	Shares of Common Stock	2,153,813	2,648,537
ABEONA THERAPEUTICS INC	Shares of Common Stock	959,637	649,462
ACI WORLDWIDE INC	Shares of Common Stock	904,169	1,533,837
ADOBE INC	Shares of Common Stock	2,998,111	2,272,759
ADVANCE AUTO PARTS INC	Shares of Common Stock (a)	1,565,163	1,186,695
ARQ INC	Shares of Common Stock	233,021	591,936
ADVANCED ENERGY INDUSTRIES INC	Shares of Common Stock	2,911,432	3,090,790
AGILENT TECHNOLOGIES INC	Shares of Common Stock	1,019,711	1,034,418
AIR TRANSPORT SERVICES GROUP I	Shares of Common Stock (a)	1,179,078	1,471,671
AKAMAI TECHNOLOGIES INC	Shares of Common Stock	5,275,275	4,591,200
ALBANY INTERNATIONAL CORP	Shares of Common Stock	2,661,074	2,166,627
ALIBABA GROUP HOLDING LTD ADR	Shares of Common Stock	802,500	879,866
ALIGHT INC	Shares of Common Stock	2,099,071	1,702,881
ALLSTATE CORP/THE	Shares of Common Stock	553,257	731,060
ALPHABET INC	Shares of Common Stock	6,936,065	9,302,391
ALPHATEC HOLDINGS INC	Shares of Common Stock (a)	748,178	1,369,601
ALPINE INCOME PROPERTY TRUST I	Shares of Common Stock	479,314	475,913
AMALGAMATED FINANCIAL CORP	Shares of Common Stock	1,097,536	1,363,568
AMERICAN INTERNATIONAL GROUP I	Shares of Common Stock	1,010,075	1,054,799
AMERICAN PUBLIC EDUCATION INC	Shares of Common Stock (a)	212,475	316,432
LOGILITY SUPPLY CHAIN SOLUTION	Shares of Common Stock	367,250	360,100

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AMES NATIONAL CORP	Shares of Common Stock	198,035	152,470
AMETEK INC	Shares of Common Stock	3,589,709	3,892,534
AMGEN INC	Shares of Common Stock	585,250	519,716
AMPLIFY ENERGY CORP	Shares of Common Stock (a)	1,355,537	1,364,700
ANALOG DEVICES INC	Shares of Common Stock	2,657,130	2,843,140
ANGEL OAK MORTGAGE REIT INC	Shares of Common Stock	255,754	229,216
ANIXA BIOSCIENCES INC	Shares of Common Stock	214,758	128,412
ANNOVIS BIO INC	Shares of Common Stock (a)	342,397	92,099
ANTERO RESOURCES CORP	Shares of Common Stock	1,301,070	1,996,378
APPLIED MATERIALS INC	Shares of Common Stock	672,119	626,451
ARALEZ PHARMACEUTICALS INC	Shares of Common Stock	150	-
ARCHROCK INC	Shares of Common Stock	2,163,146	3,496,149
ARGAN INC	Shares of Common Stock	628,156	1,839,762
ARMSTRONG WORLD INDUSTRIES INC	Shares of Common Stock	1,307,656	1,879,689
ARTESIAN RESOURCES CORP	Shares of Common Stock	953,745	763,623
ASBURY AUTOMOTIVE GROUP INC	Shares of Common Stock (a)	960,927	1,052,563
ASCENDIS PHARMA A/S ADR	Shares of Common Stock	641,337	701,016
ASSURANT INC	Shares of Common Stock	1,855,520	2,225,377
ASTRONICS CORP	Shares of Common Stock	230,211	231,420
ASURE SOFTWARE INC	Shares of Common Stock (a)	1,063,574	1,051,285
ATKORE INC	Shares of Common Stock	4,180,000	2,180,131
ATLANTIC UNION BANKSHARES CORP	Shares of Common Stock (a)	497,719	522,100
ATLANTICUS HOLDINGS CORP	Shares of Common Stock (a)	243,621	351,414
ATRICURE INC	Shares of Common Stock	1,487,130	1,323,217
AUDIOEYE INC	Shares of Common Stock	465,052	424,480
AUTODESK INC	Shares of Common Stock	410,070	532,026
AUTOLUS THERAPEUTICS PLC ADR	Shares of Common Stock	473,802	214,289
AUTOZONE INC	Shares of Common Stock	5,546,133	6,868,290
AVIDXCHANGE HOLDINGS INC	Shares of Common Stock	1,578,858	1,317,626
AXCELLA HEALTH INC	Shares of Common Stock	487	-
AXON ENTERPRISE INC	Shares of Common Stock	521,956	1,069,776
BCB BANCORP INC	Shares of Common Stock	395,780	364,672
BRT APARTMENTS CORP	Shares of Common Stock	237,952	230,784
BALDWIN INSURANCE GROUP INC/TH	Shares of Common Stock (a)	989,453	1,508,113
BGSF INC	Shares of Common Stock	108,100	60,260
BANCOLOMBIA SA ADR	Shares of Common Stock	444,196	454,878
BANK OF AMERICA CORP	Shares of Common Stock	3,301,659	3,492,838
BASSETT FURNITURE INDUSTRIES I	Shares of Common Stock	387,776	323,069
BAXTER INTERNATIONAL INC	Shares of Common Stock	1,986,616	1,539,240
BAYCOM CORP	Shares of Common Stock	198,072	225,456
BECTON DICKINSON & CO	Shares of Common Stock	3,304,136	3,089,743
BELLRING BRANDS INC	Shares of Common Stock	401,897	513,065
BERKSHIRE HATHAWAY INC	Shares of Common Stock	4,156,773	4,967,949
BEST BUY CO INC	Shares of Common Stock	848,513	762,762
BIO-RAD LABORATORIES INC	Shares of Common Stock	2,146,856	2,221,713
BIOMARIN PHARMACEUTICAL INC	Shares of Common Stock	837,576	613,721

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
BIO-TECHNE CORP	Shares of Common Stock	1,983,012	1,851,171
BIONTECH SE ADR	Shares of Common Stock	702,263	758,223
BLACK DIAMOND THERAPEUTICS INC	Shares of Common Stock (a)	519,455	261,551
BLUEBIRD BIO INC	Shares of Common Stock (a)	69,138	20,892
BLUELINX HOLDINGS INC	Shares of Common Stock	1,251,094	1,163,398
BRADY CORP	Shares of Common Stock	672,491	857,915
BRISTOL-MYERS SQUIBB CO	Shares of Common Stock	1,505,872	1,688,316
BROWN-FORMAN CORP	Shares of Common Stock (a)	1,817,547	1,302,714
BUILD-A-BEAR WORKSHOP INC	Shares of Common Stock (a)	1,200,193	2,403,518
BYRNA TECHNOLOGIES INC	Shares of Common Stock (a)	1,179,329	2,794,570
CECO ENVIRONMENTAL CORP	Shares of Common Stock (a)	412,901	615,483
CME GROUP INC	Shares of Common Stock	4,656,037	5,122,065
CPI CORP	Shares of Common Stock	54	-
CRA INTERNATIONAL INC	Shares of Common Stock	812,547	1,538,784
CPI CARD GROUP INC	Shares of Common Stock	197,465	307,568
CSP INC	Shares of Common Stock	448,543	353,540
CSX CORP	Shares of Common Stock	880,607	787,420
CABOT CORP	Shares of Common Stock	1,526,046	1,668,782
CACI INTERNATIONAL INC	Shares of Common Stock	1,994,496	2,449,816
CACTUS INC	Shares of Common Stock (a)	1,742,270	2,239,623
CALIX INC	Shares of Common Stock	1,642,757	1,354,001
CANNAE HOLDINGS INC	Shares of Common Stock	2,791,198	2,841,271
CAPITAL ONE FINANCIAL CORP	Shares of Common Stock	1,261,072	1,381,267
SONIDA SENIOR LIVING INC	Shares of Common Stock	60,085	143,558
CARDIFF ONCOLOGY INC	Shares of Common Stock (a)	503,277	832,846
CARISMA THERAPEUTICS INC	Shares of Common Stock	5,362	767
CARRIER GLOBAL CORP	Shares of Common Stock	2,450,817	2,911,972
CASELLA WASTE SYSTEMS INC	Shares of Common Stock	798,909	847,326
CELSIUS HOLDINGS INC	Shares of Common Stock (a)	1,931,913	1,378,741
CENTENE CORP	Shares of Common Stock	858,607	718,842
CHAMPIONS ONCOLOGY INC	Shares of Common Stock	147,525	224,963
CHEFS' WAREHOUSE INC/THE	Shares of Common Stock	777,450	786,407
CHIMERIX INC	Shares of Common Stock	366,508	1,324,453
CHOICEONE FINANCIAL SERVICES I	Shares of Common Stock (a)	251,691	292,248
NIAGEN BIOSCIENCE INC	Shares of Common Stock	73,159	271,404
CIRRUS LOGIC INC	Shares of Common Stock	1,929,093	2,309,161
CISCO SYSTEMS INC	Shares of Common Stock	3,164,376	3,784,893
CIVISTA BANCSHARES INC	Shares of Common Stock	151,208	172,528
CLOROX CO/THE	Shares of Common Stock	1,354,605	1,542,895
CO-DIAGNOSTICS INC	Shares of Common Stock	178,167	100,470
COGNIZANT TECHNOLOGY SOLUTIONS	Shares of Common Stock	2,188,651	2,258,322
ENOVIS CORP	Shares of Common Stock	2,184,557	2,108,039
COLGATE-PALMOLIVE CO	Shares of Common Stock	1,518,594	1,705,381
COLLINS & AIKMAN CORP COM NEW	Shares of Common Stock (a)	10,254	10,254
COMMERCIAL VEHICLE GROUP INC	Shares of Common Stock	852,556	301,618
CIA CERVECERIAS UNIDAS SA ADR	Shares of Common Stock	662,509	655,225

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
CONFLUENT INC	Shares of Common Stock	4,428,184	4,713,077
CONNECTONE BANCORP INC	Shares of Common Stock	1,280,160	1,245,823
CONSTELLATION ENERGY CORP	Shares of Common Stock	1,039,112	1,329,956
CONSTRUCTION PARTNERS INC	Shares of Common Stock (a)	2,529,644	5,141,826
CONSUMER PORTFOLIO SERVICES IN	Shares of Common Stock	706,498	818,844
COOPER COS INC/THE	Shares of Common Stock	1,688,019	1,646,466
COOPER-STANDARD HOLDINGS INC	Shares of Common Stock (a)	653,111	611,556
COPART INC	Shares of Common Stock	1,475,482	1,592,286
CORECIVIC INC	Shares of Common Stock	3,788,295	5,595,550
COUPANG INC	Shares of Common Stock	1,012,809	1,363,661
CRINETICS PHARMACEUTICALS INC	Shares of Common Stock	562,733	808,672
CROWN HOLDINGS INC	Shares of Common Stock	598,066	545,258
CTO REALTY GROWTH INC	Shares of Common Stock (a)	212,537	219,569
CULLEN/FROST BANKERS INC	Shares of Common Stock	1,974,845	2,429,925
CUMBERLAND PHARMACEUTICALS INC	Shares of Common Stock	128,743	170,268
CURTISS-WRIGHT CORP	Shares of Common Stock	1,573,343	2,506,092
CYTOMX THERAPEUTICS INC	Shares of Common Stock	364,204	242,019
DLH HOLDINGS CORP	Shares of Common Stock	207,034	105,554
DAKTRONICS INC	Shares of Common Stock	1,073,568	2,134,476
DANAHER CORP	Shares of Common Stock	3,002,769	2,925,385
DARLING INGREDIENTS INC	Shares of Common Stock	2,773,781	1,948,899
DATA I/O CORP	Shares of Common Stock	341,263	321,531
DATADOG INC	Shares of Common Stock	738,215	871,629
DAVE INC	Shares of Common Stock	458,179	460,676
DELEK US HOLDINGS INC	Shares of Common Stock (a)	2,426,092	1,690,771
DELL TECHNOLOGIES INC	Shares of Common Stock	790,878	703,655
DENALI THERAPEUTICS INC	Shares of Common Stock	577,596	548,528
DENNY'S CORP	Shares of Common Stock	2,162,911	1,202,722
DESCARTES SYSTEMS GROUP INC/TH	Shares of Common Stock	924,240	1,249,032
DEXCOM INC	Shares of Common Stock	2,464,847	1,602,062
DIAMONDBACK ENERGY INC	Shares of Common Stock	1,197,033	1,117,812
DIGI INTERNATIONAL INC	Shares of Common Stock	1,723,501	2,001,438
DIODES INC	Shares of Common Stock	821,131	628,911
WALT DISNEY CO/THE	Shares of Common Stock	1,569,617	1,689,180
DOLBY LABORATORIES INC	Shares of Common Stock	1,496,132	1,424,544
DOMINION ENERGY INC	Shares of Common Stock	760,821	766,482
DOMINO'S PIZZA INC	Shares of Common Stock	1,263,345	1,259,280
DUOLINGO INC	Shares of Common Stock (a)	766,486	1,316,050
DUTCH BROS INC	Shares of Common Stock	1,661,948	2,381,719
ELF BEAUTY INC	Shares of Common Stock (a)	2,362,475	2,264,169
EQT CORP	Shares of Common Stock	5,178,965	6,211,985
EAGLE BANCORP MONTANA INC	Shares of Common Stock	129,320	125,553
EASTGROUP PROPERTIES INC	Shares of Common Stock	2,122,273	1,855,746
EDWARDS LIFESCIENCES CORP	Shares of Common Stock	2,845,494	2,812,474
EGAIN CORP	Shares of Common Stock	743,702	556,214
EIGER BIOPHARMACEUTICALS INC	Shares of Common Stock	756	-

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
ELECTROMED INC	Shares of Common Stock	529,182	730,181
EMBECTA CORP	Shares of Common Stock	1,909,269	2,084,762
EMCORE CORP	Shares of Common Stock	67,022	41,118
ENERSYS	Shares of Common Stock	2,588,816	2,370,090
ENTEGRIS INC	Shares of Common Stock	2,935,452	2,337,024
EPAM SYSTEMS INC	Shares of Common Stock	1,073,156	848,299
EPLUS INC	Shares of Common Stock	1,361,750	1,278,272
ESCALADE INC	Shares of Common Stock	163,332	116,096
ESAB CORP	Shares of Common Stock	989,535	1,061,109
ESQUIRE FINANCIAL HOLDINGS INC	Shares of Common Stock (a)	324,740	516,750
ETON PHARMACEUTICALS INC	Shares of Common Stock (a)	315,491	959,440
EVERTEC INC	Shares of Common Stock	2,346,026	1,978,707
EVERSPIN TECHNOLOGIES INC	Shares of Common Stock (a)	437,355	309,148
EVOLUTION PETROLEUM CORP	Shares of Common Stock	699,780	629,922
EVOLENT HEALTH INC	Shares of Common Stock	2,469,211	884,453
EXACT SCIENCES CORP	Shares of Common Stock (a)	1,588,988	1,396,322
EXPRESS INC	Shares of Common Stock	24,131	1
EZCORP INC	Shares of Common Stock (a)	400,292	559,676
FLYWIRE CORP	Shares of Common Stock	977,731	848,039
FB FINANCIAL CORP	Shares of Common Stock	2,277,587	2,944,003
FS KKR CAPITAL CORP	Shares of Common Stock (a)	1,460,486	1,588,470
FS BANCORP INC	Shares of Common Stock	867,821	964,089
FACTSET RESEARCH SYSTEMS INC	Shares of Common Stock	4,267,253	4,289,381
FASTENAL CO	Shares of Common Stock	380,331	366,741
FEDEX CORP	Shares of Common Stock	1,263,837	1,392,302
FIDELITY D&D BANCORP INC	Shares of Common Stock	667,345	561,200
FIRST FINANCIAL NORTHWEST INC	Shares of Common Stock (a)	575,596	926,590
FIRST HORIZON CORP	Shares of Common Stock	1,288,535	1,619,659
FIRST UNITED CORP	Shares of Common Stock	260,961	374,181
FIRSTCASH HOLDINGS INC	Shares of Common Stock	2,079,345	1,992,021
FLEXSTEEL INDUSTRIES INC	Shares of Common Stock	212,399	264,092
FLUOR CORP	Shares of Common Stock	1,658,480	2,067,297
FLYI INC COM	Shares of Common Stock	9,637	9,637
FOMENTO ECONOMICO MEXICANO SAB ADR	Shares of Common Stock	1,721,272	1,128,895
FONAR CORP	Shares of Common Stock	428,364	331,566
FORMFACTOR INC	Shares of Common Stock	2,945,356	3,017,300
FORTIVE CORP	Shares of Common Stock	2,599,139	2,647,500
FORUM ENERGY TECHNOLOGIES INC	Shares of Common Stock	430,320	300,661
FOUR CORNERS PROPERTY TRUST IN	Shares of Common Stock	1,748,777	1,852,549
FRANKLIN ELECTRIC CO INC	Shares of Common Stock	2,686,580	2,708,818
FREEPORT-MCMORAN INC	Shares of Common Stock	1,427,961	1,243,274
FRESHPET INC	Shares of Common Stock (a)	3,129,433	5,342,328
FUTUREFUEL CORP	Shares of Common Stock	1,058,217	957,860
GEO GROUP INC/THE	Shares of Common Stock	1,571,563	4,060,234
GT BIOPHARMA INC	Shares of Common Stock	21,359	8,516
GXO LOGISTICS INC	Shares of Common Stock	2,327,852	2,365,922

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
GAIA INC	Shares of Common Stock	9,639	16,029
ARTHUR J GALLAGHER & CO	Shares of Common Stock	787,080	993,475
GAMESQUARE HOLDINGS INC	Shares of Common Stock	777	466
GE VERNOVA INC	Shares of Common Stock	625,217	1,190,069
GENCOR INDUSTRIES INC	Shares of Common Stock	661,740	723,650
GENERAL MOTORS CO	Shares of Common Stock	770,979	1,080,156
GENWORTH FINANCIAL INC	Shares of Common Stock	3,184,142	3,331,909
GILEAD SCIENCES INC	Shares of Common Stock	1,015,579	1,072,139
GLOBE LIFE INC	Shares of Common Stock	429,984	608,119
GOLDMAN SACHS GROUP INC/THE	Shares of Common Stock	2,120,999	2,843,058
GRACO INC	Shares of Common Stock	3,917,863	3,831,571
GRAIL INC	Shares of Common Stock (a)	259,344	313,625
WW GRAINGER INC	Shares of Common Stock	480,304	527,025
GRUPO AEROPORTUARIO DEL SUREST ADR	Shares of Common Stock	2,295,306	2,009,514
GUARDANT HEALTH INC	Shares of Common Stock	965,822	1,313,742
HDFC BANK LTD ADR	Shares of Common Stock	8,448,465	8,064,305
HACKETT GROUP INC/THE	Shares of Common Stock	1,740,402	2,348,052
HAMILTON BEACH BRANDS HOLDING	Shares of Common Stock	218,990	121,513
HARVARD BIOSCIENCE INC	Shares of Common Stock	653,957	257,916
HEALTHPEAK PROPERTIES INC	Shares of Common Stock	460,735	472,919
HERITAGE INSURANCE HOLDINGS IN	Shares of Common Stock	249,189	242,242
HESS CORP	Shares of Common Stock	1,207,815	1,133,378
HEXCEL CORP	Shares of Common Stock	2,302,201	2,009,033
HILTON WORLDWIDE HOLDINGS INC	Shares of Common Stock (a)	2,008,633	2,391,026
HOLOGIC INC	Shares of Common Stock	913,038	807,408
HOME BANCORP INC	Shares of Common Stock	245,338	269,866
HONEST CO INC/THE	Shares of Common Stock	702,500	1,365,626
HONEYWELL INTERNATIONAL INC	Shares of Common Stock	1,363,927	1,345,627
HORACE MANN EDUCATORS CORP	Shares of Common Stock	685,654	822,575
HORMEL FOODS CORP	Shares of Common Stock	1,702,073	1,681,432
HOVNANIAN ENTERPRISES INC	Shares of Common Stock (a)	1,293,202	1,112,044
HOWARD HUGHES HOLDINGS INC	Shares of Common Stock	1,524,206	1,479,556
HOWMET AEROSPACE INC	Shares of Common Stock	663,847	1,286,519
HUB GROUP INC	Shares of Common Stock	1,392,374	1,436,614
HUBBELL INC	Shares of Common Stock	2,116,381	2,412,388
HUBSPOT INC	Shares of Common Stock	2,308,227	2,770,358
HUDSON TECHNOLOGIES INC	Shares of Common Stock	318,247	214,607
HYPERFINE INC	Shares of Common Stock	186,245	146,335
IRHYTHM TECHNOLOGIES INC	Shares of Common Stock	2,173,003	2,050,195
ICICI BANK LTD ADR	Shares of Common Stock	4,439,821	5,237,116
IDEX CORP	Shares of Common Stock	2,419,272	2,406,835
ILLUMINA INC	Shares of Common Stock	853,875	871,134
IMMUNIC INC	Shares of Common Stock	27,030	18,020
INDEPENDENT BANK CORP/MI	Shares of Common Stock	1,474,871	1,975,558
INFOSYS LTD ADR	Shares of Common Stock	761,431	904,112
INFUSYSTEM HOLDINGS INC	Shares of Common Stock	365,211	292,793

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
INGLES MARKETS INC	Shares of Common Stock	2,913,233	2,259,202
INSMED INC	Shares of Common Stock	1,138,449	2,536,253
INSPIRE MEDICAL SYSTEMS INC	Shares of Common Stock	3,025,870	3,267,137
INSPERITY INC	Shares of Common Stock	4,233,489	3,416,641
INOGEN INC	Shares of Common Stock	445,401	421,453
INMUNE BIO INC	Shares of Common Stock (a)	279,811	116,050
INOTIV INC	Shares of Common Stock (a)	950,210	472,374
INTEL CORP	Shares of Common Stock	548,932	480,418
CORECARD CORP	Shares of Common Stock (a)	319,473	524,370
INTERPARFUMS INC	Shares of Common Stock	2,653,096	2,422,809
INTERNATIONAL BUSINESS MACHINE	Shares of Common Stock	894,716	1,194,776
INTERNATIONAL PAPER CO	Shares of Common Stock (a)	1,309,890	1,690,271
INTEST CORP	Shares of Common Stock	897,464	566,854
INVESTORS TITLE CO	Shares of Common Stock	178,354	260,436
IRADIMED CORP	Shares of Common Stock	1,363,576	1,579,875
IQIYI INC ADR	Shares of Common Stock	2,080,399	1,252,534
IRIDEX CORP	Shares of Common Stock	84,609	50,585
ITAU UNIBANCO HOLDING SA ADR	Shares of Common Stock	1,608,349	1,150,095
J JILL INC	Shares of Common Stock	214,538	240,294
JPMORGAN CHASE & CO	Shares of Common Stock	2,132,684	2,970,007
JACK IN THE BOX INC	Shares of Common Stock	2,501,153	1,446,990
JAKKS PACIFIC INC	Shares of Common Stock	767,605	709,380
JANUS INTERNATIONAL GROUP INC	Shares of Common Stock (a)	1,682,514	1,238,402
JD.COM INC ADR	Shares of Common Stock	621,797	747,139
JOHNSON & JOHNSON	Shares of Common Stock	3,112,602	2,868,827
JOURNAL REGISTER CO COM	Shares of Common Stock (a)	7	7
OPENLANE INC	Shares of Common Stock	2,374,641	2,776,767
KBR INC	Shares of Common Stock	567,825	556,244
KARYOPHARM THERAPEUTICS INC	Shares of Common Stock	134,179	104,861
KASPI.KZ JSC ADR	Shares of Common Stock (a)	1,259,333	1,031,865
KELLY SERVICES INC	Shares of Common Stock	688,878	444,170
KENVUE INC	Shares of Common Stock	2,014,328	2,057,564
KEROS THERAPEUTICS INC	Shares of Common Stock	152,321	60,645
KEY TRONIC CORP	Shares of Common Stock	117,569	113,487
KEYSIGHT TECHNOLOGIES INC	Shares of Common Stock (a)	1,550,557	1,574,174
KIMBALL ELECTRONICS INC	Shares of Common Stock	2,333,574	1,621,812
KINGSTONE COS INC	Shares of Common Stock	455,277	414,687
KINSALE CAPITAL GROUP INC	Shares of Common Stock (a)	1,223,635	1,534,928
KLAVIYO INC	Shares of Common Stock (a)	2,289,311	3,666,525
LCNB CORP	Shares of Common Stock	253,897	243,593
LGI HOMES INC	Shares of Common Stock	2,308,151	2,125,932
LSI INDUSTRIES INC	Shares of Common Stock	363,757	501,716
L3HARRIS TECHNOLOGIES INC	Shares of Common Stock	1,279,981	1,228,876
LABCORP HOLDINGS INC	Shares of Common Stock	1,149,146	1,225,486
LAMB WESTON HOLDINGS INC	Shares of Common Stock	1,618,488	1,189,574
LANTERN PHARMA INC	Shares of Common Stock	113,334	84,471

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
LARIMAR THERAPEUTICS INC	Shares of Common Stock (a)	50,414	42,880
LAS VEGAS SANDS CORP	Shares of Common Stock (a)	1,854,587	1,927,798
LIFEWAY FOODS INC	Shares of Common Stock	739,182	1,165,600
LIFEMD INC	Shares of Common Stock (a)	900,294	537,570
LIGHTNING EMOTORS INC	Shares of Common Stock	10,033	4
LINCOLN ELECTRIC HOLDINGS INC	Shares of Common Stock	1,188,898	1,106,073
LITTELFUSE INC	Shares of Common Stock	1,952,118	1,719,302
LOWE'S COS INC	Shares of Common Stock	3,450,415	3,826,387
LUNA INNOVATIONS INC	Shares of Common Stock	239,167	77,684
MSA SAFETY INC	Shares of Common Stock	1,126,472	1,077,505
MSC INDUSTRIAL DIRECT CO INC	Shares of Common Stock (a)	1,191,931	879,176
MSCI INC	Shares of Common Stock	3,738,114	3,930,066
MVB FINANCIAL CORP	Shares of Common Stock	169,200	155,250
MANITEX INTERNATIONAL INC	Shares of Common Stock	377,568	250,560
MARATHON PETROLEUM CORP	Shares of Common Stock	1,462,800	1,270,566
MARCUS CORP/THE	Shares of Common Stock	1,210,019	1,921,455
MASTERCARD INC	Shares of Common Stock	4,887,805	6,034,492
MCCORMICK & CO INC/MD	Shares of Common Stock	1,859,767	2,073,728
MCGRATH RENTCORP	Shares of Common Stock	4,976,586	4,707,510
MEDICINOVA INC	Shares of Common Stock	137,220	192,108
MERCADOLIBRE INC	Shares of Common Stock	5,717,238	6,089,276
MERIDIAN CORP	Shares of Common Stock	221,288	218,263
MERITAGE HOMES CORP	Shares of Common Stock	1,861,850	1,644,028
MERRIMACK PHARMACEUTICALS INC	Shares of Common Stock (a)	186,880	-
METLIFE INC	Shares of Common Stock	1,369,447	1,356,506
METROPOLITAN BANK HOLDING CORP	Shares of Common Stock	1,557,445	1,937,128
METTLER-TOLEDO INTERNATIONAL I	Shares of Common Stock	3,665,938	3,696,737
MICROSOFT CORP	Shares of Common Stock	8,664,234	9,655,722
MICRON TECHNOLOGY INC	Shares of Common Stock	580,926	496,376
MIDWESTONE FINANCIAL GROUP INC	Shares of Common Stock	139,932	151,424
MONGODB INC	Shares of Common Stock	2,671,118	1,815,918
MONOLITHIC POWER SYSTEMS INC	Shares of Common Stock	1,098,188	1,030,150
MONSTER BEVERAGE CORP	Shares of Common Stock	1,234,874	1,229,904
MONTROSE ENVIRONMENTAL GROUP I	Shares of Common Stock (a)	673,478	301,716
MOODY'S CORP	Shares of Common Stock	5,944,323	7,204,691
MOOG INC	Shares of Common Stock	2,041,543	2,775,641
MURPHY USA INC	Shares of Common Stock	3,273,221	4,606,065
NCR VOYIX CORP	Shares of Common Stock (a)	1,088,564	890,936
NCS MULTISTAGE HOLDINGS INC	Shares of Common Stock	70,289	105,657
NVE CORP	Shares of Common Stock	370,974	385,164
NOV INC	Shares of Common Stock	2,389,369	1,720,157
NATERA INC	Shares of Common Stock	1,064,865	2,530,109
NATIONAL BANKSHARES INC	Shares of Common Stock	116,460	103,356
NATURAL GROCERS BY VITAMIN COT	Shares of Common Stock	274,947	278,040
NETEASE INC ADR	Shares of Common Stock	1,272,552	1,212,275
IDAHO STRATEGIC RESOURCES INC	Shares of Common Stock (a)	738,006	467,721

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
NEWMONT CORP	Shares of Common Stock	1,547,274	1,442,126
NIKE INC	Shares of Common Stock	2,517,312	1,830,306
NORDSON CORP	Shares of Common Stock (a)	2,269,491	1,837,127
NORTHEAST BANK	Shares of Common Stock	949,268	1,577,756
NORTHRIM BANCORP INC	Shares of Common Stock	543,495	740,430
NORTHWEST PIPE CO	Shares of Common Stock	308,198	491,528
NORTHWESTERN ENERGY GROUP INC	Shares of Common Stock	2,400,227	2,521,441
DNOW INC	Shares of Common Stock	496,301	591,708
NUTANIX INC	Shares of Common Stock	1,597,387	1,983,762
OCA INC COM	Shares of Common Stock	23,804	23,804
OP BANCORP	Shares of Common Stock	137,844	197,316
OCEANEERING INTERNATIONAL INC	Shares of Common Stock	1,306,619	1,588,924
ONITY GROUP INC	Shares of Common Stock	258,384	257,964
OIL-DRI CORP OF AMERICA	Shares of Common Stock	593,658	775,614
OKTA INC	Shares of Common Stock	3,014,649	2,624,040
OLD NATIONAL BANCORP/IN	Shares of Common Stock (a)	241,738	323,383
OLLIE'S BARGAIN OUTLET HOLDING	Shares of Common Stock	1,139,564	1,647,706
OLYMPIC STEEL INC	Shares of Common Stock	1,249,838	759,552
OMNICOM GROUP INC	Shares of Common Stock (a)	1,225,970	1,122,220
ONTO INNOVATION INC	Shares of Common Stock	1,021,716	927,019
OOMA INC	Shares of Common Stock	150,220	196,840
ORACLE CORP	Shares of Common Stock	2,715,771	4,292,480
OPTIMIZERX CORP	Shares of Common Stock	637,654	216,562
OPTINOSE INC	Shares of Common Stock	211,689	73,079
ORCHIDS PAPER PRODUCTS CO	Shares of Common Stock	16	-
ORRSTOWN FINANCIAL SERVICES IN	Shares of Common Stock	412,472	522,791
OTIS WORLDWIDE CORP	Shares of Common Stock	2,569,936	2,660,130
OTONOMY INC	Shares of Common Stock	277	-
OVID THERAPEUTICS INC	Shares of Common Stock	168,342	48,830
OXFORD INDUSTRIES INC	Shares of Common Stock	2,423,525	2,010,702
PHX MINERALS INC	Shares of Common Stock	92,092	114,400
PAMT CORP	Shares of Common Stock	745,379	587,551
PBF ENERGY INC	Shares of Common Stock	1,596,208	950,490
PCB BANCORP	Shares of Common Stock	477,706	524,621
PNC FINANCIAL SERVICES GROUP I	Shares of Common Stock	1,211,615	1,127,015
TXNM ENERGY INC	Shares of Common Stock	1,974,499	2,384,106
P10 INC	Shares of Common Stock	1,450,289	2,107,749
PACIFIC BIOSCIENCES OF CALIFOR	Shares of Common Stock (a)	1,573,128	423,916
PALO ALTO NETWORKS INC	Shares of Common Stock	1,120,544	1,382,896
PALOMAR HOLDINGS INC	Shares of Common Stock	864,524	1,644,775
PAPA JOHN'S INTERNATIONAL INC	Shares of Common Stock (a)	4,977,250	3,695,027
PARK AEROSPACE CORP	Shares of Common Stock	2,122,548	2,115,328
PATTERSON COS INC	Shares of Common Stock	872,590	946,507
PEBBLEBROOK HOTEL TRUST	Shares of Common Stock	1,405,169	1,191,492
PENN ENTERTAINMENT INC	Shares of Common Stock	2,212,572	1,834,024
PENUMBRA INC	Shares of Common Stock	2,194,250	2,351,052

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
PEPSICO INC	Shares of Common Stock	3,950,001	3,554,098
TELKOM INDONESIA PERSERO TBK P ADR	Shares of Common Stock	1,123,136	717,220
PETCO HEALTH & WELLNESS CO INC	Shares of Common Stock (a)	489,646	486,141
PHILIP MORRIS INTERNATIONAL IN	Shares of Common Stock	1,522,581	1,841,114
PHILLIPS 66	Shares of Common Stock	2,663,243	2,196,343
PDD HOLDINGS INC ADR	Shares of Common Stock	4,321,427	2,900,874
PLANET FITNESS INC	Shares of Common Stock	3,100,568	4,264,757
PLAYAGS INC	Shares of Common Stock	620,111	848,147
PRICESMART INC	Shares of Common Stock	1,682,369	1,626,985
PRO-DEX INC	Shares of Common Stock	72,533	193,545
PROCORE TECHNOLOGIES INC	Shares of Common Stock	1,118,701	1,071,499
PROCEPT BIOROBOTICS CORP	Shares of Common Stock (a)	311,319	537,632
PRIVIA HEALTH GROUP INC	Shares of Common Stock	1,857,439	1,576,766
PROGYNY INC	Shares of Common Stock	1,847,434	2,231,236
PROPHASE LABS INC	Shares of Common Stock	161,793	27,097
PROTARA THERAPEUTICS INC	Shares of Common Stock	26,775	75,398
PROVIDENT BANCORP INC	Shares of Common Stock	154,071	174,420
PROVIDENT FINANCIAL HOLDINGS I	Shares of Common Stock	164,561	207,626
PUMA BIOTECHNOLOGY INC	Shares of Common Stock	856,890	490,440
PURE CYCLE CORP	Shares of Common Stock	183,225	221,900
PURE STORAGE INC	Shares of Common Stock	1,319,420	2,272,910
PYXIS ONCOLOGY INC	Shares of Common Stock (a)	906,709	247,572
RADIAN GROUP INC	Shares of Common Stock	1,243,010	1,381,025
RAMBUS INC	Shares of Common Stock	2,220,787	1,720,012
RAMACO RESOURCES INC	Shares of Common Stock (a)	192,332	145,690
RAMACO RESOURCES INC	Shares of Common Stock (a)	1,146,581	692,345
RAYMOND JAMES FINANCIAL INC	Shares of Common Stock	1,567,579	2,183,784
RAYONIER ADVANCED MATERIALS IN	Shares of Common Stock	365,432	744,398
RED VIOLET INC	Shares of Common Stock (a)	160,759	291,410
REDDIT INC	Shares of Common Stock	890,551	3,049,954
REGIONAL MANAGEMENT CORP	Shares of Common Stock	627,251	849,840
REPLIGEN CORP	Shares of Common Stock (a)	3,476,002	3,561,939
REPAY HOLDINGS CORP	Shares of Common Stock (a)	1,739,928	1,579,807
RING ENERGY INC	Shares of Common Stock (a)	600,206	559,096
ROCKWELL AUTOMATION INC	Shares of Common Stock	2,552,923	2,486,372
ROOT INC/OH	Shares of Common Stock	459,414	464,576
RYANAIR HOLDINGS PLC ADR	Shares of Common Stock (a)	3,635,927	2,971,094
RYAN SPECIALTY HOLDINGS INC	Shares of Common Stock (a)	968,586	1,433,655
S&T BANCORP INC	Shares of Common Stock	1,779,843	1,999,212
SM ENERGY CO	Shares of Common Stock (a)	2,435,759	2,438,275
SANDRIDGE ENERGY INC	Shares of Common Stock	1,097,176	937,034
SANMINA CORP	Shares of Common Stock	2,115,108	3,115,637
SAREPTA THERAPEUTICS INC	Shares of Common Stock	1,570,568	1,870,905
SCYNEXIS INC	Shares of Common Stock	70,825	38,430
SEA LTD ADR	Shares of Common Stock	591,057	1,548,423
UNITED PARKS & RESORTS INC	Shares of Common Stock (a)	2,757,547	3,003,468

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
SENSUS HEALTHCARE INC	Shares of Common Stock (a)	291,153	853,720
SERA PROGNOSTICS INC	Shares of Common Stock (a)	438,334	596,662
SHATTUCK LABS INC	Shares of Common Stock	828,294	127,534
SHERWIN-WILLIAMS CO/THE	Shares of Common Stock (a)	3,377,565	3,681,102
SHOPIFY INC	Shares of Common Stock	1,114,048	1,520,625
SHORE BANCSHARES INC	Shares of Common Stock	475,950	529,390
SIERRA BANCORP	Shares of Common Stock	527,670	676,728
SITEONE LANDSCAPE SUPPLY INC	Shares of Common Stock (a)	2,350,755	1,948,615
SKECHERS USA INC	Shares of Common Stock	1,126,582	1,133,330
SMARTFINANCIAL INC	Shares of Common Stock	190,944	241,644
J M SMUCKER CO/THE	Shares of Common Stock	1,696,981	1,475,608
SOUTHERN MISSOURI BANCORP INC	Shares of Common Stock	292,043	313,814
SOUTHWEST GAS HOLDINGS INC	Shares of Common Stock	1,917,731	2,140,533
STEELCASE INC	Shares of Common Stock	1,534,939	1,341,936
SUMMIT MATERIALS INC	Shares of Common Stock	1,678,906	2,212,030
SUNRISE REALTY TRUST INC	Shares of Common Stock (a)	61,699	100,897
SUPERIOR INDUSTRIES INTERNATIO	Shares of Common Stock	118,112	75,296
ASCENT INDUSTRIES CO	Shares of Common Stock	117,397	137,290
SYNOPSYS INC	Shares of Common Stock	1,624,442	1,553,152
TJX COS INC/THE	Shares of Common Stock	3,069,557	3,953,024
TACTILE SYSTEMS TECHNOLOGY INC	Shares of Common Stock	1,025,632	1,235,758
TALEN ENERGY CORP	Shares of Common Stock	1,449,036	3,924,010
TECHTARGET INC	Shares of Common Stock	4,155,265	1,226,144
TELEDYNE TECHNOLOGIES INC	Shares of Common Stock	1,815,895	1,921,034
TENAYA THERAPEUTICS INC	Shares of Common Stock	213,516	94,237
TENARIS SA ADR	Shares of Common Stock	1,644,530	1,787,883
TENCENT MUSIC ENTERTAINMENT GR ADR	Shares of Common Stock	4,138,157	5,050,103
TERRITORIAL BANCORP INC	Shares of Common Stock	50,175	43,785
REALREAL INC/THE	Shares of Common Stock	600,743	739,961
3M CO	Shares of Common Stock	577,618	824,111
TOAST INC	Shares of Common Stock	589,975	1,188,270
TORCH OFFSHORE INC COM	Shares of Common Stock	16,728	16,728
TORO CO/THE	Shares of Common Stock	1,510,332	1,265,580
TOWNSQUARE MEDIA INC	Shares of Common Stock	391,776	337,239
TRADEWEB MARKETS INC	Shares of Common Stock	954,240	1,374,660
TRANSMEDICS GROUP INC	Shares of Common Stock (a)	866,730	684,665
TRAVELZOO	Shares of Common Stock	616,305	1,290,167
TRIMAS CORP	Shares of Common Stock	1,547,283	1,502,080
TRIUMPH FINANCIAL INC	Shares of Common Stock	1,693,963	1,920,022
TRIPADVISOR INC	Shares of Common Stock	2,098,586	1,489,850
TWIST BIOSCIENCE CORP	Shares of Common Stock (a)	1,009,927	1,273,232
US BANCORP	Shares of Common Stock	1,081,316	1,150,264
ULTA BEAUTY INC	Shares of Common Stock	2,575,677	2,522,594
ULTRALIFE CORP	Shares of Common Stock	81,124	88,618
ULTRAGENYX PHARMACEUTICAL INC	Shares of Common Stock	961,804	846,154
UNIFIRST CORP/MA	Shares of Common Stock	3,976,280	3,719,326

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
UNITED FIRE GROUP INC	Shares of Common Stock	848,984	1,200,476
UNITED MICROELECTRONICS CORP ADR	Shares of Common Stock	1,116,360	891,129
UNITEDHEALTH GROUP INC	Shares of Common Stock	7,821,645	7,552,996
UNIVERSAL INSURANCE HOLDINGS I	Shares of Common Stock	1,488,906	1,901,718
UNIVERSAL STAINLESS & ALLOY PR	Shares of Common Stock (a)	683,207	682,465
UTAH MEDICAL PRODUCTS INC	Shares of Common Stock (a)	1,149,613	965,079
VEEVA SYSTEMS INC	Shares of Common Stock	2,065,866	2,228,650
VERALTO CORP	Shares of Common Stock	2,106,507	2,245,691
PURSUIT ATTRACTIONS AND HOSPIT	Shares of Common Stock	2,326,012	2,726,039
VIAVI SOLUTIONS INC	Shares of Common Stock	2,305,189	2,533,767
VITAL FARMS INC	Shares of Common Stock (a)	343,344	824,770
VONTIER CORP	Shares of Common Stock	2,466,278	2,641,777
VOYA FINANCIAL INC	Shares of Common Stock	1,766,373	1,653,572
VROOM INC	Shares of Common Stock (a)	397,498	42,848
WSFS FINANCIAL CORP	Shares of Common Stock	2,406,410	2,783,640
WARBY PARKER INC	Shares of Common Stock (a)	1,841,120	2,955,920
WARRIOR MET COAL INC	Shares of Common Stock	1,342,885	1,235,641
WATERS CORP	Shares of Common Stock	1,613,227	1,817,802
WELLMAN INC COM	Shares of Common Stock	1	1
WESBANCO INC	Shares of Common Stock	1,822,911	1,890,899
WEST PHARMACEUTICAL SERVICES I	Shares of Common Stock	1,489,102	1,474,020
WESTERN NEW ENGLAND BANCORP IN	Shares of Common Stock	225,900	230,920
WESTMORELAND COAL CO	Shares of Common Stock	153	-
WET SEAL INC/THE	Shares of Common Stock	96	-
WINGSTOP INC	Shares of Common Stock	868,993	795,760
WINTRUST FINANCIAL CORP	Shares of Common Stock	1,532,356	2,210,609
WORKDAY INC	Shares of Common Stock	2,599,726	2,580,300
XBIOTECH INC	Shares of Common Stock	185,980	183,655
XOMA ROYALTY CORP	Shares of Common Stock (a)	669,164	950,574
XYLEM INC/NY	Shares of Common Stock	2,085,529	2,053,554
XENON PHARMACEUTICALS INC	Shares of Common Stock	841,148	715,870
YELP INC	Shares of Common Stock	1,531,986	1,329,190
ZEDGE INC	Shares of Common Stock	181,867	208,179
ZTO EXPRESS CAYMAN INC ADR	Shares of Common Stock	1,109,320	1,033,765
ZSCALER INC	Shares of Common Stock	2,463,936	2,182,961
ZURN ELKAY WATER SOLUTIONS COR	Shares of Common Stock (a)	743,544	943,019
ZYNEX INC	Shares of Common Stock (a)	1,015,710	747,093
SAP SE	Shares of Common Stock	2,441,343	3,877,092
RATIONAL AG	Shares of Common Stock	1,186,871	1,310,595
DEUTSCHE BOERSE AG	Shares of Common Stock	2,544,725	2,844,606
SCOUT24 SE	Shares of Common Stock	2,664,306	3,299,869
AMADEUS IT GROUP SA	Shares of Common Stock	2,084,547	2,058,252
LVMH MOET HENNESSY LOUIS VUITT	Shares of Common Stock	1,709,970	1,510,248
NEXANS SA	Shares of Common Stock	610,441	752,380
DANONE SA	Shares of Common Stock	2,349,303	2,443,929
EDENRED SE	Shares of Common Stock	2,495,065	1,443,766

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
DASSAULT SYSTEMES SE	Shares of Common Stock	2,132,873	1,514,151
SARTORIUS STEDIM BIOTECH	Shares of Common Stock	953,796	706,758
DINO POLSKA SA	Shares of Common Stock	2,882,121	2,321,474
ALLEGRO.EU SA	Shares of Common Stock	3,276,158	2,556,512
OPAP SA	Shares of Common Stock	1,235,899	1,172,415
JUMBO SA	Shares of Common Stock	495,663	467,414
EUROBANK ERGASIAS SERVICES AND	Shares of Common Stock	981,090	1,021,515
TECHNOPROBE SPA	Shares of Common Stock	765,886	477,106
FINECOBANK BANCA FINECO SPA	Shares of Common Stock	1,933,379	2,231,568
OTP BANK NYRT	Shares of Common Stock	1,514,179	1,764,957
HEINEKEN HOLDING NV	Shares of Common Stock	1,293,665	916,946
ASML HOLDING NV	Shares of Common Stock	2,036,973	1,901,057
EXOR NV	Shares of Common Stock	1,392,194	1,276,924
IMCD NV	Shares of Common Stock	2,177,036	1,858,765
ADYEN NV	Shares of Common Stock	1,909,191	2,182,916
ROCHE HOLDING AG	Shares of Common Stock	1,861,073	1,627,024
NESTLE SA	Shares of Common Stock	1,800,978	1,284,424
CIE FINANCIERE RICHEMONT SA	Shares of Common Stock	3,057,184	3,380,661
ANADOLU EFES BIRACILIK VE MALT	Shares of Common Stock	665,254	739,118
COCA-COLA ICECEK AS	Shares of Common Stock	1,086,977	883,828
CRH PLC	Shares of Common Stock	2,827,124	3,795,921
PRUDENTIAL PLC	Shares of Common Stock	1,493,956	1,065,410
RIO TINTO PLC	Shares of Common Stock	2,876,375	2,331,372
UNILEVER PLC	Shares of Common Stock	1,799,765	1,963,154
EXPERIAN PLC	Shares of Common Stock	1,956,596	2,061,908
COCA-COLA HBC AG	Shares of Common Stock	588,270	684,996
B&M EUROPEAN VALUE RETAIL SA	Shares of Common Stock	1,284,732	867,801
OXFORD NANOPORE TECHNOLOGIES P	Shares of Common Stock	416,126	252,907
KINGSPAN GROUP PLC	Shares of Common Stock	2,673,378	2,247,547
CONSTELLIUM SE	Shares of Common Stock	758,839	390,445
ADVANTECH CO LTD	Shares of Common Stock	2,559,667	2,231,923
DELTA ELECTRONICS INC	Shares of Common Stock	1,389,225	1,785,844
ECLAT TEXTILE CO LTD	Shares of Common Stock	1,678,611	1,428,358
SINBON ELECTRONICS CO LTD	Shares of Common Stock	1,959,386	1,630,283
MEDIATEK INC	Shares of Common Stock	887,598	1,156,791
HON HAI PRECISION INDUSTRY CO	Shares of Common Stock	1,960,360	2,093,428
PRESIDENT CHAIN STORE CORP	Shares of Common Stock	2,125,055	1,941,344
TAIWAN SEMICONDUCTOR MANUFACTU	Shares of Common Stock	17,698,167	26,142,162
ALCHIP TECHNOLOGIES LTD	Shares of Common Stock	937,345	878,815
AIRTAC INTERNATIONAL GROUP	Shares of Common Stock	6,003,587	5,007,183
ASPEED TECHNOLOGY INC	Shares of Common Stock	3,747,892	3,509,128
VOLTRONIC POWER TECHNOLOGY COR	Shares of Common Stock	1,002,916	1,021,214
SILERGY CORP	Shares of Common Stock	3,828,546	2,892,297
KASIKORNBANK PCL	Shares of Common Stock	1,213,170	1,591,650
BUMRUNGRAD HOSPITAL PCL	Shares of Common Stock	1,152,944	997,061
CP ALL PCL	Shares of Common Stock	512,422	508,358

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
ASMPT LTD HK/00522	Shares of Common Stock	528,702	531,284
ENN ENERGY HOLDINGS LTD HK/02688	Shares of Common Stock	2,259,065	2,205,708
CHINA RESOURCES GAS GROUP LTD HK/01193	Shares of Common Stock	1,633,000	1,971,765
TECHTRONIC INDUSTRIES CO LTD HK/00669	Shares of Common Stock	2,147,521	2,377,809
PING AN INSURANCE GROUP CO OF HK/02318	Shares of Common Stock	3,399,844	4,452,082
LI NING CO LTD HK/02331	Shares of Common Stock	937,923	799,909
BAIDU INC HK/09888	Shares of Common Stock	330,820	236,880
SHENZHOU INTERNATIONAL GROUP H HK/02313	Shares of Common Stock	1,186,146	919,470
ANTA SPORTS PRODUCTS LTD HK/02020	Shares of Common Stock	1,389,695	1,429,811
BOSIDENG INTERNATIONAL HOLDING HK/03998	Shares of Common Stock	524,452	463,525
AIA GROUP LTD HK/01299	Shares of Common Stock	9,779,884	8,263,919
GREENTOWN SERVICE GROUP CO LTD HK/02869	Shares of Common Stock	334,606	442,693
MEITUAN HK/03690	Shares of Common Stock	1,187,248	2,199,703
ALIBABA GROUP HOLDING LTD HK/09988	Shares of Common Stock	4,858,936	5,319,735
BUDWEISER BREWING CO APAC LTD HK/01876	Shares of Common Stock	451,788	232,665
JD.COM INC HK/09618	Shares of Common Stock	2,198,171	2,766,186
HAIER SMART HOME CO LTD HK/06690	Shares of Common Stock	382,003	480,049
NETEASE INC HK/09999	Shares of Common Stock	1,142,412	1,126,663
TENCENT HOLDINGS LTD HK/00700	Shares of Common Stock	13,550,952	19,083,080
TRIP.COM GROUP LTD HK/09961	Shares of Common Stock	1,697,369	3,176,900
MIDEA GROUP CO LTD HK/00300	Shares of Common Stock	1,798,204	1,672,848
FANUC CORP	Shares of Common Stock	861,875	778,363
KEYENCE CORP	Shares of Common Stock	1,189,701	1,110,340
NINTENDO CO LTD	Shares of Common Stock	1,320,632	1,491,341
NIDEC CORP	Shares of Common Stock	690,768	621,284
OLYMPUS CORP	Shares of Common Stock	1,375,311	1,238,343
SMC CORP	Shares of Common Stock	1,504,667	1,107,814
SHIMANO INC	Shares of Common Stock	1,177,089	1,034,385
SONY GROUP CORP	Shares of Common Stock	2,661,236	3,044,019
NIHON M&A CENTER HOLDINGS INC	Shares of Common Stock	1,457,156	1,161,181
MONOTARO CO LTD	Shares of Common Stock	944,579	1,470,654
MONEY FORWARD INC	Shares of Common Stock	1,085,119	909,885
RECRUIT HOLDINGS CO LTD	Shares of Common Stock	1,099,716	1,843,790
COWAY CO LTD	Shares of Common Stock	493,877	505,335
LEENO INDUSTRIAL INC	Shares of Common Stock	3,054,150	2,601,696
HYUNDAI MOBIS CO LTD	Shares of Common Stock	1,858,608	1,622,560
SK HYNIX INC	Shares of Common Stock	876,932	940,170
NAVER CORP	Shares of Common Stock	3,684,799	2,863,086
SAMSUNG ELECTRONICS CO LTD	Shares of Common Stock	7,172,668	4,320,183
HANSOL CHEMICAL CO LTD	Shares of Common Stock	2,115,072	790,681
ORION CORP/REPUBLIC OF KOREA	Shares of Common Stock	794,264	781,834
BANK RAKYAT INDONESIA PERSERO	Shares of Common Stock	2,492,021	1,751,087
BANK CENTRAL ASIA TBK PT	Shares of Common Stock	1,973,464	1,941,723
KALBE FARMA TBK PT	Shares of Common Stock	1,788,240	1,445,045
ASTRA INTERNATIONAL TBK PT	Shares of Common Stock	931,078	772,460
SUMBER ALFARIA TRIJAYA TBK PT	Shares of Common Stock	1,831,239	1,704,933

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
SARANA MENARA NUSANTARA TBK PT	Shares of Common Stock	1,017,974	644,296
TELKOM INDONESIA PERSERO TBK P	Shares of Common Stock	512,650	343,940
AVIA AVIAN TBK PT	Shares of Common Stock	595,550	472,709
THAI BEVERAGE PCL	Shares of Common Stock	579,974	577,547
CAPITALAND INDIA TRUST	Shares of Common Stock	2,079,004	1,886,835
CTOS DIGITAL BHD	Shares of Common Stock	1,669,365	1,437,182
SM PRIME HOLDINGS INC	Shares of Common Stock	1,058,941	792,913
UNIVERSAL ROBINA CORP	Shares of Common Stock	514,424	416,354
SM INVESTMENTS CORP	Shares of Common Stock	2,700,641	2,665,373
ABU DHABI ISLAMIC BANK PJSC	Shares of Common Stock	744,327	860,820
SALIK CO PJSC	Shares of Common Stock	904,329	1,417,808
ABU DHABI PORTS CO PJSC	Shares of Common Stock	1,185,912	1,139,479
SAUDI AWWAL BANK	Shares of Common Stock	1,682,835	1,562,431
AON PLC	Shares of Common Stock	1,979,379	2,193,749
ASSURED GUARANTY LTD	Shares of Common Stock	2,048,913	2,331,529
AXIS CAPITAL HOLDINGS LTD	Shares of Common Stock	2,623,043	4,198,195
CLARIVATE PLC	Shares of Common Stock (a)	319,028	246,085
CONSOLIDATED WATER CO LTD	Shares of Common Stock (a)	927,177	737,736
CREDICORP LTD	Shares of Common Stock	1,488,112	1,816,518
CRH PLC	Shares of Common Stock	1,650,370	1,839,853
DOLE PLC	Shares of Common Stock	2,443,772	2,253,435
ENDO INTERNATIONAL PLC	Shares of Common Stock	1	-
EVEREST GROUP LTD	Shares of Common Stock	3,133,982	3,189,648
GATES INDUSTRIAL CORP PLC	Shares of Common Stock	808,801	899,094
GENIUS SPORTS LTD	Shares of Common Stock (a)	773,013	1,081,968
HELEN OF TROY LTD	Shares of Common Stock	1,747,548	1,467,690
JOHNSON CONTROLS INTERNATIONAL	Shares of Common Stock	1,244,393	1,591,939
LINDE PLC	Shares of Common Stock	3,421,214	3,487,521
LUXFER HOLDINGS PLC	Shares of Common Stock	1,326,594	1,722,238
MANCHESTER UNITED PLC	Shares of Common Stock (a)	1,631,219	1,480,146
MEDTRONIC PLC	Shares of Common Stock	1,966,199	1,883,810
NOMAD FOODS LTD	Shares of Common Stock	2,121,102	1,938,459
NVENT ELECTRIC PLC	Shares of Common Stock	943,219	886,080
RENAISSANCERE HOLDINGS LTD	Shares of Common Stock	543,182	592,914
STERIS PLC	Shares of Common Stock	1,221,847	1,151,136
TE CONNECTIVITY PLC	Shares of Common Stock	827,706	795,199
LIBERTY LATIN AMERICA LTD	Shares of Common Stock	143,137	123,085
LIBERTY LATIN AMERICA LTD	Shares of Common Stock	562,813	487,609
WHITE MOUNTAINS INSURANCE GROU	Shares of Common Stock (a)	4,676,066	6,043,301
FPT CORP	Shares of Common Stock	480,398	583,926
MOBILE WORLD INVESTMENT CORP	Shares of Common Stock	1,883,065	1,863,272
ALCON AG	Shares of Common Stock (a)	1,535,192	1,517,409
KOMERCNI BANKA AS	Shares of Common Stock	753,808	787,461
CLICKS GROUP LTD	Shares of Common Stock	2,321,606	2,551,929
DISCOVERY LTD	Shares of Common Stock	2,450,438	3,210,752
REMGRO LTD	Shares of Common Stock	1,276,515	1,186,905

Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
ANGLO AMERICAN PLATINUM LTD	Shares of Common Stock	494,623	391,843
STANDARD BANK GROUP LTD	Shares of Common Stock	1,232,259	1,272,611
SANLAM LTD	Shares of Common Stock	1,578,207	1,821,271
NASPERS LTD	Shares of Common Stock	632,573	810,980
BID CORP LTD	Shares of Common Stock	1,446,943	1,413,762
GLOBANT SA	Shares of Common Stock	1,599,403	1,443,047
SPOTIFY TECHNOLOGY SA	Shares of Common Stock	713,306	1,698,254
WEG SA	Shares of Common Stock	2,630,716	2,845,276
PORTO SEGURO SA	Shares of Common Stock	824,707	865,259
LOCALIZA RENT A CAR SA	Shares of Common Stock	1,433,848	591,440
LOJAS RENNER SA	Shares of Common Stock	474,804	285,723
TOTVS SA	Shares of Common Stock	4,356,739	2,913,859
FLEURY SA	Shares of Common Stock	2,110,520	1,110,311
RAIA DROGASIL SA	Shares of Common Stock	2,527,591	1,824,000
HAPVIDA PARTICIPACOES E INVEST	Shares of Common Stock	2,276,264	930,401
B3 SA - BRASIL BOLSA BALCAO	Shares of Common Stock	824,216	525,701
AMBEV SA	Shares of Common Stock	1,644,243	1,489,420
NATURA & CO HOLDING SA	Shares of Common Stock	1,741,539	1,135,352
GRUMA SAB DE CV	Shares of Common Stock	1,481,424	1,263,554
PROMOTORA Y OPERADORA DE INFRA	Shares of Common Stock	1,188,512	945,988
GRUPO FINANCIERO BANORTE SAB D	Shares of Common Stock	1,847,755	1,199,707
KIMBERLY-CLARK DE MEXICO SAB D	Shares of Common Stock	3,106,969	2,140,477
GRUPO AEROPORTUARIO DEL CENTRO	Shares of Common Stock	2,498,775	2,031,712
BOLSA MEXICANA DE VALORES SAB	Shares of Common Stock	1,828,330	1,413,642
GENOMMA LAB INTERNACIONAL SAB	Shares of Common Stock	268,380	316,885
WAL-MART DE MEXICO SAB DE CV	Shares of Common Stock	5,737,093	3,584,767
CYBERARK SOFTWARE LTD	Shares of Common Stock	969,419	1,320,273
INMODE LTD	Shares of Common Stock	692,663	646,758
ITURAN LOCATION AND CONTROL LT	Shares of Common Stock	737,441	843,293
JFROG LTD	Shares of Common Stock	2,302,901	1,820,861
ODDITY TECH LTD	Shares of Common Stock (a)	322,553	317,755
MONDAY.COM LTD	Shares of Common Stock	2,032,880	2,173,582
MERUS NV	Shares of Common Stock (a)	506,185	480,800
SAMSUNG ELECTRONICS CO LTD GDR	Shares of Common Stock	291,449	180,895
SAMSUNG ELECTRONICS CO LTD GDR	Shares of Common Stock	4,232,089	2,554,930
RELIANCE INDUSTRIES LTD GDR	Shares of Common Stock	2,277,408	2,066,103
COMMERCIAL INTERNATIONAL BANK GDR	Shares of Common Stock	619,730	666,015
MAHINDRA & MAHINDRA LTD GDR	Shares of Common Stock	501,980	864,261
GAIL INDIA LTD GDR	Shares of Common Stock	480,631	401,636
KASPI.KZ JSC ADR	Shares of Common Stock	1,056,712	1,087,839
PRIVIA HEALTH GROUP INC	Shares of Common Stock	85,165	72,296
STELLA-JONES INC	Shares of Common Stock	958,564	700,515
CONSTELLATION SOFTWARE INC	Shares of Common Stock	2,121,172	2,608,471
TFI INTERNATIONAL INC	Shares of Common Stock	1,372,479	1,211,603
TOPICUS.COM INC SUB VTG	Shares of Common Stock	1,207,034	1,507,208
COPA HOLDINGS SA	Shares of Common Stock (a)	1,663,539	1,375,146

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	DSV A/S	Shares of Common Stock	2,611,532	3,174,943
	NOVONESIS NOVOZYMES B	Shares of Common Stock	1,893,453	1,952,562
	AMBU A/S	Shares of Common Stock	554,672	513,834
	DEMANT A/S	Shares of Common Stock	1,172,929	981,028
	KONE OYJ	Shares of Common Stock	1,072,200	1,046,032
	AKER CARBON CAPTURE ASA	Shares of Common Stock	610,171	254,526
	MIPS AB	Shares of Common Stock	474,132	558,090
	ATLAS COPCO AB	Shares of Common Stock	2,505,801	2,286,267
	ROYAL CARIBBEAN CRUISES LTD	Shares of Common Stock	689,561	785,961
	ACE CAPITAL TRUST II	9.700% 04/01/2030 DD 03/31/00	1,972,434	2,004,391
	CORESTATES CAPITAL III 144A VAR RT 002/15/2027 DD 01/31/97	Shares of Common Stock	376,245	389,679
	FARMERS EXCHANGE CAPITAL 144A	VAR RT 11/01/2053 DD 11/05/13	576,396	561,846
	GOLDMAN SACHS CAPITAL I	6.345% 02/15/2034 DD 02/20/04	2,332,296	2,318,389
	WELLS FARGO & CO	5.950% 12/01/2086 DD 12/15/19	867,251	857,214
	SAMSUNG ELECTRONICS CO LTD	Shares of Common Stock	5,469,335	3,521,470
*	BANK OF NEW YORK MELLON CORP/T	Shares of Common Stock	577,637,828	843,571,964
	HUF (HUNGARIAN FORINT)	Interest-bearing Cash	41,066	37,338
	CHF (SWISS FRANC)	Interest-bearing Cash	31,185	29,072
	GBP (GREAT BRITISH POUNDS)	Interest-bearing Cash	49,179	48,315
	TWD (TAIWAN DOLLAR)	Interest-bearing Cash	72,253	71,471
	THB (THAI BAHT)	Interest-bearing Cash	75,119	73,925
	HKD (HONG KONG DOLLARS)	Interest-bearing Cash	88,634	88,721
	JPY (JAPANESE YEN)	Interest-bearing Cash	56,179	50,396
	KRW (SOUTH KOREAN WON)	Interest-bearing Cash	50,820	48,200
	IDR (INDONESIAN RUPIAH)	Interest-bearing Cash	17,983	17,820
	SGD (SINGAPORE DOLLARS)	Interest-bearing Cash	14,581	13,763
	AED (UNITED ARAB EMIRATESDIRHAM)	Interest-bearing Cash	23,704	23,704
	SAR (SAUDI ARABIAN RIYAL)	Interest-bearing Cash	33,892	33,867
	VND (VIETNAM DONG)	Interest-bearing Cash	19,165	19,023
	ZAR (SOUTH AFRICAN RAND)	Interest-bearing Cash	30,851	29,599
	ARS (ARGENTINE PESO)	Interest-bearing Cash	265	208
	BRL (BRAZILIAN REAL)	Interest-bearing Cash	70,296	70,196
	MXN (MEXICAN PESO)	Interest-bearing Cash	97,426	94,416
	SEK (SWEDISH KRONA)	Interest-bearing Cash	10,256	9,813
	EUR (EURO)	Interest-bearing Cash	204,676	194,142
	BLACKROCK CASH STIF HOLDING	Collective Trust Fund	344,194,309	378,138,211
*	THE BNYM STIF FUND	Collective Trust Fund	8,619,666	8,619,667
	INVESCO GLOBAL REITS	Funds of Funds	37,311,093	40,814,197
	EMERGING MARKET UNIT	Funds of Funds	63,926,849	79,722,036
*	CORE PLUS BOND UNIT	Funds of Funds	357,683,490	392,433,011
*	LARGE CAP GROWTH UNIT	Funds of Funds	287,992,639	719,864,721
*	LARGE CAP VALUE UNIT	Funds of Funds	162,044,716	379,210,843
	MID CAP GROWTH UNIT	Funds of Funds	109,312,939	208,333,971
	MID CAP VALUE UNIT	Funds of Funds	61,242,410	99,928,676
*	SMALL CAP GROWTH UNIT	Funds of Funds	96,295,850	161,093,054
*	SMALL CAP VALUE UNIT	Funds of Funds	53,977,683	81,157,066

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INTERNATIONAL GROWTH UNIT	Funds of Funds	75,696,451	121,362,458
INTERNATIONAL VALUE UNIT	Funds of Funds	43,022,947	58,276,225
TIMES SQUARE MID CAP GROWTH	Shares of Common Stock	17,035,367	119,309,988
FRANKLIN TEMPLETON INTL VALUE	Units of Participation in Equity Fund	55,594,220	94,537,669
AFRICA FINANCE CORP 144A	5.550% 10/08/2029 DD 10/08/24	198,898	197,690
PROVINCE OF ALBERTA CANADA	3.300% 03/15/2028 DD 03/15/18	482,900	482,210
PROVINCE OF ALBERTA CANADA	1.300% 07/22/2030 DD 07/22/20	420,032	417,525
AMERICAN MUNI PWR-OHIO INC OH	8.084% 02/15/2050 DD 12/21/10	257,810	252,126
BANK GOSPODARSTWA KRAJOWE 144A	5.750% 07/09/2034 DD 07/09/24	212,117	208,622
BANK GOSPODARSTWA KRAJOWE 144A	6.250% 07/09/2054 DD 07/09/24	414,613	401,918
BAY AREA CA TOLL AUTH TOLL BRI	6.918% 04/01/2040 DD 07/01/10	180,956	172,185
CALIFORNIA ST	7.500% 04/01/2034 DD 04/28/09	339,783	319,441
CALIFORNIA ST	7.550% 04/01/2039 DD 04/28/09	3,661,387	3,457,438
CALIFORNIA ST	7.300% 10/01/2039 DD 10/15/09	8,960,623	8,494,031
CALIFORNIA ST	7.625% 03/01/2040 DD 04/01/10	1,885,530	1,773,387
CALIFORNIA ST UNIV REVENUE	2.719% 11/01/2052 DD 07/29/21	201,072	190,365
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	3,130,711	3,018,923
CHICAGO IL TRANSIT AUTH SALES	6.899% 12/01/2040 DD 08/06/08	309,745	299,827
CHICAGO IL TRANSIT AUTH SALES	6.200% 12/01/2040 DD 04/06/10	950,556	898,634
CHILE GOVERNMENT INTERNATIONAL	3.500% 01/25/2050 DD 06/25/19	406,030	367,229
CHILE GOVERNMENT INTERNATIONAL	3.100% 01/22/2061 DD 01/22/21	268,084	235,768
CHILE GOVERNMENT INTERNATIONAL	3.100% 05/07/2041 DD 05/07/21	1,346,068	1,277,809
CHILE GOVERNMENT INTERNATIONAL	2.550% 07/27/2033 DD 07/27/21	301,974	297,769
CHILE GOVERNMENT INTERNATIONAL	4.000% 01/31/2052 DD 01/31/22	164,214	148,804
COLOMBIA GOVERNMENT INTERNATIO	4.500% 03/15/2029 DD 10/12/18	2,176,247	2,150,625
DALLAS-FORT WORTH TX INTERNATI	2.919% 11/01/2050 DD 08/12/20	132,201	124,967
DALLAS-FORT WORTH TX INTERNATI	4.507% 11/01/2051 DD 04/21/22	70,986	69,335
DALLAS TX AREA RAPID TRANSIT S	2.613% 12/01/2048 DD 12/01/21	285,487	272,072
GOLDEN ST TOBACCO SECURITIZATI	3.487% 06/01/2036 DD 12/15/21	2,009,320	2,035,231
ILLINOIS ST	5.100% 06/01/2033 DD 06/12/03	2,593,497	2,584,192
INDUSTRIAL BANK OF KOREA 144A	5.375% 10/04/2028 DD 10/04/23	1,651,316	1,631,648
ISRAEL GOVERNMENT INTERNATIONA	3.875% 07/03/2050 DD 04/03/20	551,456	537,008
ISRAEL GOVERNMENT INTERNATIONA	5.500% 03/12/2034 DD 03/12/24	455,814	448,817
ISRAEL GOVERNMENT INTERNATIONA	5.750% 03/12/2054 DD 03/12/24 (a)	4,995,280	4,844,994
ISRAEL GOVERNMENT INTERNATIONA	5.375% 03/12/2029 DD 03/12/24	492,778	488,496
KANSAS ST DEV FIN AUTH REVENUE	4.927% 04/15/2045 DD 08/20/15	290,749	278,421
KANSAS ST DEV FIN AUTH REVENUE	2.774% 05/01/2051 DD 08/26/21	245,340	232,954
MARYLAND ST ECON DEV CORP	5.433% 05/31/2056 DD 08/20/24	215,000	206,553
MASSACHUSETTS ST	2.900% 09/01/2049 DD 09/12/19	127,876	118,527
MET TRANSPRTN AUTH NY DEDICATE	7.336% 11/15/2039 DD 04/30/09	490,132	461,672
MIAMI-DADE CNTY FL SEAPORT REV	6.224% 11/01/2055 DD 12/15/23	31,467	31,092
MICHIGAN ST STRATEGIC FUND LTD	3.225% 09/01/2047 DD 07/08/21	133,272	126,299
MISSOURI ST HLTH & EDUCTNL FAC	3.652% 08/15/2057 DD 07/06/17	242,618	236,045
MUNI ELEC AUTH OF GEORGIA	6.637% 04/01/2057 DD 03/11/10	902,594	843,981
NEW JERSEY ST TURNPIKE AUTH TU	7.102% 01/01/2041 DD 12/15/10	12,108,536	11,230,340
NEW YORK NY	5.828% 10/01/2053 DD 10/12/23	580,549	539,066

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NEW YORK NY	5.263% 10/01/2052 DD 10/18/22	257,079	238,000
NEW YORK NY	4.610% 09/01/2037 DD 09/10/24	725,000	687,438
NEW YORK NY	5.114% 10/01/2054 DD 10/16/24	125,000	118,276
NEW YORK CITY NY TRANSITIONAL	5.508% 08/01/2037 DD 08/16/10	1,525,125	1,459,132
NEW YORK CITY NY TRANSITIONAL	5.572% 11/01/2038 DD 11/03/10	273,072	263,201
NEW YORK CITY NY MUNI WTR FIN	5.724% 06/15/2042 DD 06/30/10	3,503,930	3,147,887
NEW YORK CITY NY MUNI WTR FIN	5.440% 06/15/2043 DD 09/23/10	423,124	378,388
N TX TOLLWAY AUTH REVENUE	6.718% 01/01/2049 DD 08/12/09	265,280	238,942
OHIO ST UNIV	4.800% 06/01/2111 DD 10/26/11	251,454	241,499
OHIO UNIV GEN RECPTS ATHENS	5.590% 12/01/2114 DD 11/14/14	1,147,721	1,062,601
PERUVIAN GOVERNMENT INTERNATIO	5.875% 08/08/2054 DD 08/08/24	237,862	228,682
PHILIPPINE GOVERNMENT INTERNAT	3.700% 03/01/2041 DD 03/01/16	538,774	501,310
PORT AUTH OF NEW YORK & NEW JE	4.926% 10/01/2051 DD 10/06/11	543,245	500,742
PORT AUTH OF NEW YORK & NEW JE	4.458% 10/01/2062 DD 10/10/12	5,723,247	5,328,057
PORT AUTH OF NEW YORK & NEW JE	5.072% 07/15/2053 DD 06/14/23	88,019	80,398
URUGUAY GOVERNMENT INTERNATION	5.100% 06/18/2050 DD 06/18/14	691,959	632,627
SALES TAX SECURITIZATION CORP	3.587% 01/01/2043 DD 12/14/17	954,876	931,744
SAN DIEGO CNTY CA WTR AUTH FIN	6.138% 05/01/2049 DD 02/04/10	701,431	645,694
SAN JOAQUIN HILLS CA TRANSPRTN	3.492% 01/15/2050 DD 12/22/21	30,672	30,080
SAUDI GOVERNMENT INTERNAT 144A	5.750% 01/16/2054 DD 01/16/24	1,388,646	1,325,739
TEXAS NATURAL GAS SECURITIZTN	5.102% 04/01/2035 DD 09/01/23	1,372,177	1,351,480
TEXAS NATURAL GAS SECURITIZTN	5.169% 04/01/2041 DD 09/01/23	3,118,165	2,974,066
TEXAS TRANSPRTN COMMISSION ST	5.178% 04/01/2030 DD 08/05/10	629,188	620,793
MEXICO GOVERNMENT INTERNATIONA	4.600% 01/23/2046 DD 01/23/15 (a)	2,722,515	2,359,909
MEXICO GOVERNMENT INTERNATIONA	4.400% 02/12/2052 DD 01/12/22	1,148,475	1,013,025
MEXICO GOVERNMENT INTERNATIONA	6.338% 05/04/2053 DD 04/28/23	283,106	280,293
UNIV OF CALIFORNIA CA RGTS MED	6.548% 05/15/2048 DD 11/18/10	525,857	483,287
UNIV OF CALIFORNIA CA RGTS MED	3.006% 05/15/2050 DD 03/05/20	1,415,800	1,307,340
UNIV OF CALIFORNIA CA RGTS MED	3.256% 05/15/2060 DD 03/05/20	1,442,649	1,321,942
UNIV OF CALIFORNIA CA RGTS MED	4.132% 05/15/2032 DD 05/11/22	997,108	986,710
UNIV OF CALIFORNIA CA RGTS MED	4.563% 05/15/2053 DD 05/11/22	186,224	180,888
UNIV OF CALIFORNIA REVENUES	4.858% 05/15/2112 DD 03/01/12	1,006,760	951,610
UNIV OF MICHIGAN MI	4.454% 04/01/2122 DD 03/16/22	64,998	62,773
UNIV OF MICHIGAN MI	3.599% 04/01/2047 DD 04/12/22	529,886	496,211
UNIV OF MINNESOTA MN	4.048% 04/01/2052 DD 04/19/22	66,872	64,922
UNIV OF VIRGINIA VA UNIV REVEN	4.179% 09/01/2117 DD 09/28/17	271,502	262,049
UNIV OF VIRGINIA VA UNIV REVEN	3.227% 09/01/2119 DD 09/12/19	395,994	342,594
UNIV OF VIRGINIA VA UNIV REVEN	2.256% 09/01/2050 DD 07/21/20	246,870	225,092
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	Futures	-	1,479,674
US TREAS BD FUTURE (CBT) EXP MAR 25	Futures	-	(1,153,042)
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 25	Futures	-	171,131
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25	Futures	-	(174,743)
US 2YR TREAS NTS FUT (CBT) EXP MAR 25	Futures	-	(42,181)
US ULTRA BOND (CBT) EXP MAR 25	Futures	-	(533,155)
CHILE GOVERNMENT INTERNATIONAL	3.100% 01/22/2061	335,104	294,712
CHILE GOVERNMENT INTERNATIONAL	3.100% 05/07/2041	299,800	285,543

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CHILE GOVERNMENT INTERNATIONAL	5.330% 01/05/2054	191,000	184,860
LUMINE GROUP INC SUB VTG	Shares of Common Stock	1,091,136	1,360,263
BPIF NON-TAXABLE L P	Funds of Funds	110,702,472	113,491,163
MORGENTHALER VENT PTNRS VII LP	Venture Capital	34,229	28,858
NTI-ADVANCED TECH VENTURES VIILP	Venture Capital	19,173	3,704
INSIGHT EQUITY TAX-EXEMPT I LP	Venture Capital	303,435	297,873
NTI-WARBURG PINCUS IX LP	Venture Capital	2,274	2,238
SPECIAL SITUATION PARTNERS II	Venture Capital	3,091,997	2,765,407
NEW MOUNTAIN PTNRS III LP	Venture Capital	392,596	391,283
NTI-ADVANCED TECH VIII	Venture Capital	57,029	47,760
COURT SQUARE CAPITAL II	Venture Capital	6,676	9,241
TRILANTIC CAP PARTNERS IV LP	Venture Capital	236,820	223,355
NEWBURY EQUITY PARTNERS LP	Venture Capital	128,529	144,361
SANDLER CAPITAL V	Venture Capital	209,964	164,589
ISHARES MSCI INDIA ETF	Exchange-Traded Funds	6,395,517	7,376,917
MEDALLION FINANCIAL CORP	Shares of Common Stock (a)	711,505	810,075
FEDERAL HOME LN BK CONS BD	4.625% 06/06/2025 DD 06/12/23	3,003,150	3,002,790
FHLMC POOL #SD-6373	6.500% 09/01/2054 DD 09/01/24	1,816,941	1,795,112
FHLMC POOL #SD-6603	5.000% 04/01/2053 DD 10/01/24	882,839	871,454
FHLMC POOL #SD-4105	5.000% 10/01/2053 DD 10/01/23	3,209,679	3,190,458
FHLMC POOL #WN-0141	4.270% 06/01/2038 DD 09/01/23	3,419,348	3,329,201
FHLMC POOL #RA-8790	5.000% 04/01/2053 DD 04/01/23	709,518	699,674
FHLMC MULTICLASS MTG 1521 A2	2.184% 08/25/2036 DD 09/01/21	484,743	473,225
FNMA POOL #0BS7902	4.330% 04/01/2035 DD 04/01/23	5,520,223	5,339,234
FNMA POOL #0BS7965	4.600% 03/01/2035 DD 03/01/23	3,747,667	3,613,306
FNMA POOL #0BS7942	4.660% 03/01/2038 DD 03/01/23	5,490,934	5,295,729
FNMA POOL #0BS8281	4.750% 05/01/2038 DD 05/01/23	535,811	514,880
FNMA POOL #0CB6484	5.500% 06/01/2053 DD 05/01/23	1,392,596	1,380,345
FNMA POOL #0FS8761	6.500% 07/01/2054 DD 08/01/24	2,275,802	2,254,475
GNMA II POOL #0MA4003	3.000% 10/20/2046 DD 10/01/16	2,300,039	2,290,141
RESOLUTION FDG CORP PRIN STRIP	0.000% 04/15/2030 DD 04/15/90	3,731,478	3,835,622
TENNESSEE VALLEY AUTH STRIP	0.000% 11/01/2025 DD 10/30/95	2,297,579	2,414,500
U S TREASURY BILL	0.000% 01/07/2025 DD 09/10/24	1,995,775	1,995,775
U S TREASURY BOND	4.500% 05/15/2038 DD 05/15/08	233,767	216,658
U S TREASURY BOND	4.375% 11/15/2039 DD 11/15/09	360,297	340,566
U S TREASURY BOND	3.125% 11/15/2041 DD 11/15/11	821,707	761,283
U S TREASURY BOND	2.750% 11/15/2042 DD 11/15/12	1,504,057	1,391,651
U S TREASURY BOND	3.125% 02/15/2043 DD 02/15/13	2,689,870	2,514,808
U S TREASURY BOND	3.000% 05/15/2045 DD 05/15/15	318,944	295,016
U S TREASURY BOND	3.000% 11/15/2045 DD 11/15/15	11,548,939	11,526,134
U S TREASURY BOND	3.125% 05/15/2048 DD 05/15/18	182,738	165,026
U S TREASURY BOND	3.000% 08/15/2048 DD 08/15/18	366,747	340,106
U S TREASURY BOND	3.375% 11/15/2048 DD 11/15/18	284,780	281,574
U S TREASURY BOND	3.000% 02/15/2049 DD 02/15/19	4,375,484	4,105,830
U S TREASURY BOND	2.875% 05/15/2049 DD 05/15/19	790,948	763,207
U S TREASURY BOND	2.250% 08/15/2049 DD 08/15/19	2,597,316	2,306,994

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U S TREASURY BOND	2.000% 02/15/2050 DD 02/15/20	1,210,734	1,070,291
U S TREASURY BOND	1.375% 08/15/2050 DD 08/15/20	1,600,870	1,455,909
U S TREASURY BOND	1.875% 02/15/2051 DD 02/15/21	2,162,286	1,899,745
U S TREASURY BOND	1.875% 02/15/2041 DD 02/15/21	3,941,001	3,776,041
U S TREASURY BOND	2.375% 05/15/2051 DD 05/15/21	1,380,804	1,218,895
U S TREASURY BOND	2.250% 05/15/2041 DD 05/15/21	188,605	188,275
U S TREASURY BOND	1.750% 08/15/2041 DD 08/15/21	3,209,588	2,991,997
U S TREASURY BOND	2.250% 02/15/2052 DD 02/15/22	576,000	546,606
U S TREASURY BOND	4.000% 11/15/2052 DD 11/15/22	5,182,823	4,583,453
U S TREASURY BOND	4.000% 11/15/2042 DD 11/15/22	6,802,852	6,305,180
U S TREASURY BOND	3.625% 05/15/2053 DD 05/15/23	4,553,316	4,010,428
U S TREASURY BOND	3.875% 05/15/2043 DD 05/15/23	7,231,536	6,973,590
U S TREASURY BOND	4.125% 08/15/2053 DD 08/15/23	4,408,867	3,898,696
U S TREASURY BOND	4.375% 08/15/2043 DD 08/15/23	586,949	541,598
U S TREASURY BOND	4.750% 11/15/2053 DD 11/15/23	4,458,441	3,993,488
U S TREASURY BOND	4.750% 11/15/2043 DD 11/15/23	1,607,662	1,507,310
U S TREASURY BOND	4.500% 02/15/2044 DD 02/15/24	14,696,982	14,377,913
U S TREASURY BOND	4.625% 05/15/2054 DD 05/15/24	3,215,000	3,114,496
U S TREASURY BOND	4.625% 05/15/2044 DD 05/15/24	581,442	553,168
U S TREASURY BOND	4.250% 08/15/2054 DD 08/15/24	14,323,319	12,981,580
U S TREASURY BOND	4.125% 08/15/2044 DD 08/15/24	23,254,632	21,644,718
U S TREASURY BOND	4.500% 11/15/2054 DD 11/15/24	10,286,592	9,613,685
U S TREASURY BOND	4.625% 11/15/2044 DD 11/15/24	9,436,005	9,041,418
U S TREASURY NOTE	2.375% 05/15/2029 DD 05/15/19	2,655,497	2,640,499
U S TREASURY NOTE	2.375% 05/15/2027 DD 05/15/17	4,268,285	4,333,050
U S TREASURY NOTE	1.625% 08/15/2029 DD 08/15/19	1,121,055	1,118,149
U S TREASURY NOTE	1.125% 02/15/2031 DD 02/15/21	1,331,389	1,316,129
U S TREASURY NOTE	0.750% 04/30/2026 DD 04/30/21	1,975,209	2,039,181
U S TREASURY NOTE	1.250% 04/30/2028 DD 04/30/21	1,929,146	1,952,042
U S TREASURY NOTE	0.750% 05/31/2026 DD 05/31/21	1,601,554	1,652,379
U S TREASURY NOTE	1.250% 08/15/2031 DD 08/15/21	2,858,878	2,819,349
U S TREASURY NOTE	0.875% 09/30/2026 DD 09/30/21	1,382,307	1,420,163
U S TREASURY NOTE	3.875% 08/15/2033 DD 08/15/23	2,567,898	2,455,747
U S TREASURY NOTE	4.125% 03/31/2031 DD 03/31/24	174,012	176,674
U S TREASURY NOTE	3.875% 08/15/2034 DD 08/15/24	9,925,126	9,779,365
U S TREASURY NOTE	3.750% 08/31/2031 DD 08/31/24	232,003	229,921
U S TREASURY NOTE	3.625% 08/31/2029 DD 08/31/24	1,634,391	1,626,458
U S TREASURY NOTE	4.250% 11/15/2034 DD 11/15/24	6,505,841	6,386,012
U S TREASURY NOTE	4.125% 11/15/2027 DD 11/15/24	2,842,417	2,837,090
U S TREASURY NOTE	4.250% 11/30/2026 DD 11/30/24	470,734	469,873
U S TREASURY NOTE	4.125% 11/30/2029 DD 11/30/24	2,665,896	2,633,417
U S TREASURY NOTE	4.000% 12/15/2027 DD 12/15/24	5,207,327	5,204,037
U S TREASURY NOTE	4.500% 12/31/2031 DD 12/31/24	3,795,000	3,797,960
U S TREASURY NOTE	4.375% 12/31/2029 DD 12/31/24	4,284,263	4,292,337
U S TREASURY BD CPN STRIP	0.000% 11/15/2040 DD 11/15/10	3,616,395	3,370,571
CASH	Interest-bearing Cash	2,878,079	2,878,079

	Identity of issue, borrower, lessor, or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
*	STANDISH STABLE VALUE		289,649,861	303,396,284
	SELF-DIRECTED ACCOUNTS		N/A	144,172,700
	AETNA LIFE INSURANCE		135,149,000	82,959,748
				15,079,757,125
	NOTES RECEIVABLE FROM PARTICIPANTS	Notes receivable from participants at interest rates ranging from 4.25% to 9.50%.	N/A	54,236,189
	TOTAL INVESTMENT ASSETS AND NOTES RECEIVABLE FROM PARTICIPANTS		**10,393,604,856**	**15,133,993,314**

* Represents a party-in-interest as defined by ERISA.

(a) All or a portion of the investment has a restriction on transferability related to the securities lending program.

N/A - Not applicable