

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) <u>M</u>
B	This return/report is: ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan MEDSTAR HEALTH, INC. AND AFFILIATES MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 099
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) MEDSTAR HEALTH, INC. 10980 GRANTCHESTER WAY COLUMBIA, MD 21044
2b	Employer Identification Number (EIN) 52-2087445
2c	Plan Sponsor's telephone number 410-772-6500
2d	Business code (see instructions)

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

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

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

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number 																						
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name MEDSTAR HEALTH, INC. c Plan Name MEDSTAR HEALTH INC. AND AFFILIATES RETIREMENT MASTER TRUST	4b EIN 52-2087445 4d PN 099																						
5 Total number of participants at the beginning of the plan year	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">5</td> <td style="width: 90%;"></td> </tr> </table>	5																					
5																							
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td colspan="2" style="background-color: #cccccc; height: 20px;"></td> </tr> <tr> <td style="width: 10%; text-align: center;">6a(1)</td> <td style="width: 90%;"></td> </tr> <tr> <td style="text-align: center;">6a(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6b</td> <td></td> </tr> <tr> <td style="text-align: center;">6c</td> <td></td> </tr> <tr> <td style="text-align: center;">6d</td> <td></td> </tr> <tr> <td style="text-align: center;">6e</td> <td></td> </tr> <tr> <td style="text-align: center;">6f</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(1)</td> <td></td> </tr> <tr> <td style="text-align: center;">6g(2)</td> <td></td> </tr> <tr> <td style="text-align: center;">6h</td> <td></td> </tr> </table>			6a(1)		6a(2)		6b		6c		6d		6e		6f		6g(1)		6g(2)		6h	
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6h																							
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 10%; text-align: center;">7</td> <td style="width: 90%;"></td> </tr> </table>	7																					
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8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan MEDSTAR HEALTH, INC. AND AFFILIATES MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	099
C Plan sponsor's name as shown on line 2a of Form 5500 MEDSTAR HEALTH, INC.	D Employer Identification Number (EIN) 52-2087445	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

- a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions)..... ☐ Yes ☒ No
- b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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

MARATHON-LONDON

44-6201673

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	557728	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SCHRODER INVESTMENT MGMT N.A.

13-4064414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	251524	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HOTCHKIS AND WILEY CAPITAL MGMT

95-4871957

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	210770	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

AXIOM INTERNATIONAL INVESTORS LLC

13-4021938

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	207331	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WELLINGTON TRUST COMPANY

04-2755549

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	185023	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LOOMIS SAYLES

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	180710	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BURGUNDY ASSET MANAGEMENT

98-0407588

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	167408	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CAMBRIDGE ASSOCIATES LLC

04-3515240

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	165750	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DSM CAPITAL PARTNERS, LLC

31-1770164

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	146267	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	139883	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 50	NONE	128068	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INCOME RESEARCH & MGMT, INC.

04-2955404

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	106702	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

ROBERT W. BAIRD AND COMPANY

39-6037917

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	99642	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

COLUMBIA MGMT INVESTMENT ADVISOR

13-3180631

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	95034	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PGIM, INC

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	41178	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

BLOOMBERG FINANCE L.P.

06-1818168

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 50	NONE	15900	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan MEDSTAR HEALTH, INC. AND AFFILIATES MASTER RETIREMENT TRUST		B Three-digit plan number (PN) ▶ 099
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 MEDSTAR HEALTH, INC.		D Employer Identification Number (EIN) 52-2087445
Part I	Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs) (Complete as many entries as needed to report all interests in DFEs)	
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COL S&P 500 INDEX FUND - NL		
b Name of sponsor of entity listed in (a): NOTHERN TRUST INVESTMENTS, INC.		
c EIN-PN 45-6138589-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 196035586
a Name of MTIA, CCT, PSA, or 103-12 IE: MARATHON-LONDON INT INV TRUST I		
b Name of sponsor of entity listed in (a): MARATHON ASSET MANAGEMENT LIMITED		
c EIN-PN 04-3237387-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 48360646
a Name of MTIA, CCT, PSA, or 103-12 IE: ARROWSTREET INT EQUITY EAFE CIT		
b Name of sponsor of entity listed in (a): GLOBAL TRUST COMPANY		
c EIN-PN 30-6507806-003	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 46585847
a Name of MTIA, CCT, PSA, or 103-12 IE: EMERGING MARKETS INVESTABLE FUND		
b Name of sponsor of entity listed in (a): BNY MELLON TRUST OF DELAWARE		
c EIN-PN 46-7032445-007	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 24892628
a Name of MTIA, CCT, PSA, or 103-12 IE: SCHRODER EMERGING MARKETS FUND		
b Name of sponsor of entity listed in (a): SCHRODER INVESTMENT MANAGEMENT NORTH AMERICA INC.		
c EIN-PN 13-6877903-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 24365205
a Name of MTIA, CCT, PSA, or 103-12 IE: NT COL GOVT SHORT TERM INV FUND		
b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENT, INC.		
c EIN-PN 45-6138589-068	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 18197654
a Name of MTIA, CCT, PSA, or 103-12 IE: AXIOM INTERNATIONAL EQUITY II FUND		
b Name of sponsor of entity listed in (a): AXIOM INTERNATIONAL		
c EIN-PN 45-0573756-000	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 17104513
For Paperwork Reduction Act Notice, see the Instructions for Form 5500.		
Schedule D (Form 5500) 2024 v. 240311		

a Name of MTIA, CCT, PSA, or 103-12 IE: WTC-CIF DIV INFLATION HEDGES PORT**b** Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA

c EIN-PN 04-2767481-082	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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a Name of MTIA, CCT, PSA, or 103-12 IE: NHIT AGENCY MBS TRUST**b** Name of sponsor of entity listed in (a): LOOMIS SAYLES TRUST COMPANY LLC

c EIN-PN 20-8080381-024	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
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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)
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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)
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a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

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

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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[illegible]

SCHEDULE H (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Financial Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110
		2024
		This Form is Open to Public Inspection
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan MEDSTAR HEALTH, INC. AND AFFILIATES MASTER RETIREMENT TRUST		B Three-digit plan number (PN) ▶ 099
C Plan sponsor's name as shown on line 2a of Form 5500 MEDSTAR HEALTH, INC.		D Employer Identification Number (EIN) 52-2087445

Part I	Asset and Liability Statement		
1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.			
Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a		
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	1989920	3242841
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	3413096	43197597
(2) U.S. Government securities	1c(2)	117600235	256319845
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	97203252	228987571
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	118529845	105660042
(5) Partnership/joint venture interests	1c(5)	276490553	252556308
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	420564236	285184292
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	106456765	73253274
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	55420197	17846565
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)		
(15) Other.....	1c(15)	27069300	4077290

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	1224737399	1270325625
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j		
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	1224737399	1270325625

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	-166	
(B) U.S. Government securities.....	2b(1)(B)	5091821	
(C) Corporate debt instruments.....	2b(1)(C)	6368859	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	367531	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		11828045
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)	1378886	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	393124	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		1772010
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	928971489	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	926770421	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	13283814	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		72511581
(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)		8854227
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		3849024
c Other income	2c		492612
d Total income. Add all income amounts in column (b) and enter total	2d		114792381

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)	181650	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	2389201	
(6) Bank or trust company trustee/custodial fees	2i(6)	128068	
(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)	9324	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		2708243
j Total expenses. Add all expense amounts in column (b) and enter total	2j		2708243

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		112084138
l Transfers of assets:			
(1) To this plan	2l(1)		15000000
(2) From this plan	2l(2)		81495912

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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

Form 5500 Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Annual Return/Report of Employee Benefit Plan This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code). ▶ Complete all entries in accordance with the instructions to the Form 5500.	OMB Nos. 1210-0110 1210-0089 2024 This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024	
A	This return/report is for: ☐ a multiemployer plan ☐ a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.) ☐ a single-employer plan ☒ a DFE (specify) <u>M</u> ☐ the first return/report ☐ the final return/report ☐ an amended return/report ☐ a short plan year return/report (less than 12 months)
C	If the plan is a collectively-bargained plan, check here. ▶ ☐
D	Check box if filing under: ☐ Form 5558 ☐ automatic extension ☐ the DFVC program ☐ special extension (enter description)
E	If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. ▶ ☐

Part II	Basic Plan Information—enter all requested information
1a	Name of plan MEDSTAR HEALTH, INC. AND AFFILIATES MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 099
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) MEDSTAR HEALTH, INC. 10980 GRANTCHESTER WAY COLUMBIA MD 21044
2b	Employer Identification Number (EIN) 52-2087445
2c	Plan Sponsor's telephone number 410-772-6500
2d	Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Nicholas DeBaggis	10/13/2025	NICHOLAS DEBAGGIS
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor	3b Administrator's EIN		
	3c Administrator's telephone number		
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name MEDSTAR HEALTH, INC. c Plan Name MEDSTAR HEALTH INC. AND AFFILIATES RETIREMENT MASTER TRUST	4b EIN 52-2087445		
	4d PN 099		
5 Total number of participants at the beginning of the plan year	5		
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....		6a(1)	
	6a(2)	6b	
	6c	6d	
	6e	6f	
	6g(1)	6g(2)	
	6h		
	7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item).....	7	

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

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number PENALO
Account Name MASTER RETIREMENT TRUST

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	-4,794.400	20 Sep 24		21,900.5330		0.00	53,718,932.34	105,000,000.00	51,281,067.66

NOTE: TRANSACTIONS ARE BASED ON THE 2023-06-30 VALUE (INCLUDING ACCRUALS) OF 1,223,757,499.33

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number PENALO
Account Name MASTER RETIREMENT TRUST

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◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
			Acquisition Price	Disposition Price				
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	Total dispositions	7		125,825,553.75		0.00	65,229,443.85	125,825.553.75
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	967	376,836,490.31			0.00	376,836,490.31	376,836.490.31
	Total dispositions	572		369,635,037.32		0.00	369,635,037.32	369,635.037.32
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	Total acquisitions	38	40,653,221.17			0.00	40,653,221.17	40,653.221.17
	Total dispositions	32		39,019,301.27		0.00	40,653,221.17	39,019.301.27
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	21	39,979,240.41			0.00	39,979,240.41	39,979.240.41
	Total dispositions	19		37,768,282.98		0.00	39,979,240.41	37,768.282.98
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP: 912810RT7	Total acquisitions	3	49,900,934.81			0.00	49,900,934.81	49,900.934.81
	Total dispositions	2		46,753,355.21		0.00	50,173,371.14	46,753.355.21
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG SEDOL: BSJWZQ3	Total acquisitions	11	38,871,794.54			0.00	38,871,794.54	38,871.794.54
	Total dispositions	1		36,330,656.15		0.00	38,871,794.54	36,330.656.15
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	Total acquisitions	20	34,692,392.02			0.00	34,692,392.02	34,692.392.02
	Total dispositions	9		29,747,952.42		0.00	30,848,013.05	29,747.952.42
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	Total acquisitions	15	61,982,928.38			0.00	61,982,928.38	61,982.928.38
	Total dispositions	12		60,249,235.36		0.00	61,197,730.41	60,249.235.36

NOTE: TRANSACTIONS ARE BASED ON THE 2023-06-30 VALUE (INCLUDING ACCRUALS) OF 1,223,757,499.33

5500 Supplemental Schedules

01 JAN 24 - 31 DEC 24

Account number PENALO
Account Name MASTER RETIREMENT TRUST

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2586122	# REORG LABORATORY CORP EXCHANGE 2W12AD4LABORATORY CORP 05/20/2024	Acquisitions	1,100.00	-244,174.61	
		Free Delivery	-1,100.00		
C87927VBA5	#REORG TELECOM EXCHANGE OPTICS 4P1QA1X 07-01-2024	Free Delivery	-112,000.00		
		Free Receipt	112,000.00	104,967.10	
CG6095L109	#REORG/APTIV PLC MERGER APTIV PLC 281QAC412-18-2024	Acquisitions	1,086.00	-86,858.61	
		Dispositions	-6,201.00		488,028.03
SB783TY6	#REORG/APTIV PLC MERGER APTIV PLC 281QAC412-18-2024	Acquisitions	4,600.00	-317,511.92	
		Dispositions	-2,800.00		198,389.88
SBN33VM5	#REORG/ARISTA EXCHANGE ARISTA 2514AD4 12-04-2024	Acquisitions	1,240.00	-365,569.59	
		Dispositions	-3,850.00		1,359,076.69
		Free Delivery	-4,330.00		
S2910970	#REORG/MARATHON MERGER CONOCOPHILLIPS 2197249 11-22-2024	Acquisitions	7,600.00	-170,216.29	
		Dispositions	-33,300.00		953,398.75
C002824100	ABBOTT LAB COM	Acquisitions	1,038.00	-122,000.95	
S2002305	ABBOTT LAB COM	Acquisitions	3,410.00	-386,567.99	
		Dispositions	-760.00		87,553.59
C002824BG4	ABBOTT LABS 4.75% DUE 11-30-2036	Free Delivery	-200,000.00		
SBYVQ5V0	ABBOTT LABS 4.75% DUE 11-30-2036	Dispositions	-200,000.00		205,282.00
		Free Receipt	200,000.00	-200,048.00	
C00287YBX6	ABBVIE INC 3.2% 11-21-2029	Dispositions	-85,000.00		81,437.65
		Free Delivery	-85,000.00		
		Free Receipt	85,000.00	92,642.62	
C00287YAQ2	ABBVIE INC 3.6% 05-14-2025	Dispositions	-9,000.00		8,936.91
		Free Delivery	-9,000.00		
		Free Receipt	9,000.00	9,373.68	
C00287YCA5	ABBVIE INC 4.05% DUE 11-21-2039 REG				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00287YCB3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Free Delivery	-100,000.00		
		Free Receipt	100,000.00	97,143.21	
C9932EH995	ABERDEEN VENTURE PARTNERS IX (OFFSHORE),L.P.	Free Delivery	-100,000.00		
		Free Receipt	100,000.00	120,064.29	
C00439KAA4	ACCELERATED 2021-1H LLC TIMESHARE LN BKDNTS CL A 1.35% 10-20-2040	Acquisitions	83,224.23	-83,224.23	
		Dispositions	-161,546.01		161,546.01
C00440EAS6	ACE INA HLDGS INC FIXED 3.15% DUE 03-15-2025	Dispositions	-70,620.12		63,116.74
		Free Delivery	-70,620.12		
C00440EAS6	ACE INA HLDGS INC FIXED 3.15% DUE 03-15-2025	Free Receipt	70,620.12	70,600.74	
		Dispositions	-10,000.00		9,924.10
SB8PNBH3	ACE INA HLDGS INC 4.15% DUE 03-13-2043	Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,998.30	
C00724F101	ADOBE INC COM	Acquisitions	550,000.00	-499,836.20	
		Dispositions	-145,000.00		125,178.50
S2008154	ADOBE INC COM	Acquisitions	1,031.00	-498,868.84	
		Dispositions	-2,186.00		1,062,969.82
C00687A107	ADR ADIDAS AG SPONSORED ADR	Free Delivery	-2,767.00		
		Free Receipt	2,767.00	819,424.28	
SB3P93Y7	ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR	Dispositions	-2,150.00		1,157,165.10
		Acquisitions	2,185.00	-266,427.12	
CN07059210	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)	Dispositions	-781.00		97,240.39
		Acquisitions	6,700.00	-395,361.44	
C046353108	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM	Dispositions	-2,200.00		140,563.33
		Acquisitions	497.00	-487,831.72	
C046353108	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM	Dispositions	-497.00		364,532.73
		Acquisitions	5,821.00	-437,864.77	
C046353108	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM	Dispositions	-2,619.00		213,949.96
		Acquisitions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTZ571	ADR GSK PLC	Acquisitions	1,000.00	-35,521.08	
		Dispositions	-2,000.00		83,949.06
C670100205	ADR NOVO-NORDISK A S ADR	Acquisitions	5,102.00	-683,456.59	
		Dispositions	-1,868.00		251,384.57
S2416520	ADR UNILEVER PLC SPONSORED ADR NEW	Acquisitions	4,510.00	-222,483.26	
		Dispositions	-11,200.00		714,985.14
SB7YQHN4	ADR WPP PLC ADR DR EACH REPR 5 SHS	Acquisitions	10,400.00	-499,431.33	
		Dispositions	-4,500.00		229,741.11
C007903107	ADVANCED MICRO DEVICES INC COM	Acquisitions	1,473.00	-227,363.25	
		Dispositions	-6,279.00		1,029,422.09
		Free Delivery	-6,091.00		
		Free Receipt	6,091.00	614,677.83	
S2007849	ADVANCED MICRO DEVICES INC COM	Acquisitions	6,400.00	-1,090,272.52	
		Dispositions	-2,300.00		350,142.74
C00108WAK6	AEP TEX INC 3.45% DUE 01-15-2050	Dispositions	-20,000.00		14,396.40
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,906.40	
C00774MAN5	AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.5% DUE 07-15-2025 REG	Dispositions	-150,000.00		151,747.50
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	175,827.00	
C00774MBL8	AERCAP IRELAND CAP 4.625% 09-10-2029	Acquisitions	181,000.00	-179,939.34	
		Dispositions	-181,000.00		181,959.30
C00817YAG3	AETNA INC NEW 6.75% DUE 12-15-2037	Dispositions	-10,000.00		11,330.90
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	12,991.02	
C009066101	AIRBNB INC CL A COM USD0.0001 CL A	Acquisitions	3,273.00	-480,494.10	
		Dispositions	-1,548.00		190,082.24

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYZ5H95	ALABAMA PWR CO 3.75% DUE 03-01-2045	Acquisitions	1,155,000.00	-968,499.00	
		Dispositions	-280,000.00		222,768.00
C010392EZ7	ALABAMA PWR CO 6.125% DUE 05-15-2038	Dispositions	-10,000.00		11,160.70
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	11,482.69	
C013716AU9	ALCAN INC 6.125% DUE 12-15-2033	Free Delivery	-200,000.00		
S2213970	ALCAN INC 6.125% DUE 12-15-2033	Dispositions	-200,000.00		222,924.00
		Free Receipt	200,000.00	-206,125.88	
C015271AY5	ALEXANDRIA REAL ESTATE EQUITIES 2.95% 03-15-2034	Dispositions	-40,000.00		33,727.60
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	39,878.40	
C015271AS8	ALEXANDRIA REAL 4% DUE 02-01-2050	Free Delivery	-75,000.00		
		Free Receipt	75,000.00	84,361.35	
C01973R101	ALLISON TRANSMISSION HOLDING	Acquisitions	371.00	-31,410.69	
		Dispositions	-816.00		73,214.71
C02079K107	ALPHABET INC CAP STK USD0.001 CL C	Acquisitions	4,211.00	-759,912.87	
		Dispositions	-1,306.00		213,331.43
C02079K305	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	4,533.00	-759,870.04	
		Dispositions	-5,915.00		1,006,350.67
		Free Delivery	-7,186.00		
		Free Receipt	7,186.00	1,060,210.69	
SBYVY8G0	ALPHABET INC CAPITAL STOCK USD0.001 CL A	Acquisitions	1,330.00	-202,632.15	
		Dispositions	-15,850.00		2,576,052.24
SBKPSY06	ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG	Acquisitions	1,710,000.00	-1,268,383.70	
		Dispositions	-535,000.00		380,342.20
C023135106	AMAZON COM INC COM	Acquisitions	5,863.00	-1,038,083.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2000019	AMAZON COM INC COM	Dispositions	-5,994.00		1,127,657.57
		Free Delivery	-8,206.00		
		Free Receipt	8,206.00	628,262.56	
C023135CB0	AMAZON COM INC NT 3.1% 05-12-2051	Acquisitions	220.00	-43,987.46	
		Dispositions	-8,460.00		1,575,684.13
C023135AP1	AMAZON COM INC 4.8% DUE 12-05-2034	Acquisitions	125,000.00	-87,837.50	
		Dispositions	-125,000.00		88,537.50
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00	87,837.50	
C023135CJ3	AMAZON.COM INC 3.95% 04-13-2052	Dispositions	-29,000.00		30,374.31
		Free Delivery	-29,000.00		
		Free Receipt	29,000.00	30,308.75	
SBLPP103	AMAZON.COM INC 3.95% 04-13-2052	Acquisitions	800,000.00	-696,344.00	
		Dispositions	-125,000.00		102,856.25
C02361DAQ3	AMEREN ILL CO 4.15% DUE 03-15-2046	Acquisitions	720,000.00	-629,857.30	
		Dispositions	-465,000.00		379,233.70
		Dispositions	-15,000.00		12,861.00
C023771R91	AMERICAN AIRLS INC 16-3 AA PTT 04-15-2030	Free Delivery	-15,000.00		
		Free Receipt	15,000.00	15,412.95	
		Dispositions	-12,304.01		11,613.87
C023765AA8	AMERICAN AIRLS PASS THRU 2016-2 AA 3.2% DUE 12-15-2029	Free Delivery	-12,303.99		
		Free Receipt	12,304.01	12,303.99	
		Dispositions	-65,200.00		61,739.84
C02376AAA7	AMERICAN AIRLS 2017-2 AA PTT 3.35% DUE 04-15-2031	Free Delivery	-65,200.00		
		Free Receipt	65,200.00	58,579.59	
		Dispositions	-18,232.20		17,149.57
C02665T306	AMERICAN HOMES 4 RENT COMMON STOCK	Free Delivery	-18,232.20		
		Free Receipt	18,232.20	18,232.20	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03027X100	AMERICAN TOWER CORP	Acquisitions	1,514.00	-55,177.86	
		Dispositions	-3,338.00		132,807.65
C03040WAW5	AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030	Acquisitions	1,454.00	-269,800.35	
		Dispositions	-1,454.00		281,712.36
C03076CAH9	AMERIPRISE FINL 2.875% DUE 09-15-2026	Dispositions	-25,000.00		23,202.25
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,897.75	
		Dispositions	-15,000.00		14,694.15
C03027XBA7	AMERN TOWER CORP 2.9% DUE 01-15-2030	Free Delivery	-15,000.00		
		Free Receipt	15,000.00	15,081.75	
		Dispositions	-50,000.00		46,315.00
C03027XBK5	AMERN TOWER CORP 2.95% DUE 01-15-2051	Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,780.00	
		Dispositions	-30,000.00		20,244.60
C03040WAD7	AMERN WTR CAP CORP 6.593% DUE 10-15-2037	Free Delivery	-30,000.00		
		Free Receipt	30,000.00	29,679.00	
		Free Delivery	-300,000.00		
SB3B3L83	AMERN WTR CAP CORP 6.593% DUE 10-15-2037	Dispositions	-300,000.00		351,012.00
		Free Receipt	300,000.00	-300,000.00	
C031162DC1	AMGEN INC SR NT 3% 01-15-2052	Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,388.00	
C031162CF5	AMGEN INC 4.663% DUE 06-15-2051	Acquisitions	42,000.00	-36,893.22	
		Dispositions	-42,000.00		37,034.76
		Free Delivery	-42,000.00		
		Free Receipt	42,000.00	36,893.22	
C031162DS6	AMGEN INC 5.6% DUE 03-01-2043	Free Delivery	-60,000.00		
		Free Receipt	60,000.00	59,664.60	
C031162DT4	AMGEN INC 5.65% 03-02-2053				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMTY5X4	AMGEN INC 5.65% 03-02-2053	Acquisitions	1,250,000.00	-1,316,725.00	
		Dispositions	-36,000.00		36,573.84
		Free Delivery	-74,000.00		
		Free Receipt	24,000.00	23,965.44	
C66981FAA8	AMSR 2020-SFR4 TR 1.355% 11-17-2037	Free Receipt	50,000.00	-49,928.00	
		Dispositions	-398,056.41		385,343.59
		Free Delivery	-195,551.75		
		Free Receipt	195,551.74	182,413.10	
C03217JAA9	AMSR 2020-SFR5 TR SINGLE FAMILY RENT 1.379% 11-17-2037	Dispositions	-97,645.36		94,654.97
		Free Delivery	-97,645.36		
		Free Receipt	97,645.36	94,002.72	
		Acquisitions	100,000.00	-94,623.26	
C00179CAA6	AMSR 2024-SFR1 TR SR 24-SFR1 CL A 4.29% 07-17-2041	Dispositions	-100,000.00		98,750.00
		Acquisitions	1,444.00	-334,686.46	
C032654105	ANALOG DEVICES INC COM	Dispositions	-516.00		120,452.21
		Dispositions	-20,000.00		19,840.60
C032654AN5	ANALOG DEVICES INC 3.5% DUE 12-05-2026	Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,689.20	
		Dispositions	-15,000.00		14,029.80
		Free Delivery	-15,000.00		
C03524BAF3	ANHEUSER BUSCH INBEV FIN INC 4.625 DUE 02-01-2044 REG	Free Receipt	15,000.00	15,726.90	
		Dispositions	-50,000.00		
		Free Delivery	-50,000.00		
C03523TBU1	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Free Receipt	50,000.00	-49,861.00	
SBJ555S5	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039	Free Receipt	50,000.00	-49,861.00	
C03522AAH3	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036	Free Delivery	-68,000.00		
		Free Receipt	68,000.00	73,453.40	
		Acquisitions	1,370,000.00	-1,383,198.80	
SBK5XW52	ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036				
C03522AAJ9	ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03523TBF4	ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039	Acquisitions	1,900,000.00	-1,876,098.00	
		Dispositions	-141,000.00		134,038.83
		Dispositions	-5,000.00		6,714.65
SBDZ78X5	ANHEUSER-BUSCH 4.6% DUE 04-15-2048	Free Delivery	-5,000.00		
		Free Receipt	5,000.00	7,300.35	
		Acquisitions	840,000.00	-800,398.10	
C036752AC7	ANTHEM INC 3.35% DUE 12-01-2024	Dispositions	-840,000.00		782,224.80
		Dispositions	-40,000.00		39,864.40
		Free Delivery	-40,000.00		
C03740LAE2	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	Free Receipt	40,000.00	39,987.20	
		Acquisitions	815,000.00	-652,089.65	
		Dispositions	-815,000.00		634,029.25
SBNR46Q3	AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052	Free Delivery	-125,000.00		
		Free Receipt	125,000.00	-123,107.50	
		Acquisitions	28,200.00	-789,190.45	
C037735BZ9	APPALACHIAN PWR CO 5.95% DUE 05-15-2033	Dispositions	-22,700.00		580,813.28
		Dispositions	-15,000.00		15,908.55
		Free Delivery	-15,000.00		
C037735CK1	APPALACHIAN PWR CO 6.7% DUE 08-15-2037	Free Receipt	15,000.00	13,795.80	
		Free Delivery	-175,000.00		
		Dispositions	-175,000.00		198,586.50
SB2425R7	APPALACHIAN PWR CO 6.7% DUE 08-15-2037	Free Receipt	175,000.00	-178,588.00	
		Acquisitions	10,030.00	-1,932,524.58	
		Dispositions	-4,270.00		977,254.06
C037833100	APPLE INC COM STK	Acquisitions	13,080.00	-2,523,373.54	
		Dispositions	-6,970.00		1,586,506.14
		Dispositions			
S2046251	APPLE INC COM STK				
C037833DQ0	APPLE INC FIXED 2.95% 09-11-2049				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C037833DG2	APPLE INC FIXED 3.75% 11-13-2047	Dispositions	-10,000.00		6,980.80
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,574.40	
SBKP9GX6	APPLE INC 2.65% 02-08-2051	Dispositions	-75,000.00		61,651.50
		Free Delivery	-75,000.00		
		Free Receipt	75,000.00	84,147.00	
C038222105	APPLIED MATERIALS INC COM	Acquisitions	2,715,000.00	-1,877,082.85	
		Dispositions	-760,000.00		488,216.40
C03939CAA1	ARCH CAP FIN LLC 4.011% DUE 12-15-2026	Acquisitions	3,107.00	-565,391.59	
		Dispositions	-4,804.00		1,055,323.60
		Free Delivery	-4,490.00		
C040555CN2	ARIZONA PUB SVC CO 4.5% DUE 04-01-2042	Free Receipt	4,490.00	707,857.78	
		Dispositions	-4,000.00		3,976.32
		Free Delivery	-4,000.00		
C040555CM4	ARIZONA PUB SVC CO 5.05 DUE 09-01-2041	Free Receipt	4,000.00	4,000.00	
		Dispositions	-4,000.00		3,611.48
		Free Delivery	-4,000.00		
C04247X102	ARMSTRONG WORLD INDS INC NEW COM STK	Free Receipt	4,000.00	4,082.47	
		Dispositions	-5,000.00		4,915.50
		Free Delivery	-5,000.00		
C046353AX6	ASTRAZENECA PLC FIXED 2.125% DUE 08-06-2050	Free Receipt	5,000.00	5,839.40	
		Acquisitions	461.00	-59,269.35	
		Dispositions	-1,017.00		132,800.74
C046353AZ1	ASTRAZENECA PLC NT 3% 05-28-2051	Dispositions	-100,000.00		57,455.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	82,911.00	
C00206RMM1	AT&T INC 2.55% DUE 12-01-2033	Acquisitions	380,000.00	-277,107.40	
		Dispositions	-380,000.00		263,431.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00206RLJ9	AT&T INC 3.55% DUE 09-15-2055	Dispositions	-133,000.00		111,968.71
		Free Delivery	-133,000.00		
		Free Receipt	133,000.00	133,620.37	
SBNSLT2	AT&T INC 3.55% DUE 09-15-2055	Acquisitions	900,000.00	-654,822.00	
		Free Delivery	-278,000.00		
		Free Receipt	43,000.00	44,316.43	
C00206RKA9	AT&T INC 3.65% DUE 06-01-2051	Acquisitions	5,975,000.00	-4,361,443.75	
		Dispositions	-665,000.00		464,902.25
		Free Receipt	235,000.00	-242,194.47	
C00206RLV2	AT&T INC 3.65% DUE 09-15-2059	Free Delivery	-45,000.00		
		Free Receipt	45,000.00	35,087.10	
		Acquisitions	1,000,000.00	-724,730.00	
C00206RMN9	AT&T INC 3.8% 12-01-2057	Dispositions	-172,000.00		125,730.28
		Free Delivery	-23,000.00		
		Free Receipt	23,000.00	23,585.16	
C00206RDF6	AT&T INC 6% DUE 08-15-2040	Acquisitions	1,050,000.00	-793,079.10	
		Dispositions	-94,000.00		67,257.94
		Free Delivery	-50,000.00		
SBD20MH9	AT&T INC 6% DUE 08-15-2040	Dispositions	-50,000.00		51,756.00
		Free Receipt	50,000.00	-62,026.00	
		Dispositions	-7,000.00		6,216.84
C049560AM7	ATMOS ENERGY CORP 4.125% DUE 10-15-2044	Free Delivery	-7,000.00		
		Free Receipt	7,000.00	6,986.84	
		Acquisitions	40,000.00	-39,928.00	
C053332BK7	AUTOZONE INC 5.4% 07-15-2034	Dispositions	-40,000.00		41,422.40
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	39,928.00	
C053611AN9	AVERY DENNISON CORP 5.75% DUE 03-15-2033	Free Delivery	-275,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNK9D75	AVERY DENNISON CORP 5.75% DUE 03-15-2033	Dispositions	-275,000.00		294,338.00
		Free Receipt	275,000.00	-273,781.75	
C05401AAL5	AVOLON HLDGS FDG 4.25% DUE 04-15-2026	Dispositions	-150,000.00		148,570.50
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	136,864.50	
C05401AAU5	AVOLON HLDGS FDG 5.75% DUE 03-01-2029	Acquisitions	175,000.00	-173,493.25	
		Dispositions	-175,000.00		180,505.50
		Free Delivery	-175,000.00		
		Free Receipt	175,000.00	173,493.25	
SBM63653	B A T CAP CORP 5.282% DUE 04-02-2050	Acquisitions	2,520,000.00	-2,377,987.40	
		Dispositions	-1,140,000.00		1,041,492.60
SBDHLTQ5	BAKER HUGHES CO	Acquisitions	12,200.00	-400,258.68	
		Dispositions	-6,600.00		252,496.23
C06051GHZ5	BANK AMER CORP 2.496% 02-13-2031	Dispositions	-40,000.00		36,263.20
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	40,000.00	
C06051GKD0	BANK AMER CORP 2.572% DUE 10-20-2032 BEO	Acquisitions	357,000.00	-309,661.80	
		Dispositions	-357,000.00		313,553.10
C06051GJT7	BANK AMER CORP 2.687% DUE 04-22-2032	Dispositions	-45,000.00		40,121.55
		Free Delivery	-45,000.00		
		Free Receipt	45,000.00	46,216.80	
C06051GGZ6	BANK AMER CORP 3.366% 01-23-2026	Dispositions	-80,000.00		79,535.20
		Free Delivery	-80,000.00		
		Free Receipt	80,000.00	77,123.20	
C06051GGF0	BANK AMER CORP 3.824% 01-20-2028	Dispositions	-20,000.00		19,791.20
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	20,000.00	
SBD49X71	BANK AMER CORP 3.946% 01-23-2049				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C06051GFP9	BANK AMER CORP 3.95% DUE 04-21-2025	Acquisitions	1,980,000.00	-1,704,100.10	
		Dispositions	-435,000.00		351,980.25
		Dispositions	-18,000.00		17,890.74
C06051GFL8	BANK AMER CORP 4.25% DUE 10-22-2026	Free Delivery	-18,000.00		
		Free Receipt	18,000.00	17,946.90	
		Dispositions	-9,000.00		8,997.48
C06051GLS6	BANK AMER CORP 5.819% 09-15-2029	Free Delivery	-9,000.00		
		Free Receipt	9,000.00	8,956.53	
		Acquisitions	50,000.00	-50,877.00	
C06051GJS9	BANK OF AMERICA CORP 1.734% 07-22-2027	Dispositions	-50,000.00		52,693.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	50,877.00	
C06051GMB2	BANK OF AMERICA CORP 5.425% 08-15-2035	Dispositions	-91,000.00		86,950.50
		Free Delivery	-91,000.00		
		Free Receipt	91,000.00	89,398.40	
C06051GKJ7	BANK OF AMERICA CORPORATION 2.551% 02-04-2028	Acquisitions	120,000.00	-120,000.00	
		Dispositions	-120,000.00		122,626.80
		Free Delivery	-120,000.00		
C06051GHU6	BANK OF AMERICA CORPORATION 4.078% 04-23-2040	Free Receipt	120,000.00	120,000.00	
		Dispositions	-50,000.00		48,093.00
		Free Delivery	-50,000.00		
C06541FBA6	BANK 2017-BNK4 3.589% DUE 05-15-2050	Free Receipt	50,000.00	50,000.00	
		Free Delivery	-190,000.00		
		Free Receipt	190,000.00	175,706.90	
SBD4HFX5	BANK 2017-BNK4 3.589% DUE 05-15-2050	Free Delivery	-200,000.00		
		Dispositions	-200,000.00		195,015.63
		Free Receipt	200,000.00	-222,289.06	
C06650AAE7	BANK 2017-BNK8 3.488% DUE 11-15-2050	Free Delivery	-175,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF38WY3	BANK 2017-BNK8 3.488% DUE 11-15-2050	Dispositions	-175,000.00		166,270.51
		Free Receipt	175,000.00	-198,877.93	
C07324FAC4	BAYVIEW FINL MTG PASS THRU TR 2007 B CL 1-A2 FLT RT 08-28-2047 BEO	Dispositions	-49,644.44		43,008.17
		Free Delivery	-49,644.44		
		Free Receipt	49,644.44	-49,644.00	
C05555FAC8	BBCMS MTG TR 2024-5C27 COML MTG PASS THRU CTF CL 6.014% 07-15-2057	Acquisitions	249,000.00	-256,463.18	
		Dispositions	-249,000.00		264,883.48
C075887CL1	BECTON DICKINSON & 1.957% DUE 02-11-2031	Dispositions	-40,000.00		34,470.40
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	40,000.00	
C0778FPAA7	BELL CANADA 4.464% 04-01-2048	Acquisitions	445,000.00	-396,568.90	
		Dispositions	-200,000.00		168,574.00
C084664CV1	BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050	Acquisitions	400,000.00	-281,080.00	
		Free Delivery	-60,000.00		
		Free Receipt	60,000.00	59,952.00	
C084664DB4	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Free Delivery	-80,000.00		
		Free Receipt	80,000.00	79,717.60	
SBKP9NP7	BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052	Acquisitions	1,225,000.00	-1,037,883.35	
		Dispositions	-360,000.00		283,629.60
C084664BV2	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	Free Delivery	-225,000.00		
SB96WCM8	BERKSHIRE HATHAWAY 4.3% DUE 05-15-2043	Dispositions	-225,000.00		201,559.50
		Free Receipt	225,000.00	-223,161.75	
C06406RBB2	BK NEW YORK MELLON CORP 2.5% 01-26-2032	Dispositions	-100,000.00		87,880.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	87,277.25	
C06406RAB3	BK NEW YORK MELLON CORP 3.442% 02-07-2028	Dispositions	-5,000.00		4,925.30

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C06406GAA9	BK NEW YORK MELLON 3% DUE 10-30-2028	Free Delivery	-5,000.00		
		Free Receipt	5,000.00	5,068.95	
		Dispositions	-20,000.00		19,076.20
		Free Delivery	-20,000.00		
C064159HB5	BK NOVA SCOTIA B C 4.5% DUE 12-16-2025	Free Receipt	20,000.00	19,978.00	
		Dispositions	-30,000.00		29,948.70
		Free Delivery	-30,000.00		
		Free Receipt	30,000.00	32,508.60	
C092113AV1	BLACK HILLS CORP 5.95% 03-15-2028	Free Delivery	-300,000.00		
SBPJLWM4	BLACK HILLS CORP 5.95% 03-15-2028	Dispositions	-300,000.00		314,862.00
C097023105	BOEING CO COM	Free Receipt	300,000.00	-299,031.00	
		Acquisitions	2,223.00	-388,972.86	
S2108601	BOEING CO COM	Dispositions	-816.00		126,134.59
		Acquisitions	700.00	-147,069.51	
SBKPHQD0	BOEING CO FIXED 3.95% DUE 08-01-2059	Dispositions	-1,000.00		155,934.86
		Acquisitions	3,465,000.00	-2,411,001.45	
C097023CW3	BOEING CO FIXED 5.805% DUE 05-01-2050	Dispositions	-1,110,000.00		753,390.30
		Acquisitions	1,000,000.00	-976,120.00	
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050	Dispositions	-417,000.00		391,403.64
		Dispositions	-190,000.00		190,795.65
C097023CP8	BOEING CO 3.25% DUE 02-01-2035	Dispositions	-100,000.00		81,605.00
		Free Delivery	-100,000.00		
C09778PAA3	BON SECOURS MERCY FIXED 3.464% DUE 06-01-2030	Free Receipt	100,000.00	96,635.00	
		Free Delivery	-250,000.00		
SBMFDYZ0	BON SECOURS MERCY FIXED 3.464% DUE 06-01-2030	Dispositions	-250,000.00		240,467.50
		Free Receipt	250,000.00	-250,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C09857L108	BOOKING HLDGS INC COM	Dispositions	-333.00		1,241,689.59
		Free Delivery	-269.00		
		Free Receipt	269.00	494,815.58	
SBDRXDB4	BOOKING HLDGS INC COM	Dispositions	-35.00		148,032.96
S2111955	BORG WARNER INC COM	Acquisitions	1,300.00	-42,428.76	
		Dispositions	-3,100.00		106,131.12
C10373QAV2	BP CAP MKTS AMER FIXED 3.017% DUE 01-16-2027	Dispositions	-9,000.00		8,807.40
		Free Delivery	-9,000.00		
		Free Receipt	9,000.00	9,000.00	
C10373QBP4	BP CAP MKTS AMER 2.939% DUE 06-04-2051	Free Delivery	-40,000.00		
		Free Receipt	40,000.00	39,005.60	
C05578QAD5	BPCE MEDIUM TERM 4.5% DUE 03-15-2025	Dispositions	-225,000.00		223,836.75
		Free Delivery	-225,000.00		
		Free Receipt	225,000.00	-221,625.00	
C10805NAE5	BRIDGECREST 5.7% DUE 07-16-2029	Acquisitions	219,000.00	-218,973.11	
		Dispositions	-219,000.00		222,592.97
		Free Delivery	-219,000.00		
		Free Receipt	219,000.00	218,973.11	
C110122EL8	BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064	Acquisitions	35,000.00	-34,851.25	
		Dispositions	-35,000.00		35,495.60
		Free Delivery	-35,000.00		
		Free Receipt	35,000.00	34,851.25	
C111021AE1	BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000	Dispositions	-10,000.00		12,670.80
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	13,973.40	
C11120VAK9	BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028	Dispositions	-25,000.00		23,070.75
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,986.65	

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C11135F101	BROADCOM INC COM	Acquisitions	753.00	-1,054,884.16	
		Dispositions	-2,995.00		501,074.89
		Free Receipt	6,777.00		
C11135F8Y6	BROADCOM INC SR NT 5.15% 11-15-2031	Acquisitions	25,000.00	-24,959.50	
		Dispositions	-25,000.00		25,953.25
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,959.50	
C11135F8A8	BROADCOM INC 4.75% 04-15-2029	Free Delivery	-225,000.00		
SBKXB3J9	BROADCOM INC 4.75% 04-15-2029	Dispositions	-225,000.00		228,741.75
		Free Receipt	225,000.00	-253,246.50	
C115236AC5	BROWN & BROWN INC 2.375% DUE 03-15-2031	Free Delivery	-175,000.00		
SBMY58N3	BROWN & BROWN INC 2.375% DUE 03-15-2031	Dispositions	-175,000.00		151,583.25
		Free Receipt	175,000.00	-174,807.50	
C115637AP5	BROWN FORMAN CORP 4.5% DUE 07-15-2045	Dispositions	-9,000.00		8,621.46
		Free Delivery	-9,000.00		
		Free Receipt	9,000.00	8,830.98	
SBYX0316	BROWN FORMAN CORP 4.5% DUE 07-15-2045	Acquisitions	420,000.00	-404,033.80	
		Dispositions	-160,000.00		144,580.80
C101137BA4	BSTN SCIENTIFIC 2.65% DUE 06-01-2030	Dispositions	-6,000.00		5,523.78
		Free Delivery	-6,000.00		
		Free Receipt	6,000.00	6,456.18	
C120568BC3	BUNGE LTD FIN CORP FIXED 2.75% 05-14-2031	Dispositions	-10,000.00		9,012.10
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,972.20	
C12189LBE0	BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050	Free Delivery	-35,000.00		
		Free Receipt	35,000.00	34,895.70	
C12189LAK7	BURL NORTHN SANTA 4.375% DUE 09-01-2042				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C12189LAJ0	BURL NORTHN 4.4 DUE 03-15-2042	Free Delivery	-8,000.00		
		Free Receipt	8,000.00	7,889.28	
C12189LBL4	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055	Free Delivery	-20,000.00		
		Free Receipt	20,000.00	22,141.40	
SBNW2JM9	BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052	Acquisitions	900,000.00	-973,170.00	
		Dispositions	-660,000.00		666,784.80
C12189LAY7	BURLINGTON NORTHN SANTA FE 3.65% DUE 09-01-2025	Acquisitions	1,740,000.00	-1,206,226.45	
		Dispositions	-460,000.00		298,061.60
C05612GAA1	BX COML MTG TR 2024-XL5 5.70351% 03-15-2041	Dispositions	-20,000.00		19,874.60
		Free Delivery	-20,000.00		
C12685J105	CABLE ONE INC COM	Free Receipt	20,000.00	19,956.40	
		Acquisitions	255,000.00	-254,362.45	
C127387108	CADENCE DESIGN SYS INC COM	Dispositions	-235,764.72		235,691.05
		Acquisitions	603.00	-253,907.71	
S2302232	CADENCE DESIGN SYS INC COM	Dispositions	-247.00		87,152.27
		Acquisitions	1,950.00	-568,976.41	
C127387AP3	CADENCE DESIGN SYS 4.7% 09-10-2034	Dispositions	-775.00		218,061.71
		Acquisitions	1,800.00	-479,101.21	
C134429BG3	CAMPBELL SOUP CO 4.15% 03-15-2028	Dispositions	-800.00		216,534.56
		Acquisitions	20,000.00	-19,962.00	
C134429BP3	CAMPBELL SOUP CO 5.4% 03-21-2034	Dispositions	-20,000.00		20,160.20
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,962.00	
		Dispositions	-20,000.00		20,027.60
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,977.40	
		Acquisitions	40,000.00	-39,853.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C136375DB5	CANADIAN NATL RY CO 4.4% DUE 08-05-2052 BEO	Dispositions	-40,000.00		39,501.60
		Acquisitions	500,000.00	-463,200.00	
C13648TAH0	CANADIAN PAC RY CO 4.2% 11-15-2069	Dispositions	-500,000.00		439,330.00
		Acquisitions	1,300,000.00	-1,053,702.00	
C13648TAF4	CANADIAN PAC RY CO 4.7% 05-01-2048	Dispositions	-340,000.00		256,380.40
		Dispositions	-40,000.00		36,230.00
C14040HCT0	CAPITAL ONE FINL CORP SR NT FIXED / FLTG5.268% 05-10-2033	Free Delivery	-40,000.00		
		Free Receipt	40,000.00	37,976.52	
C14040HDF9	CAPITAL ONE FINL CORP 6.051% 02-01-2035	Dispositions	-25,000.00		25,198.25
		Free Delivery	-25,000.00		
C14040HDC6	CAPITAL ONE FINL CORP 7.624% 10-30-2031	Free Receipt	25,000.00	25,000.00	
		Acquisitions	151,000.00	-153,489.99	
C14318XAC9	CARMAX AUTO OWNER FIXED 6% DUE 07-17-2028	Dispositions	-151,000.00		159,371.44
		Dispositions	77,000.00	-84,679.98	
C144141DB1	CAROLINA PWR & LT 4.1 DUE 05-15-2042	Dispositions	-77,000.00		87,704.54
		Dispositions	-225,000.00		230,976.56
C14687AAQ1	CARVANA AUTO RECEIVABLES TR 2020-P1 ASSET BACKED NT CL B .92% 11-09-2026	Free Delivery	-225,000.00		
		Free Receipt	225,000.00	-224,955.77	
C14687KAD8	CARVANA AUTO 1.64% DUE 12-10-2027	Free Delivery	-17,000.00		
		Free Receipt	17,000.00	16,915.68	
C14686GAB2	CARVANA AUTO 3.21% DUE 12-11-2028	Dispositions	-90,000.00		87,521.48
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00	89,212.50	
		Dispositions	-180,000.00		172,800.00
		Free Delivery	-180,000.00		
		Free Receipt	180,000.00	160,368.75	
		Dispositions	-200,000.00		195,312.50

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C124805102	CBIZ INC COM	Free Delivery	-200,000.00		
		Free Receipt	200,000.00	186,554.69	
C124857AK9	CBS CORP NEW FIXED 4.9% DUE 08-15-2044	Acquisitions	1,008.00	-78,580.34	
		Dispositions	-3,152.00		232,977.98
C124857AR4	CBS CORP NEW 2.9% DUE 01-15-2027	Dispositions	-6,000.00		4,596.24
		Free Delivery	-6,000.00		
C124857AR4	CBS CORP NEW 2.9% DUE 01-15-2027	Free Receipt	6,000.00	5,918.34	
		Dispositions	-19,000.00		18,197.06
C12514MBC8	CD 2016-CD1 MTG TR 2.724% DUE 08-10-2049	Free Delivery	-19,000.00		
		Free Receipt	19,000.00	18,303.74	
SBL6KR43	CDN NATL RY CO 2.45% DUE 05-01-2050	Dispositions	-175,000.00		165,880.86
		Free Delivery	-175,000.00		
SBL6KR43	CDN NATL RY CO 2.45% DUE 05-01-2050	Free Receipt	175,000.00	-158,921.88	
		Acquisitions	735,000.00	-477,664.10	
SBNTFNT6	CENOVUS ENERGY INC NT 3.75% 02-15-2052	Dispositions	-415,000.00		251,548.10
		Acquisitions	1,120,000.00	-835,962.00	
S2807061	CENTENE CORP DEL COM	Dispositions	-930,000.00		666,447.30
		Acquisitions	1,300.00	-86,250.65	
C3R999UJ13	CF AKSIA MEDSTAR HLTH MASTER RETIREMENT TR INVESTMENT 1	Dispositions	-3,400.00		258,685.54
		Dispositions	-12,384.87		18,150,000.00
C3R999UJ54	CF GIPMS GROSVENOR INSTITUTIONAL PARTNERS L P	Free Receipt	59,171.00	-61,813,304.27	
		Dispositions	-1,525.79		35,000,000.00
C830830105	CHAMPION HOMES INC	Free Receipt	4,139.34	-48,615,369.11	
		Acquisitions	291.00	-25,267.01	
C161175CJ1	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033	Dispositions	-762.00		72,632.17
		Free Delivery	-100,000.00		
SBPCMGY4	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 4.4% 04-01-2033				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C161175CC6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	Dispositions	-100,000.00		91,573.00
		Free Receipt	100,000.00	-99,634.00	
		Free Delivery	-150,000.00		
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	Dispositions	-150,000.00		101,823.00
C161175BK9	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.2% DUE 03-15-2028 BEO	Free Receipt	150,000.00	-149,859.00	
		Dispositions	-40,000.00		38,938.40
		Free Delivery	-40,000.00		
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Free Receipt	40,000.00	43,381.35	
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	112,792.05	
C161175BZ6	CHARTER 3.5% DUE 06-01-2041	Free Delivery	-30,000.00		
C161175BM5	CHARTER 5.375% DUE 04-01-2038	Free Receipt	30,000.00	29,863.20	
		Dispositions	-17,000.00		15,660.74
		Free Delivery	-17,000.00		
C161175AZ7	CHARTER 6.384% DUE 10-23-2035	Free Receipt	17,000.00	16,803.82	
		Free Delivery	-11,000.00		
		Free Receipt	11,000.00	11,542.52	
C16144CAC0	CHASE AUTO OWNER TR 2024-2 NT CL A-3 144A 5.52% 06-25-2029	Acquisitions	175,000.00	-174,978.65	
C161930AB8	CHASE HOME LENDING MTG TR 2024-RPL2 MTG PASS THRU CTF CL A-1-A 3.25% 08-25-2064	Dispositions	-175,000.00		179,299.80
		Free Delivery	-175,000.00		
		Free Receipt	175,000.00	-174,978.65	
		Acquisitions	350,000.00	-302,099.21	
C16159MAA4	CHASE HOME LENDING 3.25% DUE 03-25-2064	Dispositions	-342,170.41		310,731.03
		Free Delivery	-342,170.41		
		Free Receipt	342,170.41	-295,341.18	
		Acquisitions	175,000.00	-149,720.43	
		Dispositions	-169,065.63		153,552.43
		Free Delivery	-169,065.63		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C16557HGE9	CHESTER CNTY PA HLTH & ED FACS AUTH HLTHSYS REV 3.314 06-01-2051 BEO TAXABLE	Free Receipt	169,065.63	-144,643.31	
		Dispositions	-50,000.00		33,919.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	50,000.00	
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	515,000.00	-380,981.45	
C166764BX7	CHEVRON CORP NEW 1.995% DUE 05-11-2027	Dispositions	-375,000.00		260,148.75
		Free Delivery	-150,000.00		
SBLB4137	CHEVRON CORP NEW 1.995% DUE 05-11-2027	Dispositions	-150,000.00		143,416.50
C166756AH9	CHEVRON U S A INC 2.343% DUE 08-12-2050 REG	Free Receipt	150,000.00	-150,000.00	
		Dispositions	-55,000.00		32,816.30
		Free Delivery	-55,000.00		
		Free Receipt	55,000.00	50,450.50	
C169656105	CHIPOTLE MEXICAN GRILL INC COM STK	Acquisitions	399.00	-20,699.88	
		Dispositions	-5,848.00		1,370,343.13
		Free Delivery	-390.00		
		Free Receipt	5,388.00	638,888.33	
SB0X7DZ3	CHIPOTLE MEXICAN GRILL INC COM STK	Dispositions	-338.00		977,315.55
SBMV9TP7	CHUBB INA HOLDINGS INC 2.85% DUE 12-15-2051	Acquisitions	480,000.00	-338,092.35	
		Dispositions	-480,000.00		317,136.00
C17275RBT8	CISCO SYS INC 5.05% 02-26-2034	Acquisitions	15,000.00	-14,984.85	
		Dispositions	-15,000.00		14,886.90
C17328HBD2	CITIGROUP COML MTG 3.038% DUE 11-10-2052	Dispositions	-290,000.00		260,996.68
		Free Delivery	-175,000.00		
		Free Receipt	175,000.00	-175,109.38	
		Free Delivery	-120,893.62		
C17323CAE7	CITIGROUP COML MTG 3.137% DUE 02-10-2048	Dispositions	-120,893.62		120,440.27

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2297907	CITIGROUP INC COM NEW COM NEW	Free Receipt	120,893.62	-117,909.06	
		Acquisitions	3,100.00	-175,688.16	
		Dispositions	-19,900.00		1,218,973.51
C17327CAQ6	CITIGROUP INC SR NT 3.057% 01-25-2033	Dispositions	-50,000.00		44,648.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	50,000.00	
C172967MY4	CITIGROUP INC 2.561% DUE 05-01-2032 BEO	Dispositions	-250,000.00		219,492.50
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	-251,132.50	
C172967NF4	CITIGROUP INC 2.904% 11-03-2042	Acquisitions	2,000,000.00	-1,505,040.00	
		Dispositions	-745,000.00		536,981.10
		Free Delivery	-10,000.00		
C172967LP4	CITIGROUP INC 3.668% 07-24-2028	Free Receipt	10,000.00	8,017.60	
		Dispositions	-20,000.00		19,671.60
		Free Delivery	-20,000.00		
C172967LD1	CITIGROUP INC 3.887% 01-10-2028	Free Receipt	20,000.00	21,204.40	
		Dispositions	-10,000.00		9,908.00
		Free Delivery	-10,000.00		
C172967KA8	CITIGROUP INC 4.45% DUE 09-29-2027	Free Receipt	10,000.00	10,000.00	
		Dispositions	-55,000.00		55,128.70
		Free Delivery	-55,000.00		
SBY7RB31	CITIGROUP INC 4.45% DUE 09-29-2027	Free Receipt	55,000.00	61,074.35	
		Acquisitions	285,000.00	-282,252.60	
		Dispositions	-50,000.00	-50,000.00	52,195.00
C172967PL9	CITIGROUP INC 5.449% 06-11-2035	Free Delivery	-50,000.00		
		Free Receipt	50,000.00	50,000.00	
		Dispositions	-684.05		6.84
C17307GMJ4	CITIGROUP MTG LN TR 2004-HYB4 MTG PASSTHRU CTF CL W-A VAR 25 JAN 2035	Dispositions	-684.05		6.84

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C02147TAS5	CMO ALTERNATIVE LN TR 2006-28CB CL A-17 6% DUE 10-25-2036 BEO	Free Delivery	-688.84		
		Free Receipt	688.84	695.73	
		Free Delivery	-39,091.32		
		Free Receipt	66.40	4.11	
SBH8GR74	CMO ALTERNATIVE LN TR 2006-28CB CL A-17 6% DUE 10-25-2036 BEO	Dispositions	-39,090.18		17,807.08
C06541TBF5	CMO BANK SER 20-BNK29 CL A4 2.062% DUE 11-15-2053 REG	Free Receipt	39,090.18	-35,937.37	
		Dispositions	-125,000.00		105,400.39
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00	-123,632.81	
C06541XAF7	CMO BANK 2017-BNK7 COML MTG PASS THRU CTF CL A-5 3.435% 09-15-2060	Dispositions	-175,000.00		170,447.27
C06211CAG0	CMO BANK5 2023-5YR2 SER 23-5YR2 CL A3 6.246% 06-15-2028	Free Delivery	-175,000.00		
		Free Receipt	175,000.00	-191,679.69	
		Acquisitions	236,000.00	-243,540.94	
		Dispositions	-236,000.00		252,667.50
C08162XBG8	CMO BENCHMARK MTG TR SER 2020-B20 CL A5 2.0292% DUE 10-15-2053	Free Delivery	-100,000.00		
SBPMQ420	CMO BENCHMARK MTG TR SER 2020-B20 CL A5 2.0292% DUE 10-15-2053	Dispositions	-100,000.00		84,074.22
C17326DAD4	CMO CITIGROUP COML MTG TR 2017-P8 CL A-4 3.465% 09-15-2050	Free Receipt	100,000.00	-102,910.16	
		Dispositions	-150,000.00		144,421.88
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	-160,183.59	
C17307GLA4	CMO CITIGROUP MTG LN TR 2004-UST1 CL A-3VAR DUE 08-25-2034 REG	Dispositions	-1,455.02		1,342.71
C61766RAZ9	CMO COML MTG PASSTHRU CTF CL A-5 3.102% DUE 11-15-2049 REG	Free Delivery	-1,464.89		
		Free Receipt	1,464.88	1,446.57	
		Free Delivery	-325,000.00		
		Dispositions	-325,000.00		311,796.88
SBD8NW72	CMO COML MTG PASSTHRU CTF CL A-5 3.102% DUE 11-15-2049 REG	Free Receipt	325,000.00	-340,166.01	
C12635FAT1	CMO CSAIL 2015-C3 COML MTG TR SER 15-C3 CL A4 3.7182% DUE 08-15-2048 REG				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30309LAG3	CMO FRESB MTG TR FLTG RT SER 2019-SB61 CL A5H 03-25-2039 REG	Dispositions	-98,000.00		96,771.17
		Free Delivery	-98,000.00		
		Free Receipt	98,000.00	100,939.31	
C36228F2K1	CMO GS MTG SECS CORP 2004-6F CL 2A4 5.5 DUE 05-25-2034 REG	Dispositions	-88,606.71		87,512.97
		Free Receipt	7.13		
C45254NFY8	CMO IMPAC CMB TR VAR RATE DUE 10-25-2033/01-27-2025 BEO	Free Delivery	-1,086.40		
		Free Receipt	1,086.40	848.10	
C45660NV51	CMO INDYMAC MBS INC 2004-A7 CL A-6 5.5% DUE 10-25-2034 REG	Free Delivery	-965.71		
		Free Receipt	965.71	907.77	
C466247K93	CMO J P MORGAN MTG TR 2006-A2 CL 5-A-3 3.75 DUE 04-25-2036 REG	Dispositions	-53,441.37		51,478.07
		Free Delivery	-53,441.37		
		Free Receipt	53,441.37	-49,433.23	
C46629DAW5	CMO J P MORGAN MTG TR 2006-A7 CL 2-A-4R VAR DUE 01-25-2037 REG	Dispositions	-636.00		574.19
		Free Delivery	-642.08		
		Free Receipt	642.02	636.79	
C576433UE4	CMO MASTR ADJ RATE MTGS TR SER 2004-13 CL 2-A-1 DUE 04-21-2034 REG	Dispositions	-19,109.25		14,581.20
		Free Delivery	-19,238.25		
		Free Receipt	19,109.25	-17,480.64	
C5899292M9	CMO MERRILL LYNCH MTG INVS INC SER 2003-5 CL-A1 DUE 10-25-2028 BEO	Dispositions	-960.38		857.44
		Free Delivery	-960.56		
		Free Receipt	960.47	917.25	
C59020UBU8	CMO MERRILL LYNCH MTG INVS INC 2004-B CLA1 DUE 05-25-2029/04-25-2011 REG	Dispositions	-877.94		791.94
		Free Delivery	-918.94		
		Free Receipt	918.94	890.21	
C61745MA52	CMO MORGAN STANLEY CAP I INC 2004-3 MTG PASSTHRU CTF CL 4-A DUE 04-25-2034 REG	Dispositions	-1,257.61		12.58
		Free Delivery	-1,275.98		
		Free Receipt	1,275.98	1,218.57	
		Free Delivery	-1,272.09		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92922FEV6	CMO SER 2003-S9 CL A8 5.25% DUE 10-25-2033 REG	Free Receipt	1,272.09	1,342.06	
		Dispositions	-1,701.72		1,536.35
		Free Delivery	-1,713.86		
		Free Receipt	1,713.86	1,536.86	
C86359LAP4	CMO STRUCTU ASST MTG INVTS II INC 2004-AR1 FLT MTG PASS CTF CL IA1 3-19-34	Free Delivery	-2,763.62		
		Free Receipt	2,763.62	2,684.14	
C86359BBS9	CMO STRUCTURED AST SECS CORP 2003-37A CL 2-A ADJ DUE 12-25-2033 REG	Dispositions	-951.38		820.87
		Free Delivery	-958.49		
		Free Receipt	958.49	953.99	
		Dispositions	-667.12		548.92
C86359BPD7	CMO STRUCTURED AST SECS CORP 2004-4 MTG PASSTHRU CTF 5-A VAR RATE 04-25-2034	Free Delivery	-672.99		
		Free Receipt	672.99	642.07	
		Dispositions	-2,055.92		1,835.57
		Free Delivery	-2,087.63		
C885220GF4	CMO THORNBURG MTG SECS TR 2004-4 MTG PASSTHRU CTF III-A DUE 12-25-2044 REG	Free Receipt	2,087.63	2,103.28	
		Free Delivery	-6,474.77		
		Free Receipt	6,474.77	6,402.46	
		Free Delivery	-4,792.59		
C94989AAV7	CMO WELLS FARGO COML MTG TR 2014-LC18 CLASB 3.244% DUE 12-15-2047/10-18-2024 REG	Free Receipt	4,792.59	4,751.82	
		Free Delivery	-3.11		
SBTGMFC9	CMO WELLS FARGO COML MTG TR 2014-LC18 CLASB 3.244% DUE 12-15-2047/10-18-2024 REG	Free Receipt	3.11	-3.24	
		Dispositions	-1,550.93		1,524.33
C92922FBV9	CMO 2003-AR9 MTG PASSTHRU CTF CL I-A-6 VAR DUE 09-25-2033 REG	Free Delivery	-1,559.84		
		Free Receipt	1,559.84	1,542.28	
		Dispositions	-41.44		0.41
		Free Delivery	-41.44		
C12669FZW6	CMO 2004-8 CHL MTG PASSTHRU CTF CL 2-A-14.5% DUE 10-25-2029 REG	Free Receipt	41.44	42.52	
		Dispositions	-41.44		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C125896BR0	CMS ENERGY CORP 2.95% DUE 02-15-2027	Dispositions	-10,000.00		9,673.30
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,965.10	
C125896BQ2	CMS ENERGY CORP 3% DUE 05-15-2026	Dispositions	-5,000.00		4,885.10
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,981.10	
C207597EJ0	CN LT & PWR CO 3.2% DUE 03-15-2027	Dispositions	-30,000.00		29,475.30
		Free Delivery	-30,000.00		
		Free Receipt	30,000.00	29,898.00	
C126117AW0	CNA FINL CORP 2.05% DUE 08-15-2030	Dispositions	-25,000.00		21,953.25
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,937.00	
SBDX85Z1	CNH INDUSTRIAL NV COM STK	Acquisitions	3,400.00	-35,373.69	
		Dispositions	-16,500.00		181,892.59
SBLB7Z23	COCA COLA CO 2.6% DUE 06-01-2050	Acquisitions	1,590,000.00	-1,080,421.50	
		Dispositions	-695,000.00		438,406.00
C196480W94	COLORADO HSG & FIN AUTH 6.0% 05-01-2049	Dispositions	-300,000.00		309,355.40
		Free Delivery	-290,000.00		
		Free Receipt	290,000.00	-304,340.50	
C19648GBU5	COLORADO HSG & FIN AUTH 6.25% 11-01-2053BEO TAXABLE	Dispositions	-5,000.00		5,000.00
		Free Delivery	-295,000.00		
SBPG48J5	COLORADO HSG & FIN AUTH 6.25% 11-01-2053BEO TAXABLE	Dispositions	-295,000.00		308,779.45
		Free Receipt	295,000.00	-302,251.10	
C19648GER9	COLORADO HSG & FIN AUTH 6.5% 11-01-2053 BEO TAXABLE	Dispositions	-300,000.00		317,403.00
		Free Delivery	-300,000.00		
		Free Receipt	300,000.00	-306,222.00	
C20030NCE9	COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049	Free Delivery	-5,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C20030NBW0	COMCAST CORP NEW 2.35% DUE 01-15-2027	Free Receipt	5,000.00	4,028.58	
		Dispositions	-185,000.00		178,640.60
		Free Delivery	-25,000.00		
SBL6D441	COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG	Free Receipt	25,000.00	24,970.00	
		Acquisitions	3,210,000.00	-2,147,397.90	
		Dispositions	-770,000.00		483,036.40
C20030NDS7	COMCAST CORP NEW 2.887% 11-01-2051 BEO	Free Delivery	-83,000.00		
		Free Receipt	83,000.00	62,085.08	
		Acquisitions	1,400,000.00	-916,650.00	
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	Free Delivery	-7,000.00		
		Free Receipt	7,000.00	5,119.29	
		Acquisitions	1,400,000.00	-889,672.00	
C20030NDW8	COMCAST CORP NEW 2.987% 11-01-2063	Free Delivery	-50,000.00		
		Free Receipt	50,000.00	32,031.31	
		Acquisitions	1,400,000.00	-889,672.00	
C20030NCY5	COMCAST CORP NEW 3.25% 11-01-2039	Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,905.00	
		Acquisitions	100,000.00	-74,706.00	
C20030NCZ2	COMCAST CORP NEW 3.45% DUE 02-01-2050	Free Delivery	-100,000.00		
		Free Receipt	100,000.00	74,706.00	
		Acquisitions	100,000.00	-74,706.00	
C20030NCG4	COMCAST CORP NEW 4.049% DUE 11-01-2052	Dispositions	-8,000.00		6,352.00
		Free Delivery	-8,000.00		
		Free Receipt	8,000.00	6,445.72	
C20030NCT6	COMCAST CORP NEW 4.15% DUE 10-15-2028	Dispositions	-25,000.00		25,064.25
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	27,724.00	
C20030NBH3	COMCAST CORP NEW 4.25% DUE 01-15-2033	Dispositions	-5,000.00		4,911.85
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	5,321.95	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2044545	COMCAST CORP NEW-CL A	Acquisitions	9,600.00	-387,125.69	
		Dispositions	-10,700.00		433,813.01
C200339EX3	COMERICA BK DALLAS TEX 5.332% DUE 08-25-2033	Free Delivery	-275,000.00		
SBNLXR74	COMERICA BK DALLAS TEX 5.332% DUE 08-25-2033	Dispositions	-275,000.00		262,501.25
		Free Receipt	275,000.00	-275,000.00	
S2215460	CONAGRA BRANDS INC COM USD5	Acquisitions	12,000.00	-349,780.96	
		Dispositions	-5,000.00		161,692.00
C205887CF7	CONAGRA BRANDS INC 1.375% DUE 11-01-2027	Dispositions	-20,000.00		18,330.00
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,763.40	
C20826FBD7	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	Acquisitions	850,000.00	-690,616.50	
SBPG4CH1	CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062	Acquisitions	1,270,000.00	-1,041,127.20	
		Dispositions	-185,000.00		140,378.00
C20826FBG0	CONOCOPHILLIPS CO 5.55% 03-15-2054	Dispositions	-100,000.00		100,810.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,745.00	
C209111FL2	CONS EDISON CO N Y 3.875% DUE 06-15-2047	Free Delivery	-5,000.00		
		Free Receipt	5,000.00	5,786.10	
C209111ES8	CONS EDISON CO N Y 6.3% DUE 08-15-2037	Dispositions	-5,000.00		5,484.95
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	5,377.90	
C210385AC4	CONSTELLATION ENERGY GENERATION LLC 5.8%DUE 03-01-2033	Dispositions	-60,000.00		64,289.40
		Free Delivery	-60,000.00		
		Free Receipt	60,000.00	59,985.60	
C210385AE0	CONSTELLATION ENERGY GENERATION LLC 6.5%10-01-2053	Dispositions	-75,000.00		86,606.25
		Free Delivery	-75,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C21036PAT5	CONSTELLATION 4.5% DUE 05-09-2047	Free Receipt	75,000.00	74,970.00	
		Dispositions	-50,000.00		44,993.00
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	44,582.00	
C210518DF0	CONSUMERS ENERGY 3.1% DUE 08-15-2050	Acquisitions	600,000.00	-450,174.00	
		Dispositions	-600,000.00		428,100.00
C210518CZ7	CONSUMERS ENERGY 3.25% DUE 08-15-2046	Dispositions	-10,000.00		7,527.00
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,922.20	
		Acquisitions	780,000.00	-679,686.30	
C21873CAG8	COREVEST AMERN FIN 2020-3 TR MTG PASSTHRU CTF CL B 144A 2.203% 08-15-2053	Dispositions	-355,000.00		295,040.50
		Dispositions	-100,000.00		88,218.75
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,994.06	
C21873LAA1	COREVEST AMERN FIN 2021-1 TR MTG PASSTHRU CTF CL A 144A 1.569% 04-15-2053	Dispositions	-153,287.78		145,884.04
		Free Delivery	-60,828.48		
		Free Receipt	60,828.48	60,825.76	
		Dispositions	-10,000.00		8,748.60
C22003BAM8	CORPORATE OFFICE PPTYS L P GTD SR NT 2.75% 04-15-2031	Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,895.30	
		Dispositions	-25,000.00		22,215.25
C22003BAN6	CORPORATE OFFICE PPTYS L P 2.0% 01-15-2027	Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,993.25	
		Dispositions	-11,511.00		974,794.77
C22160N109	COSTAR GROUP INC COM	Free Delivery	-9,734.00		
		Free Receipt	9,734.00	693,276.90	
		Dispositions	-891.00		724,299.47
C22160K105	COSTCO WHOLESALE CORP NEW COM	Free Delivery	-1,195.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C224044CC9	COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO	Free Receipt	1,195.00	442,848.68	
		Acquisitions	900,000.00	-773,685.00	
		Dispositions	-530,000.00		432,437.60
C22536VAA6	CR ACCEP AUTO LN 5.95% DUE 06-15-2034	Acquisitions	100,000.00	-99,998.46	
		Dispositions	-100,000.00		101,765.63
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,998.46	
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A	Acquisitions	189.00	-44,018.83	
		Dispositions	-3,235.00		1,040,004.40
		Free Delivery	-2,698.00		
		Free Receipt	2,698.00	426,481.56	
		Dispositions	-30,000.00		31,401.30
C22822VBD2	CROWN CASTLE INC 5.6% 06-01-2029	Free Delivery	-30,000.00		
		Free Receipt	30,000.00	29,898.30	
		Acquisitions	940,000.00	-703,973.05	
SBKPR157	CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG	Dispositions	-320,000.00		232,236.80
		Dispositions	-325,000.00		317,611.33
C12636MAE8	CSAIL 2016-C6 COML 3.0898% DUE 01-15-2049	Free Delivery	-325,000.00		
		Free Receipt	325,000.00	-300,599.61	
		Free Delivery	-150,000.00		
C12637UAW9	CSAIL 2016-C7 COML 3.502% DUE 11-15-2049	Dispositions	-150,000.00		145,072.27
		Free Receipt	150,000.00	-138,222.66	
SBDR6MR2	CSAIL 2016-C7 COML 3.502% DUE 11-15-2049	Dispositions	-100,000.00		74,125.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	95,125.00	
C12649AAN9	CSMC TR 2014-USA 4.3738% DUE 09-01-2037	Dispositions	-100,000.00		
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	95,125.00	
C126408HN6	CSX CORP 4.75% DUE 11-15-2048	Dispositions	-20,000.00		18,393.00
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	22,862.96	

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C22966RAG1	CUBESMART L P FIXED 2% DUE 02-15-2031	Dispositions	-20,000.00		17,086.00
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,814.80	
S2577609	CVS HEALTH CORP COM	Acquisitions	13,700.00	-786,282.75	
		Dispositions	-10,400.00		622,419.68
C126650CX6	CVS HEALTH CORP 4.3% DUE 03-25-2028	Dispositions	-15,000.00		14,965.80
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	16,254.36	
C126650CZ1	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	660,000.00	-602,283.00	
		Dispositions	-140,000.00		116,229.40
		Free Delivery	-125,000.00		
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	1,930,000.00	-1,766,463.55	
		Dispositions	-440,000.00		381,370.00
		Free Receipt	125,000.00	-127,130.00	
C126650DU1	CVS HEALTH CORP 5.25% 02-21-2033	Dispositions	-80,000.00		81,669.60
		Free Delivery	-80,000.00		
		Free Receipt	80,000.00	79,858.40	
C235851AV4	DANAHER CORP 2.6% DUE 10-01-2050	Dispositions	-10,000.00		6,621.70
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,897.00	
C23804L103	DATADOG INC COM USD0.00001 CL A	Acquisitions	2,080.00	-253,686.52	
		Dispositions	-752.00		87,289.84
C244199BF1	DEERE & CO 3.9% DUE 06-09-2042	Acquisitions	870,000.00	-779,102.40	
		Dispositions	-410,000.00		349,832.50
C24422EUU1	DEERE JOHN CAP CORP MEDIUM TERM 3.45% 03-07-2029	Dispositions	-25,000.00		24,471.50
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,922.50	
C48855KAC4	DEFAULTED PVTPL KENBOURNE INVEST S A 4.7% 01-22-2028				

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C24703TAG1	DELL INTL L L C / EMC CORP FIRST LIEN NT5.3% 10-01-2029	Acquisitions	200,000.00	-116,500.00	
		Dispositions	-200,000.00		70,500.00
		Dispositions	-300,000.00		312,435.00
C24703TAE6	DELL INTL L L C/EMC CORP 4.9% DUE 10-01-2026	Free Delivery	-300,000.00		
		Free Receipt	300,000.00	-288,693.00	
		Dispositions	-5,000.00		5,059.85
SBL59DF4	DELL INTL L L C/EMC CORP 8.35% 07-15-2046	Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,931.00	
		Dispositions	-5,000.00		5,173.90
C24703DBJ9	DELL INTL L L C/FIXED 5.25% DUE 02-01-2028	Acquisitions	290,000.00	-393,576.45	
		Dispositions	-185,000.00		243,733.80
		Dispositions	-5,000.00		5,173.90
C251526CY3	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035	Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,997.75	
		Dispositions	-5,000.00		5,173.90
C251526CK3	DEUTSCHE BK AG N Y FIXED 3.035% DUE 05-28-2032	Acquisitions	150,000.00	-150,000.00	
		Dispositions	-150,000.00		151,237.50
		Free Delivery	-150,000.00		
C25179MBH5	DEVON ENERGY CORP 5.75% 09-15-2054	Free Receipt	150,000.00	150,000.00	
		Dispositions	-250,000.00		222,852.50
		Free Delivery	-250,000.00		
C252131107	DEXCOM INC COM	Free Receipt	250,000.00	-250,000.00	
		Acquisitions	100,000.00	-99,882.00	
		Dispositions	-100,000.00		98,794.00
C25278XAR0	DIAMONDBACK ENERGY INC 3.125% DUE 03-24-2031 BEO	Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,882.00	
		Acquisitions	2,487.00	-177,770.74	
		Dispositions	-7,366.00		905,685.56
		Free Delivery	-6,083.00		
		Free Receipt	6,083.00	640,168.89	
		Dispositions	-70,000.00		64,045.10

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C254687FM3	DISNEY WALT CO 2.75% DUE 09-01-2049	Free Delivery	-70,000.00		
		Free Receipt	70,000.00	69,761.30	
		Acquisitions	735,000.00	-501,696.30	
		Dispositions	-180,000.00		118,459.80
C25746UDK2	DOMINION ENERGY INC 3.3% DUE 04-15-2041	Free Delivery	-40,000.00		
C25862V105	DOUBLEVERIFY HLDGS INC COM	Free Receipt	40,000.00	39,964.80	
		Acquisitions	17,674.00	-331,088.67	
		Dispositions	-2,238.00		39,023.40
		Dispositions	-8,000.00		7,773.92
C26138EAU3	DR PEPPER SNAPPLE 2.55% DUE 09-15-2026	Free Delivery	-8,000.00		
C23345AAC7	DT AUTO OWNER TR 4.22% DUE 01-15-2027	Free Receipt	8,000.00	7,974.08	
		Dispositions	-2,432.74		2,431.42
		Free Delivery	-2,432.74		
		Free Receipt	2,432.74	2,432.61	
C23338VAM8	DTE ELEC CO FIXED 2.625% DUE 03-01-2031	Free Delivery	-250,000.00		
SBM7SRS7	DTE ELEC CO FIXED 2.625% DUE 03-01-2031	Dispositions	-250,000.00		226,447.50
SBM928K6	DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO	Free Receipt	250,000.00	-249,580.00	
		Acquisitions	300,000.00	-232,810.40	
		Dispositions	-300,000.00		217,377.00
		Acquisitions	65,000.00	-66,433.90	
C26442CBL7	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	Dispositions	-65,000.00		64,095.85
		Free Delivery	-65,000.00		
		Free Receipt	65,000.00	66,433.90	
		Free Delivery	-40,000.00		
C26441CBM6	DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041	Free Receipt	40,000.00	39,900.80	
C26441CAS4	DUKE ENERGY CORP 2.65% DUE 09-01-2026	Dispositions	-6,000.00		5,838.90
		Free Delivery	-6,000.00		

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C26441CBU8	DUKE ENERGY CORP 5% DUE 08-15-2052	Free Receipt	6,000.00	5,981.52	
		Acquisitions	1,500,000.00	-1,427,205.00	
		Dispositions	-470,000.00		420,842.70
C26444HAH4	DUKE ENERGY FLA 2.5% DUE 12-01-2029	Dispositions	-10,000.00		9,277.00
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,994.70	
C26444HAC5	DUKE ENERGY FLA 3.2% DUE 01-15-2027	Dispositions	-15,000.00		14,770.65
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,991.00	
C26442EAJ9	DUKE ENERGY OHIO INC 5.25% DUE 04-01-2033	Dispositions	-10,000.00		10,462.70
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,994.40	
C26442UAA2	DUKE ENERGY 3.25% DUE 08-15-2025	Dispositions	-18,000.00		17,832.96
		Free Delivery	-18,000.00		
		Free Receipt	18,000.00	17,945.10	
C268150109	DYNATRACE INC COM	Dispositions	-16,353.00		752,372.16
		Free Delivery	-15,007.00		
		Free Receipt	15,007.00	756,869.56	
SBJV2RD9	DYNATRACE INC COM	Acquisitions	13,420.00	-684,281.09	
		Dispositions	-4,100.00		208,479.28
C276480AB6	EASTN GAS TRANSM & FIXED 3.9% DUE 11-15-2049	Dispositions	-5,000.00		3,869.00
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,019.85	
C278062AH7	EATON CORP OHIO 4.15% 03-15-2033	Dispositions	-4,000.00		3,939.88
		Free Delivery	-4,000.00		
		Free Receipt	4,000.00	3,830.40	
CG29183103	EATON CORP PLC COM USD0.50	Acquisitions	762.00	-256,813.95	
		Dispositions	-273.00		89,790.20

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C278642AF0	EBAY INC 4 DUE 07-15-2042	Acquisitions	680,000.00	-583,565.70	
		Dispositions	-345,000.00		283,569.30
C278865AV2	ECOLAB INC 2.7% DUE 11-01-2026	Dispositions	-9,000.00		8,772.66
		Free Delivery	-9,000.00		
		Free Receipt	9,000.00	8,971.65	
C279158AL3	ECOPETROL S A 5.375% DUE 06-26-2026	Dispositions	-11,000.00		11,011.27
		Free Delivery	-9,000.00		
		Free Receipt	9,000.00	8,939.52	
C281020AY3	EDISON INTL 5.25% 11-15-2028	Dispositions	-100,000.00		102,804.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,807.00	
C28368EAE6	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	Free Delivery	-150,000.00		
S2836399	EL PASO ENERGY CORP MTN BOOKTRANCHE # TR00005 7.75 1-15-2032 BEO	Dispositions	-150,000.00		175,858.50
		Free Receipt	150,000.00	-191,985.00	
SBSPHGL4	ELEVANCE HEALTH INC	Acquisitions	860.00	-385,747.29	
		Dispositions	-1,680.00		893,954.53
C532457108	ELI LILLY & CO COM	Acquisitions	133.00	-106,737.00	
		Dispositions	-1,245.00		1,022,348.42
		Free Delivery	-1,528.00		
		Free Receipt	1,528.00	375,828.79	
S2516152	ELI LILLY & CO COM	Acquisitions	1,505.00	-1,157,923.39	
		Dispositions	-610.00		547,740.20
C29084Q100	EMCOR GROUP INC COM	Acquisitions	264.00	-96,064.86	
		Dispositions	-1,368.00		538,254.83
C29250NBR5	ENBRIDGE INC 5.7% 03-08-2033	Dispositions	-90,000.00		94,990.50
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00	89,884.80	

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C29250NCD5	ENBRIDGE INC 5.95% 04-05-2054	Acquisitions	50,000.00	-49,944.50	
		Dispositions	-50,000.00		53,084.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,944.50	
C29273VBA7	ENERGY TRANSFER L P 5.6% 09-01-2034	Acquisitions	256,000.00	-255,336.96	
		Dispositions	-256,000.00		267,507.20
C29273VAZ3	ENERGY TRANSFER LP 5.25% 07-01-2029	Acquisitions	25,000.00	-24,949.25	
		Dispositions	-25,000.00		25,813.00
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,949.25	
C29279FAA7	ENERGY TRANSFER 6.25% DUE 04-15-2049	Acquisitions	60,000.00	-59,072.40	
		Free Delivery	-90,000.00		
		Free Receipt	90,000.00	94,168.95	
S2599700	ENTEGRIS INC COM	Acquisitions	1,030.00	-127,725.87	
		Dispositions	-5,270.00		577,632.74
C29364GAJ2	ENTERGY CORP NEW 2.95% DUE 09-01-2026	Dispositions	-5,000.00		4,886.05
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,988.75	
C29364WAX6	ENTERGY LA LLC 3.05% DUE 06-01-2031	Dispositions	-13,000.00		11,952.72
		Free Delivery	-13,000.00		
		Free Receipt	13,000.00	12,922.26	
C29366WAD8	ENTERGY MISSISSIPPI LLC 5.0% 09-01-2033	Dispositions	-50,000.00		51,010.00
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,971.50	
C29366NAB2	ENTERGY TEX RESTORATION FDG II LLC 3.697% 12-15-2036	Dispositions	-100,000.00		94,310.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,998.59	
C29365TAP9	ENTERGY TEXAS INC 5.55% 09-15-2054	Acquisitions	15,000.00	-14,892.60	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29365TAN4	ENTERGY TEXAS INC 5.8% 09-01-2053	Dispositions	-15,000.00		15,531.30
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,892.60	
SB44Z3T8	EPAM SYS INC COM STK	Dispositions	-20,000.00		21,312.40
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,931.20	
C294628102	EQUITY COMMONWEALTH USD0.01(BNF INT)	Acquisitions	425.00	-127,827.08	
		Dispositions	-4,010.00		971,989.24
		Acquisitions	3,840.00	-71,102.72	
S2031730	ERICSSON	Dispositions	-3,117.00		63,436.35
		Acquisitions	25,200.00	-135,926.61	
		Dispositions	-145,370.00		1,029,375.55
C29717PAV9	ESSEX PORTFOLIO L FIXED 2.65% DUE 03-15-2032	Dispositions	-10,000.00		8,706.10
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,962.80	
C298736109	EURONET WORLDWIDE INC COM	Acquisitions	1,200.00	-124,378.49	
		Dispositions	-732.00		74,305.67
C30034T103	EVERI HLDGS INC COM	Acquisitions	3,039.00	-24,781.54	
		Dispositions	-624.00		8,213.47
C30040WAU2	EVERSOURCE ENERGY 5.125% DUE 05-15-2033	Dispositions	-50,000.00		50,838.00
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,922.00	
C30166YAE2	EXETER AUTOMOBILE 5.3% DUE 09-15-2027	Dispositions	-120,000.00		120,042.19
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00	119,427.87	
C30165AAD7	EXETER AUTOMOBILE 5.57% DUE 09-15-2028	Acquisitions	60,000.00	-59,991.04	
		Dispositions	-60,000.00		60,302.34
		Free Delivery	-60,000.00		

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C30212PAR6	EXPEDIA GROUP INC 3.25% DUE 02-15-2030	Free Receipt	60,000.00	59,991.04	
		Dispositions	-50,000.00		47,221.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	51,737.50	
C30231GAW2	EXXON MOBIL CORP 4.114% DUE 03-01-2046	Acquisitions	1,010,000.00	-902,657.20	
SBYYD0G8	EXXON MOBIL CORP 4.114% DUE 03-01-2046	Acquisitions	1,055,000.00	-951,040.85	
		Dispositions	-395,000.00		332,530.75
C313384RY7	FEDERAL HOME LN BK CONS DISC NTS 01-18-2024	Acquisitions	345,000.00	-344,949.93	
		Dispositions	-345,000.00		345,000.00
C313384TA7	FEDERAL HOME LN BK CONS DISC NTS 02-13-2024	Acquisitions	485,000.00	-484,159.33	
		Dispositions	-485,000.00		485,000.00
C313384TK5	FEDERAL HOME LN BK CONS DISC NTS 02-22-2024	Acquisitions	530,000.00	-529,461.54	
		Dispositions	-530,000.00		530,000.00
SBWDP2F4	FEDERAL HOME LN BK CONS DISC NTS 03-15-2024	Acquisitions	665,000.00	-663,898.47	
		Dispositions	-665,000.00		665,000.00
C313384UL1	FEDERAL HOME LN BK CONS DISC NTS 03-18-2024	Acquisitions	455,000.00	-454,535.52	
		Dispositions	-455,000.00		455,000.00
SBWV0F96	FEDERAL HOME LN BK CONS DISC NTS 04-08-2024	Acquisitions	735,000.00	-734,259.69	
		Dispositions	-735,000.00		735,000.00
C313384WP0	FEDERAL HOME LN BK CONS DISC NTS 05-08-2024	Acquisitions	515,000.00	-514,472.77	
		Dispositions	-515,000.00		515,000.00
C313384WV7	FEDERAL HOME LN BK CONS DISC NTS 05-14-2024	Acquisitions	485,000.00	-484,077.02	
		Dispositions	-485,000.00		485,000.00
C313384XY0	FEDERAL HOME LN BK CONS DISC NTS 06-10-2024	Acquisitions	695,000.00	-694,294.58	
		Dispositions	-695,000.00		695,000.00
C313384YF0	FEDERAL HOME LN BK CONS DISC NTS 06-17-2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBYQR4B1	FEDERAL HOME LN BK CONS DISC NTS 06-20-2024	Acquisitions	830,000.00	-828,567.63	
		Dispositions	-830,000.00		830,000.00
SBYVV2M5	FEDERAL HOME LN BK CONS DISC NTS 07-01-2024	Acquisitions	845,000.00	-844,688.10	
		Dispositions	-845,000.00		845,000.00
C313384ZC6	FEDERAL HOME LN BK CONS DISC NTS 07-08-2024	Acquisitions	305,000.00	-304,592.24	
		Dispositions	-305,000.00		305,000.00
C313384B81	FEDERAL HOME LN BK CONS DISC NTS 08-13-2024	Acquisitions	710,000.00	-709,279.35	
		Dispositions	-710,000.00		710,000.00
C313384E70	FEDERAL HOME LN BK CONS DISC NTS 09-05-2024	Acquisitions	535,000.00	-534,063.75	
		Dispositions	-535,000.00		535,000.00
C313384WM7	FEDERAL HOME LN BK CONS DISC NTS 0% 05-06-2024	Acquisitions	115,000.00	-114,966.78	
		Dispositions	-115,000.00		115,000.00
C313384A33	FEDERAL HOME LN BK CONS DISC NTS 0% 07-31-2024	Acquisitions	725,000.00	-724,469.84	
		Dispositions	-725,000.00		725,000.00
SBK6FCW4	FEDERAL HOME LN BK DISC NT 01-17-2024	Acquisitions	1,205,000.00	-1,202,845.80	
		Dispositions	-1,205,000.00		1,205,000.00
SBJN4XQ8	FEDERAL HOME LN BK DISC NT 01-31-2024	Acquisitions	460,000.00	-459,565.54	
		Dispositions	-460,000.00		460,000.00
C313384SU4	FEDERAL HOME LN BK DISC NT 02-07-2024	Acquisitions	1,355,000.00	-1,352,536.69	
		Dispositions	-1,355,000.00		1,355,000.00
C313384TC3	FEDERAL HOME LN BK DISC NT 02-15-2024	Acquisitions	540,000.00	-539,532.00	
		Dispositions	-540,000.00		540,000.00
SBPDHGR1	FEDERAL HOME LN BK DISC NT 04-10-2024	Acquisitions	660,000.00	-659,042.08	
		Dispositions	-660,000.00		660,000.00
		Acquisitions	520,000.00	-519,326.60	
		Dispositions	-520,000.00		520,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBWWZ3F2	FEDERAL HOME LN BK DISC NT	04-15-2024			
		Acquisitions	670,000.00	-668,815.24	
		Dispositions	-670,000.00		670,000.00
C313384VR7	FEDERAL HOME LN BK DISC NT	04-16-2024			
		Acquisitions	450,000.00	-449,478.00	
		Dispositions	-450,000.00		450,000.00
C313384WH8	FEDERAL HOME LN BK DISC NT	05-02-2024			
		Acquisitions	100,000.00	-99,985.36	
		Dispositions	-100,000.00		100,000.00
SB4T5NV5	FEDERAL HOME LN BK DISC NT	05-15-2024			
		Acquisitions	610,000.00	-609,196.33	
		Dispositions	-610,000.00		610,000.00
C313384XZ7	FEDERAL HOME LN BK DISC NT	06-11-2024			
		Acquisitions	510,000.00	-509,408.40	
		Dispositions	-510,000.00		510,000.00
C313384YG8	FEDERAL HOME LN BK DISC NT	06-18-2024			
		Acquisitions	530,000.00	-529,530.11	
		Dispositions	-530,000.00		530,000.00
SBSMW6N4	FEDERAL HOME LN BK DISC NT	07-03-2024			
		Acquisitions	115,000.00	-114,967.10	
		Dispositions	-115,000.00		115,000.00
C313384ZK8	FEDERAL HOME LN BK DISC NT	07-15-2024			
		Acquisitions	590,000.00	-588,802.30	
		Dispositions	-590,000.00		590,000.00
SBP80Z89	FEDERAL HOME LN BK DISC NT	09-03-2024			
		Acquisitions	1,085,000.00	-1,083,106.68	
		Dispositions	-1,085,000.00		1,085,000.00
C313384F38	FEDERAL HOME LN BK DISC NT	09-09-2024			
		Acquisitions	735,000.00	-734,366.06	
		Dispositions	-735,000.00		735,000.00
C313384G29	FEDERAL HOME LN BK DISC NT	09-16-2024			
		Acquisitions	890,000.00	-888,615.86	
		Dispositions	-890,000.00		889,839.95
SBK80SH4	FEDERAL HOME LN BK DISC NT	09-18-2024			
		Acquisitions	290,000.00	-289,958.63	
		Dispositions	-290,000.00		290,000.00
C313384WF2	FEDERAL HOME LN BK DISC NT 0% DISC	04-30-2024			
		Acquisitions	135,000.00	-134,881.31	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C313384SS9	FEDERAL HOME LN BK DISC NT 02-05-2024	Dispositions	-135,000.00		135,000.00
		Acquisitions	730,000.00	-729,578.22	
C313384UD9	FEDERAL HOME LN BK DISC NT 03-11-2024	Dispositions	-730,000.00		730,000.00
		Acquisitions	735,000.00	-733,944.46	
C313384VD8	FEDERAL HOME LN BK DISC NT 04-04-2024	Dispositions	-735,000.00		735,000.00
		Acquisitions	105,000.00	-104,954.76	
C313384B24	FEDERAL HOME LN BK DISC NT 08-07-2024	Dispositions	-105,000.00		105,000.00
		Acquisitions	520,000.00	-519,545.00	
SBKV2684	FEDERAL HOME LN BK DISC NTS 03-20-2024	Dispositions	-520,000.00		520,000.00
		Acquisitions	775,000.00	-774,557.29	
C313384XE4	FEDERAL HOME LN BK DISC NTS 0% 05-23-2024	Dispositions	-775,000.00		775,000.00
		Acquisitions	495,000.00	-494,420.30	
SBYY5PF8	FEDERAL HOME LN BK DISC NTS 05-31-2024	Dispositions	-495,000.00		495,000.00
		Acquisitions	1,335,000.00	-1,333,735.20	
C313384A82	FEDERAL HOME LN BK DISC NTS 08-05-2024	Dispositions	-1,335,000.00		1,335,000.00
		Acquisitions	705,000.00	-704,588.75	
SB8401V9	FEDERAL HOME LOAN BANK 0% 09-17-2024	Dispositions	-705,000.00		705,000.00
		Acquisitions	350,000.00	-349,595.94	
C313384H85	FEDERAL HOME LOAN BANK 0% 09-30-2024	Dispositions	-350,000.00		350,000.00
		Acquisitions	1,085,000.00	-1,083,253.15	
SBLFB026	FEDERAL HOME LOAN DISCOUNT NT 0% 09-11-2024	Dispositions	-1,085,000.00		1,083,559.36
		Acquisitions	565,000.00	-564,350.25	
C313588VA0	FEDERAL NATL MTG ASSN DISC NT 04-01-2024	Dispositions	-565,000.00		565,000.00
		Acquisitions	1,130,000.00	-1,128,147.70	
S2142784	FEDEX CORP COM	Dispositions	-1,130,000.00		1,130,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBF42ZD4	FEDEX CORP 4.05% DUE 02-15-2048	Acquisitions	500.00	-126,114.13	
		Dispositions	-1,200.00		364,819.85
C30260WAA9	FHF TR 2021-1 ASSET BACKED NT CL A 144A 1.27% 03-15-2027	Acquisitions	1,270,000.00	-1,057,028.75	
		Dispositions	-655,000.00		519,886.60
C31620MAU0	FID NATL 4.5% DUE 08-15-2046	Dispositions	-16,380.86		16,012.31
		Free Delivery	-16,380.86		
		Free Receipt	16,380.86	16,380.69	
		Free Delivery	-150,000.00		
SBYMMY54	FID NATL 4.5% DUE 08-15-2046	Dispositions	-150,000.00		132,207.00
		Free Receipt	150,000.00	-156,937.50	
C316773CV0	FIFTH THIRD BANCORP 3.95% 03-14-2028	Dispositions	-25,000.00		24,776.25
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,955.00	
		Acquisitions	10,000.00	-10,000.00	
C316773DL1	FIFTH THIRD BANCORP 5.631% 01-29-2032	Dispositions	-10,000.00		10,447.40
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	10,000.00	
		Acquisitions	75,000.00	-74,986.89	
C32113CCB4	FIRST NATL MASTER NT TR SR 24-1 CL A 5.34% 05-15-2030	Dispositions	-75,000.00		76,699.22
		Free Delivery	-75,000.00		
		Free Receipt	75,000.00	-74,986.89	
		Dispositions	-173,272.94		171,662.04
C33768NAA0	FIRSTKEY HOMES 2022-SFR1 TR SINGLE FAMILY RENT PASSTHRU 4.145% 05-19-2039	Free Delivery	-173,272.94		
		Free Receipt	173,272.94	-173,265.56	
		Acquisitions	770.00	-136,488.07	
S2342034	FISERV INC COM	Dispositions	-3,790.00		635,627.60
C337738BN7	FISERV INC 5.15% 08-12-2034	Acquisitions	60,000.00	-59,888.40	
		Dispositions	-60,000.00		61,426.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C337738BE7	FISERV INC 5.6% DUE 03-02-2033	Free Delivery	-60,000.00		
		Free Receipt	60,000.00	59,888.40	
		Dispositions	-100,000.00		105,891.00
C33829M101	FIVE BELOW INC COM USD0.01	Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,788.00	
		Dispositions	-897.00	-59,576.91	70,706.48
C341081FB8	FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039	Acquisitions	897.00		
C33938XAA3	FLEX LTD 4.875% DUE 06-15-2029	Free Delivery	-15,000.00		
		Free Receipt	15,000.00	16,447.80	
		Dispositions	-200,000.00		200,478.00
C33938XAF2	FLEX LTD 5.25% 01-15-2032	Free Delivery	-200,000.00		
		Free Receipt	200,000.00	-230,540.00	
		Dispositions	-125,000.00	-124,726.25	126,203.75
SBJYGNS5	FMC CORP 4.5% DUE 10-01-2049	Free Delivery	-125,000.00		
		Free Receipt	125,000.00	-124,726.25	
		Dispositions	125,000.00		
C344419AB2	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	Acquisitions	125,000.00	-124,726.25	
SBFPMGV8	FOMENTO ECONOMICO 4.375% DUE 05-10-2043	Dispositions	-555,000.00		439,182.60
		Free Delivery	-1,000.00		
		Dispositions	-1,000.00		920.00
C34531XAC8	FORD FNDTN 2.815% DUE 06-01-2070	Free Receipt	1,000.00	-986.50	
		Dispositions	-20,000.00		12,652.40
		Free Delivery	-20,000.00		
SB5B2106	FORTINET INC COM	Free Receipt	20,000.00	20,000.00	
		Acquisitions	2,100.00	-184,791.35	
		Dispositions	-5,510.00		392,850.43
SBM63802	FOX CORP 5.576% DUE 01-25-2049	Acquisitions	395,000.00	-391,346.75	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C30322MAD1	FREED ABS TR 2021-3FP ASSET BACKED NT CLD 144A 2.37% 11-20-2028	Dispositions	-255,000.00		245,526.75
		Dispositions	-99,577.27		98,176.97
		Free Delivery	-99,577.27		
		Free Receipt	99,577.27	89,681.78	
C30293HAG0	FREM 2015-K48 MTG FLTG RT 3.6364% DUE 08-25-2048	Dispositions	-125,000.00		122,812.50
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00	109,873.05	
C302947AE6	FREM 2016-K60 MTG FLTG RT 3.54143% DUE 12-25-2049	Dispositions	-155,000.00		150,737.50
		Free Delivery	-155,000.00		
		Free Receipt	155,000.00	165,777.34	
C30297HAJ0	FREM 2018-K81 MTG TR MTG PASSTHRU CTF CL C 144A 4.17164% 09-25-2051	Dispositions	-200,000.00		192,625.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	217,250.00	
C302975BG1	FREM 2020-K105 FLTG RT 3.53% DUE 03-25-2053	Dispositions	-200,000.00		184,062.50
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	206,437.50	
S2427599	F5 INC COM STK NPV	Acquisitions	900.00	-155,150.45	
		Dispositions	-3,100.00		675,819.34
C363576109	GALLAGHER ARTHUR J & CO COM	Acquisitions	281.00	-72,770.25	
		Dispositions	-496.00		142,107.34
C361448BM4	GATX CORP 6.05% 03-15-2034	Acquisitions	630,000.00	-667,365.30	
SBRQP591	GATX CORP 6.05% 03-15-2034	Acquisitions	35,000.00	-35,889.70	
		Dispositions	-35,000.00		37,875.25
SBR3T9Z0	GATX CORP 6.05% 06-05-2054	Acquisitions	30,000.00	-29,987.70	
		Dispositions	-30,000.00		32,467.50
C36168WAA9	GCAT 2022-NQM5 TR MTG PASS THRU CTF CL A-1 5.71% 08-25-2067	Dispositions	-126,501.50		126,682.64
		Free Delivery	-126,501.50		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C369604301	GE AEROSPACE	Free Receipt	126,501.50	-122,501.31	
		Acquisitions	1,489.00	-249,577.79	
		Dispositions	-532.00		99,029.58
SBL59CR9	GE AEROSPACE	Acquisitions	845.00	-130,489.55	
		Dispositions	-7,000.00		1,129,037.15
SBL6JPG8	GE HEALTHCARE TECHNOLOGIES INC COM	Acquisitions	2,700.00	-205,041.89	
		Dispositions	-6,800.00		604,385.52
SBP6H4Y1	GE VERNOVA LLC COM	Acquisitions	740.00	-167,111.24	
		Dispositions	-1,092.50		171,422.65
		Free Receipt	842.50	39,773.90	
SB665KZ5	GEN MTRS CO COM	Acquisitions	3,900.00	-175,887.97	
		Dispositions	-23,600.00		1,203,211.12
C37045XEB8	GEN MTRS FINL CO FIXED 6% DUE 01-09-2028	Free Delivery	-300,000.00		
SBQ3PV77	GEN MTRS FINL CO FIXED 6% DUE 01-09-2028	Dispositions	-300,000.00		313,074.00
		Free Receipt	300,000.00	-299,973.00	
C368736104	GENERAC HLDGS INC COM STK	Acquisitions	125.00	-16,456.63	
		Dispositions	-328.00		47,256.80
		Acquisitions	410,000.00	-372,254.80	
C370334CF9	GENERAL MLS INC 4% DUE 04-17-2025	Dispositions	-250,000.00		213,632.50
		Dispositions	-5,000.00		4,975.25
C37045XDH6	GENERAL MOTORS FINANCIAL CO INC 2.4% 04-10-2028	Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,995.15	
		Dispositions	-40,000.00		37,154.40
C37045XFA9	GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034	Free Delivery	-40,000.00		
		Free Receipt	40,000.00	39,956.40	
		Acquisitions	10,000.00	-9,965.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C37045XEN2	GENERAL MOTORS FINANCIAL CO INC 5.8% 01-07-2029	Dispositions	-10,000.00		10,011.80
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,965.00	
		Acquisitions	50,000.00	-50,180.50	
C37045XEV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034	Dispositions	-50,000.00		52,100.00
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	50,180.50	
		Acquisitions	20,000.00	-19,995.60	
C37045XEQ5	GENERAL MTRS FINL CO INC 5.4% 05-08-2027	Dispositions	-20,000.00		20,753.60
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,995.60	
		Acquisitions	10,000.00	-9,991.20	
C37190AAB5	GENPACT USA INC / GENPACT SR NT 6% 06-04-2029	Dispositions	-10,000.00		9,965.00
		Acquisitions	123,000.00	-122,910.56	
C371901109	GENTEX CORP COM	Dispositions	-123,000.00		128,971.65
		Acquisitions	5,694.00	-179,168.63	
C37959E102	GLOBE LIFE INC COM	Dispositions	-4,376.00		130,808.13
		Acquisitions	91.00	-4,803.81	
C379577208	GLOBUS MED INC CL A NEW COM STK	Dispositions	-91.00		5,470.31
		Acquisitions	4,681.00	-257,801.59	
C36265UAA5	GM FINL REVOLVING RECEIVABLES TR 5.91% 10-11-2035	Dispositions	-2,182.00		153,309.61
		Dispositions	-150,000.00		157,687.50
C38046C109	GOGO INC COM	Free Delivery	-150,000.00		
		Free Receipt	150,000.00	-149,970.27	
C38138TAC5	GOLDENTREE LN MGMT US CLO 10 LTD / 6.64362% 07-20-2034	Acquisitions	4,460.00	-37,612.05	
		Dispositions	-14,473.00		110,412.73
		Acquisitions	162,000.00	-162,000.00	
		Dispositions	-162,000.00		162,000.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38143VAA7	GOLDMAN SACHS CAP I 6.345	DUE 02-15-2034 BEO			
		Free Delivery	-125,000.00		
SBG48W61	GOLDMAN SACHS CAP I 6.345	DUE 02-15-2034 BEO			
		Dispositions	-125,000.00		135,161.25
		Free Receipt	125,000.00	-119,018.75	
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	807.00	-370,882.33	
		Dispositions	-616.00		328,362.36
S2407966	GOLDMAN SACHS GROUP INC COM				
		Dispositions	-2,000.00		948,386.85
C38141GXC4	GOLDMAN SACHS GROUP INC 2.6% DUE	02-07-2030			
		Dispositions	-70,000.00		64,288.00
		Free Delivery	-70,000.00		
		Free Receipt	70,000.00	69,975.50	
C38141GYK4	GOLDMAN SACHS GROUP INC 2.908% DUE	07-21-2042 BEO			
		Acquisitions	2,000,000.00	-1,519,260.00	
		Dispositions	-1,000,000.00		721,460.00
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	40,000.00	
C38141GWL4	GOLDMAN SACHS GROUP INC 3.691%	06-05-2028			
		Dispositions	-55,000.00		54,161.25
		Free Delivery	-55,000.00		
		Free Receipt	55,000.00	57,820.25	
SBF6Q761	GOLDMAN SACHS GROUP INC 3.691%	06-05-2028			
		Dispositions	-40,000.00		39,431.60
C38148YAA6	GOLDMAN SACHS GROUP INC 4.017%	10-31-2038			
		Acquisitions	750,000.00	-680,235.00	
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	169,978.50	
C38141GB37	GOLDMAN SACHS GROUP INC 5.33%	07-23-2035			
		Acquisitions	75,000.00	-75,000.00	
		Dispositions	-75,000.00		77,687.25
		Free Delivery	-75,000.00		
		Free Receipt	75,000.00	75,000.00	
C38145GAH3	GOLDMAN SACHS 3.5% DUE 11-16-2026				
		Dispositions	-19,000.00		18,729.63
		Free Delivery	-19,000.00		
		Free Receipt	19,000.00	18,852.63	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38148LAE6	GOLDMAN SACHS 3.75% DUE 05-22-2025	Dispositions	-24,000.00		23,842.32
		Free Delivery	-24,000.00		
		Free Receipt	24,000.00	23,922.72	
C38141GVR2	GOLDMAN SACHS 4.25% DUE 10-21-2025	Dispositions	-45,000.00		44,806.95
		Free Delivery	-45,000.00		
		Free Receipt	45,000.00	50,207.40	
C384109104	GRACO INC COM	Acquisitions	357.00	-33,275.92	
		Dispositions	-786.00		66,873.38
C384802AB0	GRAINGER W W INC FIXED 4.6% DUE 06-15-2045	Dispositions	-8,000.00		7,605.36
		Free Delivery	-8,000.00		
		Free Receipt	8,000.00	7,993.52	
C38526M106	GRAND CANYON ED INC COM STK	Acquisitions	328.00	-45,543.92	
		Dispositions	-720.00		102,664.89
C36254KAL6	GS MTG SECS TR 3.469% DUE 11-10-2050	Dispositions	-125,000.00		121,220.70
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00	-115,830.08	
C40139LBG7	GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 5.55% DUE 10-28-2027	Free Delivery	-250,000.00		
SBNG5RN1	GUARDIAN LIFE GLOBAL FDG SR SECD MEDIUM 5.55% DUE 10-28-2027	Dispositions	-250,000.00		260,422.50
		Free Receipt	250,000.00	-249,925.00	
C404530AD9	HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050	Dispositions	-50,000.00		35,092.00
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	50,000.00	
C406216BE0	HALLIBURTON CO 4.75% DUE 08-01-2043	Dispositions	-10,000.00		9,360.10
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	10,829.50	
C40727TDJ0	HAMILTON CNTY OHIO HEALTH CARE FACS REV 3.374% 06-01-2034 BEO TAXABLE	Free Delivery	-275,000.00		
SBHR9LD8	HAMILTON CNTY OHIO HEALTH CARE FACS REV 3.374% 06-01-2034 BEO TAXABLE				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C413875AR6	HARRIS CORP DEL 3.832% DUE 04-27-2025	Dispositions	-275,000.00		245,588.75
		Free Receipt	275,000.00	-299,414.50	
SB4MGBG6	HCA HEALTHCARE INC COM	Dispositions	-20,000.00		19,870.80
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	21,142.05	
C404119CL1	HCA INC SR SECD NT 4.625% 03-15-2052	Acquisitions	200.00	-63,958.55	
		Dispositions	-1,130.00		434,561.59
SBPLJR21	HCA INC SR SECD NT 4.625% 03-15-2052	Acquisitions	100,000.00	-82,649.00	
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	82,649.00	
C404119CV9	HCA INC 6.0% 04-01-2054	Dispositions	-115,000.00		100,965.40
		Acquisitions	75,000.00	-74,567.25	
C42225UAG9	HEALTHCARE RLTY 3.1% DUE 02-15-2030	Dispositions	-75,000.00		75,546.00
		Dispositions	-21,000.00		19,309.29
C42250PAE3	HEALTHPEAK PPTYS INC 5.25% DUE 12-15-2032	Free Delivery	-21,000.00		
		Free Receipt	21,000.00	20,900.67	
SBQCZQY0	HEALTHPEAK PPTYS INC 5.25% DUE 12-15-2032	Free Delivery	-125,000.00		
		Dispositions	-125,000.00		128,770.00
C40414LAR0	HEALTHPEAK PROPERTIES INC 3.5% DUE 07-15-2029	Free Receipt	125,000.00	-122,945.00	
		Dispositions	-5,000.00		4,803.70
C422347104	HEARTLAND EXPRESS INC COM	Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,978.60	
		Acquisitions	1,728.00	-18,971.50	
C431636109	HILLMAN SOLUTIONS CORP COM USD0.0001 CL A	Dispositions	-1,728.00		19,720.75
		Acquisitions	3,286.00	-34,955.98	
C43300A203	HILTON WORLDWIDE HLDGS INC COM NEW COM NEW	Dispositions	-7,251.00		76,300.15
		Dispositions			

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C437076102	HOME DEPOT INC COM	Acquisitions	1,090.00	-231,326.55	
		Dispositions	-390.00		87,954.64
SBP0TWX8	HOME DEPOT INC SR NT 2.75% 09-15-2051	Acquisitions	1,417.00	-465,104.38	
		Dispositions	-519.00		202,403.40
C437076BP6	HOME DEPOT INC 3.5% DUE 09-15-2056	Acquisitions	3,345,000.00	-2,287,216.35	
		Dispositions	-380,000.00		242,447.60
C441593100	HOULIHAN LOKEY INC CL A CL A	Free Delivery	-2,000.00		
		Free Receipt	2,000.00	1,961.94	
SBKLJ8V2	HOWMET AEROSPACE INC COM USD1.00 WI	Acquisitions	604.00	-80,442.29	
		Dispositions	-3,588.00		497,748.94
C42824CBV0	HP ENTERPRISE CO 5.0% 10-15-2034	Acquisitions	3,940.00	-389,407.47	
		Dispositions	-1,230.00		118,083.84
C42824CBW8	HP ENTERPRISE CO 5.6% 10-15-2054	Acquisitions	30,000.00	-29,723.40	
		Dispositions	-30,000.00		29,223.60
		Free Delivery	-30,000.00		
		Free Receipt	30,000.00	29,723.40	
SBRSF135	HP ENTERPRISE CO 5.6% 10-15-2054	Acquisitions	20,000.00	-19,617.20	
		Dispositions	-20,000.00		19,593.80
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,617.20	
C404280DV8	HSBC HLDGS PLC 6.254% 03-09-2034	Acquisitions	410,000.00	-405,813.00	
		Dispositions	-200,000.00		218,394.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	200,000.00	
C404280DU0	HSBC HOLDINGS PLC 6.161% 03-09-2029	Free Delivery	-300,000.00		
SBPH14M0	HSBC HOLDINGS PLC 6.161% 03-09-2029	Dispositions	-300,000.00		316,233.00
		Free Receipt	300,000.00	-300,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C443573100	HUBSPOT INC COM	Acquisitions	414.00	-266,688.34	
		Dispositions	-414.00		208,080.10
S2445063	HUMANA INC COM	Acquisitions	1,900.00	-613,088.06	
		Dispositions	-500.00		169,814.76
C452327AP4	ILLUMINA INC 5.75% DUE 12-13-2027	Free Delivery	-150,000.00		
SBPCPXK8	ILLUMINA INC 5.75% DUE 12-13-2027	Dispositions	-150,000.00		155,955.00
		Free Receipt	150,000.00	-149,794.50	
C45505TV65	INDIANA ST HSG & CMNTY DEV AUTH SINGLE FAMILY REV 6% 07-01-2049 BEO TAXABLE	Acquisitions	250,000.00	-257,965.00	
		Dispositions	-250,000.00		259,207.50
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	-257,965.00	
C456837BM4	ING GROEP N V 5.55% 03-19-2035	Acquisitions	250,000.00	-250,000.00	
		Free Delivery	-250,000.00		
SBRQN2X8	ING GROEP N V 5.55% 03-19-2035	Dispositions	-250,000.00		262,117.50
		Free Receipt	250,000.00	-250,000.00	
C456873AB4	INGERSOLL-RAND 3.55% DUE 11-01-2024	Dispositions	-15,000.00		14,970.30
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,913.75	
C45784P101	INSULET CORP COM STK	Dispositions	-3,621.00		642,296.76
		Free Delivery	-3,323.00		
		Free Receipt	3,323.00	843,355.40	
SBNTCGT8	INTL BANK RECON&DV 9.5% CURR/LKD 09/02/29 BRL	Acquisitions	4,130,000.00	-837,291.68	
		Dispositions	-4,130,000.00		738,015.53
C461202103	INTUIT COM	Dispositions	-1,608.00		961,825.39
		Free Delivery	-1,476.00		
		Free Receipt	1,476.00	472,181.92	
S2459020	INTUIT COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C46124HAH9	INTUIT INC 5.5% 09-15-2053	Dispositions	-2,195.00		1,391,554.98
		Dispositions	-15,000.00		16,124.85
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,875.80	
C46120E602	INTUITIVE SURGICAL INC COM NEW STK	Dispositions	-3,178.00		1,333,086.11
		Free Delivery	-2,883.00		
		Free Receipt	2,883.00	639,201.02	
C46132FAD2	INVESCO FIN PLC 3.75% DUE 01-15-2026	Dispositions	-5,000.00		4,964.10
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,987.10	
C46849LTC5	JACKSON NATIONAL LIFE GLOBAL FNDG 144A 3.875% DUE 06-11-2025 BEO	Dispositions	-15,000.00		14,876.10
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,845.05	
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052	Acquisitions	1,025,000.00	-1,097,009.30	
		Dispositions	-425,000.00		450,024.00
C47233W109	JEFFERIES FINL GROUP INC COM	Acquisitions	382.00	-17,548.58	
		Dispositions	-4,649.00		287,613.77
SBMTVQ54	JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031	Acquisitions	1,210,000.00	-1,050,342.70	
		Dispositions	-385,000.00		330,045.10
C472319AE2	JEFFERIES GROUP 6.45% DUE 06-08-2027	Dispositions	-15,000.00		15,766.50
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	12,577.95	
C476556DC6	JERSEY CENT PWR & 4.3% DUE 01-15-2026	Dispositions	-5,000.00		4,983.30
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	5,073.55	
C478160BU7	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Free Delivery	-200,000.00		
SBD31B74	JOHNSON & JOHNSON 3.55% DUE 03-01-2036	Dispositions	-200,000.00		186,876.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046	Free Receipt	200,000.00	-198,950.00	
		Acquisitions	800,000.00	-702,263.25	
		Dispositions	-290,000.00		238,136.40
SBDG0907	JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016	Acquisitions	550,000.00	-515,436.10	
		Dispositions	-240,000.00		212,025.60
C46644UBA5	JPMBB COML MTG 3.8218% DUE 07-15-2048	Free Delivery	-225,000.00		
SBYV7YP0	JPMBB COML MTG 3.8218% DUE 07-15-2048	Dispositions	-225,000.00		220,921.88
		Free Receipt	225,000.00	-245,452.15	
C46647TAS7	JPMCC COML MTG 3.5855% DUE 03-15-2050	Dispositions	-225,000.00		218,882.81
		Free Delivery	-225,000.00		
		Free Receipt	225,000.00	-251,349.61	
C46590LAT9	JPMDB COML MTG 3.1439% DUE 06-15-2049	Dispositions	-250,000.00		241,494.14
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	-235,947.27	
C46590TAE5	JPMDB COML MTG 3.6939% DUE 03-15-2050	Dispositions	-125,000.00		120,747.07
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00	-118,071.29	
SBMF0547	JPMORGAN CHASE & CO 3.109% DUE 04-22-2051	Acquisitions	3,985,000.00	-2,956,561.95	
		Dispositions	-1,155,000.00		801,327.45
C46647PAJ5	JPMORGAN CHASE & CO 3.882% 07-24-2038	Acquisitions	3,500,000.00	-3,187,520.00	
		Dispositions	-1,265,000.00		1,105,066.05
C487836BZ0	KELLOGG CO 5.25% DUE 03-01-2033	Dispositions	-30,000.00		31,342.50
		Free Delivery	-30,000.00		
		Free Receipt	30,000.00	29,946.90	
C489170100	KENNAMETAL INC CAP	Acquisitions	1,729.00	-42,636.45	
		Dispositions	-6,032.00		164,525.92
C49130TUR5	KENTUCKY HSG CORP HSG REV 3.5% 01-01-2040 BEO TAXABLE				

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBHNVLC7	KENTUCKY HSG CORP HSG REV 3.5% 01-01-2040 BEO TAXABLE	Dispositions	-15,000.00		15,000.00
		Free Delivery	-10,000.00		
		Dispositions	-10,000.00		9,687.60
C49177JAR3	KENVUE INC 5.2% 03-22-2063	Free Receipt	10,000.00	-10,382.10	
		Dispositions	-10,000.00		10,243.70
		Free Delivery	-10,000.00		
C49326EEJ8	KEYCORP 2.55% 10-01-2029 BEO	Free Receipt	10,000.00	8,711.71	
		Dispositions	-15,000.00		13,607.40
		Free Delivery	-15,000.00		
C49338L103	KEYSIGHT TECHNOLOGIES INC COM	Free Receipt	15,000.00	14,988.00	
		Acquisitions	2,160.00	-313,232.56	
		Dispositions	-780.00		121,312.50
C49427RAM4	KILROY RLTY L P 3.45% DUE 12-15-2024	Dispositions	-100,000.00		99,461.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	96,052.00	
C494553AE0	KINDER MORGAN INC 5.4% 02-01-2034	Acquisitions	75,000.00	-74,765.25	
		Dispositions	-75,000.00		77,043.00
		Free Delivery	-75,000.00		
SBJZXT76	KINDER MORGAN 5.5 DUE 03-01-2044	Free Receipt	75,000.00	74,765.25	
		Acquisitions	510,000.00	-504,329.10	
		Dispositions	-295,000.00		283,229.50
C494550AQ9	KINDER MORGAN 7.3% DUE 08-15-2033	Free Delivery	-150,000.00		
S2187310	KINDER MORGAN 7.3% DUE 08-15-2033	Dispositions	-150,000.00		174,454.50
C49803XAF0	KITE RLTY GROUP L P 4.95% 12-15-2031	Free Receipt	150,000.00	-167,305.50	
		Acquisitions	200,000.00	-198,656.00	
		Free Delivery	-200,000.00		
SBRXCZ84	KITE RLTY GROUP L P 4.95% 12-15-2031	Dispositions	-200,000.00		200,036.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C482480AM2	KLA CORP 4.95% 07-15-2052	Free Receipt	200,000.00	-198,656.00	
		Acquisitions	450,000.00	-447,412.50	
		Free Delivery	-75,000.00		
		Free Receipt	75,000.00	74,313.00	
SBYRY499	KRAFT HEINZ CO COM	Acquisitions	27,700.00	-957,158.50	
C50077LAX4	KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039	Dispositions	-8,100.00		283,555.29
		Dispositions	-40,000.00		38,188.80
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	40,500.00	
C50077LAB2	KRAFT HEINZ FOODS 4.375% DUE 06-01-2046	Acquisitions	1,970,000.00	-1,725,626.50	
C501044DP3	KROGER CO 2.2% DUE 05-01-2030	Dispositions	-240,000.00		201,936.00
		Dispositions	-25,000.00		22,252.25
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,946.50	
C501044DV0	KROGER CO 5.358% 09-15-2034	Acquisitions	40,000.00	-39,898.80	
		Dispositions	-40,000.00		40,320.80
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	39,898.80	
SBSBK800	LABCORP HLDGS INC COM	Dispositions	-400.00		90,129.93
SBP9RJ10	LEAR CORP 3.55% 01-15-2052	Free Receipt	1,100.00	244,174.61	
		Acquisitions	715,000.00	-506,354.70	
C52532XAJ4	LEIDOS INC 5.75% 03-15-2033	Dispositions	-325,000.00		223,596.75
		Dispositions	-60,000.00		63,120.60
		Free Delivery	-60,000.00		
		Free Receipt	60,000.00	59,578.20	
C52607MAA7	LENDMARK FDG TR 2021-1 1.9% 11-20-2031	Dispositions	-200,000.00		188,000.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	170,828.12	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C80874P109	LIGHT & WONDER INC COM USD0.001	Acquisitions	976.00	-96,370.54	
		Dispositions	-1,208.00		136,137.71
C534187BE8	LINCOLN NATL CORP 3.35% DUE 03-09-2025	Dispositions	-15,000.00		14,895.75
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,895.00	
C53944YBA0	LLOYDS BANKING GROUP PLC 5.721% 06-05-2030	Acquisitions	252,000.00	-252,000.00	
		Dispositions	-252,000.00		264,917.52
C548661EN3	LOWES COS INC FIXED 5.8% DUE 09-15-2062	Acquisitions	1,300,000.00	-1,365,013.00	
		Dispositions	-606,000.00		607,889.46
C548661DR5	LOWES COS INC 3.65% DUE 04-05-2029	Dispositions	-6,000.00		5,863.32
		Free Delivery	-6,000.00		
		Free Receipt	6,000.00	5,991.54	
C548661EH6	LOWES COS INC 4.0% 04-01-2032	Dispositions	-25,000.00		23,872.50
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,995.75	
C550021109	LULULEMON ATHLETICA INC COM	Acquisitions	770.00	-365,502.78	
		Dispositions	-2,208.00		733,110.67
C502431AQ2	L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033	Dispositions	-40,000.00		41,762.00
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	39,957.20	
C502431AR0	L3HARRIS TECHNOLOGIES INC 5.6% 07-31-2053	Dispositions	-10,000.00		10,121.50
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,968.30	
C575634AS9	MA ELEC CO 5.9% DUE 11-15-2039	Dispositions	-5,000.00		5,119.60
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,983.30	
S2554549	MAGNA INTERNATIONAL INC COMMON STOCK	Acquisitions	7,900.00	-360,367.53	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C55955D100	MAGNITE INC COM	Dispositions	-7,400.00		315,738.86
		Acquisitions	867.00	-9,101.85	
C56035L104	MAIN STR CAP CORP COM STK	Dispositions	-10,543.00		102,504.39
		Acquisitions	539.00	-25,798.53	
SBRF20L0	MAIN STR CAP CORP 6.95% 03-01-2029	Dispositions	-1,190.00		60,072.27
		Acquisitions	25,000.00	-24,966.25	
C56501RAC0	MANULIFE FINL CORP 4.15% DUE 03-04-2026	Dispositions	-25,000.00		26,281.00
		Dispositions	-8,000.00		7,988.40
SBYZSGJ7	MARATHON OIL CORP 5.2% DUE 06-01-2045	Free Delivery	-8,000.00		
		Free Receipt	8,000.00	8,372.32	
C56585ABH4	MARATHON PETE CORP 4.7% DUE 05-01-2025 REG	Acquisitions	375,000.00	-371,463.70	
		Dispositions	-375,000.00		370,758.75
C57060D108	MARKETAXESS HLDGS INC COM STK	Dispositions	-5,000.00		4,993.20
		Free Delivery	-5,000.00		
C571903202	MARATHON PETE CORP 4.7% DUE 05-01-2025 REG	Free Receipt	5,000.00	5,582.45	
		Acquisitions	975.00	-195,115.92	
C57164Y107	MARRIOTT INTL INC NEW COM STK CL A	Dispositions	-877.00		240,852.98
		Acquisitions	746.00	-174,209.43	
C573284AJ5	MARRIOTT VACATIONS WORLDWIDE CORP COM	Dispositions	-267.00		65,266.61
		Acquisitions	317.00	-32,675.81	
SB1WN8J8	MARTIN MARIETTA 6.25% DUE 05-01-2037	Dispositions	-4,522.00		416,966.40
		Free Delivery	-150,000.00		
C573874AF1	MARTIN MARIETTA 6.25% DUE 05-01-2037	Dispositions	-150,000.00		164,968.50
		Free Receipt	150,000.00	-142,315.50	
C573874AF1	MARVELL TECH INC FIXED 2.45% DUE 04-15-2028	Dispositions	-40,000.00		37,344.80
		Free Delivery	-40,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	40,000.00	40,411.05	
C574599AY2	MASCO CORP 6.5% DUE 08-15-2032	Free Delivery	-150,000.00		
SBJ2RXX5	MASCO CORP 6.5% DUE 08-15-2032	Free Receipt	150,000.00	-194,764.50	
C57636Q104	MASTERCARD INC CL A	Acquisitions	1,898.00	-841,984.75	
		Dispositions	-696.00		342,869.41
SB121557	MASTERCARD INC CL A	Dispositions	-600.00		291,652.05
C58013MFF6	MCDONALD'S CORPORATION 3.8% 04-01-2028	Dispositions	-20,000.00		19,848.00
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,978.20	
SBTN1Y11	MEDTRONIC PLC COMMON STOCK STOCK	Acquisitions	4,500.00	-373,138.86	
		Dispositions	-6,200.00		556,419.31
C58601VAC6	MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049	Dispositions	-45,000.00		35,460.00
		Free Delivery	-45,000.00		
		Free Receipt	45,000.00	45,000.00	
C58733R102	MERCADOLIBRE INC COM STK	Acquisitions	263.00	-463,489.71	
		Dispositions	-100.00		204,304.26
C59023VAA8	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Free Delivery	-325,000.00		
SBBMT8T6	MERRILL LYNCH & CO 7.75% DUE 05-14-2038	Dispositions	-135,000.00		170,394.30
		Free Receipt	325,000.00	-324,925.25	
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'	Acquisitions	3,525.00	-1,682,504.84	
		Dispositions	-1,291.00		721,495.02
SB7TL820	META PLATFORMS INC COM USD0.000006 CL 'A'	Acquisitions	4,389.00	-2,200,530.77	
		Dispositions	-1,780.00		952,105.56
C30303M8V7	META PLATFORMS INC 5.4% 08-15-2054	Acquisitions	40,000.00	-39,840.40	
		Dispositions	-40,000.00		41,826.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C59156RBM9	METLIFE INC 3% DUE 03-01-2025	Free Delivery	-40,000.00		
		Free Receipt	40,000.00	39,840.40	
		Dispositions	-15,000.00		14,877.75
		Free Delivery	-15,000.00		
C59156RCC0	METLIFE INC 5.0% 07-15-2052	Free Receipt	15,000.00	15,275.40	
		Acquisitions	660,000.00	-653,492.40	
		Dispositions	-185,000.00		175,452.15
SBLB06X0	MGM RESORTS INTL 6.5% 04-15-2032	Acquisitions	95,000.00	-95,000.00	
S2588184	MICRON TECH INC COM	Dispositions	-95,000.00		96,861.05
		Acquisitions	1,530.00	-136,855.29	
C594918104	MICROSOFT CORP COM	Dispositions	-4,000.00		448,801.98
		Acquisitions	1,449.00	-621,387.38	
		Dispositions	-2,098.00		914,866.06
		Free Delivery	-3,440.00		
S2588173	MICROSOFT CORP COM	Free Receipt	3,440.00	903,054.19	
		Dispositions	-6,620.00		2,842,034.16
SBT3CPZ5	MICROSOFT CORP SR NT 2.5% 09-15-2050	Acquisitions	3,835,000.00	-2,616,387.60	
C594918CD4	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Dispositions	-1,615,000.00		1,021,067.60
		Free Delivery	-39,000.00		
SBM9GFY1	MICROSOFT CORP 2.675% DUE 06-01-2060 BEO	Dispositions	-39,000.00		25,855.83
C594918BC7	MICROSOFT CORP 3.5% DUE 02-12-2035	Free Receipt	39,000.00	-39,610.12	
		Dispositions	-13,000.00		12,446.59
		Free Delivery	-13,000.00		
C594918BU7	MICROSOFT CORP 3.95% DUE 08-08-2056	Free Receipt	13,000.00	12,850.50	
		Dispositions	-186,000.00		163,319.16
		Free Delivery	-186,000.00		
		Free Receipt	186,000.00	-181,359.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C595620AT2	MIDAMERICAN ENERGY 3.65% DUE 04-15-2029	Dispositions	-25,000.00		24,592.75
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	27,574.75	
C60416T6U7	MINNESOTA ST HSG FIN AGY TAXABLE-RESIDENTIAL HSG FIN 6.5% 07-01-2054	Dispositions	-300,000.00		314,910.00
		Free Delivery	-300,000.00		
		Free Receipt	300,000.00	-305,568.00	
C606822BY9	MITSUBISHI UFJ 1.538% DUE 07-20-2027	Dispositions	-200,000.00		190,422.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	173,714.00	
C60687YDF3	MIZUHO FINL GROUP 5.382% 07-10-2030	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		207,972.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	200,000.00	
C60741F104	MOBILEYE GLOBAL INC CL A CL A	Acquisitions	6,772.00	-201,290.93	
		Dispositions	-16,951.00		459,767.27
SBYT4Q46	MOLSON COORS 4.2% DUE 07-15-2046	Acquisitions	930,000.00	-809,048.75	
		Dispositions	-435,000.00		363,529.50
C60937P106	MONGODB INC CL A CL A	Acquisitions	1,112.00	-363,172.90	
		Dispositions	-1,112.00		279,279.03
SBZ07BW4	MONSTER BEVERAGE CORP NEW COM	Acquisitions	3,510.00	-171,380.31	
		Dispositions	-15,885.00		739,072.37
C615369105	MOODYS CORP COM	Acquisitions	844.00	-342,019.95	
		Dispositions	-309.00		151,272.31
SBR1HR30	MOODYS CORP 5.25% DUE 07-15-2044	Acquisitions	600,000.00	-614,543.55	
		Dispositions	-175,000.00		171,213.00
C61690U8B9	MORGAN STANLEY BANK NA 5.504% 05-26-2028	Acquisitions	300,000.00	-300,000.00	
		Free Delivery	-300,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBN4L582	MORGAN STANLEY BANK NA 5.504% 05-26-2028	Dispositions	-300,000.00		309,579.00
		Free Receipt	300,000.00	-300,000.00	
C61691ABL6	MORGAN STANLEY CAP 3.809% DUE 12-15-2048	Free Delivery	-200,000.00		
SBYZWF69	MORGAN STANLEY CAP 3.809% DUE 12-15-2048	Dispositions	-200,000.00		196,835.94
		Free Receipt	200,000.00	-191,975.59	
C6174468X0	MORGAN STANLEY 1.928% DUE 04-28-2032	Dispositions	-100,000.00		84,748.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	100,000.00	
C6174468Q5	MORGAN STANLEY 2.188% 04-28-2026	Dispositions	-50,000.00		49,213.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	52,349.00	
SBMZ2XH2	MORGAN STANLEY 2.802% 01-25-2052	Acquisitions	1,185,000.00	-822,141.95	
		Dispositions	-1,185,000.00		767,797.05
C61744YAP3	MORGAN STANLEY 3.772% 01-24-2029	Dispositions	-200,000.00		196,846.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	-200,000.00	
C61746BDZ6	MORGAN STANLEY 3.875% DUE 01-27-2026	Dispositions	-70,000.00		69,738.20
		Free Delivery	-70,000.00		
		Free Receipt	70,000.00	69,680.80	
C61747YDY8	MORGAN STANLEY 4.3% DUE 01-27-2045	Free Delivery	-25,000.00		
		Free Receipt	25,000.00	26,170.02	
SBQSC344	MORGAN STANLEY 4.35 DUE 09-08-2026	Acquisitions	495,000.00	-491,965.65	
		Dispositions	-140,000.00		140,593.60
SBYM4WR8	MORGAN STANLEY 4.375% DUE 01-22-2047	Acquisitions	1,375,000.00	-1,272,696.40	
		Dispositions	-585,000.00		512,898.75
C6174468G7	MORGAN STANLEY 4.431% 01-23-2030	Dispositions	-150,000.00		150,531.00

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C6174467X1	MORGAN STANLEY 5% DUE 11-24-2025	Free Delivery	-150,000.00		
		Free Receipt	150,000.00	157,011.80	
		Dispositions	-47,000.00		47,250.04
		Free Delivery	-47,000.00		
C61945CAG8	MOSAIC CO NEW FIXED 4.05% DUE 11-15-2027	Free Receipt	47,000.00	49,371.75	
		Dispositions	-5,000.00		4,960.75
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,863.35	
C55336VAK6	MPLX LP FIXED 4.125% DUE 03-01-2027	Dispositions	-3,000.00		2,988.87
		Free Delivery	-3,000.00		
		Free Receipt	3,000.00	2,995.02	
		Dispositions	-9,000.00		8,120.61
C55336VBQ2	MPLX LP 2.65% DUE 08-15-2030	Free Delivery	-9,000.00		
		Free Receipt	9,000.00	7,800.21	
		Acquisitions	1,385,000.00	-1,219,402.95	
		Dispositions	-310,000.00		264,110.70
C55336VAR1	MPLX LP 4% 03-15-2028	Dispositions	-16,000.00		15,809.60
		Free Delivery	-16,000.00		
		Free Receipt	16,000.00	16,739.20	
		Free Delivery	-175,000.00		
C55336VBV1	MPLX LP 5.0% 03-01-2033	Dispositions	-175,000.00		175,334.25
		Free Receipt	175,000.00	-173,547.50	
		Acquisitions	35,000.00	-34,572.30	
		Dispositions	-35,000.00		36,094.45
C55336VBX7	MPLX LP 5.5% 06-01-2034	Free Delivery	-35,000.00		
		Free Receipt	35,000.00	34,572.30	
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,884.00	
C55336VBW9	MPLX LP 5.65% 03-01-2053				

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C55354G100	MSCI INC COM USD0.01	Dispositions	-1,833.00		913,539.59
		Free Delivery	-1,682.00		
		Free Receipt	1,682.00	472,482.70	
S2611206	MURPHY OIL CORP COM	Acquisitions	1,400.00	-53,575.88	
		Dispositions	-2,300.00		93,090.20
C55389TAA9	MVW 2021-1W LLC TIMESHARE LN BKD NTS CL A 1.14% 01-22-2041	Dispositions	-27,574.58		26,031.06
		Free Delivery	-27,574.58		
		Free Receipt	27,574.58	27,567.15	
C62854AAP9	MYLAN N V FIXED 5.25% DUE 06-15-2046	Acquisitions	1,250,000.00	-1,104,304.40	
		Dispositions	-460,000.00		401,409.80
C63111XAJ0	NASDAQ INC 5.55% 02-15-2034	Dispositions	-30,000.00		31,637.10
		Free Delivery	-30,000.00		
		Free Receipt	30,000.00	29,991.60	
C637639AH8	NATIONAL SECS CLEARING CORP 5.1% 11-21-2027	Free Delivery	-250,000.00		
SBP0XN60	NATIONAL SECS CLEARING CORP 5.1% 11-21-2027	Dispositions	-250,000.00		257,347.50
		Free Receipt	250,000.00	-249,922.50	
C63845R107	NATIONAL VISION HLDGS INC COM	Acquisitions	16,536.00	-175,303.62	
		Dispositions	-812.00		8,862.58
C637432CT0	NATL RURAL UTILS 8% DUE 03-01-2032	Dispositions	-150,000.00		182,190.00
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	-211,869.00	
C639057AH1	NATWEST GROUP PLC 6.016% DUE 03-02-2034	Free Delivery	-300,000.00		
SBQMS2W9	NATWEST GROUP PLC 6.016% DUE 03-02-2034	Dispositions	-300,000.00		324,606.00
		Free Receipt	300,000.00	-300,000.00	
C64110L106	NETFLIX INC COM STK	Acquisitions	1,561.00	-1,010,519.66	
		Dispositions	-572.00		403,355.37

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C437076CQ3	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	Dispositions	-25,000.00		19,136.75
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	16,471.25	
C649322AJ3	NEW YORK & FIXED 2.606% DUE 08-01-2060	Dispositions	-10,000.00		6,155.40
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	10,000.00	
C64952GAF5	NEW YORK LIFE INS 6.75% DUE 11-15-2039	Free Delivery	-250,000.00		
SB4VBR19	NEW YORK LIFE INS 6.75% DUE 11-15-2039	Dispositions	-250,000.00		294,520.00
		Free Receipt	250,000.00	-249,422.50	
C650111107	NEW YORK TIMES CO CL A ISIN #US6501111073	Acquisitions	2,121.00	-103,597.08	
		Dispositions	-957.00		53,172.31
C651639AY2	NEWMONT CORP FORMERLY NEWMONT GOLDCORP 2.25% DUE 10-01-2030 REG	Dispositions	-25,000.00		22,427.75
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,777.00	
SBSNR2S5	NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041	Acquisitions	675,000.00	-720,363.50	
		Dispositions	-330,000.00		336,751.80
SBJYRXM2	NEWMONT GOLDCORP 5.45% DUE 06-09-2044	Acquisitions	575,000.00	-597,915.80	
		Dispositions	-220,000.00		217,982.60
C65339KCV0	NEXTERA ENERGY CAP HLDGS INC 5.55% 03-15-2054	Acquisitions	150,000.00	-149,047.50	
		Dispositions	-150,000.00		155,973.00
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	149,047.50	
C654106103	NIKE INC CL B	Acquisitions	3,811.00	-349,077.32	
		Dispositions	-12,950.00		1,136,910.71
		Free Delivery	-12,198.00		
		Free Receipt	12,198.00	983,945.93	
SB976296	NISOURCE FIN CORP 4.8% DUE 02-15-2044	Acquisitions	865,000.00	-817,376.05	

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C65473PAN5	NISOURCE INC 5.25% DUE 03-30-2028	Dispositions	-180,000.00		164,532.60
		Free Delivery	-325,000.00		
SBM8NG62	NISOURCE INC 5.25% DUE 03-30-2028	Dispositions	-325,000.00		335,107.50
		Free Receipt	325,000.00	-324,444.25	
C637417AJ5	NNN REIT INC 3.6% DUE 12-15-2026	Dispositions	-10,000.00		9,885.50
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,999.30	
S2641894	NORFOLK SOUTHN CORP COM	Acquisitions	1,600.00	-342,822.50	
		Dispositions	-600.00		151,369.97
C665772CV9	NORTHERN STS PWR CO MINN 4.5% DUE 06-01-2052 BEO	Acquisitions	575,000.00	-528,488.25	
		Dispositions	-575,000.00		499,496.75
C665772CB3	NORTHN STS PWR CO MINN NORTHN ST PWR 6.25 DUE 06-01-2036 BEO	Free Delivery	-10,000.00		
		Free Receipt	10,000.00	10,860.50	
C665772CC1	NORTHN STS PWR CO 6.2% DUE 07-01-2037	Acquisitions	250,000.00	-283,010.00	
		Free Delivery	-2,000.00		
		Free Receipt	2,000.00	2,636.18	
C667274AC8	NORTHWELL HEALTHCARE INC 4.26% 11-01-2047	Dispositions	-70,000.00		60,615.80
		Free Delivery	-70,000.00		
		Free Receipt	70,000.00	80,663.10	
SBN2RYW9	NOV INC COM	Acquisitions	21,300.00	-352,730.25	
		Dispositions	-22,100.00		374,922.70
C67077MAD0	NUTRIEN LTD 3.0% DUE 04-01-2025	Dispositions	-7,000.00		6,942.53
		Free Delivery	-7,000.00		
		Free Receipt	7,000.00	6,966.40	
C67078AAD5	NVENT FINANCE S A R L 4.55% DUE 04-15-2028	Dispositions	-225,000.00		225,166.50
		Free Delivery	-225,000.00		
		Free Receipt	225,000.00	-224,597.25	

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C67066G104	NVIDIA CORP COM	Acquisitions	885.00	-1,005,551.05	
		Dispositions	-11,401.00		2,131,681.62
		Free Delivery	-1,664.00		
		Free Receipt	24,605.00	195,305.26	
S2379504	NVIDIA CORP COM	Dispositions	-18,950.00		3,314,341.61
		Free Receipt	34,470.00		
C67066GAH7	NVIDIA CORP 3.5% DUE 04-01-2050	Acquisitions	970,000.00	-805,409.60	
		Dispositions	-250,000.00		193,572.50
C67103H107	O REILLY AUTOMOTIVE INC NEW COM USD0.01	Acquisitions	365.00	-352,723.81	
		Dispositions	-780.00		778,386.87
		Free Delivery	-875.00		
		Free Receipt	875.00	848,717.72	
C67103HAE7	O REILLY 3.55% DUE 03-15-2026	Dispositions	-20,000.00		19,800.20
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,837.40	
C67116KAC9	OBX 2022-NQM3 3.39663% 01-25-2062	Dispositions	-253,277.76		246,030.94
		Free Delivery	-253,277.76		
		Free Receipt	253,277.76	-250,493.67	
C67448MAA8	OBX 2024-HYB1 TR MTG BACKED NT CL A-1 144A 3.626303% 03-25-2053	Acquisitions	150,000.00	-143,729.31	
		Dispositions	-135,741.83		131,802.18
		Free Delivery	-135,741.83		
		Free Receipt	135,741.83	-130,067.20	
C674599EK7	OCCIDENTAL PETE CORP 5.375% 01-01-2032	Acquisitions	10,000.00	-9,995.60	
		Dispositions	-10,000.00		10,227.90
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,995.60	
C674599EL5	OCCIDENTAL PETE CORP 5.55% 10-01-2034	Acquisitions	275,000.00	-282,180.25	
		Free Delivery	-275,000.00		
SBQ5HTN3	OCCIDENTAL PETE CORP 5.55% 10-01-2034				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2658526	OLIN CORP COM	Dispositions	-275,000.00		281,883.25
		Free Receipt	275,000.00	-282,180.25	
C682189105	ON SEMICONDUCTOR CORP COM	Acquisitions	2,400.00	-114,771.30	
		Dispositions	-2,700.00		118,867.16
C682680CD3	ONEOK INC NEW 4.75% 10-15-2031	Acquisitions	8,350.00	-666,708.33	
		Dispositions	-8,350.00		610,907.61
		Free Delivery	-7,663.00		
		Free Receipt	7,663.00	611,854.60	
C682680AV5	ONEOK INC NEW 5.2% DUE 07-15-2048	Acquisitions	75,000.00	-74,673.00	
		Dispositions	-75,000.00		73,912.50
		Free Delivery	-75,000.00		
		Free Receipt	75,000.00	74,673.00	
C682680CF8	ONEOK INC 5.7% 11-01-2054	Dispositions	-20,000.00		18,761.20
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	22,083.00	
C68268NAC7	ONEOK PARTNERS L P 6.65% DUE 10-01-2036	Acquisitions	100,000.00	-99,719.00	
		Dispositions	-100,000.00		98,289.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,719.00	
C48238T109	OPENLANE INC	Dispositions	-10,000.00		11,135.50
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	11,423.90	
C68377WAA9	OPORTUN ISSUANCE TRUST 2021-C 2.18% 10-08-2031	Acquisitions	3,549.00	-62,569.68	
		Dispositions	-7,829.00		132,735.44
C68378PAC9	OPORTUN ISSUANCE 10.147% DUE 01-08-2030	Acquisitions	300,000.00	-283,593.75	
		Dispositions	-300,000.00		282,840.00
		Free Delivery	-300,000.00		
		Free Receipt	300,000.00	283,593.75	
		Dispositions	-150,000.00		150,450.00

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2661568	ORACLE CORP COM	Free Delivery	-150,000.00		
		Free Receipt	150,000.00	153,609.38	
		Acquisitions	3,555.00	-543,540.30	
		Dispositions	-7,655.00		1,180,141.28
C68389XBZ7	ORACLE CORP FIXED 3.65% DUE 03-25-2041	Free Delivery	-75,000.00		
C68389XBX2	ORACLE CORP 3.6% DUE 04-01-2050 REG	Free Receipt	75,000.00	74,494.50	
		Acquisitions	23,000.00	-16,476.28	
		Dispositions	-23,000.00		16,842.44
		Free Delivery	-23,000.00		
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG	Free Receipt	23,000.00	16,476.28	
		Acquisitions	940,000.00	-718,042.05	
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	-198,650.00	
C68389XBE4	ORACLE CORP 3.9% DUE 05-15-2035	Dispositions	-11,000.00		10,628.09
SBWTM367	ORACLE CORP 3.9% DUE 05-15-2035	Free Delivery	-11,000.00		
		Free Receipt	11,000.00	10,995.60	
		Acquisitions	385,000.00	-373,868.55	
		Dispositions	-29,000.00		23,800.59
C68389XAV7	ORACLE CORP 4.3% DUE 07-08-2034	Free Delivery	-29,000.00		
		Free Receipt	29,000.00	28,869.21	
		Dispositions	-30,000.00		30,522.00
		Free Delivery	-30,000.00		
SBP4W534	ORACLE CORP 4.3% DUE 07-08-2034	Free Receipt	30,000.00	29,979.00	
		Dispositions	-15,000.00		14,598.30
		Free Delivery	-35,000.00		
		Free Receipt	35,000.00	34,822.55	
C68389XBG9	ORACLE CORP 4.375% DUE 05-15-2055				
C68389XCP8	ORACLE CORP 4.9% 02-06-2033				
C68389XCQ6	ORACLE CORP 5.55% 02-06-2053				
C68902VAK3	OTIS WORLDWIDE CORP 2.565% DUE 02-15-2030 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJ01KB6	OVINTIV INC COM USD0.01	Dispositions	-20,000.00		18,337.80
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	21,376.70	
C694308KT3	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	Acquisitions	6,100.00	-277,388.65	
		Dispositions	-6,500.00		264,718.78
S2665861	PACCAR INC COM	Acquisitions	50,000.00	-49,759.50	
		Dispositions	-50,000.00		51,779.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,759.50	
C694308KH9	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	Acquisitions	1,000.00	-102,078.16	
		Dispositions	-1,600.00		158,502.63
C695156AV1	PACKAGING CORP OF AMERICA 4.05% DUE 12-15-2049	Dispositions	-100,000.00		113,723.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,500.00	
C697435105	PALO ALTO NETWORKS INC COM USD0.0001	Dispositions	-10,000.00		8,276.20
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,912.00	
SBKTNTR9	PARAMOUNT GLOBAL OM USD0.001 CL B	Acquisitions	58.00	-21,237.03	
		Dispositions	-2,638.00		816,218.00
		Free Delivery	-2,740.00		
		Free Receipt	3,146.00	487,598.17	
C70109HAL9	PARKER-HANNIFIN FIXED 3.3% DUE 11-21-2024	Acquisitions	6,000.00	-67,063.12	
		Dispositions	-4,900.00		51,831.24
C705573103	PEGASYSTEMS INC COM	Dispositions	-20,000.00		19,948.60
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	20,274.75	
C70959W103	PENSKE AUTOMOTIVE GROUP INC COM STK	Acquisitions	303.00	-17,723.88	
		Dispositions	-303.00		21,504.56

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C71338QAC0	PEPPERDINE UNIV FIXED 3.301% DUE 12-01-2059	Acquisitions	317.00	-51,310.26	
		Dispositions	-700.00		112,436.12
		Dispositions	-20,000.00		13,539.40
C717081ET6	PFIZER INC 3.45% 03-15-2029	Free Delivery	-20,000.00		
		Free Receipt	20,000.00	20,000.00	
		Dispositions	-10,000.00		9,810.10
C71710TAC2	PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048	Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,976.50	
		Free Delivery	-13,000.00		
C693342AK3	PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054	Free Receipt	13,000.00	12,999.40	
		Acquisitions	1,360,000.00	-1,373,556.70	
		Free Delivery	-75,000.00		
C693342AB3	PG&E WILDFIRE 4.263% DUE 06-01-2038	Free Receipt	75,000.00	74,992.94	
		Dispositions	-75,000.00		72,982.50
		Free Delivery	-75,000.00		
C69338AAJ4	PHH MTG TR SER 6% DUE 07-25-2038	Free Receipt	75,000.00	74,997.85	
		Dispositions	-531.14		5.31
		Free Delivery	-531.14		
C718547AF9	PHILLIPS 66 CO 3.55% 10-01-2026	Free Receipt	531.14	553.27	
		Dispositions	-11,000.00		10,869.10
		Free Delivery	-11,000.00		
C718547AR3	PHILLIPS 66 5.3% DUE 06-30-2033	Free Receipt	11,000.00	10,504.45	
		Dispositions	-125,000.00		129,242.50
		Free Delivery	-125,000.00		
C72650RBJ0	PLAINS ALL AMER PIPELINE BNDS 4.65% DUE 10-15-2025	Free Receipt	125,000.00	124,411.25	
		Dispositions	-10,000.00		9,983.20
		Free Delivery	-10,000.00		
C693475BS3	PNC FINANCIAL SERVICES 5.939% 08-18-2034	Free Receipt	10,000.00	11,169.00	

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C693475BW4	PNC FINL SVCS GROUP INC 5.676% 01-22-2035	Dispositions	-30,000.00		32,322.30
		Free Delivery	-30,000.00		
		Free Receipt	30,000.00	30,000.00	
C73328AAD1	PORSCH INNOVATIVE 4.67% DUE 11-22-2027	Acquisitions	182,000.00	-182,504.81	
		Dispositions	-182,000.00		192,104.92
C737679DC1	POTOMAC ELEC PWR 7.9% DUE 12-15-2038	Acquisitions	100,000.00	-99,989.01	
		Dispositions	-100,000.00		100,738.28
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,989.01	
C69352PAT0	PPL CAPITAL FUNDING INC 5.25% 09-01-2034	Dispositions	-10,000.00		13,180.60
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	13,022.30	
C740189AM7	PRECISION 3.25% DUE 06-15-2025	Acquisitions	10,000.00	-9,948.60	
		Dispositions	-10,000.00		10,291.60
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,948.60	
C74052BAA5	PREMIER HLTH 2.911% DUE 11-15-2026	Dispositions	-16,000.00		15,847.52
		Free Delivery	-16,000.00		
		Free Receipt	16,000.00	15,967.36	
SBYVCP07	PREMIER HLTH 2.911% DUE 11-15-2026	Free Delivery	-300,000.00		
C74164M108	PRIMERICA INC COM	Dispositions	-300,000.00		285,303.00
		Free Receipt	300,000.00	-307,356.00	
C74251VAM4	PRIN FINL GROUP 3.1% DUE 11-15-2026	Acquisitions	495.00	-128,362.81	
		Dispositions	-1,094.00		282,367.77
C74331FAA9	PROGRESS RESDNTL 1.052% DUE 04-17-2038	Dispositions	-22,000.00		21,498.40
		Free Delivery	-22,000.00		
		Free Receipt	22,000.00	22,011.18	
		Dispositions	-183,788.97		176,006.66

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C74333HAJ4	PROGRESS RESDNTL 2.425% DUE 07-17-2038	Free Delivery	-183,788.99		
		Free Receipt	183,788.98	165,869.55	
		Dispositions	-200,000.00		190,250.00
		Free Delivery	-200,000.00		
C74332VAA3	PROGRESS RESDNTL 2.95% DUE 04-17-2027	Free Receipt	200,000.00	189,031.25	
		Dispositions	-198,133.78		191,036.57
		Free Delivery	-198,133.78		
		Free Receipt	198,133.78	192,722.64	
C74331UAA6	PROGRESS RESDNTL 3.2% DUE 04-17-2039	Dispositions	-190,089.34		184,446.06
		Free Delivery	-190,089.36		
		Free Receipt	190,089.35	182,028.32	
		Dispositions	-360,000.00		336,262.50
C74333XAE0	PROGRESS RESIDENTIAL 2021-SFR11 TR MTG PASS THRU CTF CL C 144A 2.931 01-17-2039	Free Delivery	-360,000.00		
		Free Receipt	360,000.00	296,071.88	
		Dispositions	-200,000.00		192,250.00
		Free Delivery	-200,000.00		
C74333DAJ3	PROGRESS RESIDENTIAL 2021-SFR2 TR SINGLE-FAMILY RENT PASS 2.547 04-19-2038	Free Receipt	200,000.00	195,004.72	
		Dispositions	290,000.00	-260,731.69	
		Dispositions	-290,000.00		270,696.88
		Acquisitions	1,562.00	-328,370.96	
C743315103	PROGRESSIVE CORP OH COM	Dispositions	-565.00		144,222.59
		Dispositions	-10,000.00		9,858.10
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	10,692.00	
C74340XBP5	PROLOGIS LP 3.0% DUE 04-15-2050	Dispositions	-10,000.00		6,979.10
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,893.60	
		Dispositions	-6,000.00		5,814.36
C743756AB4	PROVID HLTH & SVCS 2.746% DUE 10-01-2026	Dispositions			

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SBPGN762	PRPM 2024-1 LLC NT CL A-1 144A 6.959% 02-25-2029	Free Delivery	-6,000.00		
		Free Receipt	6,000.00	6,000.00	
		Acquisitions	100,000.00	-99,999.69	
		Dispositions	-100,000.00		100,319.69
C74456QBR6	PUB SVC ELEC & GAS 2.25% DUE 09-15-2026	Dispositions	-9,000.00		8,708.13
		Free Delivery	-9,000.00		
		Free Receipt	9,000.00	8,970.39	
		Dispositions	-6,000.00		6,241.98
C74456QAU0	PUB SVC ELEC & GAS 5.375 DUE 11-01-2039	Free Delivery	-6,000.00		
		Free Receipt	6,000.00	5,980.74	
		Dispositions	-8,000.00		7,904.48
		Free Delivery	-8,000.00		
C74456QBL9	PUB SVC ELEC GAS FIXED 3% DUE 05-15-2025	Free Receipt	8,000.00	7,991.76	
		Dispositions	-75,000.00		77,286.00
		Free Delivery	-75,000.00		
		Free Receipt	75,000.00	74,767.50	
C745310AM4	PUGET ENERGY INC FIXED 2.379% DUE 06-15-2028	Dispositions	-10,000.00		9,263.20
		Free Delivery	-310,000.00		
		Free Receipt	10,000.00	9,910.34	
		Dispositions	-300,000.00		277,623.00
C42771LAC6	PVPTL HERO FUNDING SER 2017-2A 4.07% 09-20-2048	Free Receipt	300,000.00	-297,310.16	
		Dispositions	-57,998.07		51,056.42
		Free Delivery	-57,998.11		
		Free Receipt	57,998.09	59,796.95	
C00139PAA6	PVTPL AIG SUNAMERICA GLOBAL FING X SR NT144A 6.9% DUE 03-15-2032 BEO	Dispositions	-10,000.00		11,315.70
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	11,696.05	
		Dispositions	-69,280.00		64,546.10

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C009089AA1	PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE 11-15-2026 BEO	Free Delivery	-69,280.00		
		Free Receipt	69,280.00	69,420.59	
C02666BAA4	PVTPL AMERICAN HOMES 4 RENT SER 2015-SFR2 CL A TR 3.732% DUE 10-17-2045	Free Delivery	-5,491.28		
		Free Receipt	5,491.28	5,491.28	
C02666BAE6	PVTPL AMERICAN HOMES 4 RENT SR 2015-SFR2 CL E 6.07% DUE 10-17-2025	Dispositions	-84,022.40		83,451.31
		Free Delivery	-84,022.56		
		Free Receipt	84,022.48	88,774.95	
C02666BAD8	PVTPL AMERICAN HOMES 4 RENT 2015-SFR2 CL D 5.036% 10-17-2025	Dispositions	-200,000.00		199,687.50
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	222,312.50	
C00180AAE9	PVTPL AMSR 2020-SFR1 SER 20-SFR1 CLS E 3.218% 04-17-2025	Dispositions	-200,000.00		199,500.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	214,875.00	
C001807AA4	PVTPL AMSR 2020-SFR3 TR SR 20-SRF3 CL A 1.355% 09-17-2037	Dispositions	-100,000.00		98,625.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,999.10	
C00182EBJ7	PVTPL ANZ NEW ZEALAND INTL LTD 3.45% 01-21-2028	Dispositions	-174,612.63		169,940.38
		Free Delivery	-174,612.63		
		Free Receipt	174,612.63	164,572.40	
C00205GAD9	PVTPL APA INFRASTRUCTURE LTD 4.25% DUE 07-15-2027	Dispositions	-200,000.00		194,984.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	199,314.00	
C00188LAA5	PVTPL APA INFRASTRUCTURE LTD. 5.125% 09-16-2034	Dispositions	-16,000.00		16,012.96
		Free Delivery	-16,000.00		
		Free Receipt	16,000.00	15,888.80	
		Acquisitions	35,000.00	-34,558.65	
		Dispositions	-35,000.00		34,853.70
		Free Delivery	-35,000.00		
		Free Receipt	35,000.00	34,558.65	

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C03770QAA2	PVTPL APIDOS CLO LTD SR 24-47A CL A1 FLTG RT 04-26-2037	Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		251,025.00
C039853AA4	PVTPL ARDONAGH FINCO LTD 7.75% 02-15-2031	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		207,538.00
C045054AP8	PVTPL ASHTEAD CAPITAL 2.45% 08-12-2031	Free Delivery	-300,000.00		
SBMWVNY9	PVTPL ASHTEAD CAPITAL 2.45% 08-12-2031	Dispositions	-300,000.00		256,092.00
		Free Receipt	300,000.00	-299,235.00	
C04685A2V2	PVTPL ATHENE GLOBAL FDG MEDIUM TERM SR SECD NT 2.5% DUE 03-24-2028 BEO	Dispositions	-50,000.00		46,656.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,859.50	
C05401AAS0	PVTPL AVOLON HLDGS FDG LTD 6.375% DUE 05-04-2028	Dispositions	-35,000.00		36,613.15
		Free Delivery	-35,000.00		
		Free Receipt	35,000.00	35,103.60	
C05401AAV3	PVTPL AVOLON HOLDINGS FNDG LTD 5.75% 11-15-2029	Acquisitions	50,000.00	-49,596.50	
		Dispositions	-50,000.00		51,623.00
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,596.50	
C06000BAC6	PVTPL BANGKOK BK PUB CO LTD ACTING THROUGH ITS 5.65% DUE 07-05-2034	Acquisitions	200,000.00	-199,006.00	
		Dispositions	-200,000.00		211,592.00
C06279JAC3	PVTPL BANK IRELAND GROUP PLC 6.253% DUE 09-16-2026 BEO	Dispositions	-250,000.00		253,462.50
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	250,000.00	
C06675FBB2	PVTPL BANQUE FEDERATIVE DU CR MUTUEL 5.79% 07-13-2028	Dispositions	-325,000.00		340,385.50
		Free Delivery	-325,000.00		
		Free Receipt	325,000.00	-325,000.00	
C07317QAK1	PVTPL BAYTEX ENERGY CORP 7.375% 03-15-2032	Acquisitions	85,000.00	-84,376.10	
		Dispositions	-85,000.00		87,552.55

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C05581KAF8	PVTPL BNP PARIBAS MEDIUM TERM NTS BOOK ENTRY 5.335% 06-12-2029	Dispositions	-325,000.00		335,208.25
		Free Delivery	-325,000.00		
		Free Receipt	325,000.00	-325,000.00	
SBQ66FQ4	PVTPL BOEING CO 6.298% 05-01-2029	Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		52,715.00
C097023DL6	PVTPL BOEING CO 6.528% 05-01-2034	Acquisitions	40,000.00	-40,000.00	
		Dispositions	-40,000.00		43,022.40
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	40,000.00	
C097751CC3	PVTPL BOMBARDIER INC 7.0% 06-01-2032	Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		63,106.80
C11043XAA1	PVTPL BRITISH AWYS PASS THRU CTFS 3.3% FIXED 06-15-2034 BEO	Dispositions	-11,906.94		11,037.98
		Free Delivery	-11,906.94		
		Free Receipt	11,906.94	11,906.94	
C11043HAA6	PVTPL BRITISH AWYS PASS THRU TR 2018-1A 4.125% 09-20-2031	Dispositions	-25,726.25		23,991.27
		Free Delivery	-25,726.29		
		Free Receipt	25,726.27	25,726.27	
C11042TAA1	PVTPL BRITISH AWYS PASS THRU 3.8% 09-20-2031	Dispositions	-19,129.02		18,349.14
		Free Delivery	-19,129.02		
		Free Receipt	19,129.02	19,129.02	
SBNTZ4D7	PVTPL CAESARS ENTERTAINMENT INC 6.5% 02-15-2032	Acquisitions	35,000.00	-35,000.00	
		Dispositions	-35,000.00		36,253.00
C133434AB6	PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035	Free Delivery	-15,000.00		
		Free Receipt	15,000.00	15,000.00	
C14688FAC0	PVTPL CARVANA AUTO RECEIVABLES TRUST SER 23-N1 CL B 5.85% DUE 11-10-2027	Dispositions	-200,000.00		200,968.75
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	196,625.00	
C14731QAA7	PVTPL CMO CASCADE MH ASSET TR 2021-MH1 TRUST 1.753% DUE 02-25-2046 BEO				

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C12649AAC3	PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2014-USA CL A2 3.953% DUE 09-15-2037	Dispositions	-180,326.76		154,010.34
		Free Delivery	-183,758.31		
		Free Receipt	183,758.31	174,666.12	
SBSJCHM3	PVTPL CMO CREDIT SUISSE MORTGAGE TRUST SER 2014-USA CL A2 3.953% DUE 09-15-2037	Dispositions	-145,000.00		129,050.00
		Free Delivery	-145,000.00		
		Free Receipt	145,000.00	156,056.25	
C30259RAH8	PVTPL CMO FMC GMSR ISSUER TR 2021-GT1 COLL NT CL A VAR RT DUE 07-25-2026 BEO	Dispositions	-100,000.00		88,750.00
		Free Delivery	-325,000.00		304,382.81
		Free Receipt	325,000.00	317,672.19	
C30292PAE8	PVTPL CMO FREMF 2015-K45 MTG TR MLTIFAM MTG PASSTHRU CTF 144A CL B 4-25-2048 BEO	Dispositions	-250,000.00		247,509.77
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	244,599.61	
C30300YAU3	PVTPL CMO FREMF 2017-K67 MTG TR MLTIFAM MTG VAR RT DUE 08-25-2027 BEO	Dispositions	-270,000.00		262,068.75
		Free Delivery	-270,000.00		
		Free Receipt	270,000.00	288,351.57	
C35708WAU4	PVTPL CMO FREMF 2017-K71 MTG TR MLTIFAM MTG PASSTHRU CTF CL C VAR RT 11-25-2027	Dispositions	-25,000.00		24,000.98
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	26,351.56	
C42770XAA5	PVTPL CMO HERO FDG 2016-3 NT CL A-1 144A3.07999992371% DUE 09-20-2042 BEO	Dispositions	-12,579.41		10,948.02
		Free Delivery	-12,579.43		
		Free Receipt	12,579.42	12,633.48	
C44421GAA1	PVTPL CMO HUDSON YDS 2019-30Y MTG TR 3.228% DUE 06-10-2037 BEO	Dispositions	-250,000.00		230,937.50
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	221,718.75	
C57645LAA2	PVTPL CMO MASTR REPERFORMING LN TR 2006-2 CL 1A1 144A VAR RT 5-25-2046BEO	Dispositions	-70,070.64		51,291.71
		Free Delivery	-70,558.58		
		Free Receipt	70,661.92	70,183.92	
C55316VAC8	PVTPL CMO MHC COML MTG TR 2021-MHC CL B FLTG DUE 04-15-2026 BEO				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C59981AAC0	PVTPL CMO MILL CITY MTG LN TR 2019-1 NT CL A1 VAR RT 10-25-2069	Dispositions	-167,775.33		166,831.59
		Free Delivery	-167,775.33		
		Free Receipt	167,775.33	167,373.19	
C64830NAA9	PVTPL CMO NEW RESIDENTIAL MTG LN SER 19-RPL3 CL A1 FRN 07-25-2059 BEO	Dispositions	-43,408.72		42,175.98
		Free Delivery	-44,555.40		
		Free Receipt	44,555.40	-45,154.40	
C64828XAA1	PVTPL CMO NEW RESIDENTIAL MTG LN TR 20-RPL1 CL A-1 VAR RT DUE 11-25-2059	Dispositions	-258,086.86		248,405.77
		Free Delivery	-258,086.86		
		Free Receipt	258,086.86	-238,730.34	
C64831PAA3	PVTPL CMO NEW RESIDENTIAL MTG LN TR SR 24-RTL1 CL A1 6.664% 03-25-2036	Dispositions	-278,108.85		266,444.10
		Free Delivery	-278,108.85		
		Free Receipt	278,108.85	-260,553.23	
C81743CAE5	PVTPL CMO SEQUOIA MORTGAGE TRUST SR 24-5 CL A5 FLTG RT 06-25-2054	Acquisitions	145,000.00	-144,998.42	
		Dispositions	-145,000.00		146,450.00
		Free Delivery	-145,000.00		
C89178BAA2	PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	Free Receipt	145,000.00	144,998.42	
		Acquisitions	152,000.00	-151,144.92	
		Dispositions	-136,079.32		136,504.56
SBKDRF13	PVTPL CMO TOWD PT MTG TR 2019-4 SER 19-4CLS A1 VAR RT DUE 07-25-2059 BEO	Free Delivery	-0.01		
		Free Delivery	-51,553.79		
		Dispositions	-51,553.79		49,476.11
C92922FJF6	PVTPL CMO WAMU MTG PASS-THRU CTFS 2003-AR11 CL A-6 11-25-2033 REG	Free Receipt	51,553.79	-52,053.61	
		Dispositions	-4,235.12		3,696.46
		Free Delivery	-4,266.15		
C19828AAD9	PVTPL COLUMBIA PIPELINE GROUP 5.097% 10-01-2031	Free Receipt	4,266.15	4,263.51	
		Acquisitions	20,000.00	-19,999.20	
		Dispositions	-20,000.00		20,224.20
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,999.20	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C19828AAC1	PVTPL COLUMBIA PIPELINES HLDG CO LLC 5.681% 01-15-2034	Acquisitions	15,000.00	-14,999.85	
		Dispositions	-15,000.00		15,467.25
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,999.85	
C66981PAH1	PVTPL CONTINENTAL FIN CR CARD ABS MASTERTR 6.19% DUE 10-15-2030 BEO	Dispositions	-150,000.00		149,062.50
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	145,472.39	
		Dispositions	-56,174.48		55,492.05
C21872NAA8	PVTPL COREVEST AMERN FIN 2019-3 TR SER 19-3 CLS A 2.772% DUE 10-15-2052 BEO	Free Delivery	-56,174.50		
		Free Receipt	56,174.49	58,737.47	
		Acquisitions	525,000.00	-377,300.35	
		Dispositions	-305,000.00		209,068.35
C12664DAC7	PVTPL CPS AUTO RECEIVABLES TR 2022-C NT CL B 144A 4.88% DUE 04-15-2030 BEO	Dispositions	-67,020.95		67,000.01
		Free Delivery	-67,020.95		
		Free Receipt	67,020.95	67,013.88	
		Dispositions	-200,000.00		204,750.00
C224936AA2	PVTPL CREDIT ACCEP AUTO LN TR SER 23-3A CL A 6.39% 08-15-2033	Free Delivery	-200,000.00		
		Free Receipt	200,000.00	199,959.80	
		Acquisitions	325,000.00	-322,767.25	
		Dispositions	-325,000.00		339,023.75
C22534PAK9	PVTPL CREDIT AGRICOLE SA 5.365% 03-11-2034	Free Delivery	-325,000.00		
		Free Receipt	325,000.00	-322,767.25	
		Acquisitions	100,000.00	-99,987.77	
		Dispositions	-100,000.00		101,666.66
C22689LAA3	PVTPL CROCKETT PARTNERS EQUIP CO IIA LLC SR 24-1C CL A 6.05% 01-20-2031	Acquisitions	660,000.00	-619,014.00	
		Dispositions	-660,000.00		594,125.40
C12661PAE9	PVTPL CSL FINANCE PLC 4.75% DUE 04-27-2052 BEO	Free Delivery	-12,813.95		
		Free Receipt	12,813.95	12,868.28	
C12665UAA2	PVTPL CVS LEASE BACKED PASS THRU SER 2013 TR 4.704 01-10-2036				

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Account number PENALO
Account Name MASTER RETIREMENT TRUST

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C25273CAA8	PVTPL DIAMOND RESORTS OWNER TR SER 21-1A CL A 1.51% 11-21-2033	Dispositions	-40,870.79		38,686.75
		Free Delivery	-40,870.81		
		Free Receipt	40,870.80	40,869.21	
C23345MAC1	PVTPL DT MIDSTREAM 10YR 144A NEW ISSUE 4.3% 04-15-2032	Dispositions	-50,000.00		46,994.00
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,931.00	
C28416TAC9	PVTPL ELARA HGV TIMESHARE ISSUER SER 19-A LLC CL C 3.45% DUE 01-25-2034	Dispositions	-18,716.74		17,968.07
		Free Delivery	-19,421.93		
		Free Receipt	19,421.92	19,417.15	
C286181AM4	PVTPL ELEMENT FLEET MGMT CORP 5.643% 03-13-2027	Acquisitions	254,000.00	-254,041.25	
		Dispositions	-254,000.00		261,045.96
C29278GAX6	PVTPL ENEL FIN INTL N V 5% DUE 06-15-2032 BEO	Dispositions	-275,000.00		278,209.25
		Free Delivery	-275,000.00		
		Free Receipt	275,000.00	-271,427.75	
SBMG9FH6	PVTPL EQM MIDSTREAM PARTNERS L P 6.375% 04-01-2029	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		72,479.40
SBRJRD23	PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053	Acquisitions	560,000.00	-591,223.15	
		Dispositions	-395,000.00		393,546.40
C30321L2G6	PVTPL F G GLOBAL FUNDING 144A 5.875% DUE06-10-2027 BEO	Acquisitions	60,000.00	-59,965.80	
		Dispositions	-60,000.00		61,564.20
		Free Delivery	-60,000.00		
		Free Receipt	60,000.00	59,965.80	
C314890AA2	PVTPL FERGUSON FIN PLC 4.5% 10-24-2028	Dispositions	-200,000.00		199,246.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	-184,746.00	
C683879AF7	PVTPL FIBERCOP SPA 7.2% 07-18-2036	Dispositions	-112,000.00		120,347.36
		Free Delivery	-112,000.00		
		Free Receipt	224,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C33767WAA1	PVTPL FIRSTKEY HOMES 20SER 21 SFR1 CL A 1.538%08-17-2038	Dispositions	-189,594.35		180,292.40
		Free Delivery	-189,594.35		
		Free Receipt	189,594.35	-189,593.21	
C33767JAA0	PVTPL FIRSTKEY HOMES 2020-SFR2 TRUST SER20-SFR2 CL A 1.266% 10-19-2037	Dispositions	-139,751.37		135,296.79
		Free Delivery	-275,825.06		
SBL6HY54	PVTPL FIRSTKEY HOMES 2020-SFR2 TRUST SER20-SFR2 CL A 1.266% 10-19-2037	Dispositions	-275,825.06		267,076.24
		Free Receipt	275,825.06	-268,757.04	
C34535QAA3	PVTPL FORD CR AUTO OWNER TR 2023-REV1 231 CL A 4.85% 08-15-2035	Dispositions	-285,000.00		286,737.30
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	-149,995.29	
C350930AD5	PVTPL FOUNDRY JV HOLDCO LLC. 6.25% 01-25-2035	Acquisitions	400,000.00	-401,050.00	
		Dispositions	-400,000.00		408,836.00
C30307TAG8	PVTPL FREMF MTG TR MULTIFAMILY MTG SER 2018-K72 CL B 3.9916% 12-25-2027	Dispositions	-125,000.00		121,679.69
		Free Delivery	-125,000.00		
		Free Receipt	125,000.00	130,190.43	
C35910EAK0	PVTPL FRONTIER ISSUER LLC SR 24-1 CL A2 6.19% 06-20-2054	Acquisitions	120,000.00	-119,957.04	
		Dispositions	-120,000.00		124,546.88
C36143L2L8	PVTPL GA GLOBAL FDG TR 5.5% 01-08-2029	Acquisitions	150,000.00	-149,128.50	
		Dispositions	-150,000.00		155,872.50
C361435AA8	PVTPL GAIF BD ISSUER PTY LTD SR NT 144A 3.4% DUE 09-30-2026/09-30-2016 BEO	Dispositions	-18,000.00		17,626.32
		Free Delivery	-18,000.00		
		Free Receipt	18,000.00	17,959.14	
C378272AV0	PVTPL GLENCORE FDG LLC 4.875% 03-12-2029	Free Delivery	-225,000.00		
SBJR8WG9	PVTPL GLENCORE FDG LLC 4.875% 03-12-2029	Dispositions	-225,000.00		228,480.75
		Free Receipt	225,000.00	-257,107.50	
SBPBJK11	PVTPL GLENCORE FUNDING LLC 3.375% 09-23-2051	Acquisitions	1,305,000.00	-918,859.15	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C38217KAA2	PVTPL GOODGREEN 2016-1 TR NT CL A 144A 3.23% DUE 10-15-2052 BEO	Dispositions	-590,000.00		404,474.50
		Acquisitions	202,228.51	-180,236.16	
		Dispositions	-257,221.03		231,579.32
		Free Delivery	-257,221.03		
C38218QAA8	PVTPL GOODGREEN 2017-2 NT CL A 144A 3.26% DUE 10-15-2053 BEO	Free Receipt	257,221.03	235,544.18	
		Dispositions	-41,977.35		37,359.86
		Free Delivery	-41,977.35		
		Free Receipt	41,977.35	39,668.60	
C401378AD6	PVTPL GUARDIAN LIFE INSURANCE CORP 3.7% 01-22-2070	Dispositions	-10,000.00		7,271.80
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,885.20	
		Dispositions	-18,637.18		16,779.30
C42771XAC0	PVTPL HERO FDG SER 2017-1A NT CL A2 4.46% 09-20-2047 BEO	Free Delivery	-18,637.18		
		Free Receipt	18,637.18	19,099.45	
		Dispositions	-154,970.74		142,650.57
		Free Delivery	-154,970.74		
C42770WAA7	PVTPL HERO FDG TR 2016-2 NT CL A 144A 3.75% DUE 09-20-2041 BEO	Free Receipt	154,970.74	146,088.66	
		Dispositions	-21,402.15		18,733.57
		Free Delivery	-21,402.25		
		Free Receipt	21,402.20	21,933.04	
C42771AAB2	PVTPL HERO FDG 2017-3 NT CL A2 3.95% 09-20-2048	Dispositions	-86,498.13		78,583.55
		Free Delivery	-86,498.17		
		Free Receipt	86,498.15	87,363.13	
		Acquisitions	250,000.00	-249,994.83	
C40439HAA7	PVTPL HIN TIMESHARE TR 2020-A SER 20-A CL A 1.39% 10-09-2039	Dispositions	-250,000.00		250,244.14
		Acquisitions	30,000.00	-29,972.40	
		Dispositions	-30,000.00		31,341.60
		Dispositions	-15,000.00		14,656.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C47214BAA6	PVTPL JBS USA LUX S.A/JBS USA FOOD COMPAN 6.75% 03-15-2034	Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,976.60	
		Dispositions	-70,000.00		77,578.20
		Free Delivery	-70,000.00		
C53079EBG8	PVTPL LIBERTY MUT GROUP INC 4.569% DUE 02-01-2029 BEO	Free Receipt	70,000.00	69,907.60	
		Dispositions	-7,000.00		7,040.74
		Free Delivery	-7,000.00		
		Free Receipt	7,000.00	7,037.70	
SBT3NFD6	PVTPL LIGHTNING PWR LLC 7.25% 08-15-2032	Acquisitions	70,000.00	-70,000.00	
		Dispositions	-70,000.00		73,668.70
		Dispositions	-50,000.00		43,430.50
		Free Delivery	-50,000.00		
C55607PAG0	PVTPL MACQUARIE GROUP LTD SR NT 2.691%06-23-2032	Free Receipt	50,000.00	49,917.50	
		Dispositions	-133,904.14		130,288.73
		Free Delivery	-133,904.14		
		Free Receipt	133,904.14	117,391.04	
C57108QAC7	PVTPL MARLETTE FUNDING TRUST SR 21-3A CLC 1.81% 12-15-2031	Acquisitions	600,000.00	-443,190.00	
		Dispositions	-110,000.00		76,700.80
		Acquisitions	20,000.00	-20,000.00	
		Dispositions	-20,000.00		20,156.75
C59217GFP9	PVTPL MET LIFE GLOBAL FUNDING I 5.15% 03-28-2033	Free Delivery	-300,000.00		
		Dispositions	-300,000.00		311,136.00
		Free Receipt	300,000.00	-299,583.00	
		Dispositions	-46,045.12		45,180.55
SBRBFL10	PVTPL MET LIFE GLOBAL FUNDING I 5.15% 03-28-2033	Free Delivery	-300,000.00		
		Dispositions	-300,000.00		311,136.00
		Free Receipt	300,000.00	-299,583.00	
		Dispositions	-46,045.12		45,180.55
C59980XAC1	PVTPL MILL CITY MTG LN TR 2018-3 SR 18-3CL A-1 VAR RT 08-25-2058	Free Receipt	46,045.12	-45,555.09	
		Dispositions	-46,045.12		45,180.55
		Free Delivery	-46,045.12		
		Free Receipt	46,045.12	-45,555.09	
C55348UAG3	PVTPL MRCD MORTGAGE TRUST SER 19-PARK CL A 2.71752% 12-15-2036	Dispositions	-210,000.00		179,418.75
		Dispositions	-210,000.00		179,418.75

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C638671AK3	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	Free Delivery	-210,000.00		
		Free Receipt	210,000.00	213,651.19	
SB3YCMZ1	PVTPL NATIONWIDE MUT INS CO SURPLUS NT 144A 9.375% DUE 08-15-2039 REG	Free Delivery	-150,000.00		
		Dispositions	-150,000.00		201,927.00
C63942KAA2	PVTPL NAVIENT PRIVATE ED REFI LN TR 2021-G CL A 1.58% DUE 04-15-2070 BEO	Free Receipt	150,000.00	-254,784.00	
		Dispositions	-114,441.78		102,210.83
C63942MAA8	PVTPL NAVIENT STUDENT LN TR 2014-1 SR 22-A CL A 2.23% 07-15-2070	Free Delivery	-114,441.78		
		Free Receipt	114,441.78	-114,269.13	
C64952WCH4	PVTPL NEW YORK LIFE GLOBAL FDG 2.35% 07-14-2026	Acquisitions	355,431.10	-317,999.76	
		Dispositions	-346,735.37		310,003.09
C64952GAT5	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Free Delivery	-346,735.37		
		Free Receipt	346,735.37	-310,219.80	
SBLGYKF7	PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050	Dispositions	-15,000.00		14,573.10
		Free Delivery	-15,000.00		
C649840CQ6	PVTPL NEW YORK ST ELEC & GAS CORP SR NT 144A 3.25% DUE 12-01-2026/11-29-2016 BEO	Free Receipt	15,000.00	14,990.70	
		Acquisitions	500,000.00	-400,245.00	
C65246QAA7	PVTPL NEWREZ LLC/NEWRES GMSR EXCESS OWNER LL SR 21-GNT1 CL A 3.474% 11-25-2026	Free Delivery	-50,000.00		
		Free Receipt	50,000.00	57,503.70	
C69433BAC1	PVTPL PEAC SOLUTIONS RECEIVABLES SER 24-1ACLS A3 5.64% 11-20-2030	Acquisitions	385,000.00	-307,545.15	
		Dispositions	-11,000.00		10,712.57
C69433BAC1	PVTPL PEAC SOLUTIONS RECEIVABLES SER 24-1ACLS A3 5.64% 11-20-2030	Free Delivery	-11,000.00		
		Free Receipt	11,000.00	10,921.02	
C69433BAC1	PVTPL PEAC SOLUTIONS RECEIVABLES SER 24-1ACLS A3 5.64% 11-20-2030	Dispositions	-53,724.18		51,474.48
		Free Delivery	-54,627.66		
C69433BAC1	PVTPL PEAC SOLUTIONS RECEIVABLES SER 24-1ACLS A3 5.64% 11-20-2030	Free Receipt	54,627.65	54,626.54	
		Acquisitions	250,000.00	-249,955.83	
C69433BAC1	PVTPL PEAC SOLUTIONS RECEIVABLES SER 24-1ACLS A3 5.64% 11-20-2030	Dispositions	-250,000.00		253,250.00
		Free Delivery	-250,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C709599CA0	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.25% 07-01-2029	Free Receipt	250,000.00	249,955.83	
		Acquisitions	154,000.00	-153,809.04	
		Dispositions	-154,000.00		158,975.74
C709599BS2	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.7 DUE 02-01-2028/01-12-2023 BEO	Free Delivery	-300,000.00		
SBQ0MXL9	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.7 DUE 02-01-2028/01-12-2023 BEO	Dispositions	-300,000.00		310,773.00
		Free Receipt	300,000.00	-299,376.00	
SBP091F3	PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033	Acquisitions	20,000.00	-20,000.00	
		Dispositions	-20,000.00		20,489.57
SBRS7WH2	PVTPL PHINIA INC 6.75% 04-15-2029	Acquisitions	25,000.00	-25,000.00	
		Dispositions	-25,000.00		25,940.25
C74153WCV9	PVTPL PRICOA GLOBAL FUNDING 1 4.65% 08-27-2031	Acquisitions	325,000.00	-324,597.00	
		Free Delivery	-325,000.00		
SBQXJV57	PVTPL PRICOA GLOBAL FUNDING 1 4.65% 08-27-2031	Dispositions	-325,000.00		329,267.25
		Free Receipt	325,000.00	-324,597.00	
		Dispositions	-35,000.00		34,358.80
C74256LAU3	PVTPL PRINCIPAL LIFE GLOBAL FDG II GLOBAL MEDI 3% DUE 04-18-2026 REG	Free Delivery	-35,000.00		
		Free Receipt	35,000.00	34,100.15	
C74331GAA7	PVTPL PROGRESS RESIDENTIAL TRUST SER 23-SFR2 CL A 4.5% 10-17-2028	Acquisitions	325,000.00	-317,281.25	
		Dispositions	-325,000.00		324,073.24
		Free Delivery	-325,000.00		
		Free Receipt	325,000.00	-317,281.25	
C74334JAA8	PVTPL PROGRESS RESIDENTIAL TRUST SR 24-SFR4 CL A 3.1% 07-09-2029	Acquisitions	200,000.00	-180,279.90	
		Dispositions	-200,000.00		187,625.00
		Free Delivery	-200,000.00		
		Free Receipt	200,000.00	180,279.90	
C74368CBS2	PVTPL PROTECTIVE LIFE GLOBAL FDG 5.209% 04-14-2026	Free Delivery	-325,000.00		
SBNLYV42	PVTPL PROTECTIVE LIFE GLOBAL FDG 5.209% 04-14-2026				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C75102XAB2	PVTPL RAIZEN FUELS FINANCE SA 6.45% 03-05-2034	Dispositions	-325,000.00		329,485.00
		Free Receipt	325,000.00	-325,000.00	
C75973KAA8	PVTPL RENEW SER 2017-2 CL A 3.22% 09-22-2053	Acquisitions	210,000.00	-209,435.10	
		Dispositions	-210,000.00		221,970.00
C75973LAA6	PVTPL RENEW 2017-1 FDG NT CL A 144A 3.67% DUE 09-20-2052 BEO	Dispositions	-26,918.43		23,158.26
		Free Delivery	-26,919.53		
		Free Receipt	26,918.98	26,908.68	
C80286JAA3	PVTPL SANTANDER 2 SER 19-A CLS A 2.51% DUE 01-26-2032 BEO	Dispositions	-52,716.42		46,548.61
		Free Delivery	-52,716.42		
		Free Receipt	52,716.42	51,421.04	
C827048AX7	PVTPL SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO	Dispositions	-156,000.00		155,360.16
		Free Delivery	-156,000.00		
SBMVD766	PVTPL SILGAN HLDGS INC SR SECD NT 144A 1.4% DUE 04-01-2026/02-10-2021 BEO	Free Receipt	156,000.00	155,979.45	
		Free Delivery	-175,000.00		
SBRT6LY8	PVTPL SM ENERGY CO 6.75% 08-01-2029	Dispositions	-175,000.00		166,061.00
		Free Receipt	175,000.00	-174,903.75	
SBRT6LN7	PVTPL SM ENERGY CO 7.0% 08-01-2032	Acquisitions	50,000.00	-50,000.00	
		Dispositions	-50,000.00		51,077.50
C83207QAA7	PVTPL SMB PRIVATE ED LN TR SER 24-D CL A1A 5.38% DUE 07-05-2053	Acquisitions	55,000.00	-55,000.00	
		Dispositions	-55,000.00		56,119.25
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	Acquisitions	150,000.00	-149,949.69	
		Dispositions	-146,069.81		147,210.98
		Free Delivery	-146,069.81		
		Free Receipt	146,069.81	-146,020.82	
C84346LAA8	PVTPL SOUTHERN NAT GAS CO L L C 03-15-2047	Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		208,540.00
		Dispositions	-15,000.00		13,278.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C864300AA6	PVTPL SUBWAY FDG LLC ISSUER SR SECD NT CL A-2-I 6.028% 07-30-2054	Free Delivery	-15,000.00		
		Free Receipt	15,000.00	15,819.03	
		Acquisitions	105,000.00	-105,844.92	
		Dispositions	-105,000.00		107,723.44
C89176LAA2	PVTPL TOWD POINT MORTGAGE TRUST ABS SR 18-6 CL A1A VAR 03/25/2058	Free Delivery	-11,445.39		
SBFZRLZ2	PVTPL TOWD POINT MORTGAGE TRUST ABS SR 18-6 CL A1A VAR 03/25/2058	Dispositions	-11,445.39		11,308.69
C89175JAA8	PVTPL TOWD PT MTG TR 2017-6 NT CL A1 VAR RT DUE 10-25-2057 BEO	Free Receipt	11,445.39	-11,397.72	
		Dispositions	-21,380.68		20,876.55
		Free Delivery	-21,380.68		
		Free Receipt	21,380.68	-20,647.40	
C89680YAC9	PVTPL TRITON CONTAINER 06-15-2031	Free Delivery	-275,000.00		
SBN79ZF0	PVTPL TRITON CONTAINER 06-15-2031	Dispositions	-275,000.00		239,390.25
C902613BM9	PVTPL UBS GROUP AG 5.379% 09-06-2045	Free Receipt	275,000.00	-274,741.50	
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		204,030.00
		Free Delivery	-200,000.00		
C92343VGX6	PVTPL VERIZON COMMUNICATIONS 4.78% 02-15-2035	Free Receipt	200,000.00	200,000.00	
		Dispositions	-42,375.06		42,314.58
		Free Delivery	-42,000.00		
		Free Receipt	84,375.06	82,373.22	
C98979QAA1	PVTPL ZIPLY FIBER ISSUER LLC SER 24-1A CL A2 6.64% 04-20-2054	Acquisitions	115,000.00	-114,967.94	
		Dispositions	-115,000.00		118,207.42
		Dispositions	-40,000.00		33,750.40
		Free Delivery	-40,000.00		
C817826AE0	PVTPL 7-ELEVEN INC 1.8% DUE 02-10-2031 BEO	Free Receipt	40,000.00	31,331.60	
C817826AF7	PVTPL 7-ELEVEN INC 2.5% DUE 02-10-2041 BEO	Dispositions	-75,000.00		52,562.25
		Free Delivery	-75,000.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C74762E102	QUANTA SVCS INC COM	Free Receipt	75,000.00	70,571.40	
		Dispositions	-4,604.00		1,277,179.11
		Free Delivery	-4,225.00		
C74834LBB5	QUEST DIAGNOSTICS INC 2.95% DUE 06-30-2030 BEO	Free Receipt	4,225.00	527,819.86	
		Dispositions	-10,000.00		9,280.30
		Free Delivery	-10,000.00		
C756109AS3	REALTY INCOME CORP 3% DUE 01-15-2027	Free Receipt	10,000.00	10,193.80	
		Dispositions	-6,000.00		5,848.20
		Free Delivery	-6,000.00		
C756109CQ5	REALTY INCOME CORP 5.975% 09-01-2054	Free Receipt	6,000.00	5,920.26	
		Acquisitions	15,000.00	-14,756.10	
		Dispositions	-15,000.00		15,215.25
C760759BC3	REPUBLIC SERVICES INC 5.0% DUE 04-01-2034	Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,756.10	
		Dispositions	-25,000.00		25,754.00
C775109CK5	ROGERS COMMUNICATIONS INC 4.55% 03-15-2052	Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,872.25	
		Acquisitions	725,000.00	-627,241.00	
C776743AF3	ROPER TECHNOLOGIES INC 4.2% 09-15-2028	Free Delivery	-75,000.00		
		Free Receipt	75,000.00	59,095.94	
		Dispositions	-10,000.00		10,001.70
C776696AH9	ROPER TECHNOLOGIES INC 4.75% 02-15-2032	Free Delivery	-10,000.00		
		Free Receipt	10,000.00	11,039.00	
		Acquisitions	15,000.00	-14,972.10	
SBPK3CG3	ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH	Dispositions	-15,000.00		15,183.90
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,972.10	
		Acquisitions	4,000.00	-263,609.31	
		Dispositions	-4,900.00		339,988.31

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C749685AY9	RPM INTERNATIONAL INC 2.95% 01-15-2032	Dispositions	-15,000.00		13,266.75
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,966.70	
SBP2BTQ4	RTX CORPORATION 2.82% 09-01-2051	Acquisitions	2,595,000.00	-1,744,119.95	
		Dispositions	-1,040,000.00		651,593.40
C75513EBX8	RTX CORPORATION 3.15% DUE 12-15-2024	Dispositions	-5,000.00		4,970.25
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	5,411.99	
C913017CA5	RTX CORPORATION 4.15% 05-15-2045	Free Delivery	-12,000.00		
		Free Receipt	12,000.00	11,983.44	
C75513ECS8	RTX CORPORATION 5.375% 02-27-2053	Acquisitions	300,000.00	-308,571.00	
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,911.00	
C78355HKW8	RYDER SYSTEM INC 5.25% 06-01-2028	Dispositions	-240,000.00		247,994.40
		Free Delivery	-325,000.00		
SBLB3TN0	RYDER SYSTEM INC 5.25% 06-01-2028	Dispositions	-325,000.00		335,413.00
		Free Receipt	325,000.00	-324,580.75	
C844895AX0	S.W. GAS HLDGS INC 3.8% DUE 09-29-2046	Dispositions	-8,000.00		6,376.48
		Free Delivery	-8,000.00		
		Free Receipt	8,000.00	7,975.84	
C78409VBK9	S&P GLOBAL INC 2.9% 03-01-2032	Dispositions	-25,000.00		22,736.75
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	21,219.48	
C785592AU0	SABINE PASS FIXED 4.2% DUE 03-15-2028	Free Delivery	-150,000.00		
SBF43YT6	SABINE PASS FIXED 4.2% DUE 03-15-2028	Dispositions	-150,000.00		149,398.50
		Free Receipt	150,000.00	-167,662.50	
C785592AX4	SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBM8JPB8	SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG	Free Delivery	-125,000.00		
		Dispositions	-125,000.00		124,848.75
		Free Receipt	125,000.00	-119,712.50	
C79466L302	SALESFORCE INC COM USD0.001	Acquisitions	2,147.00	-574,785.62	
		Dispositions	-1,000.00		250,229.64
		Free Delivery	-200,000.00		
C79588TAE0	SAMMONS FINL GROUP INC SR NT 144A 4.75% 04-08-2032	Dispositions	-200,000.00		187,866.00
		Free Receipt	200,000.00	-199,810.00	
		Free Delivery	-225,000.00		
C79727LBV0	SAN DIEGO CAL CONVENTION CTR REF-TAXABLE-SER A 2.363% 04-15-2028	Dispositions	-225,000.00		211,617.00
		Free Receipt	225,000.00	-225,000.00	
		Free Delivery	-100,000.00		101,945.31
SBMGW478	SAN DIEGO CAL CONVENTION CTR REF-TAXABLE-SER A 2.363% 04-15-2028	Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,970.07	
		Acquisitions	250,000.00	-246,503.90	
C80287JAE4	SANTANDER DR AUTO 5.47% DUE 12-16-2030	Dispositions	-250,000.00		251,728.52
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	246,503.90	
C80286FAE3	SANTANDER DR AUTO 5% DUE 11-15-2029	Acquisitions	106,000.00	-105,985.01	
		Dispositions	-106,000.00		110,492.58
		Free Delivery	-106,000.00		
C80286YAF9	SANTANDER DR AUTO 6.28% DUE 08-15-2031	Free Receipt	106,000.00	105,985.01	
		Acquisitions	106,000.00	-105,985.01	
		Dispositions	-106,000.00		110,492.58
C80281LAQ8	SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027	Free Delivery	-300,000.00		
		Dispositions	-300,000.00		285,453.00
		Free Receipt	300,000.00	-300,000.00	
SBNM56L6	SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027	Dispositions	-300,000.00		285,453.00
		Free Receipt	300,000.00	-300,000.00	
		Dispositions	-250,000.00		264,502.50
C80281LAT2	SANTANDER UK GROUP HOLDINGS PLC 6.534% 01-10-2029	Dispositions	-250,000.00		264,502.50
		Free Receipt	300,000.00	-300,000.00	
		Dispositions	-250,000.00		264,502.50

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C806213AB0	SCENTRE GROUP TR 1 FIXED 3.5% DUE 02-12-2025	Free Delivery	-250,000.00		
		Free Receipt	250,000.00	250,000.00	
		Dispositions	-40,000.00		39,707.20
C784024AC5	SCF EQUIP LEASING 6.17% DUE 05-20-2032	Free Delivery	-40,000.00		
		Free Receipt	40,000.00	40,228.55	
		Dispositions	-200,000.00		207,250.00
S2779201	SCHLUMBERGER LTD COM COM	Free Delivery	-200,000.00		
		Free Receipt	200,000.00	199,954.16	
		Dispositions	-200,000.00		
C808513105	SCHWAB CHARLES CORP COM NEW	Acquisitions	2,000.00	-87,637.81	
		Dispositions	-1,900.00		81,870.43
		Dispositions	-12,086.00		855,869.92
S2779397	SCHWAB CHARLES CORP COM NEW	Free Delivery	-11,091.00		
		Free Receipt	11,091.00	719,376.26	
		Dispositions	-10,850.00		720,123.77
C81743BAD9	SEQUOIA MTG TR FLTG RT 6% DUE 05-25-2054	Dispositions	-10,850.00		
		Acquisitions	151,000.00	-151,034.94	
		Dispositions	-132,618.72		133,696.25
C81748EAL0	SEQUOIA MTG TR FLTG RT 6% DUE 08-25-2054	Acquisitions	146,000.00	-145,634.04	
		Dispositions	-137,370.93		137,886.08
		Free Delivery	-0.01		
C81762P102	SERVICENOW INC COM USD0.001	Dispositions	-1,329.00		1,034,319.11
		Free Delivery	-1,396.00		
		Free Receipt	1,396.00	285,808.56	
C822905AC9	SHELL FIN US INC NT 4.125% 05-11-2035	Dispositions	-20,000.00		18,795.00
		Free Delivery	-20,000.00		
		Free Receipt	40,000.00	38,374.68	
C822905AB1	SHELL FINANCE US INC 2.75% 04-06-2030	Dispositions	-65,000.00		59,469.15
		Free Delivery	-65,000.00		
		Free Receipt	130,000.00	119,612.94	

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C822582BT8	SHELL INTL FIN B V 2.875% DUE 05-10-2026	Dispositions	-20,000.00		19,565.80
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,934.40	
C826934AA9	SIERRA TIMESHARE 5.83% DUE 07-20-2039	Dispositions	-69,473.72		70,168.45
		Free Delivery	-69,473.72		
		Free Receipt	69,473.72	69,454.77	
C828807DF1	SIMON PPTY GROUP L FIXED 2.45% 09-13-2029	Dispositions	-50,000.00		45,927.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	44,028.50	
C828807DV6	SIMON PROPERTY GROUP L.P. 5.85% DUE 03-08-2053	Acquisitions	700,000.00	-749,798.00	
		Dispositions	-700,000.00		722,512.00
C829073105	SIMPSON MFG INC COM	Acquisitions	244.00	-48,761.23	
		Dispositions	-537.00		101,803.45
C83012A109	SIXTH STR SPECIALTY LENDING INC COM	Acquisitions	773.00	-16,418.30	
		Dispositions	-1,706.00		35,264.43
C78449RAA3	SLG OFFICE TR 2.5854% DUE 07-15-2041	Dispositions	-250,000.00		216,953.13
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	202,978.52	
C78449RAG0	SLG OFFICE TR 2021-OVA COML MTG PASSTRUCTF CL C 2.85061% 07-15-2041	Dispositions	-220,000.00		186,518.75
		Free Delivery	-220,000.00		
		Free Receipt	220,000.00	159,465.63	
C832696AZ1	SMUCKER J M CO 6.5% 11-15-2053	Dispositions	-50,000.00		57,651.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,644.00	
C833445109	SNOWFLAKE INC CL A CL A	Acquisitions	2,292.00	-356,924.53	
		Dispositions	-1,115.00		137,185.33
SBMTQB43	SOLVENTUM CORP COM COM USD0.01	Acquisitions	3,500.00	-230,909.50	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C001192AM5	SOUTHERN CO GAS CAP 3.25% 06-15-2026	Dispositions	-1,400.00		101,862.84
		Dispositions	-4,000.00		3,943.28
		Free Delivery	-4,000.00		
		Free Receipt	4,000.00	3,983.92	
C843646AH3	SOUTHERN PWR CO 5.15% DUE 09-15-2041	Dispositions	-15,000.00		14,822.70
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	13,932.99	
C842400GG2	SOUTHN CAL EDISON 4% DUE 04-01-2047	Dispositions	-20,000.00		16,702.20
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,986.00	
C842400FP3	SOUTHN CAL EDISON 5.5% DUE 03-15-2040	Dispositions	-5,000.00		5,197.95
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,903.35	
C842434CQ3	SOUTHN CAL GAS CO 2.6% DUE 06-15-2026	Dispositions	-10,000.00		9,759.50
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,980.60	
C84265VAA3	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	Free Delivery	-175,000.00		
SB8Q7066	SOUTHN COPPER CORP 7.5% DUE 07-27-2035	Dispositions	-175,000.00		208,092.50
		Free Receipt	175,000.00	-249,515.00	
C845437BU5	SOUTHWESTERN ELEC PWR CO 5.3% 04-01-2033	Dispositions	-100,000.00		103,142.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	99,869.00	
C852060AD4	SPRINT CAP CORP 6.875% DUE 11-15-2028	Dispositions	-30,000.00		32,780.10
		Free Delivery	-30,000.00		
		Free Receipt	30,000.00	32,208.00	
C78467J100	SS&C TECHNOLOGIES HLDGS INC COM	Acquisitions	1,424.00	-94,893.28	
		Dispositions	-2,958.00		225,432.08
S2842040	STATE STR CORP COM				

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C857477CA9	STATE STR CORP FLTG RT 4.821% DUE 01-26-2034	Acquisitions	2,500.00	-183,496.30	
		Dispositions	-4,900.00		439,821.63
		Dispositions	-60,000.00		60,711.00
C858119BQ2	STEEL DYNAMICS INC SR NT 5.375% 08-15-2034	Free Delivery	-60,000.00		
		Free Receipt	60,000.00	60,000.00	
		Acquisitions	25,000.00	-24,662.25	
C858119BN9	STEEL DYNAMICS INC 1.65% DUE 10-15-2027	Dispositions	-25,000.00		25,747.25
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,662.25	
C858119BP4	STEEL DYNAMICS INC 3.25% DUE 10-15-2050	Dispositions	-15,000.00		13,897.05
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,580.15	
SBL68N83	STEEL DYNAMICS INC 3.25% DUE 10-15-2050	Dispositions	-15,000.00		10,504.65
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,449.95	
C858119BK5	STEEL DYNAMICS INC 3.45% DUE 04-15-2030 BEO	Acquisitions	340,000.00	-240,581.50	
		Dispositions	-10,000.00		9,484.70
		Free Delivery	-10,000.00		
C86272C103	STRATEGIC ED INC	Free Receipt	10,000.00	9,973.60	
		Acquisitions	642.00	-65,698.84	
		Dispositions	-1,059.00		99,732.16
C86562MCW8	SUMITOMO MITSUI FINL GROUP INC 5.71% 01-13-2030	Dispositions	-250,000.00		265,367.50
		Free Delivery	-250,000.00		
		Free Receipt	250,000.00	250,000.00	
SBMC9P14	SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051	Acquisitions	1,345,000.00	-1,021,059.70	
		Dispositions	-200,000.00		146,320.00
		Free Delivery	-200,000.00		
C86765BAU3	SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027				
SBD35XP8	SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBD35XM5	SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047	Dispositions	-200,000.00		198,146.00
		Free Receipt	200,000.00	-217,718.00	
		Acquisitions	990,000.00	-951,874.05	
C86765BAK5	SUNOCO LOGISTICS 6.1% DUE 02-15-2042	Dispositions	-150,000.00		139,561.50
SB6QFF83	SUNOCO LOGISTICS 6.1% DUE 02-15-2042	Free Delivery	-75,000.00		
C86787EBB2	SUNTRUST BANK BDS 4.05% 11-03-2025	Dispositions	-75,000.00		77,417.25
		Free Receipt	75,000.00	-90,112.50	
		Dispositions	-10,000.00		9,975.40
C87166FAE3	SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.625% DUE 08-23-2027/02-23-2023	Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,993.90	
		Acquisitions	250,000.00	-244,795.00	
SBNDV2S2	SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.625% DUE 08-23-2027/02-23-2023	Free Delivery	-250,000.00		
C87166PAK7	SYNCHRONY CARD ISSUANCE TR SER 23-A1 CL A 5.54% 07-15-2029	Dispositions	-250,000.00		254,692.50
		Free Receipt	250,000.00	-244,795.00	
		Dispositions	-100,000.00		102,128.91
S2867719	SYNOPSIS INC COM	Free Delivery	-100,000.00		
		Free Receipt	100,000.00	-99,987.43	
		Acquisitions	845.00	-437,489.71	
C871829AZ0	SYSCO CORP 3.75% DUE 10-01-2025	Dispositions	-310.00		159,936.55
C87264ABD6	T-MOBILE USA INC FIXED 3.75% DUE 04-15-2027	Dispositions	-8,000.00		7,935.44
		Free Delivery	-8,000.00		
		Free Receipt	8,000.00	8,000.00	
C87264ABF1	T-MOBILE USA INC 3.875% 04-15-2030	Dispositions	-100,000.00		98,908.00
		Free Delivery	-100,000.00		
		Free Receipt	100,000.00	109,979.60	
		Dispositions	-275,000.00		267,762.00
		Free Delivery	-275,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C87264ACY9	T-MOBILE USA INC 5.05% 07-15-2033	Free Receipt	275,000.00	-289,190.00	
		Dispositions	-175,000.00		179,810.50
		Free Delivery	-25,000.00		
C87264ADF9	T-MOBILE USA INC 5.15% 04-15-2034	Free Receipt	25,000.00	24,604.75	
		Acquisitions	50,000.00	-49,827.00	
		Dispositions	-50,000.00		51,464.50
C874054AM1	TAKE TWO INTERACTIVE SOFTWARE INC 5.4% 06-12-2029	Free Delivery	-50,000.00		
		Free Receipt	50,000.00	49,827.00	
		Acquisitions	10,000.00	-9,983.10	
C874054AN9	TAKE-TWO INTERACTIVE SOF 5.6% 06-12-2034	Dispositions	-10,000.00		10,387.10
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,983.10	
C874060AZ9	TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050	Acquisitions	20,000.00	-19,959.20	
		Dispositions	-20,000.00		20,992.20
		Free Delivery	-20,000.00		
C87612GAA9	TARGA RES CORP 4.2% 02-01-2033	Free Receipt	20,000.00	19,959.20	
		Acquisitions	525,000.00	-377,490.75	
		Dispositions	-525,000.00		358,076.25
C87612GAC5	TARGA RES CORP 6.125% 03-15-2033	Dispositions	-20,000.00		18,978.20
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,963.00	
SBQ3PVF5	TARGA RES CORP 6.125% 03-15-2033	Free Delivery	-225,000.00		
		Dispositions	-225,000.00		242,064.00
		Free Receipt	225,000.00	-224,680.50	
C87612GAK7	TARGA RESOURCES CORPORATION 5.5% 02-15-2035	Acquisitions	15,000.00	-14,991.45	
		Dispositions	-15,000.00		15,519.15
		Free Delivery	-15,000.00		
SBP93RV4	TARGA RESOURCES CORPORATION 5.5% 02-15-2035	Free Receipt	15,000.00	14,991.45	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	20,000.00	-19,988.60	
		Dispositions	-20,000.00		20,785.20
C87233QAC2	TC PIPELINES LP 3.9% DUE 05-25-2027				
		Free Delivery	-200,000.00		
SBF2KDG9	TC PIPELINES LP 3.9% DUE 05-25-2027				
		Dispositions	-200,000.00		197,092.00
		Free Receipt	200,000.00	-218,172.00	
SBMDPVY6	TD SYNEX CORP 6.1% 04-12-2034				
		Acquisitions	30,000.00	-29,968.80	
		Dispositions	-30,000.00		31,792.50
C87162W100	TD SYNEX CORPORATION COM USD0.001				
		Acquisitions	478.00	-55,332.40	
		Dispositions	-2,153.00		256,403.00
C87927VAR9	TELECOM ITALIA CAP 7.2% DUE 07-18-2036				
		Free Delivery	-150,000.00		
SB8DHVZ5	TELECOM ITALIA CAP 7.2% DUE 07-18-2036				
		Dispositions	-38,000.00		39,710.00
		Free Receipt	38,000.00	-40,112.04	
C87938WAU7	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Free Delivery	-200,000.00		
SBYWMQF8	TELEFONICA EMISIONES S A U 5.213% 03-08-2047 REG				
		Dispositions	-200,000.00		189,874.00
		Free Receipt	200,000.00	-200,000.00	
C87938WAC7	TELEFONICA 7.045% DUE 06-20-2036				
		Dispositions	-15,000.00		17,310.60
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	18,600.80	
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	3,485.00	-647,055.31	
		Dispositions	-1,687.00		401,939.10
C882484AC2	TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050				
		Dispositions	-25,000.00		15,558.00
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	25,000.00	
C882508BF0	TEXAS INSTRS INC 3.875% 03-15-2039				
		Dispositions	-25,000.00		22,188.00
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,776.50	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C882926AA6	TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063	Acquisitions	480,000.00	-478,938.00	
		Free Delivery	-30,000.00		
		Free Receipt	30,000.00	28,893.00	
C88339J105	THE TRADE DESK INC COM CL A COM CL A	Acquisitions	8,255.00	-717,610.66	
		Dispositions	-5,701.00		577,528.68
		Free Delivery	-7,337.00		
		Free Receipt	7,337.00	632,988.95	
C883556CM2	THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041	Dispositions	-40,000.00		30,474.00
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	39,803.20	
C883556CK6	THERMO FISHER SCIENTIFIC 1.75% 10-15-2028	Dispositions	-75,000.00		68,934.00
		Free Delivery	-75,000.00		
		Free Receipt	75,000.00	74,964.00	
C88732JAN8	TIME WARNER CABLE 7.3% DUE 07-01-2038	Dispositions	-10,000.00		10,506.70
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	11,177.50	
C872540109	TJX COS INC COM NEW	Acquisitions	2,830.00	-287,398.17	
		Dispositions	-1,347.00		156,618.60
C89153VAQ2	TOTAL CAP INTL 3.455% 02-19-202	Dispositions	-40,000.00		39,153.20
		Free Delivery	-40,000.00		
		Free Receipt	40,000.00	40,000.00	
C89182NAA0	TOWD PT MTG TR 2024-1 4.71123% 03-25-2064	Acquisitions	150,000.00	-148,771.26	
		Dispositions	-140,657.29		142,127.75
		Free Delivery	-140,657.29		
		Free Receipt	140,657.29	-139,505.09	
C89183FAP3	TOWD PT MTG TR 2024-3 AST BACKED SECS CLA1A 144A 5.13193% 07-25-2065	Acquisitions	200,000.00	-198,347.74	
		Dispositions	-197,554.81		199,574.00
		Free Delivery	-197,554.81		
		Free Receipt	197,554.81	-195,922.75	

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
CG8994E103	TRANE TECHNOLOGIES PLC COM USD1	Dispositions	-2,527.00		824,228.82
		Free Delivery	-2,319.00		
		Free Receipt	2,319.00	322,410.63	
C89352HAT6	TRANSCANADA PIPELINES LIMITED 4.875% 01-15-2026	Dispositions	-5,000.00		5,025.25
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	4,979.05	
C89352HAY5	TRANSCANADA 4.875% DUE 05-15-2048	Acquisitions	830,000.00	-777,095.80	
		Dispositions	-830,000.00		781,088.10
SB5MHZ97	TRAVELERS COS INC 5.35% DUE 11-01-2040	Acquisitions	925,000.00	-976,959.00	
		Dispositions	-510,000.00		515,681.40
C893939AE8	TRAVELERS PPTY CAS CORP 7.75 DUE 04-15-2026 REG	Dispositions	-5,000.00		5,275.60
		Free Delivery	-5,000.00		
		Free Receipt	5,000.00	6,000.00	
C89566EAK4	TRI-STATE 4.25% DUE 06-01-2046	Dispositions	-8,000.00		6,256.00
		Free Delivery	-8,000.00		
		Free Receipt	8,000.00	7,935.52	
C89641UAB7	TRINITY ACQSTN PLC 6.125% DUE 08-15-2043	Free Delivery	-150,000.00		
SBCZTLB3	TRINITY ACQSTN PLC 6.125% DUE 08-15-2043	Dispositions	-150,000.00		154,837.50
		Free Receipt	150,000.00	-186,112.50	
C896517AA7	TRINITY HLTH CORP 3.434% DUE 12-01-2048	Dispositions	-20,000.00		16,137.20
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	20,000.00	
C89681LAA0	TRITON CONTAINER INTL LTD / TAL GTD SR NT 3.25% 03-15-2032	Dispositions	-25,000.00		21,640.75
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,900.00	
SBKP7287	TRUIST FINL CORP COM	Acquisitions	9,300.00	-356,578.57	
		Dispositions	-4,000.00		172,487.64

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C89788MAM4	TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034	Dispositions	-50,000.00		50,489.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	50,000.00	
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	Acquisitions	25,000.00	-25,000.00	
		Dispositions	-25,000.00		26,358.00
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	25,000.00	
C90355FAA6	U S AUTO FDG TR 2022-1 NT CL A 144A 3.98% 04-15-2025	Dispositions	-17,628.82		17,292.79
		Free Delivery	-17,628.82		
		Free Receipt	17,628.82	17,457.96	
C90353T100	UBER TECHNOLOGIES INC COM USD0.00001	Acquisitions	6,764.00	-440,150.24	
		Dispositions	-2,367.00		177,625.62
SBK6N347	UBER TECHNOLOGIES INC COM USD0.00001	Acquisitions	16,295.00	-1,133,140.69	
		Dispositions	-7,880.00		580,230.86
C90353TAQ3	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Acquisitions	525,000.00	-522,486.50	
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,951.50	
C90265EAQ3	UDR INC CORP 3.2% 01-15-2030	Dispositions	-25,000.00		23,503.25
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	24,915.50	
C90265EAL4	UDR INC 2.95% DUE 09-01-2026	Dispositions	-6,000.00		5,835.00
		Free Delivery	-6,000.00		
		Free Receipt	6,000.00	6,000.00	
C90265EAW0	UDR INC 5.125% 09-01-2034	Acquisitions	15,000.00	-14,846.55	
		Dispositions	-15,000.00		15,162.60
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,846.55	
C905581AS3	UNION CARBIDE CORP 7.75% DUE 10-01-2096	Dispositions	-10,000.00		13,036.20

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C907818FK9	UNION PAC CORP 3.25% DUE 02-05-2050	Free Delivery	-10,000.00		
		Free Receipt	10,000.00	10,863.98	
		Acquisitions	600,000.00	-453,270.00	
		Dispositions	-600,000.00		430,770.00
C90931CAA6	UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031	Dispositions	-17,017.69		16,267.40
		Free Delivery	-17,017.69		
		Free Receipt	17,017.69	17,017.69	
		Acquisitions	55,000.00	-55,000.00	
C90932WAA1	UNITED AIRLINES INC 5.45% 08-15-2038	Dispositions	-55,000.00		57,162.05
		Free Delivery	-55,000.00		
		Free Receipt	55,000.00	55,000.00	
		Acquisitions	635,000.00	-522,662.15	
C91324PDL3	UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048	Free Delivery	-5,000.00		
		Free Receipt	5,000.00	5,647.50	
		Dispositions	-12,000.00		11,859.72
		Free Delivery	-12,000.00		
C91324PCV2	UNITEDHEALTH GROUP 3.1% DUE 03-15-2026	Free Receipt	12,000.00	11,990.52	
		Dispositions	-12,000.00		
		Free Delivery	-12,000.00		
		Free Receipt	12,000.00	11,990.52	
C91324PES7	UNITEDHEALTH GROUP 5.875% DUE 02-15-2053	Free Delivery	-75,000.00		
		Free Receipt	75,000.00	74,430.75	
		Acquisitions	1,600.00	-62,342.42	
		Dispositions	-16,700.00		761,071.94
C911312AR7	UTD PARCEL SVC INC 3.625% DUE 10-01-2042	Acquisitions	540,000.00	-453,249.00	
		Dispositions	-540,000.00		436,023.00
C927804FX7	VA ELEC & PWR CO 3.5% DUE 03-15-2027	Dispositions	-20,000.00		19,767.80
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,981.60	
		Dispositions	-15,000.00		14,849.70
C927804FZ2	VA ELEC & PWR CO 3.8% DUE 04-01-2028	Free Delivery	-15,000.00		

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Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C91911TAS2	VALE OVERSEAS LTD 6.4% 06-28-2054	Free Receipt	15,000.00	14,965.20	
		Acquisitions	75,000.00	-74,426.25	
		Free Delivery	-75,000.00		
SBNZHZ45	VALE OVERSEAS LTD 6.4% 06-28-2054	Dispositions	-75,000.00		78,102.75
		Free Receipt	75,000.00	-74,426.25	
		Free Delivery	-100,000.00		
C91911TAH6	VALE OVERSEAS LTD 6.875% DUE 11-21-2036	Dispositions	-100,000.00		111,192.00
		Free Receipt	100,000.00	-142,500.00	
		Free Delivery			
C922475108	VEEVA SYS INC CL A COM CL A COM	Acquisitions	480.00	-100,787.90	
		Dispositions	-3,937.00		797,619.93
		Free Delivery	-3,937.00		
C92277GAE7	VENTAS REALTY LP 3.5% DUE 02-01-2025	Free Receipt	3,937.00	739,087.49	
		Dispositions	-4,000.00		3,976.20
		Free Delivery	-4,000.00		
C92277GBA4	VENTAS REALTY LP 5.0% 01-15-2035	Free Receipt	4,000.00	3,986.52	
		Acquisitions	60,000.00	-59,788.20	
		Dispositions	-60,000.00		60,126.60
C92277GAL1	VENTAS RLTY LTD 3.85% DUE 04-01-2027	Free Delivery	-60,000.00		
		Free Receipt	60,000.00	59,788.20	
		Dispositions	-9,000.00		8,894.97
C92343VFX7	VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD	Free Delivery	-9,000.00		
		Free Receipt	9,000.00	8,927.64	
		Dispositions	-50,000.00		42,875.50
SBMG8DB3	VERIZON COMMUNICATIONS INC 2.85% 09-03-2041	Free Delivery	-50,000.00		
		Free Receipt	50,000.00	47,011.01	
		Acquisitions	1,330,000.00	-1,005,836.95	
C92343VGK4	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Dispositions	-355,000.00		255,255.65

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SBKY5H21	VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO	Acquisitions	1,100,000.00	-896,918.00	
		Free Delivery	-50,000.00		
		Dispositions	-50,000.00		39,176.00
C92343VEU4	VERIZON FIXED 4.016% DUE 12-03-2029	Free Receipt	50,000.00	-49,971.00	
		Dispositions	-280,000.00		276,493.20
		Free Delivery	-280,000.00		
C92348KDE0	VERIZON MASTER TR 4.17% 08-20-2030	Free Receipt	280,000.00	-221,470.50	
		Acquisitions	325,000.00	-324,915.60	
		Dispositions	-325,000.00		325,025.39
C92532F100	VERTEX PHARMACEUTICALS INC COM	Free Delivery	-325,000.00		
		Free Receipt	325,000.00	-324,915.60	
		Acquisitions	1,341.00	-611,524.68	
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001	Dispositions	-549.00		263,725.86
		Acquisitions	8,020.00	-769,075.54	
		Dispositions	-6,549.00		687,341.00
C92553PAU6	VIACOM INC NEW 5.85% DUE 09-01-2043	Free Delivery	-6,549.00		
		Free Receipt	6,549.00	610,128.11	
		Dispositions	-65,000.00		56,570.80
SBL5BGY0	VIATRIS INC 4.0% 06-22-2050	Free Delivery	-65,000.00		
		Free Receipt	65,000.00	86,399.05	
		Acquisitions	270,000.00	-194,701.30	
C927804GS7	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054	Dispositions	-25,000.00		18,108.25
		Acquisitions	10,000.00	-9,956.50	
		Free Delivery	-10,000.00		
C92826C839	VISA INC COM CL A STK	Free Receipt	10,000.00	9,956.50	
		Dispositions	-3,308.00		912,999.46
		Free Delivery	-4,366.00		
SB2PZN04	VISA INC COM CL A STK	Free Receipt	4,366.00	681,632.41	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C928563AJ4	VMWARE INC 1.4% 08-15-2026	Dispositions	-3,650.00		1,025,752.85
		Dispositions	-15,000.00		14,223.45
		Free Delivery	-15,000.00		
		Free Receipt	15,000.00	14,974.50	
C928563AK1	VMWARE LLC SR NT 1.8% 08-15-2028	Dispositions	-10,000.00		9,097.80
		Free Delivery	-10,000.00		
		Free Receipt	10,000.00	9,948.10	
C92857WCA6	VODAFONE GROUP PLC 5.75% 06-28-2054	Acquisitions	120,000.00	-119,320.80	
		Dispositions	-120,000.00		123,723.60
		Free Delivery	-120,000.00		
		Free Receipt	120,000.00	119,320.80	
C928881AD3	VONTIER CORP 2.4% 04-01-2028				
SBPVBWX3	VONTIER CORP 2.4% 04-01-2028	Free Delivery	-300,000.00		
		Dispositions	-300,000.00		276,297.00
		Free Receipt	300,000.00	-282,978.51	
C931142103	WALMART INC COM	Acquisitions	4,690.00	-384,376.51	
		Dispositions	-29.00		2,774.29
C931142FE8	WALMART INC 4.5% DUE 04-15-2053	Dispositions	-130,000.00		125,496.80
		Free Delivery	-130,000.00		
		Free Receipt	130,000.00	129,639.90	
C254687106	WALT DISNEY CO	Acquisitions	5,336.00	-540,194.70	
		Dispositions	-1,842.00		172,310.41
C929227H82	WAMU MTG 5.5% DUE 04-25-2033	Dispositions	-2,005.49		1,837.05
		Free Delivery	-2,027.31		
		Free Receipt	2,027.31	2,134.99	
C55903VBF9	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Acquisitions	600,000.00	-464,748.00	
		Dispositions	-449,000.00		338,640.29
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Dispositions	-195,000.00		154,668.15

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C94974BGP9	WELLS FARGO & CO NEW MEDIUM TERM SR NTS 3.55% DUE 09-29-2025	Dispositions	-27,000.00		26,786.43
		Free Delivery	-27,000.00		
		Free Receipt	27,000.00	26,952.75	
C95000U2Q5	WELLS FARGO & CO 3.068% 04-30-2041	Dispositions	-70,000.00		54,966.10
		Free Delivery	-70,000.00		
		Free Receipt	70,000.00	53,841.20	
C95000U2F9	WELLS FARGO & CO 3.196% 06-17-2027	Dispositions	-50,000.00		49,064.50
		Free Delivery	-50,000.00		
		Free Receipt	50,000.00	55,090.50	
C94974BGH7	WELLS FARGO & CO 3% DUE 02-19-2025	Dispositions	-31,000.00		30,741.46
		Free Delivery	-31,000.00		
		Free Receipt	31,000.00	30,896.46	
C949746SH5	WELLS FARGO & CO 3% DUE 10-23-2026	Dispositions	-20,000.00		19,577.20
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,953.80	
C94974BGT1	WELLS FARGO & CO 4.4% DUE 06-14-2046	Dispositions	-46,000.00		40,151.10
		Free Delivery	-46,000.00		
		Free Receipt	46,000.00	50,097.89	
C95000U3K7	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	25,000.00	-25,000.00	
		Dispositions	-25,000.00		26,138.75
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	25,000.00	
C95000U3F8	WELLS FARGO & COMPANY 5.557% 07-25-2034	Dispositions	-25,000.00		26,220.75
		Free Delivery	-25,000.00		
		Free Receipt	25,000.00	25,000.00	
C95003LAA8	WELLS FARGO COML FLTG RT 5.67648% DUE 02-15-2040	Dispositions	-31,495.51		30,786.86
		Free Delivery	-31,495.51		
		Free Receipt	31,495.51	31,495.51	
C95001VAU4	WELLS FARGO COML MTG TR SR 2019-C51 CL A-4 3.311% 06-15-2052				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBKDML43	WELLS FARGO COML MTG TR SR 2019-C51 CL A-4 3.311% 06-15-2052	Free Delivery	-200,000.00		
		Dispositions	-200,000.00		187,000.00
		Free Receipt	200,000.00	-181,812.50	
C94989QAV2	WELLS FARGO COML 3.789% DUE 09-15-2048				
SBYXX8X2	WELLS FARGO COML 3.789% DUE 09-15-2048	Free Delivery	-191,266.21		
		Dispositions	-191,266.21		188,359.86
		Free Receipt	191,266.21	-196,283.22	
C42217KBF2	WELLTOWER INC 4% DUE 06-01-2025				
		Dispositions	-20,000.00		19,863.40
		Free Delivery	-20,000.00		
C95040QAJ3	WELLTOWER INC 3.1% DUE 01-15-2030	Free Receipt	20,000.00	21,413.80	
		Dispositions	-25,000.00		23,485.75
		Free Delivery	-25,000.00		
C95765PAE9	WESTERN & SOUTHN LIFE INS CO SURPLUS NT 144A 3.75% 04-28-2061	Free Receipt	25,000.00	25,425.00	
		Free Delivery	-150,000.00		
SBM9CH87	WESTERN & SOUTHN LIFE INS CO SURPLUS NT 144A 3.75% 04-28-2061				
		Dispositions	-150,000.00		108,943.50
		Free Receipt	150,000.00	-149,290.50	
C960413AT9	WESTLAKE CHEM CORP 3.6% DUE 08-15-2026				
		Dispositions	-20,000.00		19,744.00
		Free Delivery	-20,000.00		
C961214EW9	WESTPAC BANKING CORPORATION 1.953% 11-20-2028	Free Receipt	20,000.00	19,814.00	
		Dispositions	-100,000.00		92,169.00
		Free Delivery	-100,000.00		
C976656CH9	WI ELEC PWR CO 3.1% DUE 06-01-2025	Free Receipt	100,000.00	100,000.00	
		Dispositions	-11,000.00		10,889.89
C968223206	WILEY JOHN & SONS INC CL A	Free Delivery	-11,000.00		
		Free Receipt	11,000.00	10,988.67	
C969457CN8	WILLIAMS COS INC 5.8% 11-15-2054	Acquisitions	372.00	-14,384.80	
		Dispositions	-821.00		38,548.57

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	60,000.00	-59,870.40	
		Dispositions	-60,000.00		62,215.20
		Free Delivery	-60,000.00		
		Free Receipt	60,000.00	59,870.40	
C969457BM1	WILLIAMS COS INC 8.75% DUE 03-15-2032				
		Free Delivery	-150,000.00		
S2744146	WILLIAMS COS INC 8.75% DUE 03-15-2032				
		Dispositions	-150,000.00		183,997.50
		Free Receipt	150,000.00	-223,530.00	
C96949LAE5	WILLIAMS PARTNERS FIXED 4.85% DUE 03-01-2048				
		Dispositions	-20,000.00		18,217.60
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	21,833.60	
SBW3SWW0	WILLIAMS PARTNERS 5.1% DUE 09-15-2045				
		Acquisitions	1,200,000.00	-1,146,931.70	
		Dispositions	-450,000.00		419,260.50
C970648AJ0	WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029				
		Free Delivery	-100,000.00		
SBKLSMH7	WILLIS NORTH AMERICA INC 2.95% DUE 09-15-2029				
		Dispositions	-100,000.00		92,963.00
		Free Receipt	100,000.00	-85,033.00	
C977100DC7	WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 2.383% 05-01-2026 BEO TAXABLE				
		Free Delivery	-225,000.00		
SBJ64QX3	WISCONSIN ST GEN FD ANNUAL APPROPRIATIONREV 2.383% 05-01-2026 BEO TAXABLE				
		Dispositions	-225,000.00		219,089.25
		Free Receipt	225,000.00	-225,000.00	
SB8K6ZD1	WORKDAY INC CL A COM USD0.001				
		Acquisitions	7,800.00	-1,792,100.27	
		Dispositions	-4,650.00		1,227,728.64
C98138HAG6	WORKDAY INC SR NT 3.5% 04-01-2027				
		Dispositions	-20,000.00		19,703.80
		Free Delivery	-20,000.00		
		Free Receipt	20,000.00	19,988.20	
C98138HAJ0	WORKDAY INC SR NT 3.8% 04-01-2032				
		Dispositions	-80,000.00		75,996.80
		Free Delivery	-80,000.00		
		Free Receipt	80,000.00	79,841.60	
C98311A105	WYNDHAM HOTELS & RESORTS INC COM				

5500 Supplemental Schedules

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Account number PENALO
Account Name MASTER RETIREMENT TRUST

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◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C98419MAM2	XYLEM INC FIXED 1.95% DUE 01-30-2028	Acquisitions	4,073.00	-300,459.44	
		Dispositions	-1,902.00		151,736.77
		Dispositions	-10,000.00		9,291.80
		Free Delivery	-10,000.00		
S2783815	ZIMMER BIOMET HLDGS INC COM	Free Receipt	10,000.00	10,113.50	
		Acquisitions	1,200.00	-127,257.64	
		Dispositions	-1,200.00		128,190.51
C32113CBV1	1ST NATL MASTER NT 5.13% DUE 04-15-2029	Dispositions	-150,000.00		151,500.00
		Free Delivery	-150,000.00		
		Free Receipt	150,000.00	-148,804.69	

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
USD - United States dollar	5.790	5.79	5.79
USD - United States dollar	0.000	350,000.00	350,000.00
Total - all currencies		350,005.79	350,005.79
Total Non-Interest Bearing Cash - USD		350,005.79	350,005.79
<i>Receivables - Other - USD</i>			
Pending trade sales: United States dollar	0.000	68,429.21	68,429.21
Total - all currencies		68,429.21	68,429.21
Pending trade sales: United States dollar	0.000	46,000,000.00	46,000,000.00
Total - all currencies		46,000,000.00	46,000,000.00
Total Receivables - Other - USD		46,068,429.21	46,068,429.21
<i>U.S. Government Securities</i>			
United States - USD			
FEDERAL HOME LN MTG CORP SER 3546 CL A FLTG RT DUE 02-15-2039 CUSIP: 31398E3W2	1,930.750	2,028.87	1,957.36
FHLMC MULTICLASS FREDDIE MAC SEASONED CR RISK TRNSFR SER 23-1 CL MT 3% 10-25-62 CUSIP: 35563PK73	0.010	0.01	0.01
FHLMC MULTICLASS SER 2989 CL TG 5 06-15-2025 CUSIP: 31395VG60	54.870	59.76	54.75
FHLMC MULTICLASS SR 3688 CL GT VAR 11-15-2046 CUSIP: 3137A0ML6	2,707.290	3,059.22	2,856.24
FNMA FNMA REMIC SR 12-110 CL NZ 3.5 10-25-2042 CUSIP: 3136A9HM3	61,375.070	54,876.97	43,477.30
FNMA REMIC SER 2010-37 CL-CY 5 04-25-2040 CUSIP: 31398MJ80	16,292.030	17,954.21	16,341.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA REMIC SER 25 APR 2027-M CLS A VAR RATE 04-25-2027 CUSIP: 3136AN6U6	67,745.330	67,065.28	65,828.48
FNMA REMIC TR 2009-103 CL-MB 7.15786 12-25-2039 CUSIP: 31398GJB6	1,703.340	1,782.48	1,721.92
FNMA REMIC TR 2010-118 CL-LZ 4.75% DUE 10-25-2040 REG CUSIP: 31398NUK8	112,679.640	107,763.65	108,592.11
FNMA REMIC TR 2011-19 CL-ZY PRIN ONLY 6.5 07-25-2036 CUSIP: 31397QP69	6,128.050	6,786.42	6,427.40
FNMA REMIC TR 2013-4 CL-AJ 3.5 DUE 02-25-2043 CUSIP: 3136ACGA3	12,847.300	13,519.92	11,855.21
FNMA REMIC TR 2020-M39 CL-1A1 .75% 09-25-2028 CUSIP: 3136BBTB8	104,202.940	102,128.49	97,033.85
FNMA REMIC TR 2020-M50 CL-A2 1.2% 10-25-2030 CUSIP: 3136BCGS3	21,682.400	22,070.08	20,082.49
FNMA REMIC TRUST 2007-54 FA 06-25-2037 CUSIP: 31396WFQ4	1,486.710	1,427.25	1,465.06
FNMA SER 2012-115 CL-DY 2.5 DUE 10-25-2042 CUSIP: 3136A9CU0	105,000.000	79,865.63	79,943.98
FNMA SER 2013-45 CL CB 4 DUE 12-25-2042 BEO CUSIP: 3136AD3F4	125,029.630	132,531.81	120,160.05
FNMA SER 22-M2S CL A2 DUE 08-25-2032 BEO CUSIP: 3136BPHK0	150,000.000	137,019.91	138,674.82
FNMA TRANCHE 05-25-2027 CUSIP: 3136AW7J0	109,478.940	110,574.94	105,904.61
FNMA TRANCHE 12-25-2026 CUSIP: 3136AVY52	88,902.530	86,951.40	85,562.20
FNMA VAR RT SER 2020-M49 CL 1A1 11-25-2030 CUSIP: 3136BCC73	110,948.650	113,599.26	100,563.24
FNMA 6.5 06-25-2039 CUSIP: 31397NV28	34,045.400	36,104.23	35,734.42
GNMA GNMA # 785863 3.098% 12-20-2071 CUSIP: 3622ABML3	0.010	0.01	0.01
GNMA SER 19-38 CL BA FIXED 2.5% DUE 08-20-2048 CUSIP: 38381R3W7	106,882.590	109,020.28	95,861.56
GNMA 2012-H15 REMIC PASSTHRU SEC CL FA FLTG RT DUE 05-20-2062 CUSIP: 38375BUB6	1.070	1.07	1.06

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
GNMA 2012-H24 REMIC PASSTHRU CL FG FLTG RT DUE 04-20-2060 CUSIP: 38375BXB3	45.730	45.43	45.32
GNMA 2013-H04 REMIC PASSTHRU CTF CL BA 1.65 DUE 02-20-2063 CUSIP: 38375BK84	1,300.590	1,102.99	1,196.26
GNMA 2014-107 REMIC PASSTHRU CTF CL W 07-20-2029 CUSIP: 38379C6Q4	6,086.320	6,303.14	5,936.37
GNMA 2016-H11 REMIC PASSTHRU CTF CL FD 05-20-2066 CUSIP: 38375UWR7	32,182.860	32,123.09	32,304.07
GNMA 2017-H15 REMIC PASSTHRU SECS CL FN FLTG RT 07-20-2067 CUSIP: 38376R5Y8	29,411.460	29,337.92	29,280.76
GNMA 2017-H18 CL F FLTG RT DUE 08-20-2067 REG CUSIP: 38376R6Q4	145,123.970	142,947.11	144,963.65
GNMA 2018-H19 REMIC PASS THRU 4.54304% 11-20-2068 CUSIP: 38380LLY7	198,544.580	196,734.25	195,701.96
GNMA 2021-103 REMIC PASSTHRU CTF 4.2413%06-20-2045 CUSIP: 38382T2D5	175,086.620	195,057.45	166,607.25
GNMA 5% DUE 07-20-2035 CUSIP: 38374LWF4	47,345.730	52,908.84	47,425.50
GOVERNMENT NATL MTG ASSN REMIC SER 2012-H28 CL FA FLTG RT 09-20-2062 CUSIP: 38375BYE6	79.620	79.62	79.59
RESOLUTION FDG CORP FED BOOK ENTRY CPN STRIPS 0.00001 DUE 01-15-2026 REG CUSIP: 76116EGH7	16,000.000	12,381.92	15,266.16
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	7,610,000.000	7,533,682.42	7,413,804.69
UNITED STATES OF AMER TREAS STRIP TBOND 0.0% 05-15-2053 CUSIP: 912803GS6	50,000,000.000	13,999,000.00	13,220,436.50
UNITED STATES OF AMER TREAS STRIP 0% 02-15-2054 CUSIP: 912803GY3	75,270,000.000	21,346,146.48	19,644,340.20
UNITED STATES OF AMER TREAS STRIP 0% 08-15-2053 CUSIP: 912803GU1	55,000,000.000	15,299,350.00	14,510,940.95
UNITED STATES OF AMER TREAS STRIP 0% 11-15-2053 CUSIP: 912803GW7	55,000,000.000	15,346,100.00	14,530,823.45
UNITED STATES OF AMER TREAS STRIP 0% DUE 11-15-2051 REG CUSIP: 912803GC1	25,000,000.000	7,245,750.00	6,895,355.75
UNITED STATES OF AMER TREAS STRIP 0%02-15-2053 CUSIP: 912803GP2	50,000,000.000	14,078,000.00	13,325,366.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BD STRIPPED 08-15-2052 CUSIP: 912803GK3	55,000,000.000	15,656,300.00	14,835,877.10
UNITED STATES TREAS BD STRIPPED DUE 08-15-2045 CUSIP: 912803EP4	5,000,000.000	1,904,200.00	1,842,367.95
UNITED STATES TREAS BD STRIPPED PRIN PMT0.0% 11-15-2052 CUSIP: 912803GM9	50,000,000.000	14,316,000.00	13,535,921.00
UNITED STATES TREAS BD STRIPPED PRIN PMT00109 11-15-2045 (UNDDATE) REG CUSIP: 912803EQ2	8,000,000.000	3,010,320.00	2,913,762.72
UNITED STATES TREAS BD STRIPPED PRIN PMT15/02/2052 02-15-2052 (UNDDATE) BEO CUSIP: 912803GE7	40,000,000.000	11,502,400.00	10,946,927.20
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2	1,791,000.000	1,788,957.22	1,738,109.53
UNITED STATES TREAS SEC STRIP 0% 02-15-2054 CUSIP: 912834K56	60,000,000.000	16,386,000.00	15,326,916.00
UNITED STATES TREAS SEC STRIP 0% 05-15-2054 CUSIP: 912834XP8	56,000,000.000	15,192,800.00	14,221,288.48
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG CUSIP: 912834JH2	160,000.000	71,864.00	71,858.04
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG CUSIP: 912834JP4	98,046.220	43,363.59	43,432.77
US TREAS SEC 0 DUE 11-15-2041 CUSIP: 912834KV9	300,000.000	179,333.64	127,768.73
US TREASURY N/B 3.875% 08-15-2034 CUSIP: 91282CLF6	3,929,000.000	3,844,378.97	3,715,974.53
US TREASURY N/B 4.25% 08-15-2054 CUSIP: 912810UC0	834,000.000	785,197.97	762,979.69
UTD STATES TREAS BD STRIPPED PRIN DTD 05/16/2022 0% 05-15-2052 CUSIP: 912803GH0	50,000,000.000	14,310,500.00	13,605,978.50
UTD STATES TREAS BD STRIPPED PRIN DTD 08/15/2024 0% 08-15-2054 CUSIP: 912803HD8	59,749,000.000	16,149,476.86	15,335,999.89
UTD STATES TREAS BD STRIPPED PRIN 0.0% 11-15-2054 CUSIP: 912803HF3	57,000,000.000	15,302,117.40	14,539,184.94
UTD STATES TREAS ZERO CPN 0% DUE 05-15-2054 CUSIP: 912803HB2	56,000,000.000	15,320,825.52	14,545,399.68
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2051 CUSIP: 912803GA5	55,000,000.000	16,090,250.00	15,325,332.55

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UTD STATES TREAS ZERO CPN 0% DUE 08-15-2053 CUSIP: 912834H84	44,000,000.000	12,166,440.00	11,436,381.44
Total United States - USD		270,743,966.98	256,191,435.60
Total U.S. Government Securities		270,743,966.98	256,191,435.60
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ACE INA HLDGS INC 4.15% DUE 03-13-2043 SEDOL: B8PNBH3	405,000.000	368,061.20	339,045.41
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	875,000.000	733,711.36	670,526.54
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	640,000.000	579,582.40	526,299.14
BURL NORTHN 4.4 DUE 03-15-2042 CUSIP: 12189LAJ0	20,000.000	22,141.40	17,363.82
CAROLINA PWR & LT 4.1 DUE 05-15-2042 CUSIP: 144141DB1	17,000.000	16,915.68	13,988.03
CHUBB INA HOLDINGS 4.35% DUE 11-03-2045 CUSIP: 00440EAW7	840,000.000	776,714.40	716,416.00
CONSUMERS ENERGY 3.5% DUE 08-01-2051 SEDOL: BLR95V2	520,000.000	421,722.10	379,004.41
DEERE & CO 3.9% DUE 06-09-2042 CUSIP: 244199BF1	460,000.000	411,939.20	385,349.81
DUKE ENERGY FLA LLC 1ST MTG BD 3% 12-15-2051 SEDOL: BP8KQ42	865,000.000	604,019.90	539,403.08
DUKE ENERGY 4.25% DUE 12-15-2041 SEDOL: B799H27	650,000.000	592,806.50	551,594.93
DUKE ENERGY 5.3% DUE 02-15-2040 CUSIP: 26442CAH7	750,000.000	782,025.00	734,252.24
ENTERGY LA LLC FIXED 2.9% DUE 03-15-2051 SEDOL: BJN50H1	300,000.000	201,488.00	184,749.41
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	445,000.000	339,780.90	313,367.17
FL PWR & LT CO 4.05% DUE 10-01-2044 CUSIP: 341081FL6	600,000.000	531,144.00	489,584.80

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
FL PWR & LT CO 5.125% DUE 06-01-2041 SEDOL: B4XFBV73	420,000.000	426,922.70	398,764.89
GEORGIA PWR CO 4.3% DUE 03-15-2043 CUSIP: 373334KA8	560,000.000	503,395.20	468,332.39
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL: BMGDH50	290,000.000	213,996.55	195,608.26
NEVADA PWR CO 3.125% DUE 08-01-2050 SEDOL: BKT3043	480,000.000	334,959.60	306,823.36
PRUDENTIAL FINL INC MEDIUM TERM NTS BOOKTRANCHE # TR 00015 5.7 DUE 121436 CUSIP: 74432QAQ8	940,000.000	1,024,148.80	965,288.71
PUBLIC SERVICE ELECTRIC & GAS CO 4.15% DUE 11-01-2045 BEO CUSIP: 74456QBN5	600,000.000	526,350.00	486,176.56
SAN DIEGO GAS & 3.95% DUE 11-15-2041 SEDOL: B4R13W6	390,000.000	335,533.40	311,293.82
TRAVELERS COS INC 5.35% DUE 11-01-2040 SEDOL: B5MHZ97	415,000.000	438,311.34	407,509.95
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	605,000.000	491,135.65	457,595.34
UNITEDHEALTH GROUP FIXED 4.25% DUE 06-15-2048 CUSIP: 91324PDL3	640,000.000	528,309.65	514,226.59
UTD PARCEL SVC INC 4.875% DUE 11-15-2040 SEDOL: B5VT583	535,000.000	537,853.15	498,846.88
Total United States - USD		11,742,968.08	10,871,411.54
Total Corporate Debt Instruments - Preferred		11,742,968.08	10,871,411.54

*Corporate Debt Instruments - Other***Australia - USD**

BHP BILLITON FIN 5% DUE 09-30-2043 CUSIP: 055451AV0	650,000.000	653,016.00	607,865.59
PVTPL GLENORE FUNDING LLC 3.375% 09-23-2051 SEDOL: BPBJK11	715,000.000	503,436.24	468,082.90
PVTPL XSTRATA FIN CDA LTD NT 6 DUE 11-15-2041 BEO CUSIP: 98417EAN0	865,000.000	905,853.95	857,311.49
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG SEDOL: B757MN1	370,000.000	347,152.50	337,090.78

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
RIO TINTO FIN USA 5.2 DUE 11-02-2040 CUSIP: 767201AL0	505,000.000	524,513.20	487,379.74
Total Australia - USD		2,933,971.89	2,757,730.50
Belgium - USD			
ANHEUSER BUSCH INBEV WORLDWIDE INC 5.45% 01-23-2039 SEDOL: BJ555S5	50,000.000	49,861.00	50,132.11
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	1,035,000.000	911,224.35	877,504.70
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	1,438,000.000	1,456,652.20	1,363,179.76
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 CUSIP: 03522AAJ9	1,759,000.000	1,736,871.78	1,600,934.45
Total Belgium - USD		4,154,609.33	3,891,751.02
Canada - USD			
BARRICK N AMER FIN 5.7% DUE 05-30-2041 SEDOL: B4TYCN7	640,000.000	677,081.65	628,120.12
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	245,000.000	218,335.69	198,363.68
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	590,000.000	425,783.50	384,230.77
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP: 13648TAH0	1,090,000.000	874,564.47	801,372.67
CDN NAT RES LTD FIXED 4.95% DUE 06-01-2047 SEDOL: BF47XX5	1,215,000.000	1,121,627.80	1,042,877.77
CDN NATL RY CO 2.45% DUE 05-01-2050 SEDOL: BL6KR43	320,000.000	207,962.60	186,145.64
CENOVUS ENERGY INC NT 3.75% 02-15-2052 SEDOL: BNTFNT6	190,000.000	141,814.98	131,393.04
NUTRIEN LTD FIXED 4.9% DUE 06-01-2043 SEDOL: BDRJWF9	470,000.000	446,155.50	417,069.89
PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE 11-15-2026 BEO CUSIP: 009089AA1	5,228.960	5,228.96	5,203.36
ROGERS COMMUNICATIONS INC 4.55% 03-15-2052 CUSIP: 775109CK5	800,000.000	686,336.94	640,923.88

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Canada - USD			
ROGERS 5% DUE 03-15-2044 CUSIP: 775109BB6	660,000.000	626,445.60	585,066.83
SUNCOR ENERGY INC NEW SR NT 3.75% 03-04-2051 SEDOL: BMC9P14	1,145,000.000	869,229.26	803,899.71
Total Canada - USD		6,300,566.95	5,824,667.36
Chile - USD			
PVTPL EMPRESA NACIONAL DE TELECOMUNICACIONES S 4.75 DUE 08-01-2026 CUSIP: 29245VAB1	350,000.000	348,950.00	348,201.56
Total Chile - USD		348,950.00	348,201.56
China - USD			
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	535,000.000	399,661.05	391,116.70
Total China - USD		399,661.05	391,116.70
France - USD			
PVTPL PERNOD RICARD S A NT 144A 3.25% DUE 06-08-2026/06-08-2016 BEO CUSIP: 714264AM0	360,000.000	353,995.20	352,510.98
Total France - USD		353,995.20	352,510.98
Germany - USD			
PVTPL SIEMENS FINANCIERINGSMAATSCHAPPIJ N V 4.2% 03-16-2047 CUSIP: 82620KAT0	500,000.000	454,600.00	412,898.89
Total Germany - USD		454,600.00	412,898.89
Hong Kong - USD			
PVTPL AIA GROUP LTD 5.4% 09-30-2054 CUSIP: 00131LAS4	500,000.000	501,250.00	463,881.72
Total Hong Kong - USD		501,250.00	463,881.72

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
Ireland - USD			
XLIT LTD 5.25 12-15-2043 CUSIP: 98420EAB1	530,000.000	524,016.30	491,658.99
Total Ireland - USD		524,016.30	491,658.99
Mexico - USD			
AMER MOVIL SAB DE 4.375% DUE 07-16-2042 SEDOL: B82VRK5	320,000.000	277,158.40	268,368.82
PVPTL MEXICO CITY ARPT TR 5.5% DUE 01-31-2047 CUSIP: 59284MAD6	200,000.000	173,500.00	160,859.76
Total Mexico - USD		450,658.40	429,228.58
Netherlands - USD			
DELHAIZE GROUP SA 5.7 DUE 10-01-2040 SEDOL: B5T60J2	135,000.000	137,054.70	132,927.89
Total Netherlands - USD		137,054.70	132,927.89
Norway - USD			
EQUINOR ASA FIXED 3.7% DUE 04-06-2050 SEDOL: BM8MM72	780,000.000	639,367.80	578,628.28
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	370,000.000	346,538.30	335,821.02
PVTPL AKER BP ASA 6.0% 06-13-2033 CUSIP: 00973RAM5	335,000.000	342,473.85	336,551.83
Total Norway - USD		1,328,379.95	1,251,001.13
Qatar - USD			
PVTPL QTEL INTL FIN LTD GTD GLOBAL 3.875 01-31-2028 CUSIP: 74735K2B7	285,000.000	277,305.00	275,173.49
Total Qatar - USD		277,305.00	275,173.49
South Africa - USD			
PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052 CUSIP: 034863BC3	570,000.000	502,665.90	476,149.16
Total South Africa - USD		502,665.90	476,149.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Spain - USD			
BANCO SANTANDER SA SR NT NON PFD 2.958% 03-25-2031 SEDOL: BLFF1B4	400,000.000	354,692.00	348,383.92
Total Spain - USD		354,692.00	348,383.92
United Kingdom - USD			
ASTRAZENECA PLC 4.375% 08-17-2048 SEDOL: BDTYM18	475,000.000	418,688.75	403,110.26
B A T CAP CORP 5.282% DUE 04-02-2050 SEDOL: BM63653	1,380,000.000	1,302,231.20	1,211,525.50
HSBC HOLDINGS PLC 6.332% 03-09-2044 CUSIP: 404280DW6	575,000.000	649,767.25	607,517.49
ROYAL BK SCOTLAND 4.8% DUE 04-05-2026 SEDOL: BD398X3	350,000.000	350,633.50	349,870.34
STD CHARTERED PLC 4.05% DUE 04-12-2026 CUSIP: 853254AZ3	500,000.000	496,262.00	494,823.49
Total United Kingdom - USD		3,217,582.70	3,066,847.08
United States - USD			
ABBVIE INC 4.05% DUE 11-21-2039 REG CUSIP: 00287YCA5	100,000.000	97,143.21	85,530.83
ABBVIE INC 4.25% DUE 11-21-2049 REG CUSIP: 00287YCB3	100,000.000	120,064.29	81,425.86
ABBVIE INC 4.4% DUE 11-06-2042 CUSIP: 00287YAM1	700,000.000	661,647.00	606,827.67
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	1,305,000.000	1,226,573.60	1,110,738.22
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	1,035,000.000	1,103,492.10	996,587.33
ALABAMA POWER CO SR NT 3% 03-15-2052 SEDOL: BMV9VD9	950,000.000	674,016.60	610,881.43
ALABAMA POWER CO 3.7% 12-01-2047 CUSIP: 010392FR4	620,000.000	501,648.20	463,167.87
ALEXANDRIA REAL 4% DUE 02-01-2050 CUSIP: 015271AS8	75,000.000	84,361.35	55,743.97
ALTRIA GROUP INC 3.7% DUE 02-04-2051/02-04-2021 REG SEDOL: BKPSY06	1,175,000.000	871,550.20	799,443.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	735,000.000	577,676.35	533,287.75
AMAZON COM INC NT 4.1% 04-13-2062 CUSIP: 023135CK0	250,000.000	191,880.00	196,037.30
AMAZON COM INC 2.5% DUE 06-03-2050 CUSIP: 023135BT2	2,385,000.000	1,587,379.05	1,425,338.25
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	1,055,000.000	919,418.46	833,306.49
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	1,420,000.000	1,353,325.00	1,257,487.62
AMGEN INC SR NT 3% 01-15-2052 CUSIP: 031162DC1	100,000.000	99,388.00	63,103.74
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	1,750,000.000	1,314,080.80	1,197,837.92
AMGEN INC 5.6% DUE 03-01-2043 CUSIP: 031162DS6	60,000.000	59,664.60	58,544.34
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,324,000.000	1,390,618.44	1,277,168.08
AMPHENOL CORP 5.375% 11-15-2054 CUSIP: 032095AS0	510,000.000	500,472.78	485,776.81
ANALOG DEVICES INC 2.95% 10-01-2051 CUSIP: 032654AX3	700,000.000	494,795.00	445,347.67
ANTHEM INC 4.55% 05-15-2052 SEDOL: BP4C341	345,000.000	310,775.50	278,823.79
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	125,000.000	123,107.50	91,892.94
APPALACHIAN PWR CO FIXED 3.7% DUE 05-01-2050 SEDOL: BMF6PM3	330,000.000	250,529.90	229,404.28
APPLE INC 2.65% 02-08-2051 SEDOL: BKP9GX6	1,955,000.000	1,351,637.93	1,207,695.25
APPLE INC 2.85% DUE 08-05-2061 BEO CUSIP: 037833EL0	700,000.000	475,461.00	420,248.35
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	365,000.000	366,896.45	334,536.00
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 CUSIP: 03835VAJ5	1,370,000.000	880,540.10	802,677.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	565,000.000	414,589.85	382,237.48
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP: 04316JAP4	474,000.000	471,042.24	457,503.20
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	6,527,000.000	4,838,050.66	4,403,820.48
AT&T INC 3.65% DUE 06-01-2051 CUSIP: 00206RKA9	45,000.000	35,087.10	31,816.85
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	1,023,000.000	748,315.16	679,390.38
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	1,000,000.000	755,100.00	691,341.11
BAE SYS HLDGS INC 4.75% DUE 10-07-2044 CUSIP: 05523UAL4	815,000.000	772,399.95	726,578.76
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 CUSIP: 059165EQ9	600,000.000	623,496.00	572,293.04
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	2,605,000.000	2,119,099.70	1,949,878.19
BANK AMER CORP 3.946% 01-23-2049 SEDOL: BD49X71	1,545,000.000	1,329,714.47	1,193,705.02
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG CUSIP: 06051GJE0	2,000,000.000	1,501,660.00	1,390,659.30
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	190,000.000	175,706.90	161,655.41
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	985,000.000	843,957.95	778,811.30
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 CUSIP: 084664CV1	460,000.000	341,032.00	289,187.66
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	945,000.000	812,590.33	716,057.68
BERKSHIRE HATHAWAY FIXED 4.45% DUE 01-15-2049 CUSIP: 084659AR2	1,000,000.000	859,707.50	826,117.73
BERKSHIRE HATHAWAY 4.4% DUE 05-15-2042 SEDOL: B630666	520,000.000	515,100.30	473,187.79
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	2,355,000.000	1,638,646.01	1,562,537.67

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BOEING CO FIXED 5.805% DUE 05-01-2050 CUSIP: 097023CW3	583,000.000	569,077.96	541,171.66
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	45,000.000	46,055.20	47,921.25
BP CAP MKTS AMER INC 3.379% 02-08-2061 CUSIP: 10373QBQ2	650,000.000	460,317.00	412,271.11
BP CAP MKTS AMER 2.939% DUE 06-04-2051 CUSIP: 10373QBP4	40,000.000	39,005.60	24,807.01
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 CUSIP: 110122EK0	475,000.000	503,827.75	460,928.24
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	1,100,000.000	837,001.00	801,880.60
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SEDOL: BYX0316	260,000.000	250,116.16	227,475.96
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 CUSIP: 12189LBE0	35,000.000	34,895.70	25,330.23
BURL NORTHN SANTA 4.375% DUE 09-01-2042 CUSIP: 12189LAK7	8,000.000	7,889.28	6,930.06
BURL NORTHN SANTA 5.4% DUE 06-01-2041 SEDOL: B4WWNH9	565,000.000	593,487.75	555,938.52
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 CUSIP: 12189LBL4	240,000.000	259,512.00	236,493.45
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL: BNW2JM9	1,280,000.000	887,339.00	797,959.21
BURLINGTON NORTHN SANTA FE LLC 4.9 DUE 04-01-2044 REG CUSIP: 12189LAS0	950,000.000	944,680.00	871,290.45
CABOT CORP FIXED 5% DUE 06-30-2032 SEDOL: BPQCN05	320,000.000	318,342.40	312,270.62
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	700,000.000	493,858.25	451,307.97
CARNOW AUTO 1.3% DUE 01-15-2026 CUSIP: 14369HAC2	0.000	0.00	0.00
CATERPILLAR INC 3.25% DUE 04-09-2050 REG SEDOL: BLGYRQ7	390,000.000	280,800.00	269,932.83
CATERPILLAR INS 3.803% DUE 08-15-2042 CUSIP: 149123CB5	740,000.000	650,615.40	601,830.34

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	100,000.000	112,792.05	75,276.39
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	30,000.000	29,863.20	20,576.54
CHARTER 5.375% 05-01-2047 CUSIP: 161175BL7	1,000,000.000	842,700.00	821,672.58
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	211,000.000	200,882.52	210,700.11
CHARTER 6.484% DUE 10-23-2045 CUSIP: 161175BA1	1,000,000.000	967,640.00	945,753.00
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	140,000.000	103,567.77	92,801.71
CHILDRENS HOSP MED 4.268% DUE 05-15-2044 SEDOL: BSLVGD2	400,000.000	372,723.45	345,446.80
CHURCH & DWIGHT CO INC SR NT 5% 06-15-2052 SEDOL: BQ0JV50	365,000.000	342,932.10	330,483.14
CIGNA CORP NEW CORP 4.9% 12-15-2048 CUSIP: 125523AK6	690,000.000	650,118.00	588,796.16
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL: BMCDRL0	400,000.000	377,308.65	342,102.96
CISCO SYS INC 5.3% 02-26-2054 CUSIP: 17275RBU5	495,000.000	525,655.35	481,522.53
CISCO SYS INC 5.5% DUE 01-15-2040 CUSIP: 17275RAF9	335,000.000	347,257.65	338,013.93
CITIGROUP INC 2.904% 11-03-2042 CUSIP: 172967NF4	1,265,000.000	952,247.69	886,933.83
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31	285,000.000	282,252.60	281,168.36
CITIGROUP INC 4.75% DUE 05-18-2046 SEDOL: BDGLCL2	1,210,000.000	1,133,113.40	1,064,243.80
CITY OF HOPE 5.623% DUE 11-15-2043 SEDOL: BCGD4C6	360,000.000	370,162.55	343,092.47
CLEV CLINIC FNDTN 4.858% DUE 01-01-2114 SEDOL: BYT8J72	295,000.000	286,756.05	245,656.79
CMO FRESB MTG TR SR 2018-SB53 CL A5H FLTG RATE 05-25-2038 CUSIP: 30297DAC4	13,985.890	14,628.68	13,935.06

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Corporate Debt Instruments - Other			
United States - USD			
CMO GS MTG SECS CORP 2004-6F CL 2A4 5.5 DUE 05-25-2034 REG CUSIP: 36228F2K1	1,044.110	815.93	1,028.07
CMO IMPAC CMB TR VAR RATE DUE 10-25-2033/01-27-2025 BEO CUSIP: 45254NFY8	150.930	141.87	150.75
CMO J P MORGAN MTG TR 2006-A7 CL 2-A-4R VAR DUE 01-25-2037 REG CUSIP: 46629DAW5	0.010	0.01	0.01
CMO MORGAN STANLEY CAP I INC 2004-3 MTG PASSTHRU CTF CL 4-A DUE 04-25-2034 REG CUSIP: 61745MA52	1,180.940	1,246.86	1,120.29
CMO STRUCTU ASST MTG INVTS II INC 2004-AR1 FLT MTG PASS CTF CL IA1 3-19-34 CUSIP: 86359LAP4	2,669.600	2,592.82	2,490.16
CMO UBS BARCLAYS COML MTG TR 2013-C6 CL A-4 3.2443 DUE 04-10-2046 REG CUSIP: 90349GBF1	0.000	0.00	0.00
CMO WA MUT MTG SECS CORP 2005-AR3 MTG PASSTHRU CTF CL A-1 DUE 03-25-2035 REG CUSIP: 939336Z30	6,376.910	6,305.37	6,299.91
CMO WAMU MTG PASS-THROUGH CTFS SER 2003-AR8 CL A DUE 08-25-2033 REG CUSIP: 92922FAS7	4,662.210	4,622.38	4,516.06
COCA COLA CO 2.6% DUE 06-01-2050 SEDOL: BLB7Z23	895,000.000	608,161.79	540,379.99
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 CUSIP: 20030NCE9	5,000.000	4,028.58	3,787.03
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	2,440,000.000	1,632,289.99	1,455,253.04
COMCAST CORP NEW 2.887% 11-01-2051 BEO CUSIP: 20030NDS7	83,000.000	62,085.08	50,016.02
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	1,407,000.000	921,769.29	821,892.94
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP: 20030NDW8	1,450,000.000	921,703.31	819,710.39
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	50,000.000	49,905.00	37,924.15
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	100,000.000	74,706.00	68,598.17
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4	1,290,000.000	1,087,355.85	981,135.49
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	1,935,000.000	1,580,083.44	1,399,936.92

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Corporate Debt Instruments - Other			
United States - USD			
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	125,000.000	124,586.25	118,890.09
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	265,000.000	271,273.90	245,430.64
CONS EDISON CO N Y 3.875% DUE 06-15-2047 CUSIP: 209111FL2	5,000.000	5,786.10	3,816.12
CONSOLIDATED EDISON CO N Y INC 5.7% 05-15-2054 CUSIP: 209111GK3	500,000.000	542,095.00	498,139.70
CONTL RES INC 4.9% DUE 06-01-2044 SEDOL: BYN68H5	425,000.000	370,341.89	344,135.11
COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO CUSIP: 224044CC9	370,000.000	318,070.50	296,271.33
CR ACCEP AUTO LN .96% DUE 02-15-2030 CUSIP: 22537CAA7	0.000	0.00	0.00
CROWN CASTLE INTL CORP NEW 2.9% DUE 04-01-2041 REG SEDOL: BKPR157	620,000.000	464,322.65	431,669.22
CROWN CASTLE INTL CORP NEW 4.15% DUE 07-01-2050 REG SEDOL: BM6QSB2	10,000.000	9,124.00	7,662.45
CSX CORP 4.5% DUE 08-01-2054 SEDOL: BR30B13	435,000.000	400,443.60	364,443.75
CUMMINS INC 5.45% 02-20-2054 CUSIP: 231021AX4	500,000.000	530,440.00	487,317.88
CVS HEALTH CORP 4.78% DUE 03-25-2038 CUSIP: 126650CY4	795,000.000	748,850.25	687,520.40
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	2,135,000.000	1,962,678.60	1,760,764.36
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	535,000.000	545,279.75	490,820.47
DELL INTL L L C/EMC CORP 8.35% 07-15-2046 SEDOL: BL59DF4	105,000.000	142,501.82	133,890.60
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 CUSIP: 25278XBA6	760,000.000	772,281.60	714,599.27
DISNEY WALT CO 2.75% DUE 09-01-2049 CUSIP: 254687FM3	555,000.000	378,831.90	346,830.82
DOMINION ENERGY INC 3.3% DUE 04-15-2041 CUSIP: 25746UDK2	40,000.000	39,964.80	29,483.22

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Corporate Debt Instruments - Other			
United States - USD			
DOMINION RES INC 4.7% DUE 12-01-2044 SEDOL: BSR9GC9	1,105,000.000	1,007,798.80	938,593.36
DOMINION RESOURCES INC 4.9% 08-01-2041 CUSIP: 25746UBM0	955,000.000	903,353.60	855,520.13
DR AUTO FIXED 2.7% DUE 05-15-2027 CUSIP: 26208QAG2	0.000	0.00	0.00
DT AUTO OWNER TR 2021-1 ASSET BACKED NT CL C 144A .84% 10-15-2026 CUSIP: 23344GAE1	0.000	0.00	0.00
DTE ELEC CO 5.4% DUE 04-01-2053 SEDOL: BPYT0D0	135,000.000	136,480.95	131,114.82
DUKE ENERGY CORP NEW SR NT 3.3% 06-15-2041 CUSIP: 26441CBM6	40,000.000	39,900.80	29,396.50
DUKE ENERGY CORP 3.75% DUE 09-01-2046 SEDOL: BD381P3	765,000.000	608,755.00	563,848.88
DUKE ENERGY CORP 5% DUE 08-15-2052 CUSIP: 26441CBU8	1,030,000.000	980,014.10	900,277.43
EATON CORP OHIO 4.7% 08-23-2052 SEDOL: BPBRR47	305,000.000	279,807.00	268,813.37
EBAY INC 4 DUE 07-15-2042 CUSIP: 278642AF0	335,000.000	287,491.93	266,633.70
ELECTRONIC ARTS INC 2.95% 02-15-2051 CUSIP: 285512AF6	717,000.000	465,344.07	450,009.11
ELEVANCE HEALTH INC 5.65% 06-15-2054 CUSIP: 036752BA0	1,350,000.000	1,428,610.50	1,295,600.59
EMERSON ELEC CO 2.8% DUE 12-21-2051/12-21-2021 BEO SEDOL: BLDBF90	1,410,000.000	942,692.40	872,893.71
ENERGY TRANSFER 6.25% DUE 04-15-2049 CUSIP: 29279FAA7	90,000.000	94,168.95	90,335.39
ENTERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	390,000.000	300,024.20	276,853.07
ENTERPRISE PRODS FIXED 4.9% DUE 05-15-2046 CUSIP: 29379VB11	810,000.000	773,647.20	722,814.63
ENTERPRISE PRODS 4.85% DUE 03-15-2044 SEDOL: B9M5X40	985,000.000	948,407.75	881,643.68
ENTERPRISE PRODS 5.7% DUE 02-15-2042 CUSIP: 29379VAV5	715,000.000	753,517.05	714,956.53

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ENTERPRISE PRODUCTS OPER L P 3.3% 02-15-2053 SEDOL: BMHBC36	565,000.000	409,289.70	372,120.54
EOG RES INC FIXED 3.9% DUE 04-01-2035 CUSIP: 26875PAN1	635,000.000	575,824.35	564,846.25
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	520,000.000	379,513.10	342,545.97
EXELON CORP 4.1% DUE 03-15-2052 CUSIP: 30161NBH3	600,000.000	495,978.00	456,826.00
EXELON CORP 4.7% DUE 04-15-2050 CUSIP: 30161NAY7	550,000.000	505,346.85	464,541.74
EXELON CORP 5.1% DUE 06-15-2045 CUSIP: 30161NAS0	170,000.000	144,817.90	154,066.18
EXELON GENERATION 5.75% DUE 10-01-2041 SEDOL: B4LTXL5	320,000.000	321,795.20	312,564.16
EXPEDIA INC DEL 5% DUE 02-15-2026 SEDOL: BYWJ6Z9	210,000.000	210,331.80	210,294.49
EXPEDIA INC FIXED 3.8% DUE 02-15-2028 CUSIP: 30212PAP0	675,000.000	662,790.55	652,075.43
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	385,000.000	301,382.55	270,292.80
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	1,670,000.000	1,497,621.14	1,356,007.06
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	615,000.000	511,868.25	471,228.86
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 CUSIP: 341081FB8	15,000.000	16,447.80	15,688.10
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	515,000.000	381,902.35	347,786.50
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 CUSIP: 341081GV3	575,000.000	628,480.75	574,899.90
FMC CORP 4.5% DUE 10-01-2049 SEDOL: BJYGNS5	175,000.000	144,704.71	133,433.15
FMC CORP 6.375% 05-18-2053 SEDOL: BNDT811	300,000.000	323,576.10	295,985.08
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	140,000.000	138,705.18	130,221.54

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
FREMF 2016-K723 FLTG RT 3.51544% DUE 11-25-2023 CUSIP: 30295MAS1	0.000	0.00	0.00
FRESB 2020-SB75 MTG TR MTG PASSTHRU CTF CL A-5H 1.2% 04-25-2040 CUSIP: 30314WAC1	195,578.400	196,518.56	193,633.24
GATX CORP 6.05% 03-15-2034 CUSIP: 361448BM4	630,000.000	667,365.30	658,590.84
GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG SEDOL: BMFFN04	160,000.000	145,270.17	132,302.10
GENERAL MTRS CO 6.25% DUE 10-02-2043 SEDOL: BP8Y7Q3	855,000.000	903,365.90	848,237.46
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	1,230,000.000	1,146,270.30	1,055,348.56
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO CUSIP: 38141GYK4	1,040,000.000	794,916.86	723,353.00
GOLDMAN SACHS GROUP INC 4.017% 10-31-2038 CUSIP: 38148YAA6	900,000.000	850,213.50	762,391.79
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	1,440,000.000	1,412,450.25	1,274,028.47
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	275,000.000	334,702.71	295,581.15
HASBRO INC 3.5% DUE 09-15-2027 SEDOL: BF0P0H6	355,000.000	345,480.25	342,459.89
HCA INC SR SECD NT 4.625% 03-15-2052 CUSIP: 404119CL1	100,000.000	82,649.00	77,915.95
HCA INC 5.125% 06-15-2039 CUSIP: 404119BY4	525,000.000	491,457.75	478,425.39
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	455,000.000	435,669.80	394,555.96
HLTH CARE REIT INC 6.5% DUE 03-15-2041 SEDOL: BB0RD53	250,000.000	284,322.20	267,577.02
HOME DEPOT INC SR NT 2.75% 09-15-2051 SEDOL: BP0TWX8	2,965,000.000	2,027,383.10	1,810,555.04
HOME DEPOT INC 3.35% DUE 04-15-2050 REG CUSIP: 437076CD2	900,000.000	692,910.00	628,485.68
HOME DEPOT INC 3.5% DUE 09-15-2056 CUSIP: 437076BP6	2,000.000	1,961.94	1,388.41

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054 CUSIP: 438516CT1	985,000.000	1,027,355.00	924,053.29
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	410,000.000	405,813.00	386,664.62
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	490,000.000	504,146.95	454,803.52
HYATT HOTELS CORP 4.85% DUE 03-15-2026 SEDOL: BYPJ117	335,000.000	336,053.40	334,800.38
IN MICH PWR CO 4.55% DUE 03-15-2046 SEDOL: BYPJ106	590,000.000	536,582.60	499,362.44
INTEL CORP 4.9% 07-29-2045 CUSIP: 458140AT7	470,000.000	392,600.40	380,088.36
INTEL CORP 4.9% 08-05-2052 CUSIP: 458140CB4	300,000.000	263,943.00	237,218.81
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO CUSIP: 45866FAL8	450,000.000	321,457.50	289,039.50
INTERSTATE POWER& LIGHT CO 4.95% 09-30-2034 SEDOL: BP4YGS2	310,000.000	315,448.70	298,169.21
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	600,000.000	642,151.79	610,332.90
JEFFERIES GROUP LLC / JEFFERIES 2.625% 10-15-2031 SEDOL: BMTVQ54	825,000.000	716,142.75	695,822.82
JOHNSON & JOHNSON 2.25% 09-01-2050 SEDOL: BMGYMY7	910,000.000	591,760.35	521,572.02
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL: BD319Y7	510,000.000	447,692.82	403,424.10
JOHNSON CTLS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	310,000.000	290,518.53	262,296.03
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	2,830,000.000	2,099,641.23	1,877,485.14
JPMORGAN CHASE & CO 3.882% 07-24-2038 CUSIP: 46647PAJ5	2,235,000.000	2,035,459.20	1,908,368.83
KELLANOVA 4.5% DUE 04-01-2046 SEDOL: BD31BB8	380,000.000	348,420.70	320,270.49
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	600,000.000	616,536.70	556,989.68

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Corporate Debt Instruments - Other			
United States - USD			
KEURIG DR PEPPER INC SR NT 4.5% 04-15-2052 SEDOL: BNTX3Z6	370,000.000	337,760.70	304,659.42
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	480,000.000	389,889.25	353,593.61
KINDER MORGAN INC 5.05% DUE 02-15-2046 CUSIP: 49456BAJ0	675,000.000	627,426.00	587,480.75
KINDER MORGAN INC 5.55% DUE 06-01-2045 SEDOL: BSXNP73	530,000.000	528,133.35	495,208.15
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	215,000.000	212,609.33	199,341.68
KINDER MORGAN 6.375% DUE 03-01-2041 CUSIP: 494550BH8	470,000.000	503,158.50	480,592.16
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL: B4KRMH9	690,000.000	760,250.50	721,756.72
KLA CORP 4.95% 07-15-2052 CUSIP: 482480AM2	525,000.000	521,725.50	477,874.40
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	1,730,000.000	1,511,435.80	1,400,923.08
KROGER CO 4.65% 01-15-2048 CUSIP: 501044DK4	585,000.000	529,553.70	489,943.32
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	75,000.000	75,098.40	70,729.59
LAM RESH CORP 2.875% DUE 06-15-2050 SEDOL: BKY6M63	525,000.000	369,549.35	332,225.66
LEAR CORP 3.55% 01-15-2052 SEDOL: BP9RJ10	400,000.000	282,837.08	262,588.45
LEAR CORP 3.8% DUE 09-15-2027 SEDOL: BF6Q3F2	215,000.000	209,487.40	208,604.34
LILLY ELI & CO 5.1% 02-09-2064 CUSIP: 532457CN6	760,000.000	779,410.40	695,886.93
LINCOLN NATL CORP 4.35% 03-01-2048 SEDOL: BDDMLG6	260,000.000	208,504.40	202,153.33
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	1,060,000.000	691,575.80	665,068.87
LOCKHEED MARTIN 4.7% DUE 05-15-2046 CUSIP: 539830BL2	800,000.000	781,888.00	716,078.67

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Corporate Debt Instruments - Other			
United States - USD			
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO CUSIP: 548661EM5	160,000.000	146,387.20	153,994.69
LOWES COS INC FIXED 5.8% DUE 09-15-2062 CUSIP: 548661EN3	694,000.000	728,706.94	671,940.45
LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	1,115,000.000	892,261.70	826,152.20
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	1,030,000.000	846,265.80	775,158.10
L3HARRIS TECHNOLOGIES INC 5.5% 08-15-2054 CUSIP: 502431AV1	556,000.000	574,301.19	534,901.25
MA INST TECH FIXED 2.294% DUE 07-01-2051 SEDOL: BL0CVC1	450,000.000	290,916.85	258,918.93
MARATHON PETE CORP 6.5% DUE 03-01-2041 CUSIP: 56585AAF9	460,000.000	501,855.40	476,899.26
MARKEL GROUP INC 6.0% 05-16-2054 CUSIP: 570535AY0	615,000.000	653,677.35	610,900.95
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	405,000.000	364,936.90	338,394.94
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 CUSIP: 571748BH4	910,000.000	902,192.20	842,755.00
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 CUSIP: 573284BB1	660,000.000	639,958.50	623,550.13
MASCO CORP 6.5% DUE 08-15-2032 SEDOL: BJ2RXX5	150,000.000	194,764.50	158,061.61
MASTERCARD INC 3.85% DUE 03-26-2050 REG SEDOL: BMH9H80	315,000.000	268,425.45	244,119.88
MATTEL INC 5.45 DUE 11-01-2041 SEDOL: B604531	225,000.000	207,720.00	201,363.80
MCDONALDS CORP 4.45% DUE 03-01-2047 REG CUSIP: 58013MFC3	575,000.000	526,245.75	483,112.76
MERCK & CO INC NEW 3.7% DUE 02-10-2045 SEDOL: BVG7BV9	585,000.000	495,842.85	453,523.55
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	190,000.000	189,956.30	222,015.56
METLIFE INC STEP CPN 4.721% DUE 12-15-2044 CUSIP: 59156RBL1	660,000.000	627,673.20	583,271.96

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METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	435,000.000	388,037.40	361,164.54
METLIFE INC 5.0% 07-15-2052 CUSIP: 59156RCC0	475,000.000	470,316.50	430,574.74
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	2,220,000.000	1,514,571.18	1,345,521.93
MICROSOFT CORP 2.4% DUE 08-08-2026 CUSIP: 594918BR4	435,000.000	422,324.10	421,750.60
MICROSOFT CORP 2.921% 03-17-2052 USD CUSIP: 594918CE2	1,400,000.000	1,028,076.00	928,052.97
MIDAMERICAN ENERGY CO 5.3% 02-01-2055 CUSIP: 595620AZ8	700,000.000	721,511.00	662,318.47
MIDAMERICAN ENERGY 6.125% DUE 04-01-2036 CUSIP: 59562VAM9	500,000.000	551,870.00	526,273.34
MOLSON COORS 4.2% DUE 07-15-2046 SEDOL: BYT4Q46	495,000.000	430,622.72	395,630.08
MOODYS CORP 3.25% DUE 05-20-2050 REG CUSIP: 615369AT2	150,000.000	95,979.00	99,898.81
MOODYS CORP 3.75% 02-25-2052 CUSIP: 615369AY1	400,000.000	322,244.00	294,129.58
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	425,000.000	435,301.68	402,713.45
MORGAN STANLEY BK FLTG RT 4.10449% DUE 07-15-2046 CUSIP: 61762MBV2	0.000	0.00	0.00
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	2,030,000.000	1,638,299.95	1,504,066.87
MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP: 61747YDY8	25,000.000	26,170.02	20,624.79
MORGAN STANLEY 4.35 DUE 09-08-2026 SEDOL: BQSC344	495,000.000	491,965.65	491,124.03
MORGAN STANLEY 4.375% DUE 01-22-2047 SEDOL: BYM4WR8	790,000.000	731,221.93	660,469.10
MPLX LP SR NT 4.95% 03-14-2052 CUSIP: 55336VBT6	830,000.000	749,514.90	698,747.71
MPLX LP 4.7% 04-15-2048 SEDOL: BYZGJY7	1,075,000.000	946,467.99	882,081.07

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MPLX LP 5.65% 03-01-2053 CUSIP: 55336VBW9	25,000.000	24,884.00	23,336.59
MYLAN N V FIXED 5.25% DUE 06-15-2046 CUSIP: 62854AAP9	790,000.000	697,920.38	665,862.12
NAVIENT PVT ED 4.16% DUE 10-15-2070 CUSIP: 63942PAA1	111,298.380	111,278.64	106,806.00
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0	350,000.000	373,950.50	342,237.12
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL: BSNR2S5	345,000.000	368,185.79	343,590.52
NEWMONT GOLDCORP 5.45% DUE 06-09-2044 SEDOL: BJYRXM2	355,000.000	369,148.02	343,081.38
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	290,000.000	292,999.30	266,574.72
NIKE INC 3.375% DUE 03-27-2050 SEDOL: BKSG5Q0	520,000.000	412,775.45	366,946.25
NISOURCE FIN CORP 4.8% DUE 02-15-2044 SEDOL: B976296	685,000.000	647,286.24	604,843.14
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	330,000.000	222,400.20	213,690.80
NORFOLK SOUTHN 4.837% DUE 10-01-2041 CUSIP: 655844BH0	1,500,000.000	1,470,510.00	1,369,623.83
NORTHN STS PWR CO MINN NORTHN ST PWR 6.25 DUE 06-01-2036 BEO CUSIP: 665772CB3	240,000.000	247,751.30	259,959.19
NORTHN STS PWR CO 3.6% DUE 05-15-2046 CUSIP: 665772CP2	650,000.000	526,344.00	485,579.12
NORTHN STS PWR CO 6.2% DUE 07-01-2037 CUSIP: 665772CC1	252,000.000	285,646.18	269,817.36
NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 CUSIP: 666807BJ0	295,000.000	250,015.45	230,849.70
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 CUSIP: 666807CJ9	450,000.000	441,369.00	402,271.74
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	960,000.000	983,259.05	892,962.22
NORTHROP GRUMMAN FIXED 5.25% DUE 05-01-2050 CUSIP: 666807BU5	110,000.000	101,098.80	103,154.36

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NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BD3S5K6	625,000.000	558,875.00	513,525.41
NSTAR ELECTRIC CO 4.55% DUE 06-01-2052 BEO CUSIP: 67021CAS6	700,000.000	643,972.00	587,051.47
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	720,000.000	597,829.81	535,836.02
OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP: 674599EM3	465,000.000	474,616.20	441,187.25
ONCOR ELEC DELIVERY CO LLC SR SECD NT 5.35% 10-01-2052 CUSIP: 68233JBX1	635,000.000	650,259.05	602,670.38
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	635,000.000	507,103.95	464,860.28
ONEOK INC NEW FIXED 4.5% DUE 03-15-2050 SEDOL: BKM7HG3	680,000.000	557,953.60	534,325.83
ORACLE CORP FIXED 3.65% DUE 03-25-2041 CUSIP: 68389XBZ7	75,000.000	74,494.50	58,542.50
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	940,000.000	718,042.05	659,147.66
ORACLE CORP 3.9% DUE 05-15-2035 SEDOL: BWTM367	200,000.000	198,650.00	175,266.62
ORACLE CORP 3.95% DUE 03-25-2051 CUSIP: 68389XCA1	1,140,000.000	902,192.40	845,096.15
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	735,000.000	627,921.40	580,303.67
ORACLE CORP 4.3% DUE 07-08-2034 SEDOL: BP4W534	385,000.000	373,868.55	354,185.30
ORACLE CORP 4% 11-15-2047 CUSIP: 68389XBQ7	1,500,000.000	1,233,180.00	1,144,342.14
ORACLE CORP 5.55% 02-06-2053 CUSIP: 68389XCQ6	35,000.000	34,822.55	33,140.72
OVINTIV INC 6.25% 07-15-2033 SEDOL: BNRR156	670,000.000	716,689.50	686,123.50
PACIFICORP FIXED 3.3% DUE 03-15-2051 SEDOL: BL96VF7	480,000.000	340,931.70	312,816.19
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9	350,000.000	249,697.00	228,844.79

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Corporate Debt Instruments - Other			
United States - USD			
PFIZER INC 2.55% DUE 05-28-2040 CUSIP: 717081EZ2	500,000.000	375,050.00	346,605.18
PFIZER INC 2.7% DUE 05-28-2050 SEDOL: BMXGNZ4	1,885,000.000	1,316,682.55	1,161,442.49
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 CUSIP: 71710TAC2	13,000.000	12,999.40	9,123.97
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP: 71710TAJ7	1,170,000.000	1,247,606.10	1,162,278.46
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 CUSIP: 693342AK3	1,435,000.000	1,448,549.64	1,356,987.52
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	1,130,000.000	1,032,422.95	962,399.64
PHILLIPS 66 CO 4.68% 02-15-2045 CUSIP: 718547AM4	1,135,000.000	1,028,037.60	949,518.36
PPL ELEC UTILS 4.125% DUE 06-15-2044 CUSIP: 69351UAS2	875,000.000	777,840.00	728,308.83
PRESIDENT & FELLOWS HARVARD COLLEGE 2.517% DUE 10-15-2050/04-21-2020 REG SEDOL: BMCQ6F6	315,000.000	215,617.65	190,580.19
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	725,000.000	601,804.60	547,373.19
PVTPL ALCON FIN CORP 5.75% DUE 12-06-2052/12-06-2022 BEO CUSIP: 01400EAF0	335,000.000	341,807.20	330,113.33
PVTPL BLACKSTONE HLDGS FIN L L C SR NT 144A 3.5% DUE 09-10-2049/09-10-2019 BEO CUSIP: 09256BAM9	1,130,000.000	831,702.30	785,522.09
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 CUSIP: 11135FBJ9	640,000.000	526,988.80	500,006.48
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	2,225,000.000	1,781,347.60	1,658,873.51
PVTPL CAMERON LNG LLC 3.302% DUE 01-15-2035 CUSIP: 133434AB6	15,000.000	15,000.00	12,381.90
PVTPL CARLYLE HLDGS II FIN L L C SR NT 144A 5.625% DUE 03-30-2043 BEO CUSIP: 14310FAA0	640,000.000	653,024.00	616,845.85
PVTPL CMO MASTR REPERFORMING LN TR 2006-2 CL 1A1 144A VAR RT 5-25-2046BEO CUSIP: 57645LAA2	10.370	9.89	8.22
PVTPL COX COMMUNICATIONS INC NEW COXENT 3.6 2051-06-15 SEDOL: BMBP1H1	220,000.000	158,106.81	144,855.99

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL CVS LEASE BACKED PASS THRU SER 2013 TR 4.704 01-10-2036 CUSIP: 12665UAA2	12,598.580	12,652.00	11,681.84
PVTPL ERAC USA FINANCE LLC 4.2% 11-01-2046 SEDOL: BYM4ZC4	610,000.000	539,711.95	495,678.13
PVTPL ERAC USA FINANCE LLC 5.4% 05-01-2053 SEDOL: BRJRD23	165,000.000	174,199.68	158,108.50
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	250,000.000	266,087.10	254,100.83
PVTPL GOLDENTREE LOAN MANAGEMENT SER 21-10A CL AR FLTG 10-20-2037 CUSIP: 38138TAN1	100,000.000	100,000.00	100,719.69
PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054 CUSIP: 42218SAM0	735,000.000	776,762.70	712,655.57
PVTPL KKR GROUP FIN CO III LLC SR NT 144A 5.125 DUE 06-01-2044/05-29-2014 BEO CUSIP: 48250AAA1	750,000.000	726,547.50	685,795.54
PVTPL KKR GROUP FIN CO VIII LLC SR NT 3.5% 08-25-2050 CUSIP: 48252MAA3	230,000.000	142,135.40	158,887.52
PVTPL MASSACHUSETTS MUT LIFE INS CO SURPLUS NT 3.375% 04-15-2050 CUSIP: 575767AQ1	720,000.000	520,390.80	481,397.19
PVTPL NATIONWIDE MUT INS CO 4.35% DUE 04-30-2050/04-30-2020 BEO SEDOL: BMF6KC8	575,000.000	468,068.50	430,596.74
PVTPL NAVIENT STUDENT LOAN TRUST SER 21-A CL A 0.84% DUE 05-15-2069 BEO CUSIP: 63942BAA2	47,581.610	47,635.52	42,872.59
PVTPL NEW YORK LIFE INS CO 3.75% DUE 05-15-2050 SEDOL: BLGYKF7	935,000.000	765,293.85	680,810.64
PVTPL NIAGARA MOHAWK PWR CORP NEW SR NT 144A 4.119% DUE 11-28-2042 BEO CUSIP: 65364UAE6	780,000.000	669,247.80	626,854.24
PVTPL SOCIAL PROFESSIONAL LOAN PROGRAM LLC SR 21-B CL AFX 1.14% 02-15-2047 CUSIP: 83405NAA4	82,880.560	82,870.17	71,327.52
QUALCOMM INC 4.5% 05-20-2052 SEDOL: BNG8GG6	395,000.000	367,742.40	331,679.93
REPUBLIC SVCS INC FIXED 3.05% 03-01-2050 SEDOL: BKMGBY6	805,000.000	560,835.45	542,602.34
RTX CORPORATION 2.82% 09-01-2051 SEDOL: BP2BTQ4	1,555,000.000	1,045,127.75	944,770.81
RTX CORPORATION 4.15% 05-15-2045 CUSIP: 913017CA5	12,000.000	11,983.44	9,687.75

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
RTX CORPORATION 4.5% SEDOL: B8J6DZ0 06-01-2042	1,240,000.000	1,155,356.05	1,074,372.54
RTX CORPORATION 5.375% CUSIP: 75513ECS8 02-27-2053	350,000.000	358,482.00	332,862.40
SAN DIEGO G & E FIXED 2.95% DUE SEDOL: BNSNRL1 08-15-2051	370,000.000	261,038.75	238,286.82
SEMPRA 6% DUE 10-15-2039 CUSIP: 816851AP4	985,000.000	1,053,418.10	1,004,451.84
SHELL INTL FIN B V 3.75% DUE 09-12-2046 CUSIP: 822582BY7	680,000.000	523,865.20	510,571.15
SIMON PPTY GROUP L 4.25% DUE 11-30-2046 CUSIP: 828807CZ8	875,000.000	760,786.25	714,529.51
SNAP ON INC FIXED 3.1% DUE 05-01-2050 SEDOL: BMDWQG4	545,000.000	396,041.90	361,254.56
SNAP ON INC 4.1% DUE CUSIP: 833034AL5 03-01-2048	575,000.000	501,727.75	463,221.00
SOFI PROFESSIONAL LN PROGRAM 2020-C POSTGRADUATE LN AST BKD NT 1.95% 02-15-2046 CUSIP: 83390UAF4	28,207.410	28,202.94	26,058.53
SOUTHERN CALIF EDISON CO 4.125% SEDOL: BFMZDC0 03-01-2048	380,000.000	322,836.60	296,163.26
SOUTHERN CALIF EDISON CO 5.875% SEDOL: BRRFJ32 12-01-2053	265,000.000	289,115.85	263,601.10
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL: BP9QFS6	740,000.000	787,484.00	725,470.37
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5H0M2	600,000.000	572,044.40	557,351.11
SOUTHWESTERN ELEC PWR CO SR NT SER O 3.25% 11-01-2051 CUSIP: 845437BT8	455,000.000	316,244.75	288,870.20
SOUTHWESTERN PUBLIC SERVICE CO 3.15% DUE 05-01-2050 SEDOL: BMDHPS4	675,000.000	473,387.05	437,907.57
STANFORD UNIV CAL 2.413% DUE 06-01-2050 SEDOL: BMYC3C8	420,000.000	280,177.05	249,589.68
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	950,000.000	729,870.55	657,769.09
STEEL DYNAMICS INC 3.25% DUE SEDOL: BL68N83 10-15-2050	340,000.000	240,581.50	223,635.21

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	860,000.000	825,074.00	773,191.22
SUNOCO LOGISTICS 5.3% DUE 04-01-2044 CUSIP: 86765BAP4	1,300,000.000	1,245,426.00	1,163,842.02
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	895,000.000	861,607.50	806,570.04
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	370,000.000	436,226.40	406,148.18
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 CUSIP: 87264ACW3	1,000,000.000	1,051,720.00	970,040.46
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	450,000.000	448,331.35	409,322.61
T-MOBILE USA INC 5.75% 01-15-2054 SEDOL: BQBCJR6	1,085,000.000	1,158,317.70	1,062,389.26
TAMPA ELEC CO NT 3.45% 03-15-2051 SEDOL: BLF7T16	520,000.000	392,239.25	354,514.12
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 CUSIP: 882926AA6	480,000.000	478,938.00	433,290.99
TRANE TECHNOLOGIES LUXEMBOURG FINAN 4.65% DUE 11-01-2044 SEDOL: BRZ2H86	385,000.000	367,307.85	339,140.08
TRANSCONT GAS PIPE LINE 4.6% DUE 03-15-2048 CUSIP: 893574AM5	855,000.000	754,648.65	711,356.78
TTX CO MEDIUM TERM NTS BOOK ENTRY TRANCHE # TR 00062 5.65% 12-01-2052 CUSIP: 87305QCP4	700,000.000	764,855.00	709,489.62
TUCSON ELEC PWR CO 4% DUE 06-15-2050 SEDOL: BLH4L64	420,000.000	343,328.30	317,100.97
TYSON FOODS INC 4.55% DUE 06-02-2047 SEDOL: BF0P399	400,000.000	351,926.00	328,658.65
UBER TECHNOLOGIES INC 5.35% 09-15-2054 CUSIP: 90353TAQ3	525,000.000	522,486.50	488,202.48
UNION PAC CORP 3.55% DUE 08-15-2039 CUSIP: 907818FD5	600,000.000	524,940.00	487,147.21
UNITEDHEALTH GROUP INC 2.9% DUE 05-15-2050/05-18-2020 REG SEDOL: BM95BD9	1,390,000.000	978,104.10	864,255.10
UNITEDHEALTH GROUP INC 4.45% DUE 12-15-2048 REG SEDOL: BHSSQ40	275,000.000	252,452.65	226,745.38

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 CUSIP: 91324PEK4	500,000.000	477,685.00	429,142.35
UNITEDHEALTH GROUP 4.75% DUE 07-15-2045 SEDOL: BYTRVP1	325,000.000	318,158.55	286,593.94
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 CUSIP: 91324PES7	75,000.000	74,430.75	75,308.11
UTD CONTL HLDGS FIXED 4.15% DUE 04-11-2024 CUSIP: 210795PZ7	0.000	0.00	0.00
VALERO ENERGY CORP 4.9% DUE 03-15-2045 SEDOL: BWBY7W5	300,000.000	282,450.00	263,495.21
VERISK ANALYTICS FIXED 3.625% DUE 05-15-2050 CUSIP: 92345YAG1	98,000.000	66,124.52	68,814.50
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	975,000.000	737,361.67	674,629.66
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	2,570,000.000	1,745,135.40	1,581,425.09
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO CUSIP: 92343VGK4	1,100,000.000	896,918.00	832,832.90
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO CUSIP: 92343VGB4	975,000.000	752,505.00	690,114.51
VERIZON COMMUNICATIONS 3.7% DUE 03-22-2061 BEO CUSIP: 92343VGC2	1,000,000.000	757,570.00	679,188.10
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	270,000.000	198,866.38	184,236.80
VIRGINIA ELEC & PWR CO 2.95% 11-15-2051 SEDOL: BMHYKC0	955,000.000	649,296.15	595,608.56
VIRGINIA ELEC & PWR CO 4.65 DUE 08-15-2043 CUSIP: 927804FP4	955,000.000	900,039.75	838,283.09
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 CUSIP: 927804GS7	10,000.000	9,956.50	9,681.10
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	395,000.000	370,806.90	338,271.10
VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL: BRWLG34	210,000.000	208,828.20	204,725.17
WALMART INC NT 2.65% 09-22-2051 SEDOL: BMDP812	1,155,000.000	787,993.70	715,529.93

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 CUSIP: 55903VBF9	151,000.000	116,961.58	111,492.44
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	630,000.000	481,055.40	470,318.85
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	885,000.000	725,779.65	712,850.30
WASTE MANAGEMENT INC 5.35% 10-15-2054 CUSIP: 94106LCF4	405,000.000	400,698.90	389,658.09
WELLS FARGO & CO MEDIUM TERM 5.013% 04-04-2051 CUSIP: 95000U2M4	1,500,000.000	1,466,820.00	1,333,382.49
WESTLAKE CHEM CORP 3.125% 08-15-2051 SEDOL: BL66ZN6	840,000.000	571,002.85	521,887.46
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	340,000.000	276,754.25	256,592.97
WHIRLPOOL CORP FIXED 4.6% DUE 05-15-2050 SEDOL: BL56MC5	455,000.000	383,517.70	343,286.78
WI PWR & LT CO FIXED 3.65% 04-01-2050 SEDOL: BM5W5Z4	70,000.000	54,729.50	50,156.07
WILLIAMS PARTNERS 5.1% DUE 09-15-2045 SEDOL: BW3SWW0	750,000.000	716,832.31	673,662.36
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	405,000.000	300,999.40	279,120.85
3M CO 3.7% DUE 04-15-2050/03-27-2020 REG SEDOL: BKSG5C6	300,000.000	245,310.00	220,689.77
Total United States - USD		208,412,434.83	192,364,941.97
Total Corporate Debt Instruments - Other		230,652,394.20	213,279,070.94
<i>Corporate Stock - Common</i>			
Belgium - USD			
ADR ANHEUSER BUSCH INBEV SA/NV SPONSOREDADR SEDOL: B3P93Y7	4,500.000	262,608.31	225,315.00
Total Belgium - USD		262,608.31	225,315.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
Canada - USD			
CENOVUS ENERGY INC COM SEDOL: B5BQMT4	8,900.000	133,100.93	134,835.00
MAGNA INTERNATIONAL INC COMMON STOCK SEDOL: 2554549	14,200.000	703,485.48	593,418.00
Total Canada - USD		836,586.41	728,253.00
Denmark - USD			
ADR NOVO-NORDISK A S ADR CUSIP: 670100205	3,234.000	433,204.97	278,188.68
Total Denmark - USD		433,204.97	278,188.68
France - USD			
SANOFI SPONSORED ADR SEDOL: 2964557	2,600.000	119,286.13	125,398.00
Total France - USD		119,286.13	125,398.00
Germany - USD			
ADR ADIDAS AG SPONSORED ADR CUSIP: 00687A107	1,404.000	166,719.93	170,965.08
Total Germany - USD		166,719.93	170,965.08
Italy - USD			
CNH INDUSTRIAL NV COM STK SEDOL: BDX85Z1	27,700.000	259,243.39	313,841.00
Total Italy - USD		259,243.39	313,841.00
Sweden - USD			
ERICSSON SEDOL: 2031730	121,330.000	712,348.25	977,919.80
Total Sweden - USD		712,348.25	977,919.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - USD			
ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM CUSIP: 046353108	3,202.000	237,090.13	209,795.04
ADR GSK PLC SEDOL: BMTZ571	4,640.000	194,958.44	156,924.80
ADR UNILEVER PLC SPONSORED ADR NEW SEDOL: 2416520	7,110.000	372,202.06	403,137.00
ADR WPP PLC ADR DR EACH REPR 5 SHS SEDOL: B7YQHN4	5,900.000	283,331.24	303,260.00
ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH SEDOL: BPK3CG3	9,855.000	543,066.75	617,415.75
Total United Kingdom - USD		1,630,648.62	1,690,532.59
United States - USD			
ABBOTT LAB COM SEDOL: 2002305	3,688.000	424,987.79	417,149.68
ADOBE INC COM SEDOL: 2008154	1,637.000	437,463.33	727,941.16
ADVANCED MICRO DEVICES INC COM SEDOL: 2007849	6,509.000	948,700.35	786,222.11
AIRBNB INC CL A COM USD0.0001 CL A CUSIP: 009066101	1,725.000	253,499.18	226,682.25
ALARM COM HLDGS INC COM CUSIP: 011642105	2,111.000	130,780.30	128,348.80
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	3,142.000	169,032.74	339,524.52
ALPHABET INC CAP STK USD0.001 CL C CUSIP: 02079K107	2,905.000	528,033.28	553,228.20
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	13,793.000	1,253,834.29	2,611,014.90
AMAZON COM INC COM SEDOL: 2000019	17,637.000	2,162,864.95	3,869,381.43
AMERICAN INTERNATIONAL GROUP INC COM SEDOL: 2027342	8,800.000	372,858.13	640,640.00
ANALOG DEVICES INC COM CUSIP: 032654105	928.000	214,896.95	197,162.88
APA CORP COM SEDOL: BNNF1C1	41,300.000	1,250,640.32	953,617.00

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Corporate Stock - Common			
United States - USD			
APPLE INC COM STK SEDOL: 2046251	11,870.000	2,303,169.78	2,972,485.40
APPLOVIN CORP COM CL A COM CL A CUSIP: 03831W108	217.000	69,477.54	70,271.11
APTIV PLC NEW ORD USD0.01 SEDOL: BTDN8H1	5,800.000	470,817.52	350,784.00
ARISTA NETWORKS INC COM NEW SEDOL: BL9XPM3	17,320.000	765,052.55	1,914,379.60
ARMSTRONG WORLD INDS INC NEW COM STK CUSIP: 04247X102	3,919.000	284,905.82	553,872.27
AUTODESK INC COM SEDOL: 2065159	1,850.000	392,466.03	546,804.50
BAKER HUGHES CO SEDOL: BDHLTQ5	11,100.000	315,559.98	455,322.00
BANK NEW YORK MELLON CORP COM STK SEDOL: B1Z77F6	5,100.000	240,910.86	391,833.00
BANK OF AMERICA CORP SEDOL: 2295677	5,600.000	155,092.05	246,120.00
BOEING CO COM SEDOL: 2108601	3,507.000	564,227.46	620,739.00
BOOKING HLDGS INC COM SEDOL: BDRXDB4	30.000	46,601.86	149,052.60
BORG WARNER INC COM SEDOL: 2111955	4,400.000	166,547.51	139,876.00
BROADCOM INC COM CUSIP: 11135F101	4,535.000	635,122.85	1,051,394.40
CABLE ONE INC COM CUSIP: 12685J105	991.000	508,032.94	358,860.92
CADENCE DESIGN SYS INC COM SEDOL: 2302232	2,175.000	607,219.22	653,500.50
CAPITAL ONE FINL CORP COM SEDOL: 2654461	1,000.000	99,711.48	178,320.00
CBIZ INC COM CUSIP: 124805102	7,739.000	174,174.56	633,282.37
CENTENE CORP DEL COM SEDOL: 2807061	5,500.000	343,136.84	333,190.00

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Corporate Stock - Common			
United States - USD			
CHAMPION HOMES INC CUSIP: 830830105	2,363.000	160,690.38	208,180.30
CITIGROUP INC COM NEW COM NEW SEDOL: 2297907	16,993.000	857,920.44	1,196,137.27
CITIZENS FINL GROUP INC COM SEDOL: BQRX1X3	10,900.000	331,572.52	476,984.00
COGNIZANT TECH SOLUTIONS CORP CL A SEDOL: 2257019	2,000.000	129,285.35	153,800.00
COMCAST CORP NEW-CL A SEDOL: 2044545	18,900.000	760,432.36	709,317.00
CONAGRA BRANDS INC COM USD5 SEDOL: 2215460	7,000.000	204,038.89	194,250.00
CONOCOPHILLIPS COM SEDOL: 2685717	2,499.000	163,420.35	247,825.83
COREBRIDGE FINL INC COM SEDOL: BMTX0G9	10,900.000	231,775.46	326,237.00
COSTCO WHOLESALE CORP NEW COM CUSIP: 22160K105	521.000	193,074.62	477,376.67
CROWDSTRIKE HLDGS INC CL A CL A CUSIP: 22788C105	731.000	129,694.51	250,118.96
CUMMINS INC SEDOL: 2240202	1,500.000	229,685.63	522,900.00
CVS HEALTH CORP COM SEDOL: 2577609	15,200.000	1,017,954.00	682,328.00
DATADOG INC COM USD0.00001 CL A CUSIP: 23804L103	1,328.000	162,228.97	189,757.92
DEERE & CO COM SEDOL: 2261203	370.000	154,208.95	156,769.00
DEXCOM INC COM CUSIP: 252131107	1,750.000	126,399.98	136,097.50
DOMINION ENERGY INC COM STK NPV SEDOL: 2542049	11,400.000	611,479.88	614,004.00
DOUBLEVERIFY HLDGS INC COM CUSIP: 25862V105	15,436.000	287,916.16	296,525.56
DYNATRACE INC COM SEDOL: BJV2RD9	9,320.000	481,950.49	506,542.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
EATON CORP PLC COM USD0.50 CUSIP: G29183103	489.000	164,793.88	162,284.43
EDWARDS LIFESCIENCES CORP COM CUSIP: 28176E108	1,585.000	117,817.29	117,337.55
ELEVANCE HEALTH INC SEDOL: BSPHGL4	2,030.000	794,002.64	748,867.00
ELI LILLY & CO COM SEDOL: 2516152	1,650.000	948,846.50	1,273,800.00
EMCOR GROUP INC COM CUSIP: 29084Q100	1,562.000	315,756.12	708,991.80
EURONET WORLDWIDE INC COM CUSIP: 298736109	3,513.000	312,077.10	361,276.92
EVERI HLDGS INC COM CUSIP: 30034T103	2,415.000	19,591.71	32,626.65
FEDEX CORP COM SEDOL: 2142784	2,330.000	453,505.49	655,498.90
FIDELITY NATL INFORMATION SVCS INC COM STK SEDOL: 2769796	6,300.000	369,959.78	508,851.00
FIRST CTZNS BANCSHARES INC CL A CL A SEDOL: 2355582	74.000	47,656.57	156,363.48
FISERV INC COM SEDOL: 2342034	3,450.000	428,996.41	708,699.00
FLUOR CORP NEW COM SEDOL: 2696838	2,600.000	81,557.26	128,232.00
FORTINET INC COM SEDOL: B5B2106	8,600.000	561,537.88	812,528.00
F5 INC COM STK NPV SEDOL: 2427599	5,020.000	849,295.38	1,262,379.40
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	1,967.000	433,303.64	558,332.95
GE AEROSPACE SEDOL: BL59CR9	1,472.000	240,002.03	245,514.88
GE HEALTHCARE TECHNOLOGIES INC COM SEDOL: BL6JPG8	6,600.000	424,717.79	515,988.00
GE VERNOVA LLC COM SEDOL: BP6H4Y1	490.000	110,654.74	161,175.70

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
GEN MTRS CO COM SEDOL: B665KZ5	12,600.000	467,631.42	671,202.00
GENERAC HLDGS INC COM STK CUSIP: 368736104	1,435.000	158,139.16	222,496.75
GENERAL DYNAMICS CORP COM SEDOL: 2365161	500.000	112,925.41	131,745.00
GENTEX CORP COM CUSIP: 371901109	17,893.000	524,506.36	514,065.89
GLOBUS MED INC CL A NEW COM STK CUSIP: 379577208	8,405.000	440,022.49	695,177.55
GOLDMAN SACHS GROUP INC COM SEDOL: 2407966	511.000	175,023.22	292,608.82
GRACO INC COM CUSIP: 384109104	3,027.000	241,311.79	255,145.83
GRAND CANYON ED INC COM STK CUSIP: 38526M106	2,771.000	319,677.27	453,889.80
HALLIBURTON CO COM SEDOL: 2405302	4,100.000	106,864.36	111,479.00
HCA HEALTHCARE INC COM SEDOL: B4MGBG6	760.000	175,997.29	228,114.00
HILLMAN SOLUTIONS CORP COM USD0.0001 CL A CUSIP: 431636109	27,924.000	231,394.09	271,979.76
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW CUSIP: 43300A203	700.000	149,229.35	173,012.00
HOME DEPOT INC COM CUSIP: 437076102	898.000	294,737.61	349,313.02
HOULIHAN LOKEY INC CL A CL A CUSIP: 441593100	4,125.000	396,939.86	716,347.50
HOWMET AEROSPACE INC COM USD1.00 WI SEDOL: BKLJ8V2	2,710.000	272,066.45	296,392.70
HUMANA INC COM SEDOL: 2445063	1,400.000	426,367.73	355,194.00
INTUIT COM SEDOL: 2459020	1,065.000	387,269.38	669,352.50
INTUITIVE SURGICAL INC COM NEW STK CUSIP: 46120E602	485.000	107,531.21	253,150.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
KENNAMETAL INC CAP CUSIP: 489170100	14,989.000	390,304.57	360,035.78
KEYSIGHT TECHNOLOGIES INC COM CUSIP: 49338L103	1,380.000	202,220.67	221,669.40
KINDERCARE LEARNING COS INC COM CUSIP: 49456W105	1,604.000	27,846.97	28,551.20
KRAFT HEINZ CO COM SEDOL: BYRY499	19,600.000	672,603.15	601,916.00
LABCORP HLDGS INC COM SEDOL: BSBK800	700.000	155,383.84	160,524.00
LIGHT & WONDER INC COM USD0.001 CUSIP: 80874P109	5,080.000	353,903.83	438,810.40
LITHIA MTRS INC COM CL A SEDOL: 2515030	400.000	151,669.89	142,972.00
MAIN STR CAP CORP COM STK CUSIP: 56035L104	4,583.000	184,417.57	268,472.14
MARKETAXESS HLDGS INC COM STK CUSIP: 57060D108	792.000	157,775.26	179,023.68
MARRIOTT INTL INC NEW COM STK CL A CUSIP: 571903202	479.000	111,848.46	133,612.26
MASTERCARD INC CL A SEDOL: B121557	1,912.000	790,740.78	1,006,801.84
MEDTRONIC PLC COMMON STOCK STOCK SEDOL: BTN1Y11	8,803.000	715,897.30	703,183.64
MERCADOLIBRE INC COM STK CUSIP: 58733R102	163.000	293,637.70	277,171.72
META PLATFORMS INC COM USD0.000006 CL 'A' SEDOL: B7TL820	4,843.000	2,375,920.71	2,835,624.93
MICRON TECH INC COM SEDOL: 2588184	2,580.000	202,857.17	217,132.80
MICROSOFT CORP COM SEDOL: 2588173	8,609.000	1,706,209.49	3,628,693.50
MOODYS CORP COM CUSIP: 615369105	535.000	216,796.88	253,252.95
MURPHY OIL CORP COM SEDOL: 2611206	3,400.000	120,145.49	102,884.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
NATIONAL VISION HLDGS INC COM CUSIP: 63845R107	15,724.000	166,449.33	163,844.08
NETFLIX INC COM STK CUSIP: 64110L106	989.000	640,190.39	881,515.48
NEUROCRINE BIOSCIENCES INC COM SEDOL: 2623911	3,145.000	314,824.95	429,292.50
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP: 650111107	4,744.000	204,540.71	246,925.20
NORFOLK SOUTHN CORP COM SEDOL: 2641894	1,000.000	214,264.06	234,700.00
NOV INC COM SEDOL: BN2RYW9	36,700.000	672,743.66	535,820.00
NVIDIA CORP COM SEDOL: 2379504	35,816.000	1,582,689.25	4,809,730.64
O REILLY AUTOMOTIVE INC NEW COM USD0.01 CUSIP: 67103H107	174.000	168,773.58	206,329.20
OLIN CORP COM SEDOL: 2658526	10,400.000	551,807.72	351,520.00
OMNICOM GROUP INC COM SEDOL: 2279303	1,500.000	97,251.48	129,060.00
OPENLANE INC CUSIP: 48238T109	30,151.000	490,499.30	598,195.84
OVINTIV INC COM USD0.01 SEDOL: BJ01KB6	10,100.000	473,595.63	409,050.00
PACCAR INC COM SEDOL: 2665861	2,800.000	177,631.87	291,256.00
PALO ALTO NETWORKS INC COM USD0.0001 CUSIP: 697435105	812.000	83,165.56	147,751.52
PARAMOUNT GLOBAL OM USD0.001 CL B SEDOL: BKTNTR9	14,600.000	268,987.86	152,716.00
PENSKE AUTOMOTIVE GROUP INC COM STK CUSIP: 70959W103	2,700.000	391,662.50	411,588.00
PPL CORP COM ISIN US69351T1060 SEDOL: 2680905	17,300.000	502,182.62	561,558.00
PRIMERICA INC COM CUSIP: 74164M108	4,212.000	819,436.74	1,143,221.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
PROGRESSIVE CORP OH COM CUSIP: 743315103	997.000	212,713.41	238,891.17
RTX CORPORATION COMSTK SEDOL: BM5M5Y3	3,650.000	293,441.65	422,378.00
SALESFORCE INC COM USD0.001 CUSIP: 79466L302	1,147.000	307,003.61	383,476.51
SCHLUMBERGER LTD COM COM SEDOL: 2779201	3,500.000	98,631.37	134,190.00
SERVICENOW INC COM USD0.001 CUSIP: 81762P102	364.000	74,523.15	385,883.68
SIMPSON MFG INC COM CUSIP: 829073105	2,071.000	282,993.83	343,433.93
SIXTH STR SPECIALTY LENDING INC COM CUSIP: 83012A109	6,569.000	120,323.82	139,919.70
SNOWFLAKE INC CL A CL A CUSIP: 833445109	1,177.000	189,388.67	181,740.57
SOLVENTUM CORP COM COM USD0.01 SEDOL: BMTQB43	2,100.000	138,545.70	138,726.00
SS&C TECHNOLOGIES HLDGS INC COM CUSIP: 78467J100	11,476.000	651,702.07	869,651.28
STATE STR CORP COM SEDOL: 2842040	6,200.000	462,442.10	608,530.00
STRATEGIC ED INC CUSIP: 86272C103	4,076.000	334,943.77	380,779.92
SYNOPSIS INC COM SEDOL: 2867719	535.000	276,990.53	259,667.60
TD SYNEX CORPORATION COM USD0.001 CUSIP: 87162W100	461.000	53,415.01	54,066.08
TE CONNECTIVITY PLC COM USD0.01 SEDOL: BRC3N84	2,000.000	148,185.34	285,940.00
TESLA INC COM USD0.001 CUSIP: 88160R101	1,798.000	350,762.03	726,104.32
THE CIGNA GROUP SEDOL: BHJ0775	900.000	254,525.89	248,526.00
THE HARTFORD INSURANCE GROUP INC COM USD0.01 SEDOL: 2476193	3,900.000	216,226.07	426,660.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
THE TRADE DESK INC COM CL A COM CL A CUSIP: 88339J105	2,554.000	225,765.22	300,171.62
TIMKEN CO COM SEDOL: 2892807	1,800.000	137,908.87	128,466.00
TJX COS INC COM NEW CUSIP: 872540109	1,483.000	150,602.10	179,161.23
TRUIST FINL CORP COM SEDOL: BKP7287	5,300.000	203,211.44	229,914.00
UBER TECHNOLOGIES INC COM USD0.00001 SEDOL: BK6N347	12,812.000	877,912.40	772,819.84
US BANCORP SEDOL: 2736035	11,400.000	418,990.83	545,262.00
VERTEX PHARMACEUTICALS INC COM CUSIP: 92532F100	792.000	366,038.78	318,938.40
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP: 92537N108	1,471.000	158,947.43	167,120.31
VISA INC COM CL A STK SEDOL: B2PZN04	3,590.000	479,777.88	1,134,583.60
WALMART INC COM CUSIP: 931142103	4,661.000	382,087.64	421,121.35
WALT DISNEY CO CUSIP: 254687106	3,494.000	351,964.98	389,056.90
WARNER BROS DISCOVERY INC SEDOL: BM8JYX3	23,000.000	522,418.36	243,110.00
WELLS FARGO & CO NEW COM STK SEDOL: 2649100	12,837.000	528,675.51	901,670.88
WILEY JOHN & SONS INC CL A CUSIP: 968223206	3,162.000	98,095.62	138,211.02
WORKDAY INC CL A COM USD0.001 SEDOL: B8K6ZD1	3,850.000	889,672.93	993,415.50
WYNDHAM HOTELS & RESORTS INC COM CUSIP: 98311A105	7,328.000	518,542.50	738,589.12
ZIMMER BIOMET HLDGS INC COM SEDOL: 2783815	2,000.000	206,770.04	211,260.00
Total United States - USD		61,820,271.55	83,501,408.26
Total Corporate Stock - Common		66,240,917.56	88,011,821.41

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
Adams Street Partnership Fund - 2003 U.S. Fund, L.P. CUSIP: 9932EN992	1.000	1.00	25,296.00
Adams Street Partnership Fund - 2005 Non-U.S. Fund, L.P. CUSIP: 9932EV994	1.000	1.00	4,885.00
Adams Street Partnership Fund - 2005 U.S. Fund, L.P. CUSIP: 9932ER993	1.000	1.00	36,892.00
ABERDEEN VENTURE PARTNERS IX (OFFSHORE), L.P. CUSIP: 9932EH995	3,983,516.560	3,983,516.56	9,845,509.00
COMMONFUND CAPITAL US PRIVATE EQUITY PARTNERS IX, L.P. CUSIP: 9932GS999	2,120,929.830	2,120,929.83	4,811,438.00
PANTHEON USA FUND VII CUSIP: 9932EX990	1.000	1.00	718,458.00
STEPSTONE VC GLOBAL PARTNERS VI LP CUSIP: 9932GU994	1,834,595.910	1,834,595.91	6,721,601.00
Total United States - USD		7,939,046.30	22,164,079.00
Total Partnership/Joint Venture Interests		7,939,046.30	22,164,079.00
<i>Value of Interest in Common/Collective Trusts</i>			
Global Region - USD			
CF AXIOM INTERNATIONAL EQUITY II FUND CUSIP: 457999LK4	727,827.560	6,068,444.41	17,106,872.07
Total Global Region - USD		6,068,444.41	17,106,872.07
United States - USD			
CF ARROWSTREET INTERNATIONAL EQUITY-EAFECIT CLASS E FUND CUSIP: 57999YVT2	290,509.000	30,408,964.35	46,585,848.93
CF CITY OF LONDON EMERGING MARKETS INVESTABLE FUND CUSIP: 44999CJJ4	288,878.810	17,679,107.04	24,892,628.70
CF SCHRODER EMERGING MARKETS FUND 3174 3091935900 CUSIP: 28999JNN8	2,016.220	16,179,562.94	24,364,806.15
CF THE MARATHON-LONDON INTERNATIONAL INVESTMENT TRUST I MIIT CUSIP: 55999AMM3	487,959.440	22,226,337.95	48,360,635.38
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	8,648.220	96,899,120.86	196,035,291.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	18,197,654.070	18,197,654.07	18,197,654.07
Total United States - USD		201,590,747.21	358,436,864.32
Total Value of Interest in Common/Collective Trusts		207,659,191.62	375,543,736.39
<i>Value of Interest in Registered Investment Companies</i>			
International Region - USD			
MFO DODGE & COX INTL STK FD CUSIP: 256206103	357,646.600	14,587,919.20	17,846,565.34
Total International Region - USD		14,587,919.20	17,846,565.34
Total Value of Interest in Registered Investment Com		14,587,919.20	17,846,565.34
<i>Other</i>			
Mexico - USD			
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	1,920,000.000	1,579,847.00	1,387,757.11
Total Mexico - USD		1,579,847.00	1,387,757.11
Peru - USD			
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	345,000.000	362,210.50	328,729.81
Total Peru - USD		362,210.50	328,729.81
United States - USD			
AMERICAN HOMES 4 RENT COMMON STOCK CUSIP: 02665T306	12,853.000	436,123.06	480,959.26
CF AKSIA MEDSTAR HLTH MASTER RETIREMENT TR INVESTMENT 1 CUSIP: 3R999UJ13	46,786.132	48,875,386.06	69,009,544.70
CF GEORGETOWN FUND CLS L SER 1 CUSIP: 998170203	356.135	283,164.96	400,256.57

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CF GIPMS GROSVENOR INSTITUTIONAL PARTNERS L P CUSIP: 3R999UJ54	2,613.546	30,695,385.50	59,951,947.18
CF WEATHERLOW OFFSHORE FUND II LTD CLASSIA CUSIP: 58999BJI8	38,138.494	46,741,893.34	100,616,601.11
EQUITY COMMONWEALTH USD0.01(BNF INT) CUSIP: 294628102	11,819.000	261,282.48	20,919.63
IL ST TAXABLE-PENSION 5.1 DUE 06-01-2033BEO TAXABLE SINKING FD 06-01-2025 N/C CUSIP: 452151LF8	527,058.820	537,505.13	519,622.13
MICHIGAN FIN AUTH REV 3.084% 12-01-2034 BEO TAXABLE CUSIP: 59447TXW8	295,000.000	250,210.15	254,860.77
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	360,000.000	413,920.80	402,039.72
NEW YORK N Y 5.114% 10-01-2054 CUSIP: 64966SHN9	1,080,000.000	1,080,000.00	1,021,904.64
OHIO UNIV GEN RCPTS ATHENS 5.59% 12-01-2114 BEO TAXABLE SEDOL: BJ7N929	255,000.000	257,310.30	231,394.52
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	475,000.000	416,613.00	398,996.06
RUTGERS ST UNIV N J 5.665% 05-01-2040 BEO TAXABLE CUSIP: 783186NH8	740,000.000	761,982.10	735,321.94
UNIVERSITY CALIF REVS 4.767% 05-15-2115 BEO TAXABLE SEDOL: BYSZTY1	575,000.000	499,272.50	468,890.65
Total United States - USD		131,510,049.38	234,513,258.88
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT 5.1% DUE 06-18-2050 REG CUSIP: 760942BA9	215,000.000	204,224.20	197,121.80
Total Uruguay - USD		204,224.20	197,121.80
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		133,656,331.08	236,426,867.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other Liabilities</i>			
Pending trade purchases: United States dollar	0.000	-14,430.67	-14,430.67
Total - all currencies		-14,430.67	-14,430.67
Total Other Liabilities		-14,430.67	-14,430.67
Total		989,626,739.35	1,266,738,992.15

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