

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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.

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, 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, 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, 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: RYDER SYSTEM, INC. MASTER TRUST; 1b Three-digit plan number (PN): 003; 1c Effective date of plan; 2a Plan sponsor's name, mailing address, city or town, state or province, country, and ZIP or foreign postal code; 2b Employer Identification Number (EIN): 59-0739250; 2c Plan Sponsor's telephone number: 305-500-3726; 2d Business code

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.

Table with 4 columns: SIGN HERE, Signature of plan administrator, Date, Enter name of individual signing as plan administrator. Includes rows for employer/plan sponsor and DFE.

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

Form 5500 (2024) v. 240311

<p><b>3a</b> Plan administrator's name and address <input type="checkbox"/> Same as Plan Sponsor</p> <p>RETIREMENT COMMITTEE RYDER SYSTEM, INC.</p> <p>6000 WINDWARD PARKWAY ALPHARETTA, GA 30005</p>	<p><b>3b</b> Administrator's EIN 90-0600938</p> <p><b>3c</b> Administrator's telephone number 305-500-3726</p>
<p><b>4</b> If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:</p> <p><b>a</b> Sponsor's name</p> <p><b>c</b> Plan Name</p>	<p><b>4b</b> EIN</p> <p><b>4d</b> PN</p>
<p><b>5</b> Total number of participants at the beginning of the plan year</p>	<p><b>5</b></p>
<p><b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b>, <b>6a(2)</b>, <b>6b</b>, <b>6c</b>, and <b>6d</b>).</p> <p><b>a(1)</b> Total number of active participants at the beginning of the plan year .....</p> <p><b>a(2)</b> Total number of active participants at the end of the plan year .....</p> <p><b>b</b> Retired or separated participants receiving benefits.....</p> <p><b>c</b> Other retired or separated participants entitled to future benefits .....</p> <p><b>d</b> Subtotal. Add lines <b>6a(2)</b>, <b>6b</b>, and <b>6c</b>.....</p> <p><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....</p> <p><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> .....</p> <p><b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) .....</p> <p><b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....</p> <p><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....</p>	<p><b>6a(1)</b></p> <p><b>6a(2)</b></p> <p><b>6b</b></p> <p><b>6c</b></p> <p><b>6d</b></p> <p><b>6e</b></p> <p><b>6f</b></p> <p><b>6g(1)</b></p> <p><b>6g(2)</b></p> <p><b>6h</b></p>
<p><b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....</p>	<p><b>7</b></p>

**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:

<p><b>9a</b> Plan funding arrangement (check all that apply)</p> <p>(1) <input type="checkbox"/> Insurance</p> <p>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts</p> <p>(3) <input type="checkbox"/> Trust</p> <p>(4) <input type="checkbox"/> General assets of the sponsor</p>	<p><b>9b</b> Plan benefit arrangement (check all that apply)</p> <p>(1) <input type="checkbox"/> Insurance</p> <p>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts</p> <p>(3) <input type="checkbox"/> Trust</p> <p>(4) <input type="checkbox"/> General assets of the sponsor</p>
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**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

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

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

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

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

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

Receipt Confirmation Code \_\_\_\_\_

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<b>SCHEDULE D</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>	<b>DFE/Participating Plan Information</b>  This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).  <b>▶ File as an attachment to Form 5500.</b>	<small>OMB No. 1210-0110</small>  <b>2024</b>  <b>This Form is Open to Public Inspection.</b>
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

<b>A</b> Name of plan <u>RYDER SYSTEM, INC. MASTER TRUST</u>	<b>B</b> Three-digit plan number (PN)	<u>003</u>
<b>C</b> Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>RYDER SYSTEM, INC.</u>	<b>D</b> Employer Identification Number (EIN) <u>59-0739250</u>	

<b>Part I</b>	<b>Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)</b> (Complete as many entries as needed to report all interests in DFEs)
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<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>RUSSELL 3000 (R) NL CTF CMUS AND RU</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>04-0025081-042</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>165470885</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>20 YEAR US TREASURY STRIPS</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>STATE STREET BANK AND TRUST COMPANY</u>		
<b>c</b> EIN-PN <u>90-0337987-169</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>56645784</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE: <u>COLLECTIVE TRUST GOVERNMENT STIF 10</u>		
<b>b</b> Name of sponsor of entity listed in (a): <u>THE BANK OF NEW YORK MELLON CORPORATION</u>		
<b>c</b> EIN-PN <u>81-6243181-001</u>	<b>d</b> Entity code <u>C</u>	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>7169014</u>
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
<b>a</b> Name of MTIA, CCT, PSA, or 103-12 IE:		
<b>b</b> Name of sponsor of entity listed in (a):		
<b>c</b> EIN-PN	<b>d</b> Entity code	<b>e</b> Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

**c** EIN-PN

**d** Entity code

**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

**c** EIN-PN

**d** Entity code

**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

**c** EIN-PN

**d** Entity code

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

**c** EIN-PN

**d** Entity code

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

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**c** EIN-PN

**d** Entity code

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

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**c** EIN-PN

**d** Entity code

**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

**c** EIN-PN

**d** Entity code

**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

<b>a</b> Plan name	RYDER SYSTEM, INC. RETIREMENT PLAN	
<b>b</b> Name of plan sponsor	RYDER SYSTEM, INC.	<b>c</b> EIN-PN 59-0739250-001

<b>a</b> Plan name	RYDER PUERTO RICO INC, EMPLOYEES' RETIREMENT PLAN	
<b>b</b> Name of plan sponsor	RYDER PUERTO RICO, INC.	<b>c</b> EIN-PN 65-0366749-001

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

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

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

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

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

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

<b>SCHEDULE H</b> <b>(Form 5500)</b>  <small>Department of the Treasury Internal Revenue Service</small>  <small>Department of Labor Employee Benefits Security Administration</small>  <small>Pension Benefit Guaranty Corporation</small>	<b>Financial Information</b>  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).  ▶ <b>File as an attachment to Form 5500.</b>	OMB No. 1210-0110  <b>2024</b>  <b>This Form is Open to Public Inspection</b>
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For calendar plan year 2024 or fiscal plan year beginning <b>01/01/2024</b> and ending <b>12/31/2024</b>	
<b>A</b> Name of plan <b>RYDER SYSTEM, INC. MASTER TRUST</b>	<b>B</b> Three-digit plan number (PN) ▶ <b>003</b>
<b>C</b> Plan sponsor's name as shown on line 2a of Form 5500 <b>RYDER SYSTEM, INC.</b>	<b>D</b> Employer Identification Number (EIN) <b>59-0739250</b>

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

		(a) Beginning of Year	(b) End of Year
<b>Assets</b>			
<b>a</b> Total noninterest-bearing cash .....	<b>1a</b>	127752	0
<b>b</b> Receivables (less allowance for doubtful accounts):			
<b>(1)</b> Employer contributions .....	<b>1b(1)</b>		
<b>(2)</b> Participant contributions .....	<b>1b(2)</b>		
<b>(3)</b> Other .....	<b>1b(3)</b>	68347748	83210789
<b>c</b> General investments:			
<b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....	<b>1c(1)</b>	394749	4840817
<b>(2)</b> U.S. Government securities .....	<b>1c(2)</b>	64918712	73202526
<b>(3)</b> Corporate debt instruments (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(3)(A)</b>	249175421	248160762
<b>(B)</b> All other .....	<b>1c(3)(B)</b>	407492178	378166077
<b>(4)</b> Corporate stocks (other than employer securities):			
<b>(A)</b> Preferred .....	<b>1c(4)(A)</b>	5146413	3672467
<b>(B)</b> Common .....	<b>1c(4)(B)</b>	118569	118569
<b>(5)</b> Partnership/joint venture interests .....	<b>1c(5)</b>	91268670	-72562378
<b>(6)</b> Real estate (other than employer real property) .....	<b>1c(6)</b>		
<b>(7)</b> Loans (other than to participants) .....	<b>1c(7)</b>		
<b>(8)</b> Participant loans .....	<b>1c(8)</b>		
<b>(9)</b> Value of interest in common/collective trusts .....	<b>1c(9)</b>	240518956	394756567
<b>(10)</b> Value of interest in pooled separate accounts .....	<b>1c(10)</b>		
<b>(11)</b> Value of interest in master trust investment accounts .....	<b>1c(11)</b>		
<b>(12)</b> Value of interest in 103-12 investment entities .....	<b>1c(12)</b>		
<b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....	<b>1c(13)</b>	138093264	100962487
<b>(14)</b> Value of funds held in insurance company general account (unallocated contracts).....	<b>1c(14)</b>		
<b>(15)</b> Other.....	<b>1c(15)</b>	11780186	-129572

<b>1d</b> Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	<b>1d(1)</b>		
(2) Employer real property.....	<b>1d(2)</b>		
<b>e</b> Buildings and other property used in plan operation.....	<b>1e</b>		
<b>f</b> Total assets (add all amounts in lines 1a through 1e).....	<b>1f</b>	1277382618	1214399111
<b>Liabilities</b>			
<b>g</b> Benefit claims payable.....	<b>1g</b>		
<b>h</b> Operating payables.....	<b>1h</b>		
<b>i</b> Acquisition indebtedness.....	<b>1i</b>		
<b>j</b> Other liabilities.....	<b>1j</b>	977238	714540
<b>k</b> Total liabilities (add all amounts in lines 1g through 1j).....	<b>1k</b>	977238	714540
<b>Net Assets</b>			
<b>l</b> Net assets (subtract line 1k from line 1f).....	<b>1l</b>	1276405380	1213684571

**Part II Income and Expense Statement**

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

<b>Income</b>		(a) Amount	(b) Total
<b>a Contributions:</b>			
(1) Received or receivable in cash from: (A) Employers.....	<b>2a(1)(A)</b>		
(B) Participants.....	<b>2a(1)(B)</b>		
(C) Others (including rollovers).....	<b>2a(1)(C)</b>		
(2) Noncash contributions.....	<b>2a(2)</b>		
(3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> .....	<b>2a(3)</b>		0
<b>b Earnings on investments:</b>			
<b>(1) Interest:</b>			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	<b>2b(1)(A)</b>	106222	
(B) U.S. Government securities.....	<b>2b(1)(B)</b>	2059292	
(C) Corporate debt instruments.....	<b>2b(1)(C)</b>	32657421	
(D) Loans (other than to participants).....	<b>2b(1)(D)</b>		
(E) Participant loans.....	<b>2b(1)(E)</b>		
(F) Other.....	<b>2b(1)(F)</b>	3670438	
(G) Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....	<b>2b(1)(G)</b>		38493373
<b>(2) Dividends:</b>			
(A) Preferred stock.....	<b>2b(2)(A)</b>		
(B) Common stock.....	<b>2b(2)(B)</b>		
(C) Registered investment company shares (e.g. mutual funds).....	<b>2b(2)(C)</b>	5955991	
(D) Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....	<b>2b(2)(D)</b>		5955991
(3) Rents.....	<b>2b(3)</b>		
<b>(4) Net gain (loss) on sale of assets:</b>			
(A) Aggregate proceeds.....	<b>2b(4)(A)</b>	1137342618	
(B) Aggregate carrying amount (see instructions).....	<b>2b(4)(B)</b>	1190995324	
(C) Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result.....	<b>2b(4)(C)</b>		
<b>(5) Unrealized appreciation (depreciation) of assets:</b>			
(A) Real estate.....	<b>2b(5)(A)</b>		
(B) Other.....	<b>2b(5)(B)</b>	-12774683	
(C) Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....	<b>2b(5)(C)</b>		

	(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts .....	2b(6)	67528154
(7) Net investment gain (loss) from pooled separate accounts .....	2b(7)	
(8) Net investment gain (loss) from master trust investment accounts .....	2b(8)	
(9) Net investment gain (loss) from 103-12 investment entities .....	2b(9)	
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds) .....	2b(10)	-5034611
<b>c</b> Other income .....	2c	6797496
<b>d</b> Total income. Add all <b>income</b> amounts in column (b) and enter total .....	2d	47313014

**Expenses**

<b>e</b> 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
<b>f</b> Corrective distributions (see instructions) .....	2f	
<b>g</b> Certain deemed distributions of participant loans (see instructions) .....	2g	
<b>h</b> Interest expense .....	2h	76713
<b>i</b> 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)	2192425
(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)	37257
(12) Total administrative expenses. Add lines 2i(1) through (11) .....	2i(12)	2229682
<b>j</b> Total expenses. Add all <b>expense</b> amounts in column (b) and enter total .....	2j	2306395

**Net Income and Reconciliation**

<b>k</b> Net income (loss). Subtract line 2j from line 2d .....	2k	45006619
<b>l</b> Transfers of assets:		
(1) To this plan .....	2l(1)	60005724
(2) From this plan .....	2l(2)	167733152

**Part III Accountant's Opinion**

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

**Part IV Compliance Questions**

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

During the plan year:

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

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

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

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

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

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

**5500 Sch H 4i - Schedule of Assets (Held at End of Year)**  
**EIN: 59-0739250 PN: 003**  
 RYDER SYSTEM INC. MASTER TRUST  
 5500 SCHEDULE OF INVESTMENTS AT END OF PLAN YEAR  
 31 DECEMBER 2024

Shares/Par	Security Description	Cost	Price	Market Value	Unrealized Investment Gain/Loss
<b>NONINTEREST-BEARING CASH</b>					
0.0000	CASH - BROKER	\$ 2,945,435	\$ 1.00	\$ 2,945,435	\$ -
0.0000	NON-BASE CURRENCY	\$ 81,438	\$ 1.00	\$ 79,251	\$ (2,187)
0.0000	VAR MARGIN ON SWAPS	\$ (606,608)	\$ 1.00	\$ (606,608)	\$ -
0.0000	NON-BASE CURRENCY - BROKER	\$ 23,783	\$ 1.00	\$ 23,179	\$ (604)
0.0000	VAR MARGIN ON SWAPS - INCOME	\$ 105	\$ 1.00	\$ 105	\$ -
<b>TOTAL NONINTEREST-BEARING CASH</b>		<b>\$ 2,444,152</b>		<b>\$ 2,441,361</b>	<b>\$ (2,791)</b>
<b>INTEREST-BEARING CASH</b>					
489,000.0000	CCPC COLLATERAL WITH CITIBANK NA	\$ 489,000	\$ 1.00	\$ 489,000	\$ -
-713,966.8600	CCPC COLLATERAL WITH MORGANSTANLEY	\$ (713,967)	\$ 1.00	\$ (713,967)	\$ -
131,000.0000	OTC COLL MORGAN STANLEY & CO VAR RT 01/01/2049 DD 07/01/08	\$ 131,000	\$ 1.00	\$ 131,000	\$ -
94,000.0000	SWAP COLLATERAL WITH MORGAN STANLEY	\$ 94,000	\$ 1.00	\$ 94,000	\$ -
382,000.0000	BARC CCP LCH COLL 0.000% 01/01/2049 DD 07/01/08	\$ 382,000	\$ 1.00	\$ 382,000	\$ -
382,000.0000	BARC CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	\$ 382,000	\$ 1.00	\$ 382,000	\$ -
187,000.0000	BCY ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	\$ 187,000	\$ 1.00	\$ 187,000	\$ -
323,000.0000	BARCLAYS CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	\$ 323,000	\$ 1.00	\$ 323,000	\$ -
411,422.6600	BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	\$ 411,423	\$ 100.00	\$ 411,423	\$ -
-10,000.0000	SWAP/ISDA JPM CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	\$ (10,000)	\$ 100.00	\$ (10,000)	\$ -
<b>TOTAL INTEREST-BEARING CASH</b>		<b>\$ 1,675,456</b>		<b>\$ 1,675,456</b>	<b>\$ -</b>
<b>U. S. GOVERNMENT SECURITIES</b>					
500,000.0000	U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	\$ 338,660	\$ 64.83	\$ 324,160	\$ (14,500)
1,100,000.0000	U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21	\$ 780,512	\$ 67.22	\$ 739,453	\$ (41,059)
108,911.6528	SBA GTD PARTN CTFS 2022-25G 1 3.930% 07/01/2047 DD 07/13/22	\$ 106,828	\$ 91.83	\$ 100,009	\$ (6,818)
278,809.8214	SBA GTD PARTN CTFS 2022-25H 1 3.800% 08/01/2047 DD 08/17/22	\$ 278,810	\$ 91.62	\$ 255,448	\$ (23,361)
1,200,000.0000	U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22	\$ 950,077	\$ 71.27	\$ 855,240	\$ (94,837)
1,100,000.0000	U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22	\$ 1,003,726	\$ 82.64	\$ 909,007	\$ (94,719)
4,200,000.0000	U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22	\$ 3,837,936	\$ 90.07	\$ 3,783,108	\$ (54,828)
795,520.8109	SBA GTD PARTN CTFS 2023-10A 1 5.168% 03/10/2033 DD 03/22/23	\$ 795,521	\$ 100.76	\$ 801,575	\$ 6,054
279,053.1393	SBA GTD PARTN CTFS 2023-25H 1 5.150% 08/01/2048 DD 08/16/23	\$ 279,053	\$ 98.51	\$ 274,901	\$ (4,152)
309,818.0735	SBA GTD PARTN CTFS 2023-25I 1 5.410% 09/01/2048 DD 09/13/23	\$ 309,818	\$ 99.96	\$ 309,688	\$ (130)
3,800,000.0000	U S TREASURY BD PRIN STRIP 0.000% 02/15/2052 DD 02/15/22	\$ 1,353,799	\$ 27.37	\$ 1,039,946	\$ (313,853)
1,720,000.0000	U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	\$ 1,619,582	\$ 94.19	\$ 1,620,085	\$ 503
1,400,000.0000	U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	\$ 1,426,790	\$ 98.84	\$ 1,383,760	\$ (43,030)
1,408,000.0000	U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	\$ 1,361,998	\$ 95.18	\$ 1,340,191	\$ (21,807)
300,000.0000	COMMIT TO PUR FNMA SF MTG 4.000% 02/01/2055 DD 02/01/25	\$ 273,305	\$ 91.39	\$ 274,170	\$ 865
400,000.0000	COMMIT TO PUR FNMA SF MTG 4.500% 02/01/2055 DD 02/01/25	\$ 376,359	\$ 93.98	\$ 375,924	\$ (435)
800,000.0000	COMMIT TO PUR FNMA SF MTG 6.000% 02/01/2055 DD 02/01/25	\$ 801,344	\$ 100.42	\$ 803,352	\$ 2,008
1,000,000.0000	FEDERAL HOME LN MTG CORP 5.000% 12/13/2029 DD 12/20/24	\$ 1,000,000	\$ 99.74	\$ 997,410	\$ (2,590)
644,574.1330	FNMA POOL #0DB3816 5.500% 05/01/2054 DD 05/01/24	\$ 640,576	\$ 98.86	\$ 637,207	\$ (3,369)
329,030.6152	SBA GTD PARTN CTFS 2024-10A 1 5.035% 03/10/2034 DD 03/20/24	\$ 329,031	\$ 99.23	\$ 326,497	\$ (2,534)
280,000.0000	SBA GTD PARTN CTFS 2024-10B 1 4.380% 09/10/2034 DD 09/25/24	\$ 280,000	\$ 96.50	\$ 270,189	\$ (9,811)
2,100,000.0000	U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	\$ 1,612,286	\$ 73.14	\$ 1,535,961	\$ (76,325)
3,645,000.0000	U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19	\$ 2,783,500	\$ 72.86	\$ 2,655,856	\$ (127,644)
2,200,000.0000	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	\$ 2,110,007	\$ 95.55	\$ 2,102,034	\$ (7,973)
1,500,000.0000	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	\$ 1,474,185	\$ 97.33	\$ 1,459,920	\$ (14,265)
7,340,000.0000	U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	\$ 7,254,869	\$ 91.48	\$ 6,714,926	\$ (539,944)
15,620,000.0000	U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	\$ 15,036,741	\$ 90.59	\$ 14,150,783	\$ (885,958)
4,780,000.0000	U S TREASURY BOND 4.500% 11/15/2054 DD 11/15/24	\$ 4,782,167	\$ 95.52	\$ 4,565,665	\$ (216,502)
9,920,000.0000	U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	\$ 10,046,810	\$ 97.06	\$ 9,628,650	\$ (418,160)
1,005,000.0000	U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	\$ 872,481	\$ 84.11	\$ 845,265	\$ (27,215)
405,000.0000	U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24	\$ 396,082	\$ 95.75	\$ 387,804	\$ (8,279)
2,109,000.0000	U S TREASURY NOTE 4.000% 07/31/2029 DD 07/31/24	\$ 2,152,923	\$ 98.40	\$ 2,075,298	\$ (77,624)
2,011,000.0000	U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	\$ 1,922,811	\$ 94.58	\$ 1,901,964	\$ (20,848)
7,680,000.0000	U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	\$ 7,588,207	\$ 97.42	\$ 7,482,010	\$ (106,197)
180,000.0000	U S TREASURY NOTE 4.125% 11/30/2031 DD 11/30/24	\$ 179,252	\$ 97.86	\$ 176,146	\$ (3,106)
80,000.0000	U S TREASURY NOTE 4.125% 11/30/2029 DD 11/30/24	\$ 79,541	\$ 98.85	\$ 79,082	\$ (459)
20,000.0000	U S TREASURY NOTE 4.000% 12/15/2027 DD 12/15/24	\$ 19,877	\$ 99.22	\$ 19,844	\$ (33)
<b>TOTAL U. S. GOVERNMENT SECURITIES</b>		<b>\$ 76,455,735</b>		<b>\$ 73,202,526</b>	<b>\$ (3,253,210)</b>
<b>CORPORATE DEBT INSTRUMENTS</b>					
500,000.0000	7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21	\$ 468,438	\$ 57.86	\$ 289,320	\$ (179,118)
1,010,000.0000	ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	\$ 997,582	\$ 85.53	\$ 863,863	\$ (133,719)
1,178,000.0000	ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	\$ 1,155,983	\$ 81.43	\$ 959,198	\$ (196,785)
135,000.0000	ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	\$ 127,609	\$ 94.05	\$ 126,961	\$ (648)
460,000.0000	ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	\$ 442,633	\$ 88.35	\$ 406,405	\$ (36,228)
100,000.0000	AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21	\$ 99,655	\$ 60.12	\$ 60,118	\$ (39,537)
160,000.0000	AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	\$ 171,679	\$ 72.35	\$ 115,754	\$ (55,926)
400,000.0000	AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	\$ 397,933	\$ 74.26	\$ 297,048	\$ (100,885)
514,000.0000	AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	\$ 452,801	\$ 87.15	\$ 447,956	\$ (4,845)
710,000.0000	AERCAP IRELAND CAPITAL DAC / A 3.850% 10/29/2041 DD 10/29/21	\$ 661,501	\$ 78.39	\$ 556,583	\$ (104,918)
280,000.0000	AIA GROUP LTD 144A 3.200% 09/16/2040 DD 09/16/20	\$ 279,638	\$ 74.63	\$ 208,956	\$ (70,683)
370,000.0000	AIR LEASE CORP 3.375% 07/01/2025 DD 06/24/20	\$ 369,053	\$ 99.22	\$ 367,129	\$ (1,924)
500,000.0000	ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	\$ 512,963	\$ 76.63	\$ 383,160	\$ (129,803)
200,000.0000	ALEXANDRIA REAL ESTATE EQUITIE 2.000% 05/18/2032 DD 02/18/21	\$ 188,164	\$ 79.75	\$ 159,494	\$ (28,670)
608,000.0000	ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21	\$ 534,436	\$ 61.32	\$ 372,807	\$ (161,628)
350,000.0000	ALFA SAB DE CV 144A 6.875% 03/25/2044 DD 03/25/14	\$ 359,940	\$ 104.20	\$ 364,693	\$ 4,753
360,000.0000	ALIBABA GROUP HOLDING LTD 2.700% 02/09/2041 DD 02/09/21	\$ 355,266	\$ 67.94	\$ 244,577	\$ (110,690)
480,000.0000	ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21	\$ 479,517	\$ 64.48	\$ 309,514	\$ (170,003)
50,000.0000	ALTRIA GROUP INC 2.450% 02/04/2032 DD 02/04/21	\$ 43,635	\$ 82.31	\$ 41,157	\$ (2,478)
2,371,000.0000	ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	\$ 1,736,252	\$ 72.26	\$ 1,713,308	\$ (22,944)
625,000.0000	ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	\$ 570,600	\$ 68.04	\$ 425,238	\$ (144,823)
310,000.0000	ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	\$ 260,415	\$ 72.56	\$ 224,924	\$ (35,492)
660,000.0000	ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	\$ 663,950	\$ 98.73	\$ 651,631	\$ (12,319)
2,195,000.0000	ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19	\$ 2,267,542	\$ 97.74	\$ 2,145,437	\$ (122,105)
168,000.0000	ALTRIA GROUP INC 6.200% 02/14/2059 DD 02/14/19	\$ 177,126	\$ 97.87	\$ 164,427	\$ (12,699)
570,000.0000	AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	\$ 563,089	\$ 59.76	\$ 340,649	\$ (222,440)
640,000.0000	AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	\$ 640,044	\$ 67.55	\$ 432,307	\$ (207,097)
180,000.0000	AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21	\$ 178,643	\$ 65.20	\$ 117,358	\$ (61,285)
100,000.0000	AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	\$ 96,163	\$ 88.35	\$ 88,348	\$ (7,815)
250,000.0000	AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	\$ 235,586	\$ 82.72	\$ 206,810	\$ (28,776)
250,000.0000	AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	\$ 301,512	\$ 102.66	\$ 256,638	\$ (44,874)
119,999.9998	AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	\$ 120,004	\$ 99.78	\$ 119,737	\$ (267)
170,000.0000	AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	\$ 169,330	\$ 99.17	\$ 168,587	\$ (742)
160,000.0000	AMERICO LIFE INC 144A 3.450% 04/15/2031 DD 04/15/21	\$ 153,717	\$ 84.08	\$ 134,523	\$ (19,194)
300,000.0000	AMFAM HOLDINGS INC 144A 2.805% 03/11/2031 DD 03/11/21	\$ 279,922	\$ 77.88	\$ 233,625	\$ (46,297)
160,000.0000	AMFAM HOLDINGS INC 144A 3.833% 03/11/2051 DD 03/11/21	\$ 152,135	\$ 60.48	\$ 96,771	\$ (55,364)
330,000.0000	AMGEN INC 4.400% 05/01/2045 DD 05/01/15	\$ 280,959	\$ 83.01	\$ 273,933	\$ (7,026)
425,000.0000	AMGEN INC 4.663% 06/15/2051 DD 12/15/16	\$ 395,961	\$ 83.93	\$ 356,694	\$ (39,267)
360,000.0000	ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	\$ 342,605	\$ 94.80	\$ 341,269	\$ (1,336)
370,000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	\$ 368,831	\$ 101.89	\$ 376,978	\$ 8,148
370,000.0000	APOLLO COMMERCIAL REAL ES 144A 4.625% 06/15/2029 DD 06/29/21	\$ 370,000	\$ 86.79	\$ 321,108	\$ (48,892)

900.000000	APPLE INC 2.800% 02/08/2061 DD 02/08/21	\$	897,638	\$	59.32	\$	533,853	\$	(363,785)
100.000000	APPLE INC 2.950% 09/11/2049 DD 09/11/19	\$	99,382	\$	66.75	\$	66,745	\$	(32,637)
220.000000	ARCELORMITTAL SA VAR RT 03/01/2041 DD 03/07/11	\$	235,872	\$	103.08	\$	226,772	\$	(9,035)
100.000000	ARES FINANCE CO II LLC 144A 3.250% 06/15/2030 DD 06/15/20	\$	99,872	\$	90.45	\$	90,451	\$	(9,421)
100.000000	ARES FINANCE CO III LLC 144A VAR RT 06/30/2051 DD 06/30/21	\$	100,000	\$	95.83	\$	95,825	\$	(4,175)
320.000000	ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	\$	232,104	\$	67.65	\$	216,490	\$	(15,615)
150.000000	ASTRAZENEGA PLC 3.000% 05/28/2051 DD 05/28/21	\$	148,177	\$	65.50	\$	98,253	\$	(49,924)
3,484.000000	AT&T INC 3.500% 09/15/2053 DD 03/15/21	\$	2,542,518	\$	67.37	\$	2,347,240	\$	(195,278)
3,357.000000	AT&T INC 3.550% 09/15/2055 DD 03/15/21	\$	2,571,676	\$	67.47	\$	2,265,001	\$	(306,674)
947.000000	AT&T INC 3.650% 09/15/2059 DD 03/15/21	\$	714,296	\$	66.41	\$	628,922	\$	(85,374)
730.000000	AT&T INC 3.800% 12/01/2057 DD 06/01/21	\$	645,877	\$	69.13	\$	504,678	\$	(141,199)
652.000000	AT&T INC 4.500% 03/09/2048 DD 09/07/16	\$	579,619	\$	82.67	\$	538,976	\$	(40,643)
213.000000	AT&T INC 4.800% 06/15/2044 DD 06/10/14	\$	191,591	\$	87.05	\$	185,412	\$	(6,179)
120.000000	AT&T INC 6.375% 03/01/2041 DD 03/01/16	\$	163,901	\$	104.81	\$	125,777	\$	(38,124)
415.000000	ATHENE HOLDING LTD 3.450% 05/15/2052 DD 12/13/21	\$	282,256	\$	64.49	\$	267,642	\$	(14,614)
200.000000	ATMOS ENERGY CORP 2.850% 02/15/2052 DD 10/01/21	\$	198,845	\$	61.22	\$	122,446	\$	(76,399)
375.000000	BAKER HUGHES HOLDINGS LLC / BA 4.080% 12/15/2047 DD 12/11/17	\$	362,138	\$	78.72	\$	295,204	\$	(66,934)
90.000000	BALL CORP 3.125% 09/15/2031 DD 09/14/21	\$	90,000	\$	84.88	\$	76,388	\$	(13,613)
410.000000	BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	\$	392,208	\$	84.33	\$	345,741	\$	(46,467)
240.000000	BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	\$	237,591	\$	96.98	\$	232,750	\$	(4,841)
615.000000	BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	\$	614,654	\$	81.98	\$	504,146	\$	(110,508)
500.000000	BANK OF AMERICA CORP VAR RT 04/22/2032 DD 04/22/21	\$	500,000	\$	86.00	\$	429,980	\$	(70,020)
410.000000	BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	\$	402,816	\$	74.85	\$	306,889	\$	(95,927)
450.000000	BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21	\$	433,519	\$	83.42	\$	375,408	\$	(58,111)
490.000000	BANK OF AMERICA CORP VAR RT 09/21/2036 DD 09/21/21	\$	473,222	\$	81.62	\$	399,938	\$	(73,284)
1,100.000000	BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	\$	1,010,100	\$	84.44	\$	928,807	\$	(81,293)
600.000000	BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20	\$	558,787	\$	83.55	\$	501,294	\$	(57,493)
670.000000	BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	\$	595,758	\$	61.57	\$	412,519	\$	(183,239)
10.000000	BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	\$	9,984	\$	98.14	\$	9,814	\$	(169)
2,220.000000	BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	\$	2,241,166	\$	98.90	\$	2,195,647	\$	(45,519)
500.000000	BAT CAPITAL CORP 3.984% 09/25/2050 DD 09/25/20	\$	409,607	\$	70.72	\$	353,595	\$	(56,012)
400.000000	BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	\$	342,643	\$	79.51	\$	318,052	\$	(24,591)
300.000000	BAYER US FINANCE II LLC 144A 4.875% 06/25/2048 DD 06/25/18	\$	299,111	\$	78.02	\$	234,054	\$	(65,057)
790.000000	BERKSHIRE HATHAWAY ENERGY CO 2.850% 05/15/2051 DD 10/29/20	\$	697,033	\$	60.83	\$	480,565	\$	(216,468)
550.000000	BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	\$	616,899	\$	105.26	\$	578,903	\$	(37,997)
200.000000	BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	\$	199,157	\$	82.86	\$	165,726	\$	(33,431)
70.000000	BLACKSTONE HOLDINGS FINAN 144A 5.000% 06/15/2044 DD 04/07/14	\$	69,199	\$	90.86	\$	63,600	\$	(5,599)
170.000000	BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	\$	123,444	\$	68.45	\$	116,368	\$	(7,076)
320.000000	BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	\$	290,651	\$	69.71	\$	223,066	\$	(67,585)
160.000000	BOEING CO/THE 5.705% 05/01/2040 DD 05/04/20	\$	171,989	\$	95.23	\$	152,360	\$	(19,629)
340.000000	BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	\$	321,679	\$	92.83	\$	315,605	\$	(6,074)
500.000000	BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	\$	500,000	\$	92.68	\$	463,375	\$	(36,625)
260.000000	BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	\$	301,575	\$	105.39	\$	274,024	\$	(27,551)
876.000000	BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	\$	654,419	\$	63.68	\$	557,863	\$	(96,556)
375.000000	BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	\$	327,079	\$	77.64	\$	291,158	\$	(35,922)
280.000000	BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	\$	273,472	\$	57.95	\$	162,268	\$	(111,203)
100.000000	BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	\$	120,098	\$	121.34	\$	121,337	\$	1,239
200.000000	BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21	\$	206,493	\$	86.69	\$	173,384	\$	(33,109)
450.000000	BROADCOM INC 4.300% 11/15/2032 DD 05/08/20	\$	456,809	\$	94.34	\$	424,517	\$	(32,293)
1,500.000000	BROADCOM INC 4.750% 04/15/2029 DD 04/15/20	\$	1,491,642	\$	99.35	\$	1,490,265	\$	(1,377)
190.000000	BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	\$	204,504	\$	87.21	\$	165,703	\$	(38,801)
260.000000	CALIFORNIA INSTITUTE OF TECHNO 3.650% 09/01/2119 DD 11/25/19	\$	259,423	\$	63.65	\$	165,498	\$	(93,925)
100.000000	CALIFORNIA INSTITUTE OF TECHNO 4.700% 11/01/2111 DD 12/06/11	\$	98,844	\$	81.61	\$	81,605	\$	(17,239)
120.000000	CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	\$	120,000	\$	80.63	\$	96,758	\$	(23,242)
230.000000	CANADIAN PACIFIC RAILWAY CO 3.100% 12/02/2051 DD 12/02/21	\$	228,516	\$	65.12	\$	149,785	\$	(78,731)
500.000000	CARLYLE HOLDINGS II FINAN 144A 5.625% 03/30/2043 DD 03/28/13	\$	515,053	\$	96.38	\$	481,910	\$	(33,143)
470.000000	CENTENE CORP 3.375% 02/15/2030 DD 02/13/20	\$	469,227	\$	89.07	\$	418,620	\$	(50,608)
90.000000	CENTENE CORP 4.250% 12/15/2027 DD 12/06/19	\$	89,271	\$	97.02	\$	87,318	\$	(1,953)
360.000000	CENTENE CORP 4.625% 12/15/2029 DD 12/06/19	\$	367,200	\$	94.57	\$	340,463	\$	(26,737)
110.000000	CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	\$	109,444	\$	80.79	\$	88,868	\$	(20,576)
170.000000	CENTERPOINT ENERGY HOUSTON ELE 4.500% 04/01/2044 DD 03/17/14	\$	172,245	\$	86.23	\$	146,593	\$	(25,653)
300.000000	CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21	\$	248,058	\$	68.02	\$	204,048	\$	(44,010)
280.000000	CHARTER COMMUNICATIONS OPERATI 3.500% 06/01/2041 DD 03/04/21	\$	278,949	\$	68.59	\$	192,049	\$	(86,899)
410.000000	CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	\$	262,333	\$	60.36	\$	247,468	\$	(14,865)
1,110.000000	CHARTER COMMUNICATIONS OPERATI 3.760% 06/01/2052 DD 03/04/21	\$	774,355	\$	64.30	\$	713,763	\$	(60,591)
50.000000	CHARTER COMMUNICATIONS OPERATI 3.950% 06/30/2062 DD 10/12/21	\$	49,623	\$	61.01	\$	30,507	\$	(19,116)
400.000000	CHARTER COMMUNICATIONS OPERATI 4.400% 12/01/2061 DD 06/02/21	\$	399,653	\$	66.71	\$	266,840	\$	(132,813)
450.000000	CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	\$	413,650	\$	78.65	\$	353,916	\$	(59,734)
825.000000	CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	\$	762,611	\$	82.17	\$	677,878	\$	(84,733)
700.000000	CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	\$	667,992	\$	85.56	\$	598,941	\$	(69,051)
480.000000	CI FINANCIAL CORP 3.200% 12/17/2030 DD 12/17/20	\$	454,510	\$	85.10	\$	408,456	\$	(46,054)
400.000000	CI FINANCIAL CORP 4.100% 06/15/2051 DD 06/07/21	\$	399,815	\$	68.83	\$	275,320	\$	(124,495)
480.000000	CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	\$	482,790	\$	85.83	\$	411,984	\$	(70,806)
375.000000	CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	\$	371,493	\$	102.26	\$	383,468	\$	11,974
2,005.000000	CITIGROUP INC 8.125% 07/15/2039 DD 07/25/13	\$	2,552,231	\$	123.50	\$	2,476,215	\$	(76,016)
170.000000	CITIGROUP INC VAR RT 11/03/2032 DD 11/03/21	\$	151,299	\$	83.38	\$	141,741	\$	(9,559)
200.000000	CITY OF HOPE 5.623% 11/15/2043 DD 07/25/13	\$	222,216	\$	95.30	\$	190,608	\$	(31,608)
60.000000	CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	\$	59,332	\$	83.27	\$	49,964	\$	(9,368)
350.000000	COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	\$	338,710	\$	70.30	\$	246,043	\$	(92,667)
1,200.000000	COMCAST CORP 3.750% 04/01/2040 DD 03/27/20	\$	1,043,079	\$	80.51	\$	966,060	\$	(77,019)
50.000000	COMCAST CORP 4.250% 10/15/2030 DD 10/05/18	\$	51,160	\$	96.42	\$	48,208	\$	(2,952)
260.000000	COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	\$	255,066	\$	86.57	\$	225,092	\$	(29,973)
900.000000	COMISION FEDERAL DE ELECT 144A 4.677% 02/09/2051 DD 02/09/21	\$	782,766	\$	67.81	\$	610,326	\$	(172,440)
80.000000	COMMONSPIRIT HEALTH 2.782% 10/01/2030 DD 10/28/20	\$	74,918	\$	88.51	\$	70,805	\$	(4,113)
60.000000	COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20	\$	60,000	\$	73.74	\$	44,242	\$	(15,758)
350.000000	COMMONSPIRIT HEALTH 4.350% 11/01/2042 DD 10/31/12	\$	331,425	\$	83.60	\$	292,593	\$	(38,832)
1,910.000000	COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18	\$	1,739,360	\$	78.09	\$	1,491,576	\$	(247,783)
50.000000	CONNECTICUT LIGHT AND POWER CO 4.300% 04/15/2044 DD 04/24/14	\$	49,696	\$	83.64	\$	41,818	\$	(7,879)
20.000000	CONOCOPHILLIPS 6.500% 02/01/2039 DD 02/03/09	\$	23,269	\$	109.34	\$	21,869	\$	(1,400)
300.000000	CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	\$	314,753	\$	83.73	\$	251,199	\$	(63,554)
100.000000	CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	\$	99,478	\$	80.49	\$	80,486	\$	(18,992)
575.000000	CONSTELLATION BRANDS INC 4.500% 05/09/2047 DD 05/09/17	\$	584,782	\$	82.69	\$	475,456	\$	(109,326)
59.000000	CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	\$	57,918	\$	55.18	\$	32,559	\$	(25,359)
190.000000	CONTINENTAL RESOURCES INC 144A 2.875% 04/01/2032 DD 11/22/21	\$	189,896	\$	82.15	\$	156,077	\$	(33,819)
220.000000	CONTINENTAL RESOURCES INC/OK 4.900% 06/01/2044 DD 05/19/14	\$	220,548	\$	80.97	\$	178,141	\$	(42,408)
600.000000	CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/19/16	\$	608,061	\$	102.02	\$	612,090	\$	4,029
575.000000	CSX CORP 4.300% 03/01/2048 DD 02/20/18	\$	573,366	\$	82.44	\$	474,053	\$	(99,313)
200.000000	CUBESMART LP 2.500% 02/15/2032 DD 11/30/21	\$	198,907	\$	83.63	\$	167,250	\$	(31,657)
130.000000	CVS HEALTH CORP 2.125% 09/15/2031 DD 08/18/21	\$	107,760	\$	80.10	\$	104,129	\$	(3,632)
4,020.000000	CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	\$	3,933,316	\$	86.48	\$			

140.000.0000	DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21	\$	138.963	\$	68.28	\$	95.593	\$	(43,370)
170.000.0000	DTE ELECTRIC CO 3.750% 08/15/2047 DD 08/09/17	\$	156.588	\$	75.34	\$	128.080	\$	(28,508)
575.000.0000	DUKE ENERGY CORP 3.750% 09/01/2046 DD 08/12/16	\$	522.440	\$	73.71	\$	423.810	\$	(98,630)
710.000.0000	DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	\$	610.393	\$	60.48	\$	429.436	\$	(180,957)
285.000.0000	DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	\$	273.028	\$	67.31	\$	191.842	\$	(81,186)
210.000.0000	DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	\$	209.671	\$	80.42	\$	168.876	\$	(40,795)
300.000.0000	DUKE ENERGY PROGRESS LLC 2.500% 08/15/2050 DD 08/20/20	\$	298.526	\$	57.97	\$	173.898	\$	(124,628)
130.000.0000	DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	\$	129.902	\$	84.21	\$	109.474	\$	(19,617)
70.000.0000	EATON CORP 4.150% 11/02/2042 DD 11/02/13	\$	65.065	\$	84.42	\$	59.093	\$	(5,973)
500.000.0000	EBAY INC 4.000% 07/15/2042 DD 07/24/12	\$	449.955	\$	79.59	\$	397.960	\$	(51,995)
575.000.0000	ECOLAB INC 3.950% 12/01/2047 DD 11/27/17	\$	572.504	\$	79.46	\$	456.907	\$	(115,598)
150.000.0000	ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21	\$	138.622	\$	82.93	\$	124.400	\$	(14,223)
250.000.0000	ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14	\$	236.270	\$	68.89	\$	172.233	\$	(64,038)
540.000.0000	ECOPETROL SA 5.875% 11/02/2051 DD 11/02/21	\$	540.000	\$	67.08	\$	362.254	\$	(177,746)
250.000.0000	ECOPETROL SA 7.375% 09/18/2043 DD 09/18/13	\$	249.040	\$	84.82	\$	212.040	\$	(37,000)
90.000.0000	EDISON INTERNATIONAL VAR RT 12/31/2049 DD 11/12/21	\$	84.477	\$	97.47	\$	87.726	\$	3.249
375.000.0000	ELI LILLY & CO 3.700% 03/01/2045 DD 03/05/15	\$	382.409	\$	78.99	\$	296.213	\$	(86,196)
40.000.0000	ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18	\$	40.973	\$	99.84	\$	39.937	\$	(1,036)
325.000.0000	ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	\$	323.545	\$	88.27	\$	286.878	\$	(36,667)
640.000.0000	ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	\$	634.498	\$	90.12	\$	576.768	\$	(57,730)
375.000.0000	ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	\$	374.375	\$	89.91	\$	337.148	\$	(37,228)
680.000.0000	ENERGY TRANSFER LP 5.800% 06/15/2038 DD 06/08/18	\$	634.460	\$	98.29	\$	668.352	\$	33.892
430.000.0000	ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	\$	441.193	\$	96.72	\$	415.913	\$	(25,279)
80.000.0000	ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	\$	87.922	\$	98.81	\$	79.048	\$	(8,874)
50.000.0000	ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19	\$	50.110	\$	100.37	\$	50.187	\$	76
100.000.0000	ENERGY TRANSFER LP 7.500% 07/01/2038 DD 03/28/08	\$	123.069	\$	113.22	\$	113.223	\$	(9,846)
1,660.000.0000	ENERGY TRANSFER LP VAR RT 12/31/2049 DD 01/22/20	\$	1,616.129	\$	99.65	\$	1,654.150	\$	38,021
60.000.0000	ENERGY TRANSFER LP VAR RT 12/31/2049 DD 06/15/21	\$	59.207	\$	100.06	\$	60.038	\$	831
300.000.0000	ENERGY CORP 3.750% 06/15/2050 DD 05/19/20	\$	295.820	\$	70.99	\$	212.964	\$	(82,856)
20.000.0000	ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	\$	19.850	\$	65.86	\$	13.172	\$	(6,678)
230.000.0000	ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	\$	208.720	\$	71.84	\$	165.232	\$	(43,488)
280.000.0000	ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	\$	279.304	\$	72.08	\$	201.827	\$	(77,477)
260.000.0000	ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	\$	246.228	\$	86.18	\$	224.076	\$	(22,152)
80.000.0000	ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	\$	89.586	\$	89.51	\$	71.606	\$	(17,980)
170.000.0000	ENTERPRISE PRODUCTS OPERATING 4.900% 05/15/2046 DD 05/07/15	\$	172.226	\$	89.24	\$	151.701	\$	(20,525)
60.000.0000	ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	\$	70.865	\$	92.25	\$	55.352	\$	(15,513)
20.000.0000	ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	\$	24.585	\$	99.99	\$	19.999	\$	(4,586)
430.000.0000	ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	\$	479.621	\$	102.78	\$	441.945	\$	(37,675)
250.000.0000	ENTERPRISE PRODUCTS OPERATING 6.450% 09/01/2040 DD 05/20/10	\$	249.301	\$	107.71	\$	269.285	\$	19,984
540.000.0000	ENTERPRISE PRODUCTS OPERATING 7.550% 04/15/2038 DD 10/15/09	\$	657.529	\$	117.11	\$	632.389	\$	(25,140)
830.000.0000	ENTERPRISE PRODUCTS OPERATING VAR RT 02/15/2078 DD 02/15/18	\$	763.771	\$	95.51	\$	792.733	\$	28,962
100.000.0000	EOG RESOURCES INC 4.375% 04/15/2030 DD 04/14/20	\$	103.483	\$	97.23	\$	97.229	\$	(6,254)
320.000.0000	EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	\$	357.374	\$	89.06	\$	284.979	\$	(72,395)
200.000.0000	EQM MIDSTREAM PARTNERS LP 144A 4.750% 01/15/2031 DD 01/08/21	\$	200.000	\$	94.04	\$	188.086	\$	(11,914)
90.000.0000	EQT CORP 144A 3.125% 05/15/2026 DD 05/17/21	\$	88.426	\$	97.30	\$	87.568	\$	(858)
190.000.0000	EXELON CORP 5.625% 06/15/2035 DD 06/09/05	\$	200.903	\$	100.41	\$	190.773	\$	(10,129)
110.000.0000	EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	\$	110.000	\$	75.64	\$	83.207	\$	(26,793)
50.000.0000	EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	\$	50.000	\$	66.73	\$	33.366	\$	(16,635)
10.000.0000	EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	\$	10.000	\$	70.21	\$	7.021	\$	(2,979)
80.000.0000	EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	\$	77.727	\$	81.20	\$	64.958	\$	(12,768)
50.000.0000	EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	\$	50.000	\$	87.81	\$	43.907	\$	(6,094)
605.000.0000	FIRST QUANTUM MINERALS LT 144A 6.875% 10/15/2027 DD 10/01/20	\$	604.258	\$	99.53	\$	602.138	\$	(2,119)
390.000.0000	FIRSTENERGY CORP VAR RT 07/15/2047 DD 06/21/17	\$	387.683	\$	85.29	\$	332.619	\$	(55,064)
575.000.0000	FISERV INC 4.400% 07/01/2049 DD 06/24/19	\$	571.866	\$	81.77	\$	470.166	\$	(101,700)
200.000.0000	FLEX INTERMEDIATE HOLDCO 144A 4.317% 12/30/2039 DD 05/28/21	\$	199.992	\$	76.82	\$	153.648	\$	(46,344)
150.000.0000	FLORIDA POWER & LIGHT CO 3.150% 10/01/2049 DD 09/13/19	\$	149.189	\$	67.53	\$	101.297	\$	(47,892)
330.000.0000	FORD MOTOR CO 3.250% 02/12/2032 DD 11/12/21	\$	322.920	\$	83.18	\$	274.484	\$	(48,436)
887.000.0000	FORD MOTOR CREDIT CO LLC 4.000% 11/13/2030 DD 11/13/20	\$	781.719	\$	90.10	\$	799.152	\$	17,433
470.000.0000	FOX CORP 5.476% 01/25/2039 DD 01/25/20	\$	497.831	\$	95.03	\$	446.646	\$	(51,185)
500.000.0000	FRANKLIN RESOURCES INC 2.950% 08/12/2051 DD 08/12/21	\$	497.075	\$	62.11	\$	310.540	\$	(186,535)
750.000.0000	FREEMPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	\$	700.614	\$	94.39	\$	707.933	\$	7,318
530.000.0000	FRESNILLO PLC 144A 4.250% 10/02/2050 DD 10/02/20	\$	500.402	\$	71.21	\$	377.424	\$	(122,978)
220.000.0000	GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	\$	217.966	\$	87.36	\$	192.196	\$	(25,770)
190.000.0000	GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	\$	174.724	\$	86.85	\$	165.007	\$	(9,716)
455.000.0000	GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	\$	459.935	\$	94.59	\$	430.385	\$	(29,550)
90.000.0000	GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	\$	85.451	\$	99.21	\$	89.288	\$	3.837
300.000.0000	GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	\$	330.670	\$	105.00	\$	314.988	\$	(15,682)
200.000.0000	GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21	\$	199.829	\$	67.52	\$	135.042	\$	(64,787)
240.000.0000	GILEAD SCIENCES INC 4.000% 09/01/2036 DD 09/20/16	\$	244.030	\$	88.29	\$	211.894	\$	(32,137)
390.000.0000	GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	\$	378.633	\$	85.80	\$	334.624	\$	(44,009)
475.000.0000	GILEAD SCIENCES INC 5.650% 12/01/2041 DD 12/13/11	\$	481.748	\$	100.06	\$	475.266	\$	(6,482)
370.000.0000	GLENORE FINANCE CANADA L 144A 6.000% 11/15/2041 DD 11/10/11	\$	369.308	\$	99.11	\$	366.711	\$	(2,597)
110.000.0000	GLENORE FINANCE CANADA L 144A VAR RT 10/25/2042 DD 10/25/12	\$	109.205	\$	94.01	\$	103.409	\$	(5,796)
40.000.0000	GLENORE FUNDING LLC 144A 2.625% 09/23/2031 DD 09/23/21	\$	37.934	\$	84.39	\$	33.758	\$	(4,176)
930.000.0000	GLENORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21	\$	658.208	\$	65.47	\$	608.834	\$	(49,374)
200.000.0000	GLOBAL ATLANTIC FIN CO 144A VAR RT 10/15/2051 DD 07/06/21	\$	200.000	\$	96.58	\$	193.154	\$	(6,846)
100.000.0000	GLP CAPITAL LP / GLP FINANCING 4.000% 01/15/2030 DD 08/29/19	\$	99.874	\$	93.14	\$	93.138	\$	(6,736)
230.000.0000	GOLDMAN SACHS GROUP INC/THE 5.150% 05/22/2045 DD 05/22/15	\$	237.956	\$	92.25	\$	212.175	\$	(25,781)
520.000.0000	GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	\$	578.098	\$	105.33	\$	547.706	\$	(30,392)
550.000.0000	GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	\$	606.016	\$	107.48	\$	591.162	\$	(14,854)
180.000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21	\$	171.858	\$	83.45	\$	150.208	\$	(21,650)
1,330.000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT 10/21/2032 DD 10/21/21	\$	1,161.655	\$	84.54	\$	1,124.409	\$	(37,247)
20.000.0000	HALLIBURTON CO 4.850% 11/15/2035 DD 11/13/15	\$	19.903	\$	95.08	\$	19.015	\$	(888)
150.000.0000	HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	\$	148.178	\$	89.37	\$	134.052	\$	(14,126)
160.000.0000	HCA INC 5.125% 06/15/2039 DD 06/12/19	\$	163.849	\$	91.13	\$	145.806	\$	(18,043)
250.000.0000	HCA INC 5.250% 06/15/2049 DD 06/12/19	\$	246.864	\$	86.72	\$	216.790	\$	(30,074)
575.000.0000	HIGH STREET FUNDING TRUST 144A 4.682% 02/15/2048 DD 03/15/18	\$	586.522	\$	83.32	\$	479.067	\$	(107,455)
200.000.0000	HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	\$	198.082	\$	61.06	\$	122.128	\$	(75,954)
560.000.0000	HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	\$	476.420	\$	77.98	\$	436.699	\$	(39,720)
90.000.0000	HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	\$	95.003	\$	69.83	\$	62.849	\$	(32,154)
150.000.0000	HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	\$	148.168	\$	85.55	\$	128.328	\$	(19,840)
240.000.0000	HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	\$	236.615	\$	85.52	\$	205.258	\$	(31,358)
300.000.0000	HOTEL & RESORTS LP 3.500% 09/15/2030 DD 08/20/20	\$	298.601	\$	90.57	\$	271.707	\$	(26,894)
630.000.0000	HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	\$	654.044	\$	102.77	\$	647.457	\$	(6,587)
40.000.0000	HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/05	\$	50.157	\$	111.82	\$	44.727	\$	(5,430)
140.000.0000	HUMANA INC 4.800% 03/15/2047 DD 03/16/17	\$	141.027	\$	81.51	\$	114.120	\$	(26,908)
170.000.0000	HUMANA INC 4.950% 10/01/2044 DD 09/19/14	\$	174.186	\$	85.03	\$	144.551	\$	(29,635)
200.000.0000	IMPERIAL BRANDS FINANCE P 144A 3.875% 07/26/2029 DD 07/26/19	\$	199.176	\$	94.49	\$	188.980	\$	(10,196)
300.000.0000	INTEL CORP 2.800% 08/12/2041 DD 08/12/21	\$	299.772	\$	63.8				

130.000.0000	JPMORGAN CHASE & CO VAR RT	11/15/2048 DD 11/10/17	\$	130.791	\$	78.25	\$	101,729	\$	(29,062)
750.000.0000	JPMORGAN CHASE & CO VAR RT	11/19/2041 DD 11/19/20	\$	750.000	\$	67.81	\$	508,583	\$	(241,418)
250.000.0000	JUNIPER NETWORKS INC 5.950%	03/15/2041 DD 03/03/11	\$	253.274	\$	98.64	\$	246,595	\$	(6,679)
30.000.0000	KAISER FOUNDATION HOSPITALS	2.810% 06/01/2041 DD 06/15/21	\$	30.000	\$	70.84	\$	21,253	\$	(8,747)
140.000.0000	KAISER FOUNDATION HOSPITALS	3.266% 11/01/2049 DD 10/31/19	\$	142.315	\$	69.42	\$	97,184	\$	(45,131)
170.000.0000	KAISER FOUNDATION HOSPITALS	4.150% 05/01/2047 DD 05/03/17	\$	171.836	\$	81.65	\$	138,802	\$	(33,035)
200.000.0000	KAZMUNAYGAS NATIONAL CO J	144A 3.500% 04/14/2033 DD 10/14/20	\$	200.000	\$	82.78	\$	165,568	\$	(34,432)
200.000.0000	KENTUCKY UTILITIES CO	3.300% 06/01/2050 DD 06/03/20	\$	212.042	\$	67.45	\$	134,902	\$	(77,140)
200.000.0000	KENTUCKY UTILITIES CO	4.375% 10/01/2045 DD 09/28/15	\$	203.026	\$	82.95	\$	165,908	\$	(37,118)
800.000.0000	KINDER MORGAN ENERGY PARTNERS	5.625% 09/01/2041 DD 08/17/11	\$	811.900	\$	94.35	\$	754,808	\$	(57,092)
10.000.0000	KINDER MORGAN INC	5.300% 12/01/2034 DD 11/26/14	\$	11.429	\$	97.57	\$	9,757	\$	(1,673)
30.000.0000	KINDER MORGAN INC	7.800% 08/01/2031 DD 07/30/01	\$	37.434	\$	112.64	\$	33,793	\$	(3,642)
40.000.0000	KKR GROUP FINANCE CO II	144A 5.500% 02/01/2043 DD 02/01/13	\$	47.920	\$	95.91	\$	38,365	\$	(9,554)
650.000.0000	KKR GROUP FINANCE CO III	144A 5.125% 06/01/2044 DD 05/29/14	\$	655.610	\$	91.44	\$	594,354	\$	(61,257)
70.000.0000	KKR GROUP FINANCE CO VII	144A 3.625% 02/25/2050 DD 02/25/20	\$	69.246	\$	70.24	\$	49,167	\$	(20,079)
220.000.0000	KKR GROUP FINANCE CO X	LL 144A 3.250% 12/15/2051 DD 12/08/21	\$	194.756	\$	65.40	\$	143,887	\$	(50,869)
200.000.0000	KLABIN AUSTRIA GMBH	144A 3.200% 01/12/2031 DD 01/12/21	\$	200.000	\$	84.03	\$	168,062	\$	(31,938)
375.000.0000	KRAFT HEINZ FOODS CO	4.375% 06/01/2046 DD 05/24/16	\$	361.254	\$	80.98	\$	303,668	\$	(57,586)
400.000.0000	KROGER CO/THE	4.450% 02/01/2047 DD 01/24/17	\$	392.237	\$	82.37	\$	329,488	\$	(62,749)
130.000.0000	L3HARRIS TECHNOLOGIES INC	4.854% 04/27/2035 DD 04/27/15	\$	130.881	\$	95.12	\$	123,651	\$	(7,230)
400.000.0000	LABORATORY CORP OF AMERICA	HOL 4.700% 02/01/2045 DD 01/30/15	\$	392.645	\$	86.06	\$	344,244	\$	(48,401)
40.000.0000	LAM RESEARCH CORP	3.125% 06/15/2060 DD 05/05/20	\$	39.892	\$	61.33	\$	24,534	\$	(15,358)
190.000.0000	LAS VEGAS SANDS CORP	2.900% 06/25/2025 DD 11/25/19	\$	188.085	\$	98.91	\$	187,933	\$	(152)
550.000.0000	LAS VEGAS SANDS CORP	3.900% 08/08/2029 DD 07/31/19	\$	535.554	\$	92.97	\$	511,313	\$	(24,241)
140.000.0000	LBI INFRASTRUCTURE GROUP	144A 3.797% 12/31/2057 DD 12/10/21	\$	140.000	\$	67.24	\$	94,139	\$	(46,861)
500.000.0000	LEGG MASON INC	5.625% 01/15/2044 DD 01/22/14	\$	522.778	\$	97.93	\$	489,640	\$	(33,138)
70.000.0000	LITHIA MOTORS INC	144A 3.875% 06/01/2029 DD 05/27/21	\$	71.400	\$	91.34	\$	63,937	\$	(7,463)
130.000.0000	LOWE'S COS INC	2.800% 09/15/2041 DD 09/20/21	\$	129.884	\$	68.68	\$	89,281	\$	(40,603)
1,290.000.0000	LOWE'S COS INC	3.000% 10/15/2050 DD 10/22/20	\$	1,246.973	\$	62.23	\$	802,793	\$	(444,181)
170.000.0000	MARSH & MCLENNAN COS INC	2.900% 12/15/2051 DD 12/08/21	\$	169.634	\$	62.35	\$	105,992	\$	(63,642)
135.000.0000	MASSACHUSETTS INSTITUTE OF	TEC 4.678% 07/01/2114 DD 04/08/14	\$	38.079	\$	84.70	\$	114,349	\$	76,270
300.000.0000	MASSACHUSETTS MUTUAL LIFE	144A 4.900% 04/01/2077 DD 03/23/17	\$	290.572	\$	80.89	\$	242,679	\$	(47,893)
50.000.0000	MARTCARD INC	3.850% 03/26/2050 DD 03/26/20	\$	54.035	\$	77.50	\$	38,749	\$	(15,286)
40.000.0000	MAYO CLINIC	4.000% 11/15/2047 DD 03/28/13	\$	38.235	\$	81.49	\$	32,598	\$	(5,728)
20.000.0000	MAYO CLINIC	4.128% 11/15/2052 DD 03/17/16	\$	19.394	\$	81.67	\$	16,334	\$	(3,060)
1,145.000.0000	MCDONALD'S CORP	4.450% 09/01/2048 DD 08/15/18	\$	1,125.456	\$	83.48	\$	955,835	\$	(169,621)
60.000.0000	MCDONALD'S CORP	6.300% 10/15/2037 DD 10/18/07	\$	67.356	\$	107.46	\$	64,477	\$	(2,879)
300.000.0000	MDC HOLDINGS INC	3.966% 08/06/2061 DD 08/06/21	\$	300.000	\$	74.62	\$	223,866	\$	(76,134)
250.000.0000	MDG GMTN RSC LTD	144A 3.700% 11/07/2049 DD 11/07/19	\$	250.000	\$	72.81	\$	182,033	\$	(67,968)
90.000.0000	MEG ENERGY CORP	144A 5.875% 02/01/2029 DD 02/02/21	\$	90.112	\$	97.61	\$	87,850	\$	(2,262)
200.000.0000	MELCO RESORTS FINANCE LTD	144A 5.250% 04/26/2026 DD 04/26/19	\$	200.000	\$	98.34	\$	196,676	\$	(3,324)
430.000.0000	MELCO RESORTS FINANCE LTD	144A 5.375% 12/04/2029 DD 12/04/19	\$	436.526	\$	91.29	\$	392,551	\$	(43,975)
675.000.0000	MERCK & CO INC	2.750% 12/10/2051 DD 12/10/21	\$	482.246	\$	60.71	\$	409,820	\$	(72,426)
240.000.0000	MICRON TECHNOLOGY INC	2.703% 04/15/2032 DD 11/01/21	\$	230.136	\$	83.84	\$	201,211	\$	(28,925)
60.000.0000	MICRON TECHNOLOGY INC	3.366% 11/01/2041 DD 11/01/21	\$	60.000	\$	73.11	\$	43,864	\$	(16,136)
200.000.0000	MIDAMERICAN ENERGY CO	2.700% 08/01/2052 DD 07/22/21	\$	198.729	\$	60.61	\$	121,226	\$	(77,503)
360.000.0000	MIDAMERICAN ENERGY CO	3.150% 04/15/2050 DD 10/15/19	\$	374.849	\$	67.21	\$	241,949	\$	(132,900)
100.000.0000	MIDAMERICAN ENERGY CO	4.250% 07/15/2049 DD 01/09/19	\$	99.490	\$	81.20	\$	81,203	\$	(18,287)
200.000.0000	MIDCAP FINANCIAL ISSUER T	144A 6.500% 05/01/2028 DD 04/29/21	\$	200.000	\$	97.80	\$	195,592	\$	(10,408)
200.000.0000	MIDWEST CONNECTOR CAPITAL	144A 4.625% 04/01/2029 DD 03/11/19	\$	199.867	\$	98.08	\$	196,152	\$	(3,715)
155.000.0000	MILEAGE PLUS HOLDINGS LLC	144A 6.500% 06/20/2027 DD 07/02/20	\$	156.608	\$	100.63	\$	155,977	\$	(632)
375.000.0000	MOLSON COORS BEVERAGE CO	4.200% 07/15/2046 DD 07/07/16	\$	389.142	\$	79.93	\$	299,719	\$	(89,423)
70.000.0000	MONDELEZ INTERNATIONAL INC	2.625% 09/04/2050 DD 09/04/20	\$	69.661	\$	58.65	\$	41,052	\$	(28,609)
630.000.0000	MONONGAHELA POWER CO	144A 5.400% 12/15/2043 DD 11/27/13	\$	715.613	\$	94.53	\$	595,564	\$	(120,049)
600.000.0000	MORGAN STANLEY VAR RT	02/13/2032 DD 11/13/20	\$	600.000	\$	81.59	\$	489,510	\$	(110,490)
330.000.0000	MORGAN STANLEY VAR RT	04/22/2042 DD 04/22/21	\$	332.537	\$	74.09	\$	244,504	\$	(88,034)
530.000.0000	MORGAN STANLEY VAR RT	07/21/2032 DD 07/20/21	\$	530.000	\$	82.88	\$	439,285	\$	(90,715)
370.000.0000	MORGAN STANLEY VAR RT	09/16/2036 DD 09/16/21	\$	366.961	\$	81.35	\$	300,999	\$	(65,962)
1,354.000.0000	MPLX LP	4.500% 04/15/2038 DD 02/08/17	\$	1,226.781	\$	87.18	\$	1,180,471	\$	(46,309)
400.000.0000	MPLX LP	5.500% 02/15/2049 DD 11/15/18	\$	456.187	\$	91.94	\$	367,760	\$	(88,427)
600.000.0000	MYLAN INC	5.200% 04/15/2048 DD 10/15/18	\$	526.285	\$	82.88	\$	497,262	\$	(29,023)
100.000.0000	NATIONAL HEALTH INVESTORS	INC 3.000% 02/01/2031 DD 01/26/21	\$	99.504	\$	85.94	\$	85,941	\$	(13,563)
725.000.0000	NATIONWIDE FINANCIAL SERV	144A 3.900% 11/30/2049 DD 11/21/19	\$	753.254	\$	73.46	\$	532,600	\$	(220,654)
184.000.0000	NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	\$	222.190	\$	85.25	\$	156,866	\$	(65,325)
100.000.0000	NEUBERGER BERMAN GROUP	LL 144A 4.875% 04/15/2045 DD 04/22/15	\$	89.232	\$	82.58	\$	82,575	\$	(6,657)
80.000.0000	NEW YORK LIFE INSURANCE C	144A 4.450% 05/15/2069 DD 04/04/19	\$	79.584	\$	77.41	\$	61,928	\$	(17,656)
200.000.0000	NEW YORK STATE ELECTRIC &	144A 2.150% 10/01/2031 DD 09/24/21	\$	199.709	\$	81.52	\$	163,044	\$	(36,665)
460.000.0000	NIPPON LIFE INSURANCE CO	144A VAR RT 01/21/2051 DD 01/21/21	\$	459.910	\$	84.37	\$	388,084	\$	(71,826)
200.000.0000	NIPPON LIFE INSURANCE CO	144A VAR RT 01/23/2050 DD 01/23/20	\$	200.000	\$	90.76	\$	181,528	\$	(18,472)
341.000.0000	NORFOLK SOUTHERN CORP	3.155% 05/15/2055 DD 05/15/20	\$	335.661	\$	63.33	\$	215,955	\$	(119,705)
40.000.0000	NORFOLK SOUTHERN CORP	4.150% 02/28/2048 DD 02/28/18	\$	37.382	\$	79.66	\$	31,866	\$	(5,516)
200.000.0000	NORTHERN NATURAL GAS CO	144A 4.300% 01/15/2049 DD 07/17/18	\$	206.367	\$	78.93	\$	157,852	\$	(48,515)
200.000.0000	NORTHERN STATES POWER	CO/MN 2.900% 03/01/2050 DD 09/10/19	\$	202.494	\$	64.09	\$	128,172	\$	(74,322)
100.000.0000	NORTHERN STATES POWER	CO/MN 3.200% 04/01/2052 DD 03/30/21	\$	99.670	\$	67.18	\$	67,183	\$	(32,487)
490.000.0000	NORTHROP GRUMMAN CORP	4.030% 10/15/2047 DD 10/13/17	\$	483.278	\$	78.56	\$	384,964	\$	(98,314)
190.000.0000	NORTHROP GRUMMAN CORP	4.750% 06/01/2043 DD 05/31/13	\$	206.289	\$	89.70	\$	170,424	\$	(35,865)
300.000.0000	NORTHWELL HEALTHCARE INC	3.809% 11/01/2049 DD 09/26/19	\$	319.867	\$	73.88	\$	221,640	\$	(99,227)
60.000.0000	NORTHWESTERN MUTUAL LIFE	144A 3.450% 03/30/2051 DD 03/22/21	\$	59.815	\$	68.74	\$	41,244	\$	(18,571)
100.000.0000	NORTHWESTERN MUTUAL LIFE	144A 3.625% 09/30/2059 DD 09/20/19	\$	100.449	\$	67.03	\$	67,030	\$	(33,419)
900.000.0000	NORTHWESTERN MUTUAL LIFE	144A 3.850% 09/30/2047 DD 09/26/17	\$	843.884	\$	75.03	\$	675,252	\$	(168,632)
375.000.0000	OCCIDENTAL PETROLEUM CORP	4.300% 08/15/2039 DD 08/08/19	\$	373.435	\$	80.52	\$	301,935	\$	(71,500)
750.000.0000	OCCIDENTAL PETROLEUM CORP	6.450% 09/15/2036 DD 09/15/19	\$	765.748	\$	102.54	\$	769,073	\$	3,324
340.000.0000	OCCIDENTAL PETROLEUM CORP	7.875% 09/15/2031 DD 09/15/19	\$	372.287	\$	110.84	\$	376,846	\$	4,559
760.000.0000	OCCIDENTAL PETROLEUM CORP	7.950% 06/15/2039 DD 06/15/19	\$	1,021.665	\$	114.06	\$	866,848	\$	(154,816)
400.000.0000	OCP SA	144A 5.125% 06/23/2051 DD 06/23/21	\$	397.616	\$	75.38	\$	301,516	\$	(96,100)
50.000.0000	OHIO EDISON CO	8.250% 10/15/2038 DD 10/20/08	\$	64.110	\$	123.29	\$	61,647	\$	(2,463)
140.000.0000	ONCOR ELECTRIC DELIVERY	CO LLC 3.100% 09/15/2049 DD 09/12/19	\$	139.401	\$	65.68	\$	91,948	\$	(47,454)
100.000.0000	ONEOK PARTNERS LP	6.850% 10/15/2037 DD 09/28/07	\$	109.904	\$	107.73	\$	107,733	\$	(2,171)
1,170.000.0000	ORACLE CORP	3.950% 03/25/2051 DD 03/24/21	\$	1,139.843	\$	74.13	\$	867,333	\$	(272,510)
2,043.000.0000	ORACLE CORP	4.000% 07/15/2046 DD 07/07/16	\$	1,907.164	\$	77.04	\$	1,573,927	\$	(333,237)
680.000.0000	ORACLE CORP	4.100% 03/25/2061 DD 03/24/21	\$	679.529	\$	72.02	\$	489,709	\$	(189,820)
400.000.0000	ORBA ADVANCE CORP	SAB DE 144A 6.750% 09/19/2042 DD 09/19/12	\$	391.507	\$	95.48	\$	381,912	\$	(9,595)
260.000.0000	PACIFIC GAS AND ELECTRIC	CO 2.500% 02/01/2031 DD 06/19/20	\$	240.733	\$	85.54	\$	222,394	\$	(18,339)
40.000.0000	PACIFIC GAS AND ELECTRIC	CO 3.300% 08/01/2040 DD 06/19/20	\$	39.841	\$	74.92	\$	29,967	\$	(9,874)
245.0										

430.000.0000	PLAINS ALL AMERICAN PIPELINE L VAR RT	12/31/2049 DD 10/10/17	\$	330.008	\$	99.26	\$	426.809	\$	96.802	
180.000.0000	PROGRESS ENERGY INC	6.000% 12/01/2039 DD 11/19/09	\$	203.929	\$	101.14	\$	182.050	\$	(21.879)	
300.000.0000	PROGRESS ENERGY INC	7.750% 03/01/2031 DD 02/22/01	\$	348.508	\$	112.83	\$	338.478	\$	(10,030)	
110.000.0000	PROLOGIS LP	2.125% 10/15/2050 DD 08/20/20	\$	108.508	\$	52.51	\$	57.762	\$	(50,746)	
200.000.0000	PROSUS NV	144A 3.832% 02/08/2051 DD 12/08/20	\$	199.986	\$	64.65	\$	129.296	\$	(70,690)	
525.000.0000	PRUDENTIAL FINANCIAL INC	3.935% 12/07/2049 DD 12/07/17	\$	513.836	\$	75.50	\$	396.375	\$	(117,461)	
200.000.0000	PUBLIC SERVICE CO OF COLORADO	2.700% 01/15/2051 DD 05/15/20	\$	196.964	\$	59.24	\$	118.482	\$	(78,482)	
210.000.0000	PUBLIC SERVICE CO OF OKLAHOMA	3.150% 08/15/2051 DD 08/13/21	\$	209.233	\$	63.48	\$	133.306	\$	(75,927)	
180.000.0000	RANGE RESOURCES CORP	4.875% 05/15/2025 DD 11/15/15	\$	178.791	\$	99.67	\$	179.399	\$	607	
90.000.0000	RAYMOND JAMES FINANCIAL INC	4.950% 07/15/2046 DD 07/12/16	\$	87.374	\$	89.85	\$	80.865	\$	(6,509)	
230.000.0000	ROCKET MORTGAGE LLC / ROC	144A 2.875% 10/15/2026 DD 10/05/21	\$	230.000	\$	94.89	\$	218.236	\$	(11,765)	
80.000.0000	ROCKET MORTGAGE LLC / ROC	144A 4.000% 10/15/2033 DD 10/05/21	\$	80.000	\$	83.29	\$	66.629	\$	(13,371)	
550.000.0000	ROSS STORES INC	5.450% 04/15/2050 DD 04/06/20	\$	544.487	\$	90.44	\$	497.404	\$	(47,084)	
300.000.0000	ROYALTY PHARMA PLC	3.350% 09/02/2051 DD 07/26/21	\$	293.204	\$	63.58	\$	190.734	\$	(102,470)	
600.000.0000	ROYALTY PHARMA PLC	3.550% 09/02/2050 DD 03/02/21	\$	450.106	\$	66.69	\$	400.134	\$	(49,972)	
170.000.0000	S&P GLOBAL INC	3.250% 12/01/2049 DD 11/26/19	\$	168.894	\$	69.09	\$	117.445	\$	(51,449)	
485.000.0000	SABINE PASS LIQUEFACTION LLC	4.500% 05/15/2030 DD 11/15/20	\$	475.218	\$	96.87	\$	469.800	\$	(5,418)	
150.000.0000	SABRA HEALTH CARE LP	3.200% 12/01/2031 DD 09/30/21	\$	149.091	\$	85.82	\$	128.730	\$	(20,361)	
380.000.0000	SAN DIEGO GAS & ELECTRIC CO	3.320% 04/15/2050 DD 04/07/20	\$	322.948	\$	67.64	\$	257.013	\$	(65,935)	
250.000.0000	SAN DIEGO GAS & ELECTRIC CO	3.750% 06/01/2047 DD 06/08/17	\$	226.856	\$	75.02	\$	187.555	\$	(39,301)	
575.000.0000	SAN DIEGO GAS & ELECTRIC CO	4.100% 06/15/2049 DD 05/31/19	\$	546.793	\$	78.44	\$	451.047	\$	(95,745)	
470.000.0000	SANDS CHINA LTD VAR RT	08/08/2028 DD 08/09/18	\$	470.381	\$	98.89	\$	464.760	\$	(5,621)	
230.000.0000	SANTOS FINANCE LTD	144A 3.649% 04/29/2031 DD 04/29/21	\$	230.054	\$	88.07	\$	202.561	\$	(27,493)	
51.943.0950	SECURITIZED ASSET FR5 NIM	144A 6.250% 08/25/2035 DD 11/17/05	\$	23.440	\$	0.00	\$	1	\$	(23,439)	
500.000.0000	SIEMENS FINANCIERINGSMAAT	144A 3.300% 09/15/2046 DD 09/15/16	\$	455.102	\$	71.93	\$	359.665	\$	(95,437)	
375.000.0000	SIMON PROPERTY GROUP LP	3.250% 09/13/2049 DD 09/13/19	\$	373.777	\$	67.28	\$	252.304	\$	(121,374)	
100.000.0000	SLM CORP	3.125% 11/02/2026 DD 11/01/21	\$	99.789	\$	95.44	\$	95.444	\$	(4,345)	
650.000.0000	SOCIEDAD QUIMICA Y MINERA	144A 3.500% 09/10/2051 DD 09/20/21	\$	645.211	\$	65.94	\$	428.604	\$	(216,608)	
200.000.0000	SOCIETE GENERALE SA	144A 3.625% 03/01/2041 DD 03/01/21	\$	199.906	\$	67.46	\$	134.912	\$	(64,994)	
300.000.0000	SOCIETE GENERALE SA	144A VAR RT	06/09/2032 DD 06/09/21	\$	300.000	\$	83.53	\$	250.590	\$	(49,410)
210.000.0000	SOUTHERN CALIFORNIA EDISON CO	3.650% 02/01/2050 DD 01/09/20	\$	221.657	\$	71.54	\$	150.240	\$	(71,416)	
570.000.0000	SOUTHERN CALIFORNIA EDISON CO	3.650% 06/01/2051 DD 06/14/21	\$	531.164	\$	70.88	\$	403.999	\$	(127,165)	
1,240.000.0000	SOUTHERN CALIFORNIA EDISON CO	4.125% 03/01/2048 DD 03/05/18	\$	1,067.343	\$	77.94	\$	966.431	\$	(100,912)	
210.000.0000	SOUTHERN COPPER CORP	5.250% 11/08/2042 DD 11/08/12	\$	203.428	\$	90.42	\$	189.874	\$	(13,555)	
60.000.0000	SOUTHERN COPPER CORP	6.750% 04/16/2040 DD 04/16/10	\$	66.143	\$	107.04	\$	64.226	\$	(1,916)	
170.000.0000	SOUTHERN NATURAL GAS CO L	144A 4.800% 03/15/2047 DD 03/14/17	\$	191.058	\$	83.41	\$	141.804	\$	(49,254)	
610.000.0000	SOUTHERN NATURAL GAS CO LLC	8.000% 03/01/2032 DD 02/26/02	\$	716.057	\$	112.71	\$	687.519	\$	(28,538)	
200.000.0000	STANDARD CHARTERED PLC	144A VAR RT	01/14/2027 DD 01/14/21	\$	200.000	\$	96.32	\$	192.630	\$	(7,370)
575.000.0000	STARBUCKS CORP	4.500% 11/15/2048 DD 08/10/18	\$	586.599	\$	82.72	\$	475.617	\$	(110,982)	
350.000.0000	STERIS IRISH FINCO UNLTD CO	3.750% 03/15/2051 DD 04/01/21	\$	348.445	\$	70.64	\$	247.237	\$	(101,208)	
270.000.0000	SUNCOR ENERGY INC	6.800% 05/15/2038 DD 05/15/08	\$	276.170	\$	106.49	\$	287.520	\$	11,351	
200.000.0000	SUTTER HEALTH	3.361% 08/15/2050 DD 10/29/20	\$	200.000	\$	70.40	\$	140.800	\$	(59,200)	
200.000.0000	SYNCHRONY FINANCIAL	2.875% 10/28/2031 DD 10/28/21	\$	199.846	\$	82.97	\$	165.940	\$	(33,906)	
200.000.0000	TARGA RESOURCES PARTNERS LP	5.500% 03/01/2030 DD 11/27/19	\$	197.015	\$	100.32	\$	200.630	\$	3,615	
1,200.000.0000	TEACHERS INSURANCE & ANNU	144A 3.300% 05/15/2050 DD 05/07/20	\$	1,042.326	\$	66.75	\$	801.036	\$	(241,290)	
70.000.0000	TEACHERS INSURANCE & ANNU	144A 4.270% 05/15/2047 DD 05/08/17	\$	66.282	\$	80.14	\$	56.995	\$	(10,187)	
450.000.0000	TEACHERS INSURANCE & ANNU	144A 4.900% 09/15/2044 DD 09/18/14	\$	441.147	\$	89.38	\$	402.201	\$	(38,946)	
520.000.0000	TECK RESOURCES LTD	6.250% 07/15/2041 DD 07/05/11	\$	549.199	\$	98.69	\$	513.178	\$	(36,021)	
450.000.0000	TELEFONICA EMISIONES SA	4.665% 03/06/2038 DD 03/06/18	\$	413.754	\$	88.93	\$	400.190	\$	(13,564)	
110.000.0000	TELEFONICA EMISIONES SA	7.045% 06/20/2036 DD 06/20/06	\$	142.559	\$	109.96	\$	120.958	\$	(21,601)	
320.000.0000	TENCENT HOLDINGS LTD	144A 3.840% 04/22/2051 DD 04/22/21	\$	319.900	\$	74.19	\$	237.392	\$	(82,508)	
1,040.000.0000	TEVA PHARMACEUTICAL FINANCE	NE 4.100% 10/01/2046 DD 07/22/16	\$	908.292	\$	71.89	\$	747.656	\$	(160,636)	
210.000.0000	TEXAS INSTRUMENTS INC	3.875% 03/15/2039 DD 03/11/19	\$	209.715	\$	85.94	\$	180.476	\$	(29,239)	
100.000.0000	THERMO FISHER SCIENTIFIC INC	1.875% 10/01/2049	\$	108.551	\$	71.94	\$	71.938	\$	(36,613)	
1,465.000.0000	TIME WARNER CABLE LLC	4.500% 09/15/2042 DD 08/10/12	\$	1,230.974	\$	74.88	\$	1,096.963	\$	(134,012)	
530.000.0000	TIME WARNER CABLE LLC	6.550% 05/01/2037 DD 04/09/07	\$	556.307	\$	96.65	\$	512.256	\$	(44,052)	
1,850.000.0000	TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	\$	1,768.620	\$	98.08	\$	1,814.406	\$	45,786	
340.000.0000	T-MOBILE USA INC	2.550% 02/15/2031 DD 02/15/21	\$	336.033	\$	86.07	\$	292.645	\$	(43,388)	
20.000.0000	T-MOBILE USA INC	2.625% 02/15/2029 DD 01/14/21	\$	18.527	\$	90.91	\$	18.181	\$	(345)	
80.000.0000	T-MOBILE USA INC	2.875% 02/15/2031 DD 01/14/21	\$	72.275	\$	87.89	\$	70.311	\$	(1,964)	
890.000.0000	T-MOBILE USA INC	3.000% 02/15/2041 DD 02/15/21	\$	876.917	\$	71.41	\$	635.576	\$	(241,341)	
540.000.0000	T-MOBILE USA INC	3.300% 02/15/2051 DD 02/15/21	\$	529.349	\$	66.07	\$	356.751	\$	(172,598)	
20.000.0000	T-MOBILE USA INC	4.375% 04/15/2040 DD 04/15/21	\$	19.687	\$	86.75	\$	17.349	\$	(2,337)	
130.000.0000	TRANSALTA CORP	6.500% 03/15/2040 DD 03/12/10	\$	134.158	\$	100.20	\$	130.254	\$	(3,905)	
100.000.0000	TRANSCANADA TRUST VAR RT	09/15/2079 DD 09/12/19	\$	100.000	\$	96.10	\$	96.097	\$	(3,903)	
80.000.0000	TRANSCONTINENTAL GAS PIPE	LINE 4.450% 08/01/2042 DD 07/13/12	\$	90.958	\$	84.50	\$	67.599	\$	(23,359)	
300.000.0000	TRAVELERS COS INC/THE	3.050% 06/08/2051 DD 06/08/21	\$	299.189	\$	65.31	\$	199.915	\$	(103,274)	
200.000.0000	TRUST FIBRA UNO	144A 4.869% 01/15/2030 DD 06/28/19	\$	199.997	\$	90.59	\$	181.178	\$	(18,819)	
340.000.0000	TSMC ARIZONA CORP	3.125% 10/25/2041 DD 10/25/21	\$	336.831	\$	76.55	\$	260.260	\$	(76,571)	
270.000.0000	TSMC ARIZONA CORP	3.250% 10/25/2051 DD 10/25/21	\$	266.742	\$	71.96	\$	194.287	\$	(72,456)	
100.000.0000	TSMC GLOBAL LTD	144A 2.250% 04/23/2031 DD 04/23/21	\$	99.892	\$	85.25	\$	85.252	\$	(14,640)	
860.000.0000	UNION PACIFIC CORP	2.973% 09/16/2062 DD 03/16/21	\$	781.527	\$	57.65	\$	495.781	\$	(285,745)	
425.000.0000	UNION PACIFIC CORP	3.250% 02/05/2050 DD 01/31/20	\$	427.708	\$	68.37	\$	290.590	\$	(137,119)	
30.000.0000	UNION PACIFIC CORP	3.750% 02/05/2070 DD 01/31/20	\$	30.030	\$	66.84	\$	20.053	\$	(9,977)	
170.000.0000	UNION PACIFIC CORP	3.799% 04/06/2071 DD 04/06/21	\$	173.996	\$	67.98	\$	115.559	\$	(58,436)	
48.000.0000	UNITED AIRLINES 2020-1 CLASS	B 4.875% 07/15/2027 DD 02/01/21	\$	48.000	\$	99.84	\$	47.922	\$	(78)	
90.000.0000	UNITED AIRLINES INC	144A 4.625% 04/15/2029 DD 04/21/21	\$	90.464	\$	95.08	\$	85.571	\$	(4,893)	
730.000.0000	UNITEDHEALTH GROUP INC	2.750% 05/15/2040 DD 05/18/20	\$	583.063	\$	70.76	\$	516.526	\$	(66,537)	
520.000.0000	UNITEDHEALTH GROUP INC	2.900% 05/15/2050 DD 05/18/20	\$	447.608	\$	62.18	\$	323.320	\$	(124,288)	
700.000.0000	UNITEDHEALTH GROUP INC	3.125% 05/15/2060 DD 05/18/20	\$	683.169	\$	59.62	\$	417.368	\$	(265,801)	
150.000.0000	UNITEDHEALTH GROUP INC	3.500% 08/15/2039 DD 07/25/19	\$	148.919	\$	79.12	\$	118.680	\$	(30,239)	
490.000.0000	UNITEDHEALTH GROUP INC	3.875% 08/15/2059 DD 07/25/19	\$	493.789	\$	70.88	\$	347.317	\$	(146,472)	
880.000.0000	UNITEDHEALTH GROUP INC	4.250% 06/15/2048 DD 06/19/18	\$	763.187	\$	80.35	\$	707.062	\$	(56,124)	
210.000.0000	UNITEDHEALTH GROUP INC	4.450% 12/15/2048 DD 12/17/18	\$	235.349	\$	82.45	\$	173.151	\$	(62,198)	
350.000.0000	UNITEDHEALTH GROUP INC	4.625% 11/15/2041 DD 11/10/11	\$	357.433	\$	88.16	\$	308.567	\$	(48,866)	
240.000.0000	UNITEDHEALTH GROUP INC	6.875% 02/15/2038 DD 02/07/08	\$	290.736	\$	113.04	\$	271.284	\$	(19,452)	
525.000.0000	UNUM GROUP	4.500% 12/15/2049 DD 09/11/19	\$	524.949	\$	79.43	\$	417.018	\$	(107,931)	
400.000.0000	VERIZON COMMUNICATIONS INC	2.650% 11/20/2040 DD 11/20/20	\$	392.348	\$	68.46	\$	273.824	\$	(118,524)	
79.000.0000	VERIZON COMMUNICATIONS INC	2.850% 09/03/2041 DD 09/03/21	\$	79.029	\$	69.19	\$	54.662	\$	(24,367)	
420.000.0000	VERIZON COMMUNICATIONS INC	2.875% 11/20/2050 DD 11/20/20	\$	410.084	\$	61.53	\$	258.443	\$	(151,641)	
10.000.0000	VERIZON COMMUNICATIONS INC	2.987% 10/30/2056 DD 04/30/21	\$	8.924	\$	59.43	\$	5.943	\$	(2,981)	
1,590.000.0000	VERIZON COMMUNICATIONS INC	3.400% 03/22/2041 DD 03/22/21	\$	1,183.025	\$	75.71	\$	1,203.821	\$	20,796	
500.000.0000	VERIZON COMMUNICATIONS INC	3.550% 03/22/2051 DD 03/22/21	\$	448.416	\$	70.78	\$	353.905	\$	(94,511)	
400.000.0000	VERIZON COMMUNICATIONS INC	3.700% 03/22/2061 DD 03/22/21	\$	385.866	\$	67.92	\$	271.676	\$	(114,190)	
260.											

440.000.0000	WESTERN MIDSTREAM OPERATING LP 5.500% 08/15/2048 DD 08/09/18	\$	405,882	\$	86.93	\$	382,505	\$	(23,377)
200.000.0000	WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2050 DD 01/13/20	\$	199,499	\$	85.62	\$	171,238	\$	(28,261)
80.000.0000	WESTPAC BANKING CORP VAR RT 11/15/2035 DD 11/16/20	\$	80,000	\$	85.09	\$	68,070	\$	(11,930)
380.000.0000	WILLIAMS COS INC/THE 4.900% 01/15/2045 DD 06/27/14	\$	361,301	\$	87.42	\$	332,192	\$	(29,109)
290.000.0000	WILLIAMS COS INC/THE 7.500% 01/15/2031 DD 01/17/01	\$	318,806	\$	110.55	\$	320,586	\$	1,780
240.000.0000	WILLIAMS COS INC/THE 7.750% 06/15/2031 DD 06/13/01	\$	267,372	\$	111.46	\$	267,514	\$	141
40.000.0000	WILLIAMS COS INC/THE VAR RT 03/15/2032 DD 03/15/03	\$	49,663	\$	118.11	\$	47,242	\$	(2,421)
210.000.0000	WISCONSIN POWER AND LIGHT CO 3.650% 04/01/2050 DD 04/02/20	\$	181,435	\$	71.65	\$	150,469	\$	(30,965)
110.000.0000	WISCONSIN PUBLIC SERVICE CORP 2.850% 12/01/2051 DD 11/18/21	\$	109,821	\$	61.85	\$	68,032	\$	(41,789)
200.000.0000	WYNN MACAU LTD 144A 5.125% 12/15/2029 DD 12/17/19	\$	200,000	\$	92.77	\$	185,540	\$	(14,460)
100.000.0000	WYNN MACAU LTD 144A 5.625% 08/26/2028 DD 08/26/20	\$	96,878	\$	96.31	\$	96,308	\$	(570)
750.000.0000	YAMANA GOLD INC 4.625% 12/15/2027 DD 12/04/17	\$	746,033	\$	98.24	\$	736,793	\$	(9,241)
250.000.0000	AEP TEXAS INC 6.650% 02/15/2033 DD 08/15/03	\$	262,444	\$	106.15	\$	265,383	\$	2,938
640.000.0000	AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	\$	484,807	\$	67.32	\$	430,854	\$	(53,953)
370.000.0000	AEP TEXAS INC 4.700% 05/15/2032 DD 05/18/22	\$	371,688	\$	95.70	\$	354,086	\$	(17,602)
120.000.0000	AEP TRANSMISSION CO LLC 4.500% 06/15/2052 DD 06/09/22	\$	119,301	\$	82.92	\$	99,509	\$	(19,792)
60.000.0000	SOUTHERN CO GAS CAPITAL CORP 5.875% 03/15/2041 DD 03/21/11	\$	60,372	\$	101.32	\$	60,790	\$	418
799.815.8930	AMSR 2021-SFR2 TRU SFR2 A 144A 1.527% 08/17/2038 DD 07/08/21	\$	721,967	\$	95.20	\$	761,425	\$	39,457
20.000.0000	AT&T INC 4.250% 03/01/2027 DD 02/09/17	\$	20,356	\$	99.09	\$	19,818	\$	(539)
50.000.0000	AT&T INC 5.700% 03/01/2057 DD 02/09/17	\$	60,769	\$	96.15	\$	48,077	\$	(12,692)
450.000.0000	AT&T INC 4.900% 08/15/2037 DD 08/14/18	\$	429,703	\$	94.40	\$	424,805	\$	(4,898)
355.000.0000	AT&T INC 3.500% 06/01/2041 DD 05/28/20	\$	281,385	\$	76.70	\$	272,285	\$	(9,100)
90.000.0000	AT&T INC 3.650% 06/01/2051 DD 05/28/20	\$	75,515	\$	70.70	\$	63,634	\$	(11,881)
30.000.0000	AT&T INC 3.850% 06/01/2060 DD 05/28/20	\$	24,133	\$	69.32	\$	20,795	\$	(3,338)
130.000.0000	AT&T INC 1.650% 02/01/2028 DD 08/04/20	\$	122,616	\$	90.93	\$	118,206	\$	(4,409)
190.000.0000	AT&T INC 2.250% 02/01/2032 DD 08/04/20	\$	169,081	\$	82.71	\$	157,143	\$	(11,938)
670.000.0000	AT&T INC 2.550% 12/01/2033 DD 06/01/21	\$	573,965	\$	80.60	\$	540,040	\$	(33,925)
560.000.0000	ABBOTT LABORATORIES 6.000% 04/01/2039 DD 03/03/09	\$	614,921	\$	107.56	\$	602,330	\$	(12,591)
980.000.0000	ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	\$	877,111	\$	86.69	\$	849,562	\$	(27,549)
170.000.0000	AERCAP IRELAND CAPITAL DAC / A 3.000% 10/29/2028 DD 10/29/21	\$	159,523	\$	92.57	\$	157,376	\$	(2,147)
701.000.0000	AGREE LP 2.900% 10/01/2030 DD 08/17/20	\$	625,288	\$	88.60	\$	621,107	\$	(4,181)
90.000.0000	AIR LEASE CORP 1.875% 08/15/2026 DD 05/24/21	\$	86,856	\$	95.32	\$	85,784	\$	(1,073)
170.000.0000	AIR LEASE CORP 5.850% 12/15/2027 DD 12/05/22	\$	168,911	\$	102.50	\$	174,242	\$	5,330
70.000.0000	ALEXANDRIA REAL ESTATE EQUITIE 4.500% 07/30/2029 DD 07/18/14	\$	71,813	\$	97.77	\$	68,439	\$	(3,374)
60.000.0000	ALEXANDRIA REAL ESTATE EQUITIE 4.700% 07/01/2030 DD 06/21/18	\$	62,186	\$	97.51	\$	58,507	\$	(3,679)
200.000.0000	ALIBABA GROUP HOLDING LTD 2.125% 02/09/2031 DD 02/09/21	\$	177,934	\$	84.27	\$	168,532	\$	(9,402)
180.000.0000	ALTRIA GROUP INC 4.400% 02/14/2026 DD 02/14/19	\$	181,449	\$	99.51	\$	179,116	\$	(2,333)
150.000.0000	ALTRIA GROUP INC 4.800% 02/14/2029 DD 02/14/19	\$	152,378	\$	98.84	\$	148,256	\$	(4,123)
100.000.0000	ALTRIA GROUP INC 2.350% 05/06/2025 DD 05/06/20	\$	99,678	\$	99.13	\$	99,130	\$	(548)
200.000.0000	AMAZON.COM INC 1.200% 06/03/2027 DD 06/03/20	\$	191,167	\$	92.69	\$	185,378	\$	(5,789)
20.000.0000	AMAZON.COM INC 2.100% 05/12/2031 DD 05/12/21	\$	18,472	\$	85.40	\$	17,081	\$	(1,391)
270.000.0000	AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	\$	268,693	\$	78.99	\$	213,262	\$	(55,431)
80.523.3137	AMERICAN AIRLINES 2016-1 CLASS 3.575% 07/15/2029 DD 01/19/16	\$	75,879	\$	96.15	\$	77,422	\$	1,543
15,740.6347	AMERICAN AIRLINES 2015-1 CLASS 3.375% 11/01/2028 DD 03/16/15	\$	14,546	\$	95.49	\$	15,030	\$	484
197.355.0000	AMERICAN AIRLINES 2017-1 CLASS 4.950% 08/15/2026 DD 01/13/17	\$	194,201	\$	99.89	\$	197,138	\$	2,937
200.000.0000	AMERICAN TRANSMISSION SYS 144A 2.650% 01/15/2032 DD 12/01/21	\$	184,845	\$	84.79	\$	169,582	\$	(15,263)
80.000.0000	AMGEN INC 2.600% 08/19/2026 DD 08/19/16	\$	79,270	\$	96.71	\$	77,370	\$	(1,900)
515.000.0000	AMPHENOL CORP 2.800% 02/15/2030 DD 09/10/19	\$	474,372	\$	90.51	\$	466,137	\$	(8,236)
200.000.0000	ANGLO AMERICAN CAPITAL PL 144A 4.000% 09/11/2027 DD 09/11/17	\$	199,907	\$	97.29	\$	194,580	\$	(5,327)
775.000.0000	ANGLO AMERICAN CAPITAL PL 144A 2.250% 03/17/2028 DD 03/17/21	\$	712,807	\$	91.46	\$	708,831	\$	(3,976)
300.000.0000	ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	\$	295,299	\$	83.54	\$	250,605	\$	(44,694)
1,755.000.0000	ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	\$	1,645,106	\$	91.01	\$	1,597,296	\$	(47,811)
205.000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	\$	246,570	\$	124.35	\$	254,907	\$	8,337
719.000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 01/23/2029 DD 01/23/19	\$	735,358	\$	99.93	\$	718,518	\$	(16,839)
365.000.0000	ANTARES HOLDINGS LP 144A 3.750% 07/15/2027 DD 01/26/22	\$	335,714	\$	94.51	\$	344,972	\$	9,259
310.000.0000	ELEVANCE HEALTH INC 4.550% 03/01/2048 DD 03/02/18	\$	306,923	\$	82.23	\$	254,925	\$	(51,998)
120.000.0000	ELEVANCE HEALTH INC 4.100% 05/15/2032 DD 04/29/22	\$	119,701	\$	92.49	\$	110,982	\$	(8,719)
120.000.0000	ELEVANCE HEALTH INC 4.550% 05/15/2052 DD 04/29/22	\$	119,568	\$	80.82	\$	96,983	\$	(22,585)
290.000.0000	ELEVANCE HEALTH INC 5.500% 10/15/2032 DD 11/04/22	\$	288,530	\$	100.99	\$	292,877	\$	4,347
300.000.0000	ELEVANCE HEALTH INC 6.100% 10/15/2052 DD 11/04/22	\$	302,287	\$	101.22	\$	303,669	\$	1,382
405.000.0000	APPLE INC 3.850% 05/04/2043 DD 05/03/13	\$	364,530	\$	82.95	\$	335,935	\$	(28,595)
700.000.0000	APPLE INC 4.650% 02/23/2046 DD 02/23/16	\$	690,490	\$	91.65	\$	641,578	\$	(48,912)
200.000.0000	ARES FINANCE CO IV LLC 144A 3.650% 02/01/2052 DD 01/21/22	\$	195,989	\$	70.13	\$	140,256	\$	(55,733)
416.000.0000	ASSTEAD CAPITAL INC 144A 5.500% 08/11/2032 DD 08/11/22	\$	419,731	\$	98.74	\$	410,750	\$	(8,981)
805.000.0000	ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	\$	893,495	\$	109.73	\$	883,294	\$	(10,201)
190.000.0000	ATHENE HOLDING LTD 6.650% 02/01/2033 DD 11/21/22	\$	189,580	\$	106.01	\$	201,410	\$	11,830
110.000.0000	AVOLON HOLDINGS FUNDING L 144A 2.875% 02/15/2025 DD 01/14/20	\$	109,808	\$	99.67	\$	109,639	\$	(169)
682.000.0000	BAE SYSTEMS PLC 144A 1.900% 02/15/2031 DD 09/15/20	\$	587,737	\$	82.73	\$	564,225	\$	(23,511)
35.000.0000	BAT CAPITAL CORP 3.557% 08/15/2027 DD 08/15/18	\$	34,255	\$	96.75	\$	33,862	\$	(392)
3,900.000.0000	BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	\$	3,124,152	\$	86.36	\$	3,368,040	\$	243,888
230.000.0000	BAT CAPITAL CORP 2.259% 03/25/2028 DD 09/25/20	\$	214,923	\$	91.87	\$	211,310	\$	(3,612)
280.000.0000	BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/16/22	\$	280,000	\$	102.23	\$	286,230	\$	6,230
400.000.0000	BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 11/17/22	\$	400,000	\$	106.73	\$	426,924	\$	26,924
60.000.0000	BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16	\$	60,167	\$	96.16	\$	57,694	\$	(2,473)
200.000.0000	BANCO SANTANDER SA VAR RT 09/14/2027 DD 09/14/21	\$	189,553	\$	94.53	\$	189,056	\$	(497)
980.000.0000	BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	\$	1,012,137	\$	103.89	\$	1,018,122	\$	5,985
430.000.0000	BANK OF AMERICA CORP 3.950% 04/21/2025 DD 04/21/15	\$	430,518	\$	99.73	\$	428,822	\$	(1,696)
2,525.000.0000	BANK OF AMERICA CORP VAR RT 12/20/2028 DD 12/20/17	\$	2,425,639	\$	95.84	\$	2,419,960	\$	(5,679)
2,240.000.0000	BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18	\$	2,205,719	\$	97.44	\$	2,182,701	\$	(23,018)
400.000.0000	BANK OF AMERICA CORP VAR RT 06/19/2026 DD 06/19/20	\$	389,889	\$	98.37	\$	393,464	\$	3,575
1,295.000.0000	BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22	\$	1,244,502	\$	95.08	\$	1,231,325	\$	(13,177)
80.000.0000	BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2033 DD 10/25/22	\$	80,000	\$	103.58	\$	82,862	\$	2,862
200.000.0000	BANK OF NOVA SCOTIA/THE VAR RT 10/27/2082 DD 10/25/22	\$	200,000	\$	106.14	\$	212,278	\$	12,278
90.000.0000	BANKUNITED INC 4.875% 11/17/2025 DD 11/17/15	\$	91,004	\$	99.79	\$	89,814	\$	(1,190)
500.000.0000	BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22	\$	383,342	\$	62.17	\$	310,835	\$	(72,507)
800.000.0000	BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	\$	710,385	\$	83.32	\$	666,528	\$	(43,857)
935.000.0000	BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	\$	729,318	\$	71.70	\$	670,386	\$	(58,932)
216.000.0000	BECTON DICKINSON & CO 4.685% 12/15/2044 DD 12/15/14	\$	212,578	\$	86.51	\$	186,870	\$	(25,707)
680.000.0000	BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	\$	615,939	\$	82.61	\$	561,762	\$	(54,178)
583.000.0000	BERKSHIRE HATHAWAY ENERGY CO 1.650% 05/15/2031 DD 10/29/20	\$	501,367	\$	81.27	\$	473,810	\$	(27,557)
595.000.0000	BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	\$	494,397	\$	75.77	\$	450,849	\$	(43,547)
300.000.0000	BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22	\$	299,425	\$	89.58	\$	268,743	\$	(30,682)
265.000.0000	BLACKSTONE HOLDINGS FINAN 144A 1.625% 08/05/2028 DD 08/05/21	\$	239,890	\$	89.06	\$	236,001	\$	(3,889)
825.000.0000	BLACKSTONE HOLDINGS FINAN 144A 2.550% 03/30/2032 DD 01/10/22	\$	734,371	\$	83.52	\$	689,065	\$	(45,307)
10.000.0000	BLACKSTONE HOLDINGS FINAN 144A 3.200% 01/30/2052 DD 01/10/22	\$	9,974	\$	65.39	\$	6,539	\$	(3,435)
40.000.0000	BLACKSTONE HOLDINGS FINAN 144A 6.200% 04/22/2033 DD 11/03/22	\$	39,943	\$	105.01	\$	42,005	\$	2,062
400.000.0000	BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	\$	307,969	\$	75.71	\$	302,856	\$	(5,113)
210.000.0000	BOEING CO/THE 3.850% 11/01/2048 DD 10/31/18	\$	145,085	\$	68.66	\$	144,186	\$	(899)
460.00									

280.000000	CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19	\$ 285,887	\$ 98.00	\$ 274,392	\$ (11,495)
975.000000	CIGNA GROUP/THE 4.800% 08/15/2038 DD 08/15/19	\$ 949,169	\$ 90.69	\$ 884,198	\$ (64,971)
400.000000	CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	\$ 388,875	\$ 85.33	\$ 341,332	\$ (47,543)
90.000000	CIGNA GROUP/THE 3.200% 03/15/2040 DD 03/16/20	\$ 93,192	\$ 73.36	\$ 66,027	\$ (27,165)
320.000000	CIGNA GROUP/THE 3.400% 03/15/2050 DD 03/16/20	\$ 323,203	\$ 65.85	\$ 210,717	\$ (112,486)
12.000000	CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20	\$ 11,156	\$ 87.50	\$ 10,500	\$ (656)
615.000000	CMS ENERGY CORP 3.000% 05/15/2026 DD 05/05/16	\$ 604,387	\$ 97.60	\$ 600,228	\$ (4,160)
500.000000	COMM 2016-CR28 MORTGAG CR28 A4 3.762% 02/10/2049 DD 02/01/16	\$ 491,771	\$ 99.05	\$ 495,245	\$ 3,474
200.000000	CSN RESOURCES SA 144A 5.875% 04/08/2032 DD 02/08/22	\$ 199,974	\$ 80.53	\$ 161,058	\$ (38,916)
290.000000	CSL FINANCE PLC 144A 4.625% 04/27/2042 DD 04/27/22	\$ 280,218	\$ 87.90	\$ 254,916	\$ (25,302)
440.000000	CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22	\$ 402,572	\$ 86.38	\$ 380,063	\$ (22,508)
300.000000	CSL FINANCE PLC 144A 4.950% 04/27/2062 DD 04/27/22	\$ 289,465	\$ 86.29	\$ 258,861	\$ (30,604)
480.904.2879	CVS PASS-THROUGH TRUST SE 144A 4.163% 08/11/2036 DD 07/24/14	\$ 457,173	\$ 89.77	\$ 431,727	\$ (25,446)
87.098.1904	CVS PASS-THROUGH TRUST 144A 5.298% 01/11/2027 DD 12/22/04	\$ 87,400	\$ 99.43	\$ 86,603	\$ (797)
75.788.4934	CVS PASS-THROUGH TRUST 6.943% 01/10/2030 DD 06/10/09	\$ 79,223	\$ 102.92	\$ 78,004	\$ (1,220)
110.000000	CVS HEALTH CORP 4.300% 03/25/2028 DD 03/09/18	\$ 111,591	\$ 96.88	\$ 106,563	\$ (5,029)
80.000000	CVS HEALTH CORP 1.300% 08/21/2027 DD 08/21/20	\$ 75,568	\$ 90.62	\$ 72,498	\$ (3,070)
230.000000	COTERRA ENERGY INC 4.375% 03/15/2029 DD 09/15/22	\$ 232,851	\$ 96.70	\$ 222,405	\$ (10,446)
365.000000	CAMERON LNG LLC 144A 2.902% 07/15/2031 DD 12/13/19	\$ 333,454	\$ 87.09	\$ 317,889	\$ (15,565)
224.000000	CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	\$ 231,997	\$ 107.23	\$ 240,186	\$ 8,190
90.000000	CENTERPOINT ENERGY HOUSTON ELE 3.000% 02/01/2027 DD 01/12/17	\$ 89,241	\$ 96.76	\$ 87,080	\$ (2,162)
2,700.000000	CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	\$ 2,503,979	\$ 94.58	\$ 2,553,525	\$ 49,546
350.000000	CHARTER COMMUNICATIONS OPERATI 5.050% 03/30/2029 DD 01/17/19	\$ 348,128	\$ 97.85	\$ 342,486	\$ (5,642)
110.000000	CHARTER COMMUNICATIONS OPERATI 5.500% 04/01/2063 DD 03/15/22	\$ 108,376	\$ 79.71	\$ 87,678	\$ (20,698)
80.000000	CHEMIERE ENERGY PARTNERS LP 3.250% 01/31/2032 DD 09/27/21	\$ 72,748	\$ 86.71	\$ 69,367	\$ (3,381)
600.000000	CHEMIERE CORPUS CHRISTI HOLDIN 5.125% 06/30/2027 DD 05/19/17	\$ 600,927	\$ 100.54	\$ 603,264	\$ 2,337
100.000000	CHEMIERE CORPUS CHRISTI HOLDIN 2.742% 12/31/2039 DD 12/31/21	\$ 100,000	\$ 79.71	\$ 79,707	\$ (20,293)
330.000000	CITIGROUP INC 4.600% 03/09/2026 DD 03/09/16	\$ 332,550	\$ 99.73	\$ 329,102	\$ (3,448)
170.000000	CITIGROUP INC 3.400% 05/01/2026 DD 05/02/16	\$ 169,513	\$ 98.27	\$ 167,056	\$ (2,458)
1,365.000000	CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	\$ 1,337,261	\$ 98.03	\$ 1,338,164	\$ 903
70.000000	CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	\$ 69,401	\$ 96.86	\$ 67,804	\$ (1,597)
20.000000	CITIGROUP INC VAR RT 03/17/2033 DD 03/17/22	\$ 19,255	\$ 89.80	\$ 17,960	\$ (1,295)
160.000000	CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19	\$ 150,245	\$ 90.22	\$ 144,354	\$ (5,892)
1,000.000000	CITIGROUP COMMERCIAL MOR P1 A5 3.717% 09/15/2046 DD 08/01/15	\$ 984,825	\$ 99.17	\$ 991,650	\$ 6,825
40.000000	CLAREMONT MCKENNA COLLEGE 3.775% 01/01/2122 DD 01/26/22	\$ 34,206	\$ 64.76	\$ 25,906	\$ (8,301)
80.000000	CLOROX CO/THE 1.800% 05/15/2030 DD 05/08/20	\$ 71,836	\$ 85.07	\$ 68,053	\$ (3,783)
60.000000	COCA-COLA CO/THE 1.375% 03/15/2031 DD 09/18/20	\$ 53,050	\$ 81.89	\$ 49,136	\$ (3,914)
240.000000	COMCAST CORP 3.400% 04/01/2030 DD 03/27/20	\$ 236,762	\$ 92.97	\$ 223,116	\$ (13,646)
2,998.000000	COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	\$ 2,349,623	\$ 60.26	\$ 1,806,595	\$ (543,028)
2,627.000000	COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	\$ 2,134,019	\$ 58.42	\$ 1,534,562	\$ (599,457)
240.000000	COMISION FEDERAL DE ELECT 144A 3.348% 02/09/2031 DD 02/09/21	\$ 214,715	\$ 82.86	\$ 198,857	\$ (15,858)
350.000000	CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	\$ 329,184	\$ 90.84	\$ 317,937	\$ (11,247)
155.000000	CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	\$ 154,122	\$ 104.93	\$ 162,638	\$ 8,517
510.000000	CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21	\$ 493,135	\$ 94.94	\$ 484,209	\$ (8,926)
370.000000	COOPERATIVE RABOBANK UA 4.375% 08/04/2025 DD 08/04/15	\$ 370,889	\$ 99.60	\$ 368,520	\$ (2,369)
1,015.000000	COOPERATIVE RABOBANK UA 3.750% 07/21/2026 DD 07/21/16	\$ 998,349	\$ 97.98	\$ 994,497	\$ (3,852)
120.000000	COSTCO WHOLESALE CORP 1.600% 04/20/2030 DD 04/20/20	\$ 109,131	\$ 85.57	\$ 102,688	\$ (6,443)
300.000000	COTTAGE HEALTH OBLIGATED GROUP 3.304% 11/01/2049 DD 01/29/20	\$ 208,670	\$ 69.89	\$ 209,676	\$ 1,006
350.000000	COX COMMUNICATIONS INC 144A 2.950% 10/01/2050 DD 09/17/20	\$ 269,152	\$ 58.16	\$ 203,546	\$ (66,606)
250.000000	CREDIT AGRICOLE SA 144A VAR RT 01/26/2027 DD 01/26/21	\$ 239,318	\$ 96.03	\$ 240,073	\$ 755
250.000000	UBS GROUP AG 144A VAR RT 08/11/2028 DD 08/12/22	\$ 250,000	\$ 103.35	\$ 258,363	\$ 8,363
560.000000	UBS GROUP AG 144A VAR RT 11/15/2033 DD 11/14/22	\$ 585,014	\$ 121.31	\$ 679,308	\$ 94,294
190.000000	DAIMLER TRUCK FINANCE NOR 144A 3.650% 04/07/2027 DD 04/07/22	\$ 189,571	\$ 97.29	\$ 184,843	\$ (4,728)
80.000000	DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	\$ 69,211	\$ 83.22	\$ 66,574	\$ (2,636)
490.000000	DEVON ENERGY CORP 5.850% 12/15/2025 DD 12/15/15	\$ 500,672	\$ 100.67	\$ 493,263	\$ (7,408)
373.000000	DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	\$ 282,369	\$ 75.64	\$ 282,148	\$ (220)
740.000000	DIAMONDBACK ENERGY INC 6.250% 03/15/2053 DD 12/13/22	\$ 750,409	\$ 99.86	\$ 738,927	\$ (11,482)
400.000000	DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22	\$ 283,759	\$ 73.23	\$ 292,928	\$ 9,169
460.000000	WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	\$ 502,897	\$ 109.91	\$ 505,581	\$ 2,685
10.000000	DOMINION ENERGY INC 3.375% 04/01/2030 DD 04/03/20	\$ 9,715	\$ 92.01	\$ 9,201	\$ (514)
730.000000	DOMINION ENERGY INC 1.450% 04/15/2026 DD 04/05/21	\$ 706,122	\$ 95.91	\$ 700,172	\$ (5,950)
850.937.5000	DOMINO'S PIZZA MAS 1A A21 144A 2.662% 04/25/2051 DD 04/16/21	\$ 755,667	\$ 90.82	\$ 772,855	\$ 17,189
482.000000	DUKE ENERGY CORP 4.300% 03/15/2028 DD 08/11/22	\$ 482,062	\$ 98.44	\$ 474,471	\$ (7,591)
710.000000	DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	\$ 646,092	\$ 87.41	\$ 620,583	\$ (25,509)
605.000000	DUKE ENERGY CAROLINAS LLC 2.850% 03/15/2032 DD 03/04/22	\$ 556,911	\$ 86.53	\$ 523,525	\$ (33,386)
90.000000	DUKE ENERGY OHIO INC 2.125% 06/01/2030 DD 05/21/20	\$ 82,513	\$ 86.46	\$ 77,810	\$ (4,704)
1,150.000000	DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	\$ 1,026,841	\$ 80.19	\$ 922,185	\$ (104,656)
230.000000	DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22	\$ 229,030	\$ 101.81	\$ 234,170	\$ 5,140
200.000000	EDP FINANCE BV 144A 1.710% 01/24/2028 DD 09/24/20	\$ 186,704	\$ 90.82	\$ 181,636	\$ (5,068)
130.000000	EQM MIDSTREAM PARTNERS LP 144A 7.500% 06/01/2027 DD 06/07/22	\$ 130,000	\$ 101.97	\$ 132,561	\$ 2,561
400.000000	EASTERN GAS TRANSMISSION & STO 3.900% 11/15/2049 DD 05/15/22	\$ 448,697	\$ 73.01	\$ 292,044	\$ (156,653)
240.000000	EDISON INTERNATIONAL 4.950% 04/15/2025 DD 04/03/20	\$ 240,694	\$ 99.92	\$ 239,803	\$ (890)
150.000000	ENBRIDGE INC VAR RT 01/15/2083 DD 09/20/22	\$ 150,000	\$ 104.92	\$ 157,380	\$ 7,380
323.000000	ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	\$ 283,126	\$ 99.70	\$ 322,041	\$ 38,914
1,547.000000	ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	\$ 1,322,557	\$ 87.67	\$ 1,356,208	\$ 33,651
200.000000	ENERGY TRANSFER LP 5.750% 02/15/2033 DD 12/14/22	\$ 199,826	\$ 101.37	\$ 202,742	\$ 2,916
200.000000	ENEL FINANCE INTERNATIONA 144A 7.750% 10/14/2052 DD 10/14/22	\$ 190,767	\$ 117.95	\$ 235,902	\$ 45,135
40.000000	ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20	\$ 38,765	\$ 93.31	\$ 37,323	\$ (1,443)
480.000000	ENERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20	\$ 324,948	\$ 59.08	\$ 283,579	\$ (41,369)
70.000000	ENTERPRISE PRODUCTS OPERATING 6.875% 03/01/2033 DD 02/14/03	\$ 82,141	\$ 110.05	\$ 77,032	\$ (5,109)
50.000000	EQUIFAX INC 2.350% 09/15/2031 DD 08/13/21	\$ 44,995	\$ 83.66	\$ 41,832	\$ (3,163)
290.000000	EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20	\$ 227,025	\$ 69.21	\$ 200,697	\$ (26,327)
120.000000	EXXON MOBIL CORP 3.482% 03/19/2030 DD 03/19/20	\$ 119,894	\$ 94.23	\$ 113,070	\$ (6,824)
210.000000	META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22	\$ 209,956	\$ 92.97	\$ 195,229	\$ (14,728)
470.000000	META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	\$ 415,075	\$ 84.42	\$ 396,793	\$ (18,282)
515.000000	FEDERAL REALTY OP LP 1.250% 02/15/2026 DD 10/13/20	\$ 497,550	\$ 95.99	\$ 494,354	\$ (3,196)
710.000000	FERGUSON FINANCE PLC 144A 4.250% 04/20/2027 DD 04/20/22	\$ 702,899	\$ 98.46	\$ 699,080	\$ (3,819)
715.000000	FERGUSON FINANCE PLC 144A 4.650% 04/20/2032 DD 04/20/22	\$ 692,334	\$ 95.38	\$ 681,981	\$ (10,352)
410.000000	FLORIDA GAS TRANSMISSION 144A 2.300% 10/01/2031 DD 09/29/21	\$ 369,169	\$ 81.83	\$ 335,515	\$ (33,654)
60.000000	FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	\$ 54,408	\$ 78.92	\$ 47,350	\$ (7,058)
200.000000	FORD MOTOR CREDIT CO LLC 2.900% 02/10/2029 DD 01/10/22	\$ 199,998	\$ 89.55	\$ 179,096	\$ (20,902)
320.000000	FORD MOTOR CREDIT CO LLC 4.950% 05/28/2027 DD 03/28/22	\$ 319,212	\$ 99.08	\$ 317,050	\$ (2,163)
170.000000	FREEMPT-MCMORAN INC 5.400% 11/14/2034 DD 11/14/14	\$ 169,342	\$ 98.89	\$ 168,116	\$ (1,226)
110.000000	FREEMPT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20	\$ 105,648	\$ 97.28	\$ 107,010	\$ 1,362
230.000000	GENERAL DYNAMICS CORP 3.625% 04/01/2030 DD 03/25/20	\$ 231,337	\$ 94.45	\$ 217,228	\$ (14,109)
20.000000	GENERAL ELECTRIC CO 4.250% 05/01/2040 DD 04/22/20	\$ 17,811	\$ 83.92	\$ 16,783	\$ (1,028)
30.000000	GENERAL MOTORS CO 5.000% 10/01/2028 DD 09/10/18	\$ 30,453	\$ 99.54	\$ 29,861	\$ (593)
250.000000	GENERAL MOTORS CO 6.125% 10/01/2025 DD 05/12/20	\$ 253,688	\$ 100.77	\$ 251,928	\$ (1,760)
10.000000	GENERAL MOTORS CO 5.600% 10/15/2032 DD 08/02/22	\$ 9,980	\$ 100.91	\$ 10,091	\$ 111
200.000000	GENERAL MOTORS FINANCIAL CO IN 2.750% 06/20/2025 DD 06/22/20	\$ 199,083	\$ 99.02	\$ 198,040	\$ (1,043)
1,005.000000	GENERAL MOTORS FINANCIAL CO IN 4.300% 04/06/2029 DD 04/07/22	\$ 964,015	\$ 96.58	\$ 970,649	\$ 6,634
1,230.000000	GENPACT LUXEMBOURG SARL/GENPAC 1.750% 04/10/2026 DD 03/26/21	\$ 1,191,125	\$ 95.98	\$ 1,180,591	\$ (10,534)
440.000000	GENUINE PARTS CO 2.750% 02/01/2032 DD 01/10/22	\$ 385,013	\$ 84.35	\$ 371,118	\$ (13,895)
190.000000	GLENORE FUNDING LLC 144A 3.875% 10/27/2027 DD 10/27/17	\$ 189,303	\$ 97.16	\$ 184,600	\$ (4,703)
905.000000	GLENORE FUNDING LLC 144A 1.625% 04/27/2026 DD 04/27/21	\$ 868,102	\$ 95.89	\$ 867,805	\$ (298)
400.000000	GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	\$ 394,406	\$ 97.08	\$ 388,300	\$ (6,106)
463.000000	GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21	\$ 399,665	\$ 85.81	\$ 397,319	\$ (2,347)
130.000000	GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	\$ 130,364	\$ 97.29	\$ 126,481	\$ (3,883)
1,110.000000	GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	\$ 995,042	\$ 88.24	\$ 979,442	\$ (15,601)
20.000000	GOLDMAN SACHS GROUP INC/THE VAR RT 3.800% 03/15/2030 DD 03/19/20	\$ 19,547	\$ 93.85	\$ 18,770	\$ (777)
2,280.000000	GOLDMAN SACHS GROUP INC/THE VAR RT 12/09/2026 DD 12/09/20	\$ 2,174,029	\$ 96.55	\$ 2,201,249	\$ 27,220
190.000000	GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	\$ 148,454	\$ 74.49	\$ 141,529	\$ (6,925)
150.000000	GOLDMAN SACHS GROUP INC/THE VAR RT 03/15/2028 DD 03/15/22	\$ 148,325	\$ 97.26	\$ 145,892	\$ (2,434)

365.000.0000	GOLUB CAPITAL BDC INC 2.500% 08/24/2026 DD 02/24/21	\$	342,809	\$	95.25	\$	347,670	\$	4,861
520.000.0000	HEALTHPEAK OP LLC 3.250% 07/15/2026 DD 07/05/19	\$	512,070	\$	97.73	\$	508,217	\$	(3,853)
655.000.0000	HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	\$	712,971	\$	111.45	\$	729,991	\$	17,020
300.000.0000	WELLTOWER OP LLC 6.500% 03/15/2041 DD 03/14/11	\$	298,278	\$	107.03	\$	321,093	\$	22,815
790.000.0000	HEALTH CARE SERVICE CORP 144A 3.200% 06/01/2050 DD 06/01/20	\$	576,832	\$	64.06	\$	506,074	\$	(70,758)
390.000.0000	HERCULES CAPITAL INC 2.625% 09/16/2026 DD 09/16/21	\$	366,425	\$	95.13	\$	371,007	\$	4,582
100.000.0000	HERSHEY CO/THE 1.700% 06/01/2030 DD 06/01/20	\$	91,100	\$	85.12	\$	85,123	\$	(5,977)
2,645.000.0000	HESS CORP 6.000% 01/15/2040 DD 12/14/09	\$	2,600,808	\$	104.19	\$	2,755,905	\$	155,097
60.000.0000	HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22	\$	60,000	\$	75.93	\$	45,556	\$	(14,444)
60.000.0000	HOME DEPOT INC/THE 3.900% 12/06/2028 DD 12/06/18	\$	61,207	\$	97.45	\$	58,471	\$	(2,736)
20.000.0000	HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	\$	19,612	\$	72.57	\$	14,514	\$	(5,098)
500.000.0000	HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	\$	490,681	\$	91.19	\$	455,940	\$	(34,741)
744.824.0992	HOME PARTNERS OF AMER 2 A 144A 1.532% 01/17/2041 DD 11/17/20	\$	660,129	\$	88.02	\$	655,609	\$	(4,520)
100.000.0000	HONEYWELL INTERNATIONAL INC 5.000% 02/15/2033 DD 11/02/22	\$	99,189	\$	99.49	\$	99,485	\$	296
120.000.0000	HUMANA INC 5.875% 03/01/2033 DD 11/22/22	\$	119,509	\$	100.38	\$	120,455	\$	946
351.000.0000	IDEX CORP 2.625% 06/15/2031 DD 05/28/21	\$	306,744	\$	85.90	\$	301,513	\$	(5,231)
545.000.0000	INFRASTRUCTURA ENERGETIC 144A 4.750% 01/15/2051 DD 09/15/20	\$	401,820	\$	72.59	\$	395,599	\$	(6,221)
340.000.0000	INOVA HEALTH SYSTEM FOUNDATION 4.068% 05/15/2052 DD 04/21/22	\$	340,000	\$	79.58	\$	270,558	\$	(69,442)
140.000.0000	INTEL CORP 4.900% 08/05/2052 DD 08/05/22	\$	139,739	\$	79.07	\$	110,702	\$	(29,036)
40.000.0000	INTERCONTINENTAL EXCHANGE INC 4.600% 03/15/2033 DD 05/23/22	\$	39,984	\$	95.90	\$	38,359	\$	(1,625)
160.000.0000	INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22	\$	159,065	\$	90.98	\$	145,573	\$	(13,492)
400.000.0000	INTESA SANPAOLO SPA 144A 7.000% 11/21/2025 DD 11/21/22	\$	400,238	\$	101.69	\$	406,768	\$	6,530
80.000.0000	INVITATION HOMES OPERATING PAR 4.150% 04/15/2032 DD 04/05/22	\$	79,452	\$	92.21	\$	73,769	\$	(5,683)
590.000.0000	JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	\$	637,874	\$	109.18	\$	644,180	\$	6,306
280.000.0000	JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19	\$	262,010	\$	90.08	\$	252,218	\$	(9,791)
60.000.0000	JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	\$	55,616	\$	89.46	\$	53,673	\$	(1,943)
300.000.0000	JPMORGAN CHASE & CO VAR RT 02/04/2032 DD 02/04/21	\$	262,917	\$	82.90	\$	248,712	\$	(14,205)
310.000.0000	JPMORGAN CHASE & CO VAR RT 04/26/2026 DD 04/26/22	\$	310,000	\$	99.74	\$	309,194	\$	(806)
60.000.0000	JPMORGAN CHASE & CO VAR RT 04/26/2033 DD 04/26/22	\$	60,089	\$	95.97	\$	57,580	\$	(2,509)
1,646.000.0000	JPMORGAN CHASE & CO VAR RT 07/25/2033 DD 07/25/22	\$	1,653,343	\$	97.75	\$	1,608,916	\$	(44,427)
620.000.0000	JACKSON FINANCIAL INC 4.000% 11/23/2051 DD 05/23/22	\$	431,349	\$	69.06	\$	428,141	\$	(3,208)
250.000.0000	KLA CORP 3.300% 03/01/2050 DD 02/28/20	\$	224,802	\$	69.18	\$	172,960	\$	(51,842)
120.000.0000	KLA CORP 4.650% 07/15/2032 DD 06/23/22	\$	119,945	\$	97.77	\$	117,322	\$	(2,624)
230.000.0000	KLA CORP 4.950% 07/15/2052 DD 06/23/22	\$	228,070	\$	91.02	\$	209,355	\$	(18,715)
709.000.0000	KKR GROUP FINANCE CO XII 144A 4.850% 05/17/2032 DD 05/17/22	\$	712,544	\$	96.41	\$	683,540	\$	(29,004)
190.000.0000	KIMCO REALTY OP LLC 2.250% 12/01/2031 DD 09/22/21	\$	170,611	\$	83.03	\$	157,753	\$	(12,858)
50.000.0000	KINDER MORGAN ENERGY PARTNERS 6.500% 09/01/2039 DD 09/16/09	\$	49,978	\$	104.60	\$	52,301	\$	2,323
815.000.0000	KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	\$	769,366	\$	93.44	\$	761,503	\$	(7,862)
500.000.0000	KOHL'S CORP 5.550% 07/17/2045 DD 07/17/15	\$	505,633	\$	64.37	\$	321,860	\$	(183,773)
110.000.0000	KYNDRYL HOLDINGS INC 3.150% 10/15/2031 DD 04/15/22	\$	93,808	\$	86.66	\$	95,327	\$	1,519
220.000.0000	KYNDRYL HOLDINGS INC 4.100% 10/15/2041 DD 04/15/22	\$	218,626	\$	79.28	\$	174,418	\$	(44,208)
505.000.0000	L3HARRIS TECHNOLOGIES INC 4.400% 06/15/2028 DD 12/15/19	\$	504,451	\$	98.23	\$	496,056	\$	(8,394)
170.000.0000	LAM RESEARCH CORP 1.900% 06/15/2030 DD 05/05/20	\$	155,981	\$	85.72	\$	145,716	\$	(10,266)
200.000.0000	LAMAR FUNDING LTD 144A 3.958% 05/07/2025 DD 05/07/15	\$	198,858	\$	99.20	\$	198,396	\$	(462)
30.000.0000	LENNAR CORP 5.000% 06/15/2027 DD 12/15/17	\$	30,429	\$	100.24	\$	30,073	\$	(356)
110.000.0000	LENOVO INTERNATIONAL INC 1.700% 08/01/2027 DD 07/30/20	\$	104,958	\$	92.20	\$	101,423	\$	(3,535)
200.000.0000	LENOVO GROUP LTD 144A 6.536% 07/27/2032 DD 07/27/22	\$	200,000	\$	104.91	\$	209,822	\$	9,822
298.000.0000	LIBERTY MUTUAL GROUP INC 144A 4.569% 02/01/2029 DD 01/28/19	\$	295,420	\$	97.94	\$	291,852	\$	(3,568)
60.000.0000	LOCKHEED MARTIN CORP 1.850% 06/15/2030 DD 05/20/20	\$	55,219	\$	85.73	\$	51,438	\$	(3,781)
300.000.0000	LOCKHEED MARTIN CORP 4.300% 06/15/2062 DD 05/05/22	\$	298,093	\$	79.34	\$	238,026	\$	(60,067)
130.000.0000	LOUISIANA LOCAL GOVERNMENT A4 4.475% 08/01/2039 DD 05/19/22	\$	130,000	\$	93.13	\$	121,070	\$	(8,930)
220.000.0000	LOWE'S COS INC 1.700% 10/15/2030 DD 10/22/20	\$	195,302	\$	83.65	\$	184,039	\$	(11,263)
380.000.0000	LOWE'S COS INC 1.700% 09/15/2028 DD 09/20/21	\$	349,357	\$	89.48	\$	340,039	\$	(9,318)
110.000.0000	LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	\$	109,932	\$	78.20	\$	86,016	\$	(23,917)
40.000.0000	MPLX LP 4.800% 02/15/2029 DD 11/15/18	\$	40,991	\$	99.12	\$	39,650	\$	(1,341)
320.000.0000	MPLX LP 1.750% 03/01/2026 DD 08/18/20	\$	309,897	\$	96.54	\$	308,938	\$	(960)
100.000.0000	MPLX LP 4.950% 03/14/2052 DD 03/14/22	\$	99,076	\$	84.19	\$	84,187	\$	(14,889)
545.000.0000	MACQUARIE GROUP LTD 144A VAR RT 09/23/2027 DD 06/23/21	\$	507,622	\$	94.50	\$	515,047	\$	7,425
500.000.0000	MARS INC 144A 2.450% 07/16/2050 DD 07/16/20	\$	405,113	\$	55.89	\$	279,465	\$	(125,648)
160.000.0000	MARSH & MCLENNAN COS INC 2.375% 12/15/2031 DD 12/08/21	\$	147,240	\$	83.88	\$	134,200	\$	(13,040)
30.000.0000	MASTERCARD INC 3.350% 03/26/2030 DD 03/26/20	\$	29,876	\$	93.44	\$	28,031	\$	(1,845)
90.000.0000	MCDONALD'S CORP 3.800% 04/01/2028 DD 03/16/18	\$	90,959	\$	97.31	\$	87,582	\$	(3,377)
90.000.0000	MCDONALD'S CORP 3.500% 07/01/2027 DD 03/27/20	\$	90,373	\$	97.40	\$	87,656	\$	(2,717)
385.000.0000	BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	\$	444,325	\$	116.85	\$	449,873	\$	5,548
130.000.0000	METLIFE INC 5.000% 07/15/2052 DD 07/11/22	\$	129,796	\$	90.65	\$	117,841	\$	(11,955)
90.000.0000	BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	\$	93,975	\$	103.44	\$	93,094	\$	(881)
100.000.0000	BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	\$	98,455	\$	94.99	\$	94,992	\$	(3,463)
40.000.0000	MIDAMERICAN ENERGY CO 6.750% 12/30/2031 DD 02/08/02	\$	44,246	\$	110.19	\$	44,077	\$	(169)
10.000.0000	MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	\$	9,997	\$	89.96	\$	8,996	\$	(501)
950.000.0000	MIDAMERICAN ENERGY CO 4.250% 05/01/2046 DD 10/15/15	\$	848,539	\$	82.53	\$	784,007	\$	(64,532)
200.000.0000	MITSUBISHI UFJ FINANCIAL GROUP VAR RT 04/19/2028 DD 04/19/22	\$	200,320	\$	98.28	\$	196,558	\$	(3,762)
130.000.0000	MORGAN STANLEY VAR RT 04/28/2026 DD 04/28/20	\$	128,264	\$	99.11	\$	128,839	\$	576
1,080.000.0000	MORGAN STANLEY VAR RT 07/20/2033 DD 07/20/22	\$	1,083,831	\$	96.90	\$	1,046,542	\$	(37,289)
2,488.000.0000	MORGAN STANLEY VAR RT 10/18/2028 DD 10/18/22	\$	2,550,563	\$	103.69	\$	2,579,832	\$	29,270
60.000.0000	MORGAN STANLEY VAR RT 10/18/2033 DD 10/18/22	\$	60,000	\$	105.81	\$	63,488	\$	3,488
500.000.0000	MORGAN STANLEY BANK OF C25 A5 3.635% 10/15/2048 DD 10/01/15	\$	491,550	\$	98.86	\$	494,280	\$	2,730
360.000.0000	MORGAN STANLEY VAR RT 05/04/2027 DD 04/22/21	\$	345,561	\$	95.86	\$	345,092	\$	(468)
350.000.0000	NRG ENERGY INC 144A 2.450% 12/02/2027 DD 12/02/20	\$	332,404	\$	92.84	\$	324,944	\$	(7,460)
450.000.0000	NXP BV / NXP FUNDING LLC / NXP 3.150% 05/01/2027 DD 05/01/22	\$	434,170	\$	96.15	\$	432,671	\$	(1,499)
471.000.0000	NXP BV / NXP FUNDING LLC / NXP 5.000% 01/15/2033 DD 05/16/22	\$	467,725	\$	97.33	\$	458,434	\$	(9,292)
200.000.0000	NTT FINANCE CORP 144A 2.065% 04/03/2031 DD 03/03/21	\$	182,746	\$	83.68	\$	167,368	\$	(15,378)
475.000.0000	NNN REIT INC 4.000% 11/15/2025 DD 10/21/15	\$	473,516	\$	99.18	\$	471,124	\$	(2,392)
70.000.0000	NISSAN MOTOR ACCEPTANCE C 144A 2.000% 03/09/2026 DD 03/09/21	\$	68,006	\$	96.00	\$	67,197	\$	(810)
480.000.0000	NISSAN MOTOR CO LTD 144A 3.522% 09/17/2025 DD 09/17/20	\$	475,891	\$	98.56	\$	473,069	\$	(2,822)
610.000.0000	NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21	\$	583,405	\$	69.36	\$	423,102	\$	(160,303)
330.000.0000	NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	\$	329,439	\$	83.90	\$	276,870	\$	(52,569)
170.000.0000	NORTHROP GRUMMAN CORP 3.200% 02/01/2027 DD 12/01/16	\$	169,691	\$	97.16	\$	165,165	\$	(4,526)
651.000.0000	AMSR 2022-SFR3 TRU SFR3 A 144A 4.000% 10/17/2039 DD 08/24/22	\$	636,781	\$	97.19	\$	632,733	\$	(4,048)
20.000.0000	NUVEEN LLC 144A 4.000% 11/01/2028 DD 10/22/18	\$	20,183	\$	97.05	\$	19,410	\$	(773)
300.000.0000	O'REILLY AUTOMOTIVE INC 4.200% 04/01/2030 DD 03/27/20	\$	296,064	\$	96.12	\$	288,372	\$	(7,692)
240.000.0000	OAKTREE SPECIALTY LENDING CORP 2.700% 01/15/2027 DD 05/18/21	\$	224,716	\$	94.11	\$	225,857	\$	1,141
1,175.000.0000	OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	\$	871,111	\$	71.27	\$	837,364	\$	(33,748)
190.000.0000	OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22	\$	189,687	\$	99.98	\$	189,956	\$	269
435.000.0000	ONCOR ELECTRIC DELIVERY CO LLC 5.750% 03/15/2029 DD 11/30/18	\$	460,855	\$	103.51	\$	450,251	\$	(10,604)
170.000.0000	ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	\$	141,199	\$	73.21	\$	124,450	\$	(16,749)
760.000.0000	ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	\$	570,935	\$	78.39	\$	595,734	\$	24,798
712.000.0000	ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	\$	544,492	\$	76.29	\$	543,185	\$	(1,307)
795.000.0000	ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	\$	552,641	\$	70.12	\$	557,470	\$	4,829
505.000.0000	ORACLE CORP 1.650% 03/25/2026 DD 03/								

110.000.0000	PIEDMONT NATURAL GAS CO INC 5.050% 05/15/2052 DD 05/13/22	\$ 109.126	\$ 87.89	\$ 96.682	\$ (12,444)
190.000.0000	PIONEER NATURAL RESOURCES CO 2.150% 01/15/2031 DD 01/29/21	\$ 171.916	\$ 84.90	\$ 161.301	\$ (10,615)
400.000.0000	PRINCIPAL FINANCIAL GROUP INC 3.700% 05/15/2029 DD 05/10/19	\$ 386.649	\$ 95.24	\$ 380.960	\$ (5,689)
398.622.7682	PROGRESS RESIDENTI SFR6 A 144A 4.451% 07/20/2039 DD 08/11/22	\$ 398.609	\$ 98.47	\$ 392.504	\$ (6,105)
170.000.0000	PROLOGIS LP 1.250% 10/15/2030 DD 08/20/20	\$ 149.668	\$ 81.95	\$ 139.320	\$ (10,348)
400.000.0000	PROVIDENCE ST JOSEPH HEALTH OB 2.700% 10/01/2051 DD 10/01/21	\$ 257.390	\$ 57.75	\$ 231.004	\$ (26,386)
180.000.0000	PRUDENTIAL FINANCIAL INC 1.500% 03/10/2026 DD 03/10/20	\$ 176.945	\$ 96.48	\$ 173.666	\$ (3,280)
415.000.0000	PUBLIC SERVICE ENTERPRISE GROU 0.800% 08/15/2025 DD 08/14/20	\$ 406.752	\$ 97.56	\$ 404.870	\$ (1,882)
200.000.0000	QATARENERGY 144A 1.375% 09/12/2026 DD 07/12/21	\$ 193.958	\$ 94.20	\$ 188.400	\$ (5,558)
580.000.0000	QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21	\$ 556.305	\$ 68.45	\$ 397.010	\$ (159,295)
460.000.0000	QATARENERGY 144A 3.125% 07/12/2041 DD 07/12/21	\$ 458.583	\$ 73.84	\$ 339.655	\$ (118,929)
110.000.0000	QUALCOMM INC 4.250% 05/20/2032 DD 05/09/22	\$ 109.806	\$ 96.26	\$ 105.885	\$ (3,922)
290.000.0000	QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22	\$ 284.239	\$ 83.97	\$ 243.513	\$ (40,726)
750.000.0000	REGENERON PHARMACEUTICALS INC 2.800% 09/15/2050 DD 08/12/20	\$ 502.935	\$ 59.05	\$ 442.860	\$ (60,075)
460.000.0000	RELIANCE INDUSTRIES LTD 144A 2.875% 01/12/2032 DD 01/12/22	\$ 417.919	\$ 85.00	\$ 391.000	\$ (26,919)
760.000.0000	SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20	\$ 728.172	\$ 97.60	\$ 741.722	\$ 13,550
110.000.0000	REPUBLIC SERVICES INC 3.950% 05/15/2028 DD 05/14/18	\$ 111.251	\$ 97.38	\$ 107.116	\$ (4,135)
540.000.0000	SBL HOLDINGS INC 144A 5.000% 02/18/2031 DD 02/16/21	\$ 474.491	\$ 89.78	\$ 484.785	\$ 10,294
80.000.0000	S&P GLOBAL INC 1.250% 08/15/2030 DD 08/13/20	\$ 70.966	\$ 82.77	\$ 66.215	\$ (4,781)
106.618.4013	SMB PRIVATE EDUCAT A APT1 144A 1.070% 01/15/2053 DD 02/09/21	\$ 97.956	\$ 88.70	\$ 94.574	\$ (3,382)
30.000.0000	SAN DIEGO GAS & ELECTRIC CO 4.300% 04/01/2042 DD 03/22/12	\$ 26.610	\$ 82.69	\$ 24.808	\$ (1,802)
100.000.0000	SAN DIEGO GAS & ELECTRIC CO 1.700% 10/01/2030 DD 09/28/20	\$ 90.206	\$ 83.89	\$ 83.889	\$ (6,317)
430.000.0000	SANDS CHINA LTD VAR RT 08/08/2025 DD 08/09/18	\$ 419.811	\$ 99.59	\$ 428.216	\$ 8,404
610.000.0000	SCENTRE GROUP TRUST 1 / S 144A 3.625% 01/28/2026 DD 05/28/20	\$ 603.114	\$ 98.53	\$ 601.057	\$ (2,057)
860.000.0000	CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 04/30/20	\$ 845.008	\$ 99.38	\$ 854.625	\$ 9,617
90.000.0000	CHARLES SCHWAB CORP/THE 2.000% 03/20/2028 DD 03/18/21	\$ 86.142	\$ 91.58	\$ 82.420	\$ (3,722)
455.000.0000	SEALED AIR CORP 144A 1.573% 10/15/2026 DD 09/29/21	\$ 430.700	\$ 94.06	\$ 427.950	\$ (2,750)
870.000.0000	7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21	\$ 610.730	\$ 64.49	\$ 561.020	\$ (49,711)
450.000.0000	SILGAN HOLDINGS INC 144A 1.400% 04/01/2026 DD 02/10/21	\$ 432.999	\$ 95.26	\$ 428.688	\$ (4,311)
718.012.6361	SOFI PROFESSIONAL L A AFX 144A 1.030% 08/17/2043 DD 06/24/21	\$ 660.359	\$ 86.27	\$ 619.458	\$ (40,901)
180.000.0000	DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	\$ 176.589	\$ 89.57	\$ 161.224	\$ (15,364)
100.000.0000	SOUTHERN CALIFORNIA EDISON CO 2.500% 06/01/2031 DD 06/14/21	\$ 91.411	\$ 85.62	\$ 85.622	\$ (5,789)
200.000.0000	SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	\$ 199.392	\$ 67.74	\$ 135.472	\$ (63,920)
240.000.0000	SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	\$ 192.356	\$ 77.46	\$ 185.897	\$ (6,439)
240.000.0000	SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	\$ 193.257	\$ 72.71	\$ 174.502	\$ (18,755)
100.000.0000	SPIRIT AEROSYSTEMS INC 144A 9.375% 11/30/2029 DD 11/23/22	\$ 100.000	\$ 107.05	\$ 107.049	\$ 7,049
115.000.0000	STACK INFRASTRUCTUR 1A A2 144A 1.877% 03/26/2046 DD 03/18/21	\$ 104.701	\$ 96.20	\$ 110.628	\$ 5,927
890.000.0000	ENERGY TRANSFER LP 3.900% 07/15/2026 DD 07/12/16	\$ 878.003	\$ 98.70	\$ 878.421	\$ 418
170.000.0000	T-MOBILE USA INC 3.875% 04/15/2030 DD 04/15/21	\$ 166.959	\$ 94.09	\$ 159.946	\$ (7,013)
1.045.000.0000	T-MOBILE USA INC 2.400% 03/15/2029 DD 12/06/21	\$ 961.894	\$ 90.07	\$ 941.179	\$ (20,715)
1.060.000.0000	T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	\$ 849.966	\$ 66.85	\$ 780.652	\$ (141,314)
1.094.505.0000	TACO BELL FUNDING 1A A2I 144A 1.946% 08/25/2051 DD 08/19/21	\$ 974.789	\$ 93.38	\$ 1,022.027	\$ 47,238
440.000.0000	TAKEDA PHARMACEUTICAL CO LTD 2.050% 03/31/2030 DD 07/09/20	\$ 392.001	\$ 86.12	\$ 378.941	\$ (13,060)
1.050.000.0000	TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	\$ 813.885	\$ 72.81	\$ 764.516	\$ (49,370)
530.000.0000	TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	\$ 389.855	\$ 64.91	\$ 344.028	\$ (45,827)
130.000.0000	TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20	\$ 131.075	\$ 96.56	\$ 125.529	\$ (5,546)
100.000.0000	TARGA RESOURCES PARTNERS LP / 4.000% 01/15/2032 DD 02/02/21	\$ 100.000	\$ 90.99	\$ 90.986	\$ (9,014)
170.000.0000	TARGA RESOURCES CORP 4.200% 02/01/2033 DD 04/06/22	\$ 166.729	\$ 90.86	\$ 154.465	\$ (12,264)
760.000.0000	TARGA RESOURCES CORP 4.950% 04/15/2052 DD 04/06/22	\$ 743.118	\$ 84.46	\$ 641.866	\$ (101,252)
260.000.0000	TARGA RESOURCES CORP 6.250% 07/01/2052 DD 07/07/22	\$ 259.459	\$ 99.93	\$ 259.826	\$ 367
120.000.0000	TENNESSEE GAS PIPELINE CO LLC 7.000% 10/15/2028 DD 10/09/98	\$ 131.823	\$ 106.37	\$ 127.645	\$ (4,178)
120.000.0000	TEVA PHARMACEUTICAL FINANCE NE 3.150% 10/01/2026 DD 07/21/16	\$ 113.020	\$ 96.09	\$ 115.308	\$ 2,288
495.000.0000	TEXAS EASTERN TRANSMISSIO 144A 3.500% 01/15/2028 DD 01/09/18	\$ 479.289	\$ 95.65	\$ 473.443	\$ (5,846)
140.000.0000	TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22	\$ 139.987	\$ 95.57	\$ 133.794	\$ (6,193)
120.000.0000	TEXAS INSTRUMENTS INC 3.650% 08/16/2032 DD 08/16/22	\$ 119.723	\$ 91.74	\$ 110.088	\$ (9,635)
830.000.0000	TIME WARNER CABLE ENTERPRISES 8.375% 07/15/2033 DD 01/15/94	\$ 959.994	\$ 112.49	\$ 933.700	\$ (26,294)
90.000.0000	TOYOTA MOTOR CORP 1.339% 03/25/2026 DD 03/25/21	\$ 88.121	\$ 96.17	\$ 86.555	\$ (1,566)
300.000.0000	TRANSCANADA TRUST VAR RT 03/07/2082 DD 03/07/22	\$ 300.000	\$ 94.83	\$ 284.475	\$ (15,525)
490.000.0000	TRANSURBAN FINANCE CO PTY 144A 3.375% 03/22/2027 DD 09/22/16	\$ 479.007	\$ 96.64	\$ 473.546	\$ (5,461)
204.000.0000	TRITON CONTAINER INTERNAT 144A 3.150% 06/15/2031 DD 06/07/21	\$ 172.865	\$ 84.90	\$ 173.198	\$ 333
834.000.0000	TRITON CONTAINER INTERNATIONAL 3.250% 03/15/2032 DD 01/19/22	\$ 715.269	\$ 84.67	\$ 706.106	\$ (9,163)
160.000.0000	TRUIST FINANCIAL CORP VAR RT 03/02/2027 DD 03/02/21	\$ 154.349	\$ 95.90	\$ 153.432	\$ (917)
1.075.000.0000	UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21	\$ 1,006.289	\$ 94.61	\$ 1,017.068	\$ 10,779
200.000.0000	UBS GROUP AG 144A VAR RT 12/31/2049 DD 01/12/22	\$ 200.000	\$ 95.24	\$ 190.482	\$ (9,518)
210.000.0000	UBS GROUP AG 144A VAR RT 02/11/2033 DD 01/11/22	\$ 190.121	\$ 83.51	\$ 175.361	\$ (14,760)
200.000.0000	UBS GROUP AG 144A VAR RT 02/11/2043 DD 01/11/22	\$ 185.536	\$ 72.11	\$ 144.226	\$ (41,310)
180.838.8998	US AIRWAYS 2013-1 CLASS A PASS 3.950% 05/15/2027 DD 04/24/13	\$ 174.577	\$ 98.99	\$ 179.016	\$ 4,439
492.396.6879	UNITED AIRLINES 2014-1 CLASS A 4.000% 10/11/2027 DD 04/07/14	\$ 465.143	\$ 98.82	\$ 486.601	\$ 21,458
820.000.0000	UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	\$ 790.254	\$ 88.18	\$ 723.101	\$ (67,153)
450.000.0000	UNITEDHEALTH GROUP INC 2.000% 05/15/2030 DD 05/18/20	\$ 415.731	\$ 86.22	\$ 387.981	\$ (27,750)
250.000.0000	UNITEDHEALTH GROUP INC 4.000% 05/15/2029 DD 05/20/22	\$ 249.410	\$ 96.69	\$ 241.730	\$ (7,680)
30.000.0000	UNITEDHEALTH GROUP INC 4.200% 05/15/2032 DD 05/20/22	\$ 29.940	\$ 94.25	\$ 28.275	\$ (1,665)
420.000.0000	UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	\$ 416.550	\$ 85.83	\$ 360.482	\$ (56,068)
240.000.0000	UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	\$ 237.802	\$ 86.32	\$ 207.170	\$ (30,632)
220.000.0000	UNITEDHEALTH GROUP INC 5.350% 02/15/2033 DD 10/28/22	\$ 219.332	\$ 100.61	\$ 221.331	\$ 1,999
440.000.0000	UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	\$ 436.901	\$ 100.41	\$ 441.808	\$ 4,908
440.000.0000	UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	\$ 435.089	\$ 102.25	\$ 449.887	\$ 14,798
470.000.0000	UNIVERSAL HEALTH SERVICES INC 2.650% 10/15/2030 DD 10/15/22	\$ 397.911	\$ 86.01	\$ 404.256	\$ 6,345
50.000.0000	UNIVERSITY OF MIAMI 4.063% 04/01/2052 DD 04/07/22	\$ 50.000	\$ 79.95	\$ 39.975	\$ (10,026)
500.000.0000	VALERO ENERGY CORP 4.000% 06/01/2052 DD 02/07/22	\$ 412.292	\$ 71.39	\$ 356.935	\$ (55,357)
355.000.0000	VANTAGE DATA CENTER 2A A2 144A 1.992% 09/15/2045 DD 10/05/20	\$ 288.387	\$ 91.26	\$ 323.955	\$ 35,568
110.000.0000	VENTAS REALTY LP 4.400% 01/15/2029 DD 08/15/18	\$ 111.546	\$ 97.33	\$ 107.063	\$ (4,483)
470.000.0000	VERISIGN INC 2.700% 06/15/2031 DD 06/08/21	\$ 412.107	\$ 85.75	\$ 403.039	\$ (9,068)
380.000.0000	VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	\$ 360.245	\$ 92.31	\$ 350.774	\$ (9,471)
80.000.0000	VERIZON COMMUNICATIONS INC 1.500% 09/18/2030 DD 09/18/20	\$ 71.086	\$ 83.02	\$ 66.416	\$ (4,670)
44.000.0000	VERIZON COMMUNICATIONS INC 2.550% 03/21/2031 DD 03/22/21	\$ 37.770	\$ 86.17	\$ 37.916	\$ 146
865.000.0000	VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22	\$ 745.517	\$ 82.95	\$ 717.518	\$ (28,000)
815.000.0000	PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	\$ 719.158	\$ 86.97	\$ 708.830	\$ (10,328)
1.725.000.0000	PARAMOUNT GLOBAL VAR RT 03/30/2062 DD 03/29/22	\$ 1,567.943	\$ 96.66	\$ 1,667.351	\$ 99,407
380.000.0000	VICI PROPERTIES LP 4.375% 05/15/2025 DD 04/29/22	\$ 379.008	\$ 99.71	\$ 378.913	\$ (95)
500.000.0000	VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	\$ 480.486	\$ 93.04	\$ 465.200	\$ (15,286)
250.000.0000	VINCI SA 144A 3.750% 04/10/2029 DD 04/10/19	\$ 249.638	\$ 95.21	\$ 238.028	\$ (11,610)
240.000.0000	VIRGINIA ELECTRIC AND POWER CO 6.350% 11/30/2037 DD 12/04/07	\$ 257.216	\$ 106.45	\$ 255.470	\$ (1,746)
60.000.0000	VISA INC 2.050% 04/15/2030 DD 04/02/20	\$ 56.164	\$ 87.47	\$ 52.483	\$ (3,681)
140.000.0000	VONTIER CORP 2.400% 04/01/2028 DD 10/01/21	\$ 130.284	\$ 90.24	\$ 128.340	\$ (3,943)
80.000.0000	WEA FINANCE LLC 144A 4.125% 09/20/2028 DD 09/20/17	\$ 79.159	\$ 95.07	\$ 76.059	\$ (3,100)
17.104.0939	WFRBS COMMERCIAL MORTGA C23 A5 3.917% 10/15/2057 DD 09/01/14	\$ 17.028	\$ 99.67	\$ 17.047	\$ 19
545.000.0000	WEC ENERGY GROUP INC 1.375% 10/15/2027 DD 10/09/20	\$ 505.743	\$ 91.29	\$ 497.503	\$ (8,240)
948.000.0000	WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	\$ 986.315	\$ 102.04	\$ 957.358	\$ (18,957)
735.000.0000	WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	\$ 804.400	\$ 109.09	\$ 801.819	\$ (2,581)
130.000.0000	WASHINGTON UNIVERSITY/THE 3.524% 04/15/2054 DD 04/07/22	\$ 130.000	\$ 72.19	\$ 93.848	\$ (36,152)
160.000.0000	WASHINGTON UNIVERSITY/THE 4.349% 04/15/2122 DD 04/07/22	\$ 160.000	\$ 77.42	\$ 123.877	\$ (36,123)
510.000.0000	ELEVANCE HEALTH INC 4.650% 08/15/2044 DD 08/12/14	\$ 468.788	\$ 85.87	\$ 437.942	\$ (30,846)
650.000.0000	WELLS FARGO & CO 3.000% 04/22/2026 DD 04/22/16	\$ 645.449	\$ 97.79	\$ 635.648	\$ (9,801)
215.000.0000	WELLS FARGO COMMERCIAL C29 A4 3.637% 06/15/2048 DD 06/01/15	\$ 210.920	\$ 99.37	\$ 213.650	\$ 2,730
500.000.0000	WELLS FARGO COMMERCIAL C31 A4 3.695% 11/15/2048 DD 11/01/15	\$ 489.920	\$ 99.04	\$ 495.190	\$ 5,270
600.000.0000	WELLS FARGO COMMERCIAL C32 A4 3.560% 01/15/2059 DD 02/01/16	\$ 593.430	\$ 98.57	\$ 591.444	\$ (1,986)
90.000.0000	WELLS FARGO & CO VAR RT 04/04/2031 DD 03/30/20	\$ 91.519	\$ 96.83	\$ 87.148	\$ (4,371)
70.000.0000	WELLS FARGO & CO VAR RT 04/25/2026 DD 04/25/22	\$ 70.000	\$ 99.69	\$ 69.786	\$ (214)
930.000.0000	WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	\$ 896.735	\$ 83.74	\$ 778.791	\$ (117,944)
1.549.000.0000	WELLS FARGO & CO VAR RT 07/25/2028 DD 07/25/22	\$ 1,552.799	\$ 99.64	\$ 1,543.424	\$ (9,376)
200.000.0000	WELLS FARGO & CO VAR RT 07/25/203				

70.000.0000	WELLTOWER OP LLC 3.850% 06/15/2032 DD 03/31/22	\$	68,913	\$	91.49	\$	64,044	\$	(4,868)
747.531.8885	WENDYS FUNDING LL 1A A21 144A 3.783% 06/15/2049 DD 06/26/19	\$	717,342	\$	97.66	\$	730,070	\$	12,727
526.845.6367	WENDYS FUNDING L 1A A21 144A 4.080% 06/15/2049 DD 06/26/19	\$	488,002	\$	94.36	\$	497,142	\$	9,140
150.000.0000	WESTERN MIDSTREAM OPERATING LP 3.950% 06/01/2025 DD 06/04/15	\$	149,816	\$	99.49	\$	149,241	\$	(575)
90.000.0000	WESTERN MIDSTREAM OPERATING LP 4.500% 03/01/2028 DD 03/02/18	\$	89,992	\$	97.90	\$	88,106	\$	(1,886)
270.000.0000	WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2025 DD 01/13/20	\$	269,558	\$	99.74	\$	269,309	\$	(249)
50.000.0000	WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20	\$	47,300	\$	93.80	\$	46,898	\$	(402)
20.000.0000	WILLIAMS COS INC/THE 3.750% 06/15/2027 DD 06/05/17	\$	19,843	\$	97.49	\$	19,498	\$	(345)
485.000.0000	XCEL ENERGY INC 4.000% 06/15/2028 DD 06/25/18	\$	478,508	\$	96.76	\$	469,262	\$	(9,247)
340.000.0000	YAMANA GOLD INC 2.630% 08/15/2031 DD 08/06/21	\$	312,806	\$	84.17	\$	286,185	\$	(26,621)
610.000.0000	ZF NORTH AMERICA CAPITAL 144A 4.750% 04/29/2025 DD 04/29/15	\$	606,361	\$	99.50	\$	606,920	\$	559
180.000.0000	AERCAP IRELAND CAPITAL DAC / A 6.100% 01/15/2027 DD 09/25/23	\$	179,483	\$	102.28	\$	184,102	\$	4,619
47.536.2318	AIR CANADA 2013-1 CLASS A 144A 4.125% 11/15/2026 DD 05/09/13	\$	46,027	\$	99.51	\$	47,303	\$	1,277
110.000.0000	ALABAMA POWER CO 5.850% 11/15/2033 DD 11/09/23	\$	109,924	\$	103.73	\$	114,103	\$	4,179
380.000.0000	ALBERTSONS COS INC / SAFE 144A 5.875% 02/15/2028 DD 08/15/19	\$	375,365	\$	99.59	\$	378,434	\$	3,069
261.000.0000	ALEXANDRIA REAL ESTATE EQUITIE 3.950% 01/15/2028 DD 03/03/17	\$	254,769	\$	97.20	\$	253,695	\$	(1,074)
400.000.0000	ALLIANZ SE 144A VAR RT 09/06/2053 DD 09/06/23	\$	400,000	\$	104.20	\$	416,808	\$	16,808
280.000.0000	AMERICAN AIRLINES INC 144A 8.500% 05/15/2029 DD 12/04/23	\$	280,067	\$	104.99	\$	293,980	\$	13,914
27.756.5087	AMERICAN AIRLINES 2013-1 CLASS 4.000% 01/15/2027 DD 07/15/14	\$	26,505	\$	98.89	\$	27,448	\$	942
544.000.0000	AMERICAN EXPRESS CO VAR RT 05/01/2034 DD 05/01/23	\$	547,600	\$	98.28	\$	534,649	\$	(12,951)
250.000.0000	AMERIPRISE FINANCIAL INC 5.150% 05/15/2033 DD 03/09/23	\$	249,485	\$	99.75	\$	249,363	\$	(122)
120.000.0000	AMGEN INC 5.150% 03/02/2028 DD 03/02/23	\$	119,863	\$	100.72	\$	120,864	\$	1,001
180.000.0000	AMGEN INC 5.250% 03/02/2030 DD 03/02/23	\$	179,680	\$	100.95	\$	181,714	\$	2,034
512.000.0000	AMGEN INC 5.250% 03/02/2033 DD 03/02/23	\$	517,870	\$	99.31	\$	508,452	\$	(9,418)
10.000.0000	AMGEN INC 5.600% 03/02/2043 DD 03/02/23	\$	9,949	\$	97.57	\$	9,757	\$	(192)
2.613.000.0000	AMGEN INC 5.650% 03/02/2053 DD 03/02/23	\$	2,656,879	\$	96.46	\$	2,520,578	\$	(136,300)
390.000.0000	AMGEN INC 5.750% 03/02/2063 DD 03/02/23	\$	386,547	\$	96.23	\$	375,285	\$	(11,262)
673.000.0000	ELEVANCE HEALTH INC 2.550% 03/15/2031 DD 03/17/21	\$	592,163	\$	85.82	\$	577,575	\$	(14,587)
60.000.0000	APACHE CORP 7.950% 04/15/2026 DD 04/15/96	\$	60,895	\$	102.74	\$	61,646	\$	751
209.000.0000	ASHTAD CAPITAL INC 144A 5.550% 05/30/2033 DD 01/30/23	\$	208,589	\$	98.47	\$	205,802	\$	(2,787)
615.000.0000	AVIATION CAPITAL GROUP LL 144A 1.950% 09/20/2026 DD 09/20/21	\$	575,473	\$	94.94	\$	583,856	\$	8,384
50.000.0000	BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	\$	50,000	\$	108.15	\$	54,074	\$	4,074
610.000.0000	BAT CAPITAL CORP 7.081% 08/02/2053 DD 08/02/23	\$	654,495	\$	109.74	\$	669,420	\$	14,925
100.000.0000	BHP BILLITON FINANCE USA LTD 5.500% 09/08/2053 DD 09/08/23	\$	98,278	\$	97.76	\$	97,760	\$	(518)
990.000.0000	BNP PARIBAS SA 144A VAR RT 12/05/2034 DD 12/05/23	\$	990,000	\$	102.36	\$	1,013,364	\$	23,364
250.000.0000	BALLYROCK CLO 2018- 1A A2 144A VAR RT 04/20/2031 DD 04/19/18	\$	247,265	\$	100.22	\$	250,551	\$	3,286
315.000.0000	BALLTIMORE GAS AND ELECTRIC CO 5.400% 06/01/2053 DD 05/10/23	\$	314,854	\$	95.38	\$	300,453	\$	(14,401)
200.000.0000	BANCO SANTANDER SA 6.607% 11/07/2028 DD 11/07/23	\$	200,000	\$	105.14	\$	210,272	\$	10,272
600.000.0000	BANCO SANTANDER SA VAR RT 12/31/2049 DD 11/21/23	\$	600,000	\$	115.26	\$	691,578	\$	91,578
145.000.0000	BANK OF AMERICA CORP VAR RT 02/04/2028 DD 02/04/22	\$	134,794	\$	95.35	\$	138,260	\$	3,467
140.000.0000	BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	\$	120,888	\$	86.09	\$	120,523	\$	(365)
40.000.0000	BANK OF NEW YORK MELLON CORP/T VAR RT 02/01/2034 DD 01/31/23	\$	40,000	\$	96.14	\$	38,544	\$	(1,456)
366.000.0000	BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2034 DD 10/25/23	\$	375,973	\$	108.04	\$	395,408	\$	19,435
600.000.0000	BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	\$	598,608	\$	101.72	\$	610,314	\$	11,706
250.000.0000	BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	\$	246,658	\$	100.98	\$	252,450	\$	5,792
300.000.0000	BELL TELEPHONE CO OF CANADA OR 5.100% 05/11/2033 DD 05/11/23	\$	299,825	\$	97.24	\$	291,720	\$	(8,105)
190.000.0000	BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	\$	173,726	\$	83.10	\$	157,896	\$	(15,831)
600.000.0000	BGC GROUP INC 4.375% 12/15/2025 DD 06/15/23	\$	581,719	\$	99.06	\$	594,372	\$	12,653
320.000.0000	BLUE RACER MIDSTREAM LLC 144A 6.625% 07/15/2026 DD 06/18/18	\$	317,740	\$	99.87	\$	319,594	\$	1,854
95.000.0000	BOEING CO/THE 3.375% 06/15/2046 DD 05/18/16	\$	67,880	\$	64.84	\$	61,601	\$	(6,279)
290.000.0000	BP CAPITAL MARKETS AMERICA INC 4.812% 02/13/2033 DD 02/13/23	\$	290,000	\$	96.50	\$	279,856	\$	(10,144)
81.101.5828	BRAVO RESIDENTIAL NQMS A1 144A VAR RT 06/25/2063 DD 07/01/23	\$	81,100	\$	100.79	\$	81,745	\$	644
117.965.9386	BRAVO RESIDENTIAL NQMS A3 144A VAR RT 06/25/2063 DD 07/01/23	\$	117,965	\$	100.97	\$	119,107	\$	1,141
630.000.0000	BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	\$	628,285	\$	106.01	\$	667,832	\$	39,547
895.000.0000	BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	\$	894,870	\$	107.31	\$	960,433	\$	65,564
500.000.0000	BRISTOL PARK CLO LT 1A BR 144A VAR RT 04/15/2029 DD 02/27/20	\$	492,658	\$	100.20	\$	500,980	\$	8,322
55.418.1766	BRITISH AIRWAYS 2019-1 CL 144A 3.350% 12/15/2030 DD 07/25/19	\$	49,974	\$	94.20	\$	52,204	\$	2,231
304.000.0000	BROOKLYN UNION GAS CO/THE 144A 4.273% 03/15/2048 DD 03/14/18	\$	238,701	\$	76.74	\$	233,293	\$	(5,408)
615.000.0000	BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	\$	614,685	\$	94.32	\$	580,050	\$	(34,635)
150.000.0000	CF INDUSTRIES INC 4.950% 06/01/2043 DD 05/23/13	\$	129,413	\$	88.16	\$	132,239	\$	2,826
530.000.0000	CIFC FUNDING 2017-12A BR 144A VAR RT 04/20/2030 DD 06/10/21	\$	524,043	\$	100.20	\$	531,066	\$	7,023
535.000.0000	CMS ENERGY CORP VAR RT 06/01/2050 DD 05/28/20	\$	474,208	\$	94.75	\$	506,886	\$	32,678
456.000.0000	CNH INDUSTRIAL CAPITAL LLC 4.550% 04/10/2028 DD 04/10/23	\$	453,987	\$	98.63	\$	449,771	\$	(4,216)
384.000.0000	CSX CORP 5.200% 11/15/2033 DD 09/07/23	\$	391,049	\$	100.20	\$	384,760	\$	(6,289)
800.000.0000	CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23	\$	790,995	\$	88.82	\$	710,592	\$	(80,403)
190.000.0000	CVS HEALTH CORP 5.250% 01/30/2031 DD 06/02/23	\$	189,446	\$	97.68	\$	185,594	\$	(3,852)
100.000.0000	CALIFORNIA ENDOWMENT/THE 2.498% 04/01/2051 DD 01/27/21	\$	67,136	\$	59.22	\$	59,224	\$	(7,912)
520.000.0000	CANADIAN PACIFIC RAILWAY CO 3.125% 06/01/2026 DD 04/19/23	\$	508,775	\$	97.63	\$	507,650	\$	(1,125)
100.000.0000	CANADIAN PACIFIC RAILWAY CO 4.200% 11/15/2069 DD 04/19/23	\$	81,380	\$	73.52	\$	73,520	\$	(7,860)
100.000.0000	CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	\$	99,207	\$	103.87	\$	103,873	\$	4,666
150.000.0000	CENTERPOINT ENERGY HOUSTON ELE 4.950% 04/01/2033 DD 03/23/23	\$	149,692	\$	97.74	\$	146,609	\$	(3,084)
310.000.0000	CENTERPOINT ENERGY HOUSTON ELE 5.300% 04/01/2053 DD 03/23/23	\$	309,772	\$	94.57	\$	293,176	\$	(16,596)
855.000.0000	CHARTER COMMUNICATIONS OPERATI 4.200% 03/15/2028 DD 09/18/17	\$	810,157	\$	96.78	\$	827,478	\$	17,320
190.000.0000	CHUBB INA HOLDINGS LLC 3.050% 12/15/2061 DD 11/18/21	\$	181,211	\$	98.77	\$	187,654	\$	6,443
180.000.0000	CHUBB INA HOLDINGS LLC 3.050% 12/15/2061 DD 11/18/21	\$	179,078	\$	60.86	\$	190,544	\$	(69,534)
447.000.0000	CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23	\$	460,442	\$	101.96	\$	455,743	\$	(4,698)
230.000.0000	COLUMBIA PIPELINES HOLDIN 144A 6.055% 08/15/2026 DD 08/08/23	\$	230,000	\$	101.42	\$	233,273	\$	3,273
150.000.0000	COLUMBIA PIPELINES HOLDIN 144A 6.042% 08/15/2028 DD 08/08/23	\$	149,999	\$	102.42	\$	153,626	\$	3,627
497.000.0000	COLUMBIA PIPELINES OPERAT 144A 6.036% 11/15/2033 DD 08/08/23	\$	504,395	\$	102.66	\$	510,220	\$	5,825
150.000.0000	COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	\$	150,536	\$	104.95	\$	157,427	\$	6,891
220.000.0000	COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	\$	165,009	\$	75.83	\$	166,835	\$	1,826
300.000.0000	COMCAST CORP 5.350% 05/15/2053 DD 05/09/23	\$	297,227	\$	92.75	\$	278,247	\$	(18,980)
590.000.0000	COMMONWEALTH EDISON CO 5.300% 02/01/2053 DD 01/10/23	\$	580,309	\$	94.36	\$	556,700	\$	(23,609)
159.403.6532	CONNECTICUT AVENU R08 1M1 144A VAR RT 10/25/2043 DD 11/20/23	\$	159,404	\$	100.48	\$	160,167	\$	764
270.000.0000	CONNECTICUT AVENU R08 1M2 144A VAR RT 10/25/2043 DD 11/20/23	\$	270,000	\$	102.37	\$	276,407	\$	6,407
100.000.0000	CONNECTICUT LIGHT AND POWER CO 4.900% 07/01/2033 DD 07/06/23	\$	99,834	\$	97.77	\$	97,768	\$	(2,066)
50.000.0000	CONOCOPHILLIPS CO 5.050% 09/15/2033 DD 08/17/23	\$	49,914	\$	98.72	\$	49,361	\$	(554)
160.000.0000	CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	\$	159,610	\$	96.49	\$	154,379	\$	(5,231)
430.000.0000	CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	\$	428,866	\$	96.05	\$	412,994	\$	(15,873)
200.000.0000	CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	\$	198,238	\$	101.46	\$	202,928	\$	4,690
80.000.0000	CONSTELLATION ENERGY GENERATIO 6.125% 01/15/2034 DD 09/29/23	\$	79,938	\$	104.70	\$	83,762	\$	3,823
320.000.0000	CONSTELLATION ENERGY GENERATIO 6.500% 10/01/2053 DD 09/29/23	\$	320,594	\$	106.34	\$	340,282	\$	19,688
320.000.0000	COREBRIDGE FINANCIAL INC 3.500% 04/04/2025 DD 04/04/23	\$	319,311	\$	99.64	\$	318,858	\$	(453)
400.000.0000	COREBRIDGE FINANCIAL INC VAR RT 12/15/2052 DD 12/15/22	\$	400,000	\$	102.61	\$	410,444	\$	10,444
100.000.0000	COPT DEFENSE PROPERTIES LP 2.000% 01/15/2029 DD 08/11/21	\$	99,985	\$	88.01	\$	88,013	\$	(11,972)
370.000.0000	CREDIT AGRICOLE SA 144A 5.301% 07/12/2028 DD 01/12/23	\$	370,000	\$	100.64	\$	372,350	\$	2,350
650.000.0000	UBS GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21	\$	632,621	\$	87.04	\$	565,734	\$	(66,887)
70.000.0000	ENERGY TRANSFER LP 144A 6.000% 02/01/2029 DD 01/21/21	\$	69,006	\$	101.43	\$			

240.000.0000	ELECTRICITE DE FRANCE SA 144A 5.700% 05/23/2028 DD 05/23/23	\$	239,746	\$	101.56	\$	243,734	\$	3,988
300.000.0000	ELECTRICITE DE FRANCE SA 144A 6.250% 05/23/2033 DD 05/23/23	\$	299,741	\$	104.86	\$	314,583	\$	14,842
200.000.0000	ENBRIDGE INC VAR RT 01/15/2084 DD 09/25/23	\$	200,000	\$	111.08	\$	222,150	\$	22,150
160.000.0000	ENERGY TRANSFER LP 8.250% 11/15/2029 DD 11/15/13	\$	173,113	\$	112.28	\$	179,664	\$	6,534
40.000.0000	ENERGY TRANSFER LP 6.400% 12/01/2030 DD 10/13/23	\$	41,683	\$	105.67	\$	42,268	\$	584
520.000.0000	ENERGY TRANSFER LP 6.550% 12/01/2033 DD 10/13/23	\$	519,479	\$	106.46	\$	553,592	\$	34,113
340.000.0000	ENEL FINANCE INTERNATIONA 144A VAR RT 10/14/2025 DD 10/14/22	\$	339,472	\$	101.60	\$	345,454	\$	5,982
100.000.0000	ENTERGY TEXAS INC 5.800% 09/01/2053 DD 08/11/23	\$	99,672	\$	100.20	\$	100,203	\$	531
170.000.0000	ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17	\$	168,908	\$	99.38	\$	168,938	\$	30
90.000.0000	EVERGY KANSAS CENTRAL INC 5.700% 03/15/2053 DD 03/14/23	\$	89,506	\$	98.25	\$	88,422	\$	(1,084)
90.000.0000	EVERGY KANSAS CENTRAL INC 5.900% 11/15/2033 DD 11/15/23	\$	89,908	\$	103.36	\$	93,027	\$	3,119
760.000.0000	EXELON CORP 2.750% 03/15/2027 DD 09/15/22	\$	737,231	\$	95.77	\$	727,837	\$	(9,394)
140.000.0000	FS COMMERCIAL MORT 4SZN B 144A VAR RT 11/10/2039 DD 11/01/23	\$	140,000	\$	102.95	\$	144,124	\$	4,124
400.000.0000	FIFTH THIRD BANCORP VAR RT 04/25/2033 DD 04/25/22	\$	359,534	\$	92.92	\$	371,664	\$	12,130
180.000.0000	FIRST QUANTUM MINERALS LT 144A 8.625% 06/01/2031 DD 05/30/23	\$	170,498	\$	102.94	\$	185,292	\$	14,794
170.000.0000	FLORIDA POWER & LIGHT CO 5.300% 04/01/2053 DD 03/03/23	\$	169,205	\$	95.48	\$	162,311	\$	(6,894)
150.000.0000	FORD HOLDINGS LLC 9.300% 03/01/2030 DD 03/01/98	\$	161,698	\$	113.56	\$	170,345	\$	8,647
560.000.0000	FORD MOTOR CREDIT CO LLC 7.122% 11/07/2033 DD 11/07/23	\$	560,000	\$	104.40	\$	584,651	\$	24,651
312.000.0000	FORD MOTOR CREDIT CO LLC 5.113% 05/03/2029 DD 05/03/19	\$	288,653	\$	97.37	\$	303,801	\$	15,147
320.695.6512	FREDDIE MAC SEASONED CRED 4 MA 3.500% 03/25/2058 DD 10/01/18	\$	318,677	\$	94.99	\$	304,619	\$	(14,058)
502.692.0557	FREDDIE MAC SEASONED CRED 1 MA 3.500% 07/25/2058 DD 02/01/19	\$	499,603	\$	94.76	\$	476,336	\$	(23,267)
100.000.0000	FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/15/23	\$	93,435	\$	100.02	\$	100,017	\$	6,582
200.000.0000	FREEDOM MORTGAGE CORP 144A 12.000% 10/01/2028 DD 09/28/23	\$	197,008	\$	108.75	\$	217,508	\$	20,500
320.000.0000	FULL HOUSE RESORTS INC 144A 8.250% 02/15/2028 DD 02/12/21	\$	307,716	\$	99.19	\$	317,411	\$	9,695
365.000.0000	GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	\$	365,000	\$	107.61	\$	392,773	\$	27,773
100.000.0000	GS MORTGAGE SECURI SHIP A 144A VAR RT 09/10/2038 DD 08/01/23	\$	96,038	\$	98.70	\$	98,698	\$	2,660
120.000.0000	GS MORTGAGE SECURI SHIP B 144A VAR RT 09/10/2038 DD 08/01/23	\$	115,224	\$	99.39	\$	119,268	\$	4,044
70.000.0000	GILEAD SCIENCES INC 5.250% 10/15/2033 DD 09/14/23	\$	69,899	\$	100.36	\$	70,253	\$	354
30.000.0000	GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	\$	29,935	\$	98.52	\$	29,557	\$	(379)
100.000.0000	GLENCORE FUNDING LLC 144A 5.400% 05/08/2028 DD 05/08/23	\$	99,973	\$	101.02	\$	101,023	\$	1,050
70.000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 08/18/23	\$	70,000	\$	105.47	\$	73,828	\$	3,828
100.000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2029 DD 10/24/23	\$	100,000	\$	104.76	\$	104,756	\$	4,756
265.000.0000	GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	\$	273,415	\$	105.55	\$	279,715	\$	6,301
200.000.0000	GREENSAF PIPELINES BIDCO 144A 6.510% 02/23/2042 DD 02/23/23	\$	200,000	\$	101.32	\$	202,646	\$	2,646
1,149.000.0000	HCA INC 4.625% 03/15/2052 DD 03/15/23	\$	950,008	\$	77.92	\$	895,255	\$	(54,753)
480.000.0000	HCA INC 5.200% 06/01/2028 DD 05/04/23	\$	479,459	\$	100.22	\$	481,070	\$	1,611
10.000.0000	HCA INC 5.500% 06/01/2033 DD 05/04/23	\$	9,994	\$	98.96	\$	9,896	\$	(99)
280.000.0000	HCA INC 5.900% 06/01/2053 DD 05/04/23	\$	271,319	\$	94.39	\$	264,289	\$	(7,030)
400.000.0000	HSBC BANK USA NA/NEW YORK NY 5.875% 11/01/2034 DD 10/25/04	\$	401,348	\$	101.68	\$	406,736	\$	5,388
260.000.0000	HSBC BANK USA NA/NEW YORK NY 5.625% 08/15/2035 DD 08/17/05	\$	257,610	\$	99.68	\$	259,168	\$	1,558
410.000.0000	HEICO CORP 5.250% 08/01/2028 DD 07/27/23	\$	409,367	\$	100.95	\$	413,895	\$	4,529
58,777.0979	HILTON GRAND VACATIO 1A C 144A 6.940% 01/25/2038 DD 08/10/23	\$	58,768	\$	101.85	\$	59,862	\$	1,094
340.000.0000	HYUNDAI CAPITAL AMERICA 144A 6.100% 09/21/2028 DD 09/21/23	\$	339,833	\$	102.89	\$	349,826	\$	9,993
90.000.0000	INGERSOLL RAND INC 5.400% 08/14/2028 DD 08/14/23	\$	89,739	\$	101.58	\$	91,418	\$	1,679
350.000.0000	INGERSOLL RAND INC 5.700% 08/14/2033 DD 08/14/23	\$	349,653	\$	102.25	\$	357,865	\$	8,211
500.000.0000	INTEL CORP 5.700% 02/10/2053 DD 02/10/23	\$	476,886	\$	88.57	\$	442,840	\$	(34,046)
95.000.0000	INTERNATIONAL BUSINESS MACHINE 5.600% 11/30/2039 DD 11/30/09	\$	99,078	\$	100.26	\$	95,248	\$	(3,831)
530.000.0000	INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	\$	470,362	\$	86.06	\$	456,139	\$	(14,223)
150.000.0000	INTERSTATE POWER AND LIGHT CO 5.700% 10/15/2033 DD 09/21/23	\$	149,269	\$	101.83	\$	152,748	\$	3,479
100.000.0000	INTESA SANPAOLO SPA 144A VAR RT 06/20/2054 DD 06/20/23	\$	100,000	\$	106.95	\$	106,946	\$	6,946
520.000.0000	INTESA SANPAOLO SPA 144A 7.200% 11/28/2033 DD 11/28/23	\$	519,526	\$	108.18	\$	562,520	\$	42,994
1,180.000.0000	INTESA SANPAOLO SPA 144A 7.800% 11/28/2053 DD 11/28/23	\$	1,249,449	\$	111.99	\$	1,321,506	\$	72,056
90.000.0000	INTUIT INC 5.200% 09/15/2033 DD 09/15/23	\$	89,534	\$	100.18	\$	90,162	\$	628
270.000.0000	INTUIT INC 5.500% 09/15/2053 DD 09/15/23	\$	267,861	\$	98.07	\$	264,797	\$	(3,064)
955.000.0000	JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	\$	903,427	\$	101.72	\$	971,445	\$	68,018
1,820.000.0000	JPMORGAN CHASE & CO VAR RT 06/01/2029 DD 06/01/21	\$	1,636,845	\$	90.89	\$	1,654,253	\$	17,408
300.000.0000	JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	\$	300,830	\$	100.04	\$	300,132	\$	(698)
550.000.0000	JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	\$	566,096	\$	105.71	\$	581,383	\$	15,287
1,180.000.0000	JAB HOLDINGS BV 144A 4.500% 04/08/2052 DD 04/08/22	\$	869,236	\$	74.96	\$	884,481	\$	15,244
100.000.0000	JABIL INC 5.450% 02/01/2029 DD 04/13/23	\$	99,583	\$	100.90	\$	100,898	\$	1,315
120.000.0000	KENVUE INC 5.200% 03/22/2063 DD 09/22/23	\$	119,279	\$	92.57	\$	111,079	\$	(8,199)
419.000.0000	LKQ CORP 5.750% 06/15/2028 DD 05/24/23	\$	422,031	\$	101.63	\$	425,842	\$	3,811
90.000.0000	LPL HOLDINGS INC 6.750% 11/17/2028 DD 11/17/23	\$	90,132	\$	105.06	\$	94,556	\$	4,424
70.000.0000	L3HARRIS TECHNOLOGIES INC 5.400% 01/15/2027 DD 07/31/23	\$	69,944	\$	101.22	\$	70,856	\$	912
150.000.0000	L3HARRIS TECHNOLOGIES INC 5.400% 07/31/2033 DD 07/31/23	\$	149,858	\$	99.79	\$	149,681	\$	(177)
100.000.0000	L3HARRIS TECHNOLOGIES INC 5.600% 07/31/2053 DD 07/31/23	\$	99,698	\$	97.03	\$	97,026	\$	(2,672)
100.000.0000	ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	\$	99,941	\$	90.71	\$	90,714	\$	(9,227)
130.000.0000	ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	\$	128,320	\$	89.87	\$	116,832	\$	(11,488)
220.000.0000	LLOYDS BANKING GROUP PLC VAR RT 12/31/2049 DD 03/13/23	\$	220,000	\$	103.82	\$	228,393	\$	8,393
400.000.0000	WARNERMEDIA HOLDINGS INC 3.638% 03/15/2025 DD 03/15/23	\$	399,265	\$	99.66	\$	398,652	\$	(613)
748.000.0000	WARNERMEDIA HOLDINGS INC 4.279% 03/15/2032 DD 03/15/23	\$	687,939	\$	88.15	\$	595,355	\$	(28,584)
1,290.000.0000	WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	\$	1,104,174	\$	80.55	\$	1,039,069	\$	(65,104)
1,360.000.0000	WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	\$	1,184,429	\$	74.65	\$	1,015,294	\$	(169,135)
2,425.000.0000	WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	\$	2,085,818	\$	73.84	\$	1,790,523	\$	(295,295)
90.000.0000	WARNERMEDIA HOLDINGS INC 6.412% 03/15/2026 DD 03/10/23	\$	90,000	\$	100.04	\$	90,036	\$	36
320.000.0000	MASSACHUSETTS MUTUAL LIFE 144A 3.729% 10/15/2070 DD 10/11/19	\$	227,497	\$	64.67	\$	206,950	\$	(20,546)
200.000.0000	MAYO CLINIC 3.196% 11/15/2061 DD 04/01/21	\$	139,289	\$	64.58	\$	129,164	\$	(10,125)
350.000.0000	MCKESSON CORP 4.900% 07/15/2028 DD 06/15/23	\$	349,487	\$	100.32	\$	351,113	\$	1,626
160.000.0000	MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	\$	121,153	\$	77.53	\$	124,040	\$	2,887
385.000.0000	MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	\$	382,056	\$	91.63	\$	352,768	\$	(29,288)
150.000.0000	FIRSTENERGY PENNSYLVANIA 144A 5.200% 04/01/2028 DD 03/30/23	\$	149,860	\$	100.47	\$	150,702	\$	842
290.000.0000	METROPOLITAN LIFE GLOBAL 144A 5.150% 03/28/2033 DD 03/28/23	\$	289,655	\$	98.83	\$	286,619	\$	(3,036)
170.000.0000	MICRON TECHNOLOGY INC 6.750% 11/01/2029 DD 10/31/22	\$	175,743	\$	106.50	\$	181,047	\$	5,303
400.000.0000	MIDAMERICAN ENERGY CO 5.750% 11/01/2035 DD 11/01/05	\$	413,483	\$	103.87	\$	415,476	\$	1,993
260.000.0000	MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	\$	259,711	\$	101.85	\$	264,818	\$	5,107
290.000.0000	MONONGAHELA POWER CO 144A 5.850% 02/15/2034 DD 09/15/23	\$	289,533	\$	102.24	\$	296,508	\$	6,974
200.000.0000	MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	\$	200,244	\$	100.27	\$	200,546	\$	302
335.000.0000	MORGAN STANLEY VAR RT 04/21/2034 DD 04/21/23	\$	335,000	\$	98.44	\$	329,757	\$	(5,243)
120.000.0000	MORGAN STANLEY VAR RT 07/20/2029 DD 07/21/23	\$	120,000	\$	101.11	\$	121,330	\$	1,330
265.000.0000	NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	\$	255,943	\$	101.91	\$	270,069	\$	14,127
100.000.0000	NATIONAL GRID PLC 5.809% 06/12/2033 DD 06/12/23	\$	100,000	\$	102.06	\$	102,063	\$	2,063
300.000.0000	NOV INC 3.950% 12/01/2042 DD 11/20/12	\$	222,223	\$	74.28	\$	222,831	\$	608
521.000.0000	NATIONAL RURAL UTILITIES COOPE VAR RT 09/15/2053 DD 05/26/23	\$	525,696	\$	103.18	\$	537,557	\$	11,862
210.000.0000	NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	\$	249,511	\$	127.46	\$	267,660	\$	18,149
340.000.0000	NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	\$	257,927	\$	72.81	\$	247,568	\$	(10,359)
130.000.0000	NEW YORK LIFE GLOBAL FUND 144A 4.550% 01/28/2033 DD 01/31/23	\$	129,801	\$	95.60	\$	124,277	\$	(5,524)
415.000.0000	NEWELL BRANDS INC VAR RT 04/01/2046 DD 03/30/16	\$	313,745	\$	95.45	\$	396,130	\$	82,385
140.000.0000	NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23	\$	140,011	\$	100.18	\$	140,248	\$	237</

30.000.0000	ONCOR ELECTRIC DELIVERY CO LLC 4.150% 06/01/2032 DD 12/01/22	\$	29.914	\$	93.53	\$	28.058	\$	(1,856)
130.000.0000	ONCOR ELECTRIC DELIVERY CO LLC 4.600% 06/01/2052 DD 12/01/22	\$	128.927	\$	83.86	\$	109.021	\$	(19,906)
310.000.0000	ONEOK INC 5.650% 11/01/2028 DD 08/24/23	\$	309.699	\$	102.04	\$	316,315	\$	6,616
910.000.0000	ONEOK INC 6.625% 09/01/2053 DD 08/24/23	\$	905.717	\$	105.26	\$	957,884	\$	52,167
560.000.0000	ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	\$	557.341	\$	94.69	\$	530,253	\$	(27,088)
483.000.0000	OVINTIV INC 5.650% 05/15/2028 DD 05/31/23	\$	486.317	\$	101.42	\$	489,863	\$	3,546
100.000.0000	OVINTIV INC 7.100% 07/15/2053 DD 05/31/23	\$	99.690	\$	106.32	\$	106,319	\$	6,629
409.000.0000	BLUE OWL CREDIT INCOME CORP 7.750% 09/16/2027 DD 03/16/23	\$	408.347	\$	104.99	\$	429,397	\$	21,050
209.000.0000	PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	\$	209.000	\$	109.35	\$	228,548	\$	19,548
360.000.0000	PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	\$	371.766	\$	109.14	\$	392,908	\$	21,141
320.000.0000	PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	\$	318.919	\$	108.38	\$	346,803	\$	27,885
160.000.0000	PACIFIC GAS AND ELECTRIC CO 6.400% 06/15/2033 DD 06/05/23	\$	165.092	\$	105.44	\$	168,701	\$	3,609
290.000.0000	PACIFIC GAS AND ELECTRIC CO 6.950% 03/15/2034 DD 11/08/23	\$	289.339	\$	109.57	\$	317,741	\$	28,402
300.000.0000	PACIFICORP 5.500% 05/15/2054 DD 05/17/23	\$	263.081	\$	93.50	\$	280,509	\$	17,428
500.000.0000	PALMER SQUARE CLO 3A A1R2 144A VAR RT 11/15/2036 DD 12/21/23	\$	500.000	\$	100.00	\$	500.000	\$	-
80.000.0000	PAYPAL HOLDINGS INC 5.250% 06/01/2062 DD 05/23/22	\$	74.332	\$	91.06	\$	72,846	\$	(1,487)
60.000.0000	FIRSTENERGY PENNSYLVANIA 144A 5.150% 03/30/2026 DD 03/30/23	\$	59.939	\$	100.26	\$	60,154	\$	215
250.000.0000	PETROLEOS MEXICANOS 6.875% 10/16/2025 DD 10/16/21	\$	245.972	\$	99.68	\$	249,200	\$	3,228
130.000.0000	PFIZER INVESTMENT ENTERPRISES 4.650% 05/19/2030 DD 05/19/23	\$	129.817	\$	98.93	\$	128,612	\$	(1,206)
440.000.0000	PFIZER INVESTMENT ENTERPRISES 4.750% 05/19/2033 DD 05/19/23	\$	439.428	\$	96.86	\$	426,162	\$	(13,266)
110.000.0000	PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	\$	107.979	\$	94.01	\$	103,409	\$	(4,570)
200.000.0000	PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	\$	199.718	\$	93.78	\$	187,560	\$	(12,158)
630.000.0000	PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	\$	621.260	\$	91.94	\$	579,247	\$	(42,013)
600.000.0000	PHILIP MORRIS INTERNATIONAL IN 5.375% 02/15/2033 DD 02/15/23	\$	598.991	\$	100.22	\$	601,302	\$	2,311
10.000.0000	PIONEER NATURAL RESOURCES CO 5.100% 03/29/2026 DD 03/29/23	\$	9.998	\$	100.68	\$	10,068	\$	70
565.000.0000	PRUDENTIAL FUNDING ASIA PLC 3.625% 03/24/2032 DD 03/24/22	\$	534.199	\$	90.48	\$	511,184	\$	(23,015)
250.000.0000	PUGET SOUND ENERGY INC 5.448% 06/01/2053 DD 05/18/23	\$	226.526	\$	95.37	\$	238,418	\$	11,892
230.000.0000	QUEST DIAGNOSTICS INC 6.400% 11/30/2033 DD 11/01/23	\$	229.891	\$	107.16	\$	246,475	\$	16,584
60.000.0000	RTX CORP 3.125% 07/01/2050 DD 05/18/20	\$	42.152	\$	65.61	\$	39,366	\$	(2,786)
30.000.0000	RTX CORP 4.700% 12/15/2041 DD 06/15/20	\$	27.715	\$	88.85	\$	26,655	\$	(1,060)
280.000.0000	RTX CORP 3.030% 03/15/2052 DD 11/16/21	\$	196.250	\$	63.36	\$	177,419	\$	(18,831)
437.000.0000	RTX CORP 5.150% 02/27/2033 DD 02/27/23	\$	431.462	\$	99.18	\$	433,430	\$	1,968
350.000.0000	RTX CORP 5.375% 02/27/2053 DD 02/27/23	\$	349.415	\$	95.10	\$	332,864	\$	(16,551)
150.000.0000	RTX CORP 6.100% 03/15/2034 DD 11/08/23	\$	151.980	\$	105.33	\$	157,989	\$	6,009
425.000.0000	RTX CORP 6.400% 03/15/2054 DD 11/08/23	\$	423.467	\$	108.94	\$	462,987	\$	39,520
30.000.0000	RELIANCE STANDARD LIFE GL 144A 1.512% 09/28/2026 DD 09/28/21	\$	27.684	\$	93.78	\$	28,135	\$	451
258.471.5227	RENEW 2023-1 1A A 144A 5.900% 11/20/2058 DD 08/08/23	\$	248.530	\$	96.91	\$	250,495	\$	1,965
176.000.0000	ROCHE HOLDINGS INC 144A 5.593% 11/13/2033 DD 11/13/23	\$	176.000	\$	103.39	\$	181,958	\$	5,958
200.000.0000	ROCKFELLER FOUNDATION/THE 2.492% 10/01/2050 DD 10/15/20	\$	134.751	\$	60.57	\$	121,148	\$	(13,603)
665.000.0000	ROGERS COMMUNICATIONS INC 3.800% 03/15/2032 DD 03/15/23	\$	633.205	\$	89.92	\$	597,968	\$	(35,237)
276.763.3581	SCE RECOVERY FUNDING LLC 4.697% 06/15/2042 DD 04/27/23	\$	276.741	\$	96.19	\$	266,213	\$	(10,528)
330.000.0000	SCE RECOVERY FUNDING LLC 5.112% 12/14/2049 DD 04/27/23	\$	331.694	\$	94.25	\$	311,015	\$	(20,679)
400.000.0000	SMB AVIATION CAPITAL FIN 144A 5.700% 07/25/2033 DD 07/25/23	\$	398.839	\$	100.65	\$	402,596	\$	3,757
820.000.0000	SANDS CHINA LTD VAR RT 08/08/2031 DD 08/08/22	\$	758.161	\$	85.50	\$	701,133	\$	(57,029)
630.000.0000	SASOL FINANCING USA LLC 144A 8.750% 05/03/2029 DD 05/03/23	\$	630.000	\$	101.25	\$	637,862	\$	7,862
120.000.0000	CHARLES SCHWAB CORP/THE VAR RT 05/19/2029 DD 05/19/23	\$	120.000	\$	102.03	\$	122,440	\$	2,440
956.000.0000	CHARLES SCHWAB CORP/THE VAR RT 05/19/2034 DD 05/19/23	\$	964.963	\$	103.03	\$	994,948	\$	19,985
20.000.0000	CHARLES SCHWAB CORP/THE 5.875% 08/24/2026 DD 08/24/23	\$	19.991	\$	101.72	\$	20,345	\$	354
170.000.0000	CHARLES SCHWAB CORP/THE VAR RT 08/24/2034 DD 08/24/23	\$	170.140	\$	105.06	\$	178,604	\$	8,464
550.000.0000	SEMPRA 3.800% 02/01/2038 DD 01/12/18	\$	467.725	\$	82.69	\$	454,779	\$	(12,947)
490.000.0000	SEMPRA 3.700% 04/01/2029 DD 03/24/22	\$	473.713	\$	94.99	\$	465,451	\$	(8,262)
610.000.0000	SIMON PROPERTY GROUP LP 5.500% 03/08/2033 DD 03/08/23	\$	615.121	\$	101.70	\$	620,370	\$	5,249
390.000.0000	SIXTH STREET SPECIALTY LENDING 6.950% 08/14/2028 DD 08/14/23	\$	393.005	\$	104.07	\$	405,854	\$	12,849
110.000.0000	SMB PRIVATE EDUCATION C B 144A 6.360% 11/15/2052 DD 08/16/23	\$	109.980	\$	103.10	\$	113,413	\$	3,433
50.000.0000	J M SMUCKER CO/THE 6.200% 11/15/2033 DD 10/25/23	\$	49.971	\$	105.53	\$	52,766	\$	2,795
180.000.0000	J M SMUCKER CO/THE 6.500% 11/15/2043 DD 10/25/23	\$	178.466	\$	106.62	\$	191,909	\$	13,443
186.128.0000	LUNAR 2021-1 STRUCTUR 1 A 144A 2.636% 10/15/2046 DD 11/15/21	\$	161.440	\$	91.33	\$	169,993	\$	8,553
150.000.0000	SOUTHERN CALIFORNIA EDISON CO 5.700% 03/01/2053 DD 03/02/23	\$	149.338	\$	97.38	\$	146,069	\$	(3,270)
390.000.0000	SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	\$	388.214	\$	99.51	\$	388,081	\$	(133)
633.000.0000	SOUTHERN CO/THE 5.200% 06/15/2033 DD 05/18/23	\$	639.820	\$	98.88	\$	625,904	\$	(13,916)
542.000.0000	SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	\$	631.860	\$	119.67	\$	648,611	\$	16,752
578.500.0000	SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18	\$	574.533	\$	100.41	\$	580,849	\$	6,316
407.000.0000	STATE STREET CORP VAR RT 05/18/2034 DD 05/18/23	\$	410.496	\$	99.32	\$	404,228	\$	(6,267)
70.000.0000	TRUIST BANK 4.050% 11/03/2025 DD 10/26/18	\$	68.823	\$	99.55	\$	69,684	\$	861
200.000.0000	SWEDBANK AB 144A 6.136% 09/12/2026 DD 09/12/23	\$	200.000	\$	102.11	\$	204,216	\$	4,216
300.000.0000	SYNCHRONY FINANCIAL 7.250% 02/02/2033 DD 02/02/23	\$	299.149	\$	103.25	\$	309,750	\$	10,601
610.000.0000	T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	\$	513.036	\$	82.11	\$	500,859	\$	(12,177)
455.000.0000	T-MOBILE USA INC 5.750% 01/15/2034 DD 09/14/23	\$	462.455	\$	102.56	\$	466,634	\$	4,179
200.000.0000	TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19	\$	204.000	\$	102.34	\$	204,688	\$	688
350.000.0000	TARGET CORP 4.800% 01/15/2053 DD 01/24/23	\$	349.736	\$	89.40	\$	312,890	\$	(36,847)
370.000.0000	TARGA RESOURCES CORP 6.500% 02/15/2053 DD 01/09/23	\$	367.391	\$	104.48	\$	386,591	\$	19,200
120.000.0000	TEXAS INSTRUMENTS INC 5.050% 05/18/2063 DD 05/18/23	\$	119.085	\$	90.27	\$	108,323	\$	(10,762)
100.000.0000	TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	\$	100.579	\$	101.86	\$	101,862	\$	1,283
770.000.0000	TORONTO-DOMINION BANK/THE VAR RT 10/31/2082 DD 10/17/22	\$	774.214	\$	104.85	\$	807,368	\$	33,154
250.000.0000	TOYOTA MOTOR CREDIT CORP 5.250% 09/11/2028 DD 09/11/23	\$	249.669	\$	101.42	\$	253,548	\$	3,878
865.483.8787	TRICOR AMERICAN HO SFR1 A 144A 2.750% 03/17/2038 DD 09/26/19	\$	807.829	\$	97.89	\$	847,188	\$	39,359
508.000.0000	TRUIST FINANCIAL CORP VAR RT 10/28/2033 DD 10/28/22	\$	525.130	\$	104.20	\$	529,331	\$	4,201
90.000.0000	TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	\$	90.000	\$	97.19	\$	87,471	\$	(2,529)
100.000.0000	TRUIST FINANCIAL CORP VAR RT 06/08/2027 DD 06/08/23	\$	100.000	\$	101.66	\$	101,658	\$	1,658
180.000.0000	TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	\$	180.117	\$	101.84	\$	183,303	\$	3,186
96.000.0000	TRUIST FINANCIAL CORP VAR RT 12/31/2049 DD 06/01/20	\$	90.387	\$	99.16	\$	95,196	\$	4,809
680.000.0000	UBS GROUP AG 144A VAR RT 12/31/2049 DD 11/13/23	\$	680.000	\$	111.26	\$	756,568	\$	76,568
200.000.0000	UBS AGLONDON 4.500% 06/26/2048 DD 06/26/23	\$	239.760	\$	85.12	\$	170,242	\$	(69,518)
193.012.0368	US AIRWAYS 2012-2 CLASS A PASS 4.625% 12/03/2026 DD 12/13/12	\$	189.130	\$	99.67	\$	192,367	\$	3,237
100.678.0139	UNITED AIRLINES 2013-1 CLASS A 4.300% 02/15/2027 DD 08/15/13	\$	98.555	\$	99.45	\$	100,123	\$	1,568
899.444.4447	UNITED AIRLINES 2023-1 CLASS A 5.800% 07/15/2037 DD 06/20/23	\$	899.444	\$	101.98	\$	917,289	\$	17,845
651.000.0000	US BANCORP VAR RT 02/01/2034 DD 02/01/23	\$	641.916	\$	95.75	\$	623,306	\$	(18,610)
250.000.0000	RTX CORP 6.125% 07/15/2038 DD 05/16/08	\$	258.718	\$	104.98	\$	262,445	\$	3,727
2,040.000.0000	RTX CORP 4.500% 06/01/2042 DD 06/01/12	\$	1,886.430	\$	86.64	\$	1,767,517	\$	(118,913)
190.000.0000	RTX CORP 4.150% 05/15/2045 DD 05/04/15	\$	190.172	\$	80.73	\$	153,389	\$	(36,783)
215.000.0000	RTX CORP 3.750% 11/01/2046 DD 11/01/16	\$	174.410	\$	75.58	\$	162,486	\$	(11,923)
560.000.0000	RTX CORP 4.050% 05/04/2047 DD 05/04/17	\$	599.651	\$	78.61	\$	440,222	\$	(159,429)
240.000.0000	RTX CORP 4.450% 11/16/2038 DD 08/16/18	\$	234.417	\$	89.01	\$	213,626	\$	(20,791)
905.000.0000	RTX CORP 4.625% 11/16/2048 DD 08/16/18	\$	891.007	\$	85.08	\$	769,983	\$	(121,024)
270.000.0000	PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06	\$	266.461	\$	101.27	\$	273,437	\$	6,977
240.000.0000	VIRGINIA ELECTRIC AND POWER CO 5.000% 04/01/2033 DD 03/30/23	\$	242.567	\$	97.89	\$	234,934	\$	(7,633)
325.000.0000	VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	\$	322.941	\$	95.31	\$	309,764	\$	(13,177)
229.000.0000	WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21	\$	211.350	\$	97.12	\$	222,405	\$	11,054

200.000.0000	APA INFRASTRUCTURE LTD 144A 5.750% 09/16/2044 DD 09/16/24	\$	197.923	\$	97.88	\$	195.756	\$	(2,167)
530.000.0000	APTIV SWISS HOLDINGS LTD 3.250% 03/01/2032 DD 02/18/22	\$	473.568	\$	86.29	\$	457.342	\$	(16,226)
725.000.0000	ABBVIE INC 5.050% 03/15/2034 DD 02/26/24	\$	722.889	\$	98.89	\$	716.982	\$	(5,907)
220.000.0000	ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	\$	219.709	\$	97.59	\$	214.707	\$	(5,002)
262.000.0000	ABBVIE INC 5.400% 03/15/2054 DD 02/26/24	\$	262.270	\$	96.29	\$	252.277	\$	(9,993)
190.000.0000	ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	\$	189.304	\$	95.70	\$	181.824	\$	(7,480)
130.000.0000	ACCENTURE CAPITAL INC 4.050% 10/04/2029 DD 10/04/24	\$	129.783	\$	97.02	\$	126.120	\$	(3,663)
840.000.0000	ACCENTURE CAPITAL INC 4.500% 10/04/2034 DD 10/04/24	\$	839.146	\$	95.04	\$	798.353	\$	(40,793)
300.000.0000	ADNOC MURBAN RSC LTD 144A 5.125% 09/11/2054 DD 09/11/24	\$	295.395	\$	90.21	\$	270.630	\$	(24,765)
552.000.0000	AERCAP IRELAND CAPITAL DAC / A 6.450% 04/15/2027 DD 04/15/24	\$	562.399	\$	103.12	\$	569.228	\$	6.829
150.000.0000	AERCAP IRELAND CAPITAL DAC / A VAR RT 03/10/2055 DD 07/11/24	\$	150.000	\$	102.98	\$	154.473	\$	4.473
315.000.0000	AERCAP IRELAND CAPITAL DAC / A 4.950% 09/10/2034 DD 09/10/24	\$	310.229	\$	95.33	\$	300.274	\$	(9,955)
460.000.0000	AIR CANADA 2020-1 CLASS C 144A 10.500% 07/15/2026 DD 06/03/20	\$	491.191	\$	106.88	\$	490.116	\$	(1,075)
360.000.0000	AIR LEASE CORP VAR RT 12/31/2049 DD 09/24/24	\$	360.218	\$	96.73	\$	348.221	\$	(11,997)
500.000.0000	AIR LEASE CORP 5.200% 07/15/2031 DD 06/25/24	\$	496.096	\$	98.79	\$	493.935	\$	(2,161)
309.000.0000	AIRCASTLE LTD 144A 5.950% 02/15/2029 DD 01/22/24	\$	311.455	\$	102.08	\$	315.440	\$	3.984
150.000.0000	AIRCASTLE LTD / AIRCASTLE 144A 5.750% 10/01/2031 DD 07/18/24	\$	149.490	\$	100.71	\$	151.058	\$	1.568
400.000.0000	AKER BP ASA 144A 5.800% 10/01/2054 DD 10/01/24	\$	398.770	\$	90.76	\$	363.048	\$	(35,722)
60.000.0000	ALBERTSONS COS INC / SAFE 144A 3.500% 03/15/2029 DD 08/31/20	\$	56.102	\$	91.02	\$	54.610	\$	(1,493)
330.000.0000	ALEXANDRIA REAL ESTATE EQUITIE 5.625% 05/15/2054 DD 02/15/24	\$	329.817	\$	95.88	\$	316.401	\$	(13,417)
290.000.0000	ALIBABA GROUP HOLDING LTD 144A 5.625% 11/26/2054 DD 11/26/24	\$	289.168	\$	97.17	\$	281.787	\$	(7,380)
700.000.0000	ALIMENTATION COUCHE-TARD 144A 5.617% 02/12/2054 DD 02/12/24	\$	700.000	\$	94.58	\$	662.060	\$	(37,940)
600.000.0000	ALLIANZ SE 144A VAR RT 09/03/2054 DD 09/03/24	\$	600.000	\$	98.55	\$	591.294	\$	(8,706)
200.000.0000	HESS CORP 7.125% 03/15/2033 DD 03/05/02	\$	225.320	\$	110.86	\$	221.712	\$	(3,608)
120.000.0000	AMERICAN EXPRESS CO VAR RT 04/25/2035 DD 04/25/24	\$	120.000	\$	102.18	\$	122.618	\$	2.618
180.000.0000	AMERICAN EXPRESS CO VAR RT 04/25/2030 DD 04/25/24	\$	180.000	\$	101.86	\$	183.346	\$	3.346
110.000.0000	AMERICAN EXPRESS CO VAR RT 07/26/2028 DD 07/26/24	\$	110.000	\$	100.51	\$	110.564	\$	564
220.000.0000	AMERICAN HONDA FINANCE CORP 4.900% 01/10/2034 DD 01/10/24	\$	219.365	\$	96.18	\$	211.585	\$	(7,780)
317.000.0000	AMERICAN HOMES 4 RENT LP 5.250% 03/15/2035 DD 12/09/24	\$	315.492	\$	97.33	\$	308.546	\$	(6,947)
240.000.0000	CENCORA INC 5.125% 02/15/2034 DD 02/07/24	\$	239.704	\$	98.16	\$	235.594	\$	(4,110)
300.000.0000	CENCORA INC 5.150% 02/15/2035 DD 12/09/24	\$	299.836	\$	97.68	\$	293.034	\$	(6,802)
150.000.0000	AMUR EQUIPMENT FINAN 1A B 144A 5.370% 01/21/2031 DD 01/31/24	\$	150.562	\$	100.73	\$	151.095	\$	533
100.000.0000	AMUR EQUIPMENT FINAN 1A C 144A 5.550% 01/21/2031 DD 01/31/24	\$	100.438	\$	100.79	\$	100.792	\$	354
550.000.0000	ANALOG DEVICES INC 5.300% 04/01/2054 DD 04/03/24	\$	547.211	\$	95.42	\$	524.827	\$	(22,385)
400.000.0000	ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	\$	394.605	\$	98.83	\$	395.304	\$	699
300.000.0000	ANHEUSER-BUSCH INBEV WORLDWIDE 5.000% 06/15/2034 DD 03/21/24	\$	298.863	\$	98.94	\$	296.811	\$	(2,052)
260.000.0000	ANTERO RESOURCES CORP 144A 5.375% 03/01/2030 DD 06/01/21	\$	256.470	\$	96.62	\$	251.222	\$	(5,248)
270.000.0000	ELEVANCE HEALTH INC 5.375% 06/15/2034 DD 05/30/24	\$	269.817	\$	99.14	\$	267.689	\$	(2,128)
290.000.0000	ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	\$	288.423	\$	96.51	\$	279.876	\$	(8,547)
920.000.0000	ELEVANCE HEALTH INC 5.850% 11/01/2064 DD 10/31/24	\$	917.325	\$	96.75	\$	890.091	\$	(27,234)
230.000.0000	ANTERO MIDSTREAM PARTNERS 144A 6.625% 02/01/2032 DD 01/16/24	\$	230.000	\$	100.73	\$	231.681	\$	1.681
270.000.0000	AOX NORTH AMERICA INC 5.450% 03/01/2034 DD 03/01/24	\$	269.618	\$	99.88	\$	269.673	\$	55
780.000.0000	AOX NORTH AMERICA INC 5.750% 03/01/2054 DD 03/01/24	\$	775.311	\$	97.84	\$	763.152	\$	(12,159)
125.000.0000	APIDOS CLO XII 12A BRR 144A VAR RT 04/15/2031 DD 07/02/24	\$	125.000	\$	100.12	\$	125.154	\$	154
515.000.0000	APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	\$	515.000	\$	100.52	\$	511.699	\$	(3,301)
150.000.0000	APOLLO GLOBAL MANAGEMENT INC VAR RT 12/15/2054 DD 10/10/24	\$	150.000	\$	98.52	\$	147.785	\$	(2,216)
1.000.000.0000	APPLE INC 4.850% 05/10/2053 DD 05/10/23	\$	977.387	\$	94.66	\$	946.630	\$	(30,757)
399.000.0000	APPROVIN CORP 5.375% 12/01/2031 DD 12/05/24	\$	399.815	\$	100.11	\$	399.455	\$	(360)
65.000.0000	APTIV SWISS HOLDINGS LTD 3.100% 12/01/2051 DD 11/23/21	\$	39.630	\$	58.59	\$	38.084	\$	(1,546)
30.000.0000	ARCELOMITTAL SA STEP 10/15/2039 DD 10/08/2009	\$	32.682	\$	106.40	\$	31.921	\$	(761)
280.000.0000	ARES MANAGEMENT CORP 5.600% 10/11/2054 DD 10/11/24	\$	277.885	\$	95.22	\$	266.622	\$	(11,264)
369.000.0000	ARTHUR J GALLAGHER & CO 5.450% 07/15/2034 DD 02/15/24	\$	372.116	\$	100.66	\$	371.439	\$	(677)
430.000.0000	ARTHUR J GALLAGHER & CO 5.150% 02/15/2035 DD 12/19/24	\$	428.401	\$	97.64	\$	419.839	\$	(8,561)
830.000.0000	ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	\$	824.827	\$	96.52	\$	801.116	\$	(23,711)
200.000.0000	ASHTREAD CAPITAL INC 144A 5.800% 04/15/2034 DD 01/29/24	\$	199.278	\$	100.10	\$	200.204	\$	926
950.000.0000	ATHENS HOLDING LTD 6.250% 04/01/2054 DD 03/22/24	\$	944.489	\$	100.44	\$	954.199	\$	9.710
245.000.0000	AVIS BUDGET RENTAL C 1A A 144A 5.360% 06/20/2030 DD 01/12/24	\$	244.963	\$	101.37	\$	248.366	\$	3.403
327.000.0000	AVIS BUDGET RENTAL C 3A A 144A 5.230% 12/20/2030 DD 03/12/24	\$	326.865	\$	100.62	\$	329.011	\$	2.146
100.000.0000	AVOLON HOLDINGS FUNDING L 144A 5.750% 03/01/2029 DD 01/25/24	\$	99.281	\$	101.01	\$	101.006	\$	1.725
234.000.0000	BAE SYSTEMS PLC 144A 5.250% 03/26/2031 DD 03/26/24	\$	233.546	\$	100.17	\$	234.398	\$	852
210.000.0000	BAE SYSTEMS PLC 144A 5.300% 03/26/2034 DD 03/26/24	\$	206.081	\$	99.78	\$	209.544	\$	3.463
110.000.0000	BAT CAPITAL CORP 6.000% 02/20/2034 DD 02/20/24	\$	109.421	\$	102.82	\$	113.103	\$	3.682
1.032.000.0000	BBCMS MORTGAGE TRUST 2 5C25 A3 5.946% 03/15/2057 DD 03/01/24	\$	1,082.982	\$	103.04	\$	1,063.414	\$	(19,568)
249.000.0000	BBCMS MORTGAGE TRUST 2 5C27 A3 6.014% 07/15/2057 DD 07/01/24	\$	264.925	\$	103.35	\$	257.329	\$	(7,596)
190.000.0000	BMW US CAPITAL LLC 144A 4.850% 08/13/2031 DD 08/13/24	\$	189.500	\$	97.97	\$	186.134	\$	(3,367)
250.000.0000	BP CAPITAL MARKETS PLC VAR RT 12/31/2049 DD 03/01/24	\$	250.000	\$	102.94	\$	257.358	\$	7.358
290.000.0000	BP CAPITAL MARKETS PLC VAR RT 12/31/2049 DD 11/18/24	\$	289.974	\$	98.29	\$	285.027	\$	(4,948)
380.000.0000	BPCE SA 144A VAR RT 05/30/2035 DD 05/30/24	\$	380.000	\$	99.13	\$	376.686	\$	(3,314)
400.000.0000	BANCO BILBAO VIZCAYA ARGENTARI 5.381% 03/13/2029 DD 03/13/24	\$	400.000	\$	100.90	\$	403.604	\$	3.604
200.000.0000	BANCO SANTANDER SA VAR RT 07/15/2028 DD 07/15/24	\$	200.000	\$	100.67	\$	201.334	\$	1.334
200.000.0000	BANCO SANTANDER SA 5.439% 07/15/2031 DD 07/15/24	\$	200.000	\$	99.79	\$	199.584	\$	(416)
200.000.0000	BANCO SANTANDER MEXICO SA 144A 5.621% 12/10/2029 DD 12/10/24	\$	200.000	\$	99.50	\$	199.000	\$	(1,000)
900.000.0000	BANCO MERCANTIL DEL NORTE 144A VAR RT 12/31/2049 DD 11/20/24	\$	900.000	\$	99.55	\$	895.905	\$	(4,095)
370.000.0000	BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	\$	370.000	\$	100.14	\$	370.500	\$	500
810.000.0000	BANK OF AMERICA CORP VAR RT 10/25/2035 DD 10/25/24	\$	810.000	\$	97.63	\$	790.763	\$	(19,238)
344.000.0000	BANKS 2023-5YR2 5YR2 A3 VAR RT 07/15/2056 DD 07/01/23	\$	360.429	\$	104.76	\$	360.385	\$	(44)
1.336.000.0000	BANKS 2023-5YR3 5YR3 A3 VAR RT 09/15/2056 DD 09/01/23	\$	1,441.964	\$	105.16	\$	1,404.884	\$	(37,080)
920.000.0000	BANK OF MONTREAL VAR RT 11/26/2084 DD 07/17/24	\$	920.000	\$	102.24	\$	940.636	\$	20.636
580.000.0000	BANK OF NOVA SCOTIA/THE VAR RT 01/27/2084 DD 01/12/24	\$	580.000	\$	105.23	\$	610.317	\$	30.317
400.000.0000	BANKS 2023-5YR1 5YR1 A3 VAR RT 04/15/2056 DD 04/01/23	\$	422.434	\$	103.26	\$	413.040	\$	(9,394)
565.000.0000	BARCLAYS PLC VAR RT 03/12/2030 DD 03/12/24	\$	574.154	\$	100.97	\$	570.497	\$	(3,656)
360.000.0000	BBVA MEXICO SA INSTITUCIO 144A 5.250% 09/10/2029 DD 09/10/24	\$	359.218	\$	98.06	\$	353.023	\$	(6,194)
275.000.0000	BIOCON BIOLOGICS GLOBAL P 144A 6.670% 10/09/2029 DD 10/09/24	\$	273.248	\$	95.87	\$	263.637	\$	(9,611)
110.000.0000	BLACKROCK FUNDING INC 5.000% 03/14/2034 DD 03/14/24	\$	109.839	\$	98.84	\$	108.721	\$	(1,118)
110.000.0000	BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	\$	108.828	\$	94.62	\$	104.081	\$	(4,747)
150.000.0000	BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	\$	149.586	\$	95.65	\$	143.468	\$	(6,119)
180.000.0000	BLUE RACER MIDSTREAM LLC 144A 7.250% 07/15/2032 DD 05/28/24	\$	180.000	\$	102.73	\$	184.919	\$	4.919
400.000.0000	BLUE OWL FINANCE LLC 3.125% 06/10/2031 DD 06/10/24	\$	335.386	\$	87.74	\$	350.948	\$	15.562
120.000.0000	BLUE OWL FINANCE LLC 6.250% 04/18/2034 DD 10/18/24	\$	118.384	\$	102.78	\$	123.340	\$	4.956
200.000.0000	BLUE OWL FINANCE LLC 4.125% 10/07/2051 DD 10/07/24	\$	195.511	\$	72.96	\$	145.920	\$	(49,591)
484.000.0000	BNP PARIBAS SA 144A VAR RT 11/19/2030 DD 11/19/24	\$	484.000	\$	98.95	\$	478.933	\$	(5,067)
1.330.000.0000	BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	\$	1,348.385	\$	106.30	\$	1,413.777	\$	65.391
940.000.0000	BRASKEM NETHERLANDS FINAN 144A 8.000% 10/15/2034 DD 10/15/24	\$	925.787	\$	95.37	\$	896.478	\$	(29,309)
20.000.0000	BRISTOL-MYERS SQUIBB CO 5.100% 02/22/2031 DD 02/22/24	\$	19.972	\$	100.74	\$	20.149	\$	177
150.000.0000	BRISTOL-MYERS SQUIBB CO 5.200% 02/22/2034 DD 02/22/24	\$	149.968	\$	99.91	\$	149.858	\$	(110)
80.000.0000	BRISTOL-MYERS SQUIBB CO 5.500% 02/22/2044 DD 02/22/24	\$	79.422	\$	99.43	\$	79.543	\$	121
640.000.0000	BRISTOL-MYERS SQUIBB CO 5.550% 02/22/2054 DD 02/22/24	\$	637.536	\$	97.04	\$	621.043	\$	(16,493)
810.000.0000	BRISTOL								

340.000.0000	CAPITAL ONE FINANCIAL CORP VAR RT	07/26/2030 DD 07/26/24	\$	348,513	\$	100.30	\$	341,010	\$	(7,503)
100.000.0000	CARDINAL HEALTH INC	4.900% 09/15/2045 DD 06/23/15	\$	88,601	\$	86.61	\$	86,606	\$	(1,995)
200.000.0000	CARDINAL HEALTH INC	5.125% 02/15/2029 DD 02/20/24	\$	199,871	\$	100.15	\$	200,298	\$	427
100.000.0000	CARDINAL HEALTH INC	5.450% 02/15/2034 DD 02/20/24	\$	99,937	\$	99.66	\$	99,662	\$	(275)
410.000.0000	CARDINAL HEALTH INC	5.350% 11/15/2034 DD 11/22/24	\$	408,858	\$	97.90	\$	401,406	\$	(7,451)
250.000.0000	CARDINAL HEALTH INC	5.750% 11/15/2054 DD 11/22/24	\$	249,016	\$	95.81	\$	239,518	\$	(9,499)
160.000.0000	CARLYLE GLOBAL MA 5A A2R3 144A VAR RT	01/20/2032 DD 06/28/24	\$	162,038	\$	100.13	\$	160,212	\$	(1,827)
200.000.0000	CARNIVAL CORP	144A 4.000% 08/01/2028 DD 07/26/21	\$	191,836	\$	94.78	\$	189,560	\$	(2,276)
116.000.0000	CARRIER GLOBAL CORP	5.900% 03/15/2034 DD 11/30/23	\$	115,832	\$	103.57	\$	120,141	\$	4,309
80.000.0000	CARRIER GLOBAL CORP	6.200% 03/15/2054 DD 11/30/23	\$	79,873	\$	105.84	\$	84,673	\$	4,800
88.000.0000	CELANESE US HOLDINGS LLC STEP	11/15/2033 DD 08/24/2023	\$	92,795	\$	103.84	\$	91,382	\$	(1,413)
190.000.0000	PERMIAN RESOURCES OPERATI	144A 5.375% 01/15/2026 DD 11/30/17	\$	188,582	\$	99.12	\$	188,334	\$	(248)
350.000.0000	CENTERPOINT ENERGY INC VAR RT	02/15/2055 DD 08/14/24	\$	350,000	\$	102.87	\$	360,042	\$	10,042
50.000.0000	CENTERPOINT ENERGY RESOURCES C	5.400% 07/01/2034 DD 06/20/24	\$	49,922	\$	99.82	\$	49,912	\$	(10)
270.000.0000	CENTERPOINT ENERGY HOUSTON ELE	5.050% 03/01/2035 DD 11/04/24	\$	269,128	\$	97.80	\$	264,063	\$	(5,065)
353.000.0000	CHARTER COMMUNICATIONS OPERATI	3.750% 02/15/2028 DD 07/06/17	\$	328,060	\$	95.24	\$	336,208	\$	8,148
860.000.0000	CHARTER COMMUNICATIONS OPERATI	6.550% 06/01/2034 DD 05/14/24	\$	859,104	\$	102.32	\$	879,935	\$	20,830
60.000.0000	EXPAND ENERGY CORP	5.700% 01/15/2035 DD 12/02/24	\$	59,767	\$	98.23	\$	58,940	\$	(827)
580.000.0000	CHILE ELECTRICITY LUX MPC	144A 5.580% 10/20/2035 DD 10/24/24	\$	577,815	\$	97.15	\$	563,487	\$	(14,327)
180.000.0000	COTERRA ENERGY OPERATING CO	4.375% 03/15/2029 DD 03/08/19	\$	187,708	\$	91.90	\$	165,427	\$	(22,281)
955.000.0000	CISCO SYSTEMS INC	5.300% 02/26/2054 DD 02/26/24	\$	958,661	\$	97.28	\$	928,995	\$	(29,665)
400.000.0000	CISCO SYSTEMS INC	5.350% 02/26/2064 DD 02/26/24	\$	398,270	\$	95.98	\$	383,916	\$	(14,354)
1,462.000.0000	CITIGROUP INC VAR RT	02/13/2030 DD 02/13/24	\$	1,463,686	\$	99.91	\$	1,460,611	\$	(3,075)
250.000.0000	CITIBANK NA	5.570% 04/30/2034 DD 04/30/24	\$	250,000	\$	101.14	\$	252,850	\$	2,850
410.000.0000	CITIBANK NA VAR RT	11/19/2027 DD 11/19/24	\$	410,000	\$	100.08	\$	410,336	\$	336
200.000.0000	CITIGROUP INC VAR RT	09/19/2030 DD 09/19/24	\$	200,000	\$	97.19	\$	194,374	\$	(5,626)
354.000.0000	CITIZENS AUTO RECEIV 1 A3 144A	5.110% 04/17/2028 DD 01/23/24	\$	353,999	\$	100.67	\$	356,372	\$	2,373
340.000.0000	CIVITAS RESOURCES INC	144A 8.375% 07/01/2028 DD 06/29/23	\$	352,612	\$	103.86	\$	353,114	\$	501
1,520.000.0000	COCA-COLA CO/THE	5.200% 01/14/2055 DD 08/14/24	\$	1,518,692	\$	95.10	\$	1,445,459	\$	(73,232)
500.000.0000	COLUMBIA PIPELINES OPERAT	144A 5.695% 10/01/2054 DD 09/09/24	\$	499,975	\$	94.18	\$	470,890	\$	(29,085)
315.000.0000	COMCAST CORP	4.800% 05/15/2033 DD 05/09/23	\$	307,369	\$	97.17	\$	306,082	\$	(1,287)
300.000.0000	COMERICA INC VAR RT	01/30/2030 DD 01/30/24	\$	300,000	\$	101.10	\$	303,294	\$	3,294
200.000.0000	COMISION FEDERAL DE ELECT	144A 6.450% 01/24/2035 DD 09/24/24	\$	199,292	\$	94.42	\$	188,844	\$	(10,448)
370.000.0000	COMMONSPIRIT HEALTH	5.205% 12/01/2031 DD 03/20/24	\$	370,000	\$	99.61	\$	368,539	\$	(1,462)
330.000.0000	COMMONSPIRIT HEALTH	5.548% 12/01/2054 DD 03/20/24	\$	329,608	\$	95.65	\$	315,638	\$	(13,969)
115.000.0000	COMMONWEALTH EDISON CO	4.000% 03/01/2049 DD 02/19/19	\$	93,024	\$	77.11	\$	88,671	\$	(4,353)
250.000.0000	CONNECTICUT LIGHT AND POWER CO	4.650% 01/01/2029 DD 01/23/24	\$	249,575	\$	99.50	\$	248,755	\$	(820)
500.000.0000	CONOCOPHILLIPS CO	6.550% 01/15/2065 DD 12/05/24	\$	499,790	\$	94.58	\$	472,885	\$	(26,905)
342.000.0000	CONSTELLATION SOFTWARE IN	144A 5.158% 02/16/2029 DD 02/16/24	\$	344,346	\$	100.46	\$	343,566	\$	(780)
345.000.0000	CORP NACIONAL DEL COBRE D	144A 6.300% 09/08/2053 DD 09/08/23	\$	333,296	\$	97.89	\$	337,707	\$	4,411
400.000.0000	COPT DEFENSE PROPERTIES LP	2.250% 03/15/2026 DD 09/17/20	\$	388,985	\$	96.79	\$	387,144	\$	(1,841)
300.000.0000	COUSINS PROPERTIES LP	5.875% 10/01/2034 DD 08/16/24	\$	301,387	\$	100.17	\$	300,495	\$	(892)
700.000.0000	COX COMMUNICATIONS INC	144A 5.950% 09/01/2054 DD 08/20/24	\$	694,186	\$	92.76	\$	649,327	\$	(44,859)
500.000.0000	CREDIT AGRICOLE SA	144A 5.365% 03/11/2034 DD 03/11/24	\$	503,142	\$	99.94	\$	499,675	\$	(3,467)
600.000.0000	UBS AG/STAMFORD CT	7.950% 01/09/2025 DD 01/09/23	\$	599,987	\$	100.05	\$	600,270	\$	283
400.000.0000	CUMMINS INC	5.450% 02/20/2054 DD 02/20/24	\$	397,514	\$	97.46	\$	389,856	\$	(7,658)
520.000.0000	DTE ENERGY CO	5.100% 03/01/2029 DD 02/15/24	\$	523,863	\$	100.22	\$	521,144	\$	(2,719)
400.000.0000	DNB BANK ASA	144A VAR RT 11/05/2030 DD 11/05/24	\$	400,000	\$	98.88	\$	395,516	\$	(4,484)
250.000.0000	DAIMLER TRUCK FINANCE NOR	144A 5.125% 09/25/2027 DD 06/25/24	\$	249,288	\$	100.57	\$	251,433	\$	2,145
725.000.0000	DAIMLER TRUCK FINANCE NOR	144A 5.125% 09/25/2029 DD 06/25/24	\$	732,922	\$	100.42	\$	728,074	\$	(4,848)
150.000.0000	DAIMLER TRUCK FINANCE NOR	144A 5.375% 06/25/2034 DD 06/25/24	\$	149,758	\$	99.24	\$	148,854	\$	(904)
370.000.0000	DANSKE BANK A/S	144A VAR RT 03/01/2028 DD 03/01/24	\$	370,000	\$	100.87	\$	373,208	\$	3,208
474.000.0000	JOHN DEERE CAPITAL CORP	5.100% 04/11/2034 DD 04/11/24	\$	477,884	\$	99.83	\$	473,175	\$	(4,708)
350.000.0000	JOHN DEERE CAPITAL CORP	5.050% 06/12/2034 DD 06/11/24	\$	348,668	\$	99.63	\$	348,719	\$	51
250.000.0000	DEPOSITORY TRUST & CLEARI	144A VAR RT 12/31/2049 DD 06/15/21	\$	202,168	\$	94.48	\$	236,188	\$	34,019
260.000.0000	DEVON ENERGY CORP	5.200% 09/15/2034 DD 08/28/24	\$	259,914	\$	95.02	\$	247,052	\$	(12,862)
730.000.0000	DEVON ENERGY CORP	5.750% 09/15/2054 DD 08/28/24	\$	729,149	\$	90.92	\$	663,694	\$	(65,454)
410.000.0000	DIAMONDBACK ENERGY INC	5.200% 04/18/2027 DD 04/18/24	\$	409,935	\$	100.98	\$	414,006	\$	4,071
705.000.0000	DIAMONDBACK ENERGY INC	5.400% 04/18/2034 DD 04/18/24	\$	708,606	\$	98.42	\$	693,847	\$	(14,759)
650.000.0000	DIAMONDBACK ENERGY INC	5.750% 04/18/2054 DD 04/18/24	\$	646,674	\$	94.03	\$	611,169	\$	(35,505)
100.000.0000	DIAMONDBACK ENERGY INC	5.900% 04/18/2064 DD 04/18/24	\$	98,828	\$	93.90	\$	93,902	\$	(4,926)
350.000.0000	DOMINION ENERGY INC VAR RT	02/01/2055 DD 05/20/24	\$	355,473	\$	103.63	\$	362,716	\$	7,242
370.000.0000	RR DONNELLEY & SONS CO	144A 9.500% 08/01/2029 DD 08/08/24	\$	370,000	\$	101.55	\$	375,728	\$	5,728
500.000.0000	DUKE ENERGY CORP VAR RT	09/01/2054 DD 08/22/24	\$	500,000	\$	101.53	\$	507,625	\$	7,625
210.000.0000	DUKE ENERGY OHIO INC	5.550% 03/15/2054 DD 03/14/24	\$	209,467	\$	96.66	\$	202,992	\$	(6,474)
180.000.0000	DUKE ENERGY PROGRESS LLC	5.100% 03/15/2034 DD 03/14/24	\$	179,452	\$	98.90	\$	178,013	\$	(1,439)
500.000.0000	ENI SPA	144A 5.950% 05/15/2054 DD 05/15/24	\$	499,558	\$	96.25	\$	481,230	\$	(18,328)
150.000.0000	EPR PROPERTIES	4.500% 06/01/2027 DD 05/23/17	\$	148,244	\$	98.28	\$	147,422	\$	(822)
267.000.0000	EPR PROPERTIES	3.600% 11/15/2031 DD 10/27/21	\$	224,621	\$	87.57	\$	233,820	\$	9,198
490.000.0000	ECOPETROL SA	8.375% 01/19/2036 DD 01/19/24	\$	487,424	\$	96.44	\$	472,546	\$	(14,878)
760.000.0000	EDISON INTERNATIONAL VAR RT	12/31/2049 DD 03/09/21	\$	736,963	\$	98.61	\$	749,421	\$	12,458
310.000.0000	ELEMENT FLEET MANAGEMENT	144A 5.643% 03/13/2027 DD 03/13/24	\$	310,000	\$	101.44	\$	314,455	\$	4,455
725.000.0000	ENERGY TRANSFER LP	5.950% 05/15/2054 DD 01/25/24	\$	714,015	\$	96.68	\$	700,894	\$	(13,122)
110.000.0000	ENERGY TRANSFER LP VAR RT	05/15/2054 DD 01/25/24	\$	110,000	\$	104.80	\$	115,279	\$	5,279
30.000.0000	ENERGY TRANSFER LP	5.550% 05/15/2034 DD 01/25/24	\$	29,905	\$	99.49	\$	29,846	\$	(59)
300.000.0000	ENEL FINANCE INTERNATIONA	144A 5.500% 06/26/2034 DD 06/26/24	\$	295,389	\$	98.97	\$	296,916	\$	1,527
120.000.0000	ENERGY TRANSFER LP	5.250% 04/15/2029 DD 01/15/19	\$	119,340	\$	100.34	\$	120,408	\$	1,069
110.000.0000	ENERGY TRANSFER LP	5.000% 05/15/2050 DD 01/22/20	\$	95,056	\$	84.96	\$	93,451	\$	(1,606)
230.000.0000	ENGIE SA	144A 5.250% 04/10/2029 DD 04/10/24	\$	229,306	\$	100.28	\$	230,646	\$	1,340
80.000.0000	ENERGY TEXAS INC	5.550% 09/15/2054 DD 08/15/24	\$	79,978	\$	97.09	\$	77,671	\$	(2,306)
593.000.0000	ENTERGY ARKANSAS LLC	5.450% 06/01/2034 DD 05/10/24	\$	600,731	\$	101.45	\$	601,593	\$	861
250.000.0000	ENTERPRISE PRODUCTS OPERATING	4.950% 02/15/2035 DD 08/08/24	\$	248,544	\$	96.82	\$	242,060	\$	(6,484)
875.000.0000	ENTERPRISE PRODUCTS OPERATING	5.550% 02/16/2055 DD 08/08/24	\$	871,661	\$	96.36	\$	843,141	\$	(28,520)
90.000.0000	ESAB CORP	144A 6.250% 04/15/2029 DD 04/09/24	\$	90,000	\$	101.24	\$	91,120	\$	1,120
623.000.0000	EVERSOURCE ENERGY	5.850% 04/15/2031 DD 04/18/24	\$	631,451	\$	102.67	\$	639,609	\$	8,158
500.000.0000	F&G ANNUITIES & LIFE INC	6.250% 10/04/2034 DD 10/04/24	\$	498,448	\$	97.05	\$	485,270	\$	(13,178)
50.000.0000	META PLATFORMS INC	4.300% 08/15/2029 DD 08/09/24	\$	49,910	\$	98.77	\$	49,385	\$	(525)
70.000.0000	META PLATFORMS INC	4.750% 08/15/2034 DD 08/09/24	\$	69,871	\$	97.40	\$	68,180	\$	(1,691)
1,420.000.0000	META PLATFORMS INC	5.400% 08/15/2054 DD 08/09/24	\$	1,416,231	\$	96.90	\$	1,376,023	\$	(40,209)
960.000.0000	META PLATFORMS INC	5.550% 08/15/2064 DD 08/09/24	\$	956,038	\$	97.90	\$	939,859	\$	(16,179)
190.000.0000	FAIRFAX FINANCIAL HOLDING	144A 6.100% 03/15/2055 DD 06/24/24	\$	189,225	\$	98.81	\$	187,733	\$	(1,492)
285.000.0000	FAIRFAX FINANCIAL HOLDINGS LTD	6.350% 03/22/2054 DD 09/22/24	\$	284,366	\$	103.36	\$	294,570	\$	10,205
1,330.000.0000	FARMERS INSURANCE EXCHANG	144A VAR RT 10/15/2064 DD 10/09/24	\$	1,330,000	\$	103.10	\$	1,371,190	\$	41,190
500.000.0000	FEDEX CORP	5.250% 05/15/2050 DD 04/07/20	\$	480,066	\$	91.67	\$	458,350	\$	(21,716)
480.000.0000	FIRST QUANTUM MINERALS LT	144A 9.375% 03/01/2029 DD 02/29/24	\$	514,790	\$	106.35	\$	510,456	\$	(4,334)
160.000.0000	FIRSTENERGY TRANSMISSION	144A 4.550% 0								

250.000.0000	GALAXY XXVI CLO LT 26A BR 144A VAR RT	11/22/2031 DD 05/22/24	\$	250.000	\$	100.13	\$	250.323	\$	323
356.000.0000	GENERAL MOTORS FINANCIAL CO IN 5.750%	02/08/2031 DD 02/08/24	\$	358.525	\$	101.32	\$	360.706	\$	2,181
190.000.0000	GEORGIA POWER CO 5.004%	02/23/2027 DD 02/23/24	\$	190.000	\$	100.75	\$	191.416	\$	1,416
330.000.0000	GEORGIA POWER CO 5.250%	03/15/2034 DD 02/23/24	\$	329.028	\$	99.31	\$	327.723	\$	(1,305)
740.000.0000	GILEAD SCIENCES INC 5.500%	11/15/2054 DD 11/20/24	\$	760.170	\$	97.45	\$	721.123	\$	(39,047)
400.000.0000	GILEAD SCIENCES INC 5.600%	11/15/2064 DD 11/20/24	\$	397.168	\$	96.67	\$	386.676	\$	(10,492)
375.000.0000	GLOBAL PAYMENTS INC 5.300%	08/15/2029 DD 08/22/22	\$	385.629	\$	100.18	\$	375.679	\$	(9,950)
290.000.0000	GLOBAL ATLANTIC FIN CO 144A 6.750%	03/15/2054 DD 03/15/24	\$	291.229	\$	101.64	\$	294.756	\$	3,527
320.000.0000	GLOBAL ATLANTIC FIN CO 144A VAR RT	10/15/2054 DD 06/11/24	\$	320.000	\$	104.56	\$	334.586	\$	14,586
100.000.0000	GOEAYS LTD 144A 6.875%	05/15/2030 DD 11/04/24	\$	100.000	\$	100.83	\$	100.834	\$	834
250.000.0000	GOLDENTREE LOAN MA 5A BRR 144A VAR RT	10/20/2032 DD 08/05/24	\$	250.000	\$	100.14	\$	250.342	\$	342
990.000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT	04/25/2035 DD 04/25/24	\$	990.000	\$	101.94	\$	1,009.206	\$	19,206
1,060.000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT	07/23/2035 DD 07/23/24	\$	1,060.000	\$	98.26	\$	1,041.567	\$	(18,433)
200.000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT	12/31/2049 DD 09/26/24	\$	200.000	\$	98.88	\$	197.750	\$	(2,250)
890.000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT	10/23/2035 DD 10/23/24	\$	890.000	\$	95.77	\$	852.317	\$	(37,683)
1,255.000.0000	GOLDMAN SACHS GROUP INC/THE VAR RT	11/19/2045 DD 11/19/24	\$	1,255.000	\$	96.66	\$	1,213.108	\$	(41,892)
212,529.7574	GOODGREEN 2023-1 1A A 144A 5.900%	01/17/2061 DD 04/10/23	\$	213.738	\$	96.66	\$	205.440	\$	(8,298)
200.000.0000	GREENSAIF PIPELINES BIDCO 144A 5.853%	02/23/2036 DD 07/31/24	\$	200.000	\$	98.70	\$	197.404	\$	(2,596)
1,100.000.0000	GREENSAIF PIPELINES BIDCO 144A 6.103%	08/23/2042 DD 07/31/24	\$	1,100.000	\$	97.50	\$	1,072.511	\$	(27,489)
200.000.0000	GRUMA SAB DE CV 144A 5.390%	12/09/2034 DD 12/09/24	\$	200.000	\$	97.18	\$	194.366	\$	(5,634)
400.000.0000	GRUMA SAB DE CV 144A 5.761%	12/09/2054 DD 12/09/24	\$	400.748	\$	94.50	\$	378.000	\$	(22,748)
378.000.0000	HCA INC 5.450%	04/01/2031 DD 02/23/24	\$	386.710	\$	99.81	\$	377.293	\$	(9,417)
10.000.0000	HCA INC 5.600%	04/01/2034 DD 02/23/24	\$	9.986	\$	98.54	\$	9.854	\$	(132)
800.000.0000	HCA INC 6.000%	04/01/2054 DD 02/23/24	\$	795.515	\$	95.40	\$	763.224	\$	(32,291)
260.000.0000	HCA INC 6.100%	04/01/2064 DD 02/23/24	\$	258.422	\$	95.53	\$	248.378	\$	(10,044)
280.000.0000	HSBC HOLDINGS PLC VAR RT	03/04/2035 DD 03/04/24	\$	280.000	\$	100.73	\$	282.052	\$	2,052
300.000.0000	HSBC HOLDINGS PLC VAR RT	05/17/2028 DD 05/17/24	\$	300.000	\$	101.08	\$	303.252	\$	3,252
280.000.0000	HSBC HOLDINGS PLC VAR RT	05/17/2032 DD 05/17/24	\$	280.000	\$	101.17	\$	283.268	\$	3,268
400.000.0000	HSBC HOLDINGS PLC VAR RT	11/19/2028 DD 11/19/24	\$	400.000	\$	100.03	\$	400.132	\$	132
427.000.0000	HSBC HOLDINGS PLC VAR RT	11/19/2030 DD 11/19/24	\$	427.000	\$	99.34	\$	424.182	\$	(2,818)
300.000.0000	HARBOR PARK CLO 18 1A B1R 144A VAR RT	01/20/2031 DD 05/03/24	\$	300.000	\$	100.29	\$	300.881	\$	881
575.000.0000	HARTFORD INSURANCE GROUP INC/T	4.400% 03/15/2048 DD 03/15/18	\$	582.662	\$	83.45	\$	479.843	\$	(102,819)
422.000.0000	HEALTH CARE SERVICE CORP 144A 5.450%	06/15/2034 DD 06/10/24	\$	425.897	\$	100.00	\$	421.992	\$	(3,905)
380.000.0000	HEALTH CARE SERVICE CORP 144A 5.875%	06/15/2054 DD 06/10/24	\$	378.848	\$	96.96	\$	368.448	\$	(10,400)
330.000.0000	HILCORP ENERGY LP / HIL 144A 6.250%	11/01/2028 DD 10/16/18	\$	326.367	\$	96.84	\$	319.572	\$	(6,795)
90.000.0000	HILTON DOMESTIC OPERATING 144A 6.125%	04/01/2032 DD 03/26/24	\$	90.992	\$	99.72	\$	89.747	\$	(345)
100.000.0000	HOME DEPOT INC/THE 3.125%	12/15/2049 DD 01/13/20	\$	69.289	\$	67.06	\$	67.057	\$	(2,232)
215.000.0000	HOME DEPOT INC/THE 4.950%	06/25/2034 DD 06/25/24	\$	213.054	\$	98.73	\$	212.265	\$	(788)
130.000.0000	HOME DEPOT INC/THE 5.300%	06/25/2054 DD 06/25/24	\$	128.001	\$	95.92	\$	126.695	\$	(3,306)
260.000.0000	HONEYWELL INTERNATIONAL INC 5.250%	03/01/2054 DD 03/01/24	\$	259.431	\$	93.81	\$	243.914	\$	(15,518)
595.000.0000	HORIZON MUTUAL HOLDINGS I 144A 6.200%	11/15/2034 DD 11/12/24	\$	593.436	\$	97.81	\$	581.940	\$	(11,497)
110.000.0000	HOWMET AEROSPACE INC 4.850%	10/15/2031 DD 08/22/24	\$	109.761	\$	98.19	\$	108.013	\$	(1,748)
360.000.0000	HUBBAY MINERALS INC 144A 4.500%	04/01/2026 DD 03/08/21	\$	352.268	\$	98.57	\$	354.856	\$	2,588
85.000.0000	HUMANA INC 3.950%	08/15/2049 DD 08/15/19	\$	63.790	\$	72.04	\$	61.236	\$	(2,554)
891.000.0000	HUMANA INC 5.750%	04/15/2054 DD 03/13/24	\$	877.392	\$	92.82	\$	826.999	\$	(50,393)
160.000.0000	HUNTINGTON INGALLS INDUSTRIES 5.749%	01/15/2035 DD 11/18/24	\$	159.975	\$	99.82	\$	159.714	\$	(261)
385.000.0000	HYUNDAI CAPITAL AMERICA 144A 5.300%	01/08/2029 DD 01/08/24	\$	386.180	\$	100.19	\$	385.716	\$	(464)
180.000.0000	HYUNDAI CAPITAL AMERICA 144A 5.400%	01/08/2031 DD 01/08/24	\$	179.434	\$	99.96	\$	179.932	\$	497
270.000.0000	HYUNDAI CAPITAL AMERICA 144A 5.400%	06/24/2031 DD 06/24/24	\$	269.961	\$	99.97	\$	269.919	\$	(42)
290.000.0000	IBM INTERNATIONAL CAPITAL PTE 5.250%	02/05/2044 DD 02/05/24	\$	288.881	\$	94.83	\$	275.010	\$	(13,872)
425.000.0000	INDIANAPOLIS POWER & LIGH 144A 5.700%	04/01/2054 DD 03/18/24	\$	424.066	\$	98.38	\$	418.094	\$	(5,973)
600.000.0000	INTEL CORP 4.100%	05/11/2047 DD 05/11/17	\$	459.287	\$	71.12	\$	426.708	\$	(32,579)
511.000.0000	INTEL CORP 4.750%	03/25/2050 DD 03/25/20	\$	426.124	\$	77.37	\$	395.356	\$	(30,769)
210.000.0000	INTEL CORP 3.050%	08/12/2051 DD 08/12/21	\$	133.212	\$	57.09	\$	119.889	\$	(13,323)
302.000.0000	INTERCONTINENTAL EXCHANGE INC 5.250%	06/15/2031 DD 05/13/24	\$	308.505	\$	100.91	\$	304.751	\$	(3,754)
160.000.0000	INTERSTATE POWER AND LIGHT CO 4.950%	09/30/2034 DD 09/06/24	\$	159.703	\$	96.18	\$	153.894	\$	(5,809)
300.000.0000	INTERSTATE POWER AND LIGHT CO 5.450%	09/30/2054 DD 09/06/24	\$	298.904	\$	94.71	\$	284.127	\$	(14,777)
50,628.4574	JG WENTWORTH XLII LL 2A B 144A 4.700%	10/15/2077 DD 10/10/18	\$	44.479	\$	87.71	\$	44.406	\$	(73)
113,344.5944	J.G. WENTWORTH XXXIX 2A B 144A 5.090%	09/17/2074 DD 08/09/17	\$	100.843	\$	88.08	\$	99.838	\$	(1,005)
250.000.0000	JPMORGAN CHASE & CO VAR RT	04/22/2035 DD 04/22/24	\$	250.000	\$	102.32	\$	255.795	\$	5,795
480.000.0000	JPMORGAN CHASE & CO VAR RT	07/22/2035 DD 07/22/24	\$	480.508	\$	98.93	\$	474.878	\$	(5,630)
700.000.0000	JPMORGAN CHASE & CO VAR RT	10/22/2035 DD 10/22/24	\$	700.000	\$	96.33	\$	674.324	\$	(25,676)
1,290.000.0000	JPMORGAN CHASE & CO VAR RT	11/29/2045 DD 11/29/24	\$	1,290.000	\$	97.70	\$	1,260.278	\$	(29,722)
560.000.0000	JANE STREET GROUP / JSG F 144A 7.125%	04/30/2031 DD 04/24/24	\$	560.000	\$	102.77	\$	575.495	\$	15,495
320.000.0000	JANE STREET GROUP / JSG F 144A 6.125%	11/01/2032 DD 10/21/24	\$	320.122	\$	99.07	\$	317.021	\$	(3,101)
300.000.0000	JANUS HENDERSON US HOLDIN 144A 5.450%	09/10/2034 DD 09/10/24	\$	299.247	\$	95.65	\$	286.950	\$	(12,297)
80.000.0000	JERSEY CENTRAL POWER & LI 144A 5.100%	01/15/2035 DD 12/05/24	\$	79.720	\$	97.65	\$	78.118	\$	(1,602)
168.000.0000	JERSEY MIKE'S FUNDI 1A A2 144A 5.636%	02/15/2055 DD 12/18/24	\$	168.000	\$	98.75	\$	165.903	\$	(2,097)
200.000.0000	JETBLUE AIRWAYS CORP / JE 144A 9.875%	09/20/2031 DD 08/27/24	\$	198.789	\$	106.24	\$	212.478	\$	13,689
650.000.0000	JOHNSON & JOHNSON 5.250%	06/01/2054 DD 05/20/24	\$	649.504	\$	97.86	\$	636.064	\$	(13,440)
500.000.0000	KBC GROUP NV 144A VAR RT	10/16/2030 DD 10/16/24	\$	500.000	\$	98.42	\$	492.075	\$	(7,925)
300.000.0000	KKR GROUP FINANCE CO VI L 144A 3.750%	07/01/2029 DD 07/01/19	\$	293.100	\$	94.56	\$	283.689	\$	(9,411)
340.000.0000	KINROSS GOLD CORP 6.250%	07/15/2033 DD 01/15/24	\$	335.852	\$	103.91	\$	335.297	\$	17,445
300.000.0000	KOSMOS ENERGY LTD 144A 8.750%	10/01/2031 DD 09/24/24	\$	299.988	\$	93.90	\$	281.703	\$	(18,285)
160.000.0000	KROGER CO/THE 5.500%	09/15/2054 DD 08/27/24	\$	159.343	\$	94.31	\$	150.890	\$	(8,454)
1,335.000.0000	KROGER CO/THE 5.650%	09/15/2064 DD 08/27/24	\$	1,332.462	\$	94.19	\$	1,257.423	\$	(75,039)
160.000.0000	LPL HOLDINGS INC 5.700%	05/20/2027 DD 05/20/24	\$	159.951	\$	101.22	\$	161.958	\$	2,007
200.000.0000	LSEG US FIN CORP 144A 5.297%	03/28/2034 DD 03/28/24	\$	200.000	\$	99.60	\$	199.194	\$	(806)
537.000.0000	L3HARRIS TECHNOLOGIES INC 5.250%	06/01/2031 DD 03/13/24	\$	544.411	\$	100.17	\$	537.908	\$	(6,503)
270.000.0000	LABORATORY CORP OF AMERICA HOL 4.800%	10/01/2034 DD 09/23/24	\$	269.353	\$	94.79	\$	255.938	\$	(13,415)
230.000.0000	LAS VEGAS SANDS CORP 6.000%	08/15/2029 DD 05/16/24	\$	229.702	\$	101.28	\$	232.953	\$	3,251
200.000.0000	LATAM AIRLINES GROUP SA 144A 7.875%	04/15/2030 DD 10/15/24	\$	200.000	\$	101.24	\$	202.472	\$	2,472
230.000.0000	ELI LILLY & CO 4.700%	02/09/2034 DD 02/09/24	\$	229.932	\$	96.94	\$	222.967	\$	(6,965)
140.000.0000	ELI LILLY & CO 5.000%	02/09/2054 DD 02/09/24	\$	135.259	\$	91.96	\$	128.747	\$	(6,513)
420.000.0000	ELI LILLY & CO 5.100%	02/09/2064 DD 02/09/24	\$	419.459	\$	91.56	\$	384.569	\$	(34,890)
120.000.0000	ELI LILLY & CO 4.600%	08/14/2034 DD 08/14/24	\$	120.032	\$	96.02	\$	115.224	\$	(4,808)
745.000.0000	ELI LILLY & CO 5.050%	08/14/2054 DD 08/14/24	\$	741.396	\$	92.79	\$	691.315	\$	(50,081)
275.000.0000	ELI LILLY & CO 5.200%	08/14/2064 DD 08/14/24	\$	274.907	\$	93.22	\$	256.341	\$	(18,566)
255.000.0000	LLOYDS BANKING GROUP PLC VAR RT	01/05/2035 DD 01/05/24	\$	259.534	\$	99.61	\$	254.006	\$	(5,529)
319.000.0000	LLOYDS BANKING GROUP PLC VAR RT	11/26/2028 DD 11/26/24	\$	319.000	\$	100.10	\$	319.316	\$	316
260.000.0000	LOCKHEED MARTIN CORP 4.500%	02/15/2029 DD 01/29/24	\$	259.523	\$	98.91	\$	257.169	\$	(2,355)
380.000.0000	LOCKHEED MARTIN CORP 4.800%	08/15/2034 DD 01/29/24	\$	379.877	\$	97.08	\$	368.893	\$	(10,985)
530.000.0000	LOCKHEED MARTIN CORP 5.200%	02/15/2064 DD 01/29/24	\$	529.106	\$	93.00	\$	482.879	\$	(36,227)
300.000.0000	MGM CHINA HOLDINGS LTD 144A 7.125%	06/26/2031 DD 06/26/24	\$	300.000	\$	101.09	\$	303.255	\$	3,255
598.000.0000	MACQUARIE AIRFINANCE HOLD 144A 5.150%	03/17/2030 DD 09/17/24	\$	598.521	\$					

830.000000	MORGAN STANLEY VAR RT	01/18/2035 DD 01/18/24	\$	830.482	\$	99.45	\$	825.443	\$	(5,039)
310.000000	MORGAN STANLEY VAR RT	02/07/2039 DD 02/07/24	\$	310.000	\$	100.47	\$	311.454	\$	1,454
480.000000	MORGAN STANLEY VAR RT	04/19/2035 DD 04/19/24	\$	480.000	\$	102.09	\$	490.018	\$	10,018
840.000000	MORGAN STANLEY VAR RT	07/19/2035 DD 07/19/24	\$	841.275	\$	98.40	\$	826.535	\$	(14,740)
960.000000	MORGAN STANLEY VAR RT	11/19/2055 DD 11/20/24	\$	961.045	\$	96.58	\$	927.206	\$	(33,838)
400.000000	MUTHOOT FINANCE LTD 144A 7.125% 02/14/2028 DD 05/14/24		\$	399.834	\$	101.83	\$	407.328	\$	7,494
570.000000	NTT FINANCE CORP 144A 5.136% 07/02/2031 DD 07/02/24		\$	569.128	\$	100.30	\$	571.733	\$	2,604
500.000000	NATWEST GROUP PLC VAR RT	12/31/2049 DD 11/19/24	\$	500.000	\$	98.62	\$	493.075	\$	(6,925)
400.000000	NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24		\$	390.020	\$	94.32	\$	377.264	\$	(12,756)
140.000000	NETFLIX INC 4.900% 08/15/2034 DD 08/01/24		\$	139.478	\$	98.07	\$	137.298	\$	(2,180)
310.000000	NEUBERGER BERMAN L 30A BR 144A VAR RT	01/20/2031 DD 03/05/21	\$	309.861	\$	99.95	\$	309.845	\$	(16)
162.162.1600	NEW GENERATION GAS GATHER 144A VAR RT	09/30/2029 DD 09/30/24	\$	159.844	\$	98.52	\$	159.757	\$	(88)
300.000000	NEW YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24		\$	299.286	\$	98.51	\$	295.527	\$	(3,759)
241.000000	NEWELL BRANDS INC VAR RT	04/01/2026 DD 03/30/16	\$	239.608	\$	99.96	\$	240.896	\$	1,289
100.000000	NEWMONT CORP / NEWCREST FINANC 5.750% 11/15/2041 DD 05/15/24		\$	100.519	\$	99.59	\$	99.592	\$	(927)
390.000000	NEWMONT CORP / NEWCREST FINANC 5.350% 03/15/2034 DD 03/07/24		\$	388.869	\$	99.56	\$	388.296	\$	(573)
500.000000	NEXTERA ENERGY CAPITAL HOLDING 3.000% 01/15/2052 DD 12/13/21		\$	323.817	\$	62.54	\$	312.710	\$	(11,107)
535.000000	NEXTERA ENERGY CAPITAL HOLDING 5.250% 03/15/2034 DD 01/31/24		\$	533.551	\$	98.92	\$	529.217	\$	(4,334)
719.000000	NEXTGEAR FLOORPLAN 2A A2 144A 4.420% 09/15/2029 DD 10/10/24		\$	718.830	\$	99.07	\$	717.328	\$	(6,502)
473.000000	NIAGARA MOHAWK POWER CORP 144A 2.759% 01/10/2032 DD 01/10/22		\$	401.508	\$	83.97	\$	397.159	\$	(4,349)
195.000000	NOKIA OYJ 6.625% 05/15/2039 DD 05/07/09		\$	205.662	\$	101.61	\$	198.145	\$	(7,517)
270.000000	NORDEA BANK ABP 144A VAR RT	12/31/2049 DD 09/25/24	\$	270.000	\$	95.55	\$	257.977	\$	(12,023)
1,723.000000	NORTHROP GRUMMAN CORP 4.900% 06/01/2034 DD 01/31/24		\$	1,709.287	\$	97.46	\$	1,679.150	\$	(30,137)
496.000000	NORTHROP GRUMMAN CORP 5.200% 06/01/2054 DD 01/31/24		\$	492.229	\$	93.02	\$	461.364	\$	(30,864)
440.000000	NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20		\$	354.515	\$	74.42	\$	327.457	\$	(27,058)
120.000000	NUVEEN LLC 144A 5.550% 01/15/2030 DD 04/11/24		\$	119.882	\$	101.83	\$	122.201	\$	2,319
160.000000	NUVEEN LLC 144A 5.850% 04/15/2034 DD 04/11/24		\$	159.795	\$	101.26	\$	162.022	\$	2,228
350.000000	OCP SA 144A 6.750% 05/02/2034 DD 05/02/24		\$	344.973	\$	102.00	\$	357.000	\$	12,027
470.000000	OCP SA 144A 7.500% 05/02/2054 DD 05/02/24		\$	472.954	\$	101.38	\$	476.463	\$	3,508
250.000000	OZLM FUNDING II L 2A 2A2RA 144A VAR RT	07/30/2031 DD 02/15/24	\$	250.000	\$	100.13	\$	250.326	\$	326
403.000000	OAKTREE STRATEGIC CREDIT FUND 6.500% 07/23/2029 DD 07/23/24		\$	401.543	\$	101.07	\$	407.312	\$	5,769
130.000000	CHORD ENERGY CORP 144A 6.375% 06/01/2026 DD 06/09/21		\$	130.261	\$	99.97	\$	129.958	\$	(303)
127.106.0948	OBX 2024-NQM15 T NQM15 A2 144A VAR RT	10/25/2064 DD 10/01/24	\$	127.106	\$	99.45	\$	126.401	\$	(705)
224.880.0139	OBX 2024-NQM15 T NQM15 A3 144A VAR RT	10/25/2064 DD 10/01/24	\$	224.879	\$	99.44	\$	223.630	\$	(1,249)
379.000000	OCCIDENTAL PETROLEUM CORP 5.375% 01/01/2032 DD 07/26/24		\$	380.838	\$	98.01	\$	371.439	\$	(9,399)
180.000000	OCCIDENTAL PETROLEUM CORP 5.550% 10/01/2034 DD 07/26/24		\$	179.341	\$	97.43	\$	175.381	\$	(3,960)
770.000000	OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24		\$	771.574	\$	94.88	\$	730.568	\$	(41,006)
240.000000	OGLETHORPE POWER CORP 6.200% 12/01/2053 DD 12/05/23		\$	236.594	\$	103.14	\$	247.546	\$	10,952
500.000000	ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22		\$	473.901	\$	89.47	\$	447.355	\$	(26,546)
200.000000	ONCOR ELECTRIC DELIVERY CO LLC 5.650% 11/15/2033 DD 11/13/23		\$	199.680	\$	102.56	\$	205.124	\$	5,444
700.000000	ONCOR ELECTRIC DELIVERY C 144A 5.550% 06/15/2054 DD 06/21/24		\$	699.711	\$	97.24	\$	680.666	\$	(19,045)
380.000000	ONEOK INC 4.250% 09/15/2046 DD 09/13/16		\$	366.832	\$	76.90	\$	292.209	\$	(74,624)
187.000000	ORACLE CORP 3.800% 11/15/2037 DD 11/09/17		\$	153.706	\$	83.56	\$	156.263	\$	2,557
1,435.000000	ORACLE CORP 3.600% 04/01/2040 DD 04/01/20		\$	1,150.601	\$	78.30	\$	1,123.591	\$	(27,011)
370.000000	ORACLE CORP 4.700% 09/27/2034 DD 09/27/24		\$	368.942	\$	94.80	\$	350.771	\$	(18,171)
240.000000	ORACLE CORP 5.375% 09/27/2054 DD 09/27/24		\$	239.332	\$	92.16	\$	221.182	\$	(18,150)
200.000000	OTIS WORLDWIDE CORP 5.125% 11/19/2031 DD 11/19/24		\$	199.988	\$	100.04	\$	200.074	\$	86
605.000000	BLUE OWL CAPITAL CORP 2.875% 06/11/2028 DD 06/11/21		\$	549.375	\$	90.94	\$	550.211	\$	836
140.000000	CARNIVAL CORP 7.875% 06/01/2027 DD 12/01/00		\$	147.641	\$	104.56	\$	146.388	\$	(1,253)
140.000000	PECO ENERGY CO 5.250% 09/15/2054 DD 09/10/24		\$	139.666	\$	94.78	\$	132.685	\$	(6,981)
650.000000	PG&E CORP VAR RT	03/15/2055 DD 09/11/24	\$	668.531	\$	102.62	\$	667.050	\$	(1,481)
220.000000	PFS FINANCING CORP A A 144A VAR RT	01/15/2028 DD 02/07/24	\$	220.000	\$	100.34	\$	220.757	\$	757
385.000000	PNC FINANCIAL SERVICES GROUP I VAR RT	07/23/2035 DD 07/23/24	\$	390.689	\$	99.33	\$	382.436	\$	(8,253)
340.000000	PNC FINANCIAL SERVICES GROUP I VAR RT	10/21/2032 DD 10/21/24	\$	340.000	\$	97.35	\$	330.997	\$	(9,003)
443.000000	PPL CAPITAL FUNDING INC 4.125% 04/15/2030 DD 04/03/20		\$	438.130	\$	95.24	\$	421.904	\$	(16,225)
398.000000	PACCAR FINANCIAL CORP 5.000% 03/22/2034 DD 03/22/24		\$	400.940	\$	100.61	\$	400.444	\$	(497)
192.144.5497	PRKCM 2024-AFC1 T AFC1 A2 144A VAR RT	03/25/2059 DD 02/01/24	\$	192.131	\$	100.92	\$	193.908	\$	1,778
60.000000	PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21		\$	50.725	\$	81.59	\$	48.954	\$	(1,771)
20.000000	PACIFIC GAS AND ELECTRIC CO 5.800% 05/15/2034 DD 02/28/24		\$	19.977	\$	102.28	\$	20.457	\$	480
120.000000	PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24		\$	119.618	\$	98.87	\$	118.644	\$	(974)
410.000000	PACIFICORP 5.450% 02/15/2034 DD 01/05/24		\$	409.326	\$	99.38	\$	407.446	\$	(1,880)
770.000000	PACIFICORP 5.800% 01/15/2055 DD 01/05/24		\$	764.755	\$	97.37	\$	749.734	\$	(15,022)
190.000000	PAMPA ENERGIA SA 144A 7.950% 09/10/2031 DD 09/10/24		\$	187.136	\$	101.94	\$	193.686	\$	6,550
240.000000	PAYPAL HOLDINGS INC 5.500% 06/01/2054 DD 05/28/24		\$	235.946	\$	97.75	\$	234.610	\$	(1,337)
110.000000	PERMIAN RESOURCES OPERATI 144A 6.250% 02/01/2033 DD 08/05/24		\$	110.000	\$	98.71	\$	108.577	\$	(1,423)
70.000000	FREEMONT MINERALS CORP 9.500% 06/01/2031 DD 05/30/01		\$	83.181	\$	120.26	\$	84.185	\$	1,004
210.000000	PHILIP MORRIS INTERNATIONAL IN 5.125% 02/13/2031 DD 02/13/24		\$	207.296	\$	100.06	\$	210.132	\$	2,836
390.000000	PHILIP MORRIS INTERNATIONAL IN 4.900% 11/01/2034 DD 11/01/24		\$	381.118	\$	96.12	\$	374.860	\$	(6,258)
155.000000	DOC DR LLC 3.950% 01/15/2028 DD 12/01/17		\$	153.234	\$	97.03	\$	150.389	\$	(2,845)
165.000000	PIEDMONT NATURAL GAS CO INC 5.100% 02/15/2035 DD 08/14/24		\$	164.909	\$	96.97	\$	160.004	\$	(4,906)
375.060.0000	PLANET FITNESS MAS 1A A21 144A 5.765% 06/05/2054 DD 06/12/24		\$	375.060	\$	100.35	\$	376.388	\$	1,328
290.000000	PROCTER & GAMBLE CO/THE 4.550% 10/24/2034 DD 10/24/24		\$	290.000	\$	97.85	\$	283.777	\$	(6,223)
140.000000	PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24		\$	135.691	\$	93.42	\$	130.788	\$	(4,903)
477.000000	PROLOGIS TARGETED US LOGI 144A 5.250% 04/01/2029 DD 03/07/24		\$	480.441	\$	101.13	\$	482.935	\$	1,954
390.000000	PRUDENTIAL FINANCIAL INC VAR RT	03/15/2054 DD 03/11/24	\$	390.988	\$	102.85	\$	401.131	\$	10,142
365.000000	PUBLIC SERVICE CO OF COLORADO 5.750% 05/15/2054 DD 04/04/24		\$	364.099	\$	99.91	\$	364.661	\$	561
140.000000	QUEST DIAGNOSTICS INC 5.000% 12/15/2034 DD 08/19/24		\$	139.468	\$	97.27	\$	136.179	\$	(3,289)
470.000000	RWE FINANCE US LLC 144A 5.875% 04/16/2034 DD 04/16/24		\$	468.306	\$	100.37	\$	471.753	\$	3,447
610.000000	RWE FINANCE US LLC 144A 6.250% 04/16/2054 DD 04/16/24		\$	609.119	\$	98.88	\$	603.186	\$	(5,932)
95.000000	RTX CORP 2.820% 09/01/2051 DD 08/10/21		\$	61.154	\$	60.76	\$	57.719	\$	(3,435)
540.000000	REALTY INCOME CORP 2.100% 03/15/2028 DD 09/15/23		\$	490.939	\$	91.90	\$	496.249	\$	5,310
430.000000	REGAL REXNORD CORP 6.050% 02/15/2026 DD 02/15/24		\$	432.046	\$	100.90	\$	433.857	\$	1,811
243.099.4275	RENEW 2024-1 1A A 144A 6.208% 11/20/2059 DD 01/22/24		\$	243.099	\$	98.60	\$	239.706	\$	(3,394)
340.000000	ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24		\$	344.582	\$	95.67	\$	325.292	\$	(19,291)
400.000000	ROCHE HOLDINGS INC 144A 4.592% 09/09/2034 DD 09/09/24		\$	400.000	\$	95.89	\$	383.540	\$	(16,460)
190.000000	ROGERS COMMUNICATIONS INC 5.000% 02/15/2029 DD 02/09/24		\$	189.545	\$	99.35	\$	188.771	\$	(774)
360.000000	ROGERS COMMUNICATIONS INC 5.300% 02/15/2034 DD 02/09/24		\$	357.112	\$	97.54	\$	351.137	\$	(5,976)
50.000000	ROYAL CARIBBEAN CRUISES L 144A 5.500% 04/01/2028 DD 03/29/21		\$	50.118	\$	99.25	\$	49.626	\$	(492)
30.000000	ROYAL CARIBBEAN CRUISES L 144A 5.500% 08/31/2026 DD 08/19/21		\$	30.000	\$	99.90	\$	29.971	\$	(29)
110.000000	ROYAL CARIBBEAN CRUISES L 144A 6.250% 03/15/2032 DD 03/07/24		\$	110.296	\$	101.20	\$	111.318	\$	1,022
160.000000	ROYAL CARIBBEAN CRUISES L 144A 6.000% 02/01/2033 DD 08/12/24		\$	160.958	\$	99.76	\$	159.621	\$	(1,337)
30.000000	ROYAL BANK OF CANADA 5.150% 02/01/2034 DD 01/19/24		\$	29.943	\$	98.83	\$	29.648	\$	(295)
710.000000	SBA TOWER TRUST 144A 4.831% 10/15/2029 DD 10/11/24		\$	710.000	\$	97.67	\$	693.436	\$	(16,564)
420.000000	ST MARYS CEMENT INC CANAD 144A 5.750% 04/02/2034 DD 04/02/24		\$	415.680	\$	96.44	\$	405.040	\$	(10,640)
200.000000	SAMMONS FINANCIAL GROUP I 144A 6.875% 04/15/2034 DD 03/28/24		\$	197.835	\$	104.52	\$	209.042	\$	11,207
310.000000	SAN DIEGO GAS & ELECTRIC CO 5.550% 04/15/2054 DD 03/22/24		\$	306.932	\$					

240.000.0000	SOUTHERN CALIFORNIA EDISON CO 5.750% 04/15/2054 DD 03/01/24	\$	238,682	\$	98.32	\$	235,966	\$	(2,716)
52.000.0000	SOUTHERN CO/THE VAR RT 01/15/2051 DD 09/18/20	\$	51,142	\$	97.99	\$	50,957	\$	(185)
290.000.0000	SOUTHERN CO/THE 4.850% 03/15/2035 DD 09/09/24	\$	289,581	\$	95.43	\$	276,756	\$	(12,825)
20.000.0000	EXPAND ENERGY CORP 5.375% 02/01/2029 DD 08/01/21	\$	19,612	\$	98.51	\$	19,701	\$	89
70.000.0000	EXPAND ENERGY CORP 5.375% 03/15/2030 DD 08/30/21	\$	68,145	\$	98.15	\$	68,705	\$	560
300.000.0000	SOUTHWESTERN PUBLIC SERVICE CO 3.400% 08/15/2046 DD 08/12/16	\$	206,253	\$	69.75	\$	209,250	\$	2,997
205.000.0000	SOUTHWESTERN PUBLIC SERVICE CO 6.000% 06/01/2054 DD 06/06/24	\$	203,508	\$	101.20	\$	207,464	\$	3,956
170.000.0000	STATE STREET CORP VAR RT 12/31/2049 DD 01/31/24	\$	170,000	\$	102.06	\$	173,509	\$	3,509
170.000.0000	STATE STREET CORP VAR RT 12/31/2049 DD 07/24/24	\$	170,000	\$	102.19	\$	173,730	\$	3,730
170.000.0000	STATE STREET CORP VAR RT 02/20/2029 DD 08/20/24	\$	170,000	\$	98.87	\$	168,079	\$	(1,921)
419.000.0000	STATE STREET CORP VAR RT 10/22/2032 DD 10/22/24	\$	419,000	\$	97.08	\$	406,757	\$	(12,243)
307.000.0000	SUBWAY FUNDING LL 1A A211 144A 6.268% 07/30/2054 DD 06/20/24	\$	307,000	\$	101.72	\$	312,290	\$	5,290
400.000.0000	SUBWAY FUNDING LL 3A A211 144A 5.566% 07/30/2054 DD 09/13/24	\$	402,133	\$	97.16	\$	388,652	\$	(13,481)
250.000.0000	SUMITOMO MITSUI TRUST BAN 144A 4.850% 09/10/2034 DD 09/10/24	\$	249,336	\$	96.38	\$	240,953	\$	(8,384)
5.000.0000	SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	\$	5,367	\$	108.22	\$	5,411	\$	44
140.000.0000	SYNOVUS FINANCIAL CORP VAR RT 11/01/2030 DD 11/01/24	\$	140,000	\$	100.73	\$	141,015	\$	1,015
740.000.0000	TD SYNEX CORP 6.100% 04/12/2034 DD 04/12/24	\$	750,110	\$	102.52	\$	758,611	\$	8,501
100.000.0000	T-MOBILE USA INC 5.250% 06/15/2055 DD 09/26/24	\$	99,783	\$	90.96	\$	90,961	\$	(8,822)
350.000.0000	TAKEDA PHARMACEUTICAL CO LTD 5.650% 07/05/2054 DD 07/05/24	\$	348,520	\$	96.61	\$	338,118	\$	(10,402)
390.000.0000	TAKEDA PHARMACEUTICAL CO LTD 5.800% 07/05/2064 DD 07/05/24	\$	388,217	\$	96.41	\$	376,007	\$	(12,210)
500.000.0000	TAPESTRY INC 5.500% 03/11/2035 DD 12/11/24	\$	488,543	\$	97.24	\$	486,180	\$	(2,363)
240.000.0000	TARGA RESOURCES CORP 6.500% 03/30/2034 DD 11/09/23	\$	260,639	\$	105.76	\$	253,814	\$	(6,825)
220.000.0000	TARGA RESOURCES CORP 5.500% 02/15/2035 DD 08/09/24	\$	220,234	\$	98.41	\$	216,502	\$	(3,732)
200.000.0000	TEVA PHARMACEUTICAL FINANCE NE 4.750% 05/09/2027 DD 11/09/21	\$	194,322	\$	97.58	\$	195,164	\$	842
160.000.0000	TEXAS INSTRUMENTS INC 5.150% 02/08/2054 DD 02/08/24	\$	158,758	\$	93.81	\$	150,101	\$	(8,657)
490.000.0000	HISTORIC TW INC STEP 01/15/2036 DD 01/17/1996	\$	509,366	\$	106.22	\$	520,493	\$	11,126
60.000.0000	TOPBUILD CORP 144A 3.625% 03/15/2029 DD 03/15/21	\$	55,176	\$	91.53	\$	54,917	\$	(259)
200.000.0000	TORONTO-DOMINION BANK/THE VAR RT 07/31/2084 DD 07/03/24	\$	200,000	\$	101.75	\$	203,490	\$	3,490
450.000.0000	TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	\$	450,000	\$	96.01	\$	432,036	\$	(17,964)
600.000.0000	TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	\$	600,000	\$	95.81	\$	574,854	\$	(25,146)
400.000.0000	TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	\$	400,000	\$	92.85	\$	371,392	\$	(28,608)
80.000.0000	TOYOTA MOTOR CREDIT CORP 4.550% 08/09/2029 DD 08/09/24	\$	79,848	\$	98.82	\$	79,054	\$	(795)
225.000.0000	TRUIST FINANCIAL CORP VAR RT 10/30/2029 DD 10/27/23	\$	234,826	\$	106.96	\$	240,658	\$	5,832
120.000.0000	UBER TECHNOLOGIES INC 144A 6.250% 01/15/2028 DD 09/16/20	\$	121,256	\$	100.86	\$	121,032	\$	(224)
377.000.0000	UBER TECHNOLOGIES INC 4.300% 01/15/2030 DD 09/09/24	\$	377,228	\$	96.74	\$	364,714	\$	(12,515)
300.000.0000	UBER TECHNOLOGIES INC 5.350% 09/15/2054 DD 09/09/24	\$	299,424	\$	92.99	\$	278,973	\$	(20,451)
148,357,3567	UNITED AIRLINES 2016-2 CLASS A 3.100% 04/07/2030 DD 09/27/16	\$	132,291	\$	90.97	\$	134,967	\$	2,675
340.000.0000	UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21	\$	333,090	\$	98.33	\$	334,308	\$	1,218
240.000.0000	US BANCORP VAR RT 07/23/2030 DD 07/23/24	\$	240,000	\$	99.93	\$	239,842	\$	(158)
1,070.000.0000	UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24	\$	1,043,785	\$	93.90	\$	1,004,762	\$	(39,023)
382.000.0000	UNITEDHEALTH GROUP INC 4.950% 01/15/2032 DD 07/25/24	\$	384,557	\$	98.75	\$	377,240	\$	(7,317)
130.000.0000	UNITEDHEALTH GROUP INC 5.150% 07/15/2034 DD 07/25/24	\$	129,993	\$	98.65	\$	128,239	\$	(1,754)
505.000.0000	UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	\$	510,324	\$	97.25	\$	491,123	\$	(19,202)
570.000.0000	UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	\$	574,789	\$	97.52	\$	555,841	\$	(18,948)
425.000.0000	VENTURE GLOBAL LNG INC 144A 9.875% 02/01/2032 DD 10/24/23	\$	465,896	\$	109.73	\$	466,344	\$	448
380.000.0000	VERDELITE STATIC CLO 1A B 144A VAR RT 07/20/2032 DD 07/11/24	\$	380,000	\$	100.20	\$	380,763	\$	763
10.000.0000	VERIZON COMMUNICATIONS INC 5.500% 02/23/2054 DD 02/23/24	\$	9,876	\$	95.96	\$	9,596	\$	(280)
728.000.0000	VERIZON COMMUNICATIONS INC 144A 4.780% 02/15/2035 DD 08/09/24	\$	712,540	\$	95.22	\$	693,202	\$	(19,339)
425.000.0000	VERIZON MASTER TRUST 3 A 144A 4.730% 04/21/2031 DD 04/25/23	\$	433,825	\$	100.22	\$	425,927	\$	(7,899)
567.000.0000	VICI PROPERTIES LP 5.750% 04/01/2034 DD 03/18/24	\$	573,151	\$	100.90	\$	572,080	\$	(1,071)
110.000.0000	VIRGINIA ELECTRIC AND POWER CO 5.050% 08/15/2034 DD 08/12/24	\$	109,759	\$	97.59	\$	107,353	\$	(2,406)
160.000.0000	VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	\$	159,441	\$	96.81	\$	154,898	\$	(4,544)
300.000.0000	VISTRA OPERATIONS CO LLC 144A 5.700% 12/30/2034 DD 12/04/24	\$	299,711	\$	98.96	\$	296,877	\$	(2,834)
400.000.0000	VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	\$	403,429	\$	96.54	\$	386,168	\$	(17,261)
300.000.0000	VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	\$	297,518	\$	96.96	\$	290,889	\$	(6,629)
450.000.0000	VOLKSWAGEN GROUP OF AMERI 144A 5.250% 03/22/2029 DD 03/22/24	\$	453,145	\$	98.89	\$	445,023	\$	(8,122)
500.000.0000	VULCAN MATERIALS CO 5.700% 12/01/2054 DD 11/20/24	\$	497,221	\$	97.49	\$	487,440	\$	(9,781)
200.000.0000	WALGREENS BOOTS ALLIANCE INC 8.125% 08/15/2029 DD 08/12/24	\$	199,279	\$	98.99	\$	197,976	\$	(1,303)
284.000.0000	WASTE MANAGEMENT INC 4.950% 07/03/2031 DD 07/03/24	\$	286,142	\$	100.12	\$	284,329	\$	(1,813)
270.000.0000	WASTE MANAGEMENT INC 4.650% 03/15/2030 DD 11/04/24	\$	269,596	\$	98.78	\$	266,701	\$	(2,895)
210.000.0000	WASTE MANAGEMENT INC 5.350% 10/15/2054 DD 11/04/24	\$	209,914	\$	96.21	\$	202,045	\$	(7,869)
100.000.0000	WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	\$	100,000	\$	99.72	\$	99,715	\$	(85)
780.000.0000	WELLS FARGO & CO VAR RT 12/03/2035 DD 12/03/24	\$	780,000	\$	97.32	\$	759,088	\$	(20,912)
120.000.0000	WELLS FARGO & CO VAR RT 12/31/2049 DD 07/23/24	\$	120,000	\$	103.22	\$	123,858	\$	3,858
307.000.0000	WHISTLER PIPELINE LLC 144A 5.700% 09/30/2031 DD 08/05/24	\$	309,881	\$	99.91	\$	306,714	\$	(3,167)
130.000.0000	WISCONSIN ELECTRIC POWER CO 5.050% 10/01/2054 DD 09/13/24	\$	129,286	\$	91.01	\$	118,314	\$	(10,971)
410.000.0000	WYNN MACAU LTD 144A 5.500% 01/15/2026 DD 06/19/20	\$	404,983	\$	99.01	\$	405,925	\$	941
150.000.0000	ZF NORTH AMERICA CAPITAL 144A 6.750% 04/23/2030 DD 04/23/24	\$	150,000	\$	96.19	\$	144,290	\$	(5,711)
450.000.0000	ZF NORTH AMERICA CAPITAL 144A 6.875% 04/23/2032 DD 04/23/24	\$	450,000	\$	94.82	\$	426,708	\$	(23,292)
300.000.0000	ZEGONA FINANCE PLC 144A 8.625% 07/15/2029 DD 07/17/24	\$	303,125	\$	106.00	\$	318,009	\$	14,884
TOTAL CORPORATE DEBT INSTRUMENTS		\$	663,243,655	\$		\$	626,326,840	\$	(36,916,815)
<b>CORPORATE STOCK - COMMON</b>									
48,538.0000	DRYPERS CORP COM NEW	\$	118,569	\$	244.28	\$	118,569	\$	-
<b>CORPORATE STOCK - PREFERRED</b>									
550.000.0000	ILFC E-CAPITAL TRUST I 144A VAR RT 12/21/2065 DD 12/21/05	\$	426,568	\$	82.44	\$	453,420	\$	26,852
200.000.0000	JPMORGAN CHASE & CO 8.750% 09/01/2030 DD 09/01/18	\$	226,397	\$	117.28	\$	234,556	\$	8,159
1,770.000.0000	GOLDMAN SACHS CAPITAL 16.345% 02/15/2034 DD 02/20/04	\$	1,792,397	\$	104.43	\$	1,848,446	\$	56,049
6,740.0000	KEYCORP PFD 6.200% NON-CUMULATIVE	\$	168,500	\$	2,439.00	\$	164,389	\$	(4,111)
340.000.0000	WELLS FARGO & CO 5.950% 12/01/2086 DD 12/15/19	\$	326,461	\$	100.26	\$	340,881	\$	14,420
260.000.0000	CORESTATES CAPITAL III 144A VAR RT 002/15/2027 DD 01/31/97	\$	253,052	\$	98.65	\$	256,498	\$	3,446
65.000.0000	CORESTATES CAPITAL II 144A VAR RT 001/15/2027 DD 01/23/97	\$	62,957	\$	98.51	\$	64,028	\$	1,071
120.000.0000	WELLS FARGO & CO VAR RT 01/15/2027 DD 04/15/21	\$	116,727	\$	98.47	\$	118,165	\$	1,438
200.000.0000	FARMERS EXCHANGE CAPITAL 144A VAR RT 11/01/2053 DD 11/05/13	\$	183,317	\$	96.04	\$	192,084	\$	8,767
TOTAL CORPORATE STOCK - PREFERRED		\$	3,556,377	\$		\$	3,672,467	\$	116,090
<b>PARTNERSHIP/JOINT VENTURE INTEREST</b>									
34,047,517.0000	ADAMS STREET 2012 GLOBAL FUND LP	\$	22,762,707	\$	1.00	\$	34,047,517	\$	11,284,810
<b>COMMON/COLLECTIVE TRUST</b>									
58,050,402.9500	BLACKSTONE	\$	24,352,157	\$	100.00	\$	58,050,403	\$	33,698,246
7,169,013.5400	COLLECTIVE US GOVT STIF 10 BPS	\$	7,169,014	\$	100.00	\$	7,169,014	\$	-
2,396,739.3550	RUSSELL 3000® INDEX NL FUND (CMV11)	\$	103,774,217	\$	69.04	\$	165,470,885	\$	61,696,668
4,886,205.7860	20+ YEAR U.S. TREASURY STRIPS INDEX NL FUND (CMCA1)	\$	83,962,600	\$	11.59	\$	56,645,784	\$	(27,316,816)
TOTAL COMMON/COLLECTIVE TRUST		\$	219,257,987	\$		\$	287,336,085	\$	68,078,098
<b>OTHER INVESTMENTS</b>									
200.000.0000	ABU DHABI GOVERNMENT INTE 144A 2.700% 09/02/2070 DD 09/02/20	\$	200,000	\$	54.56	\$	109,120	\$	(90,880)
355.000.0000	AMERICAN MUNI PWR-OHIO INC OH 6.270% 02/15/2050 DD 05/23/11	\$	411,937	\$	103.27	\$	366,612	\$	(45,325)

-200.000.0000	CCP_CDS_SP UL TECK RESOURCES REC 500BPS 2026 JUN 20	\$	(0)	\$	-	\$	-	\$	0
-200.000.0000	CCP_CDS_SP UL THE AES CORPORA REC 500BPS 2025 DEC 20	\$	(0)	\$	-	\$	-	\$	0
200.000.0000	CDS_SP UL HOCHTIEF AKTIENGES R 500BPS 2025 DEC 20	\$	46.033	\$	4.81	\$	9,621	\$	(36,412)
-200.000.0000	CDS_SP UL HOCHTIEF AKTIENGES R 500BPS 2025 DEC 20	\$	-	\$	-	\$	-	\$	-
220.559.0978	CHICAGO IL TRANSIT AUTH SALES 6.899% 12/01/2040 DD 08/06/08	\$	262.546	\$	110.16	\$	242,961	\$	(19,584)
200.000.0000	CHILE GOVERNMENT INTERNATIONAL 1.250% 01/29/2040	\$	220.525	\$	73.15	\$	146,293	\$	(74,231)
200.000.0000	CHILE GOVERNMENT INTERNATIONAL 2.550% 01/27/2032 DD 01/27/20	\$	199.739	\$	83.65	\$	167,294	\$	(32,445)
250.000.0000	CHILE GOVERNMENT INTERNATIONAL 3.100% 05/07/2041 DD 05/07/21	\$	248.803	\$	71.39	\$	178,465	\$	(70,338)
200.000.0000	COLOMBIA GOVERNMENT INTERNATIO 5.625% 02/26/2044 DD 01/28/14	\$	201.211	\$	73.50	\$	147,000	\$	(54,211)
150.000.0000	COLOMBIA GOVERNMENT INTERNATIO 6.125% 01/18/2041 DD 10/20/09	\$	157.319	\$	81.61	\$	122,412	\$	(34,907)
550.000.0000	INDONESIA GOVERNMENT INTERNATI 4.350% 01/11/2048 DD 12/11/17	\$	528.326	\$	83.85	\$	461,153	\$	(67,173)
200.000.0000	ISRAEL GOVERNMENT INTERNATIONA 3.875% 07/03/2050 DD 04/03/20	\$	200.000	\$	70.66	\$	141,318	\$	(58,682)
200.000.0000	ISRAEL GOVERNMENT INTERNATIONA 4.125% 01/17/2048 DD 01/17/18	\$	189.514	\$	75.77	\$	151,538	\$	(37,976)
300.000.0000	ISRAEL GOVERNMENT INTERNATIONA 4.500% 04/03/2120 DD 04/03/20	\$	300.000	\$	69.65	\$	208,953	\$	(91,047)
13.100.000.0000	MEXICAN BONOS 8.500% 11/18/2038	\$	672.341	\$	4.10	\$	536,714	\$	(135,627)
370.000.0000	MEXICO GOVERNMENT INTERNATIONA 4.280% 08/14/2041 DD 04/14/21	\$	369.811	\$	73.33	\$	271,332	\$	(98,478)
700.000.0000	MEXICO GOVERNMENT INTERNATIONA 4.750% 03/08/2044 DD 03/08/12	\$	668.113	\$	75.88	\$	531,132	\$	(136,981)
440.000.0000	MEXICO GOVERNMENT INTERNATIONA 5.750% 10/12/2110 DD 10/12/10	\$	438.523	\$	76.54	\$	336,754	\$	(101,769)
140.000.0000	OHIO ST UNIV 4.800% 06/01/2111 DD 10/26/11	\$	147.651	\$	85.04	\$	119,049	\$	(28,602)
440.000.0000	PANAMA GOVERNMENT INTERNATIONA 2.252% 09/29/2032 DD 09/29/20	\$	416.913	\$	69.90	\$	307,564	\$	(109,349)
260.000.0000	PANAMA GOVERNMENT INTERNATIONA 3.870% 07/23/2060 DD 07/23/19	\$	290.541	\$	52.22	\$	135,769	\$	(154,771)
260.000.0000	PARAGUAY GOVERNMENT INTER 144A 5.400% 03/30/2050 DD 02/07/19	\$	280.011	\$	84.65	\$	220,090	\$	(59,921)
430.000.0000	PORT AUTH OF NEW YORK & NEW JE 4.810% 10/15/2065 DD 10/20/15	\$	449.219	\$	89.79	\$	386,076	\$	(63,143)
115.000.0000	PORT AUTH OF NEW YORK & NEW JE 5.647% 11/01/2040 DD 11/01/10	\$	129.875	\$	102.28	\$	117,621	\$	(12,254)
1.336.458.3454	PROVINCIA DE BUENOS AIRES 144A STEP 09/01/2037	\$	773.199	\$	66.55	\$	889,413	\$	116,214
260.000.0000	PROVINCIA DE CORDOBA 144A VAR RT 06/01/2027 DD 03/01/17	\$	219.762	\$	94.02	\$	244,452	\$	24,690
80.000.0000	TEXAS ST PRIV ACTIVITY BOND SU 3.922% 12/31/2049 DD 12/17/19	\$	80.000	\$	79.12	\$	63,294	\$	(16,706)
90.000.0000	UNIV OF CALIFORNIA CA RGTS MED 3.066% 05/15/2050 DD 03/05/20	\$	90.000	\$	65.37	\$	58,830	\$	(31,170)
200.000.0000	UNIV OF CALIFORNIA CA RGTS MED 3.256% 05/15/2060 DD 03/05/20	\$	200.000	\$	64.49	\$	128,970	\$	(71,030)
40.000.0000	UNIV OF CALIFORNIA CA RGTS MED 3.706% 05/15/2120 DD 03/05/20	\$	40.000	\$	62.61	\$	25,042	\$	(14,958)
310.000.0000	UNIV OF VIRGINIA VA UNIV REVEN 4.179% 09/01/2117 DD 09/28/17	\$	286.248	\$	74.87	\$	232,100	\$	(54,148)
200.000.0000	CXT_SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20	\$	13.597	\$	9.05	\$	18,095	\$	4,498
-200.000.0000	CXT_SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20	\$	-	\$	-	\$	-	\$	-
500.000.0000	CCP_CDS_SP UL AMERICAN INTERN REC 100BPS 2027 DEC 20	\$	7.659	\$	1.81	\$	9,071	\$	1,412
-500.000.0000	CCP_CDS_SP UL AMERICAN INTERN REC 100BPS 2027 DEC 20	\$	(0)	\$	-	\$	-	\$	0
200.000.0000	AFRICAN EXPORT-IMPORT BAN 144A 2.634% 05/17/2026 DD 05/17/21	\$	195.085	\$	95.25	\$	190,500	\$	(4,585)
340.000.0000	BERMUDA GOVERNMENT INTERN 144A 2.375% 08/20/2030 DD 08/20/20	\$	316.010	\$	84.59	\$	287,606	\$	(28,404)
80.000.0000	DALLAS-FORT WORTH TX INTERNATI 4.507% 11/01/2051 DD 04/21/22	\$	80.000	\$	86.67	\$	69,335	\$	(10,665)
500.000.0000	JORDAN GOVERNMENT INTERNA 144A 4.950% 07/07/2025 DD 07/07/20	\$	495.499	\$	98.34	\$	491,705	\$	(3,794)
200.000.0000	INDONESIA GOVERNMENT INTERNATI 3.500% 01/11/2028 DD 12/11/17	\$	200.513	\$	95.46	\$	190,916	\$	(9,597)
260.000.0000	ISRAEL GOVERNMENT INTERNATIONA 3.250% 01/17/2028 DD 01/17/18	\$	262.324	\$	94.50	\$	245,692	\$	(16,631)
500.000.0000	MET GOVT NASHVILLE & DAVIDSON 5.707% 07/01/2034 DD 06/10/10	\$	557.282	\$	101.21	\$	506,060	\$	(51,222)
200.000.0000	MICHIGAN ST UNIV REVENUES 4.165% 08/15/2122 DD 03/09/22	\$	200.000	\$	73.66	\$	147,324	\$	(52,676)
632.000.0000	MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	\$	680.404	\$	106.70	\$	674,331	\$	(6,072)
1.130.000.0000	NEW YORK ST DORM AUTH ST PERSO 5.500% 03/15/2030 DD 06/03/10	\$	1,190.770	\$	100.05	\$	1,130,554	\$	(60,216)
340.000.0000	MEXICO GOVERNMENT INTERNATIONA 3.500% 02/12/2034 DD 01/12/22	\$	338.600	\$	79.55	\$	270,477	\$	(68,123)
120.000.0000	UNIV OF CALIFORNIA CA RGTS MED 4.132% 05/15/2032 DD 05/11/22	\$	120.000	\$	94.88	\$	113,851	\$	(6,149)
170.000.0000	UNIV OF CALIFORNIA CA RGTS MED 4.563% 05/15/2053 DD 05/11/22	\$	170.000	\$	86.14	\$	146,433	\$	(23,567)
50.000.0000	UNIV OF MICHIGAN MI 4.454% 04/01/2122 DD 03/16/22	\$	50.000	\$	78.47	\$	39,233	\$	(10,767)
80.000.0000	UNIV OF MINNESOTA MN 4.048% 04/01/2052 DD 04/19/22	\$	80.000	\$	81.15	\$	64,922	\$	(15,078)
1.000.000.0000	CCP_CDS_SP UL GE CME 1.000% 00BPS 2026 JUN 20	\$	13.138	\$	1.30	\$	12,989	\$	(149)
400.000.0000	CCP_CDS_SP UL AT&T INC. CME 1.000% 00BPS 2026 JUN 20	\$	3.478	\$	0.93	\$	3,732	\$	254
100.000.0000	CCP_CDS_SP UL GENERAL ELECTRI 1.000% 00BPS 2026 DEC 20	\$	1.522	\$	1.69	\$	1,689	\$	167
13.100.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C PAY 3.25% 2028 JUN 21	\$	470.341	\$	2.62	\$	343,683	\$	(126,658)
-13.100.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C PAY 3.25% 2028 JUN 21	\$	(0)	\$	-	\$	-	\$	0
500.000.0000	CCP_CDS_SP UL BANK OF AMERICA REC 100BPS 2028 JUN 20	\$	1.918	\$	1.88	\$	9,401	\$	7,483
-500.000.0000	CCP_CDS_SP UL BANK OF AMERICA REC 100BPS 2028 JUN 20	\$	(3,679)	\$	-	\$	-	\$	3,679
100.000.0000	CCP_CDS_SP UL METLIFE INC. C REC 100BPS 2028 JUN 20	\$	489	\$	1.76	\$	1,761	\$	1,272
-100.000.0000	CCP_CDS_SP UL METLIFE INC. C REC 100BPS 2028 JUN 20	\$	(0)	\$	-	\$	-	\$	0
100.000.0000	CCP_CDS_SP UL AT&T INC. CME 1.000% 00BPS 2028 JUN 20	\$	445	\$	1.67	\$	1,667	\$	1,222
-100.000.0000	CCP_CDS_SP UL AT&T INC. CME REC 100BPS 2028 JUN 20	\$	(265)	\$	-	\$	-	\$	265
340.000.0000	KOREA HOUSING FINANCE COR 144A 4.625% 02/24/2033 DD 02/24/23	\$	338.112	\$	96.59	\$	328,392	\$	(9,719)
50.000.0000	MIAMI-DADE CNTY FL SEAPORT REV 6.224% 11/01/2055 DD 12/15/23	\$	50.000	\$	103.64	\$	51,820	\$	1,820
330.000.0000	NIGERIA GOVERNMENT INTERN 144A 7.143% 02/23/2030 DD 02/23/18	\$	291.808	\$	90.40	\$	298,304	\$	6,495
300.000.0000	SAUDI GOVERNMENT INTERNAT 144A 5.000% 01/18/2053 DD 01/18/23	\$	279.510	\$	84.57	\$	253,719	\$	(25,791)
268.802.6357	TEXAS NATURAL GAS SECURITIZTN 5.102% 04/01/2035 DD 09/01/23	\$	268.803	\$	100.21	\$	269,367	\$	564
100.000.0000	TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23	\$	100.000	\$	98.48	\$	98,479	\$	(1,521)
1.800.000.0000	MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	\$	1,730.664	\$	88.98	\$	1,601,676	\$	(128,988)
400.000.0000	FRENCH REPUBLIC GOVERNMENT 144A 3.000% 06/25/2049	\$	387.622	\$	93.52	\$	374,065	\$	(13,556)
200.000.0000	TURKIYE GOVERNMENT INTERNATION 5.875% 05/21/2030	\$	215.313	\$	108.51	\$	217,011	\$	1,698
1.400.000.0000	CCP_CDS_SP UL GLENCORE INTERN REC 500BPS 2030 DEC 20	\$	281.611	\$	21.32	\$	298,500	\$	16,889
-1.400.000.0000	CCP_CDS_SP UL GLENCORE INTERN REC 500BPS 2030 DEC 20	\$	(0)	\$	-	\$	-	\$	0
1.900.000.0000	CCP_IRS_P EUR-EURIBOR-REUTERS REC 2.5% 2030 MAR 19	\$	24.136	\$	1.36	\$	25,844	\$	1,708
-1.900.000.0000	CCP_IRS_P EUR-EURIBOR-REUTERS REC 2.5% 2030 MAR 19	\$	(0)	\$	-	\$	-	\$	0
1.900.000.0000	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 2.5% 2035 MAR 19	\$	0	\$	(1.30)	\$	(24,614)	\$	(24,614)
-1.900.000.0000	CCP_IRS_R EUR-EURIBOR-REUTERS PAY 2.5% 2035 MAR 19	\$	(29,933)	\$	-	\$	-	\$	29,933
900.000.0000	CXT_SP UL ITRAXX EUROPE CROSS R 500BPS 2029 DEC 20	\$	176.689	\$	19.68	\$	177,164	\$	475
-900.000.0000	CXT_SP UL ITRAXX EUROPE CROSS R 500BPS 2029 DEC 20	\$	-	\$	-	\$	-	\$	-
1.0000	EURO-BUND FUTURE (EUX) EXP MAR 25	\$	-	\$	138.18	\$	(2,351)	\$	(2,351)
16.219.604.0000	MEXICAN UDIBONOS 4.000% 08/24/2034	\$	904.169	\$	4.26	\$	691,352	\$	(212,817)
1.800.000.0000	PERU GOVERNMENT BOND 6.150% 08/12/2032	\$	445.824	\$	26.38	\$	474,788	\$	28,964
700.000.0000	PERU GOVERNMENT BOND 5.400% 08/12/2034	\$	159.064	\$	24.25	\$	169,720	\$	10,656
200.000.0000	PERU GOVERNMENT BOND 5.350% 08/12/2040	\$	41.898	\$	22.24	\$	44,482	\$	2,584
500.000.0000	PERU GOVERNMENT BOND 144A 7.300% 08/12/2033	\$	131.187	\$	28.00	\$	140,011	\$	8,824
275.000.0000	UNITED KINGDOM GILT REGS 4.375% 07/31/2054	\$	348.975	\$	110.85	\$	304,836	\$	(44,139)
7.900.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C VAR RT 0% 2026 DEC 18	\$	0	\$	0.14	\$	11,004	\$	11,004
12.200.000.0000	CCP_OIS_P USD-SOFR-COMPOUND C REC 4.0% 2026 DEC 18	\$	30.066	\$	0.03	\$	3,276	\$	(26,789)
-7.900.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C PAY 4.0% 2026 DEC 18	\$	(4,471)	\$	-	\$	-	\$	4,471
-12.200.000.0000	CCP_OIS_P USD-SOFR-COMPOUND C REC 4.0% 2026 DEC 18	\$	(0)	\$	-	\$	-	\$	0
1.100.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C PAY 3.5% 2054 JUN 20	\$	47.786	\$	7.62	\$	83,820	\$	36,034
-1.100.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C PAY 3.5% 2054 JUN 20	\$	(0)	\$	-	\$	-	\$	0
8.400.000.0000	CCP_OIS_P USD-SOFR-COMPOUND C REC 4.5% 2027 DEC 15	\$	28.916	\$	0.44	\$	37,064	\$	8,149
-8.400.000.0000	CCP_OIS_P USD-SOFR-COMPOUND C REC 4.5% 2027 DEC 15	\$	(0)	\$	-	\$	-	\$	0
4.100.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C PAY 4.5% 2027 DEC 15	\$	0	\$	(0.92)	\$	(37,762)	\$	(37,762)
-4.100.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C PAY 4.5% 2027 DEC 15	\$	(20,876)	\$	-	\$	-	\$	20,876
400.000.0000	CDS_SP UL ALIBABA GROUP HOLDI R 100BPS 2029 JUN 20	\$	2.065	\$	0.68	\$	2,734	\$	669
-400.000.0000	CDS_SP UL ALIBABA GROUP HOLDI R 100BPS 2029 JUN 20	\$	-	\$	-	\$	-	\$	-
6.000.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C PAY 3.75% 2029 DEC 18	\$	0	\$	1.31	\$	78,716	\$	78,716
-6.000.000.0000	CCP_IRS_R USD-SOFR-COMPOUND C PAY 3.75% 2029 DEC 18	\$	(107,258)	\$	-	\$	-	\$	107,258
400.000.0000	CCP_CDS_SP UL THE BOEING COMP REC 100BPS 2029 DEC 20	\$	0	\$	(0.38)	\$	(1,537)	\$	(1,537)
-400.000.0000	CCP_CDS_SP UL THE BOEING COMP REC 100BPS 2029 DEC 20	\$	(8,115)	\$	-	\$	-	\$	8,115
340.000.0000	AFRICA FINANCE CORP 144A 5.550% 10/08/2029 DD 10/08/24	\$	340.000	\$	98.85	\$	336,073	\$	(3,927)
210.000.0000	BANK GOSPODARSTWA KRAJOWE 144A 5.750% 07/09/2034 DD 07/09/24	\$	207.898	\$	99.34	\$	208,622	\$	724
560.000.0000	BANK GOSPODARSTWA KRAJOWE 144A 6.250% 07/09/2054 DD 07/09/24	\$	55						

140,000.0000	NEW YORK NY 5.094% 10/01/2049 DD 10/16/24	\$	140,000	\$	94.81	\$	132,737	\$	(7,263)	
70,000.0000	NEW YORK NY 5.114% 10/01/2054 DD 10/16/24	\$	70,000	\$	94.62	\$	66,235	\$	(3,765)	
250,000.0000	PARAGUAY GOVERNMENT INTER 144A 6.000% 02/09/2036 DD 02/09/24	\$	250,000	\$	99.10	\$	247,750	\$	(2,250)	
500,000.0000	REPUBLIC OF POLAND GOVERNMENT 5.500% 03/18/2054 DD 03/18/24	\$	494,358	\$	92.17	\$	460,860	\$	(33,498)	
1,460,000.0000	SAUDI GOVERNMENT INTERNAT 144A 5.750% 01/16/2054 DD 01/16/24	\$	1,427,980	\$	93.36	\$	1,363,085	\$	(64,894)	
350,000.0000	REPUBLIC OF SOUTH AFRICA 144A 7.950% 11/19/2054 DD 11/19/24	\$	350,000	\$	95.96	\$	335,864	\$	(14,137)	
250,000.0000	MEXICO GOVERNMENT INTERNATIONA 4.400% 02/12/2052 DD 01/12/22	\$	194,642	\$	67.54	\$	168,838	\$	(25,804)	
1,990,000.0000	MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	\$	1,976,777	\$	89.55	\$	1,782,025	\$	(194,752)	
472,000.0000	UNIV OF CALIFORNIA REVENUES 4.767% 05/15/2115 DD 04/08/15	\$	456,514	\$	81.55	\$	384,897	\$	(71,617)	
-50,000.0000	US 10YR ULTRA FUTURE (CBT) EXP MAR 25	\$	-	\$	111.31	\$	24,160	\$	24,160	
263,000.0000	US TREAS BD FUTURE (CBT) EXP MAR 25	\$	-	\$	113.84	\$	(824,498)	\$	(824,498)	
82,000.0000	US 10YR TREAS NTS FUTURE (CBT) EXP MAR 25	\$	-	\$	108.75	\$	(123,969)	\$	(123,969)	
244,000.0000	US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25	\$	-	\$	106.30	\$	(159,669)	\$	(159,669)	
167,000.0000	US 2YR TREAS NTS FUT (CBT) EXP MAR 25	\$	-	\$	102.80	\$	(28,012)	\$	(28,012)	
86,000.0000	US ULTRA BOND (CBT) EXP MAR 25	\$	-	\$	118.91	\$	(407,647)	\$	(407,647)	
	TOTAL OTHER INVESTMENTS	\$	35,623,416	\$		\$	30,805,562	\$	(4,817,854)	
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REGISTERED INVESTMENT COMPANIES										
10,922,450.1740	PAPS LONG DURATION CREDIT BOND PORTFOLIO	\$	121,974,235	\$	921.00	\$	100,595,766	\$	(21,378,469)	
36,609,8650	PIMCO FDS SHORT TERM FLTG NAV PORT II	\$	366,721	\$	1,001.70	\$	366,721	\$	(0)	
	TOTAL REGISTERED INVESTMENT COMPANIES	\$	122,340,956	\$		\$	100,962,487	\$	(21,378,469)	
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	960,879,252.49	\$	1,147,479,009	\$		\$	1,160,588,869	\$	13,109,860	
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	0.0000 Check		0.0000				0.0000		0.00	



5500 Acquisitions & Dispositions of Assets within Plan Year

EIN:59-0739250 PN: 003

Report ID: M2574E

Status: FINAL

COMBINED MANAGERS - RYPG1000000

01/01/2024 - 12/31/2024

RYDER SYSTEM INC

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
013822AH4	ALCOA NEDERLAND HOLDING B 144A 7.125% 03/15/2031 DD 03/21/24	230,000.000	(230,000.00)	233,335.00
01626PAU0	ALIMENTATION COUCHE-TARD 144A 5.267% 02/12/2034 DD 02/12/24	200,000.000	(200,000.00)	198,480.00
025537AZ4	AMERICAN ELECTRIC POWER CO INC VAR RT 12/15/2054 DD 06/20/24	300,000.000	(300,000.00)	312,513.00
032654BB0	ANALOG DEVICES INC 5.050% 04/01/2034 DD 04/03/24	140,000.000	(139,778.94)	145,412.40
03831WAE8	APPLOVIN CORP 5.950% 12/01/2054 DD 12/05/24	210,000.000	(208,954.78)	216,081.60
045487AD7	ASSOCIATED BANC-CORP VAR RT 08/29/2030 DD 08/29/24	60,000.000	(60,000.00)	60,524.40
05523RAM9	BAE SYSTEMS PLC 144A 5.500% 03/26/2054 DD 03/26/24	550,000.000	(540,893.54)	547,782.50
05974EAA8	FIEMEX ENERGIA - BANCO AC 144A 7.250% 01/31/2041 DD 09/18/24	200,000.000	(200,000.00)	202,800.00
06051GMB2	BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	680,000.000	(680,000.00)	664,823.90
06406YAB8	BANK OF NEW YORK MELLON CORP/T VAR RT 07/21/2039 DD 07/22/24	270,000.000	(270,000.00)	271,570.70
09031WAE3	BIMBO BAKERIES USA INC 144A 5.375% 01/09/2036 DD 01/09/24	200,000.000	(197,808.29)	199,592.55
09581JAM8	BLUE OWL FINANCE LLC 144A 6.250% 04/18/2034 DD 04/18/24	210,000.000	(207,030.60)	207,690.00
09659W2X1	BNP PARIBAS SA 144A VAR RT 02/20/2035 DD 02/20/24	200,000.000	(200,000.00)	201,406.00
097023DJ1	BOEING CO/THE 144A 6.298% 05/01/2029 DD 05/01/24	600,000.000	(600,000.00)	609,660.00
097023DL6	BOEING CO/THE 144A 6.528% 05/01/2034 DD 05/01/24	325,000.000	(325,000.00)	334,509.40
097023DM4	BOEING CO/THE 144A 6.858% 05/01/2054 DD 05/01/24	825,000.000	(825,264.38)	860,121.71
097023DN2	BOEING CO/THE 144A 7.008% 05/01/2064 DD 05/01/24	375,000.000	(382,170.63)	391,431.45
127387AP3	CADENCE DESIGN SYSTEMS INC 4.700% 09/10/2034 DD 09/10/24	170,000.000	(169,681.51)	166,161.40
12769GAC4	CAESARS ENTERTAINMENT INC 144A 6.500% 02/15/2032 DD 02/06/24	300,000.000	(300,000.00)	296,250.00
134429BM0	CAMPBELL SOUP CO 5.200% 03/19/2027 DD 03/21/24	60,000.000	(59,957.55)	60,134.40
134429BN8	CAMPBELL SOUP CO 5.200% 03/21/2029 DD 03/21/24	140,000.000	(139,976.23)	140,394.40
14040HDE2	CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2030 DD 02/01/24	150,000.000	(150,000.00)	150,472.80
14040HDF9	CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2035 DD 02/01/24	180,000.000	(180,000.00)	181,935.60
15234VAA5	CENTRAIS ELETRICAS BRASIL 144A 6.500% 01/11/2035 DD 09/11/24	300,000.000	(294,561.45)	297,750.00
172967PG0	CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	645,000.000	(644,754.21)	639,749.70
172967PJ4	CITIGROUP INC VAR RT 12/31/2049 DD 03/06/24	270,000.000	(270,000.00)	272,617.50
174610BF1	CITIZENS FINANCIAL GROUP INC VAR RT 01/23/2030 DD 01/23/24	750,000.000	(750,000.00)	748,394.70
174610BG9	CITIZENS FINANCIAL GROUP INC VAR RT 04/25/2035 DD 04/25/24	430,000.000	(430,000.00)	462,856.00
20030NEK3	COMCAST CORP 5.650% 06/01/2054 DD 05/22/24	360,000.000	(358,410.94)	385,976.30
210385AF7	CONSTELLATION ENERGY GENERATIO 5.750% 03/15/2054 DD 03/15/24	100,000.000	(99,903.31)	101,319.00
21987BBK3	CORP NACIONAL DEL COBRE D 144A 6.440% 01/26/2036 DD 01/26/24	365,000.000	(367,210.83)	381,762.00
268317BB9	ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24	535,000.000	(491,011.17)	538,928.02
29287TAB5	ENGIE ENERGIA CHILE SA 144A 6.375% 04/17/2034 DD 04/17/24	200,000.000	(197,912.38)	202,000.00
29450YAB5	EQUIPMENTSHARE.COM INC 144A 8.625% 05/15/2032 DD 04/16/24	400,000.000	(407,345.89)	416,500.00
30161NBL4	EXELON CORP 5.600% 03/15/2053 DD 02/21/23	500,000.000	(488,525.41)	493,685.00
316773DL1	FIFTH THIRD BANCORP VAR RT 01/29/2032 DD 01/29/24	150,000.000	(150,000.00)	148,764.00
38239EAC6	GOODMAN US FINANCE SIX LL 144A 5.125% 10/07/2034 DD 10/07/24	150,000.000	(149,328.00)	150,213.00
404280DA4	HSBC HOLDINGS PLC VAR RT 03/10/2026 DD 03/10/22	200,000.000	(195,960.32)	196,672.00
404280EJ4	HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 09/11/24	1,040,000.000	(1,040,000.00)	1,061,977.50



## 5500 Acquisitions &amp; Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

COMBINED MANAGERS - RYPG1000000

01/01/2024 - 12/31/2024

RYDER SYSTEM INC

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
445545AU0	HUNGARY GOVERNMENT INTERN 144A 5.500% 03/26/2036 DD 01/10/24	450,000.000	(440,668.82)	431,387.00
446150BF0	HUNTINGTON BANCSHARES INC/OH VAR RT 11/18/2039 DD 11/18/24	220,000.000	(220,000.00)	222,433.00
45262BAH6	IMPERIAL BRANDS FINANCE P 144A 5.875% 07/01/2034 DD 07/01/24	200,000.000	(199,011.85)	205,086.00
458140CM0	INTEL CORP 5.600% 02/21/2054 DD 02/21/24	200,000.000	(196,928.10)	191,543.55
46647PEC6	JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24	345,000.000	(345,000.00)	345,735.00
49326EEP4	KEYCORP VAR RT 03/06/2035 DD 02/28/24	580,000.000	(579,988.48)	585,173.60
50012LAC8	KODIAK GAS SERVICES LLC 144A 7.250% 02/15/2029 DD 02/02/24	200,000.000	(200,000.00)	203,500.00
55339C109	MNEQ HLDGS INC	353.000	(2,647.50)	1,853.25
55608PBT0	MACQUARIE BANK LTD 144A 5.272% 07/02/2027 DD 07/02/24	350,000.000	(350,000.00)	361,511.50
575634AV2	MASSACHUSETTS ELECTRIC CO 144A 5.867% 02/26/2054 DD 02/26/24	100,000.000	(100,000.00)	106,295.00
639057AQ1	NATWEST GROUP PLC VAR RT 12/31/2049 DD 05/10/24	400,000.000	(400,000.00)	435,000.00
64110LBA3	NETFLIX INC 5.400% 08/15/2054 DD 08/01/24	350,000.000	(349,873.14)	371,127.20
65290DAB9	NEXA RESOURCES SA 144A 6.750% 04/09/2034 DD 04/09/24	205,000.000	(204,985.66)	205,222.50
65364UAU0	NIAGARA MOHAWK POWER CORP 144A 5.664% 01/17/2054 DD 01/17/24	155,000.000	(155,000.00)	155,587.32
65535HBV0	NOMURA HOLDINGS INC 5.783% 07/03/2034 DD 07/03/24	285,000.000	(285,000.00)	286,331.25
693475BW4	PNC FINANCIAL SERVICES GROUP I VAR RT 01/22/2035 DD 01/22/24	680,000.000	(680,000.00)	682,149.33
698299BY9	PANAMA GOVERNMENT INTERNATIONA 8.000% 03/01/2038 DD 02/29/24	205,000.000	(204,997.96)	218,530.00
698299BZ6	PANAMA GOVERNMENT INTERNATIONA 7.875% 03/01/2057 DD 02/29/24	215,000.000	(205,903.35)	212,742.50
715638EC2	PERUVIAN GOVERNMENT INTERNATIO 5.875% 08/08/2054 DD 08/08/24	385,000.000	(381,569.80)	386,462.25
75102WAK4	RAKUTEN GROUP INC 144A 9.750% 04/15/2029 DD 04/10/24	460,000.000	(456,561.64)	473,747.50
75102XAB2	RAIZEN FUELS FINANCE SA 144A 6.450% 03/05/2034 DD 03/05/24	205,000.000	(204,450.06)	209,612.50
75102XAC0	RAIZEN FUELS FINANCE SA 144A 6.950% 03/05/2054 DD 03/05/24	405,000.000	(408,121.39)	403,666.55
760942BG6	ORIENTAL REPUBLIC OF URUGUAY 5.250% 09/10/2060 DD 09/10/24	425,000.000	(422,105.31)	426,728.50
771196CL4	ROCHE HOLDINGS INC 144A 4.985% 03/08/2034 DD 03/08/24	320,000.000	(320,000.00)	313,008.00
78500B205	SVB FINANCIAL TRUST PFD 11.000%	403.000	(229,710.00)	225,680.00
83007CAE2	6297782 LLC 144A 5.584% 10/01/2034 DD 08/28/24	160,000.000	(160,000.00)	160,440.00
83007CAG7	6297782 LLC 144A 6.176% 10/01/2054 DD 08/28/24	180,000.000	(179,982.00)	180,512.40
833636AP8	SOCIEDAD QUIMICA Y MINERA 144A 5.500% 09/10/2034 DD 09/10/24	285,000.000	(283,151.88)	283,703.50
83368RBY7	SOCIETE GENERALE SA 144A VAR RT 01/19/2055 DD 01/19/24	660,000.000	(660,000.00)	637,640.60
83444MAA9	SOLVENTUM CORP 144A 5.450% 02/25/2027 DD 02/27/24	300,000.000	(299,961.10)	300,678.00
853254DC1	STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24	215,000.000	(215,000.00)	215,074.35
85858EAD5	STENA INTERNATIONAL SA 144A 7.250% 01/15/2031 DD 01/24/24	210,000.000	(210,000.00)	211,050.00
86564CAE0	SUMITOMO LIFE INSURANCE C 144A VAR RT 12/31/2049 DD 01/18/24	480,000.000	(480,000.00)	480,950.00
87088QAA2	SWISS RE SUBORDINATED FIN 144A VAR RT 04/05/2035 DD 04/05/24	200,000.000	(200,000.00)	195,204.00
87264ADF9	T-MOBILE USA INC 5.150% 04/15/2034 DD 01/12/24	410,000.000	(408,117.71)	415,233.60
89788MAR3	TRUIST FINANCIAL CORP VAR RT 01/24/2030 DD 01/24/24	260,000.000	(260,000.00)	258,383.80
89788MAS1	TRUIST FINANCIAL CORP VAR RT 01/24/2035 DD 01/24/24	595,000.000	(595,000.00)	594,076.60
902613BH0	UBS GROUP AG 144A VAR RT 02/08/2035 DD 01/08/24	265,000.000	(264,979.07)	261,912.75
902613BK3	UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/12/24	490,000.000	(490,000.00)	500,775.00



5500 Acquisitions & Dispositions of Assets within Plan Year

Report ID: M2574E

Status: FINAL

RYDER SYSTEM INC

COMBINED MANAGERS - RYPG1000000

01/01/2024 - 12/31/2024

Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions
90279XAA0	UKG INC 144A 6.875% 02/01/2031 DD 02/09/24	200,000.000	(200,000.00)	201,750.00
91159HJR2	US BANCORP VAR RT 01/23/2035 DD 01/23/24	630,000.000	(630,000.00)	633,987.90
92840VAS1	VISTRA OPERATIONS CO LLC 144A 6.000% 04/15/2034 DD 04/12/24	210,000.000	(209,747.68)	217,446.60
928668CH3	VOLKSWAGEN GROUP OF AMERI 144A 5.600% 03/22/2034 DD 03/22/24	200,000.000	(198,857.40)	200,478.00
980236AS2	WOODSIDE FINANCE LTD 5.700% 09/12/2054 DD 09/12/24	400,000.000	(398,587.06)	395,552.00
98164HAD0	WORLD OMNI AUTO RECEIVABL B A3 5.270% 09/17/2029 DD 05/22/24	400,000.000	(409,891.27)	404,000.00
99F106F4A	US 10YR ULTRA FUTURE (CBT) EXP JUN 24	20.000	0.00	(135,477.20)
99F106I4A	US 10YR ULTRA FUTURE (CBT) EXP SEP 24	16.000	0.00	91,340.26
99F106L4A	US 10YR ULTRA FUTURE (CBT) EXP DEC 24	14.000	0.00	370,283.59
99F133F4A	US LONG BOND FUTURE (CBT) EXP JUN 24	278.000	0.00	(268,525.20)
99F133I4A	US TREAS BD FUTURE (CBT) EXP SEP 24	278.000	0.00	1,998,088.77
99F133L4A	US TREAS BD FUTURE (CBT) EXP DEC 24	286.000	0.00	(2,161,663.39)
99F139F4A	US 10YR NOTE FUTURE (CBT) EXP JUN 24	103.000	0.00	(133,214.24)
99F139I4A	US 10YR NOTE FUTURE (CBT) EXP SEP 24	92.000	0.00	267,666.08
99F139L4A	US 10YR TREAS NTS FUTURE (CBT) EXP DEC 24	101.000	0.00	(402,272.39)
99F183F4A	US 5YR NOTE FUTURE (CBT) EXP JUN 24	325.000	0.00	(316,686.30)
99F183I4A	US 5YR NOTE FUTURE (CBT) EXP SEP 24	316.000	0.00	837,232.27
99F183L4A	US 5YR TREAS NTS FUTURE (CBT) EXP DEC 24	281.000	0.00	(719,948.46)
99F217F4A	US 2YR NOTE FUTURE (CBT) EXP JUN 24	74.000	0.00	(66,597.36)
99F217I4A	US 2YR NOTE FUTURE (CBT) EXP SEP 24	148.000	0.00	286,764.63
99F217L4A	US 2YR TREAS NTS FUT (CBT) EXP DEC 24	191.000	0.00	(331,128.46)
99F700F4A	US ULTRA BOND (CBT) EXP JUN 24	221.000	0.00	(400,849.94)
99F700I4A	US ULTRA BOND FUTURE (CBT) EXP SEP 24	164.000	0.00	1,120,629.63
99F700L4A	US ULTRA BOND FUTURE (CBT) EXP DEC 24	128.000	0.00	(847,193.30)
EDF306F4S	EURO-BUND FUTURE (EUX) EXP JUN 24	4.000	0.00	3,728.41
EDF306I4S	EURO-BUND FUTURE (EUX) EXP SEP 24	4.000	0.00	(12,275.81)
EDF306L4S	EURO-BUND FUTURE (EUX) EXP DEC 24	1.000	0.00	7,106.55
EEBMTTN14	BANCO BILBAO VIZCAYA ARGE REGS VAR RT 01/13/2031	500,000.000	(555,913.55)	557,848.06
EXF211F4X	LONG GILT FUTURE (ICF) EXP JUN 24	5.000	0.00	13,813.11
NA9QR1LC7	CCP_CDS. SP UL THE BOEING COMP REC 100BPS 2028 DEC 20	400,000.000	(2,080.80)	3,403.88
NA9QR1LD5	CCP_CDS._SP UL THE BOEING COMP REC 100BPS 2028 DEC 20	400,000.000	0.01	(0.01)
NA9QSBP48	CCP_CDS. SP UL THE BOEING COMP REC 100BPS 2029 JUN 20	400,000.000	(2,313.45)	0.04
NA9QSBP55	CCP_CDS._SP UL THE BOEING COMP REC 100BPS 2029 JUN 20	400,000.000	0.01	(5,877.01)
NA9UV0E90	T-MOBILE USA INC 3.700% 05/08/2032	280,000.000	(299,122.33)	304,244.58
XX9QSDGF8	CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.75% 2034 SEP 18	1,900,000.000	(0.02)	0.02
XX9QSDGH4	CCP_IRS._R EUR-EURIBOR-REUTERS PAY 2.75% 2034 SEP 18	1,900,000.000	39,268.69	(69,082.11)



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

EIN: 59-0739250 PN:003

Status: FINAL

COMBINED MANAGERS - RYPG10000000

01/01/2024 - 12/31/2024

RYDER SYSTEM INC

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
<b>5% VALUE :</b>		<b>62,060,862.47</b>					
96	72201P613	PIMCO FDS SHORT TERM FLTG NAV PORT II	4,236,289.030	42,432,308.27	0.00	0.00	0.00
58	72201P613	PIMCO FDS SHORT TERM FLTG NAV PORT II	4,243,001.640	0.00	42,500,000.00	42,499,404.97	595.03
1	912810SD1	U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	500,000.000	366,541.29	0.00	0.00	0.00
24	912810SD1	U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	42,800,000.000	0.00	33,190,931.02	33,271,575.00	(80,643.98)
23	912810SD1	U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	44,400,000.000	34,512,798.88	0.00	0.00	0.00
1	912810TM0	U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22	3,095,000.000	2,797,343.54	0.00	0.00	0.00
34	912810TM0	U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22	90,365,000.000	0.00	85,342,933.65	85,355,409.06	(12,475.41)
33	912810TM0	U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22	87,270,000.000	82,577,219.93	0.00	0.00	0.00
1	912810TU2	U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	1,720,000.000	1,619,582.03	0.00	0.00	0.00
40	912810TU2	U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	51,606,000.000	0.00	51,024,087.72	51,165,434.08	(141,346.36)
28	912810TU2	U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	42,280,000.000	42,010,672.64	0.00	0.00	0.00
1	912810TW8	U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	100,000.000	98,881.07	0.00	0.00	0.00
61	912810TW8	U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	74,130,000.000	0.00	76,722,946.64	77,203,879.75	(480,933.11)
57	912810TW8	U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	71,050,000.000	73,915,714.00	0.00	0.00	0.00
1	912810TZ1	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	2,200,000.000	2,110,006.76	0.00	0.00	0.00
96	912810TZ1	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	99,205,000.000	98,926,536.51	0.00	0.00	0.00
74	912810TZ1	U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	99,205,000.000	0.00	99,197,060.71	98,927,540.65	269,520.06
1	912810UA4	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	1,500,000.000	1,474,184.96	0.00	0.00	0.00
103	912810UA4	U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	46,151,000.000	0.00	48,403,732.46	48,657,343.03	(253,610.57)
192	912810UA4	U S TREASURY BOND	46,151,000.000	48,660,957.98	0.00	0.00	0.00



Series of Transactions in Excess of Five Percent of Plan Assets

Report ID: T6500

Status: FINAL

COMBINED MANAGERS - RYPG10000000

01/01/2024 - 12/31/2024

RYDER SYSTEM INC

Tran Count	Security ID	Security Description	Shares	Cost of Acquisitions	Proceeds of Dispositions	Cost of Assets Disposed	Gain/Loss
<b>5% VALUE :</b>		<b>62,060,862.47</b>					
		4.625% 05/15/2054 DD 05/15/24					
1	912810UD8	U S TREASURY BOND	4,800,000.000	4,361,410.08	0.00	0.00	0.00
		4.125% 08/15/2044 DD 08/15/24					
62	912810UD8	U S TREASURY BOND	117,855,000.000	0.00	111,445,575.65	111,916,072.46	(470,496.81)
		4.125% 08/15/2044 DD 08/15/24					
108	912810UD8	U S TREASURY BOND	128,675,000.000	122,589,812.09	0.00	0.00	0.00
		4.125% 08/15/2044 DD 08/15/24					
1	91282CLF6	U S TREASURY NOTE	1,200,000.000	1,132,313.29	0.00	0.00	0.00
		3.875% 08/15/2034 DD 08/15/24					
70	91282CLF6	U S TREASURY NOTE	32,031,000.000	0.00	31,183,906.00	31,404,185.52	(220,279.52)
		3.875% 08/15/2034 DD 08/15/24					
107	91282CLF6	U S TREASURY NOTE	32,842,000.000	32,194,455.67	0.00	0.00	0.00
		3.875% 08/15/2034 DD 08/15/24					
794	999J00317	COLLECTIVE US GOV'T STIF 10 BPS	462,751,685.250	462,751,685.25	0.00	0.00	0.00
659	999J00317	COLLECTIVE US GOV'T STIF 10 BPS	476,396,170.650	0.00	476,396,170.65	476,396,170.65	0.00
2	99VVC6DA8	RUSSELL 3000× INDEX NL FUND (CMV11)	841,263.900	58,394,333.09	0.00	0.00	0.00
1	99VVC6DA8	RUSSELL 3000× INDEX NL FUND (CMV11)	87,025.120	0.00	6,000,000.00	3,768,020.73	2,231,979.27