Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

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

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

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

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

A This return/report is for:
- [X] 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) ____

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. . . . . ▶ [X]

D Check box if filing under:
- [X] 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
STEELWORKERS PENSION TRUST

1b Three-digit plan number (PN) ▶ 499

1c Effective date of plan 01/01/1997

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)
STEELWORKERS PENSION TRUST

DEBORAH CHORBA

60 BOULEVARD OF THE ALLIES STE 600
PITTSBURGH, PA 15222-1239

60 BOULEVARD OF THE ALLIES STE 600
PITTSBURGH, PA 15222-1239

2b Employer Identification Number (EIN)
23-6648508

2c Plan Sponsor's telephone number
412-562-1173

2d Business code (see instructions)
525920

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.	10/14/2025	DEBORAH CHORBA
	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			
	Signature of DFE	Date	Enter name of individual signing as DFE

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

STEELWORKERS PENSION TRUST
DEBORAH CHORBA
60 BOULEVARD OF THE ALLIES STE 600
PITTSBURGH, PA 15222-1239

3b Administrator's EIN: 23-6648508

3c Administrator's telephone number: 412-562-1173

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:
a Sponsor's name
c Plan Name

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	125140
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	46110
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	43601
b	Retired or separated participants receiving benefits	**6b**	45985
c	Other retired or separated participants entitled to future benefits	**6c**	26855
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	116441
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	7233
f	Total. Add lines **6d** and **6e**.	**6f**	123674
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	228
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	520

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

1A

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_____

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
STEELWORKERS PENSION TRUST

B Three-digit plan number (PN) ▶ 499

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
STEELWORKERS PENSION TRUST

D Employer Identification Number (EIN)
23-6648508

E Type of plan: **(1)** [X] Multiemployer Defined Benefit **(2)** [ ] Money Purchase (see instructions)

1a	Enter the valuation date: Month 01 Day 01 Year 2024		
b	Assets		
(1)	Current value of assets	**1b(1)**	6484726231
(2)	Actuarial value of assets for funding standard account	**1b(2)**	6514469928
c	**(1)** Accrued liability for plan using immediate gain methods	**1c(1)**	6600009526
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	**1c(2)(a)**	
(b)	Accrued liability under entry age normal method	**1c(2)(b)**	
(c)	Normal cost under entry age normal method	**1c(2)(c)**	
(3)	Accrued liability under unit credit cost method	**1c(3)**	6600009526
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	**1d(1)**	
(2)	"RPA '94" information:		
(a)	Current liability	**1d(2)(a)**	11796966391
(b)	Expected increase in current liability due to benefits accruing during the plan year	**1d(2)(b)**	358645159
(c)	Expected release from "RPA '94" current liability for the plan year	**1d(2)(c)**	432172368
(3)	Expected plan disbursements for the plan year	**1d(3)**	433919609

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

	10/03/2025
Signature of actuary	Date
CHRISTIAN E BENJAMINSON FSA , EA	23-07015
Type or print name of actuary	Most recent enrollment number
CHEIRON, INC.	703-893-1456
Firm name	Telephone number (including area code)
701 EAST GATE DRIVE SUITE 330 MT LAUREL, NJ 08054	
Address of the firm	

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	6484726231
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		53020	5512242624
(2) For terminated vested participants		26010	1667648343
(3) For active participants:			
(a) Non-vested benefits			417474051
(b) Vested benefits			4199601373
(c) Total active		46110	4617075424
(4) Total		125140	11796966391
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	54.97 %

3 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
11/15/2024	70183742		05/15/2024	24348289	
09/15/2024	23806861		04/15/2024	26326022	
08/15/2024	27898945		03/15/2024	25525194	
07/15/2024	23943911		02/15/2024	22679435	
06/15/2024	23764937		01/15/2024	23312918	
			Totals ► **3(b)**	291790254	**3(c)** 0

(d) Total withdrawal liability amounts included in line 3(b) total	**3(d)**	4508839

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	98.7 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? ☐ Yes ☐ No

d If the plan is in critical status or critical and declining status, does line 1(c) reflect any benefit reductions for the first time (see instructions)? ☐ Yes ☐ No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

a ☐ Attained age normal **b** ☐ Entry age normal **c** ☒ Accrued benefit (unit credit) **d** ☐ Aggregate

e ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method	**5j**	

k Has a change been made in funding method for this plan year? ☐ Yes ☒ No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ☐ Yes ☐ No

m If line k is "Yes," and line l is "No," enter the date (MM/DD/YYYY) of the ruling letter (individual or class) approving the change in funding method	**5m**	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	3.29 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	7.25 %	7.25 %
e Salary scale	**6e**	3.13 % ☐ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	6.25 %	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	6.9 %	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	13.6 %	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	9269847	
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	**(2)** Initial balance	**(3)** Amortization Charge/Credit
1	48485384	5042238

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM/DD/YYYY) of the ruling letter granting the approval	**8a**	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☒ Yes ☐ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☒ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	5
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☒ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	**8d(4)**	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	**8d(5)**	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or the plan received an amortization extension for this plan year under Code section 431(d), enter the difference between the amount necessary to satisfy the plan's minimum funding standard for this plan year and the amount that would have been necessary without using the shortfall method or extending the amortization period(s).	**8e**	-69058689

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	**9a**	0
b Employer's normal cost for plan year as of valuation date	**9b**	156007967

c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	1526055455		249489943
(2) Funding waivers	**9c(2)**	0		0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0		0
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	29398598
e Total charges. Add lines 9a through 9d			**9e**	434896508
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	775000212
g Employer contributions. Total from column (b) of line 3			**9g**	291790254
		Outstanding balance		
h Amortization credits as of valuation date	**9h**	665515645		97051580
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	72819036
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	1122147606		
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	4376836080		
(3) FFL credit			**9j(3)**	0
k (1) Waived funding deficiency			**9k(1)**	0
(2) Other credits			**9k(2)**	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	1236661082
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	801764574
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the current plan year			**9o(1)**	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	0
(3) Total as of valuation date			**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	0

11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions ..... [X] Yes [ ] No

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

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

A Name of plan	**B** Three-digit plan number (PN) ▶
STEELWORKERS PENSION TRUST	499
C Plan sponsor's name as shown on line 2a of Form 5500	**D** Employer Identification Number (EIN)
STEELWORKERS PENSION TRUST	23-6648508

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

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

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

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

GOLDMASN SACHS ASSET MANAGEMENT LP

13-3575636

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52 56	NONE	0	Yes [X] No [ ]	Yes [X] No [ ]	1347829	Yes [ ] No [X]

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

SIGULER GUFF ADVISORS

13-3855629

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1252331	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

JPMORGAN 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 27	NONE	648416	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

JPMORGANCHASE BANK, NA REAL ESTATE

13-4994650

(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 27 24 50 51	NONE	2253805	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

ASB ALLEGIANCE REAL ESTATE FUND

52-6257033

(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?
20 21 28 51	NONE	971714	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

OAKTREE OPPORTUNITIES FUND IX LP

98-1023690

(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 62	NONE	0	Yes [X] No [ ]	Yes [X] No [ ]	653551	Yes [ ] No [X]

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)

NORTHERN TRUST CO

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?
19 28 71	NONE	599570	Yes [X] No [ ]	Yes [X] No [ ]	2082212	Yes [ ] No [X]

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

BLACKSTONE TACTICAL OPP FUND II

47-2147676

(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?
99 51	NONE	0	Yes [X] No [ ]	Yes [X] No [ ]	432570	Yes [ ] No [X]

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

BLACKSTONE TACTICAL OPP FUND IV LP

87-0979140

(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?
51 99	NONE	0	Yes [X] No [ ]	Yes [X] No [ ]	8692819	Yes [ ] No [X]

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)

FRED ALGER MANAGEMENT

13-2510833

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1593609	Yes [X] No [ ]	Yes [X] No [ ]	66175	Yes [ ] No [X]

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

METROPOLITAN WEST ASSET MANAGEMENT

95-3703295

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	365075	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

EPOCH INVESTMENT PARTNERS

20-1003862

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1852613	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

SIERRA INVESTMENT PARTNERS

68-0370668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	674115	Yes [X] No [ ]	Yes [X] No [ ]	286191	Yes [ ] No [X]

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

MFS INSTITUTIONAL ADVISORS INC

04-3247425

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1145086	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

LOOMIS SAYLES GROUP

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 51	NONE	1339251	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

KRAMER WARNER ASSOCIATES

23-1742926

(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?
22 23 53	NONE	0	Yes [X] No [ ]	Yes [X] No [ ]	26688	Yes [ ] No [X]

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

LSV INT'L VALUE EQUITY TRUST

20-0726879

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1093051	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

GLOBEFLEX CAPITAL, LP

33-0597629

(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?
51 68	NONE	1366546	Yes [X] No [ ]	Yes [X] No [ ]	211224	Yes [ ] No [X]

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)

CHARTWELL INVESTMENT PARTNERS

36-4776242

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	946460	Yes [X] No [ ]	Yes [X] No [ ]	15660	Yes [ ] No [X]

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

WTC CTF OPPORTUNISTIC FIXED INCOME

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?
51 28	NONE	870629	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

AG CORE REALTY FUND IV LP

47-1471847

(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 52	NONE	354952	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

BNY MELLON

25-6078093

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	73135	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

PEREGRINE CAPITAL MANAGEMENT

41-6527136

(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?
51 68 99	NONE	1924862	Yes [X] No [ ]	Yes [X] No [ ]	294020	Yes [ ] No [X]

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

ASF IX

98-1816455

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1183683	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

FRONTIER CAPITAL MANAGEMENT

04-3492668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	NONE	1895267	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

WEDGE CAPITAL MANAGEMENT

56-1557450

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51 68	NONE	1429185	Yes [X] No [ ]	Yes [X] No [ ]	109744	Yes [ ] No [X]

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

CHEIRON

36-2114545

(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?
50 11	NONE	228018	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

SCANTEK

23-2810704

(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?
50 15	NONE	86207	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

TUCKER ARENSBURG

25-1425735

(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?
50 29	NONE	146785	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

AUTOMATED DATA PROCESSING

13-3636745

(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?
50 15	NONE	9496	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

HBKIT LLC VERTILOCITY

83-2599200

(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?
50 16 15	NONE	64224	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

LANER MUCHIN

36-3088463

(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?
29 50	NONE	596718	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

ZENITH AMERICAN SOLUTIONS

26-1603738

(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?
50 14 15	NONE	2980545	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

KREISCHER MILLER

23-1980475

(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?
50 10	NONE	182450	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

CONSULTING GROUP MORGAN STANLEY, SM

13-2919773

(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?
50 17 28 51	NONE	225000	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

DENNIS POWELL

23-6648508

(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?
30 50	EMPLOYEE	124650	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

JOSHUA JASHINSKI

23-6648508

(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?
30 50	EMPLOYEE	5166	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

DEBORAH CHORBA

23-6648508

(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?
30 50	EMPLOYEE	128723	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

DANIEL BOSH

23-6648508

(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?
30 50	EMPLOYEE	155023	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

MICHELLE BONHAM

23-6648508

(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?
30 50	EMPLOYEE	124650	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

STANFORD WHITE

23-6648508

(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?
30 50	EMPLOYEE	59052	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

PAUL ROGERS

23-6648508

(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?
30 50	EMPLOYEE	59052	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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)

WANDA MURPHY

23-6648508

(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?
30 50	EMPLOYEE	31291	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

CYNTHIA MENDOZA

23-6648508

(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?
30 50	EMPLOYEE	59052	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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

HAYLEY HOLZWORTH

23-6648508

(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?
30 50	EMPLOYEE	67507	Yes [ ] No [X]	Yes [ ] No [X]	0	Yes [ ] No [X]

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
STEELWORKERS PENSION TRUST

B Three-digit plan number (PN) ▶ 499

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
STEELWORKERS PENSION TRUST

D Employer Identification Number (EIN)
23-6648508

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: WTC-CTF OPP FIXED INCOME ALLOCATION

b Name of sponsor of entity listed in (a): WELLINGTON TRUST CO

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)
04-2755549-000	C	201741395

a Name of MTIA, CCT, PSA, or 103-12 IE: LSV INTL VALUE EQUITY TRUST

b Name of sponsor of entity listed in (a): LSV ASSET MANAGEMENT

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)
20-0726879-001	C	227844586

a Name of MTIA, CCT, PSA, or 103-12 IE: MELLON CAP EB DV SMID CAP STK INDEX

b Name of sponsor of entity listed in (a): MELLON CAPITAL

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)
25-6078093-197	C	245837803

a Name of MTIA, CCT, PSA, or 103-12 IE: MFB NT COLLECT RUSS 1000 GROWTH

b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY

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)
45-6138589-007	C	178603649

a Name of MTIA, CCT, PSA, or 103-12 IE: MFB NT COLLECT RUSS 1000 INDEX

b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY

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)
45-6138589-006	C	912971590

a Name of MTIA, CCT, PSA, or 103-12 IE: NORTHERN TRUST COLLECTIVE WORLD EX

b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY

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)
45-6138589-008	C	187660919

a Name of MTIA, CCT, PSA, or 103-12 IE: MFB NT COLLECT RUSS 1000 VALUEINDEX

b Name of sponsor of entity listed in (a): THE NORTHERN TRUST COMPANY

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)
45-6138589-008	C	106683308

a Name of MTIA, CCT, PSA, or 103-12 IE: NT COLLECTIVE SHORT TERM INV

b Name of sponsor of entity listed in (a): NORTHERN TRUST INVESTMENTS

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)
36-3608252-001	C	146589859

a Name of MTIA, CCT, PSA, or 103-12 IE: CF BLACKROCK LIQ FDS FEDSFUND

b Name of sponsor of entity listed in (a): ASB ALLEGIANCE REAL ESTATE FUND

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)
52-6257033-006	C	5335

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

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a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

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

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

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

A Name of plan
STEELWORKERS PENSION TRUST

B Three-digit plan number (PN) ▶ 499

C Plan sponsor's name as shown on line 2a of Form 5500
STEELWORKERS PENSION TRUST

D Employer Identification Number (EIN)
23-6648508

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	15348993	6385925
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)	30007503	29817039
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	98730013	47897814
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	25082551	12936611
(2) U.S. Government securities	1c(2)	511389675	616459262
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	9514996	427197
(B) All other	1c(3)(B)	627170486	729044654
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	1629229	1032459
(B) Common	1c(4)(B)	2376576429	2379166594
(5) Partnership/joint venture interests	1c(5)	359545705	622979933
(6) Real estate (other than employer real property)	1c(6)	356184948	309268643
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	1882562565	2207938445
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	26263634	28281342
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)		
(15) Other	1c(15)	282886706	243322177

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e	18713	13568
f Total assets (add all amounts in lines 1a through 1e)	1f	6602912146	7234971663
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	116733166	54529437
i Acquisition indebtedness	1i		
j Other liabilities	1j		
k Total liabilities (add all amounts in lines 1g through1j)	1k	116733166	54529437
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	6486178980	7180442226

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)	295888130	
(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)		295888130
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	178777	
(B) U.S. Government securities	2b(1)(B)	18251967	
(C) Corporate debt instruments	2b(1)(C)	32261165	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	1747034	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		52438943
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	119891	
(B) Common stock	2b(2)(B)	32616121	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	590020	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		33326032
(3) Rents	2b(3)		11118942
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	4657677208	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	4510690276	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		146986932
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)	-16128208	
(B) Other	2b(5)(B)	279265405	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		263137197

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		308529763
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		19097198
c Other income	2c		26683459
d Total income. Add all **income** amounts in column (b) and enter total	2d		1157206596
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	428831631	
(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)		428831631
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)	817200	
(2) Contract administrator fees	2i(2)	3120025	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	23591058	
(6) Bank or trust company trustee/custodial fees	2i(6)	184373	
(7) Actuarial fees	2i(7)	206185	
(8) Legal fees	2i(8)	718966	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)	64091	
(11) Other expenses	2i(11)	5409821	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		34111719
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		462943350
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		694263246
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

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) [X] 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)** [X] 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: KREISCHER MILLER **(2)** EIN: 23-1980475

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		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b		X	
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		500000
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		X	
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		X	
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		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m		X	
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 [X] 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.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 561230.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 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
STEELWORKERS PENSION TRUST

B Three-digit plan number (PN) ▶ 499

C Plan sponsor's name as shown on line 2a of Form 5500
STEELWORKERS PENSION TRUST

D Employer Identification Number (EIN)
23-6648508

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): _____ _____

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 228

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 **a** Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 **a** Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer UNITED STATES STEEL CORP

b EIN 25-1897152 **c** Dollar amount contributed by employer 83211822

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 09 Day 01 Year 2026

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 4.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer DANA CORPORATION

b EIN 25-1531856 **c** Dollar amount contributed by employer 16873377

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 05 Day 22 Year 2026

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 1.40
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer CLEVELAND CLIFFS STEEL LLC

b EIN 71-0871875 **c** Dollar amount contributed by employer 113337410

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month 09 Day 01 Year 2026

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) 4.00
(2) Base unit measure: ☒ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: [X] last contributing employer [ ] alternative [ ] reasonable approximation (see instructions for required attachment)	**14a**	39192
b The plan year immediately preceding the current plan year. [X] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	36594
c The second preceding plan year. [X] Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	37990

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	1.02
b The corresponding number for the second preceding plan year	**15b**	1.04

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	3
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	8636165

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment [ ]

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment [ ]

19 If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:
Public Equity: 61.0 % Private Equity: 0.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 17.3 %
High-Yield Debt: 2.0 % Real Assets: 5.5 % Cash or Cash Equivalents: 2.0 % Other: 12.2 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
[X] 0-5 years [ ] 5-10 years [ ] 10-15 years [ ] 15 years or more

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? [ ] Yes [ ] No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

[ ] Yes.

[ ] No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

[ ] No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

[ ] No. Other. Provide explanation._____

Part VII IRS Compliance Questions

21a Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? [X] Yes [ ] No

21b If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

[ ] Design-based safe harbor method

[ ] "Prior year" ADP test

[ ] "Current year" ADP test

[X] N/A

22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/_____ (MM/DD/YYYY) and the Opinion Letter serial number_____.

Steelworkers Pension Trust

Financial Statements

December 31, 2024 and 2023

Kreischer Miller

Steelworkers Pension Trust
December 31, 2024 and 2023

Contents

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Independent Auditors' Report

The Board of Trustees
Steelworkers Pension Trust
Pittsburgh, Pennsylvania

Opinion

We have audited the financial statements of Steelworkers Pension Trust, an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of December 31, 2024 and 2023, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of Steelworkers Pension Trust as of December 31, 2024 and 2023, and the changes in net assets available for benefits for the years then ended in accordance with accounting principles generally accepted in the United States of America.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of Steelworkers Pension Trust and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with accounting principles generally accepted in the United States of America, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about Steelworkers Pension Trust's ability to continue as a going concern for one year after the date that the financial statements are issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the plan, and determining that the plan's transactions that are presented and disclosed in the financial statements are in conformity with the plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of Steelworkers Pension Trust's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about Steelworkers Pension Trust's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control–related matters that we identified during the audit.

Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental Schedule H, Line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2024 (Schedule I), Schedule H, Line 4i - Schedule of Assets (Acquired and Disposed of within the Year) for the year ended December 31, 2024 (Schedule II) and Schedule H, Line 4j - Schedule of Reportable Transactions (Schedule III) for the year ended December 31, 2024 (Schedule III) are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

Horsham, Pennsylvania
October 9, 2025

Steelworkers Pension Trust

Statements of Net Assets Available for Benefits
December 31, 2024 and 2023

	2024	2023
ASSETS		
Investments, at fair value	$ 7,151,738,126	$ 6,465,254,233
Cash	12,936,611	25,082,551
Accrued interest and dividends receivable	19,983,226	15,218,737
Due from brokers for sale of investments	13,332,338	61,170,869
Contributions receivable, net	29,817,039	30,007,503
Office equipment, net	13,568	18,713
Other assets	7,150,755	6,159,540
Total assets	7,234,971,663	6,602,912,146
LIABILITIES		
Due to brokers for purchase of investments	44,629,033	109,593,048
Accrued investment advisory fees	7,470,552	5,651,824
Accounts payable and other accrued expenses	2,429,852	1,488,294
Total liabilities	54,529,437	116,733,166
Net assets available for benefits	$ 7,180,442,226	$ 6,486,178,980

See accompanying notes to financial statements.

Steelworkers Pension Trust

Statements of Changes in Net Assets Available for Benefits
Years Ended December 31, 2024 and 2023

	2024	2023
Additions to net assets attributed to:		
Investment income:		
Net appreciation in fair value of investments	$ 725,028,550	$ 695,023,934
Interest	85,858,868	61,927,714
Dividends	37,936,746	34,948,713
Other	12,494,302	13,915,907
	861,318,466	805,816,268
Consultant fees	(225,000)	(225,000)
Custodian fees	(184,373)	(313,510)
Investment advisory fees	(23,366,058)	(23,332,919)
Net investment income	837,543,035	781,944,839
Contributions:		
Employer contributions	295,930,526	295,239,398
Bad debt (recovery) expense	(42,396)	539,066
Total contributions	295,888,130	295,778,464
Total additions	1,133,431,165	1,077,723,303
Deductions from net assets attributed to:		
Benefits paid directly to participants	428,831,631	411,162,340
Administrative expenses	605,806	511,622
Operating expenses	10,735,404	10,337,730
Post-retirement benefit	(1,010,067)	(466,746)
Depreciation expense	5,145	5,171
Total deductions	439,167,919	421,550,117
Net increase in net assets	694,263,246	656,173,186
Net assets available for benefits:		
Beginning of year	6,486,178,980	5,830,005,794
End of year	$ 7,180,442,226	$ 6,486,178,980

See accompanying notes to financial statements.

(1) Description of Plan and Trust

The following description of the Steelworkers Pension Trust (the Trust) is provided for general information purposes only. Participants should refer to the Declaration of Trust document for more complete information.

General

The Trust is a noncontributory, defined benefit pension plan. Employees generally are covered under the Trust by collective bargaining agreements between participating employers and the United Steelworkers of America or a subdivision thereof (the Union). The Trust is subject to the provisions of the Employee Retirement Income Security Act of 1974 (ERISA), The Multiemployer Pension Plan Amendments Act of 1980, and the Pension Protection Act of 2006 (the Act), which contain comprehensive pension funding reform legislation. The Act affects pension funding, reporting and other provisions of pension plan administration. Northern Trust is the plan custodian. Zenith American Solutions, Inc. assists in the administration of the employer contribution and participant benefits functions of the Trust.

Pension Benefits

Important provisions of the Trust's Declaration of Trust are as follows:

Covered employees fully vest after five years of covered service. Employees who become covered as the result of a new participating employer entering in the Trust generally have their prior employment with such participating employer considered as covered service for purposes of vesting, but not for purposes of Disability Retirement or subsidized early retirement (see Rule of 85 below). In those cases, only one year of covered service is required after entering the Trust to be eligible to begin receiving retirement benefits, provided such covered employees have a total of five years of service including prior service. Covered employees who are vested are entitled to normal retirement pension benefits in the form of a monthly pension payment at age 65; early retirement pension benefits are available to covered employees upon reaching age 55. In general, early retirement benefits are calculated by reducing normal pension benefits by ¼ of 1% for each month the employee begins receiving payments prior to his or her 65th birthday. However, effective January 1, 1994, employees whose age plus years of covered service (counting only service accrued while the employee was actively covered by the Trust unless the employer, upon first entering the Trust, purchases such prior service for purposes of this subsidized early retirement provision and for Disability Retirement) equal 85 or more (Rule of 85), and who meet other specified coverage requirements, may retire on or after age 60 with no early retirement reduction. Effective March 1, 1997, employees who meet the Rule of 85 requirements are eligible for an unreduced pension beginning at age 55; effective January 1, 1998, there is no longer an age requirement associated with Rule of 85 eligibility. Effective after September 30, 2000, a vested participant, having attained age 65, may elect to begin receiving retirement benefits while still working. For those active employees who so elect, the amount of the monthly benefit paid will be actuarially recalculated annually.

Continued…

(1) Description of Plan and Trust, Continued

Death and Disability Benefits

Pre-retirement survivor benefits are provided for all vested employees. The amount of such benefits payable to the surviving spouse of a married participant is based on the amount of benefits the employee would have received had the employee retired on the date of his or her death, or upon reaching age 55 if later, reduced by specified percentages. Such percentages vary depending on employee status, employee age and spouse age.

If a married vested employee dies after reaching age 55, a monthly pension in the form of a 75% joint and survivor annuity is paid to the surviving spouse. If a married vested employee dies prior to age 55, a monthly benefit in the form of a 50% qualified pre-retirement survivor annuity, but without reduction for the contingent annuitant feature, is paid to the employee's surviving spouse, beginning on the deceased employee's 55th birthday.

Active employees who become totally and permanently disabled receive monthly disability benefits that are equal to the normal retirement benefits they have accumulated as of the time they become disabled, provided they have at least five years of covered service for which contributions are paid. Disability benefits are paid until normal retirement age, at which time disabled participants become eligible for normal retirement benefits with all options made available at that time.

(2) Summary of Significant Accounting Policies

Basis of Accounting

The accompanying financial statements are prepared on the accrual basis of accounting.

Use of Estimates

The preparation of financial statements in accordance with accounting principles generally accepted in the United States of America requires management to make estimates and assumptions that affect the reported amounts of assets, liabilities, and changes therein, disclosure of contingent assets and liabilities, and the actuarial present value of accumulated plan benefits at the date of the financial statements. Actual results could differ from those estimates.

Some of the Trust's investments are in hedge funds, real estate funds and private equity funds, whose assets consist principally of certain investments which are not readily marketable. Because the Trust does not directly invest in the underlying assets of those funds, and due to restrictions on the transferability and timing of withdrawals from those funds, the amounts realized upon liquidation could differ from such reported values and could be material.

Continued…

(2) Summary of Significant Accounting Policies, Continued

Cash

The Trust maintains its cash accounts in financial institutions and, at times, such balances may exceed federally insured amounts.

Office Equipment

Office equipment is stated at cost. Depreciation of office equipment is provided using the straight-line method over the estimated useful lives of the respective assets. The cost and related accumulated depreciation of assets sold, retired, or otherwise disposed of are removed from the respective accounts, and any resulting gains or losses are included in the statements of changes in net assets available for benefits.

Employers' Contributions

Employers' contributions are recognized on the accrual basis.

Investment Valuation and Income Recognition

Investments are reported at fair value. Fair value is the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. See Note 3 for a discussion of fair value measurements.

The Trust records purchases and sales of securities on a trade-date basis. Realized gains and losses from securities transactions are recorded on the first-in, first-out (FIFO) cost basis. Dividend income, stock dividends, stock splits and distributions are recorded on the ex-dividend date. Interest income is recorded on the accrual basis. Net appreciation includes the Trust's gains and losses on investments bought and sold as well as held during the year.

Payment of Benefits

Benefit payments to participants are recorded upon distribution.

Subsequent Events

The Trust has evaluated subsequent events through October 9, 2025, the date the financial statements were available to be issued.

(3) Fair Value Measurements

Financial Accounting Standards Board (FASB) *Accounting Standards Codification* (ASC) 820, *Fair Value Measurements and Disclosures*, provides the framework for measuring fair value. That framework provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (level 1 measurements) and the lowest priority to unobservable inputs (level 3 measurements). Investments measured using net asset value (NAV) as a practical expedient are not categorized in the fair value hierarchy.

The three levels of the fair value hierarchy under FASB ASC 820 are described as follows:

Level 1: Inputs to the valuation methodology are unadjusted quoted prices for identical assets or liabilities in active markets that the Trust has the ability to access.

Level 2: Inputs to the valuation methodology include:

- quoted prices for similar assets or liabilities in active markets;
- quoted prices for identical or similar assets or liabilities in inactive markets;
- inputs other than quoted prices that are observable for the asset or liability;
- inputs that are derived principally from or corroborated by observable market data by correlation or other means.

If the asset or liability has a specified (contractual) term, the level 2 input must be observable for substantially the full term of the asset or liability.

Level 3: Inputs to the valuation methodology are unobservable and significant to the fair value measurement.

The asset or liability's fair value measurement level within the fair value hierarchy is based on the lowest level of any input that is significant to the fair value measurement. Valuation techniques used need to maximize the use of observable inputs and minimize the use of unobservable inputs.

The Trust's investments are reported at fair value on a recurring basis as defined under FASB ASC 820.

Observable inputs are inputs that other market participants may use in pricing an investment. These may include quoted prices for similar investments, interest rates, prepayment speeds, credit risk, and others. The determination of what constitutes observable inputs requires judgment by the Trust's management.

In situations where quoted prices or observable inputs are unavailable or deemed less relevant (for example, when there is little or no market activity for an investment), unobservable inputs may be used. Unobservable inputs reflect the Trust's own assumptions about the factors market participants would use in pricing an investment, and would be based upon available information.

Continued…

(3) Fair Value Measurements, Continued

Valuation Methods

Investments are valued by the Trust based upon market valuations provided by independent pricing services, which for certain level 2 investments consider the yield or price of bonds of comparable quality, coupon, maturity, and type, as well as prices quoted by dealers. Investments, for which prices are not available from independent pricing services, are valued at their fair values as determined by the Trust. This determination is based on a review of the audited financial statements of the investment, when available, and other information from independent third parties including information provided by the manager or general partner of the investment.

The Trust's investments in hedge funds, real estate funds and private equity funds are subject to the terms of their private placement memoranda and other governing agreements. The Trust's investments in such hedge funds, real estate funds and private equity funds are also subject to management and performance fees as specified in their agreements.

Following is a description of the valuation methodologies used for assets at fair value. There have been no changes in the methodologies used at December 31, 2024 and 2023.

Short-term investments: Interest bearing cash is valued based on original cost plus accrued interest, which approximates fair value. Money market, commercial paper and short-term bills and notes are valued based on investments of comparable quality, coupon, maturity, and type.

U.S. government and agency securities: Valued based on current yields available on identical or comparable securities issued by the U.S. government. When quoted prices are not available for identical or similar securities, the securities are valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks.

Common stock and other equity securities: Common stock and other equity securities are valued at the closing price reported on the active market on which the individual securities are traded.

Corporate and other bonds: Valued based on current yields available on identical or comparable securities of issuers with similar credit ratings. When quoted prices are not available for identical or similar bonds, the bond is valued under a discounted cash flows approach that maximizes observable inputs, such as current yields of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risks.

Continued…

(3) Fair Value Measurements, Continued

Valuation Methods, Continued

The tables below present the balances of financial assets measured at fair value by level within the hierarchy as of December 31, 2024 and 2023:

	Assets at Fair Value as of December 31, 2024			
Description	Total	Level 1	Level 2	Level 3
Short-term investments	$ 151,400,487	$ 4,767,717	$ 146,632,770	$ -
U.S. government and agency securities	263,031,612	-	263,031,612	-
Common stock and other equity securities	2,422,803,765	2,422,803,765	-	-
Corporate and other bonds	1,115,245,546	-	1,115,245,546	-
		$ 2,427,571,482	$ 1,524,909,928	$ -
Investments measured at NAV as a practical expedient	3,199,256,716			
Total investments, at fair value	$ 7,151,738,126			

	Assets at Fair Value as of December 31, 2023			
Description	Total	Level 1	Level 2	Level 3
Short-term investments	$ 172,660,917	$ 14,891,573	$ 157,769,344	$ -
U.S. government and agency securities	314,536,141	-	314,536,141	-
Common stock and other equity securities	2,414,847,774	2,414,847,774	-	-
Corporate and other bonds	797,542,017	-	797,542,017	-
		$ 2,429,739,347	$ 1,269,847,502	$ -
Investments measured at NAV as a practical expedient	2,765,667,384			
Total investments, at fair value	$ 6,465,254,233			

Certain investments that were measured at NAV per share (or its equivalent) as a practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the line item presented in the statements of net assets available for benefits.

Continued…

(3) Fair Value Measurements, Continued

The following table for December 31, 2024 and 2023 sets forth a summary of the Trust's investments utilizing NAV as a practical expedient:

Investment	Fair Value at December 31, 2024	2023	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge Funds:					
Grosvenor Institutional Partners, L.P.	$ 1	$ 96	$ -	Quarterly	70 days
Real Estate Funds:					
ASB Allegiance Real Estate Fund	162,258,201	191,733,488	$ -	Quarterly	60 days
JPMCB Strategic Property Fund	287,427,225	294,800,142	$ -	Quarterly	45 days
AG Core Plus Realty Fund III, L.P.	1,381	16,126	$ -	Distribution only	N/A
J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P.	97,934,245	102,270,995	$ -	Quarterly	60 days
AG Core Plus Realty Fund IV, L.P.	15,100,915	17,174,912	$ 4,366,250	Distribution only	N/A
Blackstone Real Estate Debt Strategies III, L.P.	4,515,468	5,974,117	$ 12,859,549	Distribution only	N/A
Private Equity Funds:					
Heartland Industrial Partners, L.P. and Subsidiaries	92,346	90,087	$ 387,516	Distribution only	N/A
Landmark Growth Capital Partners, L.P.	29,085	52,988	$ 17,064	Distribution only	N/A
Hamilton Lane Co-Investment Fund II, L.P.	3,711,070	3,482,337	$ 4,607,123	Distribution only	N/A
Blackstone Tactical Opportunities Fund, L.P.	7,611,498	8,562,710	$ 12,998,071	Distribution only	N/A
Blackstone Tactical Opportunities Fund II, L.P.	29,431,717	30,410,535	$ 103,465,655	Distribution only	N/A
Oaktree Opportunities Fund IX, L.P.	30,237,633	35,514,636	$ -	Distribution only	N/A
Siguler Guff SW Opportunities Fund, L.P.	131,520,958	105,852,304	$ 57,375,000	Distribution only	N/A
Blackstone Tactical Opportunities Fund IV, L.P.	174,312,130	35,306,870	$ 140,668,420	Distribution only	N/A
Lexington Capital Partners X (Offshore), L.P.	28,116,875	19,067,079	$ 27,523,243	Distribution only	N/A
Blue Owl Credit Income Corp.	49,778,254	44,655,602	$ -	Distribution only	N/A
Fortress Lending Fund III A, L.P.	27,517,456	24,872,096	$ 13,557,058	Distribution only	N/A
Vintage IX B Offshore SCSp Fund	17,750,040	5,516,581	$ 40,139,330	Distribution only	N/A
JP Morgan Private Infrastructure Fund	36,405,322	36,486,396	$ -	Distribution only	N/A
Ardian ASF IX L.P.	5,880,197	-	$ 44,641,243	Distribution only	N/A
Common Stock Equity Funds:					
LSV International Value Equity Trust	227,844,587	217,317,453	$ -	Monthly	10 days
EB DV Smid Cap Stock Index Fund of The Bank of New York Mellon	245,837,803	219,342,671	$ -	Daily	N/A
Northern Trust Collective Russell 1000 Growth Index Fund	178,603,649	222,607,990	$ -	Daily	N/A
Northern Trust Collective Russell 1000 Index Fund	912,971,590	816,709,920	$ -	Daily	N/A
Northern Trust Collective Russell 1000 Value Index Fund	106,683,310	112,269,758	$ -	Daily	N/A
Northern Trust Collective World Ex US Index Fund	187,660,919	-	$ -	Daily	N/A
Mainstay CBRE Global Infrastructure Fund	28,281,342	26,263,634	$ -	Daily	N/A
Wellington Trust Company- CTF Opportunistic Fixed Income Allocation Portfolio	201,741,499	189,315,861	$ -	Quarterly	N/A
	$ 3,199,256,716	$ 2,765,667,384			

- Grosvenor Institutional Partners, L.P. invests primarily in offshore investment funds, investment partnerships, and pooled investment vehicles which generally implement non-traditional or alternative investment strategies.
- ASB Allegiance Real Estate Fund is an open-end commingled collective investment fund for collective investment in real estate assets by qualified employee benefit plans.
- JPMCB Strategic Property Fund is a collective investment trust fund designed as a funding vehicle for tax-qualified pension, profit sharing and employee benefit plans with investments composed primarily of real estate investments owned directly or through partnership interests.
- AG Core Plus Realty Fund III, L.P.'s principal investment objective is current income and capital appreciation primarily through investments in real estate assets.
- J.P. Morgan U.S. Real Estate Income and Growth Domestic, L.P. Fund invests primarily in real estate and real estate related assets.
- AG Core Plus Realty Fund IV, L.P.'s principal investment objective is current income and capital appreciation primarily through investments in real estate assets.

Continued…

(3) Fair Value Measurements, Continued

Valuation Methods, Continued

- Blackstone Real Estate Debt Strategies III, L.P. invests in public and/or private debt and, to a lesser extent, non-controlling equity and other interests relating to real estate related investments on a global basis.
- Heartland Industrial Partners, L.P. and Subsidiaries invests primarily in corporate acquisitions and leveraged buyouts.
- Landmark Growth Capital Partners, L.P. invests primarily in established small and mid-size companies with high-quality management teams and sustainable competitive advantages in market sectors with strong growth characteristics.
- Hamilton Lane Co-Investment Fund II, L.P. investment objective is to achieve substantial capital appreciation through equity and equity-related investments directly in companies alongside leading buyout and growth-capital financial sponsors.
- Blackstone Tactical Opportunities Fund, L.P. invests in time-sensitive or opportunistic ideas across asset classes and geographies.
- Blackstone Tactical Opportunities Fund II, L.P. invests in time-sensitive or opportunistic ideas across asset classes and geographies.
- Oaktree Opportunities Fund IX, L.P. invests primarily in the securities of entities that are owned by persons that are undergoing, are considered likely to undergo, or have undergone (i) reorganization under the federal bankruptcy law or similar laws in other countries or (ii) other extraordinary transactions such as debt restructurings, reorganizations and liquidations outside of bankruptcy.
- Siguler Guff SW Opportunities Fund, L.P.'s primary investment objectives are focused on buyout, recapitalization, and growth equity transactions.
- Blackstone Tactical Opportunities Fund IV, L.P. invests in time-sensitive or opportunistic ideas across asset classes and geographies.
- Lexington Capital Partners X (Offshore), L.P. invests in a diversified portfolio of interests in private investment funds principally established global buyout, mezzanine, and venture capital funds through secondary market transactions.
- Blue Owl Credit Income Corp.'s investment objective is to generate current income and, to a lesser extent, capital appreciation by targeting investment opportunities with favorable risk-adjusted returns. Their investment strategy primarily focuses on originating and making loans to, and making debt and equity investments in, U.S. middle market companies.
- Fortress Lending Fund II, L.P. invests primarily in senior secured loans across various differentiated lending sectors.

Continued…

(3) Fair Value Measurements, Continued

Valuation Methods, Continued

- Vintage IX B Offshore SCSp Fund seeks to provide liquidity, capital and partnering solutions to private market investors and managers. The fund seeks to source opportunities globally, acquiring, and structuring portfolios of private market partnerships and underlying portfolio companies across leveraged buyout, growth capital, venture capital, distressed, natural resources, real estate, infrastructure, and credit strategies.
- JP Morgan Private Infrastructure Fund targets private infrastructure equity investing, targeting assets that provide essential public goods and services primarily located in OECD countries, with the potential for value creation through active asset management.
- Ardian ASF IX L.P.'s strategy is to create private equity, venture capital investments and, on an ancillary basis, infrastructure and energy investment funds by providing liquidity to existing private equity investors through the primary and secondary markets.
- LSV International Value Equity Trust's investment objective is to outperform the MSCI EAFE Index, net of dividend withholding taxes, by investing in a portfolio of non-U.S. developed market equities.
- EB DV Smid Cap Stock Index Fund of The Bank of New York Mellon's objective is to track the performance of the Russell 2500 Index. The assets of the fund may be invested in securities and a combination of other collective funds. The fund may also invest in the EB Temporary Investment Fund, an affiliate of the fund.
- Northern Trust Collective Russell 1000 Growth Index Fund's primary objective is to approximate the risk and return characterized by the Russell 1000 Growth Index. This index is commonly used to represent the large cap segment of the U.S. equity market with a focus on the "growth" style of investing. To achieve its objective, the fund employs a replication technique, which generally seeks to hold each index constituent in its proportional index weight.
- Northern Trust Collective Russell 1000 Index Fund's primary objective is to approximate the risk and return characterized by the Russell 1000 Index. This index is commonly used to represent the large cap segment of the U.S. equity market. This fund may hold units of the Northern Trust Collective Russell 1000 Growth Index Fund – Lending and the Northern Trust Collective Russell 1000 Value Index Fund – Lending.
- Northern Trust Collective Russell 1000 Value Index Fund's primary objective is to approximate the risk and return characterized by the Russell 1000 Value Index. This index is commonly used to represent the large cap segment of the U.S. equity market with a focus on the "value" style of investing. To achieve its objective, the fund employs a replication technique, which generally seeks to hold each index constituent in its proportional index weight.

Continued…

(3) Fair Value Measurements, Continued

Valuation Methods, Continued

- MainStay CBRE Global Infrastructure Fund's strategy is to seek total return by investing in securities issued by infrastructure companies globally. These securities include common stock and other equity securities.
- Wellington Trust Collective Fund's primary objective is an unconstrained, non-benchmark oriented investment approach. The fund is managed on a total return basis, and not with an objective of achieving or avoiding any particular tax consequences. The fund typically invests its daily cash balances in the CTF Short-Term Government Portfolio, an affiliated short-term investment fund. Investments in the CTF Short-Term Government Portfolio are governed by the investment guidelines for that fund.

(4) Funding Policy

The Trust provides that funding shall satisfy the minimum funding requirements of ERISA, as amended, and management of the Trust believes that these requirements have been met for all years during which they have been applicable. The Trust also provides that contributions by participating employers be deductible for income tax purposes. As a condition for participation in the Trust, participating employers are generally required to contribute a minimum of 2% of the covered employees' gross earnings or at a minimum hourly rate of $0.20 for each hour worked by covered employees. Contribution rates greater than the minimums are acceptable. Contributions are to be made on the basis of contribution periods consisting of either a calendar month or four week accounting period.

(5) Plan Termination

The Board of Trustees of the Trust may terminate the Trust at any time in accordance with the Trust provisions. However, it has expressed no intention to terminate the Trust at this time. Under Title IV of ERISA, as amended by the Multiemployer Pension Plan Amendments Act of 1980, the Trust would also terminate upon the withdrawal of all contributing employers (a termination by mass withdrawal). Upon termination of the Trust, benefits accrued by all covered employees would become fully vested to the extent funded. The Trust's assets would be allocated in a manner consistent with Title IV of ERISA and the provisions of the Trust.

Continued…

(5) Plan Termination, Continued

In the event the Trust terminates, the net assets of the Trust will be allocated, as prescribed by ERISA and its related regulations, generally, to provide the following benefits in the order indicated:

Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Trust. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under Trust provisions in effect at any time during the five years preceding termination.

Other vested benefits insured by the Pension Benefit Guaranty Corporation (PBGC), a U.S. government agency, up to the applicable limitations.

All other vested benefits, (that is, vested benefits not insured by the PBGC).

All nonvested benefits.

Benefits to be provided via contracts under which Prudential Insurance Company of America (Prudential) (see Note 10) is obligated to pay the benefits would be excluded for allocation purposes.

Certain benefits under the Trust are insured by the PBGC if the Trust terminates. Generally, the PBGC guarantees most vested normal age retirement benefits, early retirement benefits and certain disability benefits under the Trust, and the amount of benefit protection is subject to certain limitations. Vested benefits under the Trust are guaranteed at the level in effect on the date of the Trust's termination. The PBGC does not insure all types of benefits under the Trust, and the amount of benefit protection is subject to certain limitations.

Whether all participants receive their benefits should the Trust terminate at some future time will depend on the sufficiency, at that time, of the Trust's net assets to provide for accumulated benefit obligations and may also depend on the financial condition of the Trust and the level of benefits guaranteed by the PBGC.

If the assets are more than sufficient to provide all accrued benefits and expenses, any remaining assets are to be distributed among those persons entitled to benefits under the Trust.

In the event of a partial termination of the Trust (as determined under the Trust provisions and applicable federal regulations), the benefits accrued by all employees affected by the partial termination would become fully vested to the extent funded. These benefits would be paid in a manner consistent with the Trust's termination provisions.

(6) Administrative and Operating Expenses

Administrative and operating expenses incurred to operate the Trust include salaries and benefits of Trust employees, third party administration, rent, insurance, utilities, and supplies.

(7) Concentrations

Contributions from two employers were $290,732,791 (approximately 67% of total contributions) and $292,796,657 (approximately 68% of total contributions) for the years ended December 31, 2024 and 2023, respectively. The Northern Trust Collective Russell 1000 Index Fund in the amount of $912,971,590 and $816,709,920 represents more than 10% of the Trust's net assets at December 31, 2024 and 2023, respectively.

(8) Tax Status

The Internal Revenue Service (IRS) has determined and informed the Trust by a letter dated October 15, 2012 that the Trust is designed in accordance with applicable sections of the Internal Revenue Code (IRC). The Trust has been amended since receiving the determination letter. However, the Board of Trustees believes that the Trust is designed and is currently being operated in compliance with the applicable requirements of the IRC. Therefore, the accompanying financial statements contain no provision for income taxes.

Accounting principles generally accepted in the United States of America require the Trust's management to evaluate tax positions taken by the Trust and recognize a tax liability if the Trust has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS. The Trust is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

(9) Trust Field Service Division

The Trust Field Service Division (Division) was established for the purpose of soliciting, throughout the United States, the participation of new employers in the Trust. The Division's expenses are included in operating expenses and primarily consist of the salary and travel expense of the Division's field service representatives and support staff.

There were 39 new participants enrolled during the year ended December 31, 2024. There were 30 new participants enrolled during the year ended December 31, 2023.

(10) Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those estimated future periodic payments, including lump-sum distributions that are attributable under the Trust's provisions to the service employees have rendered. Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who are deceased and (c) present employees or their beneficiaries. The Trust has provided various methods of determining benefits related to various prior periods of service, but benefits are currently based on the employer contributions made on behalf of each of the covered employees.

The employer contributions made on behalf of the covered employees are directly related to either their earnings or a specified period (e.g., hours or months) of employment. The accumulated plan benefits for all covered employees, including active employees with earnings-related contributions, are based on their employment and employer contribution histories for the years of service ending on the valuation date. Benefits payable under all circumstances (retirement, death, disability, and termination of employment) are included to the extent they are deemed attributable to employee service rendered to the valuation date.

The actuarial present value of accumulated plan benefits (as shown in Note 10) is determined by the Trust's independent actuary using actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements such as for death, disability, withdrawal or retirement) between the valuation date and the expected date of payment. The Trust has elected to determine the actuarial present value assumptions related to the accumulated plan benefits on January 1 of the plan year.

Significant assumptions underlying the actuarial computations are as follows as of January 1, 2024 and 2023:

Healthy lives: RP - 2000 Blue Collar table with a 1-year setback for females, projected 8 years using Scale AA.

Age retirement assumptions for retirement from active status for participants not eligible under the Rule of 85 ranging from a probability of retirement of 4% at age 55 to 50% at age 65 and to 100% at age 70 and older, on an age-last-birthday basis.

Age retirement assumptions for retirement from active status for participants eligible under the Rule of 85 ranging from a probability of retirement of 5% at age 55 to 56% at age 65 and to 100% at age 70 and older, on an age-last-birthday basis.

Age retirement assumptions for retirement from terminated vested status ranging from a probability of retirement of 20% at age 55 to 10% at age 64 and to 100% at age 65 and older, on an age-last-birthday basis.

Employee termination rates of 27.75% from age 25 to 65 for participants with less than one year of service and ranging from 12.28% at age 25 to 0% at age 55 for participants with five or more years of service.

Continued…

(10) Actuarial Present Value of Accumulated Plan Benefits, Continued

Investment return of 7.25%.

Administrative expenses of $9,600,000 annually.

In 1983 and 1985, the Trust purchased annuity contracts in the amounts of $66,009,441 and $14,099,898, respectively, through Prudential to provide monthly benefits to substantially all pre-1983 retirees. The Trust is liable for such monthly benefits should Prudential default on the payments for any reason. Any covered employee who retired subsequent to December 31, 1982 receives monthly benefit payments in accordance with the benefit provisions of the Trust.

The actuarial present value of accumulated plan benefits, based upon an actuarial valuation of the Trust performed under the supervision of an enrolled actuary engaged by the Trust, is as follows as of January 1:

	2024	2023
Actuarial present value of accumulated plan benefits:		
Vested benefits in pay status	$ 3,678,744,121	$ 3,534,588,519
Other vested benefits	2,742,695,544	2,669,004,077
	6,421,439,665	6,203,592,596
Nonvested benefits	178,569,861	174,394,504
Actuarial present value of accumulated plan benefits at January 1	$ 6,600,009,526	$ 6,377,987,100

The changes in the actuarial present value of accumulated plan benefits are as follows for the years ended January 1:

	2024	2023
Increase (decrease) during plan year attributable to:		
Benefit payments	$ (411,162,340)	$ (391,743,763)
Increase for interest	458,395,870	443,977,488
Benefits accumulated and other expenses	174,788,896	155,524,775
	222,022,426	207,758,500
Actuarial present value of accumulated plan benefits at beginning of period	6,377,987,100	6,170,228,600
Actuarial present value of accumulated plan benefits at January 1	$ 6,600,009,526	$ 6,377,987,100

(11) Benefit Plans for Trust Employees

The Trust provides post-employment health benefits to its employees, subject to certain conditions and limitations. Accounting for post-employment benefits requires that the costs of benefits provided to employees of the Trust upon termination of employment be recognized in the financial statements on an accrual basis as they are earned. The Trust recorded an obligation for severance benefits attributed to employee service rendered of $154,695 and $137,176 as of December 31, 2024 and 2023, respectively.

Eligible employees of the Trust participate in the Trust. Benefits are calculated using a formula based on accumulated contributions for each employee. In 2024, the Trust contributed 20% and 22% of eligible compensation for collective bargaining unit employees and non-collective bargaining unit employees, respectively, or $89,848 and $83,074, respectively, to the Trust. In 2023, the Trust contributed 20% and 22% of eligible compensation for collective bargaining unit employees and non-collective bargaining unit employees, respectively, or $87,467 and $85,674, respectively, to the Trust.

The Trust offers eligible employees the opportunity to participate in a 401(k) savings plan. Separate plans were established in 1997, one for Trust employees covered under the collective bargaining agreements and one for non-collective bargaining employees. The Trust provides matching contributions up to 6% of compensation for non-collective bargaining employees. Expense recorded by the Trust under the 401(k) plans was $31,983 and $30,211 for December 31, 2024 and 2023, respectively.

The Trust provided health insurance, prescription drug, dental and vision coverage to its employees at a total cost of $300,749 and $321,563 for December 31, 2024 and 2023, respectively.

The following table represents the postretirement health insurance benefit plan's funded status at December 31:

	2024	2023
Accumulated postretirement health benefit obligation:		
Retirees and beneficiaries	$ (3,152,474)	$ (3,310,038)
Active participants - retirement eligible	(123,418)	(127,523)
Active participants - not yet retirement eligible	(229,220)	(180,745)
Other plan participants	(11,222)	(11,573)
	(3,516,334)	(3,629,879)
Plan assets at fair value (held by Vanguard)	10,469,288	9,572,766
Funded status	$ 6,952,954	$ 5,942,887
Unrecognized prior service cost	$ 24,104	$ 85,908
Unrecognized net gain	(2,940,711)	(2,438,745)
Accrued postretirement health benefit	$ (2,916,607)	$ (2,352,837)

Continued…

(11) Benefit Plans for Trust Employees, Continued

The funded status of the post-retirement health insurance benefit plan and the accrued post-retirement benefit obligation are recorded in other assets in the statements of net assets available for benefits at December 31, 2024 and 2023.

Net periodic postretirement health benefit includes the following components for the years ended December 31:

	2024	2023
Service cost	$ 20,612	$ 23,865
Actual return on plan assets	(567,886)	(511,069)
Interest cost	177,112	153,264
Amortization of prior service cost	61,803	61,803
Gains	(137,939)	(191,934)
	$ (446,298)	$ (464,071)

The Plan's weighted average asset allocations, by asset category, are as follows at December 31:

	2024	2023
Bond index fund	29.1 %	31.5 %
Equity index fund	43.9	41.1
Cash and money market funds	27.0	27.4
	100.0 %	100.0 %

The fair value of the Plan's assets is as follows:

	December 31, 2024			
	Total	Level 1	Level 2	Level 3
Cash equivalents	$ 3,050,914	$ 3,050,914		
Bond index fund	4,597,058	4,597,058		
Equity index fund	2,821,316	2,821,316		
	$ 10,469,288	$ 10,469,288	$ -	$ -

	December 31, 2023			
	Total	Level 1	Level 2	Level 3
Cash equivalents	$ 3,013,622	$ 3,013,622	$ -	$ -
Bond index fund	3,933,400	3,933,400	-	-
Equity index fund	2,625,744	2,625,744	-	-
	$ 9,572,766	$ 9,572,766	$ -	$ -

Continued…

(11) Benefit Plans for Trust Employees, Continued

Cash equivalents consist of money market funds that are valued at the NAV of shares held by the plan at year end.

Bond index and equity index funds are valued at the closing price reported in the active market in which the individual securities are traded.

The Plan's weighted average assumptions are as follows at December 31:

	2024	2023
Discount rate	5.00 %	5.00 %
Expected return on plan assets	6.00 %	6.00 %

The total amortizable net gain of $1,893,782 and $1,481,468 for 2024 and 2023, respectively, is amortized over the average remaining service period for active employees of 9.39 and 10.7 years for 2024 and 2023, respectively.

Healthcare Cost Trend Rate Assumption

	2024 Pre-Medicare Trend	2024 Medicare Trend	2023 Pre-Medicare Trend	2023 Medicare Trend
Initial trend rate	7.0 %	10.0 %	7.0 %	15.0 %
Ultimate trend rate	3.7 %	3.7 %	3.9 %	3.9 %
Years until ultimate is reached	20	20	20	20

Sensitivity Analysis

Assumed healthcare cost trend rates have an effect on the amounts reported for healthcare plans. A 1% change in the healthcare cost trend rates would have the following effects:

	1-Percentage Point Increase	1-Percentage Point (Decrease)
Effect on total of service and interest cost components	$ 23,176	$ (20,304)
Effect on accumulated postretirement benefit obligation	$ 353,974	$ (310,092)

There were no contributions made to the Trust for the years ended December 31, 2024 and 2023. There are no expected contributions to be made to the Trust for the year ending December 31, 2024.

Continued…

(11) Benefit Plans for Trust Employees, Continued

Estimated Future Benefit Payments

Benefits of $237,022 and $175,576 were paid from the postretirement health insurance benefit plan during 2024 and 2023, respectively.

The benefit payments, which reflect expected future service, as appropriate, are expected to be paid as follows:

Year Ending December 31,	Amount
2025	$ 212,500
2026	$ 228,514
2027	$ 241,021
2028	$ 241,403
2029	$ 230,952
2030-2034	$ 1,299,049

(12) Related Party Transactions

No benefit payments were made to employees of the Trust (parties-in-interest) in 2024 and 2023.

(13) Risks and Uncertainties

The Trust invests in various investment securities. Investment securities are exposed to various risks, such as interest rate, market, currency, and credit risks. Due to the level of risk associated with certain investment securities, it is at least reasonably possible that changes in the values of investment securities will occur in the near term and that such changes could materially affect the Trust's investments reported in the statement of net assets available for benefits.

Trust contributions are made and the actuarial present value of accumulated plan benefits are reported based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

Withdrawal Liability

As a result of the termination of participation in the Trust by a certain company as a result of bankruptcy, this company or its successor was obligated to pay the Trust its portion of the withdrawal obligation calculated by the Trust's actuaries.

Continued…

(13) Risks and Uncertainties, Continued

Derivative Instruments and Hedging Activities

Certain investment companies hold derivative instruments that represent future commitments or options to purchase or sell other financial instruments at specific prices at specified future dates. These derivative instruments expose the Trust to market risk if the market value of the contract is higher or lower than the contract price at the maturity date. Additionally, these derivative instruments expose the Trust to credit risk arising from the potential inability of counter-parties to perform under the terms of the contracts.

Non-Marketable Securities

Certain investment companies hold various types of securities that are not readily marketable, could be considered speculative, and involve substantial risk of principal loss. Such securities are valued using various methodologies including estimates of fair value as determined by the management of the investment companies. Such estimates are subject to change with the passage of time and the occurrence of events, and such changes could be material.

Broker Dealer Risk

Certain investment companies have clearing agreements with brokerage firms to carry accounts as customers. Such brokers have custody of the investment companies' securities and, from time to time, cash balances which may be due from these brokers. These securities and/or cash positions serve as collateral for any amounts due to brokers as well as collateral for securities sold short or securities purchased on margin. The investment companies are subject to credit risk as the brokers may be unable to repay balances due or deliver securities in their custody.

Investments Sold, Not Yet Purchased

Certain investment companies may sell securities that they do not own and, therefore, will be obligated to purchase such securities at a future date. These obligations are recorded on those investment companies' respective financial statements at the market value of the securities. There is an element of risk that, if the securities increase in value, it will be necessary to purchase the securities at a cost in excess of the obligation reflected in these investment companies' respective financial statements.

Leverage

Certain investment companies may use leverage by purchasing securities or other financial instruments with the use of borrowed funds, or by trading derivative contracts. Although such techniques increase the opportunity for higher return on investment, they also increase the risk of loss.

Continued…

(13) Risks and Uncertainties, Continued

Indemnifications

In the normal course of their businesses, certain investment companies enter into contracts which may contain indemnification provisions under which these investment companies may be liable to reimburse another party for expenses or liabilities on account of services rendered by such other party, or on account of breaches of representations or warranties by the investment company, or for other matters. Future events could occur that lead to the execution of these provisions against the investment companies.

Foreign Market Risk

Certain investment companies may invest in securities and hold cash balances that are denominated in foreign currencies. Consequently, the Trust is exposed to the risk that future fluctuations in exchange rates may result in losses to the Trust. In addition, the securities exchanges of certain foreign markets may be smaller, less liquid, and more volatile than the major securities markets in the U.S. Furthermore, foreign markets may be subject to political and economic factors which may potentially impact the Trust's ability to buy or sell certain securities or repatriate proceeds to U.S. dollars.

SUPPLEMENTAL SCHEDULES

SCHEDULE I

Steelworkers Pension Trust

Plan Number: 499
EIN Number: 23-6648508

Supplemental Schedule
Schedule H, Line 4i - Schedule of Assets (Held at End of Year)
December 31, 2024

Investments per Northern Trust statements at December 31, 2024 (see attached)	$ 7,083,474,764
Net appreciation (depreciation) for fourth quarter activity:	
Blackstone Tactical Opportunities Fund II, L.P.	1,495,940
Blackstone Tactical Opportunities Fund IV, L.P.	12,091,517
Blackstone Tactical Opportunities Fund, L.P.	1,982,734
Blue Owl Credit Income Corp.	9,778,254
Fortress Lending Fund III A, L.P.	5,559,148
JP Morgan Private Infrastructure Fund	(983,330)
JP Morgan U.S. Real Estate Income and Growth Domestic, L.P.	(2,052,234)
Lexington Capital Partners X (Offshore). L.P.	1,235,699
Siguler Guff SW Opportunities Fund, L. P.	660,986
Vintage IX B Offshore SCSp Fund	7,197,953
	36,966,667
Due from brokers for sale of investments:	
Balance per financial statements	(13,332,338)
Due to brokers for purchase of investments:	
Balance per financial statements	44,629,033
Investments per financial statements at December 31, 2024	$ 7,151,738,126

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	0.000	0.00	0.00
BRL - Brazilian real	29,866.010	29,866.01	29,866.01
CAD - Canadian dollar	43,113.280	43,113.28	43,113.28
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	4,528,699.750	4,528,699.75	4,528,699.75
GBP - British pound sterling	0.000	0.00	0.00
HKD - Hong Kong dollar	0.000	0.00	0.00
JPY - Japanese yen	0.010	0.01	0.01
MXN - Mexican peso	0.000	0.00	0.00
NOK - Norwegian krone	0.000	0.00	0.00
NZD - New Zealand dollar	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	1,752,929.040	1,752,929.04	1,752,929.04
USD - United States dollar	0.000	31,316.58	31,316.58
Total - all currencies		6,385,924.67	6,385,924.67
Total Non-Interest Bearing Cash - USD		6,385,924.67	6,385,924.67
Receivables - Other - USD			
Pending foreign exchange purchases: United States dollar	0.000	1,287,075.73	1,287,075.73
Total - all currencies		1,287,075.73	1,287,075.73
Pending trade sales: United States dollar	0.000	13,024,412.92	13,024,412.92
Total - all currencies		13,024,412.92	13,024,412.92

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending trade sales: Euro	0.000	261,734.40	260,039.32
Pending trade sales: United States dollar	0.000	10,721.90	10,721.90
Total - all currencies		272,456.30	270,761.22
Total Receivables - Other - USD		14,583,944.95	14,582,249.87
U.S. Government Securities			
United States - USD			
CMO GNMA SER 2014-H14 CL FA FLTG RT DUE 07-20-2064 CUSIP: 38375UMN7	96,177.040	96,104.35	96,067.02
CMO GNMA SER 2014-H15 CL FA FLTG RT DUE 05-20-2064 REG CUSIP: 38378U8D2	119,466.060	119,252.30	119,324.39
FED HOME LN MTG FLTG RT 1.89715% DUE 12-25-2044 CUSIP: 3137BTAF8	2,899,967.900	315,449.42	92,494.77
FED HOME LN MTG FLTG RT 3.96918% DUE 02-25-2043 CUSIP: 3137BGK40	4,472,917.090	662,936.11	357.83
FED HOME LN MTG 4% DUE 01-01-2054 CUSIP: 3132DS4G4	475,615.230	441,560.43	435,010.95
FED HOME LN MTG 4% DUE 10-01-2052 CUSIP: 3133BNKZ5	3,218,147.520	2,989,357.34	2,946,703.47
FEDERAL HOME LN MTG CORP GOLD POOL 4.0% 04-01-2046 CUSIP: 3132L7RK7	226,990.080	237,754.36	210,997.30
FEDERAL HOME LN MTG CORP POOL #A41327 6%01-01-2036 BEO CUSIP: 3128K1PL9	1,743.160	1,747.03	1,810.39
FEDERAL HOME LN MTG CORP POOL #A95085 4%11-01-2040 BEO CUSIP: 312943UJ0	119,216.920	125,289.55	112,590.10
FEDERAL HOME LN MTG CORP POOL #A95258 4%11-01-2040 BEO CUSIP: 312943ZX4	44,994.870	44,151.20	42,493.33
FEDERAL HOME LN MTG CORP POOL #C09015 3%10-01-2042 BEO CUSIP: 31292SAQ3	300,117.560	315,130.72	264,809.95
FEDERAL HOME LN MTG CORP POOL #E09012 2.5% 10-01-2027 BEO CUSIP: 31294UAM5	707,345.980	718,902.01	690,319.14
FEDERAL HOME LN MTG CORP POOL #E09025 2.5% 03-01-2028 BEO CUSIP: 31294UA29	751,000.120	761,356.30	731,260.16

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #FR SD8265 4.0% 11-01-2052 SEDOL: BQWP5N2	1,481,191.480	1,387,112.67	1,356,139.12
FEDERAL HOME LN MTG CORP POOL #G02418 5.5% 11-01-2036 BEO CUSIP: 3128M4AT0	3,966.980	3,942.21	4,011.87
FEDERAL HOME LN MTG CORP POOL #G08075 6.5% 08-01-2035 BEO CUSIP: 3128MJCM0	631.350	649.79	659.44
FEDERAL HOME LN MTG CORP POOL #G08080 5.5% 09-01-2035 BEO CUSIP: 3128MJCS7	22,188.360	22,096.06	22,473.32
FEDERAL HOME LN MTG CORP POOL #G08088 6.5% 10-01-2035 BEO CUSIP: 3128MJC24	846.360	869.06	872.78
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1	44,603.550	45,151.02	46,326.73
FEDERAL HOME LN MTG CORP POOL #G08525 3%05-01-2043 BEO CUSIP: 3128MJSP6	216,588.160	216,012.83	191,101.63
FEDERAL HOME LN MTG CORP POOL #G08538 3.5% 07-01-2043 BEO CUSIP: 3128MJS43	234,746.360	233,870.86	213,693.14
FEDERAL HOME LN MTG CORP POOL #G08554 3.5% 10-01-2043 BEO CUSIP: 3128MJTL4	86,263.890	87,553.68	78,454.94
FEDERAL HOME LN MTG CORP POOL #G08573 4%02-01-2044 BEO CUSIP: 3128MJT75	168,048.210	175,137.73	157,348.56
FEDERAL HOME LN MTG CORP POOL #G08595 4%07-01-2044 BEO CUSIP: 3128MJUV0	164,248.820	174,822.35	153,282.08
FEDERAL HOME LN MTG CORP POOL #G08605 3.5% 09-01-2044 BEO CUSIP: 3128MJU73	84,402.590	86,037.89	76,327.83
FEDERAL HOME LN MTG CORP POOL #G08606 4%09-01-2044 BEO CUSIP: 3128MJU81	211,305.810	227,321.57	196,891.47
FEDERAL HOME LN MTG CORP POOL #G08627 3.5% 02-01-2045 BEO CUSIP: 3128MJVV9	348,589.530	362,136.48	314,155.97
FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO CUSIP: 3128MJWP1	594,814.420	605,494.96	518,742.56
FEDERAL HOME LN MTG CORP POOL #G08671 3.5% 10-01-2045 BEO CUSIP: 3128MJW97	140,876.840	145,411.33	126,551.96
FEDERAL HOME LN MTG CORP POOL #G08677 4%11-01-2045 BEO CUSIP: 3128MJXF2	189,977.790	202,552.15	176,588.73
FEDERAL HOME LN MTG CORP POOL #G08728 4%10-01-2046 BEO CUSIP: 3128MJY20	210,163.480	223,955.45	195,223.38

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #G08737 3%12-01-2046 BEO CUSIP: 3128MJZB9	995,656.280	989,749.86	861,880.44
FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO CUSIP: 3128MJZM5	368,619.000	366,084.73	320,277.92
FEDERAL HOME LN MTG CORP POOL #G08749 4%02-01-2047 BEO CUSIP: 3128MJZP8	75,190.320	79,431.53	69,826.46
FEDERAL HOME LN MTG CORP POOL #G08751 3.5% 03-01-2047 BEO CUSIP: 3128MJZR4	93,843.830	95,134.18	84,308.90
FEDERAL HOME LN MTG CORP POOL #G18459 2.5% 03-01-2028 BEO CUSIP: 3128MMQM8	692,474.060	680,788.57	673,776.98
FEDERAL HOME LN MTG CORP POOL #J16933 3%10-01-2026 BEO CUSIP: 3128PWV21	5,233.890	5,487.24	5,165.44
FEDERAL HOME LN MTG CORP POOL #QE0764 3%04-01-2052 BEO CUSIP: 3133B9Z56	3,115,416.410	2,804,361.56	2,645,170.69
FEDERAL HOME LN MTG CORP POOL #Q09689 3.5% 07-01-2042 BEO CUSIP: 3132GVC26	157,623.820	158,904.51	143,827.18
FEDERAL HOME LN MTG CORP POOL #Q21177 3.5% 08-01-2043 BEO CUSIP: 3132JNJW8	184,863.430	185,961.04	168,205.63
FEDERAL HOME LN MTG CORP POOL #Q21466 3.5% 09-01-2043 BEO CUSIP: 3132JNTX5	211,141.180	212,790.71	192,160.66
FEDERAL HOME LN MTG CORP POOL #SD8128 2.0% 02-01-2051 CUSIP: 3132DWA52	2,442,397.580	2,521,870.86	1,906,360.94
FEDERAL HOME LN MTG CORP POOL #SD8194 2.5% 02-01-2052 BEO CUSIP: 3132DWC76	5,464,837.290	4,952,483.44	4,466,760.17
FEDERAL HOME LN MTG CORP POOL #SD8225 3%DUE 07-01-2052 BEO CUSIP: 3132DWD67	687,668.020	585,646.03	584,622.24
FEDERAL HOME LN MTG CORP POOL #SD8244 4%DUE 09-01-2052 BEO SEDOL: BLNMBH3	1,656,417.170	1,551,014.69	1,516,741.42
FEDERAL HOME LN MTG CORP POOL #SD8257 4.5% DUE 10-01-2052 BEO CUSIP: 3132DWE66	797,512.560	760,907.98	751,396.32
FEDERAL HOME LN MTG CORP POOL #SD8305 4%03-01-2053 BEO CUSIP: 3132DWGN7	2,101,659.390	1,992,635.81	1,924,491.16
FEDERAL HOME LN MTG CORP POOL #S1-6353 2% 03-15-2052 BEO CUSIP: 31325YBW7	3,683,183.800	482,266.88	472,658.70
FEDERAL HOME LN MTG CORP POOL #U92432 4%02-01-2044 BEO CUSIP: 3132HCSV6	129,724.170	134,244.23	121,705.96

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #972164 7.18% 01-01-2035 BEO CUSIP: 31336CMM2	27,246.450	27,272.01	28,178.07
FEDERAL HOME LN MTG CORP SER 2019-P002 CL X FRN 07-25-2033 CUSIP: 3137FQKX0	1,510,000.000	163,504.68	105,135.11
FEDERAL HOME LN MTG CORP SR 2019-KL05 1.36813% 12-25-2027 CUSIP: 3137FNAP5	5,050,000.000	417,611.33	121,389.88
FEDERAL HOME LN MTG CORP TRANCHE 897 DUE05-25-2046 REG CUSIP: 3137FG7J8	2,750,000.000	317,564.40	27,400.18
FEDERAL HOME LN MTG CORP 2.5% 03-01-2052 CUSIP: 3132DWDD2	11,507,974.600	11,350,189.45	9,396,571.98
FEDERAL HOME LN MTG CORP 2% 04-01-2052 CUSIP: 3132DWDH3	2,116,151.870	1,660,938.87	1,648,434.99
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8206 3.0% DUE 04-01-2052 REG SEDOL: BQ7ZVQ2	632,484.990	552,930.22	537,853.07
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3	2,188,627.440	1,948,181.13	1,859,389.41
FEDERAL HOME LOAN MORTGAGE CORP POOL #ZT1951 3.5% DUE 05-01-2049 BEO CUSIP: 3132AEEY8	293,253.190	300,882.35	262,199.90
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2052 SEDOL: BRJNZ81	821,928.550	686,310.34	670,314.32
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052 SEDOL: BMHWHJ0	2,384,506.460	2,303,645.89	2,246,537.91
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 12-01-2052 CUSIP: 3132DWFQ1	1,434,808.110	1,376,294.85	1,350,807.70
FEDERAL HOME LOAN MORTGAGE CORP 5% 09-01-2038 CUSIP: 3132D6FB1	1,476,182.390	1,466,367.48	1,468,890.26
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2052 CUSIP: 3140QNCA8	1,369,226.110	1,304,401.81	1,068,595.51
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2052 CUSIP: 3140QNEU2	7,334,167.940	6,986,940.91	5,729,171.76
FEDERAL NATIONAL MORTGAGE ASSOC 2% 10-25-2052 CUSIP: 31423XZ61	4,477,755.000	576,510.96	573,765.33
FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-25-2050 CUSIP: 31422M2E5	1,915,632.470	243,644.50	242,312.30
FEDERAL NATIONAL MORTGAGE ASSOC 3% 04-01-2052 CUSIP: 3140MNMH6	2,935,783.720	2,825,233.10	2,497,977.60

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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			
FEDERAL NATIONAL MORTGAGE ASSOC 3% 04-01-2052 CUSIP: 3140QNW24	2,921,749.350	2,773,835.80	2,484,825.93
FEDERAL NATIONAL MORTGAGE ASSOC 3% 05-01-2052 CUSIP: 3140QN3E0	3,253,196.610	2,914,152.54	2,768,080.16
FEDERAL NATIONAL MORTGAGE ASSOC 4% 10-01-2052 CUSIP: 3140QQK87	1,138,772.060	1,080,632.41	1,042,577.54
FEDERAL NATL MTG ASSN GTD MTG POOL #AH3431 3.5% 01-01-2026 BEO CUSIP: 3138A4Y58	14,000.640	14,639.22	13,891.19
FEDERAL NATL MTG ASSN GTD MTG POOL #AH5575 4% 02-01-2041 BEO CUSIP: 3138A7FR4	98,662.820	99,926.92	93,058.38
FEDERAL NATL MTG ASSN GTD MTG POOL #AI9793 3.5% 08-01-2026 BEO CUSIP: 3138AP3B2	5,540.900	5,798.89	5,486.01
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9355 3% 01-01-2027 BEO CUSIP: 3138E2MD4	120,609.170	125,213.81	118,776.42
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6724 3% 03-01-2042 BEO CUSIP: 3138EBPJ8	225,023.900	230,719.80	198,312.88
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2088 4% DUE 09-01-2026 BEO CUSIP: 3138EJKA5	10,924.100	11,429.34	10,856.28
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3967 4.5% 08-01-2042 BEO CUSIP: 3138ELMR1	134,977.410	145,627.97	130,817.94
FHLMC GOLD #Q46343 4.0% 02-01-2047 CUSIP: 3132WLBM7	230,148.760	243,921.72	213,634.40
FHLMC GOLD G08153 7 09-01-2036 CUSIP: 3128MJE30	9,893.940	10,156.46	10,391.07
FHLMC GOLD G08173 5.5 01-01-2037 CUSIP: 3128MJFP0	16,443.990	16,503.30	16,613.33
FHLMC GOLD G08505 3 09-01-2042 CUSIP: 3128MJR36	300,229.070	316,141.39	264,913.11
FHLMC GOLD Q04088 3.5 10-01-2041 CUSIP: 3132GKF50	78,150.190	79,407.93	71,282.54
FHLMC GOLD Q07465 3.5 04-01-2042 CUSIP: 3132GSTW9	203,544.680	210,318.91	185,639.89
FHLMC GOLD Q11095 3.5 09-01-2042 CUSIP: 3132HMGC9	171,761.060	177,745.86	156,613.98
FHLMC GOLD Q43072 3 09-01-2046 CUSIP: 3132WGMW4	233,011.000	241,930.92	202,142.82

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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			
FHLMC GOLD Q43369 3.5 10-01-2046 CUSIP: 3132WGW78	156,121.500	159,146.37	142,495.10
FHLMC MULTICLASS FHMS KLU3 X1 01-25-2031 SEDOL: BPDY542	3,664,301.150	297,749.85	298,387.71
FHLMC MULTICLASS SER 2912 CL EH 5.5 01-15-2035 CUSIP: 31395LFN6	369,980.430	363,332.34	378,417.32
FHLMC MULTICLASS SER 3048 CL QJ 5 10-15-2025 CUSIP: 31396CSU5	9,225.520	9,386.98	9,204.53
FHLMC POOL #G08676 3.5 11-01-2045 CUSIP: 3128MJXE5	182,006.710	188,363.53	163,499.07
FHLMC POOL #932388 4.5 01-01-2040 CUSIP: 31412Q2V0	57,606.800	57,921.82	55,831.87
FHLMC POOL UMBS 30Y FIXED 2.5% 01/06/2050 CUSIP: 3133A6GU9	1,589,171.580	1,656,214.75	1,303,615.74
FHLMC SUPER 30Y FIXED 4% 10-01-2052 CUSIP: 3132DWE58	1,310,046.870	1,226,454.62	1,198,792.79
FHLMC UMBS 30Y FIXED 2.5% 02-01-2051 CUSIP: 3133KLA56	2,094,443.490	1,746,569.53	1,717,949.51
FHLMC UMBS 30Y FIXED 2% 02-01-2052 CUSIP: 3133B5AN2	1,513,718.950	1,245,506.87	1,177,213.29
FNMA FLTG RT .7% DUE 03-25-2029 CUSIP: 3136B7HP9	9,250,000.000	491,767.58	216,963.38
FNMA INT STRIPSR 426 CL C41 2% 03-25-2051 CUSIP: 31422M2D7	2,930,931.730	378,273.38	345,298.61
FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP: 31416M5Z3	147,545.200	158,541.92	143,001.49
FNMA POOL #AA7691 4.5% 06-01-2039 BEO CUSIP: 31416RRM7	32,643.740	32,852.54	31,638.26
FNMA POOL #AA9357 4.5% 08-01-2039 BEO CUSIP: 31416TMF3	59,596.920	60,991.97	57,761.55
FNMA POOL #AB5519 3.5% 07-01-2042 BEO CUSIP: 31417CDZ5	273,373.130	271,792.71	248,144.11
FNMA POOL #AB5688 3.5% 07-01-2037 BEO CUSIP: 31417CKA2	77,752.180	77,302.65	70,445.80
FNMA POOL #AB6282 3.5% 09-01-2042 BEO CUSIP: 31417C6U4	397,315.890	395,018.87	360,646.06

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL #AB7016 4% 11-01-2042 BEO CUSIP: 31417DYN7	240,617.330	253,343.72	225,384.90
FNMA POOL #AB9096 4% 04-01-2043 BEO CUSIP: 31417GDA1	138,994.210	143,924.15	130,228.80
FNMA POOL #AC8568 4.5% 01-01-2040 BEO CUSIP: 31417VQW6	35,362.700	35,705.31	34,273.37
FNMA POOL #AD0362 5.5% DUE 10-01-2039 REG CUSIP: 31418MML3	20,803.100	22,038.26	20,889.91
FNMA POOL #AD1593 4.5% 02-01-2040 BEO CUSIP: 31418NXX3	70,303.790	76,114.85	68,138.16
FNMA POOL #AD1608 4% 02-01-2025 BEO CUSIP: 31418NYE4	169.080	172.11	168.59
FNMA POOL #AD7136 5% 07-01-2040 BEO CUSIP: 31418U4W1	133,971.780	142,575.28	133,455.31
FNMA POOL #AD8529 4.5% 08-01-2040 BEO CUSIP: 31418WPP9	98,558.570	104,133.85	94,412.09
FNMA POOL #AD8533 5% 08-01-2040 BEO CUSIP: 31418WPT1	54,760.080	61,913.12	54,548.93
FNMA POOL #AE3066 3.5% 09-01-2025 BEO CUSIP: 31419DMQ1	3,136.240	3,207.25	3,117.16
FNMA POOL #AM5061 4.01% DUE 01-01-2029 BEO CUSIP: 3138L5TT7	616,977.030	632,907.60	602,835.24
FNMA POOL #AM5120 4.075 01-01-2029 CUSIP: 3138L5VN7	383,970.920	396,344.97	376,026.00
FNMA POOL #AO4126 3% 06-01-2042 BEO CUSIP: 3138LUSQ9	12,807.900	13,300.20	11,287.32
FNMA POOL #AO4163 3.5% 06-01-2042 BEO CUSIP: 3138LUTV7	331,304.860	336,947.41	300,726.30
FNMA POOL #AO5928 3.5% 06-01-2042 BEO CUSIP: 3138LWSS1	41,114.030	43,195.42	37,447.58
FNMA POOL #AO8169 3.5% 09-01-2042 BEO CUSIP: 3138M0CF5	182,052.960	185,203.32	164,908.69
FNMA POOL #AQ6238 3.5% 12-01-2042 BEO CUSIP: 3138MM4Y5	108,467.400	108,501.28	98,253.86
FNMA POOL #AQ9715 3% 01-01-2043 BEO CUSIP: 3138MRYM7	218,628.900	210,831.70	193,315.81

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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 POOL #AR4445 3% 03-01-2043 BEO CUSIP: 3138W15F0	140,582.160	137,484.97	124,307.55
FNMA POOL #AR9225 3% 03-01-2043 BEO CUSIP: 3138W7HB3	653,311.490	627,689.43	577,672.39
FNMA POOL #AS3955 4% 12-01-2044 BEO CUSIP: 3138WDMD0	86,670.280	91,240.79	80,562.14
FNMA POOL #AS6922 3.5% 04-01-2046 BEO CUSIP: 3138WGVQ4	549,565.480	564,206.25	493,059.06
FNMA POOL #AS7023 4% 04-01-2046 BEO CUSIP: 3138WGYV0	478,972.020	504,866.43	445,700.85
FNMA POOL #AU6109 4% 09-01-2043 BEO CUSIP: 3138X5YF8	103,749.140	109,236.49	97,206.07
FNMA POOL #BC0260 3% 02-01-2031 BEO CUSIP: 3140EUJE0	228,091.910	239,852.88	218,927.30
FNMA POOL #BC5980 3.5% 04-01-2046 BEO CUSIP: 3140F1UE0	116,510.210	119,659.65	106,551.78
FNMA POOL #BD2440 3.5% 01-01-2047 BEO CUSIP: 3140F9WA9	444,280.420	458,650.13	398,599.36
FNMA POOL #BD6399 3.5% 09-01-2046 BEO CUSIP: 3140FEDD3	119,078.000	121,859.60	108,040.46
FNMA POOL #BD7074 3% 03-01-2047 BEO CUSIP: 3140FE2G8	952,721.190	958,080.25	825,406.57
FNMA POOL #BD7595 4% 09-01-2046 BEO CUSIP: 3140FFNM9	186,350.580	194,474.30	172,638.40
FNMA POOL #BD9698 3.5% 12-01-2046 BEO CUSIP: 3140FHX44	149,217.890	152,948.31	133,872.79
FNMA POOL #BE0183 3.5% 12-01-2046 BEO CUSIP: 3140FKFZ8	131,469.020	134,920.08	118,984.53
FNMA POOL #BE2929 3.5% 12-01-2046 BEO CUSIP: 3140FNHF4	320,326.680	329,085.61	291,979.18
FNMA POOL #BV8515 3% 05-01-2052 BEO CUSIP: 3140MNN93	300,663.600	259,557.25	255,703.22
FNMA POOL #FS3275 3% 04-01-2052 BEO CUSIP: 3140XJT94	1,549,773.220	1,344,428.27	1,316,102.55
FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP: 3140XJ3F8	3,121,445.300	2,871,729.66	2,765,402.76

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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 POOL #FS6925 2.5% 12-01-2051 BEO CUSIP: 3140XNVT8	1,130,687.320	981,931.27	923,563.23
FNMA POOL #FS8274 2% 04-01-2052 BEO CUSIP: 3140XQFQ5	1,716,415.280	1,418,590.42	1,337,424.66
FNMA POOL #FS8360 3.5% 09-01-2052 BEO CUSIP: 3140XQJE8	2,161,846.670	1,989,574.52	1,915,146.98
FNMA POOL #FS8677 2.5% 04-01-2052 BEO CUSIP: 3140XQUB1	1,451,046.110	1,251,413.90	1,184,144.23
FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72	183,383.190	192,824.58	171,829.67
FNMA POOL #MA1404 3.5% 04-01-2043 CUSIP: 31418AR26	242,966.810	244,447.39	220,076.86
FNMA POOL #MA2964 3% 04-01-2032 BEO CUSIP: 31418CJJ4	121,418.030	125,041.61	115,711.32
FNMA POOL #MA2994 3.5% 05-01-2047 BEO CUSIP: 31418CKG8	335,776.000	343,383.43	301,249.84
FNMA POOL #MA3211 4% DUE 12-01-2047 BEO CUSIP: 31418CR97	251,423.440	262,580.39	233,694.32
FNMA POOL #MA3275 3% 02-01-2048 BEO CUSIP: 31418CT95	1,042,674.600	1,021,902.54	902,762.90
FNMA POOL #MA3276 3.5% 02-01-2048 BEO CUSIP: 31418CUA0	761,293.760	773,217.56	682,994.80
FNMA POOL #MA3284 3.5% 02-01-2033 BEO CUSIP: 31418CUJ1	217,721.050	222,415.64	210,670.53
FNMA POOL #MA3306 4% 03-01-2048 BEO CUSIP: 31418CU85	252,101.880	257,697.01	234,166.97
FNMA POOL #MA3332 3.5% 04-01-2048 BEO CUSIP: 31418CV27	438,279.280	426,842.93	393,200.91
FNMA POOL #MA3496 4.5% 10-01-2048 BEO CUSIP: 31418C3E2	92,762.840	96,096.52	88,354.95
FNMA POOL #MA3517 3.5% 11-01-2033 BEO CUSIP: 31418C4B7	831,856.860	824,318.14	801,139.45
FNMA POOL #MA3522 4.5% 11-01-2048 BEO CUSIP: 31418C4G6	90,894.740	93,195.51	86,683.62
FNMA POOL #MA3574 3.5% 01-01-2049 BEO CUSIP: 31418C6L3	362,363.850	366,015.81	325,083.27

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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 POOL #MA3615 4% 03-01-2049 BEO CUSIP: 31418DAR3	68,099.630	69,993.64	63,059.15
FNMA POOL #MA3692 3.5% 07-01-2049 BEO CUSIP: 31418DC67	336,192.190	346,829.50	301,303.70
FNMA POOL #MA3747 4.5% 08-01-2049 BEO CUSIP: 31418DEV0	38,912.360	41,032.87	37,046.08
FNMA POOL #MA3765 2.5% 09-01-2049 BEO CUSIP: 31418DFF4	646,795.240	649,321.78	534,087.49
FNMA POOL #MA4260 1.5% 02-01-2036 BEO CUSIP: 31418DWW8	1,815,954.190	1,786,631.37	1,566,357.46
FNMA POOL #MA4305 2% 04-01-2051 BEO CUSIP: 31418DYB2	3,059,134.690	3,048,536.92	2,397,039.90
FNMA POOL #MA4306 2.5% 04-01-2051 BEO CUSIP: 31418DYC0	10,578,520.490	10,512,086.73	8,692,160.94
FNMA POOL #MA4329 2% 05-01-2036 BEO CUSIP: 31418DY30	1,336,226.760	1,330,826.34	1,184,342.63
FNMA POOL #MA4512 2.5% DUE 01-01-2052 BEO SEDOL: BMWGMD6	469,433.090	388,895.98	383,589.18
FNMA POOL #MA4547 2% DUE 02-01-2052 BEO CUSIP: 31418EBR0	1,247,157.390	982,331.30	972,946.78
FNMA POOL #MA4562 2% 03-01-2052 BEO SEDOL: BS3BK94	1,534,512.810	1,196,970.86	1,194,737.27
FNMA POOL #MA4598 2.5% DUE 04-01-2052 BEO CUSIP: 31418EDC1	3,190,340.740	2,770,362.30	2,603,114.02
FNMA POOL #MA4599 3% 05-01-2052 BEO CUSIP: 31418EDD9	2,880,533.670	2,736,506.98	2,449,516.31
FNMA POOL #MA4653 3% 07-01-2052 BEO CUSIP: 31418EE30	3,176,903.370	2,734,960.38	2,700,245.30
FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP: 31418EE63	9,739,477.640	9,456,682.08	9,175,611.95
FNMA POOL #MA4698 3% 08-01-2052 BEO CUSIP: 31418EGG9	431,087.910	373,429.89	366,450.92
FNMA POOL #MA4784 4.5% 10-01-2052 BEO SEDOL: BMWGM25	421,308.760	398,926.73	396,946.75
FNMA POOL #MA4840 4.5% 12-01-2052 BEO CUSIP: 31418ELW8	1,791,738.700	1,724,268.55	1,687,555.33

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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 POOL #MA5071 5% 07-01-2053 BEO CUSIP: 31418ET59	1,113,863.070	1,077,749.55	1,076,200.29
FNMA POOL #252717 7.5% DUE 09-01-2029 REG CUSIP: 31371HVJ4	1,576.300	1,526.96	1,623.20
FNMA POOL #252805 7% DUE 10-01-2029 REG CUSIP: 31371HYA0	1,198.300	1,351.34	1,241.57
FNMA POOL #253346 7.5% DUE 06-01-2030 REG CUSIP: 31371JL36	1,459.500	1,735.78	1,493.63
FNMA POOL #254311 6.5% DUE 05-01-2032 REG CUSIP: 31371KN49	5,751.140	6,297.24	5,918.97
FNMA POOL #255074 6% 02-01-2034 BEO CUSIP: 31371LJT7	15,865.010	16,850.43	16,303.70
FNMA POOL #255707 6% DUE 05-01-2035 REG CUSIP: 31371MAG2	1,072.930	1,077.78	1,110.18
FNMA POOL #256711 5.5% 05-01-2037 BEO CUSIP: 31371NDQ5	3,456.340	3,417.99	3,483.80
FNMA POOL #256895 5.5% 09-01-2037 BEO CUSIP: 31371NKG9	11,655.200	11,455.77	11,717.98
FNMA POOL #257003 5.5% DUE 12-01-2037 REG CUSIP: 31371NNU5	2,427.750	2,418.28	2,438.84
FNMA POOL #257041 5.5% 01-01-2038 BEO CUSIP: 31371NP25	3,407.100	3,417.74	3,424.43
FNMA POOL #257207 6% 05-01-2038 BEO CUSIP: 31371NU86	4,526.050	4,557.17	4,685.90
FNMA POOL #535996 7.5% DUE 06-01-2031 REG CUSIP: 31384WNM8	2,422.200	2,737.62	2,511.34
FNMA POOL #545278 7.5% DUE 11-01-2031 REG CUSIP: 31385HXF4	4,676.800	5,117.51	4,842.77
FNMA POOL #545759 6.5% DUE 07-01-2032 REG CUSIP: 31385JJC3	122.330	124.47	126.93
FNMA POOL #555430 5% 05-01-2033 BEO CUSIP: 31385XA72	10,985.660	11,747.78	10,890.34
FNMA POOL #555800 5.5% 10-01-2033 BEO CUSIP: 31385XNR4	18,559.460	18,606.21	18,717.48
FNMA POOL #620610 6.5% DUE 01-01-2032 REG CUSIP: 31389BN31	1,918.640	2,124.41	1,959.26

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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 POOL #725232 5% 03-01-2034 BEO CUSIP: 31402CVZ2	40,402.770	39,751.13	40,188.85
FNMA POOL #725690 6% 08-01-2034 BEO CUSIP: 31402DF70	42,953.620	44,278.65	44,174.50
FNMA POOL #735061 6% 11-01-2034 BEO SEDOL: B1Y3JP9	774.220	772.67	798.60
FNMA POOL #735484 5% 05-01-2035 BEO CUSIP: 31402RCV9	16,427.600	17,095.00	16,285.21
FNMA POOL #735502 6% 04-01-2035 BEO SEDOL: B3CGCV1	1,223.140	1,220.45	1,262.42
FNMA POOL #745093 5.5% 12-01-2035 BEO CUSIP: 31403CXW6	6,498.550	6,312.73	6,573.37
FNMA POOL #745112 6.5% 10-01-2035 BEO CUSIP: 31403CYH8	624.730	635.96	651.66
FNMA POOL #745243 5.5% DUE 08-01-2035 REG CUSIP: 31403C5C1	17,494.030	17,368.33	17,673.85
FNMA POOL #745919 ADJ RT DUE 09-01-2036 BEO CUSIP: 31403DVL0	21,978.490	22,150.18	22,627.75
FNMA POOL #745932 6.5% 11-01-2036 BEO CUSIP: 31403DVZ9	2,203.240	2,220.11	2,293.03
FNMA POOL #748116 6.5% 10-01-2033 BEO CUSIP: 31403GDV1	31,151.940	31,687.37	32,026.78
FNMA POOL #766314 5.5% DUE 03-01-2034 REG CUSIP: 31404EK39	35,490.830	35,867.81	35,468.01
FNMA POOL #783400 5% DUE 10-01-2034 REG CUSIP: 31405AKM4	5,584.130	5,511.80	5,506.87
FNMA POOL #786899 5.5% DUE 08-01-2034 REG CUSIP: 31405EGG4	10,651.210	10,676.68	10,848.53
FNMA POOL #794769 5% DUE 10-01-2034 BEO CUSIP: 31405N6E0	1,859.500	1,846.13	1,854.96
FNMA POOL #807963 5% 01-01-2035 BEO CUSIP: 31406ETU8	9,010.110	8,964.94	8,931.96
FNMA POOL #808178 5.5% 03-01-2035 BEO CUSIP: 31406E2K9	17,628.360	17,836.49	17,744.86
FNMA POOL #816268 5.5% 03-01-2035 BEO CUSIP: 31406PZ93	5,342.770	5,403.18	5,393.35

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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 POOL #819248 5.5% DUE 06-01-2035 REG CUSIP: 31406TEV9	3,039.250	2,987.25	3,074.29
FNMA POOL #835163 5.5% DUE 08-01-2035 REG CUSIP: 31407MZ40	1,169.230	1,154.07	1,176.50
FNMA POOL #839981 5.5% 09-01-2035 BEO CUSIP: 31407TFW5	2,026.730	2,005.84	2,050.13
FNMA POOL #850654 6% DUE 02-01-2036 REG CUSIP: 31408GBX4	7,109.730	7,094.20	7,270.44
FNMA POOL #888268 6% 03-01-2037 BEO CUSIP: 31410FZ99	9,708.900	10,367.29	10,069.63
FNMA POOL #890155 5% DUE 09-01-2039 REG CUSIP: 31410K5Q3	19,615.180	20,356.87	19,539.55
FNMA POOL #920602 6.5% DUE 11-01-2037 REG CUSIP: 31412BX72	88.150	89.67	90.87
FNMA POOL #922881 ADJ RT DUE 02-01-2037 BEO CUSIP: 31412EJ23	5,643.880	5,716.63	5,740.46
FNMA POOL #928381 5.5% 06-01-2037 BEO CUSIP: 31412LM64	2,269.830	2,180.63	2,281.13
FNMA POOL #932359 4% 01-01-2025 BEO CUSIP: 31412QZY8	28.340	28.79	28.25
FNMA POOL #942677 6% DUE 08-01-2037 BEO CUSIP: 31413DXE2	1,921.040	1,908.48	1,989.85
FNMA POOL #961544 5% 02-01-2038 BEO CUSIP: 31414BWD8	10,153.390	10,259.86	10,114.26
FNMA POOL #962073 5.5% 03-01-2038 BEO CUSIP: 31414CJS8	11,727.140	11,811.13	11,777.12
FNMA POOL #983363 6% 08-01-2038 BEO CUSIP: 31415LML8	5,218.430	5,234.73	5,383.45
FNMA POOL #985558 5.5% 06-01-2038 BEO CUSIP: 31415PZX9	808.990	811.75	812.36
FNMA POOL #988027 5.5% 08-01-2038 BEO CUSIP: 31415SSQ6	1,753.890	1,767.90	1,761.20
FNMA POOL #995570 5.5 01-01-2039 BEO CUSIP: 31416B6F0	11,362.520	12,363.83	11,446.90
FNMA POOL AA5840 4 06-01-2039 BEO CUSIP: 31416PP27	22,620.750	22,592.50	21,336.50

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FNMA POOL AU1628 3 DUE 07-01-2043 REG CUSIP: 3138X0Y28	516,019.540	508,601.78	454,726.48
FNMA REMIC SER 2009-64 CL TB 4 08-25-2029 CUSIP: 31396QUH0	79,353.230	72,261.01	78,453.61
FNMA REMIC TR 2016-M11 CL-X2 VAR RATE 07-25-2039 CUSIP: 3136AT5H3	629,496.060	46,224.36	12,143.67
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES JANUARY CUSIP: 01F020612	1,700,000.000	1,367,494.14	1,321,245.80
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	1,550,000.000	1,301,485.35	1,261,315.96
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY SEDOL: BL3HYR9	1,725,000.000	1,501,423.83	1,462,991.77
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4	3,100,000.000	2,805,393.07	2,740,620.41
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SEDOL: B6VWL25	2,825,000.000	2,721,844.24	2,655,941.01
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	2,775,000.000	2,730,704.10	2,677,252.62
FNMA 2.5% MBS 01/01/2051 USD'CA8513F' POOL #CA8513 2.5% DUE 01-01-2051 BEO CUSIP: 3140QGN78	540,517.280	451,078.56	440,867.98
FNMA 3% MBS 01/09/2049 USD'CA4073F' POOL#CA4073 3% DUE 09-01-2049 BEO CUSIP: 3140QBQ35	491,596.010	503,540.25	424,039.57
FREDDIE MAC POOL FR SD3246 4% 01/08/20524% 08-01-2052 CUSIP: 3132DQTB2	1,123,662.600	1,046,323.01	1,028,415.99
FREMF 2019-KF71 MTG TR MTG PASS THRU CTFCL B 144A 6.73874% 10-25-2029 SEDOL: BK5V836	658,329.720	639,685.62	611,460.26
GNMA FLTG RT SER 19-H01 CL FL 12-20-2068 REG CUSIP: 38380LPU1	116,027.520	115,955.01	116,162.94
GNMA FLTG RT SER 19-H10 CL FM 05-20-2069 CUSIP: 38380LVZ3	359,977.880	359,415.43	358,950.25
GNMA FLTG RT 4.75309% DUE 10-20-2060 CUSIP: 38375BGF3	178,117.640	177,867.13	177,459.76
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY SEDOL: B7XRPC3	2,875,000.000	2,772,990.24	2,718,005.77
GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SEDOL: B73S4S5	2,325,000.000	2,187,407.23	2,140,586.95

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U.S. Government Securities			
United States - USD			
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY SEDOL: B7XRP45	3,325,000.000	3,283,221.68	3,227,153.43
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP: 21H052611	3,975,000.000	3,987,004.88	3,941,148.11
GNMA POOL #AU3178 4.592% 10-20-2066 BEO CUSIP: 36194QQ70	582,062.420	629,512.62	575,719.16
GNMA POOL #AW1855 4.517% 11-20-2066 BEO CUSIP: 36195QBY6	338,453.360	363,952.03	334,384.91
GNMA POOL #AY2304 4.695% 05-20-2067 BEO CUSIP: 36196RRZ3	500,074.240	543,876.98	494,415.70
GNMA POOL #BC3943 4.536% 06-20-2067 BEO CUSIP: 3617B7LY4	271,386.810	290,995.49	268,095.97
GNMA POOL #MA1601 4% 01-20-2044 BEO CUSIP: 36179NX60	200,993.170	210,421.62	189,492.08
GNMA POOL #MA1677 3.5% 02-20-2044 BEO CUSIP: 36179N2J6	173,857.860	178,285.80	158,618.53
GNMA POOL #MA2371 3.5% 11-20-2044 BEO CUSIP: 36179QT43	319,816.260	335,360.94	290,610.86
GNMA POOL #MA3937 3.5% 09-20-2046 BEO CUSIP: 36179SLS4	356,675.230	380,155.33	322,539.54
GNMA POOL #MA4451 3.5% 05-20-2047 BEO CUSIP: 36179S5L7	63,550.670	66,291.31	57,468.39
GNMA POOL #MA4588 4.5% 07-20-2047 BEO CUSIP: 36179TCZ6	205,226.890	222,286.38	197,189.64
GNMA POOL #MA8098 3% 06-20-2052 BEO CUSIP: 36179W7K8	3,049,178.550	2,808,102.84	2,643,604.35
GNMA POOL #3819 5.5% 02-20-2036 BEO SEDOL: B99BDX0	633.000	621.74	648.24
GNMA POOL #4006 6% 07-20-2037 BEO CUSIP: 36202ENX3	3,496.350	3,465.22	3,656.00
GNMA POOL #421379 6.5% 11-15-2033 BEO CUSIP: 36206UCQ0	7,084.600	8,902.68	7,372.66
GNMA POOL #4801 4.5% 09-20-2040 BEO CUSIP: 36202FKN5	221,123.330	240,052.57	214,516.84
GNMA POOL #491631 SER 2029 6.5% DUE 07-15-2029 REG CUSIP: 36210GEC4	42,229.130	47,223.13	43,644.89

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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 POOL #509960 SER 2029 6.5% DUE 06-15-2029 REG CUSIP: 36211DQM5	825.760	935.06	835.17
GNMA POOL #510403 SER 2035 5% DUE 01-15-2035 REG CUSIP: 36211EAC2	11,777.900	11,843.04	11,752.93
GNMA POOL #521365 5% 06-15-2035 BEO CUSIP: 36211SFE2	16,909.610	16,991.14	16,873.76
GNMA POOL #539919 SER 2030 7.5% DUE 11-15-2030 REG CUSIP: 36212PYQ9	2,462.670	2,758.74	2,473.19
GNMA POOL #557521 SER 2031 6.5% DUE 07-15-2031 REG CUSIP: 36213LLA6	3,052.450	3,237.89	3,128.10
GNMA POOL #569553 SER 2032 6.5% DUE 01-15-2032 REG CUSIP: 36200QWN0	1,118.420	1,288.25	1,142.57
GNMA POOL #605634 SER 2034 6% DUE 08-15-2034 REG CUSIP: 36200NY70	13,783.990	14,460.81	14,324.87
GNMA POOL #615554 5.5% 09-15-2033 BEO CUSIP: 36290RZT3	8,612.070	8,876.80	8,841.25
GNMA POOL #615633 5.5% 09-15-2033 BEO CUSIP: 36290R4S9	27,466.290	27,830.17	27,400.95
GNMA POOL #649535 5.5 DUE 11-15-2035 REG CUSIP: 36292HSY0	4,457.680	4,515.50	4,481.40
GNMA POOL #656030 6% 06-15-2036 BEO CUSIP: 36294PY31	4,817.410	4,813.65	4,990.06
GNMA POOL #698392 4% 07-15-2039 BEO CUSIP: 36296Q2Z1	22,279.530	22,258.62	20,972.58
GNMA POOL #717066 4.5% 05-15-2039 BEO CUSIP: 3620A2TX4	12,395.680	12,658.75	12,025.66
GNMA POOL #723625 4.5% 01-15-2040 BEO CUSIP: 3620A94J7	10,448.420	10,601.88	10,124.94
GNMA POOL #723629 5 DUE 01-15-2040 REG CUSIP: 3620A94N8	12,161.670	12,693.71	12,071.82
GNMA POOL #736110 4% 07-15-2040 BEO CUSIP: 3620APYF6	32,766.100	34,133.06	30,747.15
GNMA POOL #737033 SER 2040 4.5 DUE 02-15-2040 BEO CUSIP: 3620AQY64	45,406.830	46,300.78	43,961.07
GNMA POOL #737424 4% 09-15-2040 BEO CUSIP: 3620ARG96	43,100.050	43,194.31	40,477.20

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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 POOL #748495 4% 08-15-2040 BEO CUSIP: 3620C4RQ5	18,279.840	18,968.17	17,077.33
GNMA POOL #759100 SER 2041 3.5% DUE 01-15-2041 BEO CUSIP: 36230UDD8	44,206.470	45,864.20	40,459.26
GNMA POOL #778794 3.5% 01-15-2042 BEO CUSIP: 36176W7F2	90,806.260	92,920.34	83,078.77
GNMA POOL #780817 7.5 DUE 06-15-2028 REG CUSIP: 36225A4A5	6,264.640	6,632.83	6,384.66
GNMA POOL #781231 SER 2030 7% DUE 12-15-2030 REG CUSIP: 36225BLL0	1,408.110	1,623.73	1,444.78
GNMA POOL #781685 6% 11-15-2033 BEO CUSIP: 36225B2S6	2,006.200	2,085.91	2,051.61
GNMA POOL #782526 5.5% 12-15-2036 BEO CUSIP: 36241KYX0	17,237.740	18,832.22	17,540.86
GNMA REMIC 2019-H01 SECS CL FT VAR RT 10-20-2068 CUSIP: 38380LNQ2	26,944.080	26,923.03	26,874.34
GNMA REMIC SER 2015-H04F CL MX-FL 02-20-2065 CUSIP: 38378U8R1	18,260.720	18,135.25	18,236.31
GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0	21,561.140	21,768.62	21,664.89
GNMA SER 2018-H14 CLS FG 09-20-2068 CUSIP: 38380LKG7	43,947.430	43,659.02	43,815.16
GNMA 2010-H11 REMIC PASSTHRU CTF CL FA 06-20-2060 CUSIP: 38375BDG4	47,316.600	47,961.17	47,519.72
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0	27,109.830	27,037.85	27,069.67
GNMA 2012-H14 REMIC PASSTHRU SEC CL MX-FK DUE 07-20-2062 CUSIP: 38375BTU6	22,456.170	22,589.07	22,441.36
GNMA 2013-H25 REMIC PASSTHRU CTF CL SA 10-20-2063 CUSIP: 38375UBF6	46,719.180	46,979.53	46,805.52
GNMA 2014-H03 REMIC PASS THRU CTFS CL MXFS VAR RT 02-20-2064 CUSIP: 38375UEN6	16,159.950	16,136.74	16,171.74
GNMAII POOL #AA1681 4.547 DUE 09-20-2062 CUSIP: 36177X2N7	3,235.150	3,558.78	3,187.83
GNMAII POOL #AZ2437 SER 2067 4.565% DUE 02-20-2067 REG CUSIP: 36197EV60	172,963.170	183,741.94	171,507.49

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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			
GNMAII POOL #MA0624 3 12-20-2042 REG CUSIP: 36179MVR8	289,347.480	305,341.00	256,880.13
GNMAII POOL #MA0674 SER 2028 2.5 DUE 01-20-2028 REG CUSIP: 36179MXB1	275,977.010	276,424.16	268,985.17
GNMAII POOL #MA2892 SER 2045 3.5% DUE 06-20-2045 BEO CUSIP: 36179RF95	108,091.090	111,992.51	98,093.09
GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG CUSIP: 36179TAL9	332,332.730	347,114.62	310,312.97
GNMAII POOL #MA4651 3% DUE 08-20-2047 REG CUSIP: 36179TEY7	416,725.830	422,074.12	365,865.50
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG CUSIP: 36179TEZ4	979,138.810	1,015,681.21	884,357.25
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG CUSIP: 36179TG41	769,523.210	778,060.08	693,333.16
GNMAII POOL #MA8043 SER 2052 3.0% DUE 05-20-2052 REG CUSIP: 36179W5C8	3,122,519.840	2,832,710.95	2,707,189.51
GNMAII POOL #MA826 4.5% DUE 09-20-2052 REG CUSIP: 36179XFH4	1,130,355.370	1,071,188.32	1,070,952.48
GNMAII POOL #MA9104 SER 2053 4.5% 08-20-2053 CUSIP: 36179YDH4	4,033,437.410	3,863,906.99	3,816,899.90
GNMAII POOL #004713 4.5 DUE 06-20-2040 REG CUSIP: 36202FGW0	67,327.240	73,428.77	65,370.81
GNMAII POOL #3841 SER 2036 5.5% DUE 04-20-2036 REG SEDOL: B7TN945	216.770	212.89	221.99
GNMAII POOL #766529 4.604 DUE 06-20-2062 REG CUSIP: 36176HLJ1	2,291.690	2,468.33	2,203.22
GNMAII POOL #777434 4.496 DUE 10-20-2062 REG CUSIP: 36176VPT4	24,995.120	27,611.19	24,125.96
GNMAII POOL #777440 4.466 12-31-2040 CUSIP: 36176VPZ0	36,529.400	39,964.33	35,964.04
GNMAII POOL# MA8801 5.5% 04-20-2053 CUSIP: 36179XX68	2,006,911.430	2,001,423.78	1,995,977.66
I/O FANNIE MAE STRIP SR 426 CL C40 2% 06-25-2051 CUSIP: 31422M2C9	782,192.110	101,196.10	100,405.46
I/O FED HOME LN MTG CORP SER 4030 CL HS FLTG RT 04-15-2042 CUSIP: 3137APLC2	169,649.540	57,326.57	17,038.80

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
I/O FEDERAL HOME LN MTG CORP SER K039 2CL X3 08-25-2042 CUSIP: 3137BDCY0	177,311.860	301,107.93	30,521.75
I/O FEDERAL HOME LN MTG CORP TRANCHE FLTG RT DUE 10-25-2021 CUSIP: 3137FARN0	1,025,418.690	2,503.39	36.92
I/O FEDERAL HOME LN MTG CORP TRANCHE SER KC04 CL X1 VAR RT 12-25-2026 CUSIP: 3137FMCG5	1,898,854.090	69,061.64	32,486.92
I/O FEDERAL HOME LN MTG CORP TRANCHE SR KC06 CL X1 FLTG 06-25-2026 CUSIP: 3137FQ3Q4	6,667,666.570	124,868.09	39,473.92
I/O FEDERAL NATIONAL MORTGAGE ASSOC FLTGSER 2007-52 CL LS 06-25-2037 CUSIP: 31396WAS5	205,482.200	48,798.12	12,457.32
I/O FHLMC MULTICLASS SER 3271 CL SB 02-15-2037 CUSIP: 31397FHA3	228,659.810	58,330.50	15,810.61
I/O FHLMC MULTICLASS SER 3384 CL SL FLTG11-15-2037 CUSIP: 31397PCX6	112,935.860	24,406.98	8,613.63
I/O FHLMC MULTICLASS SER 3388 CL SG 11-15-2037 SEDOL: B8N4WN1	173,833.740	41,827.67	10,198.76
I/O FHLMC MULTICLASS SER 3460 CL SA FLTGRATE DUE 06-15-2038 CUSIP: 31397W5J0	185,048.990	39,962.80	12,980.13
I/O FHLMC MULTICLASS TRANCHE 08-25-2026 CUSIP: 3137BS5P4	5,406,517.180	133,395.11	39,372.96
I/O FHLMC MULTIFAMILY SER K046 CLS X1 VAR RATE 03-25-2025 CUSIP: 3137BJP72	48,886,019.420	46,800.63	15,213.33
I/O FHLMC MULTIFAMILY STRUCTURED PASS SER KIR1 CL X FLTG 03-25-2026 CUSIP: 3137BP7A1	8,768,100.760	40,638.47	82,060.66
I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037 CUSIP: 31396WJ80	20,368.810	5,980.94	2,012.71
I/O FNMA FR CMO 25/07/2037 USD1000 PI 07-25-2037 CUSIP: 31396YLB6	6,774.980	3,969.06	681.16
I/O FNMA REMIC SER 2007-53 CL SA FLT RT 06-25-2037 CUSIP: 31396WCJ3	4,706.340	1,838.78	282.54
I/O FNMA REMIC SER 2008-10 CL HI FLTG RATE 03-25-2038 CUSIP: 31396YKR2	109,905.720	34,367.49	9,537.82
I/O FNMA REMIC TR 2009-115 CL-SB VAR RATE 01-25-2040 CUSIP: 31398GMG1	219,214.940	58,206.15	18,592.85
I/O FNMA REMIC TR 2010-43 CL-KS VAR RATE 05-25-2040 CUSIP: 31398RAW5	98,137.330	22,109.83	10,941.75

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U.S. Government Securities			
United States - USD			
I/O FNMA REMIC 08-1 AI DUE 05-25-2037 BEO SEDOL: B2PFBM2	5,147.700	979.08	309.54
I/O FNMA SER 2016-M4 CL X2 FLTG I/O 01-25-2039 REG CUSIP: 3136ARP44	430,499.820	119,011.19	2,264.86
I/O GNMA DTD 01-16-2010 2010-4 CL SL FLTG 01-16-2040 CUSIP: 38376T2W1	129,444.770	27,475.04	12,740.73
I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038 CUSIP: 38375QZ44	136,527.280	19,235.70	11,308.09
PVTPL FNMA REMIC TRUST NT CL 1M-2 FLTG 12-25-2041 SEDOL: BP48L34	1,000,000.000	1,007,968.75	1,010,279.30
UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039 CUSIP: 912810QB7	13,705,000.000	17,928,691.63	13,010,649.06
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP: 912810UD8	1,185,000.000	1,187,045.70	1,073,535.94
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG CUSIP: 912810TK4	1,220,000.000	1,120,732.03	1,008,167.97
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 CUSIP: 912810RD2	415,000.000	423,687.41	357,726.76
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	590,000.000	548,205.87	539,158.59
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2	1,025,000.000	955,601.17	965,461.91
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	2,675,000.000	2,639,773.24	2,555,878.91
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	260,000.000	247,213.28	248,340.63
UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 SEDOL: BP489V8	6,780,000.000	6,747,424.22	6,778,278.49
UNITED STATES OF AMER TREAS NOTES 3.5% 09-30-2026 CUSIP: 91282CLP4	3,105,000.000	3,097,125.53	3,065,702.34
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2	21,040,000.000	20,852,818.95	20,749,056.36
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3	13,000,000.000	13,149,296.88	12,792,304.72
UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031 CUSIP: 91282CLU3	12,540,000.000	12,442,521.09	12,273,525.00

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Schedule of Assets Held for Investment Purposes

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U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP: 91282CKG5	7,900,000.000	7,755,243.75	7,821,308.57
UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027 CUSIP: 91282CFM8	61,432,000.000	60,902,245.29	61,182,432.50
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 CUSIP: 91282CLR0	1,820,000.000	1,805,354.69	1,798,814.07
UNITED STATES OF AMER TREAS NOTES 4.125%10-31-2026 SEDOL: BSZ7PM8	5,195,000.000	5,192,990.18	5,182,824.22
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP: 91282CLW9	55,480,000.000	54,623,521.83	54,049,656.25
UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2026 SEDOL: BS60BJ5	8,795,000.000	8,783,139.75	8,795,000.00
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	7,505,000.000	7,711,535.89	7,391,252.35
UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 SEDOL: BMG7NL0	28,080,000.000	28,066,518.75	28,192,978.20
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5	28,120,000.000	28,582,178.60	28,385,821.73
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9	6,755,000.000	6,879,559.37	6,875,587.29
UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 SEDOL: BLDCKD2	6,485,000.000	6,483,737.69	6,535,157.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	1,775,000.000	1,913,183.41	1,758,914.06
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 CUSIP: 912810UA4	4,520,000.000	4,841,648.84	4,399,231.25
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 CUSIP: 912810TQ1	195,000.000	187,573.24	172,239.84
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP: 912810SP4	1,300,000.000	1,261,426.25	635,121.10
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	1,675,000.000	1,899,816.41	1,253,240.23
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	2,590,000.000	2,646,106.25	2,559,951.96
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG CUSIP: 912810TA6	9,275,000.000	8,908,145.32	6,013,170.88

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U.S. Government Securities			
United States - USD			
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	6,640,000.000	6,411,994.43	3,154,000.00
UNITED STATES TREAS BDS 1.875% 11-15-2051 CUSIP: 912810TB4	580,000.000	536,481.81	320,495.31
UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP: 912810SJ8	1,820,000.000	1,833,848.50	1,128,684.38
UNITED STATES TREAS BDS 2% 11-15-2041 CUSIP: 912810TC2	6,680,000.000	6,691,369.81	4,490,473.42
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2	5,775,000.000	6,015,464.07	5,604,457.03
UNITED STATES TREAS BDS 4.625% 11-15-2044 CUSIP: 912810UF3	1,835,000.000	1,843,101.37	1,781,096.88
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP: 91282CJN2	6,365,000.000	6,436,318.17	6,366,740.45
UNITED STATES TREAS NTS 4.0% 12-15-2027 SEDOL: BQT5PT1	3,290,000.000	3,281,028.70	3,264,296.88
UNITED STATES TREAS NTS 4.0% 08-31-2026 SEDOL: BRBK5F7	4,435,000.000	4,428,487.11	4,399,658.60
UNITED STATES TREAS NTS 4.25% 11-30-2026 SEDOL: BTG00T5	10,055,000.000	10,076,864.84	10,052,250.57
UNITED STATES TREAS NTS 4.375% 07-31-2026 CUSIP: 91282CLB5	6,670,000.000	6,714,814.06	6,680,682.41
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG CUSIP: 912810TF5	1,240,000.000	1,190,844.59	883,742.18
UNITED STATES TREAS 4.875% 05-31-2026 SEDOL: BS3FRT5	4,990,000.000	5,002,529.83	5,031,128.53
US TREASURY N/B 2% DUE 02-15-2050 REG CUSIP: 912810SL3	1,015,000.000	1,185,850.36	590,404.89
US TREASURY N/B 3.875% 08-15-2034 CUSIP: 91282CLF6	25,636,000.000	25,308,747.52	24,246,048.13
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	11,585,000.000	11,528,740.18	11,451,953.46
US TREASURY N/B 4.25% 08-15-2054 CUSIP: 912810UC0	4,655,000.000	4,770,716.41	4,258,597.66
UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL: BS60BM8	32,910,000.000	32,842,968.44	32,889,431.25

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Schedule of Assets Held for Investment Purposes

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U.S. Government Securities			
United States - USD			
WI TREASURY SEC 3.875% 05-15-2043 CUSIP: 912810TS7	1,280,000.000	1,230,250.00	1,127,750.00
Total United States - USD		655,113,347.52	616,459,261.66
Total U.S. Government Securities		655,113,347.52	616,459,261.66
Corporate Debt Instruments - Preferred			
United States - USD			
NETFLIX INC 4.875% SNR 15/06/30 USD2000 SEDOL: BK5X229	25,000.000	30,474.00	24,885.53
SLM STUDENT LOAN TRUST SR 06-8 CL V FLTG 01-25-2041 CUSIP: 78443HAJ2	181,797.380	165,890.10	170,554.50
WISCONSIN PUB SVC CORP 4.55% 12-01-2029 CUSIP: 976843BQ4	235,000.000	234,814.35	231,757.03
Total United States - USD		431,178.45	427,197.06
Total Corporate Debt Instruments - Preferred		431,178.45	427,197.06
Corporate Debt Instruments - Other			
Australia - USD			
GLENCORE FDG LLC NT 144A 6.5% 10-06-2033 SEDOL: BS29HY3	2,625,000.000	2,620,801.45	2,785,371.30
GLENCORE FDG LLC 2.5% DUE 09-01-2030 SEDOL: BMFSDD6	570,000.000	461,384.70	494,053.31
GLENCORE FUNDING LLC 5.634% 04-04-2034 SEDOL: BRT4QX6	195,000.000	194,814.75	194,321.28
PVTPL FMG RESOURCES AUG 2006 4.375% DUE 04-01-2031 BEO CUSIP: 30251GBC0	520,000.000	520,000.00	468,064.19
PVTPL GLENCORE FDG LLC 5.7% DUE 05-08-2033/05-08-2023 BEO SEDOL: BQYLTL4	1,745,000.000	1,714,505.75	1,762,963.92
PVTPL GLENCORE FDG LLC 6.375% 10-06-2030 SEDOL: BS29776	985,000.000	979,582.50	1,034,529.57
WESTPAC BKG CORP 5.05% 04-16-2029 CUSIP: 961214FT5	590,000.000	588,908.50	596,468.46

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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			
Total Australia - USD		7,079,997.65	7,335,772.03
Belgium - USD			
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029 CUSIP: 035240AQ3	1,102,000.000	1,093,349.30	1,101,264.67
PVTPL KBC GROUP NV 4.932% 10-16-2030 CUSIP: 48241FAD6	310,000.000	310,000.00	305,084.94
Total Belgium - USD		1,403,349.30	1,406,349.61
Brazil - USD			
PVTPL RAIZEN FUELS FIN S A 5.7% 01-17-2035 CUSIP: 75102XAD8	615,000.000	607,601.55	569,336.25
SITIOS LATINOAMERICA 6% 11-25-2029 CUSIP: 82983PAA1	470,000.000	468,397.30	467,250.50
Total Brazil - USD		1,075,998.85	1,036,586.75
Canada - USD			
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1	1,472,000.000	1,376,584.96	1,408,590.01
BANK OF MONTREAL 5.511% 06-04-2031 CUSIP: 06368L3L8	575,000.000	575,000.00	584,007.09
CANADIAN IMPERIAL BANK 5.237% 06-28-2027 CUSIP: 13607L8C0	445,000.000	445,000.00	449,719.78
NATIONAL BANK OF CANADA 4.5% 10-10-2029 CUSIP: 63307A3B9	675,000.000	673,623.00	656,739.27
PVTPL ANTARES HOLDINGS 6.35% 10-23-2029 CUSIP: 03666HAH4	285,000.000	283,917.00	282,816.32
PVTPL CANADIAN NATL RESOURCES 5.4% 12-15-2034 CUSIP: 136385BC4	1,025,000.000	1,018,218.70	996,961.76
PVTPL ELEMENT FLEET MGMT CORP SR NT 144A3.85% DUE 06-15-2025/06-02-2020 BEO CUSIP: 286181AD4	510,000.000	509,923.50	507,446.63
PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE 0% 03-14-2028 CUSIP: 31429KAK9	315,000.000	314,918.10	321,122.81
PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2022 BEO CUSIP: 683715AF3	510,000.000	523,218.75	526,967.70

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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			
Canada - USD			
PVTPL VIDEOTRON LTD 5.7% 01-15-2035 CUSIP: 92660FAT1	795,000.000	794,523.00	780,274.27
PVTPL 1011778 B C / NEW RED FIN 5.625% DUE 09-15-2029 CUSIP: 68245XAT6	430,000.000	430,000.00	423,559.25
PVTPL 1011778 B C UNLIMITED LIABILITY CO/NEW 4% DUE 10-15-2030 CUSIP: 68245XAM1	910,000.000	894,349.00	813,847.43
ROGERS COMMUNICATIONS INC 5.3% 02-15-2034 CUSIP: 775109DF5	1,258,000.000	1,225,254.26	1,227,026.37
ROYAL BANK OF CANADA 4.969% 08-02-2030 CUSIP: 78016HZZ6	1,771,000.000	1,803,609.99	1,757,240.69
TORONTO DOMINION BANK 4.783% 12-17-2029 CUSIP: 89115A3C4	915,000.000	915,000.00	902,253.32
1011778 BC ULC/NEW RED FIN INC 4.375% DUE 01-15-2028 CUSIP: C6900PAG4	115,000.000	106,387.50	109,849.59
Total Canada - USD		11,889,527.76	11,748,422.29
Cayman Islands - USD			
ALLEGRO CLO X LTD / ALLEGRO CLO X 0% 04-20-2032 CUSIP: 01750FAU0	550,000.000	550,000.00	550,145.42
LCM LN INC FD I FLTG RT 7.0377497673% DUE 04-20-2031 CUSIP: 50189XAC9	180,000.000	177,300.00	179,657.33
PVTPL LCM LTD PARTNERSHIP SR 14A CL BR FLTG RATE 07-20-2031 CUSIP: 50184VAS3	500,000.000	499,500.00	501,106.55
Total Cayman Islands - USD		1,226,800.00	1,230,909.30
China - USD			
CFLD CAYMAN INVEST 144A 2.5% 31/01/2031 SEDOL: 2AYPWDU	283,247.000	100,975.89	13,142.66
CFLD CAYMAN INVT 144A 2.5% 31/01/2031 SEDOL: 8AYPWDU	535,665.000	190,961.43	24,854.86
CFLD CAYMAN INVT 144A 31/01/2031 SEDOL: 1AYPWJU	54,214.000	19,355.15	1,186.20
CHINA AOYUAN GROUP LTD FLTG RT 12/31/2049 SEDOL: 2AZMSYU	50,414.000	0.00	488.51
CHINA AOYUAN GROUP 0% 144A 30/09/2028 SEDOL: 6AZMRQU	4,505.000	0.00	76.59

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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			
China - USD			
CHINA AOYUAN GROUP 5.5% 30/09/2031 SEDOL: 5AZMRJU	19,518.820	522.40	390.38
CHINA EVERGRANDE BDS 0.0% 11/04/2022 SEDOL: BJGQ8Z5	200,000.000	181,500.00	3,600.00
DEFALUTED CIFI HOLDINGS GROUP 4.45% 17/08/2026 SEDOL: BNXFJ94	200,000.000	190,750.00	25,250.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.7% 31/12/2040 SEDOL: BL6C9H6	200,000.000	82,000.00	12,000.00
DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 7.7% 20/02/2025 SEDOL: BLLCZ95	905,000.000	481,147.50	63,422.40
DEFAULTED AGILE GROUP HOLDING LTD 5.5% GTD SNR SEC NTS 21/04/25 SEDOL: BP2C7C9	200,000.000	200,000.00	17,562.00
DEFAULTED AGILE GROUP HOLDING LTD 0.00% 13/10/2025 SEDOL: BLBLMH9	405,000.000	395,602.50	37,462.50
DEFAULTED CENTRAL CHINA REAL ESTATE LIMITED 7.25% 16/07/2024 SEDOL: BL7BHG7	200,000.000	137,900.00	9,150.00
DEFAULTED CENTRAL CHINA REAL ESTATE LIMITED 7.5% 14/07/2025 SEDOL: BL6JRV7	205,000.000	139,400.00	10,762.50
DEFAULTED CENTRAL CHN REAL ESTATE 7.25% 28/04/2025 SEDOL: 1AYVZSU	190,000.000	140,600.00	8,787.50
DEFAULTED CENTRAL CHN REAL ESTATE 7.65% 27/08/2025 SEDOL: 2AYVZSU	255,000.000	117,300.00	12,112.50
DEFAULTED CENTRAL CHN REAL ESTATE LIMITED 7.75% 24/05/2024 SEDOL: BLCBB37	200,000.000	110,500.00	8,500.00
DEFAULTED CHINA EVERGRANDE GROUP 8.75% 28/06/2025 SEDOL: BYW5QD5	400,000.000	211,500.00	7,000.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.25% 16/04/2025 SEDOL: BMZ6C77	600,000.000	213,500.00	33,300.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.65% 01/06/2026 SEDOL: BLDRK48	410,000.000	330,100.00	24,600.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 9.375% GTD SNR NTS 30/06/24 SEDOL: BYW5T47	600,000.000	339,000.00	36,750.00
DEFAULTED KWG GROUP HLDGS LTD 6.3% 13/02/26 USD200000'REGS SEDOL: BMW6KK9	400,000.000	385,500.00	34,500.00
DEFAULTED LOGAN GROUP COMPANY LTD 4.25% 12/07/2025 SEDOL: BNTFHN8	200,000.000	182,000.00	18,500.00

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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			
China - USD			
DEFAULTED TIMES CHINA HOLDINGS LTD 6.2% 22/03/2026 SEDOL: BMGRL94	210,000.000	189,000.00	6,365.63
DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 7.85% 12/08/2026 SEDOL: BMF4X89	805,000.000	308,575.00	56,414.40
DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 6.35% 13/01/2027 SEDOL: BM90HX6	1,110,000.000	603,050.00	79,087.50
DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 8.3% GTD SNR NTS 27/05/25 SEDOL: BKT3979	200,000.000	98,000.00	15,000.00
DEFAULTED ZHENRO PROPERTIES GP LTD 6.63% GTD SNR NTS 07/01/2026 SEDOL: BMCPKB7	400,000.000	369,000.00	1,624.00
SHIMAO GROUP HOLDI 3.45% GTD SNR 11/01/31 USD SEDOL: BM90J41	200,000.000	99,500.00	12,240.00
SHIMAO GROUP HOLDI 5.2% GTD SNR 16/01/2027 USD SEDOL: 4AXKF1U	200,000.000	100,000.00	14,000.00
SUNAC CHINA HLDGS 144A PAY 1.0% 30/09/2032 SEDOL: BMVMNW1	110,881.000	312,100.56	11,088.10
SUNAC CHINA HLDGS 5.25% PIK 30/09/26 USD1000 SEDOL: BR04VZ2	94,447.000	5,637.34	13,222.58
SUNAC CHINA HLDGS 5.75% PIK 30/09/28 USD1000 SEDOL: BR04WW6	284,722.000	18,287.84	34,984.36
SUNAC CHINA HLDGS 6.25% PIK 30/09/30 USD1000 SEDOL: BR04WH1	134,404.000	9,239.00	14,793.85
SUNAC CHINA HLDGS 6.5% BDS 30/09/27 USD200000 SEDOL: BR04W48	189,355.000	11,733.09	24,735.44
SUNAC CHINA HLDGS 6% PIK 30/09/2025 USD1000 SEDOL: BR04VX0	94,218.000	534,108.52	13,661.61
SUNAC CHINA HLDGS 6% PIK 30/09/2029 USD1000 SEDOL: BR04WB5	285,411.000	18,976.83	33,072.00
Total China - USD		6,827,323.05	733,688.07
Denmark - USD			
DANSKE BK A/S VAR RT 6.259% DUE 09-22-2026 CUSIP: 23636ABE0	415,000.000	415,000.00	418,478.95
Total Denmark - USD		415,000.00	418,478.95

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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			
Finland - USD			
PVTPL NORDEA BK ABP 4.375% 09-10-2029 CUSIP: 65558RAJ8	1,015,000.000	1,014,228.60	993,472.91
Total Finland - USD		1,014,228.60	993,472.91
France - USD			
PVTPL ALTICE FRANCE S A SR SECD NT 144A 8.125% DUE 02-01-2027/08-01-2024 BEO CUSIP: 02156LAA9	230,000.000	184,812.50	186,472.70
PVTPL BANQUE FED CRED MUTUEL 5.194% 02-16-2028 CUSIP: 06675DCM2	555,000.000	554,966.70	557,493.61
PVTPL BNP PARIBAS 5.283%11-19-2030 CUSIP: 09659W2Z6	1,410,000.000	1,410,000.00	1,395,231.84
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP: 22535WAL1	835,000.000	835,000.00	824,431.05
PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035 CUSIP: 225313AQ8	1,085,000.000	1,085,000.00	1,089,675.11
SOCIETE GENERALE 5.25% DUE 02-19-2027 CUSIP: 83368RBZ4	830,000.000	829,966.80	830,542.04
Total France - USD		4,899,746.00	4,883,846.35
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP: 07274NAL7	145,000.000	146,159.00	139,430.08
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	495,000.000	534,266.98	386,190.96
DAIMLER TRUCKS FIN NORTH AMER 5.5% 09-20-2033 CUSIP: U2340BAU1	205,000.000	206,111.10	205,529.10
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SEDOL: BYVPTT3	70,000.000	75,079.90	52,508.47
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	150,000.000	157,957.50	152,578.94
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	400,000.000	402,975.00	403,919.58
PVTPL MERCEDES-BENZ FIN NORTH AMER 4.9% 11-15-2027 CUSIP: 58769JAZ0	1,000,000.000	998,900.00	998,160.24
PVTPL ZF NORTH AMER CAP INC 6.75% 04-23-2030 CUSIP: 98877DAF2	245,000.000	245,000.00	235,673.89

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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			
Germany - USD			
PVTPL ZF NORTH AMER CAP INC 6.875% 04-23-2032 CUSIP: 98877DAG0	375,000.000	375,000.00	355,590.84
PVTPL ZF NORTH AMERICA CAPITAL INC 6.875% DUE 04-14-2028 SEDOL: BPK2903	195,000.000	194,391.60	194,469.68
PVTPL ZF NORTH AMERICA CAPITAL INC 7.125% DUE 04-14-2030 CUSIP: 98877DAE5	205,000.000	204,165.65	201,187.47
VOLKSWAGEN GROUP 5.25% DUE 03-22-2029 CUSIP: 928668CG5	770,000.000	766,796.80	761,483.47
Total Germany - USD		4,306,803.53	4,086,722.72
Hong Kong - USD			
ADD HERO HOLDINGS 7.5% 30/09/2029 8.5% 30/09/2029 SEDOL: 5AZMSZU	34,471.330	1,405.31	3,274.78
ADD HERO HOLDINGS 8.8% 30/09/2031 9.8% 30/09/2031 SEDOL: 8AZMTCU	34,902.520	1,630.34	698.05
ADD HERO HOLDINGS 8% 30/09/2030 9.0% 30/09/2030 SEDOL: 8AZMTBU	26,643.230	1,147.32	599.47
Total Hong Kong - USD		4,182.97	4,572.30
India - USD			
JSW STL LTD NT 144A 5.05% 04-05-2032 CUSIP: 46635UAD1	400,000.000	399,992.00	357,297.20
Total India - USD		399,992.00	357,297.20
Indonesia - USD			
PVTPL PT PERTAMINA PERSERO GLOBAL MEDIUM 3.1% 08-25-2030 CUSIP: 69370PAH4	660,000.000	607,200.00	589,586.74
Total Indonesia - USD		607,200.00	589,586.74
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3	1,205,000.000	1,079,372.70	1,050,174.50
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1	1,959,000.000	1,811,854.48	1,813,514.88

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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			
Ireland - USD			
AERCAP IRELAND CAP 3.875% DUE 01-23-2028 SEDOL: BFNJ8W6	480,000.000	404,484.65	464,850.23
AERCAP IRELAND CAP 4.625% 09-10-2029 CUSIP: 00774MBL8	410,000.000	407,597.40	401,047.68
AERCAP IRELAND CAP 5.75% DUE 06-06-2028 SEDOL: BRBKK52	150,000.000	148,546.50	152,871.34
AERCAP IRELAND CAP/GLOBA 4.95% 09-10-2034 SEDOL: BTFJ242	150,000.000	143,866.50	142,986.99
AERCAP IRELAND CAP/GLOBA 6.15% 09-30-2030 SEDOL: BR82H94	380,000.000	377,609.80	396,968.71
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNVW1W4	150,000.000	116,854.50	127,787.30
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	260,000.000	259,690.60	259,146.52
GGAM FIN LTD GTD SR NT 144A 8% 06-15-2028 SEDOL: BRBH8V5	183,000.000	183,000.00	192,154.67
PVTPL AIB GROUP PLC 7.583% 10-14-2026 CUSIP: 00135TAC8	565,000.000	565,000.00	575,358.52
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	761,000.000	716,843.67	705,590.62
PVTPL AVOLON HLDGS FDG LTD 4.95% 01-15-2028 CUSIP: 05401AAW1	700,000.000	697,165.00	693,697.85
PVTPL GGAM FIN LTD 8.0% 02-15-2027 SEDOL: BP2DV75	90,000.000	89,380.80	92,831.07
Total Ireland - USD		7,001,266.60	7,068,980.88
Israel - EUR			
TEVA PHARM FIN NL 7.375% 15/09/2029 SEDOL: BQXJJW0	430,000.000	456,015.02	513,922.10
TEVA PHARM FIN NL 7.875% 15/09/2031 SEDOL: 5AYRC3U	365,000.000	387,082.52	460,328.35
Total Israel - EUR		843,097.54	974,250.45
Israel - USD			
ENERGEAN ISRAEL FI 5.375% SNR 30/03/28 USD1000 SEDOL: BKP8KV9	240,000.000	241,487.50	222,125.76

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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			
Israel - USD			
ENERGEAN ISRAEL FI 5.875% SNR 30/03/2031USD1 SEDOL: BKP8KT7	300,000.000	296,702.50	264,264.00
LEVIATHAN BOND LTD 6.5% SNR SEC 30/06/2027 USD SEDOL: BMF1012	90,000.000	88,044.72	87,080.13
PVTPL LEVIATHAN BOND LTD 6.125% DUE 06-30-2025 BEO CUSIP: M6746GAB2	105,000.000	105,000.00	104,212.50
TEVA PHARMACEUTICAL FIN NETH III B 8.125% DUE 09-15-2031 CUSIP: 88167AAR2	330,000.000	330,000.00	368,773.02
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	895,000.000	681,233.75	643,415.12
TEVA PHARMACEUTICALS NE 7.875% DUE 09-15-2029 CUSIP: 88167AAS0	455,000.000	455,000.00	490,373.52
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31	3,505,000.000	3,197,140.50	3,367,943.60
TEVA 4.75% DUE 05-09-2027 SEDOL: BM92G79	200,000.000	200,000.00	195,164.27
TEVA 6.15% DUE 02-01-2036 SEDOL: BMFDHC8	435,000.000	462,187.50	435,857.85
Total Israel - USD		6,056,796.47	6,179,209.77
Italy - USD			
PVTPL KEVLAR SPA 6.5% 09-01-2029 CUSIP: 49272YAB9	415,000.000	364,697.73	390,307.50
PVTPL UNICREDIT SPA 2.569% DUE 09-22-2026/09-22-2025 BEO CUSIP: 904678AU3	650,000.000	650,000.00	637,316.53
PVTPL UNICREDIT SPA 5.861% 06-19-2032 CUSIP: 904678AF6	600,000.000	525,710.00	600,975.93
Total Italy - USD		1,540,407.73	1,628,599.96
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 3.85%03-01-2026 SEDOL: BD6R414	1,096,000.000	1,055,491.84	1,084,511.04
PVTPL DENSO CORP 1.239% DUE 09-16-2026 BEO CUSIP: 24872BAA8	615,000.000	615,000.00	579,465.33
PVTPL MITSUBISHI CORP 5.0% 07-02-2029 CUSIP: 606769AJ6	390,000.000	388,482.90	391,823.04

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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			
Japan - USD			
PVTPL MITSUBISHI HC FIN AMER LLC 5.15% 10-24-2029 CUSIP: 606790AC7	890,000.000	888,976.50	887,662.05
PVTPL NTT FIN CORP 5.11% 07-02-2029 CUSIP: 62954WAM7	1,245,000.000	1,245,000.00	1,254,314.31
PVTPL SUMITOMO MITSUI TR BK LTD 5.2% 03-07-2027 CUSIP: 86563VBP3	475,000.000	474,558.25	479,336.14
SOFTBANK GROUP 4.625% 06/07/2028 SEDOL: BP2PM67	400,000.000	391,000.00	382,050.72
SUMITOMO MITSUI FINL GROUP INC 5.464% 01-13-2026 CUSIP: 86562MCT5	510,000.000	508,740.30	513,871.64
SUMITOMO MITSUI 1.474% DUE 07-08-2025 SEDOL: BL6LJD9	504,000.000	460,797.12	495,562.96
SUNTORY HLDGS LTD SR NT 144A 5.124% 06-11-2029 CUSIP: 86803UAE1	275,000.000	275,000.00	275,992.26
Total Japan - USD		6,303,046.91	6,344,589.49
Kazakhstan - USD			
PVTP LKAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM CORP 5.375% 04-24-2030 CUSIP: 48667QAQ8	200,000.000	241,750.00	194,500.00
Total Kazakhstan - USD		241,750.00	194,500.00
Korea, Republic of - USD			
HYUNDAI CAP SVCS INC SR NT 144A 2.125% 04-24-2025 CUSIP: 44920UAS7	520,000.000	518,642.80	515,213.70
Total Korea, Republic of - USD		518,642.80	515,213.70
Luxembourg - USD			
ARCELORMITTAL SA 6.35% 06-17-2054 CUSIP: 03938LBH6	870,000.000	864,118.80	860,449.10
ARCELORMITTAL 6.8% DUE 11-29-2032 SEDOL: BPCPXG4	610,000.000	636,131.35	651,936.52
Total Luxembourg - USD		1,500,250.15	1,512,385.62

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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			
Mexico - USD			
BANCO SANTANDER 5.621% DUE 12-10-2029 CUSIP: 05969BAF0	235,000.000	235,000.00	233,825.00
CEMEX S A B DE C V 5.125% 12-31-2040 CUSIP: 151290CA9	645,000.000	609,600.00	634,148.71
CEMEX S A B DE C V 5.45% DUE 11-19-2029 CUSIP: 151290BV4	200,000.000	156,750.00	197,335.72
CEMEX SAB DE CV 3.875% DUE 07-11-2031 CUSIP: P2253TJR1	655,000.000	500,631.25	571,365.54
CEMEX SAB DE CV 5.125% DUE 12-31-2049 BEO CUSIP: P2253TJS9	400,000.000	349,000.00	393,270.52
PVTPL CEMEX SAB DE CV 3.875% DUE 07-11-2031 BEO CUSIP: 151290BZ5	2,115,000.000	2,120,444.00	1,844,943.69
Total Mexico - USD		3,971,425.25	3,874,889.18
Netherlands - USD			
ABN AMRO BANK NV 4.75% 28/07/2025 SEDOL: BYVDWB0	895,000.000	935,335.80	891,410.33
ABN AMRO BK N V 6.339% DUE 09-18-2027 CUSIP: 00084DBA7	400,000.000	400,000.00	408,854.98
AERCAP IRELAND CAP 3.65% DUE 07-21-2027 SEDOL: BDBSC18	150,000.000	114,000.00	145,520.37
ING GROEP N V 6.114% 09-11-2034 SEDOL: BNSP5F7	210,000.000	210,000.00	217,464.37
PVTPL VZ SECD FING BV SUSTAINABILITY LKD SR SECD NT 5.0% 01-15-2032 CUSIP: 91845AAA3	465,000.000	373,175.00	411,272.90
PVTPL ZIGGO B V SR SECD NT 4.875% DUE 01-15-2030 BEO CUSIP: 98955DAA8	125,000.000	111,250.00	114,848.91
Total Netherlands - USD		2,143,760.80	2,189,371.86
New Zealand - USD			
ANZ NEW ZEALAND 5.355% DUE 08-14-2028 CUSIP: 00182EBU2	315,000.000	315,000.00	319,385.60
PVTPL BANK NEW ZEALAND GLOBAL 2.285% 01-27-2027 CUSIP: 06407EAE5	260,000.000	260,000.00	247,545.99
Total New Zealand - USD		575,000.00	566,931.59

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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			
Norway - USD			
AKER BP ASA FIXED 4% DUE 01-15-2031 CUSIP: R0139KAD2	655,000.000	656,288.55	604,204.10
ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022 CUSIP: 92212WAE0	400,000.000	434,826.00	447,804.56
PVTPL AKER BP ASA 5.125% 10-01-2034 CUSIP: 00973RAN3	580,000.000	575,077.40	544,771.01
PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOKENTRY 1.127% DUE 09-16-2026 CUSIP: 23329PAF7	660,000.000	660,000.00	642,448.33
PVTPL DNB BK ASA 4.853% 11-05-2030 CUSIP: 23341CAE3	610,000.000	610,000.00	603,162.13
VAR ENERGI ASA 8% 15/11/2032 8% 11-15-2032 CUSIP: R9576ZAE8	200,000.000	225,936.00	223,902.28
Total Norway - USD		3,162,127.95	3,066,292.41
Panama - USD			
C&W SR FING 6.875% DUE 09-15-2027 CUSIP: 12674TAA4	200,000.000	200,500.00	197,675.42
Total Panama - USD		200,500.00	197,675.42
Spain - USD			
BANCO SANTANDER S A 2.749% DUE 12-03-2030 SEDOL: BM8GQM7	200,000.000	200,000.00	169,344.71
BANCO SANTANDER SA 5.439% 07-15-2031 CUSIP: 05964HBG9	200,000.000	200,000.00	199,583.61
GRIFOLS ESCR 4.75% DUE 10-15-2028 CUSIP: 39843UAA0	386,000.000	334,820.00	354,706.46
Total Spain - USD		734,820.00	723,634.78
Sweden - USD			
PVTPL SWEDBANK AB MEDIUM TERM NTS BOOK ENTRY 1 6.136% 09-12-2026 CUSIP: 87020PAX5	405,000.000	405,000.00	413,539.21
PVTPL SWEDBANK AB 5.407% 03-14-2029 CUSIP: 87020PAY3	450,000.000	450,000.00	453,464.80
SIRIUSPOINT LTD 7.0% 04-05-2029 CUSIP: 82969BAA0	475,000.000	473,247.25	488,270.42

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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			
Sweden - USD			
Total Sweden - USD		1,328,247.25	1,355,274.43
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027 CUSIP: 22550L2K6	275,000.000	274,194.25	276,639.18
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	785,000.000	784,937.20	790,338.46
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	250,000.000	250,000.00	303,261.27
TYCO ELECTRONICS GROUP S A 4.625% 02-01-2030 CUSIP: 902133BA4	630,000.000	626,591.70	623,992.87
UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030 CUSIP: 902613BL1	360,000.000	359,848.80	365,683.51
UBS GROUP AG 2.193% 06-05-2026 CUSIP: H3698DCY8	250,000.000	205,672.50	247,032.99
UBS GROUP AG 5.617% 09-13-2030 CUSIP: H42097EX1	200,000.000	203,102.00	203,157.50
UBS GROUP AG 6.537% 08-12-2033 CUSIP: H3698DDS0	250,000.000	219,162.50	265,215.01
Total Switzerland - USD		2,923,508.95	3,075,320.79
United Kingdom - USD			
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	60,000.000	57,901.80	55,011.80
B A T CAP CORP 2.259% DUE 03-25-2028 CUSIP: 05526DBR5	1,148,000.000	1,069,063.52	1,054,712.53
BAE SYSTEMS PLC 5.3% 26/3/2034 5.3% 03-26-2034 CUSIP: G07540AE0	210,000.000	209,449.80	209,543.18
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO CUSIP: 06738EBV6	1,065,000.000	878,784.75	899,527.09
GLOBAL AUTO HO/AAG FH UK 15/01/2029 8.375% 01-15-2029 CUSIP: G0003GAA2	880,000.000	858,000.00	820,779.95
HSBC HLDGS PLC 2.099% DUE 06-04-2026 SEDOL: BMXNKB0	435,000.000	415,214.95	429,887.66
HSBC HLDGS PLC 5.13% 11-19-2028 CUSIP: 404280EM7	1,020,000.000	1,020,000.00	1,020,340.77

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
MAREX GROUP PLC 6.404% 11-04-2029 CUSIP: 566539AA0	450,000.000	450,000.00	454,264.34
NATWEST GROUP PLC 4.964% DUE 08-15-2030 CUSIP: 639057AS7	840,000.000	840,000.00	827,429.96
PVTPL AAG FH UK PLC / GLOBAL AUTO HLDGS PLC 11.5% 08-15-2029 CUSIP: 00033YAA4	265,000.000	265,000.00	269,679.44
PVTPL ARDONAGH FINCO LTD 7.75% 02-15-2031 CUSIP: 039853AA4	835,000.000	845,856.25	859,860.77
PVTPL ASHTEAD CAP INC 4.0% DUE 05-01-2028 CUSIP: 045054AJ2	1,194,000.000	1,133,440.32	1,147,578.09
PVTPL ASHTEAD CAP INC 5.55% 05-30-2033 SEDOL: BP9N2R5	200,000.000	199,534.00	196,940.29
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	200,000.000	199,222.00	200,203.10
PVTPL ASHTEAD CAP INC 5.95% 10-15-2033 SEDOL: BM8K146	1,045,000.000	1,020,710.15	1,057,651.06
PVTPL ASHTEAD CAPITAL INC 5.5% DUE 08-11-2032 BEO SEDOL: BMW6548	200,000.000	198,018.00	197,476.84
PVTPL BRITISH AWYS PASS THRU CTFS 3.35% 12-15-2030 BEO CUSIP: 11043XAB9	120,912.460	120,912.46	113,900.25
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP: 45262BAF0	350,000.000	346,346.00	359,426.32
PVTPL IMPERIAL BRANDS FIN PLC 5.5% 02-01-2030 CUSIP: 45262BAG8	930,000.000	927,107.70	940,072.21
PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4% 03-26-2029 CUSIP: 55609NAC2	45,000.000	44,994.15	46,376.17
PVTPL NATIONWIDE BLDG SOC SR NON-PFD MEDIUM TE 5.127% 07-29-2029 CUSIP: 63861VAK3	735,000.000	735,000.00	735,675.79
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO CUSIP: 644188BG8	545,000.000	545,000.00	326,161.60
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO CUSIP: 853254BU3	1,010,000.000	999,343.20	872,414.59
PVTPL STANDARD CHARTERED PLC 5.005% 10-15-2030 CUSIP: 85325C2A9	545,000.000	545,000.00	535,380.76
PVTPL 180 MED INC 3.875% DUE 10-15-2029 BEO SEDOL: BMXD8B6	370,000.000	339,012.50	337,897.85

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
PVTPLMACQUARIE AIRFINANCE HLDGS LTD 6.5% 03-26-2031 CUSIP: 55609NAD0	100,000.000	99,750.00	103,256.60
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027 SEDOL: BNM56L6	165,000.000	163,951.39	157,063.11
Total United Kingdom - USD		14,526,612.94	14,228,512.12
United States - EUR			
NETFLIX INC MTN 3.625% 15/05/2027 SEDOL: 5A81VSU	300,000.000	299,304.32	317,398.19
Total United States - EUR		299,304.32	317,398.19
United States - USD			
#REORG/PARSONS EXCHANGE PARSONS 3721BZB 03-07-2025 SEDOL: BPK6YL1	90,000.000	110,277.09	105,345.00
ABBVIE INC 3.2% DUE 05-14-2026 CUSIP: 00287YAY5	1,111,000.000	1,070,526.27	1,091,218.57
ACE SECS CORP HOME EQUITY LN TR SER 2006-HE1 CL A-2D 02-25-2036 BEO SEDOL: B6SKMT6	215,809.290	213,718.63	213,238.76
ACRA TR 2024-NQM1 MTG BACKED NT CL M-1A 144A 6.191% 10-25-2064 CUSIP: 00112EAD6	850,000.000	847,011.72	837,859.37
AES CORP SR NT 2.45% 01-15-2031 SEDOL: BP6T4P8	75,000.000	74,971.50	62,510.45
AIG GLOBAL FDG SR .9% DUE 09-22-2025 CUSIP: 00138CAN8	515,000.000	514,572.55	501,615.04
AIR LEASE CORP FXD-RATE RESET NON CUM PERP 4.65% 12-31-2049 SEDOL: BMZ9QP2	640,000.000	644,076.80	619,057.09
AIR LEASE CORP MTN 5.2% 07-15-2031 CUSIP: 00914AAX0	390,000.000	383,416.80	385,270.15
AIR LEASE CORP 3.125% DUE 11-20-2030 BEO SEDOL: BMH30W7	120,000.000	117,487.20	106,321.11
AIR LEASE CORP 4.625% DUE 10-01-2028 SEDOL: BFXR1J8	400,000.000	394,432.00	393,190.58
AIRCASTLE/IRELAND DAC 5.75% DUE 10-01-2031 BEO CUSIP: G01340AA9	205,000.000	206,512.90	206,445.54
AJAX MTG LN TR 2020-B 2.86400008202% 05-25-2059 CUSIP: 00969YAB0	1,580,000.000	1,579,916.58	1,392,835.10

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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			
AKAMAI TECHNOLOGIES INC SR NT CONV 1.125% 02-15-2029 SEDOL: BLD94J7	121,000.000	121,201.87	117,980.89
ALLIANT ENERGY FIN LLC GTD SR NT 144A 3.6% 03-01-2032 SEDOL: BLNKQH2	730,000.000	728,780.90	648,950.30
AMCOR FINANCIAL CORP 5.45% 05-23-2029 CUSIP: 02344BAA4	970,000.000	968,700.20	977,914.60
AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025 CUSIP: 02343JAA8	190,000.000	189,952.50	189,297.05
AMEREN CORP 5.0% 01-15-2029 CUSIP: 023608AQ5	210,000.000	209,525.40	210,373.98
AMERICAN ELEC PWR CO INC FXD TO FXD RESET JR SUB DEB 3.875% 02-15-2062 CUSIP: 025537AU5	425,000.000	425,000.00	399,567.41
AMERICAN EXPRESS CO 3.55% 12-31-2049 SEDOL: BNHQ2Q1	195,000.000	177,937.50	187,473.62
AMERICAN EXPRESS CO 4.42% 08-03-2033 SEDOL: BPG96M9	65,000.000	61,538.75	61,710.15
AMERICAN EXPRESS CO 5.282% 07-27-2029 CUSIP: 025816DH9	1,280,000.000	1,278,540.80	1,294,282.18
AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031 SEDOL: BNKJ1L5	105,000.000	103,438.65	87,820.59
AMERICAN HOMES 4 RENT 4.3% 04-15-2052 SEDOL: BNDB2N7	240,000.000	178,370.40	187,165.49
AMERICAN HONDA FINANCE 4.85% 10-23-2031 CUSIP: 02665WFU0	695,000.000	694,263.30	679,656.25
AMERICAN NATIONAL GROUP 5.75% 10-01-2029 CUSIP: 025676AN7	370,000.000	369,826.10	370,479.94
AMERICAN TOWER CORP NEW 2.7% DUE 04-15-2031 BEO SEDOL: BKVCS77	235,000.000	194,191.03	203,043.94
AMERICAN TOWER CORP NEW 5.5% 03-15-2028 SEDOL: BQ0L639	455,000.000	453,607.70	461,712.48
AMERICAN TOWER CORP NEW 5.9% 11-15-2033 SEDOL: BRF1QY2	2,340,000.000	2,370,586.60	2,411,503.64
AMERICREDIT .76% DUE 08-18-2026 CUSIP: 03066JAC7	3,648.330	3,647.88	3,641.32
AMERICREDIT AUTOMOBILE RECEIVABLES AUTO RECEIVABLES BACKED NT 5.62% 11-18-2027 CUSIP: 03067BAD1	520,000.000	519,959.60	523,849.77

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
AMERICREDIT AUTOMOBILE RECEIVABLES SER 24-1 CL A3 5.6% 01-18-2029 CUSIP: 023947AD6	415,000.000	414,961.53	419,379.99
AMERICREDIT AUTOMOBILE RECEIVABLES TR 20NT CL A-3 4.38% DUE 04-18-2028 REG CUSIP: 03065WAD7	159,144.140	159,112.42	158,963.48
AMERN AIRLS 2017-2 FIXED 3.6% DUE 10-15-2029 SEDOL: BF7TTW9	162,050.850	131,552.86	148,864.25
AMERN CR ACCEP RECEIVABLES TR 6.2% 05-13-2026 CUSIP: 02529XAA3	0.000	0.00	0.00
AMGEN INC FIXED 5.15% 03-02-2028 CUSIP: 031162DP2	1,151,000.000	1,147,570.02	1,159,282.90
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	60,000.000	60,767.40	59,583.87
AMPHENOL CORP 5.25% 04-05-2034 SEDOL: BQZCJ83	210,000.000	209,790.00	210,799.76
AMSR 2020-SFR2 TR SINGLE FAMILY RENT PASSTHRU 4.277% 07-17-2037 SEDOL: BNGFFD7	600,000.000	568,546.88	595,167.54
AMSR 2022-SFR3 TR 4% 10-17-2039 CUSIP: 66981YAD1	1,000,000.000	915,778.66	951,574.00
ANGEL OAK MTG TR 2024-9 MTG BACKED CTF CL A-2 144A 5.341% 09-25-2069 CUSIP: 03466JAB5	975,243.040	970,214.45	965,839.45
ANTHEM INC NT 4.1% 05-15-2032 SEDOL: BQ2JCY4	65,000.000	61,328.15	60,115.32
APPALACHIAN POWER CO 5.65% 04-01-2034 SEDOL: BQ9D8G3	250,000.000	257,580.00	250,906.66
APPLEBEES FDG LLC 7.824% DUE 03-05-2053 CUSIP: 03789XAF5	560,000.000	560,000.00	576,247.28
APPLOVIN CORP NT 5.5% 12-01-2034 CUSIP: 03831WAD0	915,000.000	916,878.60	908,825.63
APPLOVIN CORP 5.125% DUE 12-01-2029 SEDOL: BTG00L7	365,000.000	364,861.30	363,764.76
APTIV IRISH HOLDINGS LIMITED 3.25% 03-01-2032 SEDOL: BNYF3Q8	75,000.000	64,389.75	64,718.03
APTIV IRISH HOLDINGS LIMITED 5.15% 09-13-2034 CUSIP: 03837AAB6	410,000.000	409,048.80	387,310.46
ARES CAP CORP 3.25% 07-15-2025 CUSIP: 04010LAY9	1,259,000.000	1,219,920.64	1,246,804.56

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
ARES CAP CORP 5.95% 07-15-2029 CUSIP: 04010LBG7	385,000.000	381,084.55	389,299.10
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 CUSIP: 03990BAB7	445,000.000	441,613.55	423,735.94
ARIZONA PUB SVC CO FIXED 6.35% DUE 12-15-2032 SEDOL: BQB8K26	265,000.000	286,067.50	279,900.41
ARROW ELECTRONICS INC NT 2.95% 02-15-2032 SEDOL: BPG9265	75,000.000	61,449.75	63,854.29
ARROW ELECTRONICS 5.15% DUE 08-21-2029 CUSIP: 04273WAF8	745,000.000	744,284.80	741,295.18
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 CUSIP: 04316JAB5	560,000.000	554,209.60	349,730.12
ARTHUR J GALLAGHER & CO 5.0% 02-15-2032 SEDOL: BNM6BW5	75,000.000	74,950.50	73,967.12
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 SEDOL: BT225M3	200,000.000	199,254.00	195,273.84
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP: 04316JAP4	805,000.000	799,976.80	776,983.29
AT&T INC 4.35% DUE 03-01-2029 CUSIP: 00206RHJ4	892,000.000	859,219.00	873,140.95
ATHENE HLDG LTD 3.5% DUE 01-15-2031 SEDOL: BNG1LR1	175,000.000	172,436.25	157,774.46
ATHENE HLDG LTD 4.125% DUE 01-12-2028 SEDOL: BFW28L5	550,000.000	549,153.00	536,555.14
ATI INC FORMERLY ALLEGHENY TECHNOLOGIES INC 7.25% 08-15-2030 SEDOL: BQH7FQ6	90,000.000	90,000.00	92,541.96
ATLASSIAN CORP 5.25% 05-15-2029 SEDOL: BSQLCD9	575,000.000	573,291.40	579,413.51
ATLASSIAN CORP 5.5% DUE 05-15-2034 SEDOL: BSQLCG2	1,345,000.000	1,341,410.15	1,352,374.94
ATMOS ENERGY CORP 5.0% 12-15-2054 CUSIP: 049560BB0	370,000.000	367,365.60	334,390.07
AUTONATION INC 4.5% DUE 10-01-2025 CUSIP: 05329WAM4	310,000.000	299,199.60	308,798.44
AUTOZONE INC FIXED 4% DUE 04-15-2030 SEDOL: BMQ5M17	570,000.000	569,618.10	542,437.63

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
AVIATION CAP GROUP LLC 1.95% 01-30-2026 CUSIP: U0536PAH7	125,000.000	105,075.00	121,028.52
BAIN CAP SPECIALTY FIN INC SR NT 2.55% 10-13-2026 CUSIP: 05684BAC1	380,000.000	375,945.40	361,870.39
BAMLL COML MTG FLTG RT 3.5958% DUE 04-14-2033 SEDOL: BYZG6Y6	680,000.000	659,812.50	670,561.33
BAMLL COML MTG SECS TR 2020-BHP3 MTG PASSTHRU CTF CL A 144A 2.006% 03-15-2037 CUSIP: 05891HAA1	705,000.000	709,406.25	704,010.32
BANC OF AMERICA MERRILL LYNCH LARGE LO SERIES 2015-200P CLASS A 3.218% 4-14-33 SEDOL: BWV6CR1	560,000.000	536,075.00	555,312.86
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	865,000.000	637,907.23	706,015.78
BANK AMER CORP 2.496% 02-13-2031 SEDOL: BLPLD49	200,000.000	177,208.00	175,834.67
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	1,414,000.000	1,193,151.80	1,215,981.26
BANK AMER CORP 3.705% 04-24-2028 CUSIP: 06051GGL7	723,000.000	689,915.52	704,151.44
BANK AMER CORP 3.846% 03-08-2037 CUSIP: 06051GKL2	570,000.000	456,986.30	504,997.81
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3	190,000.000	204,519.20	186,488.66
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308	735,000.000	731,449.95	729,264.11
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2	45,000.000	45,090.00	44,811.29
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	65,000.000	64,069.20	63,727.42
BANK AMER CORP 5.518% 10-25-2035 CUSIP: 06051GMD8	2,030,000.000	2,030,000.00	1,981,794.06
BANK NEW YORK MELLON CORP 4.947% DUE 04-26-2027 CUSIP: 06406RBQ9	520,000.000	520,000.00	522,236.63
BANK OF AMERICA CORP 1.734% 07-22-2027 SEDOL: BMGDBT2	535,000.000	491,809.45	510,075.34
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	705,000.000	564,017.26	589,019.75

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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			
BANK OF AMERICA CORPORATION 1.319% 06-19-2026 SEDOL: BMGDBZ8	500,000.000	471,462.30	491,829.00
BANK OF AMERICA CORPORATION 2.087% 06-14-2029 SEDOL: BMGDBL4	575,000.000	505,810.25	521,744.86
BANK OF AMERICA CORPORATION 4.375% DUE 12-31-2049 BEO CUSIP: 060505GB4	190,000.000	181,212.50	182,940.01
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	565,000.000	565,000.00	561,188.59
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	205,000.000	205,936.85	205,277.24
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP: 06051GLU1	1,000,000.000	1,000,000.00	1,026,943.78
BANK OF NY MELLON CORP 5.06% 07-22-2032 CUSIP: 06406RBZ9	430,000.000	430,000.00	429,127.32
BANK SER 2017-BNK CLASS A5 3.39% 06-15-2060 CUSIP: 06541WAX0	2,000,000.000	1,887,031.25	1,924,081.40
BANK SR 2019-BNK19 COML MTG CL A3 3.183% 08-01-2061 CUSIP: 06540WBD4	755,000.000	777,624.33	676,548.71
BANK 2020-BNK25 SR 2020-BNK25 CL A-5 .000293% 12-01-2049 CUSIP: 06539WBB1	335,000.000	345,030.91	296,051.53
BANK 2021-BNK35 FLTG RT 2.457% DUE 06-15-2064 SEDOL: BMZ67H2	465,000.000	478,930.52	384,433.17
BANK 2023-BNK46 COML MTG PASSTHRU CTF CL5.745% 08-15-2056 CUSIP: 06541DBH6	2,267,000.000	2,324,117.77	2,334,268.69
BANK5 TR 2024-5YR6 MTG PASS THRU CTF CL A-3 6.191% DUE 05-15-2057 REG CUSIP: 066043AB6	855,000.000	872,064.95	888,454.78
BANK5 2023-5YR4 6.5% DUE 12-15-2056 CUSIP: 06211FAV0	160,138.510	164,937.39	167,234.14
BAUSCH HEALTH COS INC 4.875% 06-01-2028 CUSIP: C07885AJ2	1,340,000.000	746,975.00	1,072,000.00
BBCMS MTG TR 2022-C18 MTG PASSTHRU CTF CL A-4 5.4390001297% 12-15-2055 CUSIP: 054975AD9	2,000,000.000	2,007,109.38	2,038,073.00
BBCMS MTG TR 2024-C28 COML MTG PASSTHRU CTF CL C 6.287% 09-15-2057 CUSIP: 07336WBF5	496,000.000	495,988.24	500,811.75
BBCMS MTG TR 5.829% DUE 05-15-2057 CUSIP: 05555AAD7	2,000,000.000	2,068,984.38	2,087,520.00

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
BBCMS 2020-BID MTG FLTG RT 6.97448% DUE 10-15-2037 CUSIP: 05493BAG3	1,300,000.000	1,306,906.25	1,301,625.00
BEMIS CO INC 2.63% DUE 06-19-2030/06-19-2020 REG CUSIP: 081437AT2	1,093,000.000	929,716.73	957,979.27
BENCHMARK 2019-B10 3.717% DUE 03-15-2062 CUSIP: 08162VAE8	1,280,000.000	1,318,352.33	1,210,475.01
BENCHMARK 2019-B12 3.1156% DUE 08-15-2052 CUSIP: 08162FAE3	610,000.000	628,298.29	555,745.87
BENCHMARK 2023-B40 6.0537% DUE 12-15-2056 CUSIP: 08163WAC9	2,000,000.000	2,098,671.88	2,110,015.60
BERRY GLOBAL INC 5.5% 04-15-2028 SEDOL: BPBKQ83	355,000.000	351,790.80	358,481.78
BFLD 2021-FPM MTG FLTG RT 6.03448% DUE 06-15-2038 CUSIP: 05554BAA2	662,000.000	662,000.00	661,586.25
BIOMARIN PHARMACEUTICAL INC SR SUB NT CONV 1.25% DUE 05-15-2027 REG SEDOL: BLPJXX2	2,400,000.000	2,425,455.44	2,227,200.00
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 CUSIP: 06406RBM8	1,190,000.000	1,226,354.50	1,232,583.04
BLACKLINE INC 1.0% 06-01-2029 SEDOL: BRK3S25	24,000.000	25,538.50	26,025.60
BLACKSTONE SECD LENDING FD 5.35% 04-13-2028 CUSIP: 09261XAJ1	620,000.000	617,558.60	618,036.09
BLACKSTONE SECD 5.875% DUE 11-15-2027 CUSIP: 09261XAH5	115,000.000	114,170.85	116,806.42
BLOCK INC SR NT 3.5% 06-01-2031 SEDOL: BLD7383	1,175,000.000	1,067,425.00	1,034,564.31
BLUE OWL CAP CORP 5.95% 03-15-2029 CUSIP: 69121KAH7	290,000.000	290,124.70	291,141.19
BLUE OWL CAPITAL CORP II 8.45% 11-15-2026 CUSIP: 69121DAD2	250,000.000	261,261.97	262,013.13
BLUE OWL CR INCOME CORP NT 7.95% 06-13-2028 CUSIP: 69120VBB6	325,000.000	337,311.00	345,069.33
BLUE OWL FINANCE LLC 6.25% 04-18-2034 SEDOL: BRJZ1L2	890,000.000	885,552.80	914,771.64
BMW VEHICLE LEASE TRUST SER 24-2 CL A3 4.18% 10-25-2027 CUSIP: 05613MAD1	395,000.000	394,963.50	391,849.01

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
BOARDWALK PIPELINES LP 4.8% 05-03-2029 CUSIP: 096630AG3	1,043,000.000	1,016,247.05	1,028,422.26
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	715,000.000	678,071.70	704,703.89
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	651,000.000	615,767.31	619,915.26
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	2,100,000.000	1,937,313.90	1,949,331.89
BOEING CO SR NT 6.528% 05-01-2034 CUSIP: 097023DS1	340,000.000	346,965.13	356,295.90
BOEING CO 3.2% DUE 03-01-2029 SEDOL: BJBC2J0	2,350,000.000	2,146,231.50	2,164,542.02
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	914,000.000	794,072.04	829,742.01
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	40,000.000	36,032.40	37,070.05
BOEING CO 6.388% 05-01-2031 SEDOL: BT25ZZ5	190,000.000	190,000.00	198,767.71
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	1,690,000.000	1,786,381.35	1,799,709.32
BOOKING HLDGS INC .75% DUE 05-01-2025 SEDOL: BMV7LX3	39,000.000	81,251.67	102,908.84
BP CAP MKTS AMER INC 4.97% 10-17-2029 CUSIP: 10373QBZ2	1,157,000.000	1,149,120.83	1,162,143.32
BP CAP MKTS AMER INC 5.227% 11-17-2034 CUSIP: 10373QCA6	1,005,000.000	1,000,969.95	990,690.86
BPR TR 2021-NRD FLTG RT 6.444% DUE 12-15-2038 CUSIP: 05592CAG1	125,000.000	124,686.13	120,215.85
BRAVO RESIDENTIAL FDG TR 2022-NQM1 MTG BACKED NT CL A-2 144A 3.973% 09-25-2061 CUSIP: 10569FAB4	1,125,179.720	1,064,261.78	1,058,209.59
BRIDGECREST 5.34% DUE 04-17-2028 CUSIP: 10805NAC9	350,000.000	349,971.13	351,804.57
BRIDGECREST 5.84% DUE 06-15-2028 CUSIP: 10805MAC1	1,105,000.000	1,104,995.58	1,114,664.33
BRIDGECREST 6.51% DUE 11-15-2027 CUSIP: 108056AC6	530,944.010	530,876.32	534,013.77

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Corporate Debt Instruments - Other			
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BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVKP2	569,000.000	559,551.32	544,266.46
BROADCOM INC 3.469% DUE 04-15-2034 BEO SEDOL: BN4N2C1	240,000.000	208,624.80	208,061.18
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	200,000.000	199,748.00	188,673.68
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	1,890,000.000	1,885,785.30	1,824,023.35
BROOKLYN UNION GAS CO SR NT 144A 6.388% 09-15-2033 SEDOL: BR56692	200,000.000	210,756.00	208,954.12
BX COML MTG TR FLTG RT 3.54387% DUE 03-09-2044 SEDOL: BM9CMD7	425,000.000	371,875.00	384,815.74
BX TR 2021-BXMF COML MTG PASSTHRU CTF CLC 5.62475% 10-15-2026 SEDOL: BNM8LH6	888,828.550	862,441.46	883,273.37
BX TR 2024-BIO MTG PASSTHRU CTF CL D 144A 7.95818% 02-15-2041 CUSIP: 05612AAL0	304,000.000	303,240.00	298,986.95
BXHPP TR 2021-FILM FLTG RT 5.08348% DUE 08-15-2036 CUSIP: 05609JAA0	700,000.000	672,875.00	677,916.40
C-BASS 2006-CB6 TR FLTG RT 4.93378% DUE 07-25-2036 SEDOL: BD6C8G2	483,581.370	471,491.83	451,376.16
CABOT CORP 4% DUE 07-01-2029 CUSIP: 127055AL5	325,000.000	324,038.00	310,686.64
CAMPBELL SOUP CO 5.25% 10-13-2054 CUSIP: 134429BR9	515,000.000	511,214.75	466,004.61
CAP 1 FINL CORP 7.149% DUE 10-29-2027 CUSIP: 14040HDB8	550,000.000	550,000.00	570,751.66
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP: 14040HCZ6	40,000.000	40,000.00	41,311.59
CARDINAL HLTH INC 5% DUE 11-15-2029 CUSIP: 14149YBR8	1,100,000.000	1,099,626.00	1,093,109.95
CARE CAP PPTYS LP 5.125% DUE 08-15-2026 CUSIP: 14162VAB2	1,249,000.000	1,225,768.60	1,247,938.18
CARMAX AUTO OWNER TR SR 24-4 CL A3 4.6% 10-15-2029 CUSIP: 14290DAC5	1,035,000.000	1,034,806.35	1,034,827.98
CARMAX AUTO OWNER 5.05% DUE 01-18-2028 CUSIP: 142921AD7	580,000.000	579,938.35	582,611.97

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Corporate Debt Instruments - Other			
United States - USD			
CARNIVAL CORP GTD SR CONV NT 5.75% 12-01-2027 CUSIP: 143658BV3	53,000.000	78,397.47	106,636.00
CARNIVAL CORP 4.0% 08-01-2028 CUSIP: P2121VAM6	240,000.000	210,900.00	227,470.99
CARRIER GLOBAL CORP 2.493% 02-15-2027 CUSIP: 14448CAP9	615,000.000	572,423.55	588,029.90
CARRINGTON MTG LN FLTG RT 4.95012% DUE 02-25-2036 CUSIP: 144531FN5	91,193.480	89,569.09	90,733.28
CARVANA AUTO RECEIVABLES TR 2021-N2 ASSET BACKED NT CL A-2 .97% 03-10-2028 CUSIP: 14686KAB3	299,940.650	299,910.51	291,272.64
CARVANA AUTO RECEIVABLES TRUST SER 24-P4CL A3 4.64% 01-10-2030 CUSIP: 14076LAC7	160,000.000	159,986.34	159,638.62
CARVANA AUTO 1.31% DUE 01-11-2027 CUSIP: 14687KAC0	42,802.990	42,799.38	42,424.82
CARVANA AUTO 5.33% DUE 07-10-2029 CUSIP: 14688PAC8	225,000.000	224,967.06	227,356.94
CDW LLC / CDW FIN CORP 4.25% DUE 04-01-2028 SEDOL: BKPQNF8	215,000.000	197,613.35	208,341.64
CDW LLC / CDW FIN CORP 5.55% 08-22-2034 SEDOL: BSLSH18	420,000.000	419,088.90	415,176.50
CDW LLC/CDW FIN CORP 3.276% 12-01-2028 SEDOL: BPLVD63	615,000.000	604,475.20	572,107.22
CDW LLC/CDW FIN FIXED 3.25% DUE 02-15-2029 SEDOL: BMGNVP8	410,000.000	357,214.25	377,693.72
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	1,690,000.000	1,617,490.55	1,504,134.54
CENCORA INC 5.15% 02-15-2035 CUSIP: 03073EAY1	370,000.000	369,796.50	361,407.03
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	990,000.000	920,351.75	936,274.23
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5	25,000.000	21,038.50	22,536.90
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	990,000.000	959,560.07	818,835.40
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	275,000.000	237,049.65	244,936.93

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Schedule of Assets Held for Investment Purposes

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United States - USD			
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	1,088,000.000	1,012,754.05	939,062.37
CENTENNIAL RESOURCE DEV INC 3.25% DUE 04-01-2028 REG SEDOL: BLF87Y8	17,000.000	40,370.89	42,765.85
CENTERPOINT ENERGY INC 6.7% 05-15-2055 CUSIP: 15189TBP1	1,005,000.000	1,005,000.00	999,437.72
CFCRE 2016-C3 MTG 3.865% DUE 01-10-2048 CUSIP: 12531WBB7	1,300,000.000	1,338,958.14	1,286,293.32
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP: 12531YAN8	1,010,000.000	1,040,216.68	991,709.71
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	130,000.000	83,734.95	83,593.50
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	1,275,000.000	1,141,388.00	777,927.59
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	1,375,000.000	1,110,792.85	1,111,441.73
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	200,000.000	157,469.95	157,296.06
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL: BLDB8R9	160,000.000	164,141.60	164,797.63
CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029 CUSIP: 161175CQ5	910,000.000	909,490.40	928,555.68
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	160,000.000	99,938.50	100,099.95
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	2,280,000.000	2,283,256.53	1,716,301.79
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	245,000.000	263,450.95	209,628.89
CHARTER 4.908% DUE 07-23-2025 CUSIP: 161175AY0	309,000.000	306,030.51	308,638.52
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	100,000.000	115,941.00	82,167.26
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	950,000.000	996,437.50	948,649.77
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	190,000.000	190,000.00	179,693.07

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CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	165,000.000	160,673.70	160,772.01
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL: BMZ3RL7	1,614,000.000	1,360,300.01	1,399,482.78
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21	1,742,000.000	1,542,103.02	1,611,890.79
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	795,000.000	832,988.15	814,298.35
CHES FDG II LLC 5.52% DUE 05-15-2036 CUSIP: 165183DE1	199,714.160	199,713.89	201,871.67
CHESAPEAKE FUNDING II LLC 2023-1 AST BACKED NT CL A-1 5.65% 05-15-2035 CUSIP: 165183CU6	283,972.680	283,964.73	285,800.13
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	150,000.000	148,393.50	150,342.99
CISCO SYS INC 4.85% 02-26-2029 CUSIP: 17275RBR2	1,586,000.000	1,579,735.30	1,595,983.14
CITIBANK N A 4.876% 11-19-2027 CUSIP: 17325FBL1	1,000,000.000	1,000,000.00	1,000,815.24
CITIGROUP COML MTG 3.102% DUE 12-15-2072 CUSIP: 17328CAD4	695,000.000	715,824.08	633,842.99
CITIGROUP INC 2.572% 06-03-2031 CUSIP: 172967MS7	500,000.000	440,240.00	435,954.00
CITIGROUP INC 3.98% 03-20-2030 CUSIP: 172967ME8	875,000.000	821,143.75	835,613.91
CITIGROUP INC 4.542% 09-19-2030 CUSIP: 17327CAT0	1,903,000.000	1,903,000.00	1,849,472.26
CITIGROUP INC 6.174% DUE 05-25-2034 CUSIP: 17327CAR4	673,000.000	682,610.44	686,162.20
CITIZENS BANK GROUP INC 5.641% 05-21-2037 CUSIP: 174610BE4	275,000.000	275,000.00	266,338.66
CITIZENS BK NA/RI 4.575% 08-09-2028 CUSIP: 75524KPG3	1,186,000.000	1,139,900.18	1,175,068.71
CMO BANK 2017-BNK9 CLASS A4 3.538% DUE 11-15-2054 CUSIP: 06540RAE4	1,406,400.000	1,321,576.50	1,350,517.12
CMO BANK 2019-BNK17 CL A4 3.714% 04-15-2052 CUSIP: 065403BC0	1,065,000.000	1,096,862.78	1,007,683.40

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CMO BANK 2021-BNK36 SR 21-BN36 CL A5 2.325% 09-15-2064 CUSIP: 06540DBH7	1,580,000.000	1,303,191.41	1,334,218.68
CMO BANK 2021-BNK37 SR 21-BN37 CL A5 2.618% 10-15-2031 CUSIP: 06540LBF3	895,000.000	921,773.92	757,464.72
CMO BANK5 SER 23-5YR3 CL A3 FLTG RT 09-15-2056 CUSIP: 06211EAF8	415,000.000	427,443.36	436,397.82
CMO BARCLAYS COMMERCIAL MTGE SECURITIES SER 24-5C25 CL A3 5.946% 03-15-2057 CUSIP: 05554VAB6	460,000.000	473,793.97	474,004.65
CMO BBCMS MTG TR 2021-C12 SR 21-C12 CL A5 2.689% DUE 11-15-2054 REG CUSIP: 05552XBG2	4,560,000.000	3,983,808.69	3,902,240.52
CMO BBCMS MTG TR 2022-C16 SR 22-C16 CL A5 VAR RT 06-15-2055 CUSIP: 05552YAE6	2,500,000.000	2,378,359.38	2,402,566.75
CMO BENCHMARK MORTGAGE TRUST SER 24-V7 CL A3 6.22757% 06-15-2029 CUSIP: 08163YAC5	1,560,000.000	1,606,799.53	1,621,523.28
CMO BENCHMARK 2020-B16 MTG TR MTG PASS THRU CTF CL A-5 .00029% DUE 12-01-2057 CUSIP: 08161NAF4	365,000.000	375,945.51	324,939.46
CMO CHASE MTG FIN TR SER 2007-A1 MTG PASSTHRU CTF CL 8-A1 DUE 02-25-2037 REG SEDOL: B3V5XN8	21,563.560	22,116.11	20,735.36
CMO COMM 2012-LC4 MTG TR CTF CL B DUE 12-10-2044 REG SEDOL: B7XH385	48,351.610	48,605.15	46,176.27
CMO COMM 2014-UBS3 MTG TR COML MTG PASS CTF CL A-4 3.819 DUE 06-10-2047 REG CUSIP: 12591YBC8	0.000	0.00	0.00
CMO COMM 2015-DC1 MTG TR COML MTG SER 15-DC1 CL A5 3.35% 02-10-2048 CUSIP: 12629NAF2	287,799.790	293,458.97	287,347.54
CMO CR SUISSE FIRST BOSTON MTG SECS CORP2003-27 CL IV-A-4 5.75 11-25-2033 SEDOL: BKX5CV6	11,405.810	11,947.59	11,318.80
CMO CSAIL 2015-C4 COML MTG TRUST SR 2015-C4 CL-ASB 3.6167% DUE 11-11-2048 CUSIP: 12635RAY4	36,781.780	37,885.17	36,611.54
CMO CWMBS INC 2003-59 MTG PASSTHRU CTF 1-A-1 ALT LN TR 5.75% DUE 12-25-2033 REG CUSIP: 12669FEE9	52,706.080	53,364.06	52,593.14
CMO CWMBS INC 2003-59 MTG PASSTHRU CTF 3-A-1 ALT LN TR 6% DUE 12-25-2033 REG SEDOL: BD0DNQ6	63,665.290	64,122.88	64,866.86
CMO GS MTG SECS TR 2011-GC5 MTG PASS THRU CTF CL D 144A DUE 08-10-2044 BEO SEDOL: B7WFWL6	85,000.000	84,837.30	46,597.37
CMO HSI AST SECURITIZATION CORP TR 2005-I1 II-A-4 DUE 11-25-2035 REG SEDOL: BYWPMD7	953,501.170	952,905.23	866,856.04

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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			
CMO IMPAC CMB TR 2004-4 COLL ASSET BKD BD CL 1-A-2 FLTG 09-25-2034 REG CUSIP: 45254NHT7	13,829.010	12,031.23	13,758.29
CMO IMPAC CMB TR 2005-2 ASSET BKD BD CL 1-A-1 DUE 04-25-2035 REG SEDOL: BMHTQ16	286,083.090	279,288.60	276,517.99
CMO INDYMAC INDX MTG LN TR 2007-FLX2 MTGCL A-1-C VAR RT DUE 04-25-2037 CUSIP: 45668RAC2	693,321.140	319,951.86	597,795.08
CMO J P MORGAN CHASE COML MTG SECS TR 2013-L CL C 3.958 DUE 04-15-2046 REG SEDOL: BMG6QZ2	195,000.000	192,135.94	124,204.41
CMO MASTR ALTERNATIVE LN TR SER 2003-9 CL 4-A-1 5.25% DUE 11-25-2033 BEO CUSIP: 576434KX1	11,986.670	12,278.82	11,733.44
CMO MASTR ALTERNATIVE LN TR 2004-5 2A1 6DUE 06-25-2034 REG CUSIP: 576434RG1	9,516.510	9,897.19	9,531.29
CMO MERRILL LYNCH MTG INVS INC SER 2005-A6 CL 1-A-2 FLTG DUE 08-25-2035 REG CUSIP: 59020UZF5	118,278.200	118,204.27	117,791.45
CMO MERRILL LYNCH MTG INVS INC 2004-A CLA-1 FLTG DUE 04-25-2029 REG SEDOL: B07C4J5	60,308.990	58,085.09	55,459.03
CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR COML MTG PASS THRU CTF 04-15-2048 SEDOL: BK93117	5,889,791.100	121,980.55	58.90
CMO MORGAN STANLEY CAP I TR 2019-L3 SER 19-L3 CLS A4 3.127% DUE 11-01-2029 REG CUSIP: 61691UBE8	970,000.000	999,045.39	887,401.40
CMO MORTGAGEIT TR SER 2005-5 CL A-1 FLT RT DUE 12-25-2035 REG SEDOL: B0NLTF7	319,838.040	317,787.05	311,431.48
CMO MORTGAGEIT TR 2005-1 MTG BACKED NT CL 1-A-1 DUE 02-25-2035 REG SEDOL: B065BY9	134,721.130	125,033.28	134,963.90
CMO MORTGAGEIT TR 2005-2 MTG BKD NT CL 1-A-1 ADJ RATE DUE 05-25-2035 REG SEDOL: B0HZPS0	18,122.980	17,502.07	17,900.09
CMO SEQUOIA MTG TR 2004-1 2004-12 MTG PASSTHRU CTF 1A1 DUE 01-20-2035 REG SEDOL: B76BZW2	196,936.810	187,744.70	184,506.95
CMO SEQUOIA MTG TR 2004-1 2004-4 CL A FLTG RATE DUE 05-20-2034 REG CUSIP: 81744FBF3	333,564.330	331,393.94	312,564.45
CMO SFAVE COML MTG SECS TR 2015-5AVE P THRU CTF CL C 144A DUE 1-05-43 BEO SEDOL: BV9G3K6	815,000.000	679,506.25	662,625.16
CMO STRUCTURED ASSET MTG INVTS II TR 2007-AR3 CL II-A-1 DUE 09-25-2047 REG SEDOL: B54CHZ0	106,438.400	41,808.45	96,372.40
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

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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			
CMO WAMU MTG PASS-THROUGH CTFS SERIES 2005-AR19 CL-A1B3 DUE 12-25-2045 REG CUSIP: 92925CBE1	624,937.730	618,190.39	625,208.77
CMO WAMU MTG PASS-THROUGH CTFS 2004-AR10CL A-1-A VAR DUE 07-25-2044 REG SEDOL: B0224J0	234,362.720	233,996.53	221,927.93
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2 MTG FLTG RT CL 2A-23 01-25-2045 SEDOL: B3R5YW8	91,830.930	86,780.20	92,155.92
CMO WAMU MTG PASS-THROUGH SER 05-AR2 CL 1A1A FLTG 01-25-2045 CUSIP: 92922FC97	567,723.880	544,480.94	544,627.34
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG SEDOL: B5KT896	328,819.310	328,408.31	315,219.67
CMO WASHINGTON MUTUAL MSC MTG P-THRU SER2005-9 CL 4A4 5.5% DUE 11-25-2035 BEO CUSIP: 93934FEZ1	156,251.740	94,624.34	130,998.87
CMO WELLS FARGO COML MTG TR 2014-LC16 MTG PASS THRU CTF CL B VAR RT 08-15-2050 SEDOL: BFMXV53	35,976.470	33,739.18	34,426.24
CMO WELLS FARGO COML MTG TR 2021-C61 SR 21-C61 CL A4 2.627% 11-15-2054 CUSIP: 95003QAS8	1,175,000.000	1,210,177.15	997,451.98
CMO WELLS FARGO COMMERCIAL MORTGAGE TRUST SR 2018-C47 CL C VAR RT 09-15-2061 CUSIP: 95002DBX6	470,000.000	425,827.34	438,586.70
CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 CUSIP: 94988QAQ4	126,943.640	127,366.40	117,168.98
CMO WF-RBS COMMERCIAL MORTGAGE TRUST 2012-C10 B 3.744% 12-15-2045 CUSIP: 92890NAX7	45,270.500	44,884.99	41,500.29
CMO 2005-AR13 MTG PASSTHRU CTF CL A-1A2 DUE 10-25-2045 REG CUSIP: 92922F4N5	102,611.340	101,841.75	97,881.80
CMS ENERGY CORP FIXED 4.75% DUE 06-01-2050 CUSIP: 125896BU3	1,909,000.000	1,768,852.50	1,808,671.55
CNO FINL GROUP INC 5.25% DUE 05-30-2029 SEDOL: BJ5C4Z6	285,000.000	285,000.00	282,984.23
COCA-COLA CO/THE 4.65% 08-14-2034 CUSIP: 191216DY3	1,160,000.000	1,150,836.00	1,129,001.66
COLLEGIATE FDG SVCS ED LN TR SER 2005-A CL A-4 FLTG RT DUE 03-28-2035 CUSIP: 19458LBC3	432,788.570	402,189.07	420,148.03
COLT 2020-RPL1 TR FLTG RT 1.3897% DUE 01-25-2065 CUSIP: 19687YAA3	853,005.590	853,004.61	723,981.76
COLT 2021-2 MTG LN FLTG RT .924% DUE 08-25-2066 CUSIP: 19685WAA9	1,173,170.330	1,044,121.59	959,159.89

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Corporate Debt Instruments - Other			
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COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM BOOK ENTRY # TR 15 7.58 09-15-2025 SEDOL: 2141985	290,000.000	346,187.50	294,858.78
COLUMBIA /HCA HEALTHCARE CORP 7.05 DEB DUE 12-01-2027 SEDOL: 2086592	5,000.000	6,062.50	5,242.86
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6	1,033,000.000	996,411.14	1,007,587.30
COMERICA INC 5.982% 01-30-2030 CUSIP: 200340AW7	200,000.000	200,000.00	202,196.23
COMM 2012-CCRE3 3.922% DUE 10-15-2045 CUSIP: 12624PAL9	264,434.700	262,361.29	240,638.22
COMM 2016-CCRE28 3.762% DUE 02-10-2049 CUSIP: 12593YBE2	1,095,000.000	1,127,800.88	1,084,585.02
COMM 2016-DC2 MTG 3.765% DUE 02-10-2049 CUSIP: 12594CBF6	1,115,000.000	1,148,362.76	1,100,472.78
COMM 2016-787S MTG TR COML MTG PASSTHRU CTF CL C 3.83188% 02-10-2036 CUSIP: 12635WAG2	560,000.000	526,225.00	535,739.57
COMM 2020-SBX MTG VAR RT .58449% DUE 01-10-2038 CUSIP: 12598EAC6	30,000,000.000	828,112.50	121,593.00
COMM 2024-277P MTG TR .894321% 08-10-2044 CUSIP: 12654FAC4	20,800,000.000	665,026.75	609,159.20
COMM 2024-277P MTG TR COML MTG PASSTHRU CTF CL B 6.99902% 08-10-2044 CUSIP: 12654FAE0	738,000.000	744,514.68	766,433.44
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029 CUSIP: 20268JAB9	1,774,000.000	1,619,999.06	1,651,855.40
CONOCOPHILLIPS COMPANY 5.0% 01-15-2035 CUSIP: 20826FBL9	1,190,000.000	1,187,941.30	1,155,340.51
CONTINENTAL RESOURCES INC 2.875% 04-01-2032 SEDOL: BMQ80K1	1,500,000.000	1,220,185.85	1,232,189.61
CONTINENTAL RESOURCES INC 5.75% 01-15-2031 SEDOL: BN4L2T2	2,910,000.000	3,122,952.07	2,875,025.18
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9	85,000.000	78,010.95	82,677.59
COREVEST AMERN FIN FLTG RT 4.6161% DUE 05-15-2052 CUSIP: 21872VAE2	325,000.000	372,226.56	308,237.38
COREVEST AMERN FIN 3.247% DUE 04-15-2053 CUSIP: 21873LAL7	295,000.000	294,991.74	249,354.18

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CORPORATE OFFICE PPTYS L P GTD SR NT 2.75% 04-15-2031 SEDOL: BMTYMJ9	105,000.000	103,900.65	89,621.12
CR ACCEP AUTO LN 5.95% DUE 06-15-2034 CUSIP: 22536VAA6	335,000.000	334,994.84	341,654.91
CR ACCEP AUTO LN 6.48% DUE 03-15-2033 CUSIP: 224927AA1	340,000.000	339,978.41	343,773.12
CR ACCEP AUTO LN 6.71% DUE 07-17-2034 CUSIP: 22537GAE0	120,000.000	119,972.70	122,885.08
CREDIT ACCEP AUTO LN TR 2022-3 ASSET BACKED NT CL A 144A 6.57% 10-15-2032 CUSIP: 22534QAA9	648,891.170	648,846.13	651,903.13
CROSS 2024-H6 MTG TR 5.383% 09-25-2069 CUSIP: 227919AB3	636,744.990	636,743.15	630,668.41
CROWN CASTLE INC 4.8% 09-01-2028 CUSIP: 22822VBB6	1,413,000.000	1,411,233.75	1,396,862.71
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031 SEDOL: BKPR168	400,000.000	334,056.00	331,173.87
CRSNT TR 2021-MOON MTG PASS THRU CTF CL C 144A 6.47448% 04-15-2036 CUSIP: 22877LAE7	665,000.000	654,609.38	655,025.00
CSAIL 2019-C18 2.968% DUE 12-15-2052 CUSIP: 12597DAD7	590,000.000	607,695.87	532,210.92
CSC HLDGS LLC 11.75% DUE 01-31-2029 SEDOL: BRBCV11	52,000.000	44,323.75	51,406.31
CSC HLDGS LLC 6.5% DUE 02-01-2029 CUSIP: 126307AZ0	308,000.000	265,953.60	258,618.68
CSC HOLDINGS LLC CORP 5.75% 01-15-2030 SEDOL: BK6H576	410,000.000	440,750.00	233,233.53
CSC HOLDINGS LLC 3.375% DUE 02-15-2031 SEDOL: BMDFKG1	1,850,000.000	1,270,112.50	1,297,612.94
CSC HOLDINGS LLC 4.125% 12-01-2030 CUSIP: U2285XAT3	200,000.000	141,250.00	143,672.72
CSC HOLDINGS LLC 4.5% 11-15-2031 SEDOL: BNZHPX4	200,000.000	143,750.00	144,006.22
CSC HOLDINGS LLC 4.625% 12-01-2030 SEDOL: BMH63Y9	3,750,000.000	3,518,956.25	1,959,197.66
CSC HOLDINGS LLC 5.0% 11-15-2031 SEDOL: BMW5TT8	300,000.000	284,250.00	156,183.53

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CSMC TR 2014-USA 4.3738% DUE 09-01-2037 CUSIP: 12649AAN9	190,000.000	183,260.94	141,659.31
CSMC 2021-AFC1 TR FLTG RT 1.169% DUE 03-25-2056 CUSIP: 12657LAC8	1,167,626.660	964,021.77	945,199.97
CSMC 2021-NQM6 TR 1.174% 07-25-2066 CUSIP: 12662KAA7	734,590.220	617,055.78	601,433.11
CSMC 2021-RPL6 TR 3.125% DUE 10-25-2060 CUSIP: 12657GAE5	160,000.000	170,484.16	122,988.59
CVS HEALTH CORP 2.875% DUE 06-01-2026 CUSIP: 126650CU2	1,060,000.000	1,007,445.20	1,029,259.63
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	55,000.000	50,658.85	47,564.30
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	205,000.000	177,663.25	169,066.37
CVS HEALTH CORP 5.3% 06-01-2033 SEDOL: BQ0ML48	140,000.000	136,764.60	134,242.58
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	400,000.000	400,000.00	392,215.23
CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3	160,000.000	160,000.00	160,536.85
CVS HLTH 5.773% DUE 01-10-2033 CUSIP: U15149AC8	675,132.550	772,927.71	672,392.97
CWALT INC 2004-28CB CL 2-A-4 5.75 DUE 01-25-2035 SEDOL: B7ZRLT0	112,193.440	96,486.39	101,796.06
DARDEN RESTAURANTS INC 4.55% 10-15-2029 CUSIP: 237194AQ8	515,000.000	514,026.65	502,418.46
DATABANK ISSUER 2.06% DUE 02-27-2051 CUSIP: 23802WAA9	700,000.000	666,039.07	673,764.98
DC COML MTG TR FLTG RT 7.14049% DUE 09-12-2040 CUSIP: 24023AAE0	375,000.000	374,270.70	386,699.59
DCP MIDSTREAM OPER FIXED 5.125% 05-15-2029 SEDOL: BK77J84	95,000.000	107,150.00	95,149.66
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	735,000.000	736,756.25	631,778.36
DEERE JOHN CAP CORP MEDIUM TERM TRANCHE # TR 00517 4.9% 03-07-2031 CUSIP: 24422EXN4	565,000.000	564,203.35	565,311.78

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Corporate Debt Instruments - Other			
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DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034 CUSIP: 24422EXP9	1,304,000.000	1,296,332.48	1,301,734.51
DEERE JOHN CAP 1.25% DUE 01-10-2025 SEDOL: BNG50Z4	465,000.000	464,781.45	464,659.44
DEFAULTED MATTERHORN MERGER 8.5% DUE 06-01-2026 SEDOL: BG5PY87	225,000.000	150,750.00	6,750.00
DELL INTL L L C /EMC CORP 4.85% 02-01-2035 CUSIP: 24703DBQ3	1,035,000.000	1,031,336.10	983,144.69
DELL INTL L L C/EMC CORP 5.75% 02-01-2033 SEDOL: BQ3PVK0	65,000.000	64,316.20	66,786.86
DH EUROPE FIN II S 2.6% DUE 11-15-2029 CUSIP: 23291KAH8	1,091,000.000	964,814.94	986,610.31
DILLARD DEPT STORES INC 7.75 DEBDUE 05-15-2027 BEO SEDOL: BNY8839	15,000.000	16,762.50	15,707.69
DILLARDS INC 7.75% DUE 07-15-2026 SEDOL: B8YS908	20,000.000	23,150.00	20,734.61
DILLARDS INC 7% DUE 12-01-2028 SEDOL: B2PLNS0	30,000.000	33,073.60	31,179.76
DIRECTV FING LLC / DIRECTV FING CO-OBLIG 5.875% 08-15-2027 CUSIP: U2541MAA8	230,000.000	230,000.00	224,088.69
DISH DBS CORP 5.75% 12-01-2028 SEDOL: BL6BW18	625,000.000	456,250.00	534,371.58
DISNEY WALT CO SR NT 7.43% 10-01-2026 CUSIP: 254687DH6	635,000.000	820,732.67	665,296.15
DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG SEDOL: BMCBVG7	215,000.000	214,855.95	197,167.35
DOLLAR TREE INC 2.65% 12-01-2031 SEDOL: BN4QG28	75,000.000	61,698.00	63,362.54
DR AUTO 4.5% DUE 09-15-2028 CUSIP: 26207AAD5	700,000.000	699,984.81	697,933.95
DROP MTG TR 2021-FILE COML MTG PASS THRUCTF CL B 6.13348% 10-15-2043 CUSIP: 26210YAG1	371,000.000	359,870.00	337,610.00
DROP MTG TR 2021-FILE COML MTG PASS THRUCTF CL C 6.68348% 10-15-2043 CUSIP: 26210YAJ5	1,100,000.000	1,102,750.00	996,230.07
DROPBOX INC SR NT CONV 0% DUE 03-01-2028REG SEDOL: BJN46X6	108,000.000	106,011.73	110,227.50

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Corporate Debt Instruments - Other			
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DTE ENERGY CO 4.95% 07-01-2027 CUSIP: 233331BM8	360,000.000	359,571.60	361,313.85
DUKE ENERGY CORP 5.45% 06-15-2034 SEDOL: BSLSTG7	1,025,000.000	1,039,231.25	1,022,375.73
DXC TECHNOLOGY COMPANY SR NT 2.375% 09-15-2028 CUSIP: 23355LAM8	915,000.000	914,176.50	824,447.85
ECHOSTAR CORP 10.75% 11-30-2029 SEDOL: BR54DP1	5,482,918.000	5,323,222.00	5,895,701.84
ECHOSTAR CORPORATION PIK 3.875% 11-30-2030 SEDOL: BQT6FN8	2,290,000.000	1,573,336.25	2,402,860.91
ECHOSTAR CORPORATION 6.75% PIK 11-30-2030 SEDOL: BT6M5C9	2,752,554.000	3,382,726.05	2,496,425.66
EDISON INTL 4.125% DUE 03-15-2028 CUSIP: 281020AM9	838,000.000	797,801.14	812,790.22
EDISON INTL 4.7% DUE 08-15-2025 CUSIP: 281020AU1	815,000.000	814,714.75	814,225.46
ELECTRONIC ARTS INC 1.85% DUE 02-15-2031 SEDOL: BM8C3M4	75,000.000	60,224.25	62,293.29
ELEVANCE HEALTH INC 4.75% 02-15-2033 CUSIP: 28622HAB7	1,024,000.000	981,831.68	981,903.58
ELEVANCE HEALTH INC 5.2% 02-15-2035 SEDOL: BT259Z3	335,000.000	329,759.20	327,225.13
ELEVANCE HEALTH INC 5.7% 02-15-2055 CUSIP: 036752BE2	1,005,000.000	999,502.65	969,911.63
ELMWOOD CLO 30 LTD SR 24-6A CL B FLTG RT 07-17-2037 CUSIP: 29001JAC0	500,000.000	500,000.00	504,215.60
ELP COML MTG TR 2021-ELP COML MTG PASSTHRU CTF CL C 5.75428% 11-15-2038 CUSIP: 26863LAG9	399,534.950	394,790.47	399,035.53
ENACT HLDGS INC 6.25% 05-28-2029 CUSIP: 29249EAA7	720,000.000	719,661.60	733,277.11
ENCANA CORP 6.5% DUE 08-15-2034 SEDOL: B02DZ90	195,000.000	250,114.16	202,232.84
ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD SEDOL: BMHR7V7	762,000.000	681,990.00	749,314.91
ENERGY TRANSFER L P 5.6% 09-01-2034 SEDOL: BL569C4	1,905,000.000	1,940,869.25	1,903,326.71

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ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	265,000.000	267,494.95	268,632.57
ENERGY TRANSFER 6.625% DUE 10-15-2036 CUSIP: 29273RAF6	145,000.000	140,344.05	154,211.50
ENERGY TRANSFER 7.5% DUE 07-01-2038 CUSIP: 29273RAJ8	635,000.000	656,662.50	718,966.02
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	70,000.000	69,986.70	62,972.29
ENTEGRIS ESCROW CORP 4.75% 04-15-2029 SEDOL: BMWG9M4	215,000.000	209,248.75	205,864.12
ENTERGY CORP NEW FIXED .9% DUE 09-15-2025 CUSIP: 29364GAM5	370,000.000	368,542.20	359,830.78
ENTERPRISE FLEET 5.06% DUE 03-20-2031 CUSIP: 29375QAD0	285,000.000	284,996.67	286,295.72
ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023 SEDOL: BQD01K5	60,000.000	60,707.40	60,525.93
ENTLEY SYSTEMS INC 0.375% 07-01-2027 SEDOL: BN7TC15	103,000.000	94,519.31	92,751.50
EPR PROPERTIES 3.6% DUE 11-15-2031 BEO SEDOL: BLFK4F4	175,000.000	173,554.50	153,253.04
EQT CORP 7% DUE 02-01-2030 SEDOL: BKKL239	205,000.000	214,796.26	217,754.28
EQT CORPORATION 3.625% 05-15-2031 SEDOL: BNXLXH8	800,000.000	795,532.30	713,267.04
EQUIFAX INC 4.8% 09-15-2029 CUSIP: 294429AX3	490,000.000	489,843.20	483,800.80
EQUIFAX INC 5.1% 06-01-2028 CUSIP: 294429AW5	325,000.000	324,034.75	326,207.15
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	740,000.000	734,124.80	680,219.94
EQUINIX INC SR NT 2% 05-15-2028 SEDOL: BMFR6Q7	1,010,000.000	1,004,566.20	918,956.20
EQUINIX INC 2.15% DUE 07-15-2030 CUSIP: 29444UBH8	630,000.000	594,384.00	542,254.51
ESSENT GROUP LTD NT 6.25% 07-01-2029 CUSIP: 29669JAA7	580,000.000	577,865.60	592,600.73

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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			
ESSENTIAL UTILITIES INC 4.8% 08-15-2027 CUSIP: 29670GAJ1	355,000.000	354,872.20	354,462.10
EVERGY INC NT CONV 4.5% 12-15-2027 SEDOL: BTLT053	86,000.000	86,765.19	93,353.00
EVERI HLDGS INC 5% DUE 07-15-2029 SEDOL: BNG7C32	65,000.000	64,512.50	64,990.60
EXETER AUTOMOBILE RECEIVABLES SR 24-3A A3 5.65% 12-15-2027 CUSIP: 30165AAC9	175,000.000	174,994.00	176,200.06
EXETER AUTOMOBILE RECEIVABLES TR 2023-2 SER 23-2A CLS D 6.32% 08-15-2029 CUSIP: 30168CAF5	230,000.000	229,956.21	233,731.93
EXETER AUTOMOBILE 5.28% DUE 08-15-2030 CUSIP: 30166UAC4	680,000.000	679,923.02	683,523.42
EXETER AUTOMOBILE 6.68% DUE 04-16-2029 CUSIP: 301989AF6	110,000.000	109,996.14	112,826.77
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031 CUSIP: 30212PBH7	415,000.000	372,403.05	365,558.56
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	1,680,000.000	1,507,173.90	1,548,636.05
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL C 144A 6.13348% 07-15-2038 SEDOL: BQS95R2	704,632.630	692,741.95	705,513.42
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL D 144A 6.68348% 07-15-2038 SEDOL: BP7L947	105,694.900	105,694.90	105,959.14
EXTRA SPACE FIXED 5.7% 04-01-2028 CUSIP: 30225VAJ6	175,000.000	179,999.75	178,649.08
EXTRA SPACE STORAGE L P SR NT 3.875% 12-15-2027 SEDOL: BR55HM9	65,000.000	64,620.22	63,521.81
EXTRA SPACE STORAGE L P 3.9% 04-01-2029 SEDOL: BMXLV11	62,000.000	56,957.54	59,294.30
FERTITTA ENTMT LLC 6.75% DUE 01-15-2030 SEDOL: BPLFC68	111,000.000	111,000.00	102,400.12
FID NATL FINL INC FIXED 4.5% DUE 08-15-2028 SEDOL: BKDZTM6	1,380,000.000	1,369,677.60	1,353,927.47
FID NATL FINL INC 3.4% DUE 06-15-2030 SEDOL: BMTD0M5	40,000.000	39,902.40	36,283.41
FIRST INVS AUTO OWNER TR 2022-2 ASSET BACKED NT CL D 144A 8.71% 10-16-2028 CUSIP: 32058KAD1	100,000.000	99,993.44	104,970.90

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
FIRST NLC TR 2005-4 MTG BKD CTF CL A-4 02-25-2036 REG SEDOL: BQT5104	615,329.030	611,279.46	599,651.68
FIRSTENERGY CORP 4% 05-01-2026 SEDOL: BNVQWX4	153,000.000	157,322.20	153,535.50
FISERV INC 5.625% 08-21-2033 SEDOL: BS0FL52	1,380,000.000	1,373,852.35	1,404,772.84
FLAGSHIP CR AUTO TR 2022-4 AUTO RECEIVABLES BKD NTS CL 6.32% 06-15-2027 CUSIP: 33843XAC3	450,089.910	450,068.30	451,853.72
FLAGSHIP CR AUTO 5.22% DUE 12-15-2027 CUSIP: 33843EAE1	670,000.000	669,998.19	671,638.82
FLEX LTD FIXED 6% DUE 01-15-2028 CUSIP: 33938XAE5	385,000.000	381,431.05	392,710.65
FLEX LTD 5.25% 01-15-2032 CUSIP: 33938XAF2	290,000.000	289,364.90	285,260.48
FMC CORP 3.45% DUE 10-01-2029 SEDOL: BJYGNT6	135,000.000	134,998.65	123,654.01
FORD MTR CR CO LLC 5.303% 09-06-2029 CUSIP: 345397G23	992,000.000	992,000.00	971,959.58
FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3	30,000.000	29,102.75	29,078.72
FREEPORT-MCMORAN INC 4.25% DUE 03-01-2030 SEDOL: BLCHCY3	125,000.000	110,694.14	118,768.69
FREMONT HOME LN TR SER 2005-A CL M3 FLT RT 01-25-2035 REG CUSIP: 35729PHN3	297,865.700	297,539.91	291,790.82
FRESHPET INC SR NT CONV 04-01-2028 SEDOL: BQWS8C1	12,000.000	27,930.31	26,532.00
FS KKR CAP CORP 6.125% DUE 01-15-2030 CUSIP: 302635AP2	600,000.000	598,140.00	599,651.81
FS KKR CAP CORP 6.875% 08-15-2029 CUSIP: 302635AN7	70,000.000	69,200.60	72,392.01
FS KKR CAP CORP 7.875% 01-15-2029 CUSIP: 302635AM9	305,000.000	302,922.95	324,636.59
GARTNER INC 3.625% DUE 06-15-2029 SEDOL: BLD30L3	285,000.000	241,893.75	264,737.70
GARTNER INC 3.75% 10-01-2030 CUSIP: U33791AC5	60,000.000	49,950.00	54,812.48

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
GARTNER INC 3.75% DUE 10-01-2030 SEDOL: BL6L5F3	435,000.000	438,219.00	397,390.47
GATX CORP SR NT 5.4% 03-15-2027 CUSIP: 361448BP7	230,000.000	229,802.20	232,609.56
GCAT 2023-INV1 TR MTG BACKED NT CL A-7 144A 6% 08-25-2053 CUSIP: 36830QAG7	783,788.940	783,421.54	785,923.20
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36 SEDOL: B8K4X86	750,000.000	562,500.00	705,003.80
GEN MTRS FINL CO FIXED 4.35% DUE 04-09-2025 CUSIP: 37045XCK0	714,000.000	706,074.60	712,636.25
GEN MTRS FINL CO FIXED 6% DUE 01-09-2028 SEDOL: BQ3PV77	1,175,000.000	1,179,916.25	1,206,027.68
GENERAL MLS INC 4.875% 01-30-2030 CUSIP: 370334DA9	755,000.000	751,534.55	750,225.09
GENERAL MOTORS FINANCIAL 3.1% 01-12-2032 CUSIP: 37045XDS2	1,706,000.000	1,439,535.03	1,461,365.13
GENERAL MTRS FINL CO INC 6.05% 10-10-2025 CUSIP: 37045XDZ6	465,000.000	464,386.20	468,993.77
GENUINE PARTS CO 4.95% 08-15-2029 CUSIP: 372460AF2	515,000.000	513,434.40	512,651.01
GILEAD SCIENCES 5.5% DUE 11-15-2054 CUSIP: 375558CD3	1,405,000.000	1,400,911.45	1,369,151.48
GLOBAL PARTNERS LP/GLP FIN CORP 6.875% 01-15-2029 SEDOL: BMH9X15	275,000.000	285,312.50	272,894.48
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO SEDOL: BP6L0F6	1,425,000.000	1,447,355.00	1,425,248.99
GLOBAL PMTS INC 2.9% 11-15-2031 SEDOL: BMHYKF3	120,000.000	91,810.80	102,604.81
GLOBAL PMTS INC 5.3% DUE 08-15-2029 SEDOL: BP6L0D4	175,000.000	174,910.75	175,317.40
GLP CAP L P / GLP 5.75% DUE 06-01-2028 SEDOL: BG08VY6	364,000.000	386,163.50	367,366.38
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	250,000.000	248,440.00	214,119.83
GLS AUTO RECEIVABLES ISSUER TR AUTO RECEIVABLES-BKD NTS CL 6.31% 03-15-2029 CUSIP: 379928AJ3	175,000.000	174,953.24	177,463.23

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United States - USD			
GLS AUTO SELECT 5.59% DUE 10-15-2029 CUSIP: 37989EAC0	373,563.790	373,559.64	377,910.39
GOLDMAN SACHS BK USA 5.414% 05-21-2027 CUSIP: 38151LAG5	515,000.000	515,000.00	519,020.49
GOLDMAN SACHS FIXED 2.615% 04-22-2032 CUSIP: 38141GYB4	1,868,000.000	1,558,266.92	1,592,623.55
GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG SEDOL: BMCWLG0	1,890,000.000	1,749,743.10	1,824,724.37
GOLDMAN SACHS GROUP INC 1.542% 09-10-2027 SEDOL: BM9Y705	850,000.000	737,018.00	803,819.08
GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO SEDOL: BN95V92	45,000.000	40,401.00	42,923.24
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033 SEDOL: BN95VC5	75,000.000	63,528.00	64,654.83
GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 SEDOL: BMGDC77	200,000.000	198,834.90	197,676.12
GOLDMAN SACHS GROUP INC 5.049% 07-23-2030 CUSIP: 38141GB29	1,095,000.000	1,095,000.00	1,089,416.76
GOLDMAN SACHS GROUP INC 5.798% 08-10-2026 CUSIP: 38145GAM2	905,000.000	905,000.00	910,006.75
GOLUB CAP BDC INC 2.5% DUE 08-24-2026 BEO CUSIP: 38173MAB8	540,000.000	535,901.40	514,361.72
GOLUB CAP BDC INC 6.0% 07-15-2029 CUSIP: 38173MAE2	80,000.000	80,052.80	79,878.23
GPMT 2021-FL4 LTD FLTG RT 6.13378% DUE 12-15-2036 CUSIP: 36262TAC7	1,100,000.000	1,100,000.00	1,077,836.43
GRAPHIC PACKAGING 4.75% DUE 07-15-2027 SEDOL: BK64CY3	150,000.000	150,000.00	146,415.48
GS MTG SECS CORP FFMLT 2006-FF4 MTG PASSTHR CTF A-3 03-25-2036 REG SEDOL: B1VJSW0	1,432.280	1,411.24	1,430.91
GS MTG SECS CORP FLTG RT 3.22202% DUE 02-25-2036 SEDOL: BL65PH7	1.000	0.00	1.00
GS MTG SECS CORP 2005-MTR1 AST BKD CTF CL A-4 FLTG RT 10-25-2035 REG SEDOL: B56SRJ0	1.000	0.00	1.00
GS MTG SECS CORP 2005-6 GSAA MTG PASSTHRU 5.15378% 06-25-2035 CUSIP: 36242D3Y7	1,550,000.000	1,547,335.94	1,505,739.29

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GS MTG SECS TR FLTG RT 3.72193% DUE 04-10-2031 SEDOL: BBP6XQ6	78,135.610	75,840.37	71,575.95
GS MTG SECS TR 2.9106% DUE 02-13-2053 CUSIP: 36258YBG2	315,000.000	324,448.74	282,555.09
HCA INC 2.375% DUE 07-15-2031 BEO SEDOL: BND8HY4	80,000.000	63,532.80	66,444.54
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7	315,000.000	325,622.83	286,215.11
HCA INC 4.125% 06-15-2029 SEDOL: BKKDGV1	2,425,000.000	2,642,328.80	2,313,206.68
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5	80,000.000	79,883.20	77,907.36
HCA INC 5.6% 04-01-2034 SEDOL: BLD74G8	210,000.000	207,456.90	206,923.04
HEALTHCARE RLTY 3.1% DUE 02-15-2030 SEDOL: BK5W8R3	10,000.000	8,771.65	8,978.37
HEALTHCARE TR AMER FIXED 3.625% DUE 01-15-2028 SEDOL: BNNHGD3	62,000.000	55,644.66	58,874.58
HEALTHCARE TR AMER HLDGS LP 3.875% 05-01-2025 SEDOL: BNNHFZ8	245,000.000	244,548.13	243,785.34
HELMERICH & PAYNE INC 5.5% 12-01-2034 CUSIP: U4234PAE1	220,000.000	208,929.60	209,049.17
HERCULES CAP INC SR NT 3.375% 01-20-2027 CUSIP: 427096AJ1	555,000.000	551,015.10	530,645.93
HERCULES INC 6.5% DUE 06-30-2029 SEDOL: B06F2S0	80,000.000	69,250.00	79,948.80
HERTZ VEH FING III 2.33% DUE 06-26-2028 CUSIP: 42806MAN9	780,000.000	717,805.47	732,472.57
HESS MIDSTREAM OPERATIONS LP SR NT 144A 4.25% 02-15-2030 SEDOL: BM9STG7	155,000.000	155,000.00	142,877.08
HESS MIDSTREAM OPERATIONS LP 5.625% DUE 02-15-2026 SEDOL: BL9C3F9	195,000.000	193,050.00	194,361.11
HF SINCLAIR CORP SR NT 5% 02-01-2028 CUSIP: 403949AQ3	1,274,000.000	1,261,420.32	1,258,450.10
HILTON DOMESTIC OPER CO INC 3.75% 05-01-2029 CUSIP: U4328RAF1	340,000.000	282,200.00	313,274.37

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Corporate Debt Instruments - Other			
United States - USD			
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 CUSIP: 438516CS3	495,000.000	496,108.80	485,392.99
HOST HOTELS & RESORTS L P 5.5% 04-15-2035 CUSIP: 44107TBC9	960,000.000	946,100.75	939,985.05
HP ENTERPRISE CO 5.6% 10-15-2054 CUSIP: 42824CBW8	550,000.000	539,473.00	518,696.44
HPS CORPORATE LENDING FD NT 144A 6.25% 09-30-2029 CUSIP: 40440VAB1	395,000.000	390,216.55	401,776.72
HUDSON PAC PPTYS L FIXED 3.95% 11-01-2027 SEDOL: BDD87X3	382,000.000	338,126.74	331,543.21
HUDSON PAC PPTYS L P 5.95% 02-15-2028 SEDOL: BMHL9H9	60,000.000	52,543.75	51,190.88
HUDSON PAC PPTYS L 4.65% DUE 04-01-2029 SEDOL: BJ5RNY3	20,000.000	16,350.00	15,072.38
HUDSON PACIFIC PROPERTIES LP 3.25% DUE 01-15-2030 SEDOL: BKRWWS0	5,000.000	3,462.50	3,402.32
HUNTINGTON BANCSHARES INC 5.272% 01-15-2031 CUSIP: 446150BE3	405,000.000	405,000.00	405,565.57
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 CUSIP: 446150BC7	335,000.000	335,000.00	345,854.83
HYATT HOTELS CORP SR NT 5.375% 12-15-2031 CUSIP: 448579AT9	510,000.000	508,699.50	507,596.53
HYATT HOTELS CORP 5.25% 06-30-2029 CUSIP: 448579AR3	485,000.000	482,555.60	485,426.99
HYUNDAI CAP AMER 4.875% DUE 11-01-2027 CUSIP: 44891ADK0	710,000.000	709,765.70	708,315.70
I/O CMO CITIGROUP COML MTG TR 2013-375P CL X-A FLTG 144A 05-10-2035 CUSIP: 17320QAC3	13,399,761.890	160,207.06	134.00
I/O CMO CITIGRP COMMERICAL MORTGAGE CITIGROUP COML MTG TR 04-15-2049 REG CUSIP: 29429CAJ4	18,713,249.980	84,192.55	185,109.60
I/O COREVEST AMERN TR SR 19-3 CL XA 2.035% 144A 10-15-2052 SEDOL: BJVC8C5	78,503.560	19,259.81	778.32
I/O GNMA 2013-040 REMIC PASSTHRU SECS CL IO FLT 06-16-2054 CUSIP: 38378KCX5	2,247,689.120	85,629.70	26,503.40
I/O GNMA 2013-156 CL IO VAR RT 06-16-2055 CUSIP: 38378NER0	1,154,280.430	43,314.18	4,681.30

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I/O PVTPL CMO NATIXIS COML 2020-2PAC SR CL XB VAR RT 04-15-2025 CUSIP: 63875DAE1	5,720,000.000	218,526.88	161.30
I/O PVTPL CMO NATIXIS COML MTG SECS TR VAR RT SR 20-2PAC CL XA 01-15-2025 CUSIP: 63875DAC5	2,011,976.410	262,783.36	79.07
I/O PVTPL COREVEST AMERN FIN 2020-1 SR 20-1 CL X-A VAR RT 03-15-2050 CUSIP: 21872UAE4	587,864.910	130,472.72	22,053.63
I/O UBS COML MTG TR SER 2017-C4 CL XA VAR 10-15-2050 CUSIP: 90276RBF4	18,328,041.200	283,124.76	429,838.39
I/O WFRBS COML MTG TR VAR 2013-C15 CTF CL X-A 08-15-2046 CUSIP: 92938CAG2	450,824.030	104,326.78	4.51
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG SEDOL: BNLYXS0	45,000.000	45,164.89	37,587.65
ICAHN ENTERPRISES LP/CORP 9.75% 01-15-2029 SEDOL: BMCCP13	100,000.000	100,687.50	100,586.59
ICAHN ENTERPRISES/FIN 9.0% 06-15-2030 SEDOL: BTBJ8W6	332,000.000	330,258.72	318,643.24
ICON INVTS 6 DESIGNATED ACTIVITY CO 6.0% 05-08-2034 CUSIP: 45115AAC8	200,000.000	199,792.00	202,224.32
ILLUMINA INC SR NT 4.65% 09-09-2026 CUSIP: 452327AQ2	420,000.000	419,706.00	418,554.26
INDYMAC ABS INC FLTG RT 5.13378% DUE 03-25-2036 CUSIP: 456606JN3	41,320.100	41,294.29	41,074.70
INDYMAC RESIDENTIOAL ABS TR SER 2005-C CL M2 FLTG RT 10-25-2035 CUSIP: 456606HV7	427,832.990	427,766.14	421,169.23
INGERSOLL RAND INC 5.176% 06-15-2029 CUSIP: 45687VAD8	1,138,000.000	1,135,883.32	1,149,667.62
INGERSOLL RAND INC 5.7% DUE 08-14-2033 SEDOL: BRF5C24	1,520,000.000	1,524,118.00	1,554,160.25
INTERDIGITAL INC SR NT CONV 3.5% 06-01-2027 SEDOL: BRXDCT7	16,000.000	32,677.92	40,197.93
INTL FLAVORS & 4.375% DUE 06-01-2047 SEDOL: BDS6RQ5	45,000.000	31,869.90	35,229.03
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 SEDOL: BQPGF43	210,000.000	207,595.50	198,717.89
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	55,000.000	50,591.15	54,623.66

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INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034 SEDOL: BL55PK1	140,000.000	105,031.45	111,698.98
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	1,424,000.000	1,297,519.04	1,313,083.41
IQVIA INC 5.7% 05-15-2028 CUSIP: 46266TAC2	320,000.000	322,025.60	323,840.00
J P MORGAN CHASE FLTG RT 5.73448% DUE 04-15-2038 CUSIP: 466330AG2	430,000.000	428,253.13	429,866.70
J P MORGAN MTG TR FLTG RT 2.5% DUE 01-25-2052 CUSIP: 46654KAF4	1,160,650.020	1,184,951.15	1,015,436.45
J P MORGAN MTG TR 2.5% DUE 02-25-2052 CUSIP: 46592WAF3	1,112,280.040	1,130,875.99	974,799.34
J P MORGAN MTG TR 2.5% DUE 06-25-2052 CUSIP: 46654TAF5	1,892,111.130	1,895,920.36	1,647,994.93
J P MORGAN MTG TR 2021-4 MTG PASSTHRU CTF CL A-4 2.5% 08-25-2051 CUSIP: 46652VAG0	1,035,089.050	1,060,319.36	912,802.28
J P MORGAN MTG TR 2022-3 MTG PASSTHRU CTF CL A-6 3% 08-25-2052 CUSIP: 46654UAK1	959,413.970	873,404.00	884,645.02
JABIL INC 3% DUE 01-15-2031 SEDOL: BMVPRL7	145,000.000	143,953.10	127,795.42
JANE STR GROUP LLC 4.5% DUE 11-15-2029 SEDOL: BL5C740	105,000.000	90,300.00	98,326.38
JBS USA HOLD/FOOD/LUX CO 6.75% 03-15-2034 CUSIP: 47214BAC2	195,000.000	207,653.55	206,408.28
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	320,000.000	307,728.97	325,510.88
JBS USA/FOOD/FINANCE 3.0% 02-02-2029 SEDOL: BMZ6DZ2	250,000.000	245,915.00	228,045.54
JBS USA/FOOD/FINANCE 3.75% 12-01-2031 SEDOL: BLGYSD1	715,000.000	735,400.00	634,173.33
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	405,000.000	316,053.90	305,226.52
JEFFERIES FINL GROUP INC 5.875% 07-21-2028 SEDOL: BPK76C9	715,000.000	710,974.55	731,253.78
JEFFERIES FINL GROUP INC 6.2% 04-14-2034 SEDOL: BLDCCV4	610,000.000	616,251.90	629,142.64

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JEFFERIES GROUP 6.25% DUE 01-15-2036 SEDOL: B992076	175,000.000	176,242.50	179,839.24
JEFFERIES GROUP 6.45% DUE 06-08-2027 SEDOL: B97R7Z0	75,000.000	71,287.50	77,354.93
JEFFERIES GROUP 6.5% DUE 01-20-2043 SEDOL: B9CT5D5	370,000.000	365,523.00	393,226.95
JERSEY CENT PWR & 4.3% DUE 01-15-2026 SEDOL: BYTGN63	765,000.000	746,532.90	761,038.00
JETBLUE AIRWAYS CORPORATION 4.0% 11-15-2032 SEDOL: BMD7VT7	1,133,216.930	1,133,216.93	1,064,946.61
JPMBB COML MTG 4.7124 DUE 08-15-2046 CUSIP: 46640LAK8	153,617.250	144,400.23	141,418.07
JPMCC COML MTG 3.5855% DUE 03-15-2050 CUSIP: 46647TAS7	2,200,000.000	2,092,921.88	2,133,626.44
JPMDB COML MTG 3.0565% DUE 11-13-2052 CUSIP: 48129RAX3	1,080,000.000	1,112,392.98	935,145.65
JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027 SEDOL: BMGDC66	590,000.000	590,000.00	566,323.18
JPMORGAN CHASE & CO 1.04% 02-04-2027 SEDOL: BMGRWS0	705,000.000	615,190.05	677,349.25
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	1,600,000.000	1,541,952.00	1,586,235.76
JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL: BMGDC11	770,000.000	740,994.10	760,716.44
JPMORGAN CHASE & CO 4.493% 03-24-2031 SEDOL: BLC8C68	1,310,000.000	1,304,414.30	1,276,688.15
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	65,000.000	63,898.90	63,535.21
JPMORGAN CHASE & CO 4.946% 10-22-2035 CUSIP: 46647PER3	1,431,000.000	1,431,000.00	1,378,512.54
JPMORGAN CHASE & CO. 2.956% 05-13-2031 CUSIP: 46647PBP0	2,973,000.000	2,584,339.71	2,659,506.72
KEYSIGHT TECHNOLOGIES INC 3.0% DUE 10-30-2029 REG SEDOL: BKLFFL9	190,000.000	189,836.60	173,250.13
KEYSIGHT TECHNOLOGIES INC 4.95% 10-15-2034 CUSIP: 49338LAG8	979,000.000	979,315.19	942,365.42

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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			
KINDER MORGAN INC 5.95% 08-01-2054 CUSIP: 49456BBA8	575,000.000	572,366.50	562,570.01
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	80,000.000	71,197.60	76,536.82
LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD SEDOL: BLB2PL7	180,000.000	140,548.20	151,177.35
LEIDOS INC 5.75% 03-15-2033 SEDOL: BQQ7HF0	965,000.000	962,204.55	978,435.30
LEXINGTON RLTY TR FORMERLY LEXINGTON CO 2.7% DUE 09-15-2030 SEDOL: BLB61R7	335,000.000	332,430.55	289,707.86
LIBERTY MEDIA CORPORATION CNV 2.25% 08-15-2027 BEO SEDOL: BS2L3Y1	42,000.000	43,355.70	51,261.00
LIGHT & WONDE INTL 7% GTD SNR 15/05/28 USD2000 SEDOL: BJ9S5H9	160,000.000	171,275.00	160,315.87
LKQ CORP SR NT 5.75% 06-15-2028 CUSIP: 501889AD1	385,000.000	373,376.85	391,288.26
LOCKHEED MARTIN CORP 4.7% 12-15-2031 CUSIP: 539830CG2	320,000.000	319,808.00	315,046.48
LOWES COS INC FIXED 4.5% DUE 04-15-2030 CUSIP: 548661DU8	1,469,000.000	1,419,142.14	1,441,046.30
LYB INTERNATIONAL FINANCE III LLC 5.5% 03-01-2034 CUSIP: 50249AAM5	595,000.000	590,442.30	584,624.13
L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034 SEDOL: BRC3QZ2	785,000.000	789,230.85	782,267.52
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXJJF2	370,000.000	378,808.50	369,212.61
M & T BK CORP 5.385% 01-16-2036 CUSIP: 55261FAV6	940,000.000	940,000.00	911,428.62
M.D.C.HLDGS INC 3.966% 08-06-2061 CUSIP: 552676AV0	415,000.000	415,000.00	309,680.94
MAD 2015-11MD MTG FLTG RT 3.5548% DUE 09-10-2035 CUSIP: 556227AA4	536,000.000	523,207.19	524,610.75
MAD 2015-11MD MTG FLTG RT 3.5548% DUE 09-10-2035 CUSIP: 556227AJ5	660,000.000	608,025.00	626,100.75
MAIN STR CAP CORP 3% DUE 07-14-2026 CUSIP: 56035LAE4	235,000.000	239,091.35	226,439.34

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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			
MAIN STR CAP CORP 6.5% DUE 06-04-2027 CUSIP: 56035LAJ3	375,000.000	377,735.25	381,959.06
MARINER FIN 6.77% DUE 09-22-2036 CUSIP: 567928AD8	100,000.000	99,981.21	101,004.91
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	530,000.000	494,704.10	463,071.13
MARRIOTT INTL 5.3% 05-15-2034 SEDOL: BLD78V1	270,000.000	266,484.60	267,989.46
MARSH & MCLENNAN COS INC 4.85% 11-15-2031 CUSIP: 571748CB6	1,025,000.000	1,024,200.50	1,010,845.70
MARSH & MCLENNAN COS INC 5.0% 03-15-2035 SEDOL: BT03MR2	960,000.000	958,368.00	937,502.69
MARTIN MARIETTA MATERIALS INC 5.15% 12-01-2034 SEDOL: BMWG8Z0	175,000.000	173,715.50	171,822.90
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 CUSIP: 573284BB1	710,000.000	695,842.60	670,788.78
MARVELL TECHNOLOGY INC 2.95% 04-15-2031 SEDOL: BMW4QC7	1,697,000.000	1,496,408.70	1,489,033.58
MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033 SEDOL: BN4JMW9	105,000.000	104,315.40	109,083.33
MASTERCARD INC 2.0% 11-18-2031 CUSIP: 57636QAU8	1,326,000.000	1,084,137.60	1,101,677.74
MATTEL INC 3.75% DUE 04-01-2029 CUSIP: 577081BF8	1,569,000.000	1,439,667.33	1,477,195.50
META PLATFORMS INC 5.4% 08-15-2054 CUSIP: 30303M8V7	445,000.000	443,224.45	431,219.80
METLIFE INC SR NT 5.3% 12-15-2034 CUSIP: 59156RCN6	770,000.000	769,629.08	767,537.16
MICROCHIP TECH INC 5.05% 02-15-2030 CUSIP: 595017BL7	430,000.000	429,664.60	426,660.75
MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029 CUSIP: 595017BE3	210,000.000	208,721.10	209,616.54
MICRON TECH INC FIXED 6.75% DUE 11-01-2029 SEDOL: BQ72LV8	842,000.000	868,077.76	896,711.14
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	1,225,000.000	1,330,774.95	1,195,733.37

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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			
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	850,000.000	697,010.10	712,619.07
MICRON TECHNOLOGY INC 5.327% 02-06-2029 SEDOL: BJH5486	150,000.000	166,440.90	150,719.87
MICRON TECHNOLOGY INC 5.875% 02-09-2033 SEDOL: BMX3QS9	660,000.000	659,557.80	676,185.61
MICRON TECHNOLOGY INC 5.875% 09-15-2033 SEDOL: BN6QCG2	2,520,000.000	2,514,524.00	2,585,320.49
MICROSOFT CORP 3.3% DUE 02-06-2027 CUSIP: 594918BY9	664,000.000	638,841.04	650,082.17
MID-ST CAP CORP SER 2005-1 CL A 5.745 DUE 01-15-2040 REG SEDOL: B1X2MB4	39,430.900	38,761.85	39,331.51
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 CUSIP: 59833CAC6	1,077,000.000	1,041,512.85	1,056,277.58
MODIVCARE INC 5% DUE 10-01-2029 SEDOL: BPCKTM7	449,000.000	386,802.49	264,054.20
MOLINA HEALTHCARE INC SR NT 144A 3.875% 05-15-2032 SEDOL: BL0PD68	330,000.000	322,250.00	284,927.81
MOLINA HEALTHCARE INC 3.875% 05-15-2032 SEDOL: BSBGQJ3	80,000.000	63,400.00	69,073.41
MOLINA HEALTHCARE INC 4.375% DUE 06-15-2028 BEO SEDOL: BMGFDN6	280,000.000	248,500.00	265,326.05
MORGAN STANLEY ABS CAP I INC MTG SER 2006-2 CL A4 FLTG RATE 02-25-2036 CUSIP: 61744CYP5	9,367.240	9,220.88	9,345.80
MORGAN STANLEY ABS CAP I INC 2005-HE1 CLM1 FLT RT DUE 12-25-2034 CUSIP: 61744CKN5	613,808.110	593,859.33	592,731.04
MORGAN STANLEY ABS FLTG RT 5.05378% DUE 12-25-2035 CUSIP: 61744CXM3	299,926.080	296,739.39	292,518.54
MORGAN STANLEY BK FLTG RT 1.56176996231%DUE 11-15-2049 CUSIP: 61766RBA3	4,188,455.790	167,498.10	68,252.98
MORGAN STANLEY BK FLTG RT 4.74891% DUE 10-15-2046 CUSIP: 61762XAZ0	179,738.090	176,501.24	168,139.14
MORGAN STANLEY BK 3.30599999428% DUE 04-15-2048 CUSIP: 61690FAM5	390,000.000	401,682.68	387,795.41
MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4	234,777.950	195,062.36	232,255.43

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
MORGAN STANLEY FIXED 5.516% 11-19-2055 CUSIP: 61747YFV2	980,000.000	980,000.00	946,519.11
MORGAN STANLEY MTG FLTG RT 6.25% DUE 02-25-2037 SEDOL: BNB7QV3	348,632.690	163,857.33	192,586.93
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	220,000.000	180,758.60	179,486.23
MORGAN STANLEY 2.188% 04-28-2026 SEDOL: BMYZ0Y8	465,000.000	446,172.15	460,849.41
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	1,010,000.000	724,462.90	821,645.17
MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3	310,000.000	294,351.20	298,833.93
MORGAN STANLEY 3.95% DUE 04-23-2027 SEDOL: BWXTWR8	1,175,000.000	1,131,773.89	1,151,257.10
MORGAN STANLEY 4.654% 10-18-2030 CUSIP: 61747YFU4	990,000.000	990,000.00	968,744.43
MORGAN STANLEY 5.297% 04-20-2037 CUSIP: 61747YES0	1,338,000.000	1,278,472.38	1,300,717.58
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	880,000.000	880,000.00	874,076.76
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	680,000.000	684,643.25	694,190.42
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	205,000.000	205,971.70	205,961.95
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	700,000.000	695,863.45	701,908.79
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YEY7	55,000.000	59,508.90	58,197.10
MOTOROLA SOLUTIONS INC SR NT 5.6% 06-01-2032 SEDOL: BK93946	60,000.000	59,625.60	61,242.36
MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 SEDOL: BS39VH3	1,055,000.000	1,054,202.70	1,055,274.61
MPLX LP 5.0% 03-01-2033 SEDOL: BMZR5W6	65,000.000	61,708.40	62,441.68
NATIONAL RURAL UTILS COOP 5.6% 11-13-2026 CUSIP: 63743HFK3	620,000.000	619,783.00	630,184.23

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Schedule of Assets Held for Investment Purposes

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NATL RURAL UTILS FLTG RT 8.54073% DUE 04-30-2043 CUSIP: 637432MT9	397,000.000	397,000.00	397,816.21
NAVIENT CORP 5% DUE 03-15-2027 SEDOL: BL97KP3	470,000.000	402,548.65	460,674.27
NAVIENT CORP 6.75% 06-15-2026 CUSIP: 63938CAJ7	25,000.000	21,750.00	25,238.00
NAVIENT STUDENT LN TR 2015-2 STUDENT LN BKD NT CL B FLTG 08-25-2050 REG CUSIP: 63939GAD0	430,000.000	414,885.63	415,700.35
NCL CORP LTD GTD SR NT EXCHANGEABLE 1.125% 02-15-2027 CUSIP: 62886HBD2	91,000.000	95,613.37	94,185.00
NCL CORP LTD SR SECD NT 144A 5.875% 02-15-2027 CUSIP: 62886HBE0	340,000.000	340,000.00	338,936.72
NCL CORP LTD 5.875% DUE 03-15-2026 SEDOL: BMB5SR0	350,000.000	350,000.00	349,524.98
NETFLIX INC FIXED 4.875% DUE 04-15-2028 CUSIP: 64110LAS5	190,000.000	212,325.00	190,760.08
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP: 64110LAX4	330,000.000	393,612.50	349,823.81
NETFLIX INC 4.875% 06-15-2030 CUSIP: U74079AQ4	210,000.000	208,891.20	209,038.43
NETFLIX INC 4.9% 08-15-2034 SEDOL: BR2NKN8	105,000.000	104,594.70	102,973.45
NETFLIX INC 5.875% DUE 11-15-2028 SEDOL: BJRDX72	230,000.000	246,008.00	238,369.72
NEW MOUNTAIN FINANCE COR 6.2% DUE 10-15-2027 BEO CUSIP: 647551AG5	245,000.000	243,439.35	244,749.38
NEW MOUNTAIN FINANCE CORPORATION 6.875% 02-01-2029 CUSIP: 647551AF7	165,000.000	163,290.60	166,397.14
NEW RESDNTL MTG LN 3.25% DUE 07-25-2059 CUSIP: 64830NAE1	1,150,000.000	941,562.50	1,010,289.49
NEW RESIDENTIAL MTG LN TR 2018-4 MTG BACKED NT CL B-2 144A 5.63378 01-25-2048 CUSIP: 64828FAV4	1,166,322.920	1,115,296.29	1,146,857.11
NMI HOLDINGS INC 6.0% 08-15-2029 CUSIP: 629209AC1	350,000.000	345,639.00	351,492.13
NMLT 2021-INV1 TR 1.185% DUE 05-25-2056 CUSIP: 62923JAA0	1,296,536.480	999,953.76	1,088,246.34

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Schedule of Assets Held for Investment Purposes

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NORDSON CORP SR NT 5.6% 09-15-2028 SEDOL: BQBBGJ4	95,000.000	94,979.10	97,027.39
NORDSON CORP SR NT 5.8% 09-15-2033 SEDOL: BQBBGK5	125,000.000	124,643.75	128,709.18
NORTHERN OIL & GAS INC (NEV) 0.0% 04-15-2029 SEDOL: BLC89C3	22,000.000	27,989.32	25,751.00
NRG ENERGY INC 2.75% 06-01-2048 SEDOL: BK75V93	37,000.000	69,661.84	81,178.00
NUTANIX INC SR NT CONV .25% 10-01-2027 SEDOL: BQ1LCQ3	68,000.000	85,441.56	82,144.00
NYMT LN TR 2022-CP1 2.0424% 07-25-2061 CUSIP: 62955VAA4	907,976.270	907,974.27	835,738.40
OBX 2021-NQM3 TR 1.054% DUE 07-25-2061 CUSIP: 67114JAA8	1,487,381.220	1,165,863.84	1,197,354.82
OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP: 674599EM3	440,000.000	438,028.80	417,467.51
OCCIDENTAL PETE 7.95% DUE 06-15-2039 CUSIP: 674599DH5	866,000.000	994,436.46	987,748.34
OHA CR FDG 8 LTD / OHA CR FDG 8 LLC 6.39396% 01-18-2034 CUSIP: 67707GAE9	550,000.000	541,750.00	552,959.06
OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	360,000.000	359,348.40	353,969.97
OMEGA HEALTHCARE INVS INC 4.5% DUE 01-15-2025 CUSIP: 681936BD1	130,000.000	126,260.10	129,953.21
ON SEMICONDUCTOR CORP .5% 01-03-2029 SEDOL: BQC4YF4	116,000.000	113,652.89	109,214.00
ONE NEW YORK PLAZA TR 2020-1NYP COML MTGPASSTHRU CTF CL A 5.38448% 01-15-2036 CUSIP: 68249DAA7	350,000.000	332,281.25	333,812.50
ONE NEW YORK PLAZA TR 2020-1NYP COML MTGPASSTHRU CTF CL 5.68448% 01-15-2036 CUSIP: 68249DAC3	220,000.000	207,900.00	206,800.00
ONEMAIN FINL 5.2% DUE 05-14-2035 CUSIP: 68267HAD9	180,000.000	179,976.64	176,565.42
OPTION CARE HEALTH INC 4.375% 10-31-2029 SEDOL: BPGMYW4	200,000.000	200,000.00	184,439.86
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13	788,000.000	693,810.68	711,760.89

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ORACLE CORP 2.65% DUE 07-15-2026 CUSIP: 68389XBM6	951,000.000	898,190.97	922,268.84
ORACLE CORP 3.9% DUE 05-15-2035 CUSIP: 68389XBE4	385,000.000	394,513.35	337,388.24
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	820,000.000	830,909.50	607,876.18
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	700,000.000	529,613.00	534,026.33
ORACLE CORP 6.15% DUE 11-09-2029 SEDOL: BQ69734	385,000.000	384,634.25	403,791.21
OWENS CORNING NEW SR NT 5.7% 06-15-2034 SEDOL: BNNRNT8	1,810,000.000	1,838,633.10	1,838,036.27
OWL ROCK CAP CORP 3.75% DUE 07-22-2025 CUSIP: 69121KAC8	195,000.000	205,167.95	193,369.07
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 CUSIP: 694308JM0	65,000.000	59,408.05	62,908.32
PACIFIC GAS & ELEC CO 1ST MTG BD 4.4% 03-01-2032 CUSIP: 694308KC0	1,042,000.000	952,669.34	979,397.59
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG SEDOL: BN93077	430,000.000	429,088.40	381,368.20
PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO SEDOL: BMQ7GS8	75,000.000	74,868.75	75,857.31
PACIFIC GAS & ELEC CO 5.8% 05-15-2034 SEDOL: BSNW1M7	1,000,000.000	1,054,264.90	1,022,841.25
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	170,000.000	166,258.15	135,838.73
PALO ALTO NETWORKS INC .375% DUE 06-01-2025 SEDOL: BNT2JL1	20,000.000	57,734.57	73,150.00
PARK PL SECS INC SR 04-WHQ1 CL M5 FLTG 09-25-2034 CUSIP: 70069FBV8	1,270,336.740	1,229,844.76	1,203,697.92
PARKER-HANNIFIN 3.25% DUE 06-14-2029 CUSIP: 701094AN4	1,142,000.000	1,044,142.02	1,069,164.72
PENSKE TRUCK 4% DUE 07-15-2025 CUSIP: 709599BJ2	275,000.000	274,109.00	273,466.87
PFIZER INVESTMENT ENTER 4.75% 05-19-2033 SEDOL: BQ66T62	850,000.000	841,986.90	823,267.83

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Corporate Debt Instruments - Other			
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PG&E CORP SR SECD NT CONV 4.25% 12-01-2027 SEDOL: BTQG156	92,000.000	101,156.56	99,774.00
PHILIP MORRIS INTL INC 4.375% 11-01-2027 CUSIP: 718172DM8	930,000.000	923,145.90	922,032.67
PHILIP MORRIS INTL INC 5.375% 02-15-2033 CUSIP: 718172DB2	1,391,000.000	1,379,176.50	1,394,023.10
PHILLIPS 66 CO 5.236% 03-15-2035 CUSIP: 718547AY8	485,000.000	484,762.35	458,729.45
PHILLIPS 66 COMPANY 5.65% 06-15-2054 CUSIP: 718547AW2	530,000.000	529,512.40	500,933.28
PIEDMONT NAT GAS 5.1% DUE 02-15-2035 SEDOL: BMYDZ58	130,000.000	130,366.60	126,063.34
PIEDMONT NATURAL GAS CO INC 5.4% DE 06-15-2033 SEDOL: BRBD9M1	250,000.000	257,362.50	250,045.44
PILGRIMS PRIDE CORP 3.5% 03-01-2032 SEDOL: BNDVMQ0	1,305,000.000	1,233,354.75	1,124,320.36
PILGRIMS PRIDE CORP 4.25% DUE 04-15-2031 SEDOL: BNDVPS3	145,000.000	121,075.00	133,605.14
PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026 CUSIP: 723787AV9	505,000.000	504,752.55	508,451.39
PLAINS ALL AMERN FIXED 3.55% DUE 12-15-2029 SEDOL: BK6V1G9	385,000.000	328,024.65	358,013.10
PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG SEDOL: BMC8W21	595,000.000	527,757.50	552,302.97
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL: B92Y2L7	50,000.000	46,440.76	39,615.92
PNC CAP TR C GTD CAP SECS SER C FLTG RATE DUE 06-01-2028/06-01-2025 REG CUSIP: 69349AAA0	1,427,000.000	1,387,190.82	1,404,225.37
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP: 693475BW4	35,000.000	35,000.00	35,413.84
PNC FINL SVCS GROUP INC 6.875% 10-20-2034 CUSIP: 693475BU8	125,000.000	124,973.45	136,691.69
POST HOLDINGS INC 2.5% CNV08-15-2027 SEDOL: BQ7YLL4	23,000.000	26,667.35	26,944.50
PPL CAP FDG INC 2.875% 03-15-2028 SEDOL: BPH27M4	450,000.000	436,554.56	469,350.00

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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			
PRESTIGE AUTO RECEIVABLES TR 2022-1 NT CL D 144A 8.08% 08-15-2028 CUSIP: 74113RAL3	225,000.000	223,349.33	231,475.48
PRESTIGE BRANDS INC 3.75% 04-01-2031 SEDOL: BMT9FM8	425,000.000	351,687.50	373,169.21
PROGRESS RESDNTL 2.341% DUE 08-17-2040 CUSIP: 74333PAG2	1,043,000.000	867,645.63	931,940.42
PROGRESS RESIDENTIAL 2021-SFR2 TR SINGLE-FAMILY RENT PASS 2.647 04-19-2038 CUSIP: 74333DAL8	185,000.000	184,994.86	178,245.76
PRPM 2021-RPL1 LLC AST BACKED NTS CL A-1144A 1.319% 07-25-2051 CUSIP: 69360GAA1	1,050,185.160	1,045,536.44	954,862.79
PRPM 2021-4 LLC 6.474% 04-25-2026 CUSIP: 693583AB2	104,700.580	104,698.58	103,936.41
PUB SVC CO N MEX FIXED 3.85% DUE 08-01-2025 SEDOL: BYS2SY5	500,000.000	498,610.00	496,225.57
PUBLIC SVC CO COLO 3.7% DUE 06-15-2028 CUSIP: 744448CP4	4,468,000.000	4,579,532.51	4,311,841.66
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 CUSIP: 830867AB3	1,282,000.000	1,280,397.50	1,264,672.44
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	315,000.000	321,274.80	255,123.10
PVTPL ACRISURE LLC/ACRISURE FIN INC 4.25% DUE 02-15-2029/02-16-2021 BEO SEDOL: BMHJH79	195,000.000	195,000.00	183,324.16
PVTPL ACRISURE LLC/ACRISURE FIN INC SR NT 6.0% 08-01-2029 SEDOL: BMX7WS3	100,000.000	80,000.00	95,906.79
PVTPL ADTALEM ESCROW CORP 5.5% DUE 03-01-2028/03-01-2021 BEO SEDOL: BMWSVR9	200,000.000	186,000.00	195,395.00
PVTPL ADVANCED DRAIN SYS INC DEL 6.375% DUE 06-15-2030/06-15-2025 BEO SEDOL: BNRNP85	75,000.000	75,000.00	75,002.85
PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.3% DUE 07-15-2025/05-27-2020 BEO CUSIP: 00130HCB9	510,000.000	509,857.20	505,058.20
PVTPL AIMCO SR 15-AA CL BR3 FLTG RT 10-17-2034 CUSIP: 00900LBA1	750,000.000	750,000.00	753,909.75
PVTPL AIRCASTLE LTD SR NT 6.5% 07-18-2028 CUSIP: 00928QAX9	755,000.000	753,844.00	780,256.48
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO CUSIP: 00928QAU5	490,000.000	482,860.70	455,874.45

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL AIRCASTLE/IRELAND DAC 5.75% 10-01-2031 CUSIP: 00929JAA4	600,000.000	601,431.00	604,230.85
PVTPL ALLEGRO CLO LTD SER 24-1A CL C FLTG 04-25-2037 CUSIP: 01749FAE0	625,000.000	625,000.00	632,275.94
PVTPL ALLIANT ENERGY FIN 5.4% 06-06-2027 CUSIP: 01882YAF3	360,000.000	359,794.80	362,355.72
PVTPL ALLIANT HLDGS 6.5% 10-01-2031 SEDOL: BS6QBT3	1,725,000.000	1,725,000.00	1,708,144.51
PVTPL ALLISON TRANSMISSION INC 3.75% DUE01-30-2031/11-19-2020 BEO SEDOL: BMX50K5	320,000.000	320,000.00	283,119.17
PVTPL ALPHA GENERATION 6.75% 10-15-2032 SEDOL: BP092B6	160,000.000	160,000.00	158,299.96
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	360,000.000	361,832.40	313,216.26
PVTPL AMERICAN CR ACCEP RECEIVABLES TR SR 23-4 CL B 6.63% 02-14-2028 CUSIP: 02530CAC2	235,000.000	234,993.35	236,902.51
PVTPL AMERIGAS PARTNERS L P / AMERIGAS FIN CORP 9.375% 06-01-2028 SEDOL: BMTYHB6	70,000.000	70,000.00	67,326.92
PVTPL AMSR 2020-SFR3 TR SR 20-SFR3 CL E22.756% 09-17-2037 CUSIP: 001807AF3	850,000.000	783,958.98	831,989.86
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 CUSIP: 03770DAC7	385,000.000	385,533.41	395,353.46
PVTPL AQUA FINANCE TRUST SR 24-A CL D 6.53% 04-18-2050 CUSIP: 03837DAD6	140,000.000	139,982.96	140,456.43
PVTPL ARCHROCK PARTNERS LP 6.625% 09-01-2032 SEDOL: BMYPS33	260,000.000	260,000.00	259,658.90
PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026 CUSIP: 03969AAN0	75,000.000	63,825.00	67,500.00
PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS SR NT 144A 5.25% 08-15-2027 CUSIP: 03969AAR1	255,000.000	233,900.81	144,761.03
PVTPL ARES STRATEGIC INCOME FU 5.7% 03-15-2028 CUSIP: 04020EAE7	395,000.000	392,468.05	394,913.21
PVTPL ARTERA SVCS LLC 8.5% 02-15-2031 SEDOL: BSF1V00	240,000.000	241,296.00	231,329.25
PVTPL ATHENE GLOBAL FDG 1.985% 08-19-2028 SEDOL: BMDVX04	40,000.000	39,756.40	35,748.90

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
PVTPL ATHENE GLOBAL FDG 2.717% 01-07-2029 SEDOL: BMYTKX9	100,000.000	100,000.00	90,699.22
PVTPL ATHENE GLOBAL FUNDING 5.349% 07-09-2027 CUSIP: 04685A3X7	1,080,000.000	1,080,000.00	1,090,458.75
PVTPL ATLAS WAREHOUSE LENDING CO. LP 6.25% 01-15-2030 CUSIP: 049463AE2	315,000.000	314,587.35	313,044.07
PVTPL AUXILIOR TERM FDG 2023-1 LLC SER 23-1A CL A2 6.18% 12-15-2028 CUSIP: 05335JAB9	118,565.280	118,553.70	119,928.05
PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029 SEDOL: BRT7594	465,000.000	461,493.90	465,233.93
PVTPL AVIATION CAPITAL GROUP LLC 6.375% DUE 07-15-2030 SEDOL: BRRH938	670,000.000	662,442.40	700,841.22
PVTPL AVIATION CAPITAL GROUP 6.25% DUE 04-15-2028 SEDOL: BMB3ZS4	425,000.000	421,595.75	438,501.83
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP SER 23-3A CL A 5.24% DUE 02-22-2028 CUSIP: 05377RGU2	1,095,000.000	1,094,815.93	1,107,692.04
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP 5.36% 06-20-2030 CUSIP: 05377RHY3	145,000.000	144,975.06	146,992.71
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	140,000.000	133,729.40	125,533.01
PVTPL BAUSCH HEALTH COS INC 4.875% DUE 06-01-2028 BEO CUSIP: 071734AN7	620,000.000	435,550.00	496,000.00
PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375% 10-01-2028 CUSIP: 071705AA5	360,000.000	363,718.75	372,600.00
PVTPL BEACON FDG TR 6.266% 08-15-2054 CUSIP: 073952AB9	605,000.000	605,000.00	597,823.47
PVTPL BERRY GLOBAL ESCROW CORP FIXED 4.875% 07-15-2026 BEO SEDOL: BJKFFH9	49,000.000	51,989.00	48,803.85
PVTPL BERRY GLOBAL INC 5.65% 01-15-2034 SEDOL: BRF2076	135,000.000	133,849.90	135,457.79
PVTPL BLUE OWL TECHNOLOGY FIN CORP II 6.75% 04-04-2029 CUSIP: 69121JAA5	445,000.000	439,655.55	447,824.58
PVTPL BLUE STREAM ISSUER LLC SR 24-1A CL B 6.043% 11-20-2054 CUSIP: 09606BAJ3	510,000.000	510,000.00	509,842.77
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	280,000.000	280,000.00	297,638.38

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PVTPL BRIGHTHOUSE FINANCIAL GLOBAL FDG 5.55% 04-09-2027 CUSIP: 10921U2J6	695,000.000	694,791.50	701,035.96
PVTPL BRIGHTHOUSE FINL GLOBAL FDG 1.75% 01-13-2025 CUSIP: 10921U2H0	620,000.000	619,206.40	619,413.54
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	180,000.000	153,765.26	145,047.12
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	220,000.000	244,879.30	209,363.09
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	220,000.000	170,375.40	181,898.24
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	655,000.000	463,983.50	535,021.98
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL: BKMQWT8	1,989,000.000	1,756,391.71	1,741,479.34
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQWR6	575,000.000	460,927.90	498,479.92
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 CUSIP: 138616AM9	305,000.000	304,408.30	318,760.87
PVTPL CARNIVAL CORP GTD SR NT 6.0% 05-01-2029 CUSIP: 143658BR2	380,000.000	380,000.00	379,101.00
PVTPL CARNIVAL CORP GTD SR SECD NT 144A 5.75% DUE 03-01-2027/02-16-2021 BEO CUSIP: 143658BN1	545,000.000	552,742.80	543,797.86
PVTPL CARNIVAL CORP 7.0% 08-15-2029 CUSIP: 143658BW1	105,000.000	105,000.00	109,217.73
PVTPL CARVANA AUTO RECEIVABLES TR SER 23-N1 CL A 6.36% 04-12-2027 CUSIP: 14688FAB2	74,637.010	74,634.09	74,811.66
PVTPL CARVANA AUTO RECEIVABLES TR SR 24-N1 CL A3 5.6% 03-10-2028 CUSIP: 14687QAC7	520,000.000	519,951.07	524,307.58
PVTPL CARVANA AUTO RECEIVABLES TRUST SR 23-P1 CL A3 12-10-2027 CUSIP: 14688EAC3	461,625.850	461,540.45	464,914.29
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-2030 SEDOL: BKZHNR3	255,000.000	209,287.50	228,886.98
PVTPL CITIZENS AUTO RECEIVABLES TRUST SER 24-1 CL A3 5.11% 04-17-2028 CUSIP: 17331QAD8	165,000.000	164,999.39	166,106.03
PVTPL CIVITAS RES INC 8.625% 11-01-2030 SEDOL: BQGG520	190,000.000	190,000.00	198,976.66

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PVTPL CKE RESTAURANTS HOLDINGS INC SER 24-1A CL A2 7.253% 03-20-2054 CUSIP: 411707AM4	114,137.500	114,137.50	117,022.21
PVTPL CMO BAMLL COML MTG SECS TR 2018-PARK MTG CTF CL A FLTG RT 08-10-2038 SEDOL: BPDY575	805,000.000	848,598.98	769,005.31
PVTPL CMO BENCHMARK MORTGAGE TRUST SER 23-V2 CL A3 5.81579% DUE 06-15-2050 CUSIP: 08163TAC6	500,000.000	514,999.50	510,202.90
PVTPL CMO BX TR 2019-OC11 CL D 4.07546% DUE 12-09-2041 SEDOL: BJP27X5	1,000,000.000	906,054.69	909,358.50
PVTPL CMO BX TR 2019-OC11 3.012% DUE 12-09-2041 BEO SEDOL: BKM6CJ8	460,000.000	487,936.07	415,406.04
PVTPL CMO BX TRUST SER 24-PAT CL A FRN 03-15-2026 CUSIP: 05612FAA3	432,000.000	430,908.77	433,334.88
PVTPL CMO BX TRUST SR 23-DELC CL B FLTG 06-15-2038 CUSIP: 05610DAC6	575,000.000	578,054.69	579,671.88
PVTPL CMO CHEVY CHASE FDG LLC 2004-1 MTG BKD CTF CL A-2 FLTG CMO 01-25-2035 SEDOL: B56DB60	83,148.590	82,628.93	79,227.57
PVTPL CMO CITIGROUP MTG LN TR 2019-RP1 CL M-2 VAR RT DUE 01-25-2066 CUSIP: 17327RAC4	135,000.000	122,850.00	121,151.54
PVTPL CMO CSMC TR 2014-USA COML MTG PASS THRU CTF CL B 144A 4.1846 9-15-37 BEO CUSIP: 12649AAJ8	175,000.000	172,306.64	151,080.18
PVTPL CMO CSMC 2019-RPL1 TR CL M-1 144A VAR RT DUE 07-25-2058 BEO CUSIP: 12596MAD8	1,500,000.000	1,245,937.50	1,376,369.25
PVTPL CMO CSMC 2021-NQM5 TR SR 21-NQM5 CL A-1 VAR RT 05-25-2066 CUSIP: 22946DAA0	1,341,034.950	1,091,072.55	1,102,387.19
PVTPL CMO CSMC 2021-NQM8 TR MTG BACKED NT CL A-1 144A 1.841% DUE 10-25-2066 BEO CUSIP: 12659FAA3	754,276.580	600,121.31	672,461.93
PVTPL CMO GS MTG BACKED SECS TR 2020-RPL1 SER 20-RPL1 CL M2 FLTG RT 07-25-2059 CUSIP: 36260AAG1	1,700,000.000	1,300,500.00	1,448,082.61
PVTPL CMO GS MTG SECS CORP TR 2013-PEMB COML MTG CTF CL C 144A VAR RT 03-05-2033 CUSIP: 36197VAE8	450,000.000	419,062.50	346,678.79
PVTPL CMO GS MTG SECS TR 2021-GSA3 VAR RT DUE 12-15-2054 BEO CUSIP: 36263UAN9	450,000.000	463,498.79	378,799.11
PVTPL CMO GS MTG-BACKED SECS TR 2021-PJ52021-PJ5 A8 VAR RT DUE 10-25-2051 BEO CUSIP: 36261HAJ9	1,266,784.560	1,289,349.15	1,109,377.96
PVTPL CMO HSTN GALLERIA MALL TR 2015-HGLR CTF A-1A2 3.086563 DUE 03-05-2037 SEDOL: BF23RS8	680,000.000	653,437.50	676,540.64

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PVTPL CMO HUDSON YDS SER 19-55HY CLS A 144A VAR RT 12-10-2041 SEDOL: BPF0L06	645,000.000	662,883.91	573,821.03
PVTPL CMO HUDSON YDS 2019-30Y MTG TR VARRT DUE 06-10-2037 BEO CUSIP: 44421GAJ2	400,000.000	336,500.00	353,303.48
PVTPL CMO LIBERTY STR TR 2016-225L CL X FLTG 02-10-2036 CUSIP: 902055AN2	4,025,000.000	212,494.17	25,117.61
PVTPL CMO MILL CITY MTG LN TR SR 19-GS2 CL M2 3.25% 08-25-2059 CUSIP: 59981TAH8	1,600,000.000	1,300,000.00	1,406,030.72
PVTPL CMO MORGAN STANLEY CAP I TR 2011-C2 CL E VAR RT DUE 06-15-2044 BEO CUSIP: 617459AK8	120,000.000	113,081.25	112,860.46
PVTPL CMO MORGAN STANLEY CAP I TR SRS 20-CNP CL A VAR RT DUE 04-05-2042 CUSIP: 61770YAA3	800,000.000	644,375.00	664,417.60
PVTPL CMO MORGAN STANLEY CAP I TR 2018-MP MTG CTF CL A 4.4185% DUE 07-11-2040 SEDOL: BFZMGV8	231,000.000	252,448.71	208,460.20
PVTPL CMO ONSLOW BAY FINANCIAL LLC SR 24-NQM14 CL A3 STEP UP 09-25-2064 CUSIP: 67119XAE4	1,128,594.850	1,116,320.77	1,113,749.54
PVTPL CMO SFAVE COML SER 2015-5AVE CL A-1 3.872% 01-05-2043 SEDOL: BYXVTG6	587,000.000	502,802.81	494,700.00
PVTPL CMO SFAVE COML MTG CTF CL A-2B VAR RT DUE 01-05-2043 SEDOL: BWXCBJ2	75,000.000	76,585.82	64,236.85
PVTPL CMO TIF FDG II LLC SER 2020-1 CL A2.09% 08-20-2045 SEDOL: BLB2LX1	217,250.000	217,725.35	200,809.87
PVTPL CMO TOWD POINT MORTGAGE TRUST SR 19-4 CL M1 FLTG RT 10-25-2059 CUSIP: 89178BAC8	1,600,000.000	1,480,000.00	1,384,505.60
PVTPL CMO VERUS SECURITIZATION TRUST SER 23-4 CL A1 STEP UP DUE 05-25-2027 CUSIP: 92539TAA1	527,539.870	524,737.31	528,907.15
PVTPL CMO WAMU MORTGAGE PASS THROUGH 2005-AR2 CL 2-A-3 FLTG 01-25-2045 CUSIP: 92922FE95	181,438.790	180,815.10	179,281.34
PVTPL CNO GLOBAL FDG 2.65% 01-06-2029 CUSIP: 18977W2C3	745,000.000	743,912.30	673,752.53
PVTPL CNO GLOBAL FUNDING 4.875% 12-10-2027 CUSIP: 18977W2G4	320,000.000	319,894.40	318,491.98
PVTPL COMM MTG TR SER 20-CBM CL XCP 0.493% DUE 11-13-2039 CUSIP: 20049AAC2	0.090	160,189.72	0.00
PVTPL COMMSCOPE TECHNOLOGIES LLC 144A BNDS 5.0% DUE 03-15-2027 SEDOL: BF08257	490,000.000	473,714.74	437,390.84

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PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	165,000.000	156,355.70	163,016.89
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO SEDOL: BM92GG8	90,000.000	68,320.00	73,931.38
PVTPL COREBRIDGE GLOB FUNDING 5.2% 06-24-2029 CUSIP: 00138CBA5	495,000.000	494,138.70	497,622.01
PVTPL CORESTATES CAP III FRN 02-15-2027 CUSIP: 21869MAA5	1,444,000.000	1,414,542.40	1,424,546.95
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 CUSIP: 224044CV7	1,010,000.000	1,008,707.20	936,880.62
PVTPL CREDIT ACCEP AUTO LN TR 2023-2 SER 23-2A CL A 5.92% 05-16-2033 CUSIP: 22537EAA3	765,000.000	764,942.93	771,929.06
PVTPL CRH AMER FIN INC GTD NT 144A 3.4% DUE 05-09-2027/05-09-2017 BEO CUSIP: 12636YAA0	1,521,000.000	1,450,364.76	1,472,101.34
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/02-01-2025 BEO SEDOL: BF2BQ30	295,000.000	294,337.58	254,626.89
PVTPL CSC HLDGS LLC 4.625% 12-01-2030 SEDOL: BM9M1M9	715,000.000	675,165.60	373,553.69
PVTPL CVS LEASE BACKED PASS THRU SER 2014 TR PASSTHRU CTF 4.163 08-11-2036 SEDOL: BP81YJ6	102,592.910	103,102.77	92,102.12
PVTPL DATADOG INC CONV 0% 12-01-2029 SEDOL: BTQFVS6	170,000.000	172,055.38	163,540.00
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO CUSIP: 23311RAA4	1,544,000.000	1,668,249.86	1,658,782.87
PVTPL DELL EQUIP FIN TR 2014-1 SR 2023-3CL A3 6.35% DUE 04-23-2029 CUSIP: 24702EAC4	670,000.000	669,954.84	678,791.74
PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026 SEDOL: BNRLYV5	1,795,000.000	1,726,062.15	1,631,567.05
PVTPL DLLMT 2023-1 LLC SR 23-1A CLS A3 5.34% 03-22-2027 CUSIP: 232989AC7	630,000.000	629,899.52	633,751.40
PVTPL DRYDEN SENIOR LOAN FUND SR 19-72A CL BRR FLTG RT 05-15-2032 CUSIP: 26252NAY5	700,000.000	700,000.00	699,999.58
PVTPL DT AUTO OWNER TRUST SER 23-3A CL A6.57% 08-16-2027 CUSIP: 23345WAA3	121,817.640	121,813.93	122,253.83
PVTPL ENLINK MIDSTREAM LLC 6.5% 09-01-2030 SEDOL: BPCNQX6	65,000.000	64,350.00	68,071.91

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United States - USD			
PVTPL ENTERPRISE FLEET FINANCING LLC SER 24-1 CL A3 5.16% 09-20-2030 CUSIP: 29375PAC4	165,000.000	164,949.79	167,028.02
PVTPL ENTERPRISE FLEET FING 2023-2 LLC SRS 23-2 CLS A2 5.56% 04-22-2030 CUSIP: 29375NAB1	285,934.730	285,885.44	288,399.92
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A 6.25 DUE 05-01-2025 CUSIP: 30212PAS4	205,000.000	205,000.00	205,140.13
PVTPL F G GLOBAL FUNDING 144A 5.875% DUE06-10-2027 BEO CUSIP: 30321L2G6	225,000.000	224,871.75	227,986.66
PVTPL F&G GLOBAL FDG MEDIUM TERM NTS BOOK ENTR 5.15% DUE 07-07-2025 BEO CUSIP: 30321L2E1	645,000.000	644,574.30	645,813.18
PVTPL FARMERS EXCHANGE CAP II 6.151% 11-01-2053 SEDOL: BG4TC86	400,000.000	400,000.00	384,166.08
PVTPL FERRELLGAS ESCROW LLC/FG 5.375% DUE 04-01-2026 BEO SEDOL: BLGZL35	125,000.000	124,070.60	123,694.34
PVTPL FERRELLGAS ESCROW LLC/FG 5.875% DUE 04-01-2029 BEO SEDOL: BMDNX44	350,000.000	322,156.25	319,902.89
PVTPL FIRSTENERGY TRANSMISSION LLC 4.55%01-15-2030 SEDOL: BTFJ208	475,000.000	474,377.75	462,525.38
PVTPL FIRSTKEY HOMES SR 22-SFR2 CL D 4.5% 07-17-2039 CUSIP: 33767PAG3	210,000.000	194,354.24	203,112.59
PVTPL FRONTIER COMMUNICATIONS CORP 5.875% 10-15-2027 SEDOL: BMHL2W5	211,000.000	207,835.00	210,331.12
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 8.625% 03-15-2031 SEDOL: BPH14P3	182,000.000	180,215.00	193,566.33
PVTPL FRONTIER ISSUER LLC SER 2023-1 CL B 8.3% 08-20-2053 CUSIP: 35910EAB0	1,140,000.000	1,178,475.00	1,182,106.36
PVTPL GA GLOBAL FDG 01-06-2027 CUSIP: 36143L2G9	900,000.000	899,748.00	851,592.47
PVTPL GA GLOBAL FUNDING TRUST 4.4% 09-23-2027 CUSIP: 36143L2N4	150,000.000	149,913.00	147,890.94
PVTPL GARTNER INC 3.625% DUE 06-15-2029 BEO SEDOL: BNSPMJ0	45,000.000	38,925.00	41,800.69
PVTPL GECU AUTO RECEIVABLES TR SR 23-1A CL A3 5.63% 08-15-2028 CUSIP: 36169EAC4	365,000.000	364,942.18	368,502.58
PVTPL GLS AUTO RECEIVABLES ISSUER TR SR 24-3A CL A3 5.02% 04-17-2028 CUSIP: 37989AAE4	360,000.000	359,957.23	361,180.69

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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 GLS AUTO RECEIVABLES TRUST SR 24-4A CL A3 4.75% 07-17-2028 CUSIP: 36270YAE2	215,000.000	214,969.21	215,076.76
PVTPL GLS AUTO SELECT RECEIVABLES SER 24-2A CL A2 06-17-2030 CUSIP: 379924AC7	111,647.370	111,635.20	112,902.33
PVTPL GLS AUTO SELECT RECEIVABLES TR SR 24-4A CL A2 4.43% 12-17-2029 CUSIP: 36271BAC5	285,000.000	284,990.65	283,759.59
PVTPL GM FINL REVOLVING RECEIVABLES TR SR 24-1 CL A 4.9% 12-11-2036 CUSIP: 36269KAA3	535,000.000	534,837.36	539,485.44
PVTPL GO DADDY OPER CO LLC/GD FIN CO INC3.5% DUE 03-01-2029 BEO SEDOL: BL6LVP5	590,000.000	590,429.00	539,005.42
PVTPL GOLDENTREE LN MGMT US SR 24-20A CL B FLTG 07-20-2037 CUSIP: 38139MAE5	1,000,000.000	1,000,000.00	1,006,733.60
PVTPL GUIDEWIRE SOFTWARE INC SR NT CONV 1.25% 11-01-2029 SEDOL: BS6TTV0	94,000.000	94,512.93	91,697.00
PVTPL HAH GROUP HOLDING COMPANY LLC 9.75% 10-01-2031 SEDOL: BSRK7K7	135,000.000	135,000.00	135,107.40
PVTPL HARDEES FDG LLC SER 21-1A CL A-2 2.865% 06-20-2051 CUSIP: 411707AK8	96,500.000	97,510.20	86,404.98
PVTPL HARLEY DAVIDSON FINL SVCS INC 3.35% DUE 06-08-2025/06-08-2020 BEO CUSIP: 41283LAY1	135,000.000	134,815.05	133,907.79
PVTPL HELMERICH & PAYNE INC 5.5% 12-01-2034 SEDOL: BN2BSK7	1,900,000.000	1,890,495.10	1,805,424.62
PVTPL HERTZ VEHICLE FINANCING LLC SR 24-1A CL A 5.44% 01-25-2029 CUSIP: 42806MCK3	755,000.000	754,978.71	759,417.20
PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE 02-15-2032/02-02-2021 BEO SEDOL: BKPJT48	305,000.000	302,078.90	264,917.54
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO SEDOL: BNDLGZ7	375,000.000	375,000.00	337,253.06
PVTPL HILTON GRAND VAC COR ESC 6.625% 01-15-2032 SEDOL: BRF20V0	1,285,000.000	1,285,000.00	1,289,061.89
PVTPL HILTON GRAND VACATIONS BORROWER ESC 4.875% 07-01-2031 SEDOL: BNKCJL0	100,000.000	100,000.00	89,514.70
PVTPL HILTON GRAND VACATIONS BORROWER ESCROW L SR NT 5.0% 06-01-2029 SEDOL: BMXKCL5	300,000.000	300,000.00	282,686.78
PVTPL HUNTINGTON AUTO TRUST SER 24-1A CL A3 5.23% 01-16-2029 CUSIP: 446144AE7	295,000.000	294,989.03	298,011.12

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PVTPL HYUNDAI CAPITAL AMERICA 4.75% 09-26-2031 CUSIP: 44891ADH7	225,000.000	224,748.00	216,306.85
PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029 CUSIP: 44891ACY1	909,000.000	903,018.78	913,580.30
PVTPL I/O CMO GS MTG SECS TRUST SR 20-UPTN CL XA VAR 12-10-2039 CUSIP: 36258PAC1	3,770,000.000	65,202.15	1,718.74
PVTPL ICAHN ENTERPRISES 10.0% 11-15-2029 SEDOL: BTPH0K8	5,000.000	5,093.75	5,011.81
PVTPL IHEARTCOMMUNICATIONS INC 7.75% 08-15-2030 SEDOL: BSPS7L4	578,500.000	587,813.01	450,308.69
PVTPL IHEARTCOMMUNICATIONS INC 9.125% 05-01-2029 SEDOL: BSPS7M5	579,500.000	537,486.25	502,902.90
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832% 10-15-2027 SEDOL: BNNFQD7	210,000.000	184,564.80	192,837.35
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL: BNNFQF9	450,000.000	348,197.48	382,248.90
PVTPL IRON MOUNTAIN INFORMATION MANAGEMEN 5% DUE 07-15-2032 BEO SEDOL: BNDKXQ4	300,000.000	293,750.00	276,253.65
PVTPL IRON MTN INC NEW 5.0% DUE 07-15-2028 SEDOL: BL57WD9	270,000.000	270,000.00	261,012.21
PVTPL IRON MTN INC NEW 5.25% DUE 07-15-2030 SEDOL: BL57W73	435,000.000	440,151.00	415,233.36
PVTPL ITRON INC 1.375% 07-15-2030 SEDOL: BSY3TN6	36,000.000	38,218.00	37,890.00
PVTPL JACKSON NATIONAL LIFE GLOBAL FUNDING NEW ISSUE 3YR 3YR 1.75% 01-12-2025 CUSIP: 46849LUV1	360,000.000	359,938.80	359,700.43
PVTPL JACKSON NATL LIFE GLOBAL 5.25% 04-12-2028 CUSIP: 46849LUY5	155,000.000	154,730.30	154,354.96
PVTPL JAZZ INVESTMENTS I LTD CONV 3.125%09-15-2030 CUSIP: 472145AG6	200,000.000	200,000.00	215,200.00
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	100,000.000	85,984.00	84,971.31
PVTPL KDAC AVIATION FIN CAYMAN LTD/KDAC AVIA SR SECD NT SER A DUE 12-15-2042 CUSIP: 48244XAA0	84,323.110	81,898.82	81,583.45
PVTPL KESTREL AIRCRAFT FDG LTD/KESTREL AIRCR NT SER 2018 A 4.25 12-15-2038 CUSIP: 49255PAA1	132,234.370	128,503.82	130,000.93

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Schedule of Assets Held for Investment Purposes

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PVTPL KEYSPAN GAS EAST CORP SR NT 144A 2.742% DUE 08-15-2026/08-05-2016 BEO SEDOL: BDBBHD4	400,000.000	400,000.00	385,631.17
PVTPL LAD AUTO RECEIVABLES TR SR 23-4A CL A3 6.1% 12-15-2027 CUSIP: 50571AAC5	1,380,000.000	1,379,957.63	1,390,468.27
PVTPL LAD AUTO RECEIVABLES TR SR 24-1A CL A4 5.17% 09-15-2028 CUSIP: 501689AD5	135,000.000	134,999.97	135,892.31
PVTPL LAD AUTO RECEIVABLES TR SR 24-3A CL A3 4.52% 03-15-2029 CUSIP: 505709AC9	240,000.000	239,989.75	238,841.76
PVTPL LAD AUTO RECEIVABLES TR 2024-2 SER24-2A CL A3 5.61% 08-15-2028 CUSIP: 505920AC2	275,000.000	274,971.62	277,972.23
PVTPL LCM LTD PARTNERSHIP SR 37A CL CR FLTG 04-15-2034 CUSIP: 50204JAS6	700,000.000	700,000.00	700,129.50
PVTPL LIGHT & WONDER INC 7.5% 09-01-2031 SEDOL: BPLVRB6	150,000.000	150,000.00	154,451.85
PVTPL M&T EQUIPTMENT 2023-LEAF1 LLC SR 23-1A CL A3 5.74% 07-15-2030 CUSIP: 551925AB6	305,000.000	304,986.76	307,967.77
PVTPL MADISON PARK FUNDING LTD SR 21-39A CL BR FLTG 10-22-2034 CUSIP: 55821LAL8	675,000.000	675,000.00	676,437.28
PVTPL MAGIC MERGECO INC 7.875% 05-01-2029 SEDOL: BN6JYJ8	250,000.000	247,239.58	151,651.59
PVTPL MAGIC MERGERCO INC 5.25% 05-01-2028 SEDOL: BN6JYK9	83,000.000	60,590.00	62,665.76
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-2029 SEDOL: BMBMCS0	235,000.000	235,000.00	219,330.21
PVTPL MATADOR RES CO 6.875% 04-15-2028 SEDOL: BP5WN62	120,000.000	118,752.00	121,669.32
PVTPL MEDLINE BORROWER/MEDLINE CO 6.25% 04-01-2029 SEDOL: BQV0HY3	430,000.000	430,000.00	434,533.94
PVTPL MERIT MED SYS INC SR NT 3.0% 02-01-2029 SEDOL: BSD6D12	37,000.000	47,222.21	46,678.64
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029 CUSIP: 59001ABD3	1,579,000.000	1,454,985.94	1,475,424.07
PVTPL MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO SEDOL: BMYKTN5	85,000.000	73,100.00	75,669.53
PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP: 62847RAA5	147,239.440	147,231.38	147,781.21

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PVTPL NCL CORP LTD 8.125% 01-15-2029 CUSIP: 62886HBN0	515,000.000	510,968.75	542,720.39
PVTPL NCL FIN LTD NCL FINANCE 6.125% DUE03-15-2028 BEO SEDOL: BNQPS27	130,000.000	130,000.00	130,423.15
PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO SEDOL: BL6KR10	170,000.000	164,206.54	162,647.51
PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO SEDOL: BK0RZV6	25,000.000	23,875.00	25,480.17
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	780,000.000	849,256.04	776,428.45
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 CUSIP: 64952WEZ2	1,035,000.000	981,066.15	989,439.65
PVTPL NEW YORK LIFE GLOBAL FDG 4.6% 12-05-2029 CUSIP: 64952WFK4	750,000.000	749,572.50	744,505.64
PVTPL NEW YORK LIFE GLOBAL FDG 5.0% 06-06-2029 CUSIP: 64952WFG3	655,000.000	653,742.40	659,772.02
PVTPL NGL ENERGY PARTNERS LP 8.375% 02-15-2032 SEDOL: BPG27W5	255,000.000	257,187.50	256,927.55
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037 CUSIP: 62912XAC8	1,153,000.000	1,318,536.21	1,291,754.31
PVTPL NISSAN MOTOR ACCEPTANCE 5.55% 09-13-2029 CUSIP: 65480CAH8	480,000.000	479,419.20	473,569.78
PVTPL NORTHWESTERN MUTUAL LIFE 4.9% DUE 06-12-2028 CUSIP: 66815L2M0	825,000.000	824,744.25	825,299.30
PVTPL NORTONLIFELOCK INC 6.75% DUE 09-30-2027 BEO SEDOL: BNTGM58	208,000.000	208,000.00	211,130.22
PVTPL OCP AEGIS CLO LTD SR 23-29A CL D2R FLTG RT 01-20-2036 CUSIP: 67118BAW3	525,000.000	525,000.00	525,000.00
PVTPL OCP CLO 2021-21 LTD SER 21-21A CL B FLTG DUE 07-20-2034 BEO CUSIP: 671000AE7	850,000.000	850,000.00	853,985.40
PVTPL OCTANE RECEIVABLES TR SR 24-2A CL A2 5.8% 07-20-2032 CUSIP: 67578YAB2	523,648.000	523,624.38	529,322.56
PVTPL OT MERGER CORP 7.875% DUE 10-15-2029 SEDOL: BMCF802	520,000.000	470,096.77	224,900.00
PVTPL OWL ROCK TECHNOLOGY FIN CORP NT 4.75% 12-15-2025 CUSIP: 691205AC2	430,000.000	458,650.90	425,246.23

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PVTPL PANTHER ESCROW ISSUER LLC/PANTHER CO-I 7.125% 06-01-2031 SEDOL: BS2FMQ8	510,000.000	510,000.00	515,097.11
PVTPL PAPA JOHNS INTL INC SR NT 3.875% 09-15-2029 SEDOL: BNDVLZ2	240,000.000	212,700.00	215,008.05
PVTPL PARK AVE INSTL ADVISERS CLO LTD SER 21-1A CL A2 FLTG 01-20-2034 CUSIP: 70015QAC2	500,000.000	500,000.00	499,506.30
PVTPL PENFED AUTO RECEIVABLES OWNER SER 24-A CL A3 4.7% 06-15-2029 CUSIP: 70687FAC3	245,000.000	244,976.33	244,709.04
PVTPL PENSKE TRUCK LEASING/PTL 5.35% 01-12-2027 CUSIP: 709599BY9	650,000.000	648,401.00	654,340.76
PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033 SEDOL: BP091F3	780,000.000	783,268.75	769,906.68
PVTPL PERNOD RICARD INTL FIN LLC 1.625% DUE 04-01-2031/10-01-2020 BEO CUSIP: 71427QAB4	1,875,000.000	1,487,081.25	1,509,835.65
PVTPL PIKE CORP 8.625% 01-31-2031 SEDOL: BNKBFL9	430,000.000	451,775.00	453,596.57
PVTPL PINNACLE WEST CAP 4.75% 06-15-2027 SEDOL: BR3YQN2	83,000.000	89,942.94	86,984.00
PVTPL PLANET FITNESS MASTER ISSUER L 2019-1 SR SECD NT CL A-2 144A 3.858 SEDOL: BL0L838	280,250.000	266,178.72	257,735.89
PVTPL PLANET FITNESS MASTER ISSUER L SR 24-1A CL A2I 5.765% 06-05-2054 CUSIP: 72703PAF0	802,987.500	802,987.50	805,826.06
PVTPL POST HLDGS INC SR NT 144A 5.5% DUE12-15-2029/12-15-2024 BEO SEDOL: BJ7HPV2	405,000.000	392,343.75	391,881.69
PVTPL POST HLDGS INC 4.5% DUE 09-15-2031 BEO SEDOL: BMZ9QV8	575,000.000	565,556.25	515,109.63
PVTPL PRIME HEALTHCARE SVCS INC 9.375% 09-01-2029 SEDOL: BTCK903	130,000.000	130,000.00	126,452.32
PVTPL PRINCIPAL LIFE GLOBAL FUND II 4.6% 08-19-2024 CUSIP: 74256LFA2	355,000.000	354,723.10	353,944.81
PVTPL PROGRESS RESIDENTIAL SR 21-SFR9 CL E2 3.01% DUE 11-17-2040 BEO CUSIP: 74333QAL9	100,000.000	99,997.79	89,578.05
PVTPL PROGRESS RESIDENTIAL TRUST SR 24-SFR5 CL D 3.75% 08-09-2029 CUSIP: 74332HAG1	650,000.000	576,664.92	579,068.43
PVTPL PROGRESS RESIDENTIAL 2021-SFR8 TR SER 21-SFR8 CL E1 2.382% 09-17-2038 BEO CUSIP: 74333TAJ8	1,652,000.000	1,450,146.25	1,557,996.90

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PVTPL PROTECTIVE LIFE GLOBAL 4.772% 12-09-2029 CUSIP: 74368CCA0	680,000.000	680,000.00	673,466.66
PVTPL RAD CLO 22 LTD / RAD CLO 22 LLC SR23-22A CL D VAR RT DUE 01-20-2037 BEO CUSIP: 74923VAJ9	275,000.000	275,000.00	281,884.43
PVTPL RAVEN ACQUISITION HLDGS LLC 6.875% 11-15-2031 SEDOL: BT9NKJ1	150,000.000	150,000.00	148,495.27
PVTPL REGIONAL MANAGEMENT ISSUANCE TRUST SER 24-1 CL A 5.83% 07-15-2036 CUSIP: 758983AA8	175,000.000	174,964.35	178,592.75
PVTPL RENT A CTR INC NEW SR NT 6.375% 02-15-2029 SEDOL: BMFNQS7	250,000.000	226,875.00	243,140.20
PVTPL ROCC TRUST SER 24-CNTR CL D 7.10914% 11-13-2041 CUSIP: 74970WAG5	829,000.000	829,000.00	841,334.69
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	1,780,000.000	1,748,363.15	1,688,947.23
PVTPL ROCKFORD TOWER CLO LTD SER 19-2A CL BR2 FLTG 08-20-2032 CUSIP: 77341GAU4	1,100,000.000	1,100,000.00	1,099,995.82
PVTPL ROYAL CARIBBEAN CRUISES LTD 5.5% DUE 04-01-2028 BEO CUSIP: 780153BG6	670,000.000	670,000.00	664,980.09
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033 CUSIP: 780153BV3	1,255,000.000	1,259,095.00	1,252,019.53
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP: 780153BU5	295,000.000	295,000.00	298,534.33
PVTPL ROYAL CARIBBEAN 5.625% 09-30-2031 CUSIP: 780153BW1	530,000.000	530,000.00	521,339.34
PVTPL RYAN SPECIALTY LLC 5.875% 08-01-2032 SEDOL: BPLPFQ9	445,000.000	445,000.00	440,463.28
PVTPL SABEY DATA CTR ISSUER LLC SECD DATA CTR REV TERM NT 144A 3C7 SER 2020-1 CUSIP: 78520EAA4	1,140,000.000	1,210,181.25	1,134,922.78
PVTPL SBL HOLDINGS INC 7.2% 10-30-2034 CUSIP: 78397DAD0	610,000.000	608,115.10	593,418.78
PVTPL SBNA AUTO LEASE TR SR 24-A CL A3 5.39% 11-20-2026 CUSIP: 78414SAE4	240,000.000	239,996.38	241,337.04
PVTPL SBNA AUTO LEASE TR SR 24-C CL A3 4.56% 02-22-2028 CUSIP: 78398DAC1	140,000.000	139,987.85	139,939.53
PVTPL SBNA AUTO LEASE TRUST SR 24-B CL A3 5.56% 11-22-2027 CUSIP: 78437VAE0	305,000.000	304,955.65	308,507.50

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PVTPL SBNA AUTO RECEIVABLES TRUST SER 24-A CL A3 5.32% 12-15-2028 CUSIP: 78437PAC7	180,000.000	179,973.92	180,897.80
PVTPL SCF EQUIP LEASING 2022-2 LLC/SCF EQUIP 6.5% DUE 08-20-2032 BEO CUSIP: 78397WAE6	160,000.000	153,580.77	163,116.19
PVTPL SCF EQUIPMENT TRUST LLC SER 2024-1A CL D 6.58% 06-21-2033 CUSIP: 783896AF0	100,000.000	99,995.36	101,725.27
PVTPL SCF EQUIPMENT TRUST LLC SER 24-1A CLS A3 5.52% DUE 01-20-2032 CUSIP: 783896AC7	220,000.000	219,975.07	223,516.28
PVTPL SEB FDG LLC SR 24-1A CL A2 7.386% 04-30-2054 CUSIP: 78433DAC8	425,000.000	425,649.41	434,554.00
PVTPL SENSATA TECHNOLOGIES INC 4.375% DUE 02-15-2030 CUSIP: 81728UAA2	115,000.000	110,112.50	105,344.26
PVTPL SES GLOBAL AMERS HLDGS GP SR NT 5.3 DUE 03-25-2044 SEDOL: BKWC1L1	540,000.000	531,536.49	393,167.56
PVTPL SFS AUTO RECEIVABLES SEC SR 23-1A CL A3 0.0% 10-20-2028 CUSIP: 78398AAD5	420,000.000	419,957.08	423,749.17
PVTPL SHENTON AIRCRAFT INVT I LTD AI 2015-1A NT 144A 4.75 10-15-2042 CUSIP: 82321UAA1	89,445.890	71,081.55	85,864.48
PVTPL SHIFT4 PMTS LLC / FIN 6.75% 08-15-2032 SEDOL: BMZBL86	265,000.000	265,000.00	269,520.09
PVTPL SIERRA RECEIVABLES FUNDING CO LLC SR 24-2A CL A 5.14% 06-20-2041 CUSIP: 82650DAA0	368,977.180	368,886.17	368,401.10
PVTPL SIERRA TIMESHARE 2023-3 RECEIVABLES SR 23-3A CL C 7.12% 09-20-2040 CUSIP: 826944AC4	111,136.610	111,128.79	113,261.83
PVTPL SIRIUS XM RADIO INC 3.875% DUE 09-01-2031 BEO SEDOL: BM9SD09	260,000.000	214,500.00	217,562.53
PVTPL SIRIUS XM RADIO INC 4.0% DUE 07-15-2028 BEO SEDOL: BMBJVY0	50,000.000	44,625.00	46,067.83
PVTPL SIXTH STR LENDING PARTNERS 5.75% 01-15-2030 CUSIP: 829932AC6	200,000.000	199,682.00	196,889.63
PVTPL SK INVICTUS INTERMEDIATE 5.0% 10-30-2029 CUSIP: 29977LAA9	245,000.000	244,145.35	228,262.92
PVTPL SM ENERGY CO 6.75% 08-01-2029 SEDOL: BRT6LY8	410,000.000	410,512.50	405,845.62
PVTPL SM ENERGY CO 7.0% 08-01-2032 SEDOL: BRT6LN7	210,000.000	210,000.00	207,050.06

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO SEDOL: BJVSJ20	275,000.000	273,603.00	269,093.38
PVTPL SNOWFLAKE INC 0% 10-01-2029 SEDOL: BRCFGK3	40,000.000	51,296.70	47,440.00
PVTPL SOTERA HEALTH HLDGS LLC 7.375% 06-01-2031 SEDOL: BS88584	125,000.000	130,000.00	126,637.66
PVTPL SPECTRUM BRANDS INC SR NT 144A 3.875% DUE 03-15-2031/03-03-2021 BEO SEDOL: BKSHH12	261,000.000	216,502.50	224,958.01
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	1,007,500.000	1,011,372.37	1,011,588.02
PVTPL SUBWAY FDG LLC ISSUER SR SECD NT CL A-2-I 6.028% 07-30-2054 CUSIP: 864300AA6	930,000.000	930,000.00	941,227.61
PVTPL SYMPHONY CLO LTD SER 18-19A CL B FLTG 04-16-2031 CUSIP: 87165YAE3	750,000.000	735,000.00	751,386.75
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9	80,000.000	73,296.65	77,249.09
PVTPL TERWIN MTG TR 2006-3 ASSET BKD CTFI-A-2 FLTG RT DUE 04-25-2037 CUSIP: 881561T61	0.190	0.19	0.19
PVTPL TEXTAINER MARINE CONTAINERS VII LTD 2.11% DUE 09-20-2045 BEO SEDOL: BN4PZW8	521,262.670	521,053.63	483,842.63
PVTPL TIF FDG II LLC SER 21-1A CL A 1.65% DUE 02-20-2046 BEO CUSIP: 872480AE8	961,625.010	836,162.96	849,746.96
PVTPL TRAFIGURA SECURITISATION FIN PLC SR 24-1A CL B 7.29% 11-15-2027 CUSIP: 892725AZ5	310,000.000	309,956.51	309,308.39
PVTPL TRANSDIGM INC 6.75% 08-15-2028 SEDOL: BNC3FJ1	530,000.000	527,050.00	534,623.59
PVTPL TRANSOCEAN POSEIDON LTD SR SECD NT6.875% 02-01-2027 CUSIP: 89383JAA6	156,000.000	156,195.00	155,739.68
PVTPL TRINET GROUP INC 3.5% DUE 03-01-2029/02-26-2021 BEO SEDOL: BMDKPP0	195,000.000	195,047.63	176,473.93
PVTPL TRITON WTR HLDGS INC 6.25% DUE 04-01-2029/03-31-2021 BEO SEDOL: BLF8T86	265,000.000	257,712.50	263,068.96
PVTPL UBER TECHNOLOGIES INC 15/08/2029 4.5% DUE 08-15-2029/08-15-2024 BEO SEDOL: BNSNM61	3,085,000.000	3,085,000.00	2,985,428.85
PVTPL UBER TECHNOLOGIES INC 6.25% DUE 01-15-2028 BEO SEDOL: BLN8YB6	830,000.000	890,983.50	837,139.11

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PVTPL UGI CORP 5.0% 06-01-2028 SEDOL: BP083J8	27,000.000	30,963.56	30,658.50
PVTPL UNITED RENTALS INC 6.125% 03-15-2034 SEDOL: BS9C5X0	805,000.000	805,000.00	798,703.89
PVTPL USA COMPRESSION PARTNERS LP/USA 7.125% 03-15-2029 SEDOL: BM8SW92	215,000.000	215,000.00	218,794.19
PVTPL VALVOLINE INC 3.625% DUE 06-15-2031/01-04-2021 BEO SEDOL: BMTS6P5	250,000.000	202,500.00	213,308.65
PVTPL VANTAGE DATA CTRS ISSUER LLC SR 20-1A CL A2 1.645% 09-15-2045 SEDOL: BMBYYY6	530,000.000	493,314.06	517,575.79
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	246,000.000	247,397.50	249,684.86
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69	97,000.000	107,427.50	106,436.10
PVTPL VERTEX INC .75% 05-01-2029 SEDOL: BRJV3C5	18,000.000	24,101.33	28,458.38
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL: BMH6ZF4	85,000.000	75,835.98	80,094.79
PVTPL VICI PPTYS L P/VICI NT CO INC 4.125% DUE 08-15-2030 SEDOL: BKMH5T2	12,000.000	10,514.52	11,150.00
PVTPL VICI PPTYS L P/VICI NT CO INC 4.5%DUE 01-15-2028 BEO SEDOL: BMGMNK4	13,000.000	12,221.55	12,713.86
PVTPL VIPER ENERGY PARTNERS LP 7.375% 11-01-2031 SEDOL: BR2PG58	205,000.000	205,000.00	214,622.76
PVTPL VSTRONG AUTO RECEIVABLES TR SR 24-A CL A3 5.62% 12-15-2028 CUSIP: 92891PAE3	145,000.000	144,980.21	146,268.10
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR SR 24-1A CL D 6.9% 10-15-2029 CUSIP: 96043RAG2	530,000.000	529,999.89	539,654.32
PVTPL WHEELS FLEET LEASE FDG 1 LLC SR 24-1A CL A1 5.49% 02-18-2039 CUSIP: 96328GBM8	320,000.000	319,976.86	323,641.86
PVTPL WHEELS FLEET LEASE FUNDING LLC SR 24-3A CL A1 4.8% 09-19-2039 CUSIP: 96328GBZ9	325,000.000	324,980.44	324,618.74
PVTPL WHEELS FLEET LEASE FUNDING 1 LLC SER 23-1A CL A 5.8% DUE 04-18-2028 CUSIP: 96328GAS6	552,857.350	552,832.41	556,324.54
PVTPL WHISTLER PIPELINE LLC SR NT 5.95% 09-30-2034 SEDOL: BQ2JQ53	195,000.000	194,526.15	195,601.32

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PVTPL WHISTLER PIPELINE LLC 5.7% 09-30-2031 SEDOL: BQ2JQ42	175,000.000	174,952.75	174,837.96
PVTPL WOODWARD CAPITAL MANAGEMENT SR 24-CES6 CL A3 FLTG RT 12-31-2049 CUSIP: 749410AD8	880,000.000	879,982.49	876,218.99
PVTPL ZIPLY FIBER ISSUER LLC SER 24-1A CL A2 6.64% 04-20-2054 CUSIP: 98979QAA1	670,000.000	692,507.81	686,569.17
PVTPL 321 HENDERSON RECEIVABLES LLC SER 17-1A CL A 3.99% 08-15-2062 CUSIP: 46620JAA9	0.010	0.01	0.01
PVTPL 7-ELEVEN INC 1.8% DUE 02-10-2031 BEO CUSIP: 817826AE0	1,647,000.000	1,312,724.88	1,328,526.97
PVTPLALLEGRO CLO LTD SR 24-2A CL B1 FLTG RT 07-24-2037 CUSIP: 01750RAG5	500,000.000	500,000.00	501,215.00
QUICKEN LNS LLC/QUICKEN LNS CO-ISSU 3.625% 03-01-2021 SEDOL: BMH3K83	555,000.000	542,403.10	502,617.71
QUICKEN LNS 3.875% DUE 03-01-2031 SEDOL: BN7RYH9	150,000.000	138,301.25	130,694.54
QUICKEN LNS 3.875% DUE 03-01-2031 SEDOL: BLSN9D3	1,675,000.000	1,652,856.25	1,459,422.31
RAD CLO 7 LTD / RAD CLO 7 LLC 6.20288% 04-17-2036 CUSIP: 74936GAC2	575,000.000	575,000.00	577,920.54
RADIAN GROUP INC 6.2% 05-15-2029 CUSIP: 750236AY7	235,000.000	234,560.55	241,215.61
RATE MTG TR FLTG RT 2.5% DUE 11-25-2051 CUSIP: 75410JAG9	1,491,828.560	1,500,453.17	1,289,504.98
RCKT MTG TR 2024-CES-8 MTG BKD NT CL A-2144A 5.65904% 11-25-2044 CUSIP: 749421AC7	920,000.000	913,675.00	916,322.58
REINSURANCE GROUP AMER INC 5.75% 09-15-2034 CUSIP: 759351AS8	535,000.000	531,185.45	539,149.45
RELIANCE STD LIFE 2.75% DUE 05-07-2025 CUSIP: 75951AAP3	810,000.000	806,476.50	803,948.11
RELIANCE STL & 2.15% DUE 08-15-2030 SEDOL: BJLD7W1	70,000.000	69,805.40	59,775.33
ROCHE HOLDINGS INC 4.985% 03-08-2034 CUSIP: U75000CL8	210,000.000	208,408.20	208,053.75
ROCKET MTG LLC / ROCKET MTG CO-ISSR 4% 10-15-2033 SEDOL: BMWS577	955,000.000	943,043.75	795,385.54

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Schedule of Assets Held for Investment Purposes

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ROCKET MTG LLC/ROCKET MTG CO-ISSR 2.875%10-15-2026 SEDOL: BM9HKT4	380,000.000	328,725.00	360,561.77
ROCKIES EXPRESS 4.8% DUE 05-15-2030 SEDOL: BH3T5V8	500,000.000	492,150.00	469,702.95
ROYAL CARIBBEAN CRUISES LTD SR NT 144A 4.25% 07-01-2026 CUSIP: 780153BH4	165,000.000	164,977.00	161,958.03
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP: 78081BAS2	435,000.000	424,633.95	413,539.81
RTX CORPORATION 2.375% 03-15-2032 SEDOL: BMYT802	105,000.000	79,195.35	87,170.40
RTX CORPORATION 5.15% DUE 02-27-2033 SEDOL: BQS6Q47	845,000.000	782,714.35	838,098.73
RTX CORPORATION 6.1% 03-15-2034 SEDOL: BQHN1W2	860,000.000	869,211.55	905,803.74
S&P GLOBAL INC 4.25% 05-01-2029 SEDOL: BPJLZM5	335,000.000	354,818.92	327,634.08
SANTANDER DR AUTO 4.42% DUE 11-15-2027 CUSIP: 80286FAD5	492,129.890	492,015.86	491,561.33
SANTANDER DR AUTO 5.09% DUE 05-15-2030 CUSIP: 80287GAE0	95,000.000	94,628.91	95,332.41
SANTANDER DR AUTO 5.61% DUE 07-17-2028 CUSIP: 80285XAD7	320,000.000	319,963.46	322,924.67
SANTANDER DR AUTO 5.63% DUE 01-16-2029 CUSIP: 80287LAC3	420,000.000	419,956.36	425,235.09
SANTANDER DR AUTO 6.16% DUE 12-17-2029 CUSIP: 80286PAD3	535,000.000	534,866.20	547,043.55
SANTANDER DRIVE AUTO REC TR SER 24-4 CLS A3 4.85% 01-16-2029 CUSIP: 802919AC4	510,000.000	509,944.26	511,380.16
SANTANDER DRIVE AUTO RECEIVABLES TR SER 23-4 CL B 5.77% DUE 12-15-2028 CUSIP: 802927AE3	345,000.000	344,925.07	349,708.56
SANTANDER DRIVE AUTO RECEIVABLES TR 2022SR 22-3 CL B 4.59% 08-16-2027 CUSIP: 80285UAE1	247,091.760	247,064.80	246,678.15
SCF EQUIP LEASING SR 24-1A CL C 5.82% 09-20-2032 CUSIP: 783896AE3	100,000.000	99,964.13	101,274.92
SCF EQUIP LEASING 6.56% DUE 01-22-2030 CUSIP: 784024AB7	297,517.920	297,514.35	299,769.33

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SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 5% 12-31-2049 SEDOL: BP6LTG0	185,000.000	185,000.00	179,591.03
SCIENTIFIC GAMES CORP 7.25% 11-15-2029 SEDOL: BJTM2D6	790,000.000	869,725.00	805,789.73
SCIENTIFIC GAMES 7% DUE 05-15-2028 SEDOL: BL0KTF4	295,000.000	292,875.00	295,582.39
SEA LTD SR NT CONV 2.375% DUE 12-01-2025REG CUSIP: 81141RAF7	24,000.000	32,636.41	30,372.00
SEAGATE HDD CAYMAN 3.5% 06-01-2028 CUSIP: 81180WBL4	87,000.000	116,890.80	104,443.50
SEAGATE HDD CAYMAN 4.091% DUE 06-01-2029 CUSIP: 81180WBC4	40,000.000	35,000.00	37,301.01
SEAGATE HDD CAYMAN 9.625% 12-01-2032 CUSIP: 81180WBM2	30,600.000	31,833.33	34,482.99
SECURITIZED ASSET BACKED RECEIVABLES LLCSER 06-NC2 CL A-3 FLTG 03-25-2036 REG CUSIP: 81376EAC9	239,531.540	235,680.00	236,138.67
SENSATA TECHNOLOGIES INC 3.75% DUE 02-15-2031 BEO SEDOL: BM8F7M1	170,000.000	136,000.00	148,610.16
SENSATA 3.75% DUE 02-15-2031 SEDOL: BMD7L86	315,000.000	285,862.50	275,365.88
SFS AUTO 4.55% DUE 06-20-2030 CUSIP: 78436XAC1	195,000.000	194,978.53	194,687.14
SHERWIN-WILLIAMS 3.45% DUE 06-01-2027 CUSIP: 824348AW6	1,076,000.000	1,024,567.20	1,046,173.94
SIMON PPTY GROUP L 2.65% DUE 07-15-2030 SEDOL: BMVPRM8	260,000.000	259,113.40	231,381.26
SIXTH STR LENDING PARTNERS NT 144A 6.5% 03-11-2029 CUSIP: 829932AA0	400,000.000	395,748.00	405,469.75
SLC STUD LN TR FLTG RT 5.01276% DUE 08-15-2031 CUSIP: 784423AH8	117,065.990	105,464.55	102,829.52
SLC STUDENT LN TR 2006-1 ASSET BACKED NTCL B FLTG VAR 03-15-2055 REG CUSIP: 784427AG1	101,265.350	88,433.15	92,575.08
SLM STUD LN TR FLTG RT 5.81845% DUE 04-27-2083 CUSIP: 78444XAF4	224,023.820	212,262.57	214,641.08
SLM STUDENT LN TR FLTG SER 2007-7 CL B 10-25-2028 CUSIP: 78444EAE9	150,000.000	129,539.06	150,806.13

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SLM STUDENT LN TR SER 2007-6 CL B FLT RT 04-27-2043 BEO CUSIP: 78444CAF0	91,881.050	78,992.58	88,804.95
SLM STUDENT LN TR SER 05-3 CL B FLTG 04-25-2040 CUSIP: 78442GPD2	162,291.000	148,191.97	153,682.68
SLM STUDENT LN TR 2005-9 20410125 FLT 01-25-2041 REG CUSIP: 78442GRC2	185,052.680	161,024.72	174,519.96
SLM STUDENT LN TR 2008-2 CL B FLTG RATE 01-25-2029 REG CUSIP: 784442AD7	265,000.000	229,504.49	274,538.28
SLM STUDENT LN TR 2008-3 CL B FLTG RATE 04-25-2029 REG CUSIP: 78444GAD6	1,185,000.000	1,132,830.27	1,226,689.72
SLM STUDENT LN TR 2008-4 CL B FLTG RATE 04-25-2029 REG CUSIP: 78445AAE6	265,000.000	239,286.72	276,684.43
SLM STUDENT LN TR 2008-5 CL B FLT RT 07-25-2029 REG CUSIP: 78444YAE5	380,000.000	374,045.31	392,866.99
SLM STUDENT LN TR 2008-6 CL B FLTG RT 07-25-2029 REG CUSIP: 78445CAE2	265,000.000	253,137.11	272,556.87
SLM STUDENT LN TR 2008-7 CL B FLT RT 07-25-2029 BEO CUSIP: 78445FAE5	265,000.000	254,493.16	273,179.97
SLM STUDENT LOAN TRUST SER 08-6 CL A4 FLTG RT 01-25-2029 SEDOL: BD71L14	452,007.980	457,168.70	451,318.80
SM ENERGY CO 6.5% DUE 07-15-2028 REG SEDOL: BL98722	195,000.000	194,268.75	193,781.62
SMUCKER J M CO 6.2% 11-15-2033 CUSIP: 832696AX6	1,112,000.000	1,161,283.84	1,173,504.20
SOUNDVIEW HOME LN FLTG RT 5.13878% DUE 11-25-2035 CUSIP: 83611MGU6	200,636.320	199,068.85	198,044.20
SOUTHERN CO GAS CAP CORP 5.75% 09-15-2033 SEDOL: BKPJSM9	170,000.000	169,819.80	174,366.31
SOUTHERN CO GAS CAP 3.25% 06-15-2026 SEDOL: BD5ZHZ4	245,000.000	253,187.90	239,949.12
SOUTHERN CO 5.7% 03-15-2034 SEDOL: BM9VYX8	1,640,000.000	1,710,754.80	1,675,546.93
SOUTHWEST GAS CORP 3.18% DUE 08-15-2051 BEO CUSIP: 845011AD7	435,000.000	434,917.35	273,722.36
SPOTIFY USA INC 0% CONV 03-15-2026 SEDOL: BN4QDL6	375,000.000	306,198.70	398,662.50

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SPRINT CAP CORP 6.875% DUE 11-15-2028 SEDOL: 2327354	55,000.000	56,400.00	58,410.47
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	1,040,000.000	1,262,825.35	1,244,569.04
ST STR BK & TR CO 4.782% DUE 11-23-2029 CUSIP: 857449AE2	675,000.000	675,000.00	673,190.95
STARBUCKS CORP 3% 02-14-2032 SEDOL: BNYF3Z7	70,000.000	60,946.20	61,228.58
STATE STR CORP FLTG RT 4.53% DUE 02-20-2029 CUSIP: 857477CN1	330,000.000	330,000.00	326,271.80
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG CUSIP: 857477AY9	1,721,000.000	1,485,777.50	1,587,926.00
STEEL DYNAMICS INC SR NT 5.375% 08-15-2034 SEDOL: BSMQ0D4	155,000.000	152,905.95	153,921.16
STEWART FIXED 3.6% DUE 11-15-2031 SEDOL: BN6SD10	980,000.000	946,229.20	848,649.12
STORE CAP CORP 2.75% DUE 11-18-2030 CUSIP: 862121AC4	1,027,000.000	854,312.51	886,193.18
STORE CAPITAL CORPORATION SR NT 2.7% 12-01-2031 CUSIP: 862121AD2	353,000.000	282,029.35	290,529.29
STRUCTURED ASSET INVT LN TR SER 2004-6 CLA3 07-25-2034 BEO SEDOL: B80ZX67	395,537.750	390,593.51	401,042.33
STRUCTURED ASSET SECS CORP MTG LN TR 2007-BC1 CL A1 FLTG RT 02-25-2037 CUSIP: 86362PAA3	785,539.510	748,226.37	743,894.21
STRUCTURED ASSET SECS CORP 2004-1 MTG PASSTHRU CTF CL 2-A1 VAR 04-25-2034 REG CUSIP: 86359BMX6	816,662.930	799,308.99	785,446.81
STRUCTURED ASSET SECS CORP 2005-WF2 MTG PASSTHRU CTF 5.06378% 05-25-2035 SEDOL: B7ZRKS2	500,242.480	486,573.18	498,852.56
STRUCTURED AST FLTG RT 4.66378% DUE 05-25-2047 SEDOL: BGYGSP6	623,835.450	606,290.07	601,088.35
STRUCTURED AST FLTG RT 4.77378% DUE 12-25-2036 SEDOL: B4MQD60	128,085.840	124,603.52	125,904.28
STRUCTURED 7.6139998436% DUE 01-16-2046 CUSIP: 86365FAC8	274,591.360	323,685.28	276,149.06
STRUCTURED 7.97% DUE 08-15-2036 CUSIP: 86365LAB7	181,476.180	217,884.85	185,414.83

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SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027 SEDOL: BD35XP8	700,000.000	677,294.79	684,405.32
SUNTRUST CAP I TR PFD SECS SER A FLTG RATE DUE 05-15-2027/05-15-2007 REG CUSIP: 86787XAA3	665,000.000	652,531.25	655,145.94
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-22-2025 REG CUSIP: 87166FAD5	570,000.000	569,407.20	570,709.81
SYNCHRONY FINANCIAL 5.935% 08-02-2030 SEDOL: BR2NKL6	825,000.000	826,601.40	832,554.07
SYNCHRONY FINL 4.875% 06-13-2025 CUSIP: 87165BAS2	265,000.000	264,809.20	264,741.92
T-MOBILE USA INC 2.4% 03-15-2029 SEDOL: BMWDS51	70,000.000	69,953.80	63,045.63
T-MOBILE USA INC 2.7% 03-15-2032 SEDOL: BMWDS40	200,000.000	186,848.25	169,427.14
T-MOBILE USA INC 3.375% 04-15-2029 CUSIP: 87264ABV6	1,500,000.000	1,500,000.00	1,400,038.97
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7	740,000.000	740,000.00	671,695.57
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	4,084,000.000	4,099,850.42	3,842,460.68
T-MOBILE USA INC 4.75% 02-01-2028 CUSIP: 87264AAV7	351,000.000	337,975.00	348,708.18
T-MOBILE USA INC 5.75% 01-15-2034 SEDOL: BN4JN15	545,000.000	549,757.75	558,934.58
TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023 CUSIP: 874054AK5	400,000.000	399,537.51	399,920.62
TAPESTRY INC 5.5% 03-11-2035 CUSIP: 876030AL1	260,000.000	259,646.40	252,813.34
TARGA RES CORP 6.125% 03-15-2033 SEDOL: BQ3PVF5	610,000.000	602,317.05	629,194.10
TARGA RES CORP 6.5% 03-30-2034 SEDOL: BN12KV6	1,140,000.000	1,150,695.45	1,205,620.28
TARGA RES FIXED 5.2% DUE 07-01-2027 SEDOL: BPLH6Q2	30,000.000	30,207.60	30,179.17
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4	400,000.000	355,040.60	363,944.88

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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			
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	80,000.000	76,566.15	80,251.61
TARGA RESOURCES CORPORATION 5.5% 02-15-2035 SEDOL: BP93RV4	45,000.000	44,974.35	44,284.36
TD SYNNEX CORP 6.1% 04-12-2034 SEDOL: BMDPVY6	680,000.000	684,467.00	697,102.18
TEXTRON INC FIXED 2.45% DUE 03-15-2031 SEDOL: BMF11B9	75,000.000	62,702.25	63,817.88
TEXTRON INC FIXED 3% DUE 06-01-2030 SEDOL: BLSQ909	1,570,000.000	1,597,502.65	1,411,409.76
TEXTRON INC 6.1% 11-15-2033 SEDOL: BLDBBL4	200,000.000	208,370.00	208,511.45
TIAA CLO IV LTD / TIAA CLO IV LLC SR SECD NT CL A-2-R FLTG 6.04317 01-20-2032 CUSIP: 88631YAQ0	700,000.000	700,000.00	701,197.84
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	895,000.000	742,543.87	670,154.07
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	1,730,000.000	1,602,524.70	1,470,852.32
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	150,000.000	130,037.85	134,246.15
TIMKEN CO FIXED 4.5% DUE 12-15-2028 CUSIP: 887389AK0	1,520,000.000	1,483,957.60	1,490,836.92
TOLL BROS FIN CORP 3.8% DUE 11-01-2029 CUSIP: 88947EAU4	1,287,000.000	1,181,157.12	1,211,319.51
TOPBUILD CORP SR NT 144A 4.125% 02-15-2032 SEDOL: BP4YZQ3	255,000.000	255,000.00	225,909.65
TOWD POINT MORTGAGE TRUST 2024-CES6 AST BACKED NT CL M1 144A 6.102 11-25-2064 CUSIP: 891947AC7	820,000.000	819,985.32	818,382.39
TOWD PT HE TR 6.5% DUE 02-25-2063 CUSIP: 89181PAY4	680,000.000	678,618.75	664,351.09
TOWD PT MTG TR 2024-CES4 AST BACKED SECSCL M1 144A 5.57299995422% 09-25-2064 CUSIP: 89182QAC9	630,000.000	629,998.36	618,935.31
TOYOTA MOTOR CREDIT CORP 4.65% 01-05-2029 CUSIP: 89236TLL7	672,000.000	660,811.20	667,418.30
TOYOTA MTR CR CORP 5.05% 05-16-2029 CUSIP: 89236TMF9	430,000.000	429,079.80	433,026.09

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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			
TRANSMONTAIGNE 6.125% DUE 02-15-2026 SEDOL: BFZ9L70	261,000.000	263,732.09	259,465.76
TRAVEL + LEISURE CO SR SECD NT 144A 4.5%12-01-2029 SEDOL: BMV9VB7	960,000.000	960,000.00	896,601.46
TRAVEL PLUS 4.625% DUE 03-01-2030 SEDOL: BQWS4K1	305,000.000	318,343.75	283,055.49
TRICON RESIDENTIAL 2024-SFR3 TR 5.25% 08-17-2041 CUSIP: 89616YAD6	350,000.000	335,590.85	334,586.95
TRICON RESIDENTIAL 2024-SFR4 TR 5.35% 11-17-2041 CUSIP: 895975AD2	950,000.000	920,421.85	921,718.60
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	900,000.000	907,063.00	934,764.52
TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029 CUSIP: 89788MAQ5	475,000.000	475,000.00	508,053.37
TRUSTAGE FINANCIAL GROUP INC SR NT 144A 4.625% 04-15-2032 CUSIP: 89787EAA9	340,000.000	337,538.40	310,746.72
TYLER TECHNOLOGIES INC .25% DUE 03-15-2026 REG SEDOL: BMXFKH2	30,000.000	38,198.22	36,195.00
TYSON FOODS INC 5.4% 03-15-2029 CUSIP: 902494BL6	752,000.000	751,548.80	760,306.82
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	140,000.000	138,452.67	134,044.75
U S BANCORP 4.967% 07-22-2033 CUSIP: 91159HJG6	927,000.000	865,994.13	888,195.25
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1	70,000.000	70,000.00	71,396.31
U S BK NATL ASSN CIN OH MEDIUM 4.507% 10-22-2027 CUSIP: 90331HPP2	1,010,000.000	1,010,000.00	1,004,367.18
UBER TECHNOLOGIES FIXED 6.25% DUE 01-15-2028 CUSIP: U9029YAF7	60,000.000	64,787.50	60,516.08
UBER TECHNOLOGIES FIXED 7.5% DUE 09-15-2027 CUSIP: U9029YAC4	60,000.000	66,150.00	61,068.54
UBER TECHNOLOGIES INC CNV SNR NTS 0.875% 12-01-2028 SEDOL: BPG4F94	110,000.000	130,716.43	121,000.00
UBER TECHNOLOGIES INC SR NT 4.3% 01-15-2030 SEDOL: BP4YGZ9	530,000.000	529,825.10	512,727.24

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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			
UBER TECHNOLOGIES INC 4.5% 08-15-2029 CUSIP: U9029YAG5	310,000.000	294,603.25	299,994.47
UBER TECHNOLOGIES INC 4.8% 09-15-2034 SEDOL: BP4YGX7	450,000.000	440,157.95	430,681.01
UBS COML MTG TR SER 2018-C11 CL A4 3.9772% 07-15-2051 CUSIP: 90276XAU9	1,700,000.000	1,621,109.38	1,661,124.40
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 CUSIP: 91324PFL1	440,000.000	439,124.40	427,910.58
UNITEDHEALTH GROUP 2.875% DUE 08-15-2029 CUSIP: 91324PDS8	1,032,000.000	929,367.60	948,608.07
UNIVERSAL HEALTH SVCS 4.625% 10-15-2029 CUSIP: 913903BB5	305,000.000	304,868.85	294,156.18
US AWYS 2013-1 3.95 DUE 05-15-2027 SEDOL: B94MBG7	225,255.490	225,255.49	222,984.24
US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049 SEDOL: BMX6N65	180,000.000	162,225.00	170,234.55
USQ RAIL II LLC / 2.21% DUE 06-28-2051 CUSIP: 90354PAA5	777,992.680	698,643.50	719,400.18
UTD AIRLS INC 3.7% DUE 09-01-2031 SEDOL: BMHCY77	70,998.330	68,788.31	64,767.94
VELOCITY COML CAP LN TR 2022-2 MTG PASS THRU CTF CL A 144A 4.67% 04-25-2052 CUSIP: 92259UAA6	820,901.170	820,755.78	770,339.57
VENTURE GLOBAL CALCASIEU 4.125% 08-15-2031 CUSIP: U9220MAB9	495,000.000	400,206.25	443,286.92
VENTURE GLOBAL CALCASIEU 6.25% 01-15-2030 CUSIP: U9220MAD5	85,000.000	80,112.50	85,795.60
VENTURE GLOBAL LNG INC. 3.875% 11-01-2033 SEDOL: BN6SFD6	905,000.000	740,562.50	777,506.05
VERALTO CORP 5.45% 09-18-2033 SEDOL: BPLP882	1,860,000.000	1,896,079.95	1,867,409.78
VERISK ANALYTICS INC SR NT 5.75% 04-01-2033 SEDOL: BPH14H5	380,000.000	376,348.20	390,600.15
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	75,000.000	60,331.50	62,212.29
VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD CUSIP: 92343VFX7	1,592,000.000	1,282,945.04	1,324,637.21

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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			
VERUS FLTG RT 4.26% DUE 02-25-2067 CUSIP: 92538XAC9	1,398,309.060	1,310,464.12	1,293,970.87
VERUS SECURITIZATION TR 2021-5 1.013% 09-25-2066 CUSIP: 92538KAA1	1,180,200.190	992,589.82	981,259.63
VIATRIS INC SR NT 2.7% 06-22-2030 CUSIP: 92556VAD8	1,123,000.000	944,521.61	974,526.70
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	11,000.000	10,973.73	10,234.35
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	280,000.000	270,206.25	272,629.70
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	670,000.000	527,281.00	555,916.24
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029 CUSIP: 55903VBB8	805,000.000	740,664.40	749,222.11
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6	593,000.000	521,751.51	522,725.80
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	787,000.000	705,019.13	587,525.29
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	755,000.000	708,464.46	608,137.83
WASTE MANAGEMENT INC 5.35% 10-15-2054 CUSIP: 94106LCF4	935,000.000	934,616.65	899,581.01
WASTE MGMT INC DEL 4.875% 02-15-2034 CUSIP: 94106LBW8	1,260,000.000	1,228,739.40	1,235,926.76
WASTE MGMT INC DEL 5.2% 03-15-2035 SEDOL: BSHPMV8	760,000.000	756,154.40	741,173.33
WASTE PRO USA INC 5.5% DUE 02-15-2026 SEDOL: BFY0Z83	43,000.000	37,947.50	42,975.48
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMGDBG9	355,000.000	363,495.01	334,348.64
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZYZ9	95,000.000	81,031.20	83,784.63
WELLS FARGO & COMPANY 2.164% 02-11-2026 SEDOL: BK8ZKC8	535,000.000	516,007.50	533,362.98
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL: BNFZXP6	1,455,000.000	1,466,072.55	1,477,456.72

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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			
WELLS FARGO AND COMPANY 5.211% 12-03-2035 CUSIP: 95000U3N1	1,185,000.000	1,185,000.00	1,153,233.52
WELLS FARGO COML FLTG RT 4% DUE 04-15-2055 CUSIP: 95003MBS6	3,600,000.000	3,409,737.38	3,314,513.89
WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE 07-15-2050 CUSIP: 95001MAF7	2,390,000.000	2,247,907.03	2,296,592.11
WELLS FARGO COML MTG TR 2016-C36 MTG PASSTHRU CTF CL B 3.671% 11-15-2059 CUSIP: 95000MBU4	95,000.000	94,313.48	82,628.55
WELLS FARGO COML MTG TR 2018-C44 CL A-5 4.212% DUE 05-15-2051 CUSIP: 95001JAX5	2,560,000.000	2,420,800.00	2,481,169.92
WELLS FARGO COML 1.86399996281% DUE 08-15-2053 CUSIP: 95002XBC8	1,000,000.000	835,234.38	855,961.30
WELLS FARGO COML 3.04% DUE 10-15-2052 CUSIP: 95002BAE3	2,500,000.000	2,232,031.25	2,279,866.00
WELLTOWER INC 4% DUE 06-01-2025 SEDOL: BYMSY74	225,000.000	221,871.00	224,168.61
WELLTOWER OP LLC 4% SNR 01/06/2025 USD SEDOL: BY6Z910	265,000.000	264,803.90	264,020.80
WESTERN DIG CORP 4.75% DUE 02-15-2026 CUSIP: 958102AM7	570,000.000	551,097.00	564,505.14
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO SEDOL: BLDBDX0	355,000.000	298,671.61	316,017.84
WESTERN MIDSTREAM OPER LP 4.05% 02-01-2030 SEDOL: BKRMR85	115,000.000	128,656.25	107,864.66
WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029 SEDOL: BRJN893	345,000.000	344,261.70	356,763.47
WESTERN MIDSTREAM OPERATING LP 5.25% 02-01-2050 SEDOL: BKRMRB8	150,000.000	179,500.00	128,428.73
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033 CUSIP: 958667AE7	730,000.000	710,515.15	745,677.41
WESTLAKE 4.71% DUE 04-17-2028 CUSIP: 96043CAD2	350,000.000	349,966.54	349,893.25
WESTLAKE 5.56% DUE 02-15-2028 CUSIP: 96042YAD5	235,000.000	234,982.38	237,276.92
WESTLAKE 5.82% DUE 05-17-2027 CUSIP: 96041CAG7	1,600,000.000	1,599,776.32	1,611,179.68

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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			
WESTLAKE 6.24% DUE 07-15-2027 CUSIP: 96041AAG1	1,180,000.000	1,179,976.40	1,194,210.03
WESTLAKE 6.79% DUE 11-15-2028 CUSIP: 96042XAG0	140,000.000	139,999.50	143,833.76
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	260,000.000	309,362.50	221,084.89
WESTN GAS PARTNERS 5.45% DUE 04-01-2044 SEDOL: BKRV265	50,000.000	59,125.00	44,515.07
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	35,000.000	41,137.50	30,426.51
WESTROCK CO CORP BOND 4.0% 03-15-2028 SEDOL: BJHN0D7	145,000.000	147,568.05	140,571.74
WESTVACO CORP DEL 8.2% DUE 01-15-2030 CUSIP: 961548AV6	791,000.000	894,518.17	897,308.72
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	585,000.000	576,049.50	554,292.32
WFRBS COML MTG TR 2013-C15 MTG PASS THRUCTF CL B 4.20591% 08-15-2046 CUSIP: 92938CAH0	150,000.000	141,956.26	130,575.00
WFRBS COML MTG TR 4.48574 DUE 08-15-2046 SEDOL: BCZRWT2	170,000.000	157,250.00	136,340.00
WHEELS FLEET LEASE 4.87% DUE 06-21-2039 CUSIP: 96328GBT3	335,000.000	334,991.63	335,413.16
WILLIAMS COMPANIES INC 5.15% 03-15-2034 SEDOL: BPCRN93	305,000.000	304,923.75	296,556.89
WOLFSPEED INC CONV 1.875% 12-01-2029 SEDOL: BS54RG7	195,000.000	181,779.48	80,808.00
WOLFSPEED INC SR NT CONV .25% 02-15-2028 SEDOL: BN4BB62	105,000.000	96,381.50	48,352.50
WORKIVA INC SR NT CONV 1.25% 08-15-2028 SEDOL: BRV2CD0	81,000.000	76,900.76	85,738.50
WORLD OMNI AUTO RECEIVABLE TRUST SER 24-C CLS A3 4.43% 12-17-2029 CUSIP: 98164NAD7	365,000.000	364,926.74	363,700.97
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG SEDOL: BF083Z4	35,000.000	39,112.50	35,005.90
WYNDHAM DESTINATIONS INC 6.625% DUE 07-31-2026 SEDOL: BMWZQZ3	70,000.000	79,450.00	70,748.19

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
WYNDHAM 6.625% DUE 07-31-2026 SEDOL: BMWZQD1	145,000.000	145,000.00	146,549.82
YUM BRANDS INC FIXED 4.75% DUE 01-15-2030 CUSIP: U9T71RAB7	95,000.000	88,293.75	90,851.65
YUM BRANDS INC 3.625% 03-15-2031 SEDOL: BN7K371	770,000.000	756,612.50	680,723.34
YUM BRANDS INC 4.625% DUE 01-31-2032 SEDOL: BKP32N0	355,000.000	355,000.00	328,031.26
YUM BRANDS INC 4.75% 144A DUE 01-15-2030 SEDOL: BJDSXL5	160,000.000	138,962.50	153,013.30
1ST FRKLN MTG LN FLTG RT 4.59378% DUE 11-25-2036 SEDOL: B4L2068	177,257.630	174,044.83	176,416.37
1211 AVE OF THE 3.9005% DUE 08-10-2035 CUSIP: 90117PAA3	660,000.000	632,156.25	650,879.59
1345 AVE OF THE 5.278% DUE 08-10-2035 CUSIP: 68275CAC2	753,946.200	791,643.53	747,257.11
Total United States - USD		651,204,966.28	638,515,032.83
Zambia - USD			
PVTPL FIRST QUANTUM MINERALS 9.375% 03-01-2029 CUSIP: 335934AV7	1,590,000.000	1,590,000.00	1,690,885.25
Total Zambia - USD		1,590,000.00	1,690,885.25
Total Corporate Debt Instruments - Other		747,815,681.65	729,044,653.94
Corporate Stock - Preferred			
United States - USD			
APOLLO GLOBAL MGMT INC NEW SER A MANDATORY CONV PFD STK SER A 12-31-2049 SEDOL: BQVW6Z3	287.000	18,044.82	24,943.17
BOEING CO SEDOL: BRBLC59	15,979.000	807,601.49	972,961.31

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Preferred				
United States - USD				
PG&E CORP PFD CONV SEDOL: BPGN2R8		694.000	34,700.00	34,554.26
Total United States - USD			860,346.31	1,032,458.74
Total Corporate Stock - Preferred			860,346.31	1,032,458.74
Corporate Stock - Common				
Australia - AUD				
ARISTOCRAT LEISURE NPV SEDOL: 6253983		82,801.000	2,003,224.06	3,504,560.32
LOTTERY CORPORATIO NPV SEDOL: BNRQW72		196,483.000	593,746.71	600,963.14
WISETECH GLOBAL LT NPV SEDOL: BZ8GX83		23,167.000	568,816.00	1,736,466.35
Total Australia - AUD			3,165,786.77	5,841,989.81
Brazil - BRL				
HYPERA SA SEDOL: B2QY968		0.000	0.00	0.00
TOTVS SA COM NPV TOTS3 SEDOL: B10LQP6		218,200.000	1,205,959.72	944,802.80
Total Brazil - BRL			1,205,959.72	944,802.80
Canada - CAD				
AGNICO EAGLE MINES LTD SEDOL: 2009823	COM NPV	84,450.000	4,885,124.33	6,603,564.87
CANADIAN IMP BANK COM NPV SEDOL: 2170525		0.000	0.00	0.00
CDN PAC KANS CY COM NPV SEDOL: BMBQR09		42,998.000	3,258,866.79	3,111,689.50
CONSTELLATION SOFT COM STK NPV SEDOL: B15C4L6		0.000	0.00	0.00
ELEMENT FLEET MGMT COM NPV SEDOL: B7FNMQ2		200,651.000	1,942,262.38	4,054,316.55

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Corporate Stock - Common			
Canada - CAD			
FRANCO NEVADA CORP COM NPV SEDOL: B29NF31	44,322.000	5,156,910.86	5,205,723.99
MEG ENERGY CORP COM NPV SEDOL: B4XF9J1	0.000	0.00	0.00
PARKLAND CORP. COM NPV SEDOL: BLFHPV8	0.000	0.00	0.00
RB GLOBAL INC COM NPV SEDOL: BMWGTH9	81,224.000	3,461,927.78	7,327,215.80
RESTAURANT BRANDS INTERN-W/I COMMON STOCK SEDOL: BTF8CF0	0.000	0.00	0.00
TRANSALTA CORP MTN COM NPV SEDOL: 2901628	0.000	0.00	0.00
WEST FRASER TIMBER COM NPV SEDOL: 2951098	0.000	0.00	0.00
Total Canada - CAD		18,705,092.14	26,302,510.71
Canada - USD			
BROOKFIELD INFRASTRUCTURE CORP NEW EXCHANGEABLE SUB VOTING SHS CL A CUSIP: 11276H106	165,990.000	6,609,721.80	6,641,259.90
BROOKFIELD RENEWABLE CORP NEW CL A EXCHANGEABLE SUB VOTING SHS CUSIP: 11285B108	227,123.000	6,375,342.61	6,282,222.18
GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS CUSIP: 36168Q104	208,944.000	7,838,576.47	9,306,365.76
SHOPIFY INC CL A SHOPIFY INC CUSIP: 82509L107	23,260.000	1,978,837.52	2,473,235.80
Total Canada - USD		22,802,478.40	24,703,083.64
China - HKD			
CHINA AOYUAN GROUP HKD0.01 SEDOL: BJGS0Q6	12,604.000	185,525.00	353.72
Total China - HKD		185,525.00	353.72
Denmark - DKK			
NOVO NORDISK A/S SER'B'DKK0.1 SEDOL: BP6KMJ1	60,006.000	6,682,245.78	5,201,031.05

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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			
Denmark - DKK			
Total Denmark - DKK		6,682,245.78	5,201,031.05
Denmark - USD			
ADR ASCENDIS PHARMA A/S SPONSORED ADR CUSIP: 04351P101	3,882.000	532,063.93	534,434.94
Total Denmark - USD		532,063.93	534,434.94
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	43,234.000	4,007,617.47	7,025,121.52
CAPGEMINI EUR8 SEDOL: 4163437	41,289.000	7,100,352.97	6,761,665.53
DASSAULT SYSTEMES EUR0.10 SEDOL: BM8H5Y5	106,863.000	3,683,194.99	3,706,997.50
ESSILORLUXOTTICA EUR 0.18 SEDOL: 7212477	37,838.000	4,954,876.11	9,231,102.69
KERING SEDOL: 5505072	6,198.000	2,009,063.29	1,529,095.48
LVMH MOET HENNESSY EUR0.30 SEDOL: 4061412	14,315.000	4,053,297.62	9,420,132.92
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	34,292.000	4,954,782.32	3,870,521.07
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	58,629.000	5,337,025.09	14,625,119.06
SODEXHO EUR4 SEDOL: 7062713	19,616.000	1,641,011.93	1,615,848.95
Total France - EUR		37,741,221.79	57,785,604.72
France - USD			
ADR TOTALENERGIES SE SPONSORED ADR CUSIP: 89151E109	31,631.000	1,732,420.75	1,723,889.50
Total France - USD		1,732,420.75	1,723,889.50

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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			
Germany - EUR			
DEUTSCHE BOERSE AG NPV(REGD) SEDOL: 7021963	26,084.000	4,701,954.51	6,007,020.28
GEA GROUP AG NPV SEDOL: 4557104	86,634.000	2,943,496.13	4,289,908.82
MERCK KGAA NPV SEDOL: 4741844	18,667.000	3,354,373.53	2,704,222.15
QIAGEN NV ORD EUR0.01 (POST REV SPLT) SEDOL: BMHCW17	94,416.000	3,675,638.32	4,208,413.77
SAP SE SEDOL: 4846288	79,300.000	7,750,446.98	19,403,810.85
SYMRISE AG NPV (BR) SEDOL: B1JB4K8	37,966.000	2,781,517.23	4,035,561.04
ZALANDO SE NPV SEDOL: BQV0SV7	82,592.000	1,729,856.66	2,770,123.01
Total Germany - EUR		26,937,283.36	43,419,059.92
Germany - USD			
ADR BIONTECH SE ADS CUSIP: 09075V102	8,720.000	969,925.71	993,644.00
Total Germany - USD		969,925.71	993,644.00
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	1,152,800.000	7,480,889.16	8,355,182.51
SANDS CHINA LTD USD0.01 SEDOL: B5B23W2	787,600.000	2,340,639.32	2,119,071.31
Total Hong Kong - HKD		9,821,528.48	10,474,253.82
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL: 2781648	90,296.000	3,972,204.09	5,766,302.56
RELIANCE INDUSTRIES SPON GDR EACH RP 4 ORD SHS 144A SEDOL: B16CYP9	50,124.000	2,907,655.53	2,847,043.20
Total India - USD		6,879,859.62	8,613,345.76

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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			
Ireland - EUR			
KINGSPAN GROUP ORD EUR0.13 SEDOL: 4491235	16,900.000	1,013,079.87	1,232,871.53
Total Ireland - EUR		1,013,079.87	1,232,871.53
Ireland - USD			
ICON PLC COM CUSIP: G4705A100	3,130.000	640,601.10	656,392.30
Total Ireland - USD		640,601.10	656,392.30
Israel - ILS			
ELBIT SYSTEMS LTD ILS1 SEDOL: 6308913	0.000	0.00	0.00
Total Israel - ILS		0.00	0.00
Israel - USD			
GLOBAL E ONLINE LTD COM NPV CUSIP: M5216V106	71,770.000	2,757,483.14	3,913,618.10
Total Israel - USD		2,757,483.14	3,913,618.10
Italy - EUR			
TENARIS S.A. COMMON STOCK SEDOL: BMHVLR3	100,741.000	1,670,731.25	1,885,013.80
Total Italy - EUR		1,670,731.25	1,885,013.80
Japan - JPY			
AGC INC NPV SEDOL: 6055208	0.000	0.00	0.00
ASAHI GROUP HOLDINGS LTD NPV SEDOL: 6054409	0.000	0.00	0.00
ASICS CORP NPV SEDOL: 6057378	0.000	0.00	0.00
BRIDGESTONE CORP NPV SEDOL: 6132101	0.000	0.00	0.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
CANON INC NPV SEDOL: 6172323	0.000	0.00	0.00
DAIFUKU CO LTD NPV SEDOL: 6250025	0.000	0.00	0.00
DAIICHI SANKYO COM NPV SEDOL: B0J7D91	94,300.000	2,822,151.55	2,611,310.77
DENTSU GROUP INC NPV SEDOL: 6416281	0.000	0.00	0.00
HIKARI TSUSHIN INC NPV SEDOL: 6416322	0.000	0.00	0.00
HITACHI NPV SEDOL: 6429104	546,300.000	4,423,470.55	13,685,308.60
HOSHIZAKI CORP SEDOL: B3FF8W8	0.000	0.00	0.00
HULIC COMPANY LTD SEDOL: 6805317	0.000	0.00	0.00
INPEX CORPORATION NPV SEDOL: B10RB15	0.000	0.00	0.00
JAPAN TOBACCO INC NPV SEDOL: 6474535	0.000	0.00	0.00
KAO CORP NPV SEDOL: 6483809	0.000	0.00	0.00
KIRIN HOLDINGS CO NPV SEDOL: 6493745	0.000	0.00	0.00
KOSE CORPORATION NPV SEDOL: 6194468	8,500.000	1,095,038.89	388,276.28
KUBOTA CORP NPV SEDOL: 6497509	0.000	0.00	0.00
KYOWA KIRIN CO LTD NPV SEDOL: 6499550	0.000	0.00	0.00
LASERTEC CORP NPV SEDOL: 6506267	0.000	0.00	0.00
LY CORP NPV SEDOL: 6084848	702,700.000	3,719,704.12	1,875,237.85
MCDONALD'S HOLDING CO JAPAN SEDOL: 6371863	0.000	0.00	0.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
MONOTARO CO.LTD NPV SEDOL: B1GHR88	0.000	0.00	0.00
NEXON CO LTD NPV SEDOL: B63QM77	0.000	0.00	0.00
NIPPON PAINT HLDGS NPV SEDOL: 6640507	0.000	0.00	0.00
NOMURA RESEARCH INSTITUTE NPV SEDOL: 6390921	128,800.000	3,232,383.09	3,818,269.28
OBIC CO LTD NPV SEDOL: 6136749	114,500.000	3,152,267.26	3,419,117.46
ORACLE CORP JAPAN NPV SEDOL: 6141680	27,800.000	2,405,905.74	2,680,764.83
OTSUKA CORP NPV SEDOL: 6267058	0.000	0.00	0.00
OTSUKA HOLDINGS CO LTD SEDOL: B5LTM93	0.000	0.00	0.00
PAN PACIFIC INTERNATIONAL HOLDINGS CORP SEDOL: 6269861	0.000	0.00	0.00
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677	0.000	0.00	0.00
RESONAC HOLDINGS CORP NPV SEDOL: 6805469	99,900.000	1,833,302.72	2,552,166.58
SHIMANO INC NPV SEDOL: 6804820	0.000	0.00	0.00
SHISEIDO CO LTD NPV SEDOL: 6805265	0.000	0.00	0.00
SUGI HOLDINGS NPV SEDOL: 6259011	89,000.000	2,084,312.24	1,397,349.83
SUNTORY BEVERAGE & NPV SEDOL: BBD7Q84	0.000	0.00	0.00
TERUMO CORP NPV SEDOL: 6885074	181,100.000	1,922,663.79	3,528,430.90
TREND MICRO INC NPV SEDOL: 6125286	0.000	0.00	0.00
UNICHARM CORP NPV SEDOL: 6911485	0.000	0.00	0.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
YAMAHA MOTOR CO NPV SEDOL: 6985264	0.000	0.00	0.00
ZOZO INC SEDOL: B292RC1	65,100.000	1,780,786.49	2,028,472.26
Total Japan - JPY		28,471,986.44	37,984,704.64
Luxembourg - USD			
INTELSAT S.A. CUSIP: L5217E120	10,281.000	454,386.62	307,144.88
Total Luxembourg - USD		454,386.62	307,144.88
Mexico - MXN			
GRUPO FINANCIERO BANORTE S A B DE C V SEDOL: 2421041	387,442.000	2,414,511.97	2,496,331.88
Total Mexico - MXN		2,414,511.97	2,496,331.88
Netherlands - EUR			
AKZO NOBEL NV EUR0.50(POST REV SPLIT) SEDOL: BJ2KSG2	36,206.000	2,713,494.52	2,172,996.60
ASML HOLDING NV EUR0.09 SEDOL: B929F46	4,800.000	3,180,015.33	3,373,410.64
HEINEKEN NV EUR1.60 SEDOL: 7792559	123,600.000	12,579,585.08	8,792,762.27
PROSUS N.V. EUR0.05 (N SHARES) SEDOL: BJDS7L3	50,911.000	2,508,586.94	2,021,748.45
Total Netherlands - EUR		20,981,681.87	16,360,917.96
Netherlands - USD			
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) CUSIP: N07059210	3,990.000	923,935.68	2,765,389.20
AERCAP HOLDINGS N.V. EUR0.01 CUSIP: N00985106	36,637.000	3,526,871.80	3,506,160.90
Total Netherlands - USD		4,450,807.48	6,271,550.10

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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			
Peru - USD			
CREDICORP LTD COM STK SEDOL: 2232878	20,078.000	2,753,515.92	3,680,698.96
Total Peru - USD		2,753,515.92	3,680,698.96
Russian Federation - USD			
NEBIUS GROUP N V CUSIP: N97284108	75,982.000	2,064,837.14	2,104,701.40
Total Russian Federation - USD		2,064,837.14	2,104,701.40
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	191,150.000	2,822,336.30	6,125,991.79
SINGAPORE TECHNOLOGIES ENGINEERING SEDOL: 6043214	434,100.000	1,261,197.65	1,482,851.49
Total Singapore - SGD		4,083,533.95	7,608,843.28
Singapore - USD			
ADR SEA LTD ADR CUSIP: 81141R100	20,777.000	2,067,035.87	2,204,439.70
Total Singapore - USD		2,067,035.87	2,204,439.70
Spain - EUR			
AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28	117,036.000	6,862,789.53	8,265,211.44
Total Spain - EUR		6,862,789.53	8,265,211.44
Sweden - SEK			
ASSA ABLOY SER'B'NPV (POST SPLIT) SEDOL: BYPC1T4	239,048.000	6,180,933.67	7,070,243.36
Total Sweden - SEK		6,180,933.67	7,070,243.36

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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			
Sweden - USD			
SPOTIFY TECHNOLOGY S A COM EUR0.025 CUSIP: L8681T102	17,558.000	4,889,626.53	7,855,098.04
Total Sweden - USD		4,889,626.53	7,855,098.04
Switzerland - CHF			
NESTLE SA CHF0.10(REGD) SEDOL: 7123870	144,126.000	11,436,857.99	11,908,584.70
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388	40,021.000	10,519,450.29	11,283,161.93
SIKA AG CHF0.01 (REG) SEDOL: BF2DSG3	10,806.000	1,314,824.28	2,573,169.43
SONOVA HOLDING AG COMMON STOCK SEDOL: 7156036	9,658.000	2,466,950.55	3,157,699.75
Total Switzerland - CHF		25,738,083.11	28,922,615.81
Switzerland - USD			
ON HLDNG AG CHF0.1 CLASS A CUSIP: H5919C104	16,595.000	566,045.98	908,908.15
Total Switzerland - USD		566,045.98	908,908.15
Taiwan - USD			
ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10 SEDOL: 2113382	170,990.000	12,367,692.26	33,768,815.10
Total Taiwan - USD		12,367,692.26	33,768,815.10
Thailand - THB			
ADVANCED INFO SERV THB1(ALIEN) SEDOL: 6412591	93,600.000	586,065.69	787,892.65
KASIKORNBANK PLC THB10 (ALIEN MKT) SEDOL: 6888794	292,900.000	1,134,773.38	1,335,854.23
Total Thailand - THB		1,720,839.07	2,123,746.88

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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 Kingdom - GBP			
BRITISH AMERICAN TOBACCO ORD GBP0.25 SEDOL: 0287580	0.000	0.00	0.00
BT GROUP ORD GBP0.05 SEDOL: 3091357	0.000	0.00	0.00
BURBERRY GROUP ORD GBP0.0005 SEDOL: 3174300	87,198.000	2,211,402.27	1,070,226.46
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	117,999.000	3,954,365.25	3,933,955.66
DIAGEO PLC ORD GBP0.28 101/108 SEDOL: 0237400	191,713.000	6,430,954.12	6,092,572.38
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	117,770.000	2,811,781.65	5,081,208.13
HALEON PLC ORD GBP0.01 SEDOL: BMX86B7	509,676.000	2,178,180.04	2,409,013.10
HALMA ORD GBP0.10 SEDOL: 0405207	0.000	0.00	0.00
INTERMED CAP GRP ORD GBP0.2625 SEDOL: BYT1DJ1	0.000	0.00	0.00
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 SEDOL: B0SWJX3	21,994.000	2,389,484.46	3,108,485.65
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	103,790.000	8,185,256.32	6,282,252.53
ROLLS ROYCE HLDGS ORD GBP0.20 SEDOL: B63H849	620,318.000	1,704,064.97	4,417,375.54
Total United Kingdom - GBP		29,865,489.08	32,395,089.45
United Kingdom - USD			
ADR BP P L C SPONSORED ADR CUSIP: 055622104	62,082.000	2,047,871.82	1,835,143.92
ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH CUSIP: 780259305	28,666.000	1,556,411.43	1,795,924.90
Total United Kingdom - USD		3,604,283.25	3,631,068.82
United States - USD			
ABBVIE INC COM USD0.01 CUSIP: 00287Y109	15,364.000	1,801,938.92	2,730,182.80

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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			
ABERCROMBIE & FITCH CO CL A CL A CUSIP: 002896207	32,370.000	3,721,367.66	4,838,343.90
ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109	20,215.000	832,964.18	801,524.75
ACUITY BRANDS INC COM CUSIP: 00508Y102	3,495.000	421,870.13	1,020,994.35
ACV AUCTIONS INC CL A CL A CUSIP: 00091G104	84,327.000	1,489,350.70	1,821,463.20
ADAPTHEALTH CORP COM CUSIP: 00653Q102	268,693.000	2,895,986.91	2,557,957.36
ADOBE INC COM CUSIP: 00724F101	4,573.000	2,203,970.85	2,033,521.64
ADR ARM HLDGS PLC SPONSORED ADS NEW CUSIP: 042068205	14,118.000	2,065,257.28	1,741,596.48
ADVANCED MICRO DEVICES INC COM CUSIP: 007903107	12,282.000	1,766,484.56	1,483,542.78
AECOM CUSIP: 00766T100	11,556.000	449,448.16	1,234,411.92
AGCO CORP COM CUSIP: 001084102	10,963.000	887,286.78	1,024,821.24
AIR LEASE CORP CL A CL A CUSIP: 00912X302	65,911.000	2,417,934.87	3,177,569.31
ALASKA AIR GROUP INC COM CUSIP: 011659109	56,468.000	2,905,499.16	3,656,303.00
ALBEMARLE CORP COM CUSIP: 012653101	14,716.000	1,499,537.73	1,266,753.28
ALIGN TECHNOLOGY INC COM CUSIP: 016255101	7,278.000	1,606,128.12	1,517,535.78
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	10,052.000	409,278.39	1,086,219.12
ALLY FINL INC COM CUSIP: 02005N100	100,487.000	4,194,818.58	3,618,536.87
ALPHA & OMEGA SEMICONDUCTOR LTD COM STK CUSIP: G6331P104	84,616.000	2,541,824.10	3,133,330.48
ALPHABET INC CAP STK USD0.001 CL C CUSIP: 02079K107	257,875.000	14,225,884.41	49,109,715.00

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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			
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP: 02079K305	34,860.000	6,162,927.29	6,598,998.00
AMAZON COM INC COM CUSIP: 023135106	363,117.000	46,061,829.42	79,664,238.63
AMCOR PLC ORD USD0.01 CUSIP: G0250X107	59,932.000	660,710.49	563,960.12
AMDOCS ORD GBP0.01 CUSIP: G02602103	76,005.000	6,453,656.90	6,471,065.70
AMER ELEC PWR CO INC COM CUSIP: 025537101	22,879.000	2,042,328.98	2,110,130.17
AMERANT BANCORP INC CL A CL A CUSIP: 023576101	109,060.000	2,722,859.72	2,444,034.60
AMERICAN EXPRESS CO CUSIP: 025816109	50,636.000	8,630,995.31	15,028,258.44
AMERIPRISE FINL INC COM CUSIP: 03076C106	6,922.000	1,642,642.61	3,685,480.46
AMERIS BANCORP COM CUSIP: 03076K108	42,990.000	1,489,203.34	2,689,884.30
AMPHASTAR PHARMACEUTICALS INC DEL COM CUSIP: 03209R103	20,109.000	395,445.18	746,647.17
AMPHENOL CORP NEW CL A CUSIP: 032095101	165,843.000	8,788,813.48	11,517,796.35
ANDERSONS INC COM CUSIP: 034164103	43,437.000	1,310,727.93	1,760,067.24
APPLE INC COM STK CUSIP: 037833100	372,497.000	48,295,756.18	93,280,698.74
APPLIED MATERIALS INC COM CUSIP: 038222105	57,175.000	9,793,918.88	9,298,370.25
APPLOVIN CORP COM CL A COM CL A CUSIP: 03831W108	53,662.000	6,630,616.73	17,377,365.46
ARDENT HEALTH PARTNERS INC COM CUSIP: 03980N107	156,484.000	2,518,711.74	2,672,746.72
ARISTA NETWORKS INC COM NEW CUSIP: 040413205	65,752.000	2,555,669.02	7,267,568.56
ASBURY AUTOMOTIVE GROUP INC COM CUSIP: 043436104	13,730.000	607,101.64	3,336,801.90

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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			
ASPEN AEROGELS INC COM CUSIP: 04523Y105	85,815.000	1,092,291.29	1,019,482.20
ASTEC INDS INC COM CUSIP: 046224101	53,493.000	2,006,810.50	1,797,364.80
ASTERA LABS INC COM CUSIP: 04626A103	19,724.000	830,564.00	2,612,443.80
ATI INC COM CUSIP: 01741R102	83,516.000	1,705,822.39	4,596,720.64
ATKORE INC CUSIP: 047649108	13,191.000	1,521,348.47	1,100,788.95
ATLANTIC UN BANKSHARES CORP COM CUSIP: 04911A107	72,870.000	2,686,029.66	2,760,315.60
AUTODESK INC COM CUSIP: 052769106	5,895.000	1,801,471.02	1,742,385.15
AUTOLIV INC COM STK CUSIP: 052800109	11,638.000	873,442.84	1,091,528.02
AVANTOR INC COM CUSIP: 05352A100	110,241.000	2,426,814.20	2,322,777.87
AVISTA CORP COM ISIN # US05379B1070 CUSIP: 05379B107	78,218.000	2,915,615.01	2,865,125.34
AZEK CO INC CL A CL A CUSIP: 05478C105	41,617.000	1,295,253.54	1,975,558.99
A10 NETWORKS INC COM CUSIP: 002121101	185,552.000	1,746,093.60	3,414,156.80
BAKER HUGHES CO CUSIP: 05722G100	44,347.000	1,201,311.14	1,819,113.94
BANC CALIF INC COM CUSIP: 05990K106	196,703.000	2,345,760.00	3,041,028.38
BANNER CORP COM NEW COM NEW CUSIP: 06652V208	49,143.000	2,615,351.86	3,281,278.11
BATTALION OIL CORP COM USD0.0001 SEDOL: BL1KDQ2	515.000	84,842.06	885.80
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	42,061.000	1,911,861.11	4,272,556.38
BEAZER HOMES USA INC COM NEW COM NEW CUSIP: 07556Q881	96,775.000	3,194,096.70	2,657,441.50

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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			
BELDEN INC COM CUSIP: 077454106	3,357.000	384,307.02	378,031.77
BERKLEY W R CORP COM CUSIP: 084423102	25,240.000	449,680.89	1,477,044.80
BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B' CUSIP: 084670702	31,064.000	9,266,733.29	14,080,689.92
BERRY GLOBAL GROUP INC COM USD0.01 CUSIP: 08579W103	9,169.000	443,453.36	592,959.23
BILL HOLDINGS INC COM USD0.00001 CUSIP: 090043100	9,385.000	821,620.69	795,003.35
BIO RAD LABORATORIES INC CL A CL A CUSIP: 090572207	8,443.000	2,757,924.16	2,773,609.93
BIOGEN INC COMMON STOCK CUSIP: 09062X103	15,784.000	3,967,047.93	2,413,689.28
BLACKSTONE INC COM USD0.00001 CUSIP: 09260D107	34,919.000	4,592,440.79	6,020,733.98
BLOCK H & R INC COM CUSIP: 093671105	81,215.000	5,225,298.97	4,291,400.60
BLOCK INC CUSIP: 852234103	10,425.000	736,578.37	886,020.75
BOISE CASCADE CO COM CUSIP: 09739D100	7,991.000	826,418.27	949,810.26
BOOKING HLDGS INC COM CUSIP: 09857L108	2,123.000	6,863,548.77	10,547,955.66
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP: 099502106	49,058.000	5,866,716.15	6,313,764.60
BORG WARNER INC COM CUSIP: 099724106	97,238.000	3,415,347.26	3,091,196.02
BOSTON SCIENTIFIC CORP COM CUSIP: 101137107	43,361.000	2,565,028.66	3,873,004.52
BOYD GAMING CORP COM CUSIP: 103304101	18,076.000	481,654.00	1,311,233.04
BRIDGEBIO PHARMA INC COM CUSIP: 10806X102	29,766.000	761,143.89	816,779.04
BRIGHTVIEW HLDGS INC COM CUSIP: 10948C107	153,775.000	2,038,770.35	2,458,862.25

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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			
BRINKER INTL INC COM CUSIP: 109641100	37,774.000	4,662,861.77	4,997,122.46
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	48,493.000	2,271,179.36	2,742,764.08
BROADCOM INC COM CUSIP: 11135F101	119,933.000	17,386,489.65	27,805,266.72
BUILDERS FIRSTSOURCE INC COM STK CUSIP: 12008R107	33,546.000	2,797,538.12	4,794,729.78
BURLINGTON STORES INC COM CUSIP: 122017106	11,788.000	2,391,779.22	3,360,287.28
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	10,347.000	777,058.24	1,152,552.33
CABOT CORP COM CUSIP: 127055101	26,856.000	1,450,339.88	2,452,221.36
CADENCE DESIGN SYS INC COM CUSIP: 127387108	29,836.000	4,977,977.95	8,964,524.56
CAESARS ENTMT INC NEW COM CUSIP: 12769G100	82,826.000	3,560,420.83	2,768,044.92
CARDINAL HLTH INC CUSIP: 14149Y108	22,948.000	2,572,362.95	2,714,059.96
CARLISLE COMPANIES INC COM CUSIP: 142339100	2,540.000	390,404.84	936,853.60
CARLYLE GROUP INC COM CUSIP: 14316J108	46,923.000	1,338,847.04	2,369,142.27
CARNIVAL CORP COM PAIRED CUSIP: 143658300	189,411.000	4,711,181.92	4,720,122.12
CARPENTER TECHNOLOGY CORP COM CUSIP: 144285103	42,434.000	1,437,841.59	7,201,474.14
CASEYS GEN STORES INC COM CUSIP: 147528103	10,680.000	2,592,329.71	4,231,736.40
CENCORA INC CUSIP: 03073E105	11,341.000	1,186,049.34	2,548,095.88
CENTENE CORP DEL COM CUSIP: 15135B101	45,658.000	3,487,882.55	2,765,961.64
CF INDS HLDGS INC COM CUSIP: 125269100	7,724.000	627,310.83	659,011.68

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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			
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	11,951.000	2,580,401.47	2,206,154.60
CHART INDS INC COM PAR $0.01 COM PAR $0.01 CUSIP: 16115Q308	7,460.000	1,083,165.24	1,423,666.40
CHEMOURS CO COM CUSIP: 163851108	155,490.000	3,094,238.91	2,627,781.00
CHENIERE ENERGY INC COM NEW CUSIP: 16411R208	43,041.000	7,364,854.77	9,248,219.67
CHESAPEAKE UTILS CORP COM CUSIP: 165303108	24,798.000	2,282,503.73	3,009,237.30
CISCO SYSTEMS INC CUSIP: 17275R102	106,263.000	6,033,358.11	6,290,769.60
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424	64,566.000	3,332,716.49	4,544,800.74
CITIZENS FINL GROUP INC COM CUSIP: 174610105	39,209.000	1,260,282.01	1,715,785.84
CLEARWATER PAPER CORP COM STK CUSIP: 18538R103	66,666.000	1,644,302.35	1,984,646.82
CLOUDFLARE INC COM CUSIP: 18915M107	23,615.000	2,271,025.36	2,542,863.20
CNX RESOURCES CORPORATION COM CUSIP: 12653C108	76,372.000	849,475.56	2,800,561.24
COGENT COMMUNICATIONS HLDGS INC CUSIP: 19239V302	27,778.000	1,494,475.85	2,140,850.46
COGNEX CORP COM CUSIP: 192422103	21,667.000	866,287.32	776,978.62
COHERENT CORP COM CUSIP: 19247G107	28,696.000	1,451,719.40	2,718,372.08
COINBASE GLOBAL INC COM CL A CUSIP: 19260Q107	1,254.000	353,542.18	311,368.20
COLUMBIA BKG SYS INC COM CUSIP: 197236102	119,295.000	2,268,745.81	3,222,157.95
COMCAST CORP NEW-CL A CUSIP: 20030N101	128,155.000	5,104,701.01	4,809,657.15
COMMERCIAL METALS CO COM CUSIP: 201723103	10,971.000	472,966.19	544,161.60

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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			
CONSTELLATION BRANDS INC CL A CL A CUSIP: 21036P108	28,930.000	6,804,061.95	6,393,530.00
CONSTELLATION ENERGY CORPORATION COM NPV WI CUSIP: 21037T109	8,294.000	1,585,050.96	1,855,450.74
CORE & MAIN INC COM CL A COM CL A CUSIP: 21874C102	20,311.000	789,208.28	1,034,033.01
CORE SCIENTIFIC INC NEW COM CUSIP: 21874A106	93,443.000	1,380,614.63	1,312,874.15
CRANE NXT CO COM USD1.00 CUSIP: 224441105	47,318.000	2,761,374.26	2,754,853.96
CRESCENT ENERGY CO COM CL A COM CL A CUSIP: 44952J104	170,902.000	2,055,564.89	2,496,878.22
CROWDSTRIKE HLDGS INC CL A CL A CUSIP: 22788C105	1,847.000	512,553.76	631,969.52
CSX CORP COM STK CUSIP: 126408103	32,162.000	1,097,451.06	1,037,867.74
CUMMINS INC CUSIP: 231021106	2,944.000	432,896.04	1,026,278.40
CURTISS WRIGHT CORP COM CUSIP: 231561101	17,877.000	4,261,411.85	6,344,010.99
CUSHMAN & WAKEFIELD INC CUSIP: G2717B108	239,937.000	2,526,573.66	3,138,375.96
D R HORTON INC COM CUSIP: 23331A109	2,359.000	402,678.48	329,835.38
DARLING INGREDIENTS INC COMSTK CUSIP: 237266101	134,197.000	5,756,059.73	4,521,096.93
DATADOG INC COM USD0.00001 CL A CUSIP: 23804L103	19,533.000	2,376,986.39	2,791,070.37
DAVITA INC COM CUSIP: 23918K108	57,091.000	8,100,934.55	8,537,959.05
DECKERS OUTDOOR CORP COM CUSIP: 243537107	21,981.000	1,998,872.05	4,464,121.29
DEVON ENERGY CORP NEW COM CUSIP: 25179M103	28,527.000	582,618.13	933,688.71
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP: 253393102	26,262.000	4,588,098.11	6,009,796.08

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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			
DIGITALBRIDGE GROUP INC CL A NEW CUSIP: 25401T603	78,057.000	1,279,476.24	880,482.96
DOLBY LABORATORIES INC CL A COM STK CUSIP: 25659T107	8,687.000	693,913.59	678,454.70
DOLE PLC COM USD0.01 SEDOL: BMCLHR0	0.000	0.00	0.00
DOMINION ENERGY INC COM STK NPV CUSIP: 25746U109	22,830.000	1,201,823.71	1,229,623.80
DOVER CORP COM USD1.00 CUSIP: 260003108	5,672.000	503,128.38	1,064,067.20
DRAFTKINGS INC NEW CL A CUSIP: 26142V105	109,959.000	3,586,355.05	4,090,474.80
EAGLE MATLS INC COM CUSIP: 26969P108	12,652.000	1,064,388.16	3,122,007.52
EASTERN BANKSHARES INC COM CUSIP: 27627N105	55,228.000	960,733.80	952,683.00
EASTMAN CHEM CO COM CUSIP: 277432100	6,412.000	495,775.94	585,543.84
EATON CORP PLC COM USD0.50 CUSIP: G29183103	7,136.000	1,958,233.84	2,368,224.32
ECOLAB INC COM STK USD1 CUSIP: 278865100	0.000	0.00	0.00
ELANCO ANIMAL HEALTH INC COM CUSIP: 28414H103	75,721.000	1,069,111.26	916,981.31
ELASTIC N V COM USD0.01 CUSIP: N14506104	5,084.000	561,129.72	503,722.72
ELI LILLY & CO COM CUSIP: 532457108	16,317.000	7,399,868.73	12,596,724.00
EMCOR GROUP INC COM CUSIP: 29084Q100	2,325.000	126,668.14	1,055,317.50
EMERSON ELECTRIC CO COM CUSIP: 291011104	8,601.000	539,013.10	1,065,921.93
ENCORE CAP GROUP INC COM CUSIP: 292554102	40,108.000	1,945,443.76	1,915,959.16
ENERSYS COM CUSIP: 29275Y102	11,475.000	764,009.08	1,060,634.25

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
ENTERPRISE FINL SVCS CORP COM STK CUSIP: 293712105	48,678.000	2,029,039.13	2,745,439.20
EPAM SYS INC COM STK CUSIP: 29414B104	8,823.000	2,035,641.29	2,062,993.86
EQUIFAX INC COM CUSIP: 294429105	9,133.000	1,681,756.07	2,327,545.05
EQUITABLE HLDGS INC COM CUSIP: 29452E101	79,306.000	3,638,875.00	3,740,864.02
EURONET WORLDWIDE INC COM CUSIP: 298736109	11,787.000	1,294,202.78	1,212,175.08
EVEREST GROUP LTD CUSIP: G3223R108	6,236.000	799,426.20	2,260,300.56
EVERGY INC COM NPV CUSIP: 30034W106	19,039.000	1,179,608.92	1,171,850.45
EXACT SCIENCES CORP COM CUSIP: 30063P105	36,840.000	2,137,072.59	2,070,039.60
EXPAND ENERGY CORP CUSIP: 165167735	18,905.000	1,602,978.41	1,881,992.75
FABRINET COM USD0.01 CUSIP: G3323L100	32,171.000	6,803,576.73	7,073,759.48
FASTENAL CO COM CUSIP: 311900104	68,962.000	5,277,570.41	4,959,057.42
FB FINL CORP COM CUSIP: 30257X104	56,195.000	1,971,342.66	2,894,604.45
FERGUSON ENTERPRISES INC USD0.0001 CUSIP: 31488V107	0.000	0.00	0.00
FIDELITY NATL FINL INC NEW FORMERLY STOCK CUSIP: 31620R303 FIDELITY COMMON	62,406.000	2,702,938.05	3,503,472.84
FIRST BANCORP N C COM CUSIP: 318910106	61,880.000	1,879,545.89	2,720,863.60
FIRST BANCORP P R COM NEW COM NEW CUSIP: 318672706	95,794.000	630,456.45	1,780,810.46
FIRST BUSEY CORP COM NEW COM NEW CUSIP: 319383204	107,010.000	2,843,304.11	2,522,225.70
FIRST INTERSTATE BANCSYS/MT CUSIP: 32055Y201	89,843.000	3,190,737.48	2,917,202.21

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
FIRST MERCHANTS CORP COM CUSIP: 320817109	69,986.000	2,612,802.38	2,791,741.54
FIRSTENERGY CORP COM CUSIP: 337932107	29,168.000	1,209,201.35	1,160,303.04
FISERV INC COM CUSIP: 337738108	25,111.000	3,722,718.87	5,158,301.62
FLEX LTD COM USD0.01 CUSIP: Y2573F102	94,317.000	325,717.49	3,620,829.63
FLUTTER ENTERTAINMENT PLC ORD EUR0.09 SEDOL: BWZMZF4	21,595.000	2,790,700.26	5,581,227.75
FMC CORP COM (NEW) CUSIP: 302491303	33,403.000	1,836,189.62	1,623,719.83
FOOT LOCKER INC COM CUSIP: 344849104	107,949.000	2,631,330.42	2,348,970.24
FORTINET INC COM CUSIP: 34959E109	70,296.000	3,957,868.50	6,641,566.08
FOX CORP CL B CL B CUSIP: 35137L204	101,231.000	4,431,691.59	4,630,305.94
FTAI AVIATION LTD COM USD0.01 CUSIP: G3730V105	46,278.000	851,908.98	6,665,883.12
FTAI INFRASTRUCTURE INC COM CUSIP: 35953C106	64,310.000	555,182.80	466,890.60
F5 INC COM STK NPV CUSIP: 315616102	24,435.000	5,278,799.31	6,144,669.45
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	9,318.000	668,482.64	2,644,914.30
GARMIN LTD COMMON STOCK CUSIP: H2906T109	22,184.000	3,898,610.44	4,575,671.84
GARTNER INC COM CUSIP: 366651107	12,771.000	3,660,129.88	6,187,166.37
GATX CORP COM CUSIP: 361448103	19,775.000	1,421,735.60	3,064,334.00
GE HEALTHCARE TECHNOLOGIES INC COM CUSIP: 36266G107	73,144.000	6,317,281.63	5,718,397.92
GENTEX CORP COM CUSIP: 371901109	37,445.000	907,766.79	1,075,794.85

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
GENUINE PARTS CO COM CUSIP: 372460105	9,245.000	1,159,582.20	1,079,446.20
GILEAD SCIENCES INC CUSIP: 375558103	28,903.000	2,154,846.05	2,669,770.11
GMS INC COM CUSIP: 36251C103	63,859.000	2,289,787.30	5,417,158.97
GODADDY INC CL A CL A CUSIP: 380237107	86,732.000	9,930,991.93	17,118,294.84
GOLDEN ENTMT INC COM CUSIP: 381013101	82,759.000	2,998,303.70	2,615,184.40
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	15,010.000	5,782,467.67	8,595,026.20
GRANITE CONST INC COM CUSIP: 387328107	46,662.000	1,466,112.04	4,092,724.02
GRID DYNAMICS HOLDINGS INC COM USD0.0001CL A CUSIP: 39813G109	119,053.000	1,235,796.04	2,647,738.72
GUARDIAN PHARMACY SVCS INC CL A CL A CUSIP: 40145W101	51,289.000	733,119.32	1,039,115.14
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	11,752.000	876,422.42	1,981,152.16
GULFPORT ENERGY CORP COM USD0.01 CUSIP: 402635502	16,080.000	2,383,284.49	2,961,936.00
HALLIBURTON CO COM CUSIP: 406216101	66,395.000	2,488,737.02	1,805,280.05
HANOVER INS GROUP INC COM CUSIP: 410867105	16,869.000	1,763,104.31	2,608,959.54
HCA HEALTHCARE INC COM CUSIP: 40412C101	59,671.000	16,828,069.33	17,910,250.65
HEALTHEQUITY INC COM CUSIP: 42226A107	7,146.000	681,146.72	685,658.70
HEICO CORP NEW CL A CL A CUSIP: 422806208	20,912.000	2,779,436.58	3,891,304.96
HELEN TROY LTD COM STK CUSIP: G4388N106	26,610.000	2,453,198.70	1,592,076.30
HEXCEL CORP NEW COM CUSIP: 428291108	19,971.000	1,322,124.95	1,252,181.70

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
HILTON WORLDWIDE HLDGS INC COM NEW COM NEW CUSIP: 43300A203	17,796.000	2,136,834.33	4,398,459.36
HOLOGIC INC COM CUSIP: 436440101	53,363.000	3,867,068.89	3,846,938.67
HONEYWELL INTL INC COM STK CUSIP: 438516106	1,713.000	409,209.22	386,949.57
HOPE BANCORP INC COM CUSIP: 43940T109	62,802.000	834,768.20	771,836.58
HUBBELL INC COM CUSIP: 443510607	3,051.000	1,036,254.86	1,278,033.39
HUBSPOT INC COM CUSIP: 443573100	4,676.000	2,577,768.66	3,258,096.52
IMAX CORP COM CUSIP: 45245E109	125,038.000	1,922,456.44	3,200,972.80
INCYTE CORP COM CUSIP: 45337C102	10,711.000	701,806.28	739,808.77
INDIE SEMICONDUCTOR INC COM CL A CUSIP: 45569U101	488,903.000	2,478,599.66	1,980,057.15
INGERSOLL RAND INC COM CUSIP: 45687V106	35,901.000	2,109,065.32	3,247,604.46
INGREDION INC COM CUSIP: 457187102	4,474.000	412,073.68	615,443.44
INSMED INC COM PAR $.01 CUSIP: 457669307	22,574.000	638,100.59	1,558,508.96
INSPIRE MED SYS INC COM CUSIP: 457730109	11,207.000	1,805,215.85	2,077,553.66
INSULET CORP COM STK CUSIP: 45784P101	11,307.000	599,122.28	2,951,918.49
INTEGRAL AD SCIENCE HLDG CORP COM CUSIP: 45828L108	162,659.000	2,710,411.43	1,698,159.96
INTUIT COM CUSIP: 461202103	20,759.000	6,796,310.79	13,047,031.50
INTUITIVE SURGICAL INC COM NEW STK CUSIP: 46120E602	19,728.000	7,429,104.01	10,297,226.88
IRHYTHM TECHNOLOGIES INC COM CUSIP: 450056106	23,469.000	1,599,210.20	2,116,199.73

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
JABIL INC COM USD0.001 CUSIP: 466313103	31,128.000	423,919.01	4,479,319.20
JACKSON FINANCIAL INC CL A COM CUSIP: 46817M107	37,916.000	3,160,843.95	3,301,725.28
JACOBS SOLUTIONS INC COM CUSIP: 46982L108	8,265.000	552,678.55	1,104,369.30
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105	29,140.000	3,328,627.16	3,588,591.00
JOHNSON CTLS INTL PLC COM USD0.01 CUSIP: G51502105	111,968.000	6,716,913.53	8,837,634.24
JONES LANG LASALLE INC COM STK CUSIP: 48020Q107	29,374.000	6,285,331.93	7,435,734.36
JPMORGAN CHASE & CO COM CUSIP: 46625H100	106,627.000	19,001,497.91	25,559,558.17
KB HOME COM CUSIP: 48666K109	64,725.000	4,408,718.18	4,253,727.00
KBR INC COM CUSIP: 48242W106	34,134.000	550,968.46	1,977,382.62
KENVUE INC COM CUSIP: 49177J102	336,916.000	7,844,707.55	7,193,156.60
KIRBY CORP COM CUSIP: 497266106	18,979.000	1,017,988.51	2,007,978.20
KLA CORPORATION COM USD0.001 CUSIP: 482480100	12,026.000	5,807,907.80	7,577,823.12
KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 CUSIP: 499049104	54,506.000	2,131,972.08	2,890,998.24
KRATOS DEFENSE & SECURITY SOLUTIONS INC CUSIP: 50077B207	77,127.000	1,104,009.20	2,034,610.26
LABCORP HLDGS INC COM CUSIP: 504922105	11,542.000	2,245,337.13	2,646,811.44
LAMB WESTON HLDGS INC COM USD5 CUSIP: 513272104	20,929.000	1,370,698.03	1,398,685.07
LANDSEA HOMES CORP + COM USD CUSIP: 51509P103	155,740.000	1,612,515.62	1,322,232.60
LANTHEUS HLDGS INC COM CUSIP: 516544103	66,133.000	2,658,728.84	5,916,258.18

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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			
LATTICE SEMICONDUCTOR CORP COM CUSIP: 518415104	38,114.000	2,370,356.47	2,159,158.10
LEAR CORP COM NEW COM NEW CUSIP: 521865204	11,143.000	1,292,629.55	1,055,242.10
LEIDOS HLDGS INC COM CUSIP: 525327102	43,128.000	6,467,792.14	6,213,019.68
LGI HOMES INC COM CUSIP: 50187T106	15,500.000	1,532,824.17	1,385,700.00
LIBERTY ENERGY INC COM USD0.01 CL A CUSIP: 53115L104	114,875.000	1,160,037.74	2,284,863.75
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C CUSIP: 531229755	56,358.000	4,104,141.32	5,222,132.28
LINDE PLC SEDOL: BNZHB81	21,776.000	3,506,054.28	9,116,957.92
LITHIA MTRS INC COM CL A CUSIP: 536797103	12,433.000	4,533,204.67	4,443,927.19
LOCKHEED MARTIN CORP COM CUSIP: 539830109	12,181.000	6,375,199.81	5,919,235.14
LOUISIANA-PACIFIC CORP COM CUSIP: 546347105	5,676.000	485,972.88	587,749.80
LOWES COS INC COM CUSIP: 548661107	14,639.000	3,226,274.57	3,612,905.20
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	8,248.000	671,921.80	612,578.96
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK CUSIP: 55405Y100	16,770.000	519,312.82	2,178,590.70
MAGNITE INC COM CUSIP: 55955D100	105,273.000	1,146,893.35	1,675,946.16
MARINEMAX INC COM CUSIP: 567908108	70,968.000	1,531,367.15	2,054,523.60
MARKEL GROUP INC CUSIP: 570535104	8,793.000	11,907,615.45	15,178,740.39
MARTIN MARIETTA MATLS INC COM CUSIP: 573284106	6,245.000	2,695,471.00	3,225,542.50
MARVELL TECHNOLOGY INC COM CUSIP: 573874104	46,732.000	2,218,835.36	5,161,549.40

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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			
MASCO CORP COM CUSIP: 574599106	13,280.000	525,763.30	963,729.60
MASTEC INC COM CUSIP: 576323109	25,177.000	1,191,360.62	3,427,596.78
MATIV HOLDINGS INC CUSIP: 808541106	185,060.000	2,146,433.61	2,017,154.00
MATSON INC COM CUSIP: 57686G105	6,884.000	1,117,614.84	928,238.56
MATTEL INC COM STOCK 1.00 PAR CUSIP: 577081102	111,533.000	1,819,005.57	1,977,480.09
MAXLINEAR INC COMMON STOCK CUSIP: 57776J100	105,061.000	1,784,829.51	2,078,106.58
MCKESSON CORP CUSIP: 58155Q103	4,474.000	1,162,240.35	2,549,777.34
MERCADOLIBRE INC COM STK CUSIP: 58733R102	1,942.000	2,378,671.12	3,302,254.48
MERITAGE HOMES CORP COM CUSIP: 59001A102	26,721.000	5,027,832.18	4,110,224.22
META PLATFORMS INC COM USD0.000006 CL 'A' CUSIP: 30303M102	109,397.000	35,957,582.48	64,053,037.47
METLIFE INC COM STK USD0.01 CUSIP: 59156R108	42,119.000	2,485,475.69	3,448,703.72
MICRON TECH INC COM CUSIP: 595112103	0.000	0.00	0.00
MICROSOFT CORP COM CUSIP: 594918104	209,562.000	45,131,352.26	88,330,383.00
MIDDLEBY CORP COM CUSIP: 596278101	47,223.000	6,531,603.60	6,396,355.35
MKS INSTRS INC COM CUSIP: 55306N104	12,835.000	1,029,625.55	1,339,845.65
MLP VIPER ENERGY INC CUSIP: 927959106	187,723.000	6,215,102.36	9,211,567.61
MODINE MFG CO COM STK CUSIP: 607828100	20,874.000	255,792.71	2,419,922.82
MOLINA HEALTHCARE INC COM CUSIP: 60855R100	9,184.000	2,926,232.66	2,673,003.20

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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			
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B CUSIP: 60871R209	44,519.000	2,757,476.11	2,551,829.08
MONGODB INC CL A CL A CUSIP: 60937P106	7,489.000	1,697,847.74	1,743,514.09
MONOLITHIC PWR SYS INC COM CUSIP: 609839105	3,488.000	629,888.86	2,063,849.60
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448	23,939.000	1,463,370.66	3,009,611.08
MP MATERIALS CORP COM USD0.0001 CL A CUSIP: 553368101	93,924.000	1,783,328.84	1,465,214.40
MRC GLOBAL INC COM CUSIP: 55345K103	354,310.000	3,229,810.26	4,528,081.80
MUELLER INDS INC COM CUSIP: 624756102	12,927.000	501,958.83	1,025,886.72
MURPHY OIL CORP COM CUSIP: 626717102	62,641.000	2,308,511.63	1,895,516.66
MURPHY USA INC COM CUSIP: 626755102	8,911.000	2,662,589.58	4,471,094.25
NATERA INC COM CUSIP: 632307104	58,992.000	3,158,593.47	9,338,433.60
NATIONAL BK HLDGS CORP CL A COM STK CUSIP: 633707104	61,414.000	2,224,779.51	2,644,486.84
NETAPP INC COM STK CUSIP: 64110D104	48,933.000	4,480,864.44	5,680,142.64
NETFLIX INC COM STK CUSIP: 64110L106	10,928.000	6,013,504.04	9,740,344.96
NEXTRACKER INC CL A COM USD0.0001 CL A CUSIP: 65290E101	23,682.000	437,841.11	865,103.46
NMI HOLDINGS INC COMMON STOCK CUSIP: 629209305	26,009.000	603,068.14	956,090.84
NORTHERN OIL & GAS INC COM NEW CUSIP: 665531307	66,902.000	1,734,850.34	2,486,078.32
NORTHROP GRUMMAN CORP COM CUSIP: 666807102	13,923.000	7,134,934.76	6,533,924.67
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 CUSIP: G66721104	162,864.000	4,496,569.58	4,190,490.72

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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			
NOVOCURE LTD COM USD0.00 CUSIP: G6674U108	33,659.000	2,194,048.32	1,003,038.20
NRG ENERGY INC COM NEW CUSIP: 629377508	36,677.000	2,452,210.31	3,308,998.94
NUCOR CORP COM CUSIP: 670346105	4,792.000	515,112.23	559,274.32
NUVALENT INC CL A CL A CUSIP: 670703107	7,198.000	617,799.34	563,459.44
NVIDIA CORP COM CUSIP: 67066G104	628,885.000	25,491,392.73	84,452,966.65
NVR INC COM STK USD0.01 CUSIP: 62944T105	1,138.000	5,859,081.62	9,307,588.20
OGE ENERGY CORP COM CUSIP: 670837103	28,234.000	995,298.17	1,164,652.50
OKTA INC CL A CL A CUSIP: 679295105	16,519.000	1,154,397.03	1,301,697.20
OLD DOMINION FREIGHT LINE INC COM CUSIP: 679580100	15,705.000	2,523,900.10	2,770,362.00
OLD NATL BANCORP IND COM CUSIP: 680033107	147,101.000	2,404,582.24	3,192,827.21
ORGANON & CO COM CUSIP: 68622V106	129,885.000	2,331,165.95	1,937,884.20
OSHKOSH CORPORATION CUSIP: 688239201	10,810.000	1,086,348.93	1,027,706.70
OVINTIV INC COM USD0.01 CUSIP: 69047Q102	48,228.000	2,287,597.09	1,953,234.00
OWENS CORNING NEW COM STK CUSIP: 690742101	3,350.000	270,325.53	570,572.00
PACKAGING CORP AMER COM ISIN US6951561090 CUSIP: 695156109	2,900.000	330,204.23	652,877.00
PALO ALTO NETWORKS INC COM USD0.0001 CUSIP: 697435105	26,048.000	5,073,298.01	4,739,694.08
PARKER-HANNIFIN CORP COM CUSIP: 701094104	1,682.000	214,321.93	1,069,802.46
PARSONS CORP DEL COM CUSIP: 70202L102	64,532.000	5,969,790.52	5,953,077.00

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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			
PAYCHEX INC COM CUSIP: 704326107	43,234.000	4,983,037.76	6,062,271.48
PAYCOM SOFTWARE INC COM CUSIP: 70432V102	10,543.000	1,901,426.58	2,160,998.71
PENGUIN SOLUTIONS INC CUSIP: G8232Y101	127,871.000	3,096,989.70	2,453,844.49
PENN ENTERTAINMENT INC CUSIP: 707569109	134,328.000	3,390,973.87	2,662,380.96
PENNANT GROUP INC CUSIP: 70805E109	108,589.000	1,898,129.05	2,879,780.28
PERDOCEO ED CORP COM CUSIP: 71363P106	54,359.000	456,195.72	1,438,882.73
PERMIAN RES CORP CL A CUSIP: 71424F105	173,946.000	1,333,957.50	2,501,343.48
PFIZER INC COM CUSIP: 717081103	106,101.000	2,999,411.60	2,814,859.53
PG& E CORP COM CUSIP: 69331C108	57,796.000	1,217,432.28	1,166,323.28
PHILIP MORRIS INTL COM STK NPV CUSIP: 718172109	20,911.000	1,908,764.17	2,516,638.85
PHINIA INC COM USD0.01 WI CUSIP: 71880K101	74,573.000	2,162,500.17	3,592,181.41
PINNACLE FINL PARTNERS INC COM CUSIP: 72346Q104	24,234.000	1,399,577.71	2,772,127.26
PINNACLE W. CAP CORP COM CUSIP: 723484101	13,278.000	1,000,936.36	1,125,576.06
PINTEREST INC CL A CL A CUSIP: 72352L106	52,034.000	1,657,252.99	1,508,986.00
PLANET FITNESS INC CL A CL A CUSIP: 72703H101	36,299.000	1,876,151.71	3,588,882.13
PLANET LABS PBC COM CL A COM USD0.0001 CL A CUSIP: 72703X106	252,919.000	907,598.53	1,021,792.76
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700	19,519.000	515,169.49	1,835,957.14
POST HLDGS INC COM STK CUSIP: 737446104	99,591.000	10,413,845.34	11,399,185.86

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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			
PPL CORP COM ISIN US69351T1060 CUSIP: 69351T106	68,311.000	2,069,755.44	2,217,375.06
PRA GROUP INC COM CUSIP: 69354N106	85,102.000	2,714,776.40	1,777,780.78
PROCTER & GAMBLE COM NPV CUSIP: 742718109	39,303.000	5,367,336.28	6,589,147.95
PRUDENTIAL FINL INC COM CUSIP: 744320102	28,850.000	3,104,253.19	3,419,590.50
PURE STORAGE INC CL A CL A CUSIP: 74624M102	38,010.000	1,435,147.03	2,334,954.30
PVH CORP COM USD1 CUSIP: 693656100	22,713.000	1,569,565.47	2,401,899.75
QORVO INC COM CUSIP: 74736K101	25,992.000	2,095,626.97	1,817,620.56
QUANTA SVCS INC COM CUSIP: 74762E102	10,610.000	1,394,736.66	3,353,290.50
QUEST DIAGNOSTICS INC COM CUSIP: 74834L100	16,991.000	2,415,363.85	2,563,262.26
REGAL REXNORD CORPORATION COM STK USD0.01 CUSIP: 758750103	10,956.000	1,706,974.53	1,699,604.28
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	150,509.000	2,739,486.08	3,539,971.68
RELIANCE INC COM NPV CUSIP: 759509102	31,722.000	7,622,548.02	8,541,465.72
RENASANT CORP COM CUSIP: 75970E107	84,684.000	2,650,055.38	3,027,453.00
REVVITY INC CUSIP: 714046109	8,203.000	972,965.64	915,536.83
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP: 770700102	52,819.000	2,039,417.13	1,968,035.94
ROBLOX CORP COM USD0.0001 CL A CUSIP: 771049103	7,218.000	418,682.98	417,633.48
ROGERS CORP COM CUSIP: 775133101	12,640.000	1,453,339.69	1,284,350.40
ROYAL CARIBBEAN GROUP COM STK CUSIP: V7780T103	20,031.000	1,910,002.10	4,620,951.39

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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			
RUSH ENTERPRISES INC CL A CL A CUSIP: 781846209	55,405.000	935,936.68	3,035,639.95
RXO LLC COM CUSIP: 74982T103	67,222.000	1,229,020.61	1,602,572.48
RYDER SYS INC COM CUSIP: 783549108	30,882.000	1,822,855.44	4,844,150.52
S&P GLOBAL INC COM CUSIP: 78409V104	17,812.000	6,401,281.14	8,870,910.36
SALESFORCE INC COM USD0.001 CUSIP: 79466L302	46,909.000	11,459,072.73	15,683,085.97
SANMINA CORP COM CUSIP: 801056102	24,775.000	1,397,927.00	1,874,724.25
SAREPTA THERAPEUTICS INC COM CUSIP: 803607100	18,440.000	2,370,280.26	2,242,119.60
SCANSOURCE INC COM CUSIP: 806037107	52,628.000	1,820,182.45	2,497,198.60
SEALED AIR CORP NEW COM STK CUSIP: 81211K100	80,140.000	2,918,616.76	2,711,136.20
SELECTIVE INS GROUP INC COM CUSIP: 816300107	29,353.000	1,808,492.99	2,745,092.56
SERVICENOW INC COM USD0.001 CUSIP: 81762P102	10,104.000	3,513,235.88	10,711,452.48
SHERWIN-WILLIAMS CO COM CUSIP: 824348106	10,589.000	3,313,726.96	3,599,518.77
SHOALS TECHNOLOGIES GROUP INC CL A CL A CUSIP: 82489W107	184,714.000	2,029,617.10	1,021,468.42
SILA REALTY TRUST INC COM USD0.01 CUSIP: 146280508	31,499.000	796,117.48	766,055.68
SIMMONS 1ST NATL CORP CL A $0.01 PAR CL A $0.01 PAR CUSIP: 828730200	125,677.000	2,653,713.16	2,787,515.86
SIRIUS XM HLDGS INC NEW COM CUSIP: 829933100	210,054.000	5,330,916.77	4,789,231.20
SITIME CORP COM CUSIP: 82982T106	7,148.000	914,179.08	1,533,460.44
SITIO ROYALTIES CORP COM CL A CUSIP: 82983N108	363,655.000	8,510,295.41	6,974,902.90

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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			
SIX FLAGS ENTMT CORP DEL COM CUSIP: 83001C108	55,530.000	3,048,041.70	2,675,990.70
SKYWARD SPECIALTY INS GROUP INC COM CUSIP: 830940102	62,615.000	1,968,360.64	3,164,562.10
SM ENERGY CO COM CUSIP: 78454L100	164,581.000	6,795,662.84	6,379,159.56
SNAP-ON INC COM CUSIP: 833034101	3,241.000	658,174.16	1,100,254.68
SONOCO PROD CO COM CUSIP: 835495102	12,498.000	704,451.03	610,527.30
SOUTHWEST GAS HLDGS INC COM CUSIP: 844895102	37,502.000	2,465,127.30	2,651,766.42
STANLEY BLACK & DECKER INC COM CUSIP: 854502101	16,129.000	1,379,799.52	1,294,997.41
STARBUCKS CORP COM CUSIP: 855244109	44,179.000	3,836,949.82	4,031,333.75
STATE STR CORP COM CUSIP: 857477103	38,997.000	2,835,744.58	3,827,555.55
STEEL DYNAMICS INC COM CUSIP: 858119100	4,651.000	254,437.99	530,539.57
STERIS PLC ORD USD0.001 CUSIP: G8473T100	3,495.000	791,011.84	718,432.20
STRYKER CORP CUSIP: 863667101	17,543.000	4,661,485.08	6,316,357.15
SUPERNUS PHARMACEUTICALS INC COM STK CUSIP: 868459108	62,204.000	2,076,322.66	2,249,296.64
SYMBOTIC INC COM USD0.0001 CLASS A CUSIP: 87151X101	87,720.000	2,238,005.51	2,079,841.20
SYNAPTICS INC COM CUSIP: 87157D109	31,020.000	2,317,638.22	2,367,446.40
SYNCHRONY FINL COM CUSIP: 87165B103	53,270.000	1,701,568.90	3,462,550.00
SYNOPSYS INC COM CUSIP: 871607107	5,795.000	935,093.14	2,812,661.20
SYNOVUS FINL CORP COM NEW COM NEW CUSIP: 87161C501	70,977.000	2,591,922.56	3,636,151.71

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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			
T-MOBILE US INC COM CUSIP: 872590104	19,033.000	2,417,083.10	4,201,154.09
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP: 874054109	4,129.000	607,961.13	760,066.32
TALEN ENERGY CORP NEW COM CUSIP: 87422Q109	9,929.000	1,807,263.28	2,000,395.63
TALOS ENERGY INC COM STK CUSIP: 87484T108	238,046.000	3,629,793.46	2,311,426.66
TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT) CUSIP: 875372203	44,431.000	1,361,069.56	1,600,404.62
TAYLOR MORRISON HOME CORP COM USD0.00001 CUSIP: 87724P106	113,724.000	5,551,734.69	6,961,046.04
TENET HEALTHCARE CORP COM NEW . CUSIP: 88033G407	19,406.000	1,774,361.28	2,449,619.38
TERADYNE INC COM CUSIP: 880770102	6,411.000	714,348.24	807,273.12
TESLA INC COM USD0.001 CUSIP: 88160R101	67,457.000	16,080,809.16	27,241,834.88
THE CIGNA GROUP CUSIP: 125523100	19,009.000	4,446,815.49	5,249,145.26
THE COOPER COMPANIES, INC. CUSIP: 216648501	30,491.000	2,917,988.70	2,803,037.63
THE HARTFORD INSURANCE GROUP INC COM USD0.01 CUSIP: 416515104	32,311.000	2,378,866.85	3,534,823.40
THRYV HLDGS INC COM NEW COM NEW CUSIP: 886029206	181,653.000	3,382,799.46	2,688,464.40
TIMKEN CO COM CUSIP: 887389104	14,853.000	1,181,851.42	1,060,058.61
TITAN MACHY INC COM CUSIP: 88830R101	93,978.000	2,779,668.66	1,327,909.14
TOLL BROS INC COM CUSIP: 889478103	12,482.000	1,891,099.14	1,572,107.90
TPG PARTNERS LLC CL A COM CUSIP: 872657101	17,017.000	499,427.40	1,069,348.28
TRANSDIGM GROUP INC COM CUSIP: 893641100	2,680.000	1,596,282.15	3,396,310.40

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
TRANSMEDICS GROUP INC COM CUSIP: 89377M109	8,701.000	741,360.26	542,507.35
TRANSUNION COM CUSIP: 89400J107	18,162.000	1,209,743.87	1,683,799.02
TREX CO INC COM CUSIP: 89531P105	38,074.000	1,212,378.90	2,628,248.22
TRINET GROUP INC COM USD0.000025 CUSIP: 896288107	11,989.000	1,279,567.79	1,088,241.53
TXNM ENERGY INC COM NPV CUSIP: 69349H107	72,471.000	2,646,724.30	3,563,399.07
TYLER TECHNOLOGIES INC COM STK CUSIP: 902252105	5,176.000	2,698,725.84	2,984,688.64
UBER TECHNOLOGIES INC COM USD0.00001 CUSIP: 90353T100	170,488.000	9,228,386.23	10,283,836.16
UFP INDUSTRIES INC COM USD1.00 CUSIP: 90278Q108	4,770.000	422,526.78	537,340.50
UGI CORP NEW COM CUSIP: 902681105	42,332.000	1,146,430.87	1,195,032.36
ULTRA CLEAN HLDGS INC COM CUSIP: 90385V107	48,012.000	1,606,434.77	1,726,031.40
UMB FINL CORP COM STK CUSIP: 902788108	28,877.000	2,386,178.52	3,259,058.22
UNION PAC CORP COM CUSIP: 907818108	57,783.000	12,993,163.06	13,176,835.32
UNITED AIRLINES HOLDINGS INC COM USD0.01 CUSIP: 910047109	56,910.000	5,446,019.61	5,525,961.00
UNITED CMNTY BK BLAIRSVILLE GA COM CUSIP: 90984P303	96,957.000	2,357,210.30	3,132,680.67
UNITED PARCEL SVC INC CL B CUSIP: 911312106	8,067.000	1,041,473.90	1,017,248.70
UNITED RENTALS INC COM CUSIP: 911363109	5,172.000	2,991,250.36	3,643,363.68
UNITED THERAPEUTICS CORP DEL COM STK CUSIP: 91307C102	37,578.000	8,801,887.77	13,259,021.52
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102	24,338.000	12,363,267.30	12,311,620.68

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
UNIVERSAL DISPLAY CORP COM CUSIP: 91347P105	11,240.000	1,221,087.04	1,643,288.00
UNUM GROUP CUSIP: 91529Y106	53,709.000	2,162,655.93	3,922,368.27
URBAN OUTFITTERS INC COM CUSIP: 917047102	69,361.000	1,903,473.93	3,806,531.68
VAXCYTE INC COM CUSIP: 92243G108	18,866.000	968,987.79	1,544,370.76
VERICEL CORP COM CUSIP: 92346J108	26,759.000	940,557.11	1,469,336.69
VERISK ANALYTICS INC COM USD0.001 CUSIP: 92345Y106	7,680.000	1,483,240.97	2,115,302.40
VERITEX HLDGS INC COM CUSIP: 923451108	99,773.000	2,620,277.22	2,709,834.68
VERIZON COMMUNICATIONS COM CUSIP: 92343V104	28,782.000	1,270,002.22	1,150,992.18
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP: 92537N108	83,360.000	3,901,171.59	9,470,529.60
VICTORIAS SECRET & CO COM CUSIP: 926400102	78,196.000	2,006,081.90	3,238,878.32
VIKING THERAPEUTICS INC COM CUSIP: 92686J106	18,700.000	884,338.39	752,488.00
VISA INC COM CL A STK CUSIP: 92826C839	58,490.000	12,887,745.48	18,485,179.60
VISTRA CORP COM USD0.01 CUSIP: 92840M102	21,868.000	2,121,622.23	3,014,941.16
VITAL ENERGY INC COM USD0.01(POST REV SPLIT) CUSIP: 516806205	74,241.000	3,441,661.02	2,295,531.72
VONTIER CORP COM USD0.0001 WI CUSIP: 928881101	28,935.000	904,446.21	1,055,259.45
V2X INC COM USD0.01 CUSIP: 92242T101	48,730.000	2,322,180.54	2,330,755.90
WABASH NATL CORP COM CUSIP: 929566107	124,311.000	1,505,047.49	2,129,447.43
WABTEC CORP COM CUSIP: 929740108	7,539.000	726,238.74	1,429,319.01

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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			
WALMART INC COM CUSIP: 931142103	12,268.000	769,113.13	1,108,413.80
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	69,548.000	3,274,718.43	4,885,051.52
WESBANCO INC COM CUSIP: 950810101	87,514.000	2,646,499.31	2,847,705.56
WESTERN UNION CO CUSIP: 959802109	257,860.000	3,165,003.35	2,733,316.00
WESTLAKE CORPORATION COM USD0.01 CUSIP: 960413102	4,868.000	398,692.58	558,116.20
WINNEBAGO INDS INC COM CUSIP: 974637100	31,681.000	1,313,128.95	1,513,718.18
WINTRUST FINL CORP COM CUSIP: 97650W108	16,687.000	1,272,581.23	2,081,035.77
WOLFSPEED INC COM USD0.00125 CUSIP: 977852102	139,512.000	4,097,161.61	929,149.92
WORKIVA INC COM CL A COM CL A CUSIP: 98139A105	12,828.000	993,522.21	1,404,666.00
XCEL ENERGY INC COM CUSIP: 98389B100	17,387.000	1,103,796.61	1,173,970.24
XPO INC COM CUSIP: 983793100	32,302.000	1,256,798.36	4,236,407.30
ZIONS BANCORPORATION N A CUSIP: 989701107	67,273.000	2,635,035.56	3,649,560.25
ZOOMINFO TECHNOLOGIES INC COM USD0.01 CUSIP: 98980F104	135,908.000	2,725,167.77	1,428,393.08
1 800 FLOWERS COM INC CL A COM STK CUSIP: 68243Q106	171,921.000	2,109,977.05	1,404,594.57
3M CO COM CUSIP: 88579Y101	8,690.000	1,021,443.24	1,121,792.10
Total United States - USD		1,389,252,545.66	1,980,980,563.66
Total Corporate Stock - Common		1,692,233,912.21	2,379,166,593.63

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
Global Region - USD			
BLACKSTONE TACTICAL OPPORTUNITIES FUND LP CUSIP: 991JP6992	30,383,265.240	30,383,265.24	5,628,764.00
HAMILTON LANE CO-INVESTMENT OFFSHORE FUND II CUSIP: 991EGX994	4,275,516.000	4,275,516.00	3,711,069.00
SIGULER GUFF BRIC OPPORTUNITIES FUND CUSIP: 993LWC994	105,523,234.130	105,523,234.13	130,859,972.00
Total Global Region - USD		140,182,015.37	140,199,805.00
North America Region - USD			
HEARTLAND INDUSTRIAL PARTNERS CUSIP: 991EGW996	125,936.430	125,936.43	92,346.00
Total North America Region - USD		125,936.43	92,346.00
United States - USD			
Ardian ASF IX L.P CUSIP: 995FEX999	5,686,975.000	5,686,975.00	5,686,975.00
AG CORE PLUS REALTY FUND III LP CUSIP: 991EHB991	6,860,800.430	6,860,800.43	1,381.00
AG CORE PLUS REALTY FUND IV LP CUSIP: 991XY1992	26,618,150.000	26,618,150.00	15,100,915.00
ASF IX GP Limited CUSIP: 995FEW991	197,573.000	197,573.00	193,222.00
BLACKSTONE REAL ESTATE DEBT STRATEGIES III LP CUSIP: 992BWM995	6,971,647.920	6,971,647.92	4,515,468.00
BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP CUSIP: 991XJA999	77,331,305.300	77,331,305.30	27,935,777.00
BLACKSTONE TACTICAL OPPORTUNITIES FUND IV L.P. CUSIP: 994XNF990	166,073,600.100	166,073,600.10	162,220,623.00
BLUE OWL CREDIT INCOME CORP. CUSIP: 994RD7992	40,000,000.000	40,000,000.00	40,000,000.00
CF JPM US REAL ESTATE INCOME & GROWTH DOMESTIC LP FD CUSIP: 447999343	71,240,811.890	103,584,179.06	99,986,479.49
FORTRESS LENDING FUND III A - LP CUSIP: 994QHV997	21,958,308.210	21,958,308.21	21,958,308.00
HAMILTON LANE CI2 AIV-B LP CUSIP: 991MZX995	1,296,688.000	1,296,688.00	1.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
United States - USD			
J P MORGAN PRIV INFRST FD CUSIP: 9952W4992	33,608,362.420	33,608,362.42	37,388,652.00
Lexington Capital Partners X (OFFSHORE) LP CUSIP: 994W93995	23,175,075.910	23,175,075.91	26,881,176.00
LANDMARK GROWTH CAPITAL PTRS CUSIP: 991EHD997	1.000	1.00	29,085.00
OAKTREE OPPORTUNITIES FUND IX, LP CUSIP: 991HW7996	3,917,619.720	3,917,619.72	30,237,633.00
VINTAGE IX B OFFSHORE SCSP CUSIP: 994W94993	10,068,371.180	10,068,371.18	10,552,087.00
Total United States - USD		527,348,657.25	482,687,782.49
Total Partnership/Joint Venture Interests		667,656,609.05	622,979,933.49
Real Estate			
United States - USD			
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 99089NEN1	25,997,397.310	249,973,131.62	287,427,224.66
Total United States - USD		249,973,131.62	287,427,224.66
Total Real Estate		249,973,131.62	287,427,224.66
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF WTC-CTF OPP FIXED INCOME ALLOCATION CUSIP: 41999FX08	16,659,074.750	225,038,403.25	201,741,395.22
Total Global Region - USD		225,038,403.25	201,741,395.22
International Region - USD			
NORTHERN TRUST COLLECTIVE WORLD EX US INDEX FUND LENDING CUSIP: 129999H68	1,180,146.020	188,936,657.27	187,660,919.37
Total International Region - USD		188,936,657.27	187,660,919.37

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Common/Collective Trusts			
United States - USD			
CF BLACKROCK LIQ FDS FEDFUND-IN CUSIP: 8EN999GS2	5,335.370	5,335.37	5,335.37
CF LSV INTL VALUE EQUITY TRUST FUND CUSIP: MBB991877	658,843.596	103,366,197.35	227,844,586.59
CF MELLON CAPITAL EB DV SMID CAP STOCK INDEX FUND CUSIP: 14799MH34	321,928.080	90,830,588.04	245,837,802.87
MFB NT COLLECTIVE RUSSELL 1000 GROWTH INDEX FUND - LENDING CUSIP: 658991351	81,053.570	70,454,425.91	178,603,648.89
MFB NT COLLECTIVE RUSSELL 1000 INDEX FUND - LENDING CUSIP: 658991344	855,297.190	126,840,828.50	912,971,590.12
MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - LENDING CUSIP: 658991369	35,163.590	23,609,369.70	106,683,307.99
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	146,589,859.080	146,589,859.08	146,589,859.08
Total United States - USD		561,696,603.95	1,818,536,130.91
Total Value of Interest in Common/Collective Trusts		975,671,664.47	2,207,938,445.50
Value of Interest in Registered Investment Companies			
United States - USD			
MFO MAINSTAY FDS TR CBRE GLOBAL INFRASTRUCTURE FD CL I CUSIP: 56064L298	2,163,836.420	26,122,321.02	28,281,342.01
Total United States - USD		26,122,321.02	28,281,342.01
Total Value of Interest in Registered Investment Com		26,122,321.02	28,281,342.01
Other			
Australia - AUD			
APA GROUP NPV (STAPLED UNITS) SEDOL: 6247306	0.000	0.00	0.00
Total Australia - AUD		0.00	0.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Brazil - USD			
FED REPUBLIC OF BRAZIL 6.0% DUE 10-20-2033 CUSIP: 105756CF5	400,000.000	396,176.00	373,097.79
FED REPUBLIC OF 6.125% 03-15-2034 CUSIP: 105756CH1	200,000.000	197,100.00	186,266.31
Total Brazil - USD		593,276.00	559,364.10
Canada - CAD			
CANADA(GOVT OF) 4% BDS 01/08/2026 CAD1'R978 CUSIP: 135087R97	1,715,000.000	1,269,844.19	1,211,673.38
Total Canada - CAD		1,269,844.19	1,211,673.38
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	710,000.000	702,942.60	671,041.07
ANTARES HLDGS LP SR NT 144A 3C7 7.95% 08-11-2028 CUSIP: 03666HAF8	600,000.000	600,129.50	628,470.98
ANTARES HLDGS LP 2.75% 01-15-2027 CUSIP: 03666HAD3	500,000.000	496,535.00	468,550.12
PVTPL ANTARES HLDGS LP SR NT 3.95% DUE 07-15-2026 SEDOL: BLC9FM8	250,000.000	246,990.00	242,635.59
Total Canada - USD		2,046,597.10	2,010,697.76
Chile - USD			
CHILE(REPUBLIC OF) TBOND 3.5% 01-31-2034 CUSIP: 168863DV7	600,000.000	525,566.00	515,841.99
CORP NAC DEL COBRE 5.125% SNR 02/02/2033USD SEDOL: BQB5J53	400,000.000	374,380.00	378,296.24
REPUBLIC OF CHILE 4.34% 03-07-2042 SEDOL: BP960X6	600,000.000	531,550.00	502,220.93
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	835,000.000	627,807.50	596,071.63
Total Chile - USD		2,059,303.50	1,992,430.79

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Colombia - USD			
COLOMBIA REP 7.5% 02-02-2034 CUSIP: 195325EG6	600,000.000	609,300.00	590,100.00
COLOMBIA REP 8.0% DUE 04-20-2033 REG CUSIP: 195325EF8	600,000.000	623,380.00	613,500.00
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	590,000.000	582,035.00	571,503.50
ECOPETROL S A 8.375% 01-19-2036 SEDOL: BRBK4F0	385,000.000	382,847.85	371,287.23
ECOPETROL SA 8.875% DUE 01-13-2033 SEDOL: BQFKWV1	75,000.000	77,557.50	76,422.25
REPUBLIC OF COLOMBIA 7.75% 11-07-2036 CUSIP: 195325EP6	900,000.000	896,535.00	880,110.00
Total Colombia - USD		3,171,655.35	3,102,922.98
Costa Rica - USD			
PVTPL COSTA RICA REP COSTA RICA REP 6.55% 04-03-2034 CUSIP: 221597CR6	200,000.000	205,000.00	203,100.00
Total Costa Rica - USD		205,000.00	203,100.00
Guatemala - USD			
REPUBLIC OF GUATEMALA 3.7% 10-07-2033 CUSIP: P5015VAM8	250,000.000	206,250.00	201,625.00
REPUBLIC OF GUATEMALA 6.6% 06-13-2036 CUSIP: P5015VAQ9	200,000.000	201,500.00	197,600.00
Total Guatemala - USD		407,750.00	399,225.00
PLN - Polish zloty	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Indonesia - IDR			
INDONESIA(REP OF) 6.75% BDS 15/07/2035 IDR SEDOL: BSMTC48	7,853,000,000.000	510,115.77	479,297.75
INDONESIA(REP OF) 6.875% BDS 15/04/2029 IDR SEDOL: BMGC003	25,786,000,000.000	1,618,938.71	1,595,583.85

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Indonesia - IDR			
Total Indonesia - IDR		2,129,054.48	2,074,881.60
Indonesia - USD			
PT INDONESIA ASAHAN ALUMINIUM AND PT MINERAL INDUSTRI 5.45% 05-15-2030 CUSIP: Y7140WAF5	200,000.000	202,298.00	199,000.90
Total Indonesia - USD		202,298.00	199,000.90
Japan - JPY			
NIPPON BUILDING FD REIT SEDOL: 6396800	0.000	0.00	0.00
Total Japan - JPY		0.00	0.00
Mexico - USD			
COMISION FEDERAL DE ELEC 3.875% 07-26-2033 CUSIP: P30179BK3	200,000.000	154,500.00	161,222.28
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048 CUSIP: 71654QCL4	38,000.000	23,617.00	24,966.51
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG CUSIP: 91087BAT7	294,000.000	279,387.49	263,131.84
UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG CUSIP: 91087BAM2	320,000.000	311,367.09	259,628.35
UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG CUSIP: 91087BAH3	773,000.000	680,224.54	672,368.66
Total Mexico - USD		1,449,096.12	1,381,317.64
Nigeria - USD			
NIGERIA FED GOVT GLOBAL NT 144A 10.375% 12-09-2034 CUSIP: 65412AFD9	530,000.000	530,000.00	540,672.08
Total Nigeria - USD		530,000.00	540,672.08
Panama - USD			
PANAMA REP GLOBAL BD TBOND 3.16% 01-23-2030 CUSIP: 698299BK9	200,000.000	180,287.07	166,917.82

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Panama - USD			
REPUBLIC OF PANAMA 6.4% DUE 02-14-2035 REG CUSIP: 698299BT0	200,000.000	203,000.00	181,283.19
Total Panama - USD		383,287.07	348,201.01
Paraguay - USD			
PARAGUAY (REPUBLIC 4.95% SNR 28/04/31 USD'REGS SEDOL: BL6FQ07	200,000.000	188,760.00	191,300.00
PARAGUAY REP 28/06/2033 3.849% DUE 06-28-2033/01-28-2022 BEO CUSIP: 699149AL4	200,000.000	172,600.00	172,800.00
Total Paraguay - USD		361,360.00	364,100.00
Philippines - USD			
PHILIPPINES REP GLOBAL BD 2.65% 12-10-2045 CUSIP: 718286CL9	810,000.000	534,370.00	513,977.02
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP: 718286CH8	410,000.000	285,700.00	274,326.98
Total Philippines - USD		820,070.00	788,304.00
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 SEDOL: BTVJGR7	285,000.000	281,696.85	262,691.06
Total Poland - USD		281,696.85	262,691.06
Romania - USD			
PVTPL ROMANIA MEDIUM TERM NTS BOOK ENTRY 144A 3.0% DUE 02-14-2031 REG CUSIP: 77586RAH3	400,000.000	372,723.00	323,308.40
PVTPL ROMANIA 5.75% 03-24-2035 CUSIP: 77586RAV2	1,206,000.000	1,177,742.52	1,076,099.33
Total Romania - USD		1,550,465.52	1,399,407.73
South Africa - USD			
PVTPL REPUBLIC OF SOUTH 7.95% 11-19-2054 CUSIP: 836205BG8	235,000.000	235,000.00	225,509.28

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP: 836205BF0	425,000.000	425,000.00	414,250.98
SOUTH AFRICA REP SOUTH AFRICA 5.875% 06-22-2030 REG CUSIP: 836205AY0	400,000.000	370,750.00	383,157.60
Total South Africa - USD		1,030,750.00	1,022,917.86
South Africa - ZAR			
SOUTH AFRICA(REPUBLIC OF) 8.875% 28/02/2035 SEDOL: BYY9RZ4	24,545,000.000	1,114,971.71	1,185,048.66
STH AFRICA(REP OF) 9% SNR 31/01/2040 ZAR1000 SEDOL: BYM2NZ7	30,665,000.000	1,489,044.54	1,384,264.21
Total South Africa - ZAR		2,604,016.25	2,569,312.87
Turkey - USD			
HAZINE 6.5% DUE 04-26-2030 CUSIP: 421790AL0	850,000.000	848,147.00	840,491.76
TURKEY REP NT 7.125% 07-17-2032 CUSIP: 900123DL1	1,235,000.000	1,222,081.90	1,224,193.75
TURKEY REP 6.5% 01-03-2035 CUSIP: 900123DN7	1,990,000.000	1,953,881.50	1,860,524.63
Total Turkey - USD		4,024,110.40	3,925,210.14
United Arab Emirates - USD			
PVTPL SHARJAH (GOVERNMENT OF) 6.5% SNR NTS 23/11/2032 CUSIP: 38381CAE2	300,000.000	299,550.00	309,923.40
Total United Arab Emirates - USD		299,550.00	309,923.40
United Kingdom - GBP			
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000 SEDOL: BLPK711	1,870,000.000	2,286,573.61	2,333,767.75
UK(GOVT OF) 4.125% BDS 29/01/27 GBP1000 SEDOL: BL6C772	645,000.000	819,672.21	803,710.59
Total United Kingdom - GBP		3,106,245.82	3,137,478.34

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
#REORG/OUTFRONT MEDIA INC REVERSE STOCK SPLIT OUTFRONT MEDIA 241GAR4 01-17-2025 CUSIP: 69007J106	179,611.270	2,602,348.03	3,186,303.93
AMERICAN HEALTHCARE REIT INC COM CUSIP: 398182303	102,461.000	1,327,897.50	2,911,941.62
CENTERSPACE CUSIP: 15202L107	41,401.000	3,066,928.92	2,738,676.15
CF ASB ALLEGIANCE REAL ESTATE FUND CUSIP: 000772954	115,262.450	119,771,643.95	162,258,201.27
CME_OIS SBSIUS33 12/20/2053 USD P 3.52% / R 1DSOFR SWFCME046 SEDOL: 9M2WEUU	1,801,000.000	0.00	132,983.14
CME_OIS SBSIUS33 12/20/2053 USD P 3.52% / R 1DSOFR SWFCME046 SEDOL: 9M2WEUL	-1,801,000.000	0.00	0.00
COMMUNITY HEALTHCARE TR INC REIT CUSIP: 20369C106	105,360.000	3,054,265.78	2,023,965.60
COUSINS PPTYS INC CUSIP: 222795502	85,674.000	2,045,450.64	2,625,051.36
CURBLINE PPTYS CORP CUSIP: 23128Q101	133,938.000	3,025,787.58	3,110,040.36
DYNEX CAPITAL INC COM CUSIP: 26817Q886	209,567.000	2,308,289.72	2,651,022.55
EQUINIX INC COM PAR $0.001 CUSIP: 29444U700	2,259.000	2,003,292.95	2,129,988.51
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	140.000	17,137,123.92	16,646,875.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-140.000	-17,137,123.92	-16,646,875.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	629.000	70,834,425.93	70,015,562.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-629.000	-70,834,425.93	-70,015,562.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	1,034.000	110,406,962.40	109,919,046.88
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-1,034.000	-110,406,962.40	-109,919,046.88
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-104.000	-12,111,989.14	-11,839,750.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	104.000	12,111,989.14	11,839,750.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-505.000	-103,827,697.71	-103,832,734.38
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	505.000	103,827,697.71	103,832,734.38
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-244.000	-26,773,239.16	-26,535,000.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	244.000	26,773,239.16	26,535,000.00
INDEPENDENCE RLTY TR INC COM CUSIP: 45378A106	207,008.000	3,077,029.11	4,107,038.72
LXP INDUSTRIAL TRUST COM USD0.0001 CUSIP: 529043101	96,780.000	961,006.00	785,853.60
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0	95,000.000	95,000.00	96,835.06
PARK HOTELS & RESORTS INC COM CUSIP: 700517105	172,497.000	2,265,250.88	2,427,032.79
POTLATCHDELTIC CORPORATION CUSIP: 737630103	62,712.000	2,602,620.43	2,461,446.00
PROLOGIS INC COM CUSIP: 74340W103	24,082.000	2,689,287.51	2,545,467.40
REDWOOD TR INC COM CUSIP: 758075402	382,038.000	3,077,228.73	2,494,708.14
REXFORD INDL RLTY INC COM CUSIP: 76169C100	24,903.000	1,222,465.46	962,749.98
SAFEHOLD INC NEW COM CUSIP: 78646V107	141,587.000	2,897,072.83	2,616,527.76
STAG INDL INC COM CUSIP: 85254J102	30,024.000	798,271.90	1,015,411.68
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA SEDOL: 9A6FXKU	543,000.000	543,000.00	543,000.00
TBA COLLATERAL RECEIVABLE FROM CITIBANK SEDOL: 9A6FYNU	7,000.000	7,000.00	7,000.00
TERRENO RLTY CORP CUSIP: 88146M101	48,090.000	3,124,664.70	2,844,042.60
Total United States - USD		162,565,802.62	206,675,288.22

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Uzbekistan - EUR			
THE REPUBLIC OF UZBEKISTAN 144A 5.375% 29/05/2027 SEDOL: 5AZRN6U	535,000.000	581,277.54	557,770.75
Total Uzbekistan - EUR		581,277.54	557,770.75
Uzbekistan - USD			
PVTPL THE REPUBLIC OF UZBEKISTAN 7.85% 10-12-2028 CUSIP: 91822QVX2	230,000.000	227,442.40	237,493.63
PVTPL UZBEKISTAN REP NT 6.9% 02-28-2032 CUSIP: 91824PAA5	750,000.000	736,472.50	731,418.00
THE REP UZBEKISTAN 3.7% SNR MTN 25/11/2030 USD SEDOL: BMWB3Z0	200,000.000	165,250.00	166,620.00
Total Uzbekistan - USD		1,129,164.90	1,135,531.63
AUD - Australian dollar	0.000	0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		192,801,671.71	236,171,423.24
Other Liabilities			
United States - USD			
TBA COLLATERAL PAYABLE TO CSFB	-543,000.000	-543,000.00	-543,000.00
Total United States - USD		-543,000.00	-543,000.00

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending foreign exchange sales: Euro	0.000	-1,287,075.73	-1,268,891.77
Total - all currencies		-1,287,075.73	-1,268,891.77
Pending trade purchases: United States dollar	0.000	-11,372,861.03	-11,372,861.03
Total - all currencies		-11,372,861.03	-11,372,861.03
Pending trade purchases: United States dollar	0.000	-31,343,484.56	-31,343,484.56
Other Payables: United States dollar	0.000	-1,893,706.90	-1,893,706.90
Total - all currencies		-33,237,191.46	-33,237,191.46
Total Other Liabilities		-46,440,128.22	-46,421,944.26
Total		5,183,209,605.41	7,083,474,764.21

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

SCHEDULE II

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C50540R409	# REORG LABORATORY CORP EXCHANGE 2W12AD4LABORATORY CORP 05/20/2024				
		Acquisitions	3,591.00	-797,270.59	
		Dispositions	-559.00		124,516.64
		Free Delivery	-16,469.00		
C11275Q107	#REORG BROOKFIELD INFRASTR MERGER BROOKFIELD 281YAK4 12-30-2024				
		Acquisitions	197,067.00	-7,343,432.93	
		Dispositions	-202,061.00		6,201,525.29
		Free Delivery	-165,990.00		
C11284V105	#REORG BROOKFIELD RENEWABLE MERGER BROOKFIELD 281AAN4 12-30-2024				
		Acquisitions	313,046.00	-9,317,593.98	
		Dispositions	-281,342.00		7,043,905.31
		Free Delivery	-227,123.00		
CG3421J106	#REORG FERGUSON MERGER FERGUSON 2Z11AF4 08-01-2024				
		Acquisitions	2,100.00	-454,455.14	
		Free Delivery	-2,100.00		
C82981J109	#REORG SITE REVERSE SPLIT SITE 2Z1QAK4 08-19-2024				
		Acquisitions	21,740.00	-317,023.55	
		Dispositions	-9,170.00		141,580.85
		Free Delivery	-163,718.00		
CG0508H110	#REORG/ARCADIUM MERGER 03-06-2025				
		Acquisitions	146,920.00	-646,932.33	
		Dispositions	-360,972.19		828,717.96
		Free Receipt	214,052.19	1,457,695.41	
C040413106	#REORG/ARISTA EXCHANGE ARISTA 2514AD4 12-04-2024				
		Acquisitions	3,125.00	-1,163,514.19	
		Dispositions	-17,657.00		5,725,742.64
		Free Delivery	-16,438.00		
SBS54RF6	#REORG/EVERGY INC EXCHANGE EVERGY INC 3Y2NB5A 12-09-2024				
		Acquisitions	160,000.00	-161,423.60	
		Dispositions	-74,000.00		81,054.94
		Free Delivery	-86,000.00		
SBLFB6Q2	#REORG/GLOBAL EXCHANGE GLOBAL 3925BJB 03-11-2025				
		Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		488,062.50
C512807108	#REORG/LAM EXCHANGE LAM 271VAC4 10-03-2024				
		Acquisitions	776.00	-584,930.25	
		Dispositions	-4,004.00		3,600,863.15
		Free Delivery	-7,069.00		

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C565849106	#REORG/MARATHON MERGER CONOCOPHILLIPS 2197249 11-22-2024				
		Acquisitions	52,232.00	-1,190,735.37	
		Dispositions	-297,629.00		8,446,405.78
SBNM0V16	#REORG/PG&E EXCHANGE PG&E 4T1UAUY 12-04-2024				
		Acquisitions	92,000.00	-101,156.56	
		Free Delivery	-92,000.00		
C86614U100	#REORG/SUMMIT MATLS INC CL A MERGER 02-10-2025				
		Acquisitions	9,879.00	-386,447.71	
		Dispositions	-157,793.00		7,860,264.83
SBP6GQJ7	#REORG/SUPER EXCHANGE SUPER 392FBGB 03-03-2025				
		Acquisitions	45,000.00	-38,164.18	
		Dispositions	-45,000.00		39,738.16
C86800U104	#REORG/SUPER MERGER SUPER 2715A94 10-01-2024				
		Acquisitions	1,544.00	-1,377,601.73	
		Dispositions	-26,249.00		17,402,547.90
SBR05133	#REORG/UBER EXCHANGE UBER 4R1RALY 12-02-2024				
		Acquisitions	230,000.00	-273,316.17	
		Dispositions	-120,000.00		152,491.24
		Free Delivery	-110,000.00		
S4253059	A.P. MOLLER-MAERSK SER'A'DKK1000				
		Acquisitions	30.00	-47,151.41	
		Dispositions	-30.00		49,032.62
S4253048	A.P. MOLLER-MAERSK SER'B'DKK1000				
		Acquisitions	45.00	-73,247.67	
		Dispositions	-45.00		75,749.11
C995FEX999	Ardian ASF IX L.P				
		Acquisitions	5,978,014.00	-5,978,014.00	
		Dispositions	-291,039.00		291,039.00
S7108899	ABB LTD CHF0.12 (REGD)				
		Acquisitions	16,158.00	-924,968.68	
		Dispositions	-16,158.00		887,977.50
C00287YDW6	ABBVIE INC 5.4% 03-15-2054				
		Acquisitions	870,000.00	-867,015.90	
		Dispositions	-870,000.00		885,516.45
C002896207	ABERCROMBIE & FITCH CO CL A CL A				
		Acquisitions	59,350.00	-6,430,635.61	
		Dispositions	-26,980.00		3,630,574.96
SBYQP136	ABN AMRO BANK N.V. DR EACH REP SHS				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	4,742.00	-72,399.85	
		Dispositions	-4,742.00		73,517.45
SBSBGVK9	ACADEMEDIA AB RIGHTS 03/12/2024				
		Dispositions	-117,544.00		7,939.87
		Free Receipt	117,544.00		
C00404A109	ACADIA HEALTHCARE CO INC COM				
		Acquisitions	22,252.00	-1,003,972.57	
		Dispositions	-32,403.00		2,221,580.31
SBNM73Q6	ACCELLERON INDUSTR CHF0.01				
		Acquisitions	50,568.00	-1,949,904.76	
		Dispositions	-50,568.00		2,670,770.10
C00440KAD5	ACCENTURE CAP INC 4.5% 10-04-2034				
		Acquisitions	495,000.00	-494,485.20	
		Dispositions	-495,000.00		476,061.30
C00440EAS6	ACE INA HLDGS INC FIXED 3.15% DUE 03-15-2025				
		Acquisitions	500,000.00	-490,085.00	
		Dispositions	-6,345,000.00		6,232,059.00
SB01FLQ6	ACS ACTIVIDADES CO EUR0.5				
		Acquisitions	13,028.00	-575,364.87	
		Dispositions	-13,028.00		655,231.29
C00091G104	ACV AUCTIONS INC CL A CL A				
		Acquisitions	87,574.00	-1,547,448.13	
		Dispositions	-3,247.00		55,051.67
C00653Q102	ADAPTHEALTH CORP COM				
		Acquisitions	281,783.00	-3,040,409.11	
		Dispositions	-13,090.00		145,164.05
SBLN8T44	ADDTECH AB SER'B'NPV				
		Acquisitions	2,679.00	-77,187.22	
		Dispositions	-2,679.00		73,839.33
S7110720	ADECCO GROUP AG CHF0.1 (REGD)				
		Acquisitions	24,363.00	-1,019,500.54	
		Dispositions	-24,363.00		803,101.90
S4031976	ADIDAS AG				
		Acquisitions	4,209.00	-791,753.80	
		Dispositions	-4,209.00		1,058,746.66
SB02J639	ADMIRAL GROUP ORD GBP0.001				
		Acquisitions	2,680.00	-89,506.62	
		Dispositions	-2,680.00		88,260.80

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C00724F101	ADOBE INC COM				
		Acquisitions	6,243.00	-3,169,031.19	
		Dispositions	-9,676.00		5,045,828.93
C00724PAG4	ADOBE INC 4.95% 04-04-2034				
		Acquisitions	705,000.00	-703,625.25	
		Dispositions	-705,000.00		695,106.00
C01609W102	ADR ALIBABA GRP HLDG LTD SPON ADS E ACH REP 8 ORD SHS ADS				
		Acquisitions	3,125.00	-353,196.25	
		Dispositions	-3,125.00		333,644.74
C04351P101	ADR ASCENDIS PHARMA A/S SPONSORED ADR				
		Acquisitions	8,968.00	-1,218,457.41	
		Dispositions	-5,086.00		627,581.77
CN07059210	ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT)				
		Acquisitions	4,025.00	-3,520,743.78	
		Dispositions	-5,750.00		4,385,295.73
C046353108	ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM				
		Acquisitions	13,974.00	-1,118,472.66	
		Dispositions	-13,974.00		1,083,575.09
C05501U106	ADR AZUL S A SPONSORED ADR REPSTG PFD				
		Acquisitions	24,285.00	-186,806.99	
		Dispositions	-399,116.00		1,217,755.54
C09075V102	ADR BIONTECH SE ADS				
		Acquisitions	10,684.00	-1,188,381.46	
		Dispositions	-1,964.00		208,711.82
C055622104	ADR BP P L C SPONSORED ADR				
		Acquisitions	32,181.00	-1,095,102.85	
		Dispositions	-18,070.00		593,364.15
SBGK4T39	ADR FUTU HLDGS LTD SPONSORED ADS				
		Acquisitions	559.00	-46,800.88	
		Dispositions	-559.00		46,301.97
C81141R100	ADR SEA LTD ADR				
		Acquisitions	21,204.00	-2,105,054.04	
		Dispositions	-427.00		40,771.00
SBYWD7L4	ADR SEA LTD ADR				
		Acquisitions	3,782.00	-431,555.70	
		Dispositions	-3,782.00		411,179.04
C874039100	ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10				
		Acquisitions	35,665.00	-6,247,549.24	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-8,260.00		1,459,698.08
S2113382	ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10				
		Acquisitions	1,810.00	-294,895.88	
		Dispositions	-9,270.00		1,641,107.62
S2883878	ADR TEVA PHARMACEUTICAL INDS				
		Acquisitions	11,484.00	-226,241.69	
		Dispositions	-11,484.00		261,490.68
C89151E109	ADR TOTALENERGIES SE SPONSORED ADR				
		Acquisitions	7,897.00	-548,054.83	
		Dispositions	-261.00		18,406.31
S6412591	ADVANCED INFO SERV THB1(ALIEN)				
		Acquisitions	5,000.00	-33,889.84	
		Dispositions	-44,900.00		363,305.50
C007903107	ADVANCED MICRO DEVICES INC COM				
		Acquisitions	32,617.00	-5,097,797.27	
		Dispositions	-91,969.00		13,884,556.45
S6870490	ADVANTEST CORP NPV				
		Acquisitions	7,700.00	-467,137.26	
		Dispositions	-7,700.00		461,692.11
SBZ1HM42	ADYEN NV EUR0.01				
		Acquisitions	514.00	-833,438.10	
		Dispositions	-514.00		744,433.23
SBPH0Y27	AEGON LTD				
		Acquisitions	13,578.00	-80,664.05	
		Dispositions	-13,578.00		80,268.28
SBVRZ8L1	AENA SME S.A. 144A EUR10				
		Acquisitions	4,499.00	-822,673.02	
		Dispositions	-4,499.00		940,451.27
S6480048	AEON CO LTD NPV				
		Acquisitions	6,700.00	-167,112.06	
		Dispositions	-6,700.00		157,597.03
CN00985106	AERCAP HOLDINGS N.V. EUR0.01				
		Acquisitions	42,258.00	-4,067,979.05	
		Dispositions	-5,621.00		529,496.83
SBNVW1V3	AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO				
		Acquisitions	490,000.00	-420,200.10	
		Dispositions	-520,000.00		444,560.00
C00774MBL8	AERCAP IRELAND CAP 4.625% 09-10-2029				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	575,000.00	-571,630.50	
		Dispositions	-165,000.00		165,808.50
C00774MAV7	AERCAP IRELAND CAP/GLOBA 2.45% DUE 10-29-2026 BEO				
		Acquisitions	432,000.00	-401,911.20	
		Dispositions	-432,000.00		414,227.52
S6055208	AGC INC NPV				
		Acquisitions	1,900.00	-57,105.08	
		Dispositions	-1,900.00		55,713.88
C001084102	AGCO CORP COM				
		Acquisitions	2,950.00	-314,040.11	
		Dispositions	-1,229.00		115,265.44
C001084AS1	AGCO CORP 5.8% 03-21-2034				
		Acquisitions	260,000.00	-259,298.00	
		Dispositions	-260,000.00		262,262.00
SB86S2N0	AGEAS NPV				
		Acquisitions	1,610.00	-79,749.66	
		Dispositions	-20,539.00		968,626.32
S2009823	AGNICO EAGLE MINES LTD COM NPV				
		Acquisitions	10,749.00	-821,406.19	
		Dispositions	-7,700.27		614,972.36
C008513AE3	AGREE LTD PARTNERSHIP 5.625% 06-15-2034				
		Acquisitions	225,000.00	-222,360.75	
		Dispositions	-225,000.00		230,800.50
C00912X302	AIR LEASE CORP CL A CL A				
		Acquisitions	13,100.00	-528,192.00	
		Dispositions	-2,958.00		141,063.09
C00914AAX0	AIR LEASE CORP MTN 5.2% 07-15-2031				
		Acquisitions	655,000.00	-643,943.60	
		Dispositions	-265,000.00		267,387.65
SBFXR1J8	AIR LEASE CORP 4.625% DUE 10-01-2028				
		Acquisitions	400,000.00	-394,432.00	
		Dispositions	-10,000.00		9,855.40
C00914AAV4	AIR LEASE CORP 5.1% 03-01-2029				
		Acquisitions	830,000.00	-819,716.30	
		Dispositions	-830,000.00		821,492.75
C009158BK1	AIR PRODS & CHEMS INC 4.85% 02-08-2034				
		Acquisitions	1,185,000.00	-1,181,753.10	
		Dispositions	-1,185,000.00		1,166,230.20

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6010702	AISIN CORPORATION NPV				
		Acquisitions	5,400.00	-59,806.85	
		Dispositions	-5,400.00		60,990.13
S6010906	AJINOMOTO CO INC NPV				
		Acquisitions	4,600.00	-193,991.17	
		Dispositions	-4,600.00		188,227.60
SB1L95G3	AKER BP ASA NOK1				
		Acquisitions	3,222.00	-63,086.26	
		Dispositions	-3,222.00		62,376.47
C00973Y108	AKERO THERAPEUTICS INC COM				
		Acquisitions	27,475.00	-800,351.26	
		Dispositions	-27,475.00		514,430.93
SBJ2KSG2	AKZO NOBEL NV EUR0.50(POST REV SPLIT)				
		Acquisitions	1,716.00	-103,760.49	
		Dispositions	-1,716.00		101,300.70
C011659109	ALASKA AIR GROUP INC COM				
		Acquisitions	11,730.00	-490,620.13	
		Dispositions	-5,353.00		200,492.69
SBJT1GR5	ALCON INC				
		Acquisitions	5,106.00	-433,950.24	
		Dispositions	-18,615.00		1,472,808.17
C015271BD0	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054				
		Acquisitions	830,000.00	-829,526.90	
		Dispositions	-830,000.00		805,392.55
C015271109	ALEXANDRIA REAL ESTATE EQUITIES INC COM				
		Acquisitions	8,554.00	-1,041,364.11	
		Dispositions	-8,554.00		896,281.43
S7332687	ALFA LAVAL AB NPV				
		Acquisitions	2,914.00	-125,303.48	
		Dispositions	-2,914.00		123,016.03
C016255101	ALIGN TECHNOLOGY INC COM				
		Acquisitions	3,282.00	-764,454.32	
		Dispositions	-597.00		162,077.45
SBL56KN2	ALIMENTATION COM NPV				
		Acquisitions	7,536.00	-426,113.40	
		Dispositions	-44,474.00		2,457,996.63
C01748NAF1	ALLEGION US HOLDING COMPANY INC SR NT 5.6% 05-29-2034				
		Acquisitions	310,000.00	-308,967.70	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-310,000.00		311,916.05
S5231485	ALLIANZ SE NPV(REGD)(VINKULIERT)				
		Acquisitions	4,003.00	-1,259,650.86	
		Dispositions	-4,003.00		1,231,194.61
C020002BL4	ALLSTATE CORP 5.05% 06-24-2029				
		Acquisitions	375,000.00	-374,212.50	
		Dispositions	-375,000.00		379,930.35
C02005N100	ALLY FINL INC COM				
		Acquisitions	110,860.00	-4,629,166.95	
		Dispositions	-127,676.00		4,850,941.29
C02005NBW9	ALLY FINL INC 5.543% 01-17-2031				
		Acquisitions	380,000.00	-380,000.00	
		Dispositions	-380,000.00		377,616.40
CG6331P104	ALPHA & OMEGA SEMICONDUCTOR LTD COM STK				
		Acquisitions	53,024.00	-1,274,935.57	
		Dispositions	-35,015.00		1,488,035.84
C02079K107	ALPHABET INC CAP STK USD0.001 CL C				
		Acquisitions	37,898.00	-6,165,176.51	
		Dispositions	-143,339.00		23,250,693.41
SB43WJC5	ALTAGAS INCOME LTD COMMON STOCK				
		Acquisitions	3,421.00	-77,509.57	
		Dispositions	-3,421.00		78,815.59
SB3MSM28	AMADEUS IT GROUP EUR0.01				
		Acquisitions	14,431.00	-949,492.63	
		Dispositions	-56,340.00		3,607,999.15
C023135106	AMAZON COM INC COM				
		Acquisitions	123,595.00	-23,764,950.87	
		Dispositions	-109,593.00		19,886,899.15
SBYXPJQ8	AMBEA AB NPV				
		Acquisitions	165,089.00	-1,196,800.80	
		Dispositions	-165,089.00		1,473,066.11
C02344BAA4	AMCOR FINANCIAL CORP 5.45% 05-23-2029				
		Acquisitions	1,215,000.00	-1,213,371.90	
		Dispositions	-245,000.00		251,772.90
CG0250X107	AMCOR PLC ORD USD0.01				
		Acquisitions	24,470.00	-229,799.83	
		Dispositions	-30,147.00		318,350.79
CG02602103	AMDOCS ORD GBP0.01				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,272.00	-907,817.78	
		Dispositions	-22,279.00		1,912,297.14
C023939101	AMENTUM HLDGS INC COM USD0.01 WI				
		Dispositions	-8,265.00		207,625.07
		Free Receipt	8,265.00	122,142.63	
C025537101	AMER ELEC PWR CO INC COM				
		Acquisitions	10,175.00	-905,864.99	
		Dispositions	-3,131.00		285,371.68
C02361DBB5	AMEREN ILL CO 5.55% DUE 07-01-2054				
		Acquisitions	890,000.00	-888,309.00	
		Dispositions	-890,000.00		906,731.50
C025816109	AMERICAN EXPRESS CO				
		Acquisitions	6,845.00	-1,677,974.05	
		Dispositions	-5,999.00		1,460,734.65
C025816DP1	AMERICAN EXPRESS CO 5.098% 02-16-2028				
		Acquisitions	355,000.00	-355,000.00	
		Dispositions	-355,000.00		354,424.90
C398182303	AMERICAN HEALTHCARE REIT INC COM				
		Acquisitions	184,750.00	-2,394,365.31	
		Dispositions	-82,289.00		1,917,222.49
C02665WFL0	AMERICAN HONDA FINANCE 5.05% 07-10-2031				
		Acquisitions	840,000.00	-839,756.40	
		Dispositions	-840,000.00		866,511.75
C02665WFE6	AMERICAN HONDA FINANCE CORPORATION 4.9% 03-13-2029				
		Acquisitions	875,000.00	-874,615.00	
		Dispositions	-875,000.00		872,325.85
C03027X100	AMERICAN TOWER CORP				
		Acquisitions	40,461.00	-8,158,874.33	
		Dispositions	-40,461.00		8,264,837.41
SBKVCS77	AMERICAN TOWER CORP NEW 2.7% DUE 04-15-2031 BEO				
		Acquisitions	200,000.00	-174,862.00	
		Dispositions	-305,000.00		266,893.30
C03027XCM0	AMERICAN TOWER CORP 5.4% 01-31-2035				
		Acquisitions	450,000.00	-447,547.50	
		Dispositions	-450,000.00		451,458.00
C03040WBC8	AMERICAN WATER CAPITAL CORP 5.45% 03-01-2054				
		Acquisitions	865,000.00	-857,154.45	
		Dispositions	-865,000.00		834,180.00

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C03076C106	AMERIPRISE FINL INC COM				
		Acquisitions	1,693.00	-718,660.56	
		Dispositions	-4,777.00		2,111,093.99
C025816DU0	AMERN EXPRESS CO FIXED 5.532% 04-25-2030				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,225,798.80
C02665WFQ9	AMERN HONDA FIN 4.4% DUE 09-05-2029				
		Acquisitions	1,335,000.00	-1,333,398.00	
		Dispositions	-1,335,000.00		1,316,862.30
C031100100	AMETEK INC NEW COM				
		Acquisitions	16,242.00	-2,727,605.13	
		Dispositions	-27,579.00		4,799,836.45
C031162100	AMGEN INC COM				
		Acquisitions	4,364.00	-1,333,586.15	
		Dispositions	-23,362.00		7,155,008.62
C001744101	AMN HEALTHCARE SVCS INC COM				
		Acquisitions	11,210.00	-728,254.29	
		Dispositions	-38,101.00		1,208,311.67
C032095101	AMPHENOL CORP NEW CL A				
		Acquisitions	52,234.00	-6,623,927.22	
		Dispositions	-24,169.00		1,786,772.72
		Free Receipt	93,128.00		
C032095AQ4	AMPHENOL CORP 5.25% 04-05-2034				
		Acquisitions	115,000.00	-114,885.00	
		Dispositions	-115,000.00		113,482.00
SBQZCJ83	AMPHENOL CORP 5.25% 04-05-2034				
		Acquisitions	210,000.00	-209,790.00	
S6014908	ANA HOLDINGS INC NPV				
		Acquisitions	1,700.00	-32,323.67	
		Dispositions	-1,700.00		31,020.91
C032654105	ANALOG DEVICES INC COM				
		Acquisitions	25,945.00	-6,137,812.68	
		Dispositions	-25,945.00		5,831,754.16
C03466JAB5	ANGEL OAK MTG TR 2024-9 MTG BACKED CTF CL A-2 144A 5.341% 09-25-2069				
		Acquisitions	993,098.78	-987,978.12	
		Dispositions	-17,855.74		17,855.74
SB1XZS82	ANGLO AMERICAN ORD USD0.54945				
		Acquisitions	12,985.00	-400,916.60	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Dispositions	-12,985.00		382,553.57
C03523TBY3	ANHEUSER BUSCH INBEV WORLDWIDE INC 5.0%	06-15-2034				
			Acquisitions	755,000.00	-751,949.80	
			Dispositions	-755,000.00		753,406.95
SBYYHL23	ANHEUSER-BUSCH INB NPV					
			Acquisitions	9,192.00	-482,490.96	
			Dispositions	-9,192.00		466,755.24
C03662Q105	ANSYS INC COM					
			Acquisitions	1,754.00	-578,113.81	
			Dispositions	-1,754.00		607,653.33
S0045614	ANTOFAGASTA PLC ORD GBP0.05					
			Acquisitions	4,080.00	-85,860.59	
			Dispositions	-4,080.00		83,094.14
S6065586	ANZ GROUP HOLDINGS LTD NPV					
			Acquisitions	30,465.00	-573,523.02	
			Dispositions	-30,465.00		545,546.14
C03740MAF7	AON NORTH AMER INC 5.75%	03-01-2054				
			Acquisitions	870,000.00	-864,710.40	
			Dispositions	-870,000.00		892,496.90
C03743Q108	APA CORP COM					
			Acquisitions	10,970.00	-330,616.05	
			Dispositions	-75,250.55		2,315,271.26
			Free Receipt	64,280.55	2,271,674.64	
S6247306	APA GROUP NPV (STAPLED UNITS)					
			Acquisitions	12,892.00	-59,309.17	
			Dispositions	-12,892.00		57,755.31
SBQVW6Z3	APOLLO GLOBAL MGMT INC NEW SER A	MANDATORY CONV PFD STK SER A 12-31-2049				
			Acquisitions	2,537.00	-159,511.23	
			Dispositions	-2,250.00		166,961.80
C03769MAC0	APOLLO GLOBAL MGMT 5.8% 05-21-2054					
			Acquisitions	290,000.00	-290,000.00	
			Dispositions	-290,000.00		292,273.20
C037735DB0	APPALACHIAN POWER CO 5.65% 04-01-2034					
			Acquisitions	405,000.00	-403,764.75	
			Dispositions	-405,000.00		401,601.45
SBQ9D8G3	APPALACHIAN POWER CO 5.65% 04-01-2034					
			Acquisitions	250,000.00	-257,580.00	
C037833100	APPLE INC COM STK					

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	199,410.00	-40,317,728.24	
			Dispositions	-183,196.00		37,693,652.68
C037833EN6	APPLE INC 3.25% 08-08-2029					
			Acquisitions	1,500,000.00	-1,402,980.00	
			Dispositions	-4,214,000.00		3,879,366.26
C038222105	APPLIED MATERIALS INC COM					
			Acquisitions	41,970.00	-7,998,650.81	
			Dispositions	-58,403.00		10,626,365.07
C038222AS4	APPLIED MATERIALS INC 4.8% 06-15-2029					
			Acquisitions	240,000.00	-239,534.40	
			Dispositions	-240,000.00		241,752.00
C03831W108	APPLOVIN CORP COM CL A COM CL A					
			Acquisitions	117,612.00	-11,824,687.35	
			Dispositions	-63,950.00		11,215,259.93
SB6463M8	ARC RESOURCES LTD COM NPV					
			Acquisitions	5,567.00	-94,849.47	
			Dispositions	-5,567.00		97,737.83
SBYPBS67	ARCELORMITTAL NPV					
			Acquisitions	4,823.00	-117,556.95	
			Dispositions	-4,823.00		111,644.60
C039483AU6	ARCHER-DANIELS 5.375% DUE 09-15-2035					
			Acquisitions	1,144,000.00	-1,155,863.28	
			Dispositions	-1,144,000.00		1,212,328.56
C039483102	ARCHER-DANIELS-MIDLAND CO COM					
			Acquisitions	1,701.00	-119,892.94	
			Dispositions	-9,935.00		507,326.72
C03980N107	ARDENT HEALTH PARTNERS INC COM					
			Acquisitions	162,956.00	-2,621,524.51	
			Dispositions	-6,472.00		116,169.16
C04010LBG7	ARES CAP CORP 5.95% 07-15-2029					
			Acquisitions	525,000.00	-519,660.75	
			Dispositions	-140,000.00		141,384.60
C03990BAB7	ARES MANAGEMENT CORPORATION 5.6%	10-11-2054				
			Acquisitions	890,000.00	-883,227.10	
			Dispositions	-445,000.00		433,510.10
SBNHKYX4	ARGEN X SE					
			Acquisitions	605.00	-378,542.07	
			Dispositions	-605.00		381,489.56

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6253983	ARISTOCRAT LEISURE NPV				
		Acquisitions	8,738.00	-357,339.39	
		Dispositions	-5,738.00		247,681.84
C040555DH4	ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034				
		Acquisitions	260,000.00	-259,287.60	
		Dispositions	-260,000.00		259,318.80
C04273WAE1	ARROW ELECTRONICS INC 5.875% 04-10-2034				
		Acquisitions	575,000.00	-574,827.50	
		Dispositions	-575,000.00		583,888.65
S6054409	ASAHI GROUP HOLDINGS LTD NPV				
		Acquisitions	14,800.00	-159,837.41	
		Dispositions	-14,800.00		156,308.59
S0053673	ASHTEAD GROUP ORD GBP0.10				
		Acquisitions	4,469.00	-292,771.58	
		Dispositions	-4,469.00		277,828.32
S6057378	ASICS CORP NPV				
		Acquisitions	7,000.00	-140,386.34	
		Dispositions	-7,000.00		141,284.00
S5165294	ASM INTL NV EUR0.04				
		Acquisitions	474.00	-274,331.16	
		Dispositions	-474.00		279,619.00
SB929F46	ASML HOLDING NV EUR0.09				
		Acquisitions	4,254.00	-3,132,745.80	
		Dispositions	-4,080.00		2,912,455.06
C04523Y105	ASPEN AEROGELS INC COM				
		Acquisitions	47,331.00	-797,967.82	
		Dispositions	-42,270.00		1,135,756.96
SBD9PNF2	ASR NEDERLAND NV EUR0.16				
		Acquisitions	1,635.00	-76,286.01	
		Dispositions	-1,635.00		77,143.65
SBYPC1T4	ASSA ABLOY SER'B'NPV (POST SPLIT)				
		Acquisitions	18,823.00	-576,152.09	
		Dispositions	-10,164.00		302,303.24
S0673123	ASSOCD BRIT FOODS ORD GBP0.0568				
		Acquisitions	3,447.00	-92,457.20	
		Dispositions	-3,447.00		88,630.99
C046224101	ASTEC INDS INC COM				
		Acquisitions	23,170.00	-786,536.29	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-2,996.00		100,213.41
S6985383	ASTELLAS PHARMA NPV				
		Acquisitions	191,600.00	-2,104,425.85	
		Dispositions	-438,700.00		4,421,990.36
C04626A103	ASTERA LABS INC COM				
		Acquisitions	49,727.00	-2,026,180.68	
		Dispositions	-30,003.00		2,903,638.68
C04636NAN3	ASTRAZENECA FIN LLC 5.0% 02-26-2034				
		Acquisitions	1,080,000.00	-1,076,047.20	
		Dispositions	-1,080,000.00		1,093,888.80
S0989529	ASTRAZENECA ORD USD0.25				
		Acquisitions	15,814.00	-2,102,803.60	
		Dispositions	-15,814.00		2,080,831.09
S6129222	ASX LTD NPV				
		Acquisitions	2,003.00	-85,957.68	
		Dispositions	-2,003.00		82,415.04
SB8DG7Z4	ATHABASCA OIL CORP COM NPV				
		Acquisitions	141,604.00	-573,111.51	
		Dispositions	-141,604.00		483,901.57
C04686JAH4	ATHENE HLDG LTD 6.25% 04-01-2054				
		Acquisitions	625,000.00	-621,131.25	
		Dispositions	-625,000.00		627,649.95
C047649108	ATKORE INC				
		Acquisitions	6,347.00	-684,022.27	
		Dispositions	-1,360.00		248,348.86
SBLDBN41	ATLAS COPCO AB SER'A'NPV				
		Acquisitions	27,383.00	-444,031.58	
		Dispositions	-27,383.00		422,891.96
C049468AB7	ATLASSIAN CORP 5.5% DUE 05-15-2034				
		Acquisitions	230,000.00	-228,431.40	
		Dispositions	-230,000.00		229,940.20
SBSQLCG2	ATLASSIAN CORP 5.5% DUE 05-15-2034				
		Acquisitions	1,345,000.00	-1,341,410.15	
SBKX3XG2	AUCKLAND INTL NPV				
		Acquisitions	17,179.00	-80,605.04	
		Dispositions	-17,179.00		84,740.80
C05253JB34	AUSTRALIA & NEW ZEALAND BKG GROUP LTD NY4.9% 07-16-2027				
		Acquisitions	670,000.00	-670,000.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-670,000.00		687,862.20
SBVYVFW2	AUTO TRADER GROUP ORD GBP0.01				
		Acquisitions	9,092.00	-94,003.42	
		Dispositions	-9,092.00		90,514.65
C052769106	AUTODESK INC COM				
		Acquisitions	5,947.00	-1,816,666.51	
		Dispositions	-52.00		15,159.61
C052800109	AUTOLIV INC COM STK				
		Acquisitions	2,677.00	-265,922.47	
		Dispositions	-1,558.00		164,503.03
C053015AH6	AUTOMATIC DATA PROCESSING INC 4.45% 09-09-2034				
		Acquisitions	745,000.00	-742,325.45	
		Dispositions	-745,000.00		732,190.55
C053332BK7	AUTOZONE INC 5.4% 07-15-2034				
		Acquisitions	890,000.00	-888,398.00	
		Dispositions	-890,000.00		924,451.90
C05352A100	AVANTOR INC COM				
		Acquisitions	55,219.00	-1,264,296.24	
		Dispositions	-12,117.00		312,005.34
C05379B107	AVISTA CORP COM ISIN # US05379B1070				
		Acquisitions	82,599.00	-3,078,918.97	
		Dispositions	-73,421.00		2,404,060.73
SBPQY8M8	AVIVA ORD GBP0.328947368				
		Acquisitions	27,519.00	-164,072.65	
		Dispositions	-27,519.00		161,317.66
SB0R80X9	AVOLTA AG				
		Acquisitions	903.00	-36,936.18	
		Dispositions	-50,108.00		1,901,376.14
SBS2JV29	AXON ENTERPRISE INC SR NT CONV .5% 12-15-2027				
		Acquisitions	13,000.00	-25,901.07	
		Dispositions	-13,000.00		34,189.92
C05478C105	AZEK CO INC CL A CL A				
		Acquisitions	15,390.00	-681,943.08	
		Dispositions	-3,138.00		140,938.07
SB5MN1W0	AZRIELI GROUP ILS0.10				
		Acquisitions	433.00	-35,219.78	
		Dispositions	-433.00		34,972.56
S5499131	A2A SPA EUR0.52				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	121,089.00	-252,088.04	
		Dispositions	-563,889.00		1,256,472.52
C05526DBB0	B A T CAP CORP FIXED 3.557% DUE 08-15-2027				
		Acquisitions	1,146,000.00	-1,085,101.56	
		Dispositions	-1,146,000.00		1,127,239.98
SBLR9BY7	B A T CAP CORP 4.54% 08-15-2047				
		Acquisitions	100,000.00	-74,509.00	
		Dispositions	-185,000.00		138,799.95
C05526DBZ7	B A T CAP CORP 6% DUE 02-20-2034				
		Acquisitions	525,000.00	-522,044.25	
		Dispositions	-525,000.00		540,996.75
SBMXVKB4	BACHEM HOLDING AG CHF0.01 (REGD) (SUBD)				
		Acquisitions	351.00	-24,908.50	
		Dispositions	-351.00		22,622.55
C05722G100	BAKER HUGHES CO				
		Acquisitions	23,014.00	-712,912.70	
		Dispositions	-85,351.00		2,728,808.64
S0096162	BALFOUR BEATTY GBP0.50				
		Acquisitions	341,690.00	-1,751,850.96	
		Dispositions	-341,690.00		1,941,618.85
S7124594	BALOISE HOLDING AG CHF0.10 (REGD) (VINKULIERT)				
		Acquisitions	436.00	-79,794.49	
		Dispositions	-436.00		79,611.29
SB1HKSV6	BANCA GENERALI EUR1				
		Acquisitions	13,316.00	-576,529.72	
		Dispositions	-13,316.00		631,553.92
C05946KAQ4	BANCO BILBAO VIZCAYA ARGENTARIA S A 5.381% 03-13-2029				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		825,340.00
C05964HBG9	BANCO SANTANDER SA 5.439% 07-15-2031				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-600,000.00		613,818.00
C05964HBB0	BANCO SANTANDER SA 5.538% 03-14-2030				
		Acquisitions	1,200,000.00	-1,200,000.00	
		Dispositions	-1,200,000.00		1,205,486.00
SB0JDQD4	BANDAI NAMCO HOLDINGS INC				
		Acquisitions	6,100.00	-148,956.98	
		Dispositions	-6,100.00		146,813.49

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6075808	BANK HAPOALIM B.M. ILS1				
		Acquisitions	12,755.00	-152,798.64	
		Dispositions	-12,755.00		147,601.42
C06406RBV8	BANK NEW YORK MELLON CORP 4.975% 03-14-2030				
		Acquisitions	450,000.00	-450,000.00	
		Dispositions	-450,000.00		450,769.50
C06418GAK3	BANK NOVA SCOTIA B C SR MED TERM NT 5.45% 08-01-2029				
		Acquisitions	595,000.00	-593,804.05	
		Dispositions	-595,000.00		607,026.90
C06418GAN7	BANK NOVA SCOTIA B C 4.74% 11-10-2032				
		Acquisitions	800,000.00	-800,000.00	
		Dispositions	-800,000.00		805,122.65
SBMGDBT2	BANK OF AMERICA CORP 1.734% 07-22-2027				
		Acquisitions	690,000.00	-634,296.30	
		Dispositions	-155,000.00		147,264.70
C06051GMB2	BANK OF AMERICA CORP 5.425% 08-15-2035				
		Acquisitions	1,405,000.00	-1,405,000.00	
		Dispositions	-1,405,000.00		1,420,080.40
SBMGDBL4	BANK OF AMERICA CORPORATION 2.087% 06-14-2029				
		Acquisitions	690,000.00	-606,972.30	
		Dispositions	-115,000.00		104,670.70
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035				
		Acquisitions	955,000.00	-955,936.85	
		Dispositions	-750,000.00		753,232.50
S2076009	BANK OF MONTREAL COM NPV				
		Acquisitions	7,313.00	-719,962.54	
		Dispositions	-7,313.00		710,163.58
C06368L3L8	BANK OF MONTREAL 5.511% 06-04-2031				
		Acquisitions	1,215,000.00	-1,215,000.00	
		Dispositions	-640,000.00		660,344.30
C06406RBZ9	BANK OF NY MELLON CORP 5.06% 07-22-2032				
		Acquisitions	865,000.00	-865,000.00	
		Dispositions	-435,000.00		451,177.65
C06652V208	BANNER CORP COM NEW COM NEW				
		Acquisitions	10,310.00	-468,547.88	
		Dispositions	-6,955.00		427,915.76
S3134865	BARCLAYS PLC ORD GBP0.25				
		Acquisitions	148,577.00	-506,731.24	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-148,577.00		495,104.65
C06738ECV5	BARCLAYS PLC 5.335% 09-10-2035				
		Acquisitions	1,320,000.00	-1,320,000.00	
		Dispositions	-1,320,000.00		1,332,619.20
C06759LAD5	BARINGS BDC INC 7.0% 02-15-2029				
		Acquisitions	350,000.00	-346,318.00	
		Dispositions	-350,000.00		349,853.00
S0081180	BARRATT REDROW PLC				
		Acquisitions	14,101.00	-77,934.09	
		Dispositions	-14,101.00		76,682.90
S2024644	BARRICK GOLD CORP COM NPV				
		Acquisitions	17,487.00	-285,508.76	
		Dispositions	-17,487.00		274,248.78
S5476929	BARRY CALLEBAUT AG CHF62.2000 (REGD)				
		Acquisitions	36.00	-50,644.95	
		Dispositions	-36.00		48,601.70
S5086577	BASF - ORD SHS COMSTK				
		Acquisitions	9,052.00	-415,315.36	
		Dispositions	-9,052.00		402,992.40
S5069211	BAYER AG NPV (REGD)				
		Acquisitions	9,984.00	-202,536.69	
		Dispositions	-84,355.00		2,637,239.07
S5756030	BAYER MOTOREN WERK NON VTG PRF EUR1				
		Acquisitions	562.00	-42,802.64	
		Dispositions	-562.00		42,290.75
S5756029	BAYERISCHE MOTOREN WERKE A G COM				
		Acquisitions	2,949.00	-243,352.22	
		Dispositions	-2,949.00		240,785.45
SBG0SCK9	BE SEMICONDUCTOR INDUSTRIES NV EUR0.01				
		Acquisitions	792.00	-107,412.17	
		Dispositions	-792.00		110,323.00
S5932409	BECHTLE AG NPV				
		Acquisitions	810.00	-26,236.02	
		Dispositions	-810.00		26,913.81
S5107401	BEIERSDORF AG EUR1				
		Acquisitions	1,021.00	-133,391.48	
		Dispositions	-1,021.00		131,101.71
SBP2NJ48	BEIJER REF AB SER'B'NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,849.00	-59,744.46	
		Dispositions	-3,849.00		57,554.22
S5827431	BEKAERT SA NPV				
		Acquisitions	4,371.00	-207,693.43	
		Dispositions	-43,906.00		1,567,196.60
C077454106	BELDEN INC COM				
		Acquisitions	3,357.00	-384,307.02	
		Dispositions	-7,361.00		648,609.66
C0778FPAN9	BELL CANADA 5.55% 02-15-2054				
		Acquisitions	845,000.00	-843,893.05	
		Dispositions	-845,000.00		830,610.70
SBP0RGD0	BERKELEY GROUP (THE)/ORD GBP0.05611047				
		Acquisitions	1,045.00	-52,684.83	
		Dispositions	-1,045.00		51,004.84
C084423102	BERKLEY W R CORP COM				
		Dispositions	-2,500.50		165,476.58
		Free Receipt	8,899.50		
C084664DA6	BERKSHIRE HATHAWAY FIXED 2.875% DUE 03-15-2032				
		Acquisitions	1,200,000.00	-1,049,712.00	
		Dispositions	-5,535,000.00		4,823,945.85
C084670702	BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B'				
		Acquisitions	2,605.00	-1,048,289.93	
		Dispositions	-4,657.00		1,966,803.56
C08579W103	BERRY GLOBAL GROUP INC COM USD0.01				
		Acquisitions	97,623.00	-6,380,389.67	
		Dispositions	-190,407.00		11,856,052.49
S6144690	BHP GROUP LIMITED				
		Acquisitions	51,709.00	-1,331,405.03	
		Dispositions	-51,709.00		1,277,785.80
C09062X103	BIOGEN INC COMMON STOCK				
		Acquisitions	7,161.00	-1,574,831.38	
		Dispositions	-30,791.00		6,862,281.45
C05550J101	BJS WHSL CLUB HLDGS INC COM				
		Acquisitions	1,123.00	-83,240.25	
		Dispositions	-90,454.00		7,538,098.74
S6076425	BK LEUMI LE ISRAEL ILS1				
		Acquisitions	15,476.00	-184,491.10	
		Dispositions	-15,476.00		175,012.05

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S2076281	BK OF NOVA SCOTIA COM NPV				
		Acquisitions	12,427.00	-682,164.57	
		Dispositions	-12,427.00		668,499.39
SB76D410	BKW AG CHF2.50				
		Acquisitions	217.00	-36,107.51	
		Dispositions	-217.00		36,517.72
C092113AX7	BLACK HILLS CORP 6% 01-15-2035				
		Acquisitions	190,000.00	-189,595.30	
		Dispositions	-190,000.00		189,369.20
C09290DAC5	BLACKROCK FUNDING INC 5.25% 03-14-2054				
		Acquisitions	870,000.00	-859,507.80	
		Dispositions	-870,000.00		871,091.85
C09290DAK7	BLACKROCK FUNDING INC. 5.35% 01-08-2055				
		Acquisitions	575,000.00	-573,390.00	
		Dispositions	-575,000.00		607,106.40
C09260D107	BLACKSTONE INC COM USD0.00001				
		Acquisitions	41,307.00	-5,430,736.05	
		Dispositions	-15,659.00		2,073,665.58
C992BWM995	BLACKSTONE REAL ESTATE DEBT STRATEGIES III LP				
		Acquisitions	1,658,884.06	-1,658,884.06	
		Dispositions	-2,344,293.81		2,344,293.81
C09261XAH5	BLACKSTONE SECD 5.875% DUE 11-15-2027				
		Acquisitions	180,000.00	-178,702.20	
		Dispositions	-65,000.00		65,882.75
C991XJA999	BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP				
		Acquisitions	3,642,399.48	-3,642,399.48	
		Dispositions	-1,081,604.95		1,081,604.95
C994XNF990	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV L.P.				
		Acquisitions	151,940,499.08	-151,940,499.08	
		Dispositions	-21,173,770.16		21,173,770.16
C991JP6992	BLACKSTONE TACTICAL OPPORTUNITIES FUND LP				
		Acquisitions	5,665.23	-5,665.23	
		Dispositions	-2,367,334.79		2,367,334.79
C852234103	BLOCK INC				
		Acquisitions	21,615.00	-1,527,207.84	
		Dispositions	-11,190.00		947,650.40
C69121KAH7	BLUE OWL CAP CORP 5.95% 03-15-2029				
		Acquisitions	785,000.00	-779,273.80	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-495,000.00		487,404.95
C69120VBB6	BLUE OWL CR INCOME CORP NT 7.95% 06-13-2028				
		Dispositions	-165,000.00		171,175.95
		Free Receipt	490,000.00	508,561.20	
S6533232	BLUESCOPE STEEL NPV				
		Acquisitions	106,452.00	-1,607,496.87	
		Dispositions	-144,613.00		1,955,870.91
C05581KAH4	BNP PARIBAS 5.176% 01-09-2030				
		Acquisitions	1,685,000.00	-1,685,000.00	
		Dispositions	-1,685,000.00		1,667,285.80
S6536112	BOC HONG KONG HLDG NPV				
		Acquisitions	265,000.00	-807,600.53	
		Dispositions	-265,000.00		846,739.08
C097023105	BOEING CO COM				
		Acquisitions	7,710.00	-1,409,449.17	
		Dispositions	-29,249.00		5,133,475.61
SBPYTZ57	BOLIDEN AB NPV				
		Acquisitions	2,818.00	-82,820.15	
		Dispositions	-2,818.00		80,102.49
SBMV7LX3	BOOKING HLDGS INC .75% DUE 05-01-2025				
		Acquisitions	101,000.00	-198,811.56	
		Dispositions	-62,000.00		138,827.04
C09857L108	BOOKING HLDGS INC COM				
		Acquisitions	741.00	-3,237,927.09	
		Dispositions	-425.00		1,646,844.51
C099502106	BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK				
		Acquisitions	18,123.00	-2,528,012.40	
		Dispositions	-28,876.00		4,391,668.73
C099724106	BORG WARNER INC COM				
		Acquisitions	17,653.00	-600,786.83	
		Dispositions	-10,472.00		347,734.04
C099724AQ9	BORGWARNER INC 5.4% 08-15-2034				
		Acquisitions	145,000.00	-144,227.15	
		Dispositions	-145,000.00		146,754.50
C101137107	BOSTON SCIENTIFIC CORP COM				
		Acquisitions	19,144.00	-1,475,076.23	
		Dispositions	-37,902.00		3,183,102.64
C10373QBX7	BP CAP MKTS AMER INC 4.699% 04-10-2029				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	780,000.00	-761,521.80	
		Dispositions	-780,000.00		767,878.80
C10373QBW9	BP CAP MKTS AMER INC 4.989% 04-10-2034				
		Acquisitions	810,000.00	-809,821.80	
		Dispositions	-810,000.00		800,115.85
C10373QCA6	BP CAP MKTS AMER INC 5.227% 11-17-2034				
		Acquisitions	2,625,000.00	-2,619,345.90	
		Dispositions	-1,620,000.00		1,641,570.75
S0798059	BP ORD USD0.25				
		Acquisitions	165,501.00	-804,932.19	
		Dispositions	-165,501.00		802,476.15
SBMFY8R3	BQE CANT VAUDOISE CHF1 (REGD)				
		Acquisitions	295.00	-27,366.86	
		Dispositions	-295.00		27,243.61
SB1FJ0C0	BRAMBLES LTD NPV				
		Acquisitions	14,332.00	-176,908.45	
		Dispositions	-14,332.00		171,335.83
C10569FAB4	BRAVO RESIDENTIAL FDG TR 2022-NQM1 MTG BACKED NT CL A-2 144A 3.973% 09-25-2061				
		Acquisitions	1,180,831.16	-1,116,900.22	
		Dispositions	-55,651.44		55,651.44
SB4YVF56	BRENNTAG SE NPV				
		Acquisitions	1,341.00	-84,251.16	
		Dispositions	-1,341.00		82,042.48
S6132101	BRIDGESTONE CORP NPV				
		Acquisitions	5,700.00	-195,280.10	
		Dispositions	-5,700.00		192,755.54
C109641100	BRINKER INTL INC COM				
		Acquisitions	37,774.00	-4,662,861.77	
		Dispositions	-61,830.00		5,269,146.29
C110122108	BRISTOL MYERS SQUIBB CO COM				
		Acquisitions	65,755.00	-3,079,648.58	
		Dispositions	-17,262.00		925,309.88
C110122EG9	BRISTOL-MYERS SQUIBB CO 5.1% 02-22-2031				
		Acquisitions	550,000.00	-549,136.50	
		Dispositions	-550,000.00		552,613.30
S0287580	BRITISH AMERICAN TOBACCO ORD GBP0.25				
		Acquisitions	20,361.00	-767,746.99	
		Dispositions	-20,361.00		740,987.61

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C11135F101	BROADCOM INC COM				
		Acquisitions	74,923.00	-19,928,401.62	
		Dispositions	-72,607.00		16,064,366.23
		Free Receipt	107,802.00		
C11135FAQ4	BROADCOM INC FIXED 4.15% DUE 11-15-2030				
		Acquisitions	1,519,000.00	-1,422,680.21	
		Dispositions	-1,519,000.00		1,480,559.85
C11135FBX8	BROADCOM INC 5.05% 07-12-2029				
		Acquisitions	1,150,000.00	-1,148,493.50	
		Dispositions	-1,150,000.00		1,160,551.10
SBPCPYH2	BROOKFIELD ASSET.M CLASS A LTD VOTING SHS				
		Acquisitions	3,531.00	-205,515.12	
		Dispositions	-3,531.00		193,156.89
SBPCPYT4	BROOKFIELD CORP CLASS A LTD VOTING SHS				
		Acquisitions	13,668.00	-805,866.43	
		Dispositions	-13,668.00		781,828.00
C11271LAM4	BROOKFIELD FINANCE INC 5.675% 01-15-2035				
		Acquisitions	885,000.00	-884,946.90	
		Dispositions	-885,000.00		917,205.15
S6146500	BROTHER INDUSTRIES NPV				
		Acquisitions	2,300.00	-41,144.81	
		Dispositions	-2,300.00		40,064.42
C117043AW9	BRUNSWICK CORP 5.85% 03-18-2029				
		Acquisitions	195,000.00	-194,666.55	
		Dispositions	-195,000.00		193,868.65
S3091357	BT GROUP ORD GBP0.05				
		Acquisitions	66,896.00	-126,487.65	
		Dispositions	-66,896.00		121,431.09
C12008R107	BUILDERS FIRSTSOURCE INC COM STK				
		Acquisitions	12,736.00	-2,081,532.51	
		Dispositions	-7,829.00		1,429,309.67
SB0744B3	BUNZL PLC ORD GBP0.32142857				
		Acquisitions	3,450.00	-147,561.46	
		Dispositions	-3,450.00		143,738.41
C12189LBL4	BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055				
		Acquisitions	580,000.00	-576,926.00	
		Dispositions	-580,000.00		590,010.80
C122017106	BURLINGTON STORES INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	5,865.00	-1,350,824.30	
		Dispositions	-5,615.00		1,384,737.30
SBT5GCN2	BW LPG LTD				
		Acquisitions	36,478.00	-655,245.38	
		Dispositions	-36,478.00		509,455.52
C127387108	CADENCE DESIGN SYS INC COM				
		Acquisitions	17,385.00	-4,902,421.83	
		Dispositions	-20,994.00		6,268,472.84
C127387AP3	CADENCE DESIGN SYS 4.7% 09-10-2034				
		Acquisitions	360,000.00	-359,316.00	
		Dispositions	-360,000.00		366,062.40
S2162760	CAE INC COM NPV				
		Acquisitions	3,393.00	-80,876.20	
		Dispositions	-3,393.00		85,987.55
C12769G100	CAESARS ENTMT INC NEW COM				
		Acquisitions	18,730.00	-726,114.97	
		Dispositions	-8,080.00		329,494.56
SBWY4ZF1	CAIRN HOMES PLC ORD EUR0.001 (CDI)				
		Dispositions	-373,561.00		902,644.70
		Free Receipt	373,561.00	641,437.87	
SBWY4ZF1	CAIRN HOMES PLC ORD EUR0.001 (CDI)				
		Acquisitions	506,666.00	-869,991.14	
		Dispositions	-133,105.00		272,473.32
		Free Delivery	-373,561.00		
S2166160	CAMECO CORP COM NPV				
		Acquisitions	4,334.00	-231,595.50	
		Dispositions	-4,334.00		227,579.74
S2170525	CANADIAN IMP BANK COM NPV				
		Acquisitions	9,443.00	-623,687.26	
		Dispositions	-9,443.00		594,016.83
C13607PHS6	CANADIAN IMPERIAL BANK OF COMMERCE 4.631% 09-11-2030				
		Acquisitions	705,000.00	-705,000.00	
		Dispositions	-705,000.00		704,196.80
C13607L8C0	CANADIAN IMPERIAL BANK 5.237% 06-28-2027				
		Acquisitions	895,000.00	-895,000.00	
		Dispositions	-450,000.00		460,903.50
C13608JAA5	CANADIAN IMPERIAL BANK 5.26% 04-08-2029				
		Acquisitions	1,165,000.00	-1,165,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,165,000.00		1,164,515.75
C136375DR0	CANADIAN NATL RAILWAY 4.375% 09-18-2034				
		Acquisitions	520,000.00	-519,001.60	
		Dispositions	-520,000.00		498,362.80
S6172323	CANON INC NPV				
		Acquisitions	9,500.00	-310,809.32	
		Dispositions	-9,500.00		313,119.23
S6173694	CAPCOM CO LTD NPV				
		Acquisitions	3,500.00	-80,261.85	
		Dispositions	-3,500.00		77,461.84
C14040HDE2	CAPITAL ONE FINL CORP 5.7% 02-01-2030				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		400,976.00
SBW0BGZ3	CAR GROUP LIMITED NPV				
		Acquisitions	3,775.00	-92,225.97	
		Dispositions	-3,775.00		88,499.35
C14149Y108	CARDINAL HLTH INC				
		Acquisitions	36,168.00	-3,980,799.66	
		Dispositions	-39,716.00		3,976,487.90
SBT195Y7	CARGOTEC OYJ SER'B'NPV				
		Acquisitions	9,205.00	-582,829.56	
		Dispositions	-9,205.00		501,979.64
S5922961	CARL ZEISS MEDITEC NPV				
		Acquisitions	422.00	-21,394.24	
		Dispositions	-422.00		20,504.85
S4169219	CARLSBERG SER'B'DKK20				
		Acquisitions	976.00	-97,485.58	
		Dispositions	-976.00		95,357.18
C14316J108	CARLYLE GROUP INC COM				
		Acquisitions	9,710.00	-389,118.54	
		Dispositions	-5,615.00		261,931.24
C872280AA0	CARLYLE SECD LENDING INC 6.75% 02-18-2030				
		Acquisitions	130,000.00	-129,044.50	
		Dispositions	-130,000.00		131,260.35
C14319EAE6	CARMAX AUTO OWNER 5.5% DUE 02-15-2029				
		Acquisitions	250,000.00	-249,991.23	
		Dispositions	-250,000.00		256,953.13
C143130102	CARMAX INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	51,699.00	-3,779,772.34	
		Dispositions	-51,699.00		3,777,122.53
C143658BV3	CARNIVAL CORP GTD SR CONV NT 5.75% 12-01-2027				
		Acquisitions	620,000.00	-917,102.42	
		Dispositions	-567,000.00		1,104,511.25
C147528103	CASEYS GEN STORES INC COM				
		Acquisitions	1,182.00	-427,163.00	
		Dispositions	-28,830.00		10,269,627.62
C14913UAQ3	CATERPILLAR FINANCIAL SERVICES 4.375% 08-16-2029				
		Acquisitions	410,000.00	-408,888.90	
		Dispositions	-410,000.00		413,078.15
C14913UAJ9	CATERPILLAR FINANCIAL SERVICES 4.85% 02-27-2029				
		Acquisitions	565,000.00	-564,231.60	
		Dispositions	-565,000.00		562,334.15
C12505BAH3	CBRE SVCS INC 5.5% 04-01-2029				
		Acquisitions	180,000.00	-179,706.60	
		Dispositions	-180,000.00		181,715.40
S2159795	CCL INDUSTRIES INC CLASS'B'NON VTG COM NPV				
		Acquisitions	1,507.00	-78,901.99	
		Dispositions	-1,507.00		77,606.24
S2117599	CDN APARTMENT PROP TRUST UNITS				
		Acquisitions	2,552.00	-79,501.52	
		Dispositions	-2,552.00		74,998.92
S2180632	CDN NATL RAILWAYS COM NPV				
		Acquisitions	11,864.00	-1,398,200.36	
		Dispositions	-11,864.00		1,287,799.93
S2171573	CDN NATURAL RESOURCES COMMON STOCK				
		Acquisitions	20,798.00	-635,386.94	
		Dispositions	-20,798.00		627,526.48
SBMBQR09	CDN PAC KANS CY COM NPV				
		Acquisitions	10,922.00	-820,009.77	
		Dispositions	-9,365.00		679,637.56
S2172639	CDN UTILITIES CLASS'A'COM NON-VTG NPV				
		Acquisitions	3,154.00	-78,062.05	
		Dispositions	-3,154.00		76,341.22
C150870103	CELANESE CORP DEL COM STK				
		Acquisitions	11,604.00	-1,780,114.94	
		Dispositions	-43,744.00		5,601,028.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C15089QAP9	CELANESE US HLDGS LLC 6.379% 07-15-2032				
		Acquisitions	1,207,000.00	-1,240,518.39	
		Dispositions	-1,207,000.00		1,240,059.73
SBP9RBH0	CELANESE US HLDGS LLC 6.379% 07-15-2032				
		Dispositions	-160,000.00		166,705.60
SB57FG04	CENOVUS ENERGY INC COM NPV				
		Acquisitions	13,461.00	-198,659.01	
		Dispositions	-13,461.00		196,910.50
SB5TT187	CENTAMIN PLC ORD NPV (DI)				
		Acquisitions	1,296,893.00	-2,053,072.79	
		Dispositions	-1,296,893.00		2,518,317.62
C15135B101	CENTENE CORP DEL COM				
		Acquisitions	17,103.00	-1,238,224.81	
		Dispositions	-9,257.00		700,379.87
SBKVDKR4	CENTENE CORP DEL 3% DUE 10-15-2030				
		Acquisitions	410,000.00	-352,275.05	
		Dispositions	-230,000.00		196,526.70
C15189TBG1	CENTERPOINT ENERGY INC 5.4% 06-01-2029				
		Acquisitions	860,000.00	-858,194.00	
		Dispositions	-860,000.00		868,823.90
C15189WAS9	CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034				
		Acquisitions	180,000.00	-179,706.60	
		Dispositions	-180,000.00		177,982.20
SB01NXQ4	CENTERRA GOLD INC COM NPV				
		Acquisitions	168,464.00	-1,179,850.94	
		Dispositions	-168,464.00		991,143.68
C15202L107	CENTERSPACE				
		Acquisitions	3,600.00	-239,304.24	
		Dispositions	-2,117.00		149,244.35
S6183552	CENTRAL JAPAN RLWY NPV				
		Acquisitions	7,700.00	-145,396.41	
		Dispositions	-7,700.00		144,953.82
SB033F22	CENTRICA ORD GBP0.061728395				
		Acquisitions	231,841.00	-422,852.08	
		Dispositions	-2,244,171.00		3,679,966.93
C125269100	CF INDS HLDGS INC COM				
		Acquisitions	8,427.00	-684,405.54	
		Dispositions	-703.00		60,953.60

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C447999343	CF JPM US REAL ESTATE INCOME & GROWTH DOMESTIC LP FD				
		Acquisitions	1,476,001.09	-2,102,134.17	
		Dispositions	-519,702.11		731,722.64
S2AYPWDU	CFLD CAYMAN INVEST 144A 2.5% 31/01/2031				
		Dispositions	-157,948.00		0.00
		Free Receipt	0.00		
SBLD1SB3	CHAMPION IRON LTD COMMON STOCK				
		Acquisitions	715,070.00	-3,827,494.71	
		Dispositions	-715,070.00		3,064,329.02
C159864107	CHARLES RIV LABORATORIES INTL INC COM				
		Acquisitions	31,145.00	-6,562,752.34	
		Dispositions	-28,230.00		5,558,336.41
C161175CP7	CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034				
		Acquisitions	541,000.00	-547,600.20	
		Dispositions	-541,000.00		546,323.44
SBLDB8R9	CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034				
		Acquisitions	160,000.00	-164,141.60	
C161175CQ5	CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029				
		Acquisitions	1,210,000.00	-1,209,322.40	
		Dispositions	-300,000.00		311,187.00
S2181334	CHECK PT SOFTWARE TECHNOLOGIES ORDILS.01				
		Acquisitions	902.00	-171,331.29	
		Dispositions	-902.00		169,485.80
C16411R208	CHENIERE ENERGY INC COM NEW				
		Acquisitions	45,405.00	-7,760,273.72	
		Dispositions	-11,702.00		1,915,541.47
C165303108	CHESAPEAKE UTILS CORP COM				
		Acquisitions	8,190.00	-841,361.54	
		Dispositions	-1,389.00		164,300.24
C166764100	CHEVRON CORP COM				
		Acquisitions	39,109.00	-5,699,272.59	
		Dispositions	-101,222.00		15,897,575.73
S6190563	CHIBA BANK NPV				
		Acquisitions	5,900.00	-47,709.83	
		Dispositions	-5,900.00		45,816.70
C169905AH9	CHOICE HOTELS INTL INC 5.85% 08-01-2034				
		Acquisitions	80,000.00	-79,143.20	
		Dispositions	-80,000.00		78,480.80

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBSMW0T8	CHOICE HOTELS INTL INC 5.85% 08-01-2034				
		Acquisitions	150,000.00	-148,393.50	
C171239AK2	CHUBB INA HLDGS INC 5.0% 03-15-2034				
		Acquisitions	1,770,000.00	-1,763,769.60	
		Dispositions	-1,770,000.00		1,726,088.40
C171239AL0	CHUBB INA HOLDINGS LLC 4.65% 08-15-2029				
		Acquisitions	890,000.00	-889,145.60	
		Dispositions	-890,000.00		889,329.30
S6195609	CHUBU ELECTRIC POWER CO INC NPV				
		Acquisitions	6,600.00	-68,042.56	
		Dispositions	-6,600.00		69,244.39
S6196408	CHUGAI PHARMACY CO. LTD NPV				
		Acquisitions	8,900.00	-389,467.08	
		Dispositions	-67,100.00		2,941,946.66
S6195900	CHUGOKU ELECTRIC POWER CO INC NPV				
		Acquisitions	115,300.00	-832,446.42	
		Dispositions	-115,300.00		815,264.68
C125523CW8	CIGNA GROUP 5.6% 02-15-2054				
		Acquisitions	850,000.00	-848,767.50	
		Dispositions	-850,000.00		833,820.25
C17275RBU5	CISCO SYS INC 5.3% 02-26-2054				
		Acquisitions	330,000.00	-328,673.40	
		Dispositions	-330,000.00		333,930.30
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054				
		Acquisitions	665,000.00	-662,326.70	
		Dispositions	-665,000.00		672,253.20
C17325FBK3	CITIBANK N A 4.838% 08-06-2029				
		Acquisitions	440,000.00	-440,000.00	
		Dispositions	-440,000.00		448,536.00
C17325FBG2	CITIBANK N A 5.57% 04-30-2034				
		Acquisitions	475,000.00	-475,000.00	
		Dispositions	-475,000.00		483,212.75
C172967424	CITIGROUP INC COM NEW COM NEW				
		Acquisitions	70,812.00	-4,182,118.58	
		Dispositions	-88,412.00		5,108,531.79
SBNHX0P7	CITIGROUP INC 2.52% 11-03-2032				
		Acquisitions	200,000.00	-162,018.00	
		Dispositions	-715,000.00		581,229.90

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C172967MS7	CITIGROUP INC 2.572% 06-03-2031				
		Acquisitions	500,000.00	-440,240.00	
		Dispositions	-490,000.00		418,039.95
C172967KY6	CITIGROUP INC 3.2% DUE 10-21-2026				
		Acquisitions	2,106,000.00	-2,002,026.78	
		Dispositions	-2,106,000.00		2,059,583.76
C17327CAT0	CITIGROUP INC 4.542% 09-19-2030				
		Acquisitions	3,143,000.00	-3,143,000.00	
		Dispositions	-1,240,000.00		1,220,596.45
C17327CAR4	CITIGROUP INC 6.174% DUE 05-25-2034				
		Acquisitions	673,000.00	-682,610.44	
		Dispositions	-465,000.00		470,166.15
C174610BF1	CITIZENS FINANCIAL GROUP 5.841% 01-23-2030				
		Acquisitions	250,000.00	-250,000.00	
		Dispositions	-250,000.00		249,062.50
C174610105	CITIZENS FINL GROUP INC COM				
		Acquisitions	10,865.00	-404,524.95	
		Dispositions	-4,055.00		151,889.17
C174610BH7	CITIZENS FINL GROUP INC 5.967% 07-23-2032				
		Acquisitions	820,000.00	-820,000.00	
		Dispositions	-820,000.00		849,525.30
S7113990	CLARIANT AG CHF1.76 (REGD)				
		Acquisitions	41,381.00	-645,743.65	
		Dispositions	-41,381.00		506,783.93
S6097017	CLP HOLDINGS LTD NPV				
		Acquisitions	102,000.00	-846,286.62	
		Dispositions	-102,000.00		839,350.28
C126117AY6	CNA FINL CORP 5.125% 02-15-2034				
		Acquisitions	75,000.00	-74,046.75	
		Dispositions	-75,000.00		70,992.75
C12621EAM5	CNO FINL GROUP INC 6.45% 06-15-2034				
		Acquisitions	400,000.00	-398,672.00	
		Dispositions	-400,000.00		401,196.15
C191216DS6	COCA COLA CO 5.3% 05-13-2054				
		Acquisitions	865,000.00	-859,983.00	
		Dispositions	-865,000.00		898,295.25
C191098AM4	COCA COLA CONS INC 5.25% DUE 06-01-2029				
		Acquisitions	325,000.00	-324,489.75	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-325,000.00		326,669.40
C191216DY3	COCA-COLA CO/THE 4.65% 08-14-2034				
		Acquisitions	1,690,000.00	-1,680,666.40	
		Dispositions	-530,000.00		537,728.45
SBYQQ3P5	COCA-COLA EUROPACIFIC PARTNERS				
		Acquisitions	2,119.00	-164,380.58	
		Dispositions	-2,119.00		162,061.12
S6211798	COCHLEAR LTD NPV				
		Acquisitions	673.00	-127,718.98	
		Dispositions	-673.00		123,618.99
C19239V302	COGENT COMMUNICATIONS HLDGS INC				
		Acquisitions	10,729.00	-603,219.21	
		Dispositions	-2,696.00		194,466.10
C192422103	COGNEX CORP COM				
		Acquisitions	22,725.00	-908,902.68	
		Dispositions	-1,058.00		45,687.71
C19260Q107	COINBASE GLOBAL INC COM CL A				
		Acquisitions	4,452.00	-1,255,159.30	
		Dispositions	-3,198.00		956,181.87
SBYWR0T5	COLES GROUP LTD				
		Acquisitions	13,789.00	-165,294.77	
		Dispositions	-13,789.00		161,845.66
SB8FMRX8	COLOPLAST SER'B'DKK1				
		Acquisitions	1,268.00	-146,800.01	
		Dispositions	-1,268.00		140,784.58
C197236102	COLUMBIA BKG SYS INC COM				
		Acquisitions	32,440.00	-614,145.09	
		Dispositions	-19,565.00		510,119.47
C20030NDA6	COMCAST CORP NEW 2.65% DUE 02-01-2030				
		Acquisitions	3,340,000.00	-2,912,603.00	
		Dispositions	-5,435,000.00		4,767,255.90
C20030NEJ6	COMCAST CORP NEW 5.3% 06-01-2034				
		Acquisitions	545,000.00	-543,190.60	
		Dispositions	-545,000.00		550,707.10
C20030N101	COMCAST CORP NEW-CL A				
		Acquisitions	135,704.00	-5,403,269.67	
		Dispositions	-176,429.00		7,446,459.67
C200340AW7	COMERICA INC 5.982% 01-30-2030				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	405,000.00	-405,000.00	
		Dispositions	-205,000.00		202,166.90
SB90LKT4	COMMERZBANK AG NPV				
		Acquisitions	9,756.00	-158,008.36	
		Dispositions	-9,756.00		157,759.48
S6215035	COMMONWEALTH BANK OF AUSTRALIA NPV				
		Acquisitions	17,101.00	-1,748,430.84	
		Dispositions	-17,101.00		1,659,841.68
C20369C106	COMMUNITY HEALTHCARE TR INC REIT				
		Acquisitions	35,180.00	-639,817.25	
		Dispositions	-4,612.00		94,266.66
SBCRWZ18	COMP.FIN.RICHEMONT CHF1 (REGD)				
		Acquisitions	5,494.00	-830,473.51	
		Dispositions	-5,494.00		837,096.79
SBD6K457	COMPASS GROUP ORD GBP0.1105				
		Acquisitions	117,999.00	-3,954,365.25	
		Dispositions	-142,922.00		4,617,837.41
C20451N101	COMPASS MINERALS INTL INC COM				
		Acquisitions	30,130.00	-634,126.49	
		Dispositions	-99,050.00		1,762,713.04
S6180412	COMPUTERSHARE LTD NPV				
		Acquisitions	5,323.00	-112,124.41	
		Dispositions	-5,323.00		113,313.11
SBD97JW7	CONCORDIA FINL GROUP LT				
		Acquisitions	10,800.00	-62,339.70	
		Dispositions	-10,800.00		59,663.74
C21036P108	CONSTELLATION BRANDS INC CL A CL A				
		Acquisitions	43,081.00	-10,513,996.70	
		Dispositions	-41,501.00		10,043,506.70
C21037T109	CONSTELLATION ENERGY CORPORATION COM NPV WI				
		Acquisitions	16,676.00	-3,185,912.08	
		Dispositions	-8,382.00		2,070,110.10
SB15C4L6	CONSTELLATION SOFT COM STK NPV				
		Acquisitions	202.00	-661,806.30	
		Dispositions	-202.00		635,658.35
S4598589	CONTINENTAL AG ORD NPV				
		Acquisitions	1,134.00	-77,345.76	
		Dispositions	-1,134.00		76,540.59

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C21688ABC5	COOPERATIEVE 4.8% DUE 01-09-2029				
		Acquisitions	1,180,000.00	-1,179,115.00	
		Dispositions	-1,180,000.00		1,172,752.80
C21874C102	CORE & MAIN INC COM CL A COM CL A				
		Acquisitions	29,148.00	-1,132,580.52	
		Dispositions	-8,837.00		453,345.52
C219948106	CORPAY INC COM				
		Dispositions	-27,416.00		7,507,756.57
		Free Receipt	27,416.00	6,230,549.21	
C22266T109	COUPANG INC				
		Acquisitions	84,785.00	-2,182,113.63	
		Dispositions	-84,785.00		1,917,808.01
C222793AA9	COUSINS PPTYS LP 5.875% 10-01-2034				
		Acquisitions	175,000.00	-174,489.00	
		Dispositions	-175,000.00		177,003.75
C224441105	CRANE NXT CO COM USD1.00				
		Acquisitions	8,158.00	-495,670.29	
		Dispositions	-2,650.00		160,214.54
C44952J104	CRESCENT ENERGY CO COM CL A COM CL A				
		Acquisitions	224,790.00	-2,707,628.36	
		Dispositions	-53,888.00		685,737.22
SBJFFLV0	CRODA INTL ORD GBP0.10609756				
		Acquisitions	1,379.00	-58,739.07	
		Dispositions	-1,379.00		58,615.96
C227919AB3	CROSS 2024-H6 MTG TR 5.383% 09-25-2069				
		Acquisitions	650,000.00	-649,998.12	
		Dispositions	-13,255.01		13,255.01
C22788C105	CROWDSTRIKE HLDGS INC CL A CL A				
		Acquisitions	12,286.00	-4,581,303.89	
		Dispositions	-10,439.00		2,994,337.32
C22822VBG5	CROWN CASTLE INC 5.2% 09-01-2034				
		Acquisitions	1,215,000.00	-1,206,883.80	
		Dispositions	-1,215,000.00		1,210,615.45
C22822VAH4	CROWN CASTLE INTL 3.65% DUE 09-01-2027				
		Acquisitions	1,410,000.00	-1,337,088.90	
		Dispositions	-1,410,000.00		1,372,254.30
SBRBCV11	CSC HLDGS LLC 11.75% DUE 01-31-2029				
		Acquisitions	62,000.00	-54,536.25	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-10,000.00		10,287.50
C126307AZ0	CSC HLDGS LLC 6.5% DUE 02-01-2029				
		Acquisitions	22,000.00	-18,590.00	
		Dispositions	-125,000.00		100,875.00
S6185495	CSL LTD NPV				
		Acquisitions	4,950.00	-881,803.98	
		Dispositions	-4,950.00		868,419.00
C12657LAC8	CSMC 2021-AFC1 TR FLTG RT 1.169% DUE 03-25-2056				
		Acquisitions	1,197,284.74	-988,508.22	
		Dispositions	-29,658.08		29,658.08
C126408103	CSX CORP COM STK				
		Acquisitions	35,616.00	-1,215,310.52	
		Dispositions	-3,454.00		115,571.42
S5881857	CTS EVENTIM AG & C NPV				
		Acquisitions	645.00	-55,692.27	
		Dispositions	-645.00		55,561.57
C229663109	CUBESMART				
		Acquisitions	1,818.00	-83,823.99	
		Dispositions	-101,924.00		4,813,430.35
C231021AX4	CUMMINS INC 5.45% 02-20-2054				
		Acquisitions	775,000.00	-770,125.25	
		Dispositions	-775,000.00		778,943.80
C231561101	CURTISS WRIGHT CORP COM				
		Acquisitions	23,434.00	-5,651,010.72	
		Dispositions	-9,413.00		3,374,899.83
CG2717B108	CUSHMAN & WAKEFIELD INC				
		Acquisitions	80,006.00	-799,858.62	
		Dispositions	-13,439.00		170,401.77
C23204G100	CUSTOMERS BANCORP INC COM				
		Acquisitions	61,910.00	-2,876,647.16	
		Dispositions	-61,910.00		3,051,149.76
SBRX9808	CVC CAP PARTNERS ORD NPV				
		Acquisitions	2,224.00	-51,186.55	
		Dispositions	-2,224.00		48,769.96
C126650100	CVS HEALTH CORP COM				
		Acquisitions	179,431.00	-11,727,086.72	
		Dispositions	-327,606.00		19,722,220.25
SBMXRPP1	CVS HEALTH CORP 2.7% DUE 08-21-2040				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	160,000.00	-106,744.00	
		Dispositions	-160,000.00		109,686.40
C126650EG1	CVS HEALTH CORP 6.75% 12-10-2054				
		Acquisitions	460,000.00	-460,000.00	
		Dispositions	-460,000.00		449,650.00
SBQ2KSC7	CVS HEALTH CORP 6.75% 12-10-2054				
		Acquisitions	400,000.00	-400,000.00	
SBQ2KRF3	CVS HEALTH CORP 7.0% 03-10-2055				
		Acquisitions	315,000.00	-315,000.00	
		Dispositions	-155,000.00		157,712.50
C126650ED8	CVS HEALTH CORPORATION 5.7% 06-01-2034				
		Acquisitions	630,000.00	-629,533.80	
		Dispositions	-630,000.00		647,469.60
SBM8JC06	CVS HEALTH CORPORATION 5.7% 06-01-2034				
		Acquisitions	130,000.00	-133,521.70	
		Dispositions	-130,000.00		130,422.50
SBQT3XY6	CYBER-ARK SOFTWARE LTD COM ILS0.01				
		Acquisitions	433.00	-137,545.91	
		Dispositions	-433.00		138,915.06
C23331A109	D R HORTON INC COM				
		Acquisitions	7,966.00	-1,282,908.06	
		Dispositions	-35,985.00		5,930,982.99
S6250906	DAI NIPPON PRINTNG NPV				
		Acquisitions	3,800.00	-55,447.68	
		Dispositions	-3,800.00		53,977.34
SB601QS4	DAI-ICHI LIFE HOLD NPV				
		Acquisitions	9,200.00	-252,542.81	
		Dispositions	-9,200.00		250,386.22
S6250025	DAIFUKU CO LTD NPV				
		Acquisitions	3,200.00	-70,119.01	
		Dispositions	-3,200.00		67,714.76
SB0J7D91	DAIICHI SANKYO COM NPV				
		Acquisitions	120,100.00	-3,606,380.90	
		Dispositions	-25,800.00		718,558.63
S6250724	DAIKIN INDUSTRIES NPV				
		Acquisitions	2,600.00	-304,891.31	
		Dispositions	-2,600.00		307,765.54
S6548656	DAIKOKU DENKI CO NPV				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	33,800.00	-877,425.93	
		Dispositions	-33,800.00		721,927.61
SBP6VLQ4	DAIMLER TRUCK HOLD NPV				
		Acquisitions	5,080.00	-195,611.37	
		Dispositions	-5,080.00		195,742.47
S6251363	DAIWA HOUSE INDS NPV				
		Acquisitions	6,000.00	-187,080.61	
		Dispositions	-6,000.00		185,954.11
S6251448	DAIWA SECS GROUP INC				
		Acquisitions	13,700.00	-92,255.07	
		Dispositions	-13,700.00		91,388.40
C235851102	DANAHER CORP COM				
		Acquisitions	11,217.00	-2,902,047.46	
		Dispositions	-30,365.00		7,139,498.82
S4588825	DANSKE BANK A/S DKK10				
		Acquisitions	6,969.00	-200,954.03	
		Dispositions	-6,969.00		200,060.00
C237266101	DARLING INGREDIENTS INC COMSTK				
		Acquisitions	112,106.00	-4,465,697.76	
		Dispositions	-8,622.00		344,489.98
SBNKGZH0	DATADOG INC .125% 06-15-2025 REG				
		Acquisitions	96,000.00	-135,635.60	
		Dispositions	-96,000.00		163,090.90
C23804L103	DATADOG INC COM USD0.00001 CL A				
		Acquisitions	21,131.00	-2,571,448.29	
		Dispositions	-1,598.00		191,825.34
C238337109	DAVE & BUSTERS ENTMT INC COM				
		Acquisitions	80,523.00	-2,668,219.30	
		Dispositions	-80,523.00		2,495,169.21
C23918K108	DAVITA INC COM				
		Acquisitions	46,389.00	-7,156,578.05	
		Dispositions	-16,276.00		2,262,500.17
C243537107	DECKERS OUTDOOR CORP COM				
		Acquisitions	1,238.00	-1,041,524.45	
		Dispositions	-14,802.00		7,419,893.99
		Free Receipt	25,055.00		
C24422EXN4	DEERE JOHN CAP CORP MEDIUM TERM TRANCHE # TR 00517 4.9% 03-07-2031				
		Acquisitions	850,000.00	-848,801.50	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-285,000.00		282,907.90
C24422EXP9	DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034				
		Acquisitions	1,774,000.00	-1,766,041.08	
		Dispositions	-470,000.00		462,113.40
C24422EXU8	DEERE JOHN CAPITAL CORP 5.05% 06-12-2034				
		Acquisitions	1,220,000.00	-1,217,633.20	
		Dispositions	-1,220,000.00		1,238,625.60
SBZCNB42	DELIVERY HERO SE NPV				
		Acquisitions	1,921.00	-59,382.99	
		Dispositions	-1,921.00		54,138.47
C24702GAE5	DELL EQUIP FIN TR 5.39% DUE 03-22-2030				
		Acquisitions	115,000.00	-114,997.24	
		Dispositions	-115,000.00		115,085.35
C24703DBQ3	DELL INTL L L C /EMC CORP 4.85% 02-01-2035				
		Acquisitions	1,440,000.00	-1,434,902.40	
		Dispositions	-405,000.00		395,401.50
C24703L202	DELL TECHNOLOGIES INC COM USD0.01 CL C WI COMMON STOCK				
		Acquisitions	38,940.00	-4,617,339.22	
		Dispositions	-55,720.00		6,163,036.94
SBZ01RF1	DEMANT A/S DKK0.20				
		Acquisitions	872.00	-32,358.22	
		Dispositions	-872.00		32,426.68
S6640381	DENSO CORP NPV				
		Acquisitions	19,000.00	-259,977.77	
		Dispositions	-19,000.00		265,907.15
S6416281	DENTSU GROUP INC NPV				
		Acquisitions	2,000.00	-52,232.15	
		Dispositions	-2,000.00		48,871.82
S2141941	DESCARTES SYSTEMS COM NPV				
		Acquisitions	4,156.00	-432,527.27	
		Dispositions	-16,566.00		1,611,332.54
S5750355	DEUTSCHE BANK AG NPV(REGD)				
		Acquisitions	19,212.00	-341,942.91	
		Dispositions	-19,212.00		331,031.92
C251526CW7	DEUTSCHE BANK NY 5.414% 05-10-2029				
		Acquisitions	620,000.00	-620,000.00	
		Dispositions	-620,000.00		628,472.30
S7021963	DEUTSCHE BOERSE AG NPV(REGD)				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,186.00	-1,508,868.80	
		Dispositions	-1,909.00		444,886.91
S5287488	DEUTSCHE LUFTHANSA ORD NPV (REGD)(VINK)				
		Acquisitions	6,308.00	-43,995.56	
		Dispositions	-6,308.00		40,341.21
S4617859	DEUTSCHE POST AG NPV(REGD)				
		Acquisitions	10,432.00	-376,706.23	
		Dispositions	-10,432.00		368,803.75
S5842359	DEUTSCHE TELEKOM NPV(REGD)				
		Acquisitions	24,730.00	-723,975.34	
		Dispositions	-77,371.00		2,280,130.59
C252131107	DEXCOM INC COM				
		Acquisitions	1,795.00	-222,445.09	
		Dispositions	-26,090.00		2,539,822.76
S0237400	DIAGEO PLC ORD GBP0.28 101/108				
		Acquisitions	29,558.00	-968,549.20	
		Dispositions	-22,614.00		721,138.63
C25278X109	DIAMONDBACK ENERGY INC COM				
		Acquisitions	31,658.00	-6,372,264.91	
		Dispositions	-59,897.00		11,127,179.31
S6250821	DIC CORPORATION NPV				
		Acquisitions	189,300.00	-3,687,451.78	
		Dispositions	-189,300.00		4,214,917.50
C253393102	DICKS SPORTING GOODS INC OC-COM OC-COM				
		Acquisitions	13,731.00	-2,910,073.22	
		Dispositions	-18,321.00		3,525,600.89
S4247494	DIETEREN GROUP				
		Acquisitions	215.00	-37,141.15	
		Dispositions	-215.00		36,099.89
C25401T603	DIGITALBRIDGE GROUP INC CL A NEW				
		Acquisitions	46,055.00	-736,063.35	
		Dispositions	-5,128.00		84,946.77
C254067101	DILLARDS INC CL A COM				
		Acquisitions	2,538.00	-1,025,780.93	
		Dispositions	-13,800.00		5,028,268.73
S6270948	DISCO CORPORATION NPV				
		Acquisitions	900.00	-246,501.17	
		Dispositions	-900.00		249,969.85

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBNG7113	DNB ASA NOK				
		Acquisitions	9,248.00	-190,454.53	
		Dispositions	-9,248.00		185,222.04
SBMCLHR0	DOLE PLC COM USD0.01				
		Acquisitions	42,527.00	-690,755.05	
		Dispositions	-42,527.00		610,475.11
SB4TP9G2	DOLLARAMA INC COM STK NPV				
		Acquisitions	48,100.00	-3,456,046.23	
		Dispositions	-59,000.00		5,805,992.92
C25746U109	DOMINION ENERGY INC COM STK NPV				
		Acquisitions	25,939.00	-1,365,488.62	
		Dispositions	-3,109.00		175,899.86
S7050417	DORMAKABA HOLDING CHF0.10 'B'(REGD)				
		Acquisitions	2,529.00	-1,903,625.90	
		Dispositions	-2,529.00		1,838,376.75
SBJN59B8	DR. ING. H.C. F. NON-VTG PRF NPV				
		Acquisitions	1,177.00	-72,530.08	
		Dispositions	-1,177.00		71,395.58
C26142V105	DRAFTKINGS INC NEW CL A				
		Acquisitions	89,634.00	-3,479,951.61	
		Dispositions	-66,136.00		2,541,264.10
SB1VNSX3	DRAX GROUP ORD GBP0.1155172				
		Acquisitions	274,308.00	-2,332,960.97	
		Dispositions	-274,308.00		2,165,415.76
SBPCPSD6	DSM FIRMENICH AG EUR0.01				
		Acquisitions	1,883.00	-198,539.58	
		Dispositions	-1,883.00		191,702.54
SB1WT5G2	DSV A S DKK1				
		Acquisitions	2,085.00	-442,893.22	
		Dispositions	-6,449.00		1,210,369.54
C23338VAV8	DTE ELEC CO 5.2% 03-01-2034				
		Acquisitions	255,000.00	-254,880.15	
		Dispositions	-255,000.00		256,318.35
C233331BL0	DTE ENERGY CO 5.85% 06-01-2034				
		Acquisitions	335,000.00	-334,748.75	
		Dispositions	-335,000.00		339,335.45
C26441C204	DUKE ENERGY CORP NEW COM NEW COM NEW				
		Acquisitions	2,545.00	-243,884.30	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-13,991.00		1,665,136.78
C26441CCF0	DUKE ENERGY CORP 5.8% 06-15-2054				
		Acquisitions	870,000.00	-865,084.50	
		Dispositions	-870,000.00		863,688.15
SBN12KF0	DUKE ENERGY FLA LLC 5.875% 11-15-2033				
		Acquisitions	250,000.00	-268,387.50	
		Dispositions	-250,000.00		269,625.00
C26442EAL4	DUKE ENERGY OHIO INC 5.6% 03-15-2054				
		Acquisitions	575,000.00	-573,499.25	
		Dispositions	-575,000.00		559,375.80
C26817Q886	DYNEX CAPITAL INC COM				
		Acquisitions	52,560.00	-623,224.43	
		Dispositions	-10,353.00		125,681.92
S4942904	E.ON SE NPV				
		Acquisitions	22,776.00	-274,529.51	
		Dispositions	-22,776.00		267,055.72
C26969P108	EAGLE MATLS INC COM				
		Acquisitions	20,785.00	-5,186,401.60	
		Dispositions	-27,123.00		5,963,764.49
S6298542	EAST JAPAN RAILWAY CO NPV				
		Acquisitions	9,300.00	-167,484.73	
		Dispositions	-9,300.00		165,393.67
C27636AAA0	EASTERN ENERGY GAS 5.65% 10-15-2054				
		Acquisitions	245,000.00	-244,821.15	
		Dispositions	-245,000.00		240,406.25
C277432100	EASTMAN CHEM CO COM				
		Acquisitions	1,485.00	-125,335.78	
		Dispositions	-2,254.00		230,029.09
CG29183103	EATON CORP PLC COM USD0.50				
		Acquisitions	5,417.00	-1,775,149.00	
		Dispositions	-2,899.00		866,915.78
SBQT6FN8	ECHOSTAR CORPORATION PIK 3.875% 11-30-2030				
		Dispositions	-0.50		0.50
		Free Receipt	2,290,000.50	1,573,336.59	
C278865100	ECOLAB INC COM STK USD1				
		Acquisitions	3,667.00	-898,853.21	
		Dispositions	-3,667.00		861,001.68
C28176E108	EDWARDS LIFESCIENCES CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,727.00	-1,579,220.03	
		Dispositions	-17,727.00		1,290,132.88
S6307200	EISAI CO LTD NPV				
		Acquisitions	2,500.00	-70,541.95	
		Dispositions	-2,500.00		69,102.85
C28414H103	ELANCO ANIMAL HEALTH INC COM				
		Acquisitions	79,987.00	-1,134,369.52	
		Dispositions	-4,266.00		61,811.52
S6308913	ELBIT SYSTEMS LTD ILS1				
		Acquisitions	273.00	-70,899.94	
		Dispositions	-273.00		69,329.69
SB7FNMQ2	ELEMENT FLEET MGMT COM NPV				
		Acquisitions	11,194.00	-216,594.35	
		Dispositions	-3,926.00		79,470.82
C036752103	ELEVANCE HEALTH INC				
		Acquisitions	2,588.00	-1,220,272.62	
		Dispositions	-17,283.00		8,382,197.42
C036752BE2	ELEVANCE HEALTH INC 5.7% 02-15-2055				
		Acquisitions	1,415,000.00	-1,407,259.95	
		Dispositions	-410,000.00		410,795.40
C532457108	ELI LILLY & CO COM				
		Acquisitions	5,488.00	-4,681,292.85	
		Dispositions	-9,605.00		7,849,328.70
C532457CR7	ELI LILLY & CO 4.6% 08-14-2034				
		Acquisitions	505,000.00	-504,838.40	
		Dispositions	-505,000.00		514,635.40
C532457CM8	ELI LILLY AND COMPANY 5.0% 02-09-2054				
		Acquisitions	845,000.00	-840,191.95	
		Dispositions	-845,000.00		829,807.85
SB09M9F4	ELIA GROUP NPV				
		Acquisitions	313.00	-25,090.35	
		Dispositions	-313.00		24,189.53
S5701513	ELISA OYJ NPV				
		Acquisitions	1,409.00	-61,954.21	
		Dispositions	-1,409.00		61,854.49
S2650050	EMERA INC COM NPV				
		Acquisitions	2,784.00	-105,848.93	
		Dispositions	-2,784.00		104,227.33

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S7635610	EMS-CHEMIE HLDG AG CHF0.01 (REGD)				
		Acquisitions	69.00	-47,342.27	
		Dispositions	-69.00		46,921.07
S2466149	ENBRIDGE INC COM NPV				
		Acquisitions	21,583.00	-896,222.32	
		Dispositions	-21,583.00		903,129.59
C29250NCC7	ENBRIDGE INC 5.625% 04-05-2034				
		Acquisitions	540,000.00	-539,184.60	
		Dispositions	-540,000.00		540,979.80
C29261A100	ENCOMPASS HEALTH CORP COM USD0.01				
		Acquisitions	50,656.00	-4,428,187.42	
		Dispositions	-50,656.00		5,186,828.35
C292554102	ENCORE CAP GROUP INC COM				
		Acquisitions	11,150.00	-546,164.91	
		Dispositions	-2,246.00		108,456.32
SBNVS144	ENDEAVOUR GROUP LT NPV				
		Acquisitions	16,336.00	-44,129.41	
		Dispositions	-16,336.00		42,936.09
SBL6K5J4	ENDEAVOUR MINING P ORD USD0.01				
		Acquisitions	1,906.00	-35,162.51	
		Dispositions	-1,906.00		33,950.76
S5271782	ENDESA SA EUR1.2				
		Acquisitions	26,696.00	-601,160.64	
		Dispositions	-26,696.00		572,237.82
SB627LW9	ENEOS HOLDINGS INC				
		Acquisitions	27,500.00	-142,303.12	
		Dispositions	-27,500.00		145,515.86
C29273VAZ3	ENERGY TRANSFER LP 5.25% 07-01-2029				
		Acquisitions	200,000.00	-199,594.00	
		Dispositions	-200,000.00		199,596.95
SB0C2CQ3	ENGIE COMSTK				
		Acquisitions	263,439.00	-4,109,819.91	
		Dispositions	-310,182.00		4,844,591.48
SB5VQMV6	ENTAIN PLC EUR0.01				
		Acquisitions	6,049.00	-58,596.75	
		Dispositions	-6,049.00		51,515.23
C29366MAG3	ENTERGY ARK LLC 5.75% 06-01-2054				
		Acquisitions	250,000.00	-248,887.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-250,000.00		253,075.00
C29364WBN7	ENTERGY LA LLC 5.7% 03-15-2054				
		Acquisitions	870,000.00	-868,747.20	
		Dispositions	-870,000.00		876,464.10
C29365TAP9	ENTERGY TEXAS INC 5.55% 09-15-2054				
		Acquisitions	315,000.00	-312,744.60	
		Dispositions	-315,000.00		326,503.80
C293712105	ENTERPRISE FINL SVCS CORP COM STK				
		Acquisitions	6,090.00	-326,218.16	
		Dispositions	-2,385.00		122,180.15
C29379VCF8	ENTERPRISE PRODS OPER LLC 4.85% 01-31-2034				
		Acquisitions	860,000.00	-857,463.00	
		Dispositions	-860,000.00		847,269.50
C29379VCH4	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055				
		Acquisitions	470,000.00	-468,416.10	
		Dispositions	-470,000.00		490,567.70
C29414B104	EPAM SYS INC COM STK				
		Acquisitions	5,214.00	-1,186,394.04	
		Dispositions	-5,770.00		1,284,609.12
SBMD58R8	EPIROC AB SER'A'NPV				
		Acquisitions	6,912.00	-127,071.46	
		Dispositions	-6,912.00		121,470.81
SBMD58W3	EPIROC AB SER'B'NPV				
		Acquisitions	3,861.00	-63,336.20	
		Dispositions	-74,120.00		1,240,295.99
SBJ7W9K4	EQT AB NPV				
		Acquisitions	3,750.00	-109,612.58	
		Dispositions	-3,750.00		105,675.07
C26884L109	EQT CORP COM				
		Acquisitions	8,502.00	-293,136.20	
		Dispositions	-50,247.00		2,004,224.49
C29390XAA2	EQUINIX EUROPE 2 FINANCING CORP LLC SR NT 5.5% 06-15-2034				
		Acquisitions	235,000.00	-233,169.35	
		Dispositions	-235,000.00		236,757.80
C29444U700	EQUINIX INC COM PAR $0.001				
		Acquisitions	6,829.00	-5,836,795.08	
		Dispositions	-7,038.00		6,226,206.16
S7133608	EQUINOR ASA NOK2.50				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	8,579.00	-194,036.42	
		Dispositions	-8,579.00		197,792.83
S5959378	ERICSSON(LM)TEL SER'B'NPV				
		Acquisitions	382,131.00	-3,076,734.80	
		Dispositions	-382,131.00		3,141,367.91
C26884ABP7	ERP OPER LTD PARTNERSHIP 4.65% 09-15-2034				
		Acquisitions	455,000.00	-453,448.45	
		Dispositions	-455,000.00		440,371.75
S5289837	ERSTE GROUP BANK AG NPV				
		Acquisitions	3,454.00	-212,572.23	
		Dispositions	-13,612.00		663,827.20
C29669JAA7	ESSENT GROUP LTD NT 6.25% 07-01-2029				
		Acquisitions	625,000.00	-622,700.00	
		Dispositions	-45,000.00		46,997.65
C29717PBA4	ESSEX PORTFOLIO L P 5.5% 04-01-2034				
		Acquisitions	190,000.00	-195,454.90	
		Dispositions	-190,000.00		196,708.90
SBF1K7P7	ESSITY AB SER'B'NPV				
		Acquisitions	6,270.00	-170,541.39	
		Dispositions	-6,270.00		169,170.04
C29736RAV2	ESTEE LAUDER COMPANIES INC 5.0% 02-14-2034				
		Acquisitions	720,000.00	-717,760.80	
		Dispositions	-720,000.00		731,813.40
SBMTPP60	ETSY INC SR NT CONV .125% DUE 09-01-2027REG				
		Acquisitions	55,000.00	-45,810.37	
		Dispositions	-215,000.00		180,737.94
SBP0WSV7	ETSY INC SR NT CONV .25% 06-15-2028				
		Acquisitions	10,000.00	-7,850.81	
		Dispositions	-535,000.00		423,559.50
SBNDPYV1	EUROFINS SCIENTIFI EUR0.01				
		Acquisitions	1,360.00	-68,087.15	
		Dispositions	-1,360.00		69,597.29
C298736109	EURONET WORLDWIDE INC COM				
		Acquisitions	12,226.00	-1,344,232.55	
		Dispositions	-439.00		44,531.45
SBNBNSG0	EURONEXT EUR1.60				
		Acquisitions	809.00	-92,474.52	
		Dispositions	-809.00		90,304.60

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C29977A105	EVERCORE INC				
		Acquisitions	2,332.00	-465,347.60	
		Dispositions	-38,675.00		10,294,324.97
CG3223R108	EVEREST GROUP LTD				
		Acquisitions	1,396.00	-497,870.43	
		Dispositions	-701.00		261,839.22
C30034W106	EVERGY INC COM NPV				
		Acquisitions	2,765.00	-136,928.33	
		Dispositions	-4,394.00		274,778.12
SBNG7C32	EVERI HLDGS INC 5% DUE 07-15-2029				
		Acquisitions	65,000.00	-64,512.50	
		Dispositions	-70,000.00		69,300.00
C30040WAZ1	EVERSOURCE ENERGY 5.95% 07-15-2034				
		Acquisitions	730,000.00	-727,977.90	
		Dispositions	-730,000.00		735,283.70
SBJXSCH4	EVOLUTION AB NPV				
		Acquisitions	1,717.00	-143,488.78	
		Dispositions	-1,717.00		133,051.20
SB5ZQ9D3	EVONIK INDUSTRIES NPV				
		Acquisitions	178,730.00	-3,683,211.84	
		Dispositions	-178,730.00		3,166,435.91
C30063P105	EXACT SCIENCES CORP COM				
		Acquisitions	16,523.00	-895,512.22	
		Dispositions	-3,639.00		204,564.84
SBMJ1825	EXOR NV EUR0.01				
		Acquisitions	1,023.00	-96,840.09	
		Dispositions	-1,023.00		94,467.25
C165167735	EXPAND ENERGY CORP				
		Acquisitions	10,741.00	-891,857.21	
		Dispositions	-12,438.00		1,110,727.57
C30190AAG9	F&G ANNUITIES & LIFE INC 6.25% 10-04-2034				
		Acquisitions	410,000.00	-407,388.30	
		Dispositions	-410,000.00		403,100.85
C30190AAF1	F&G ANNUITIES & 6.5% DUE 06-04-2029				
		Acquisitions	185,000.00	-184,526.40	
		Dispositions	-185,000.00		187,068.30
CG3323L100	FABRINET COM USD0.01				
		Acquisitions	27,566.00	-6,688,575.71	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,064.00		1,304,292.81
C303901BQ4	FAIRFAX FINL HLDGS LTD USD SR NT 144A 6.1% 03-15-2055				
		Acquisitions	890,000.00	-886,306.50	
		Dispositions	-890,000.00		876,690.05
S2566351	FAIRFAX FINL HLDGS SUB-VTG COM NPV				
		Acquisitions	207.00	-291,164.06	
		Dispositions	-207.00		287,395.38
S6356934	FANUC CORP NPV				
		Acquisitions	9,500.00	-249,072.35	
		Dispositions	-9,500.00		250,953.63
S6332439	FAST RETAILING CO LTD NPV				
		Acquisitions	1,900.00	-653,930.00	
		Dispositions	-1,900.00		659,522.07
SBPMRNZ9	FASTIGHETS AB BALD SER'B'NPV				
		Acquisitions	6,753.00	-48,206.24	
		Dispositions	-6,753.00		47,053.46
C31488V107	FERGUSON ENTERPRISES INC USD0.0001				
		Acquisitions	484.00	-103,271.40	
		Dispositions	-2,584.00		455,611.56
		Free Receipt	2,100.00	454,293.00	
C31488VAA5	FERGUSON ENTERPRISES INC 5.0% 10-03-2034				
		Acquisitions	320,000.00	-319,776.00	
		Dispositions	-320,000.00		316,579.20
SBRS7CF0	FERROVIAL SE EUR0.01				
		Acquisitions	4,887.00	-210,431.05	
		Dispositions	-4,887.00		206,795.12
C31620R303	FIDELITY NATL FINL INC NEW FORMERLY FIDELITY COMMON STOCK				
		Acquisitions	24,023.00	-1,191,658.71	
		Dispositions	-47,553.00		2,500,657.76
C318910106	FIRST BANCORP N C COM				
		Acquisitions	10,200.00	-311,457.00	
		Dispositions	-12,436.00		524,874.70
C32055Y201	FIRST INTERSTATE BANCSYS/MT				
		Acquisitions	11,500.00	-300,347.80	
		Dispositions	-5,032.00		149,395.92
S2347608	FIRST QUANTUM MINERALS LTD COM NPV				
		Acquisitions	7,060.00	-91,345.38	
		Dispositions	-7,060.00		93,182.89

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C337932107	FIRSTENERGY CORP COM				
		Acquisitions	29,168.00	-1,209,201.35	
		Dispositions	-28,567.00		1,094,390.31
SBJMKSJ5	FIRSTSERVICE CORP COM NPV				
		Acquisitions	417.00	-78,306.59	
		Dispositions	-417.00		76,677.88
C337738108	FISERV INC COM				
		Acquisitions	8,278.00	-1,705,761.37	
		Dispositions	-2,603.00		429,175.03
C337738BM9	FISERV INC 4.75% 03-15-2030				
		Acquisitions	925,000.00	-922,881.75	
		Dispositions	-925,000.00		927,167.40
C337738BK3	FISERV INC 5.35% 03-15-2031				
		Acquisitions	630,000.00	-628,929.00	
		Dispositions	-630,000.00		630,088.20
S6340250	FISHER & PAYKEL ORD DEFD DELIVERY				
		Acquisitions	6,027.00	-133,018.30	
		Dispositions	-6,027.00		131,152.04
C33938XAF2	FLEX LTD 5.25% 01-15-2032				
		Acquisitions	580,000.00	-578,729.80	
		Dispositions	-290,000.00		287,770.35
C341081GK7	FLORIDA POWER & LIGHT COMPANY 5.05% DUE 04-01-2028				
		Acquisitions	500,000.00	-506,770.00	
		Dispositions	-2,528,000.00		2,529,213.44
C341081GV3	FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054				
		Acquisitions	870,000.00	-868,094.70	
		Dispositions	-870,000.00		919,579.55
C34379V103	FLUENCE ENERGY INC CL A CL A				
		Acquisitions	28,815.00	-639,102.26	
		Dispositions	-28,815.00		418,463.85
SBWXC0Z1	FLUTTER ENTERTAINMENT PLC ORD EUR 0.09 (CDI)				
		Acquisitions	1,143.00	-203,640.10	
		Free Delivery	-25,863.00		
SBWZMZF4	FLUTTER ENTERTAINMENT PLC ORD EUR0.09				
		Acquisitions	423.00	-89,729.94	
		Dispositions	-4,691.00		1,077,910.84
		Free Receipt	25,863.00	3,307,183.55	
C302491303	FMC CORP COM (NEW)				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	10,342.00	-657,097.27	
			Dispositions	-3,156.00		190,582.57
SBF1HPT8	FOOD & LIFE COMPAN NPV					
			Acquisitions	48,300.00	-795,362.97	
			Dispositions	-48,300.00		1,095,465.15
S6086253	FORTESCUE LTD NPV					
			Acquisitions	17,428.00	-207,455.22	
			Dispositions	-17,428.00		200,551.03
S2347200	FORTIS INC COM NPV					
			Acquisitions	4,793.00	-201,995.14	
			Dispositions	-4,793.00		200,726.94
C994QHV997	FORTRESS LENDING FUND III A - LP					
			Acquisitions	1,991,411.73	-1,991,411.73	
			Dispositions	-2,469,449.20		2,469,449.20
S5579550	FORTUM OYJ EUR3.40					
			Acquisitions	4,635.00	-63,594.47	
			Dispositions	-4,635.00		65,554.35
SB29NF31	FRANCO NEVADA CORP COM NPV					
			Acquisitions	15,375.00	-1,694,975.55	
			Dispositions	-1,933.16		229,454.87
C35671D857	FREEPORT-MCMORAN INC					
			Acquisitions	44,171.00	-2,248,752.06	
			Dispositions	-44,171.00		2,041,389.61
S5129074	FRESENIUS MEDICAL CARE AG					
			Acquisitions	22,810.00	-913,270.13	
			Dispositions	-22,810.00		868,076.55
S4352097	FRESENIUS SE&KGAA NPV					
			Acquisitions	4,270.00	-154,760.28	
			Dispositions	-4,270.00		148,999.64
C354613101	FRKLN RES INC COM					
			Acquisitions	29,929.00	-824,537.97	
			Dispositions	-177,460.00		4,303,252.30
C302635AN7	FS KKR CAP CORP 6.875%	08-15-2029				
			Acquisitions	540,000.00	-533,833.20	
			Dispositions	-470,000.00		487,540.85
SBNHRG84	FUCHS SE					
			Acquisitions	52,719.00	-2,505,604.51	
			Dispositions	-52,719.00		2,285,267.88

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6356365	FUJI ELECTRIC HOLINDGS CO Y50				
		Acquisitions	1,300.00	-74,124.63	
		Dispositions	-1,300.00		71,701.95
S6356525	FUJIFILM HOLDINGS CORP NPV				
		Acquisitions	11,400.00	-251,973.69	
		Dispositions	-11,400.00		240,727.37
S6356707	FUJIKURA NPV				
		Acquisitions	29,401.00	-706,962.41	
		Dispositions	-29,401.00		1,150,733.56
S6356945	FUJITSU NPV				
		Acquisitions	16,700.00	-303,912.28	
		Dispositions	-16,700.00		298,375.18
C999599GH0	FUT DEC 24 CBT UL T-BONDS				
		Free Delivery	-148.00		
		Free Receipt	148.00	-19,798,905.33	
C999599GH0	FUT DEC 24 CBT UL T-BONDS				
		Free Delivery	-148.00		
		Free Receipt	148.00	-19,798,905.33	
C999599GH0	FUT DEC 24 CBT ULT TNOTE				
		Free Delivery	-509.00		
		Free Receipt	509.00	-60,215,067.17	
C999599GH0	FUT DEC 24 CBT ULT TNOTE				
		Free Delivery	-509.00		
		Free Receipt	509.00	-60,215,067.17	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE				
		Free Delivery	-1,520.00		
		Free Receipt	1,520.00	-166,533,969.53	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE				
		Free Delivery	-1,520.00		
		Free Receipt	1,520.00	-166,533,969.53	
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-106.00		
		Free Receipt	106.00	-13,216,637.03	
C999599GH0	FUT DEC 24 U.S. T-BONDS				
		Free Delivery	-106.00		
		Free Receipt	106.00	-13,216,637.03	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-490.00		

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	490.00	-101,873,879.95	
C999599GH0	FUT DEC 24 US 2YR T-NOTE				
		Free Delivery	-490.00		
		Free Receipt	490.00	-101,873,879.95	
C999599GH0	FUT DEC 24 10 YR T-NOTES				
		Free Delivery	-247.00		
		Free Receipt	247.00	-28,204,655.83	
C999599GH0	FUT DEC 24 10 YR T-NOTES				
		Free Delivery	-247.00		
		Free Receipt	247.00	-28,204,655.83	
C999599GH0	FUT JUN 24 CBT UL T-BONDS				
		Free Delivery	-250.00		
		Free Receipt	250.00	-31,804,192.01	
C999599GH0	FUT JUN 24 CBT UL T-BONDS				
		Free Delivery	-250.00		
		Free Receipt	250.00	-31,804,192.01	
C999599GH0	FUT JUN 24 CBT ULT TNOTE				
		Free Delivery	-839.00		
		Free Receipt	839.00	-95,718,077.57	
C999599GH0	FUT JUN 24 CBT ULT TNOTE				
		Free Delivery	-839.00		
		Free Receipt	839.00	-95,718,077.57	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-969.00		
		Free Receipt	969.00	-103,746,263.16	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-969.00		
		Free Receipt	969.00	-103,746,263.16	
C999599GH0	FUT JUN 24 U.S. T-BONDS				
		Free Delivery	-630.00		
		Free Receipt	630.00	-75,227,027.98	
C999599GH0	FUT JUN 24 U.S. T-BONDS				
		Free Delivery	-630.00		
		Free Receipt	630.00	-75,227,027.98	
C999599GH0	FUT JUN 24 US 2YR T-NOTE				
		Free Delivery	-791.00		
		Free Receipt	791.00	-161,891,023.37	
C999599GH0	FUT JUN 24 US 2YR T-NOTE				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-791.00		
		Free Receipt	791.00	-161,891,023.37	
C999599GH0	FUT JUN 24 10 YR T-NOTES				
		Free Delivery	-260.00		
		Free Receipt	260.00	-28,620,313.80	
C999599GH0	FUT JUN 24 10 YR T-NOTES				
		Free Delivery	-260.00		
		Free Receipt	260.00	-28,620,313.80	
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-139.00		
		Free Receipt	211.00	-26,167,967.46	
C999599GH0	FUT MAR 24 CBT UL T-BONDS				
		Free Delivery	-211.00		
		Free Receipt	139.00	-17,444,582.49	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-6.00		
		Free Receipt	876.00	-100,349,117.95	
C999599GH0	FUT MAR 24 CBT ULT TNOTE				
		Free Delivery	-876.00		
		Free Receipt	6.00	-681,140.64	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-233.00		
		Free Receipt	981.00	-104,891,938.12	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE				
		Free Delivery	-981.00		
		Free Receipt	233.00	-24,927,019.75	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-891.00		
		Free Receipt	372.00	-76,061,442.03	
C999599GH0	FUT MAR 24 US 2YR T-NOTE				
		Free Delivery	-372.00		
		Free Receipt	891.00	-181,931,102.66	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-6.00		
		Free Receipt	146.00	-17,870,881.36	
C999599GH0	FUT MAR 25 CBT UL T-BONDS				
		Free Delivery	-146.00		
		Free Receipt	6.00	-733,757.44	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-5.00		
		Free Receipt	634.00	-71,398,854.02	
C999599GH0	FUT MAR 25 CBT ULT TNOTE				
		Free Delivery	-634.00		
		Free Receipt	5.00	-564,428.09	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-20.00		
		Free Receipt	1,054.00	-112,542,582.12	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE				
		Free Delivery	-1,054.00		
		Free Receipt	20.00	-2,135,619.72	
C999599GH0	FUT SEP 24 CBT UL T-BONDS				
		Free Delivery	-294.00		
		Free Receipt	294.00	-36,754,647.53	
C999599GH0	FUT SEP 24 CBT UL T-BONDS				
		Free Delivery	-294.00		
		Free Receipt	294.00	-36,754,647.53	
C999599GH0	FUT SEP 24 CBT ULT TNOTE				
		Free Delivery	-836.00		
		Free Receipt	836.00	-94,107,447.34	
C999599GH0	FUT SEP 24 CBT ULT TNOTE				
		Free Delivery	-836.00		
		Free Receipt	836.00	-94,107,447.34	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-1,933.00		
		Free Receipt	1,933.00	-207,711,743.67	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-1,933.00		
		Free Receipt	1,933.00	-207,711,743.67	
C999599GH0	FUT SEP 24 U.S. T-BONDS				
		Free Delivery	-719.00		
		Free Receipt	719.00	-84,595,415.02	
C999599GH0	FUT SEP 24 U.S. T-BONDS				
		Free Delivery	-719.00		
		Free Receipt	719.00	-84,595,415.02	
C999599GH0	FUT SEP 24 US 2YR T-NOTE				
		Free Delivery	-438.00		

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	438.00	-89,696,616.48	
C999599GH0	FUT SEP 24 US 2YR T-NOTE				
		Free Delivery	-438.00		
		Free Receipt	438.00	-89,696,616.48	
C999599GH0	FUT SEP 24 10 YR T-NOTES				
		Free Delivery	-256.00		
		Free Receipt	256.00	-27,909,219.84	
C999599GH0	FUT SEP 24 10 YR T-NOTES				
		Free Delivery	-256.00		
		Free Receipt	256.00	-27,909,219.84	
C315616102	F5 INC COM STK NPV				
		Acquisitions	26,754.00	-5,779,782.96	
		Dispositions	-2,319.00		538,722.58
SBRC2T72	GALDERMA GROUP AG CHF0.01				
		Acquisitions	846.00	-89,320.51	
		Dispositions	-846.00		94,224.19
CH2906T109	GARMIN LTD COMMON STOCK				
		Acquisitions	29,336.00	-5,155,501.08	
		Dispositions	-7,152.00		1,463,763.50
C366651107	GARTNER INC COM				
		Acquisitions	1,327.00	-686,808.09	
		Dispositions	-5,754.00		2,658,400.08
C36830QAG7	GCAT 2023-INV1 TR MTG BACKED NT CL A-7 144A 6% 08-25-2053				
		Acquisitions	919,871.43	-919,440.24	
		Dispositions	-136,082.49		136,082.48
C369604301	GE AEROSPACE				
		Acquisitions	22,797.00	-3,773,118.99	
		Dispositions	-22,797.00		4,202,817.83
C36266G107	GE HEALTHCARE TECHNOLOGIES INC COM				
		Acquisitions	75,745.00	-6,541,924.11	
		Dispositions	-2,601.00		218,329.66
C36266GAA5	GE HEALTHCARE TECHNOLOGIES INC 4.8% 08-14-2029				
		Acquisitions	100,000.00	-99,881.00	
		Dispositions	-100,000.00		100,783.00
S4557104	GEA GROUP AG NPV				
		Acquisitions	4,741.00	-220,232.51	
		Dispositions	-1,603.00		80,595.86
SB1WGG93	GEBERIT AG CHF0.10 (REGD)				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	336.00	-202,032.28	
		Dispositions	-336.00		192,702.87
C369550BL1	GEN DYNAMICS CORP FIXED 3.5% DUE 04-01-2027				
		Acquisitions	1,160,000.00	-1,126,510.80	
		Dispositions	-2,887,000.00		2,772,270.62
C370334104	GENERAL MILLS INC COM				
		Acquisitions	16,498.00	-1,064,702.31	
		Dispositions	-58,872.00		3,768,936.21
C37045XCS3	GENERAL MOTORS FIN CO 5.65% DUE 01-17-2029 BEO				
		Acquisitions	285,000.00	-285,481.65	
		Dispositions	-285,000.00		293,467.35
C37045XFA9	GENERAL MOTORS FINANCIAL CO INC 5.45% 09-06-2034				
		Acquisitions	325,000.00	-323,862.50	
		Dispositions	-325,000.00		327,905.50
C37045XEP7	GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034				
		Dispositions	-1,140,000.00		1,147,585.55
SBS4CSD6	GENERAL MOTORS FINANCIAL CO INC 6.1% 01-07-2034				
		Acquisitions	60,000.00	-61,148.40	
		Dispositions	-60,000.00		61,626.00
C37045XEV4	GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034				
		Acquisitions	310,000.00	-309,931.80	
		Dispositions	-310,000.00		306,881.40
C37045XDS2	GENERAL MOTORS FINANCIAL 3.1% 01-12-2032				
		Acquisitions	1,706,000.00	-1,439,535.03	
SBP6H979	GENERAL MOTORS FINANCIAL 3.1% 01-12-2032				
		Dispositions	-65,000.00		55,709.35
C37045XEY8	GENERAL MTRS FINL CO INC 5.6% 06-18-2031				
		Acquisitions	745,000.00	-743,934.65	
		Dispositions	-745,000.00		750,498.10
C37045XER3	GENERAL MTRS FINL CO INC 5.75% 02-08-2031				
		Acquisitions	330,000.00	-329,099.10	
		Dispositions	-330,000.00		329,112.30
S4595739	GENMAB AS DKK1				
		Acquisitions	645.00	-128,256.43	
		Dispositions	-645.00		135,829.78
C37190AAB5	GENPACT USA INC / GENPACT SR NT 6% 06-04-2029				
		Acquisitions	185,000.00	-184,385.80	
		Dispositions	-185,000.00		188,037.70

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C371901109	GENTEX CORP COM				
		Acquisitions	6,964.00	-200,916.28	
		Dispositions	-5,749.00		185,156.52
S2956662	GEORGE WESTON COM NPV				
		Acquisitions	709.00	-115,542.04	
		Dispositions	-709.00		111,655.02
S7698356	GETINGE AB SER'B'NPV				
		Acquisitions	2,369.00	-37,759.97	
		Dispositions	-2,369.00		38,770.27
SBKDT649	GFL ENVIRON INC COM NPV SUB VTG SHS				
		Acquisitions	2,311.00	-104,929.14	
		Dispositions	-2,311.00		103,085.31
C36168Q104	GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS				
		Acquisitions	120,878.00	-4,781,053.94	
		Dispositions	-10,970.00		435,648.45
S2254645	GILDAN ACTIVEWEAR COM NPV				
		Acquisitions	1,635.00	-79,690.79	
		Dispositions	-1,635.00		76,686.89
C375558103	GILEAD SCIENCES INC				
		Acquisitions	59,848.00	-4,405,525.78	
		Dispositions	-104,229.00		6,936,572.33
S5980613	GIVAUDAN SA CHF10				
		Acquisitions	94.00	-427,378.69	
		Dispositions	-94.00		415,228.80
SB4PH0C5	GJENSIDIGE FORSIKR NOK2				
		Acquisitions	2,049.00	-37,500.84	
		Dispositions	-2,049.00		36,277.93
C378272BQ0	GLENCORE FDG LLC NT 144A 6.5% 10-06-2033				
		Dispositions	-565,000.00		610,731.10
SBS29HY3	GLENCORE FDG LLC NT 144A 6.5% 10-06-2033				
		Acquisitions	125,000.00	-133,561.70	
SB4T3BW6	GLENCORE PLC ORD USD0.01				
		Acquisitions	105,182.00	-484,713.47	
		Dispositions	-105,182.00		469,184.40
CM5216V106	GLOBAL E ONLINE LTD COM NPV				
		Acquisitions	74,747.00	-2,870,695.01	
		Dispositions	-2,977.00		114,936.69
SBN770J3	GLOBAL E ONLINE LTD COM NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,037.00	-59,323.14	
		Dispositions	-1,037.00		57,045.37
C37940X102	GLOBAL PMTS INC COM				
		Acquisitions	3,495.00	-481,374.04	
		Dispositions	-3,495.00		465,953.17
C37959EAC6	GLOBE LIFE INC 5.85% 09-15-2034				
		Acquisitions	135,000.00	-134,728.65	
		Dispositions	-135,000.00		138,271.75
C361841AT6	GLP CAP L P/GLP FING II INC 5.625% 09-15-2034				
		Acquisitions	890,000.00	-881,936.60	
		Dispositions	-890,000.00		911,318.90
C36251C103	GMS INC COM				
		Acquisitions	3,201.00	-269,652.88	
		Dispositions	-4,614.00		425,552.20
C380237107	GODADDY INC CL A CL A				
		Acquisitions	47,383.00	-7,221,688.51	
		Dispositions	-7,686.00		1,182,979.22
C381013101	GOLDEN ENTMT INC COM				
		Acquisitions	26,435.00	-776,298.14	
		Dispositions	-4,635.00		143,449.26
C38147UAE7	GOLDMAN SACHS BDC INC 6.375% 03-11-2027				
		Acquisitions	330,000.00	-328,627.20	
		Dispositions	-330,000.00		336,071.85
C38151LAG5	GOLDMAN SACHS BK USA 5.414% 05-21-2027				
		Acquisitions	765,000.00	-765,000.00	
		Dispositions	-250,000.00		250,942.50
C38141G104	GOLDMAN SACHS GROUP INC COM				
		Acquisitions	2,492.00	-1,146,339.30	
		Dispositions	-7,011.00		3,284,372.97
C38141GB60	GOLDMAN SACHS GROUP INC 4.692% 10-23-2030				
		Acquisitions	815,000.00	-815,000.00	
		Dispositions	-815,000.00		797,803.50
C38141GA95	GOLDMAN SACHS 5.851% 04-25-2035				
		Acquisitions	645,000.00	-645,000.00	
		Dispositions	-645,000.00		655,378.05
C38173MAE2	GOLUB CAP BDC INC 6.0% 07-15-2029				
		Acquisitions	305,000.00	-302,514.80	
		Dispositions	-225,000.00		219,791.75

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB03FYZ4	GOODMAN GROUP NPV				
		Acquisitions	17,575.00	-411,556.87	
		Dispositions	-17,575.00		402,847.17
S7097328	GPE BRUXELLES LAM NPV				
		Acquisitions	837.00	-56,927.78	
		Dispositions	-837.00		56,790.85
S6365866	GPT GROUP NPV (STAPLED SECURITIES)				
		Acquisitions	19,833.00	-55,895.67	
		Dispositions	-19,833.00		57,056.59
SBP6NH40	GRAB HLDGS LTD				
		Acquisitions	21,773.00	-110,561.12	
		Dispositions	-21,773.00		104,728.13
C384802104	GRAINGER W W INC COM				
		Acquisitions	2,465.00	-2,997,940.89	
		Dispositions	-2,465.00		2,765,611.45
S2384951	GREAT WEST LIFECO COM NPV				
		Acquisitions	2,666.00	-88,418.09	
		Dispositions	-2,666.00		88,006.40
C39813G109	GRID DYNAMICS HOLDINGS INC COM USD0.0001CL A				
		Acquisitions	15,065.00	-158,629.34	
		Dispositions	-13,363.00		174,072.29
SBN7SWP6	GSK PLC ORD GBP0.3125				
		Acquisitions	42,151.00	-708,547.78	
		Dispositions	-42,151.00		711,845.25
SBJYRDP5	GTT EUR0.01				
		Acquisitions	19,024.00	-2,794,634.07	
		Dispositions	-27,466.00		3,679,411.80
C40145W101	GUARDIAN PHARMACY SVCS INC CL A CL A				
		Acquisitions	125,380.00	-1,792,167.90	
		Dispositions	-74,091.00		1,855,542.92
SBMGTJT6	H LUNDBECK A/S SER B DKK1				
		Acquisitions	81,304.00	-442,400.42	
		Dispositions	-177,180.00		1,015,838.46
SBMX86B7	HALEON PLC ORD GBP0.01				
		Acquisitions	96,627.00	-466,250.99	
		Dispositions	-78,166.00		372,273.32
C406216101	HALLIBURTON CO COM				
		Acquisitions	28,968.00	-999,485.55	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-7,409.00		235,320.73
S0405207	HALMA ORD GBP0.10				
		Acquisitions	3,820.00	-135,264.60	
		Dispositions	-3,820.00		130,802.15
C40637H109	HALOZYME THERAPEUTICS INC COM				
		Acquisitions	12,093.00	-456,562.51	
		Dispositions	-43,386.00		1,977,969.32
C991EGX994	HAMILTON LANE CO-INVESTMENT OFFSHORE FUND II				
		Acquisitions	93,117.00	-93,117.00	
		Dispositions	-2,594.00		2,594.00
S6408664	HANKYU HANSHIN HOLDINGS INC NPV				
		Acquisitions	2,200.00	-58,907.77	
		Dispositions	-2,200.00		57,724.60
S4511809	HANNOVER RUECK SE ORD NPV(REGD)				
		Acquisitions	618.00	-164,330.81	
		Dispositions	-11,617.00		2,856,669.45
SB1VZ0M2	HARGREAVES LANSDOW ORD GBP0.004				
		Acquisitions	3,687.00	-51,552.23	
		Dispositions	-3,687.00		50,925.92
C418056BA4	HASBRO INC 6.05% 05-14-2034				
		Acquisitions	355,000.00	-353,998.90	
		Dispositions	-355,000.00		361,899.35
C40412C101	HCA HEALTHCARE INC COM				
		Acquisitions	22,896.00	-7,752,661.36	
		Dispositions	-9,063.00		3,179,740.41
C404121AH8	HCA INC 5.375% DUE 09-01-2026				
		Acquisitions	1,220,000.00	-1,215,815.40	
		Dispositions	-1,220,000.00		1,233,627.40
C422806208	HEICO CORP NEW CL A CL A				
		Acquisitions	4,801.00	-744,120.29	
		Dispositions	-4,094.00		790,990.21
S5120679	HEIDELBERG MATERIALS AG				
		Acquisitions	1,381.00	-178,854.65	
		Dispositions	-1,381.00		172,721.67
SB0CCH46	HEINEKEN HOLDING EUR1.6 A				
		Acquisitions	1,343.00	-82,378.28	
		Dispositions	-1,343.00		81,464.97
S7792559	HEINEKEN NV EUR1.60				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	42,181.00	-4,232,880.05	
		Dispositions	-2,960.00		213,424.45
CG4388N106	HELEN TROY LTD COM STK				
		Acquisitions	10,890.00	-712,605.66	
		Dispositions	-880.00		49,903.41
C42328H109	HELIOS TECHNOLOGIES INC				
		Acquisitions	12,523.00	-663,214.46	
		Dispositions	-12,523.00		576,563.52
SBK6QWF0	HELVETIA HOLDING AG				
		Acquisitions	384.00	-62,222.28	
		Dispositions	-384.00		63,556.27
S5076705	HENKEL AG & CO KGAA NON-VTG PRF NPV				
		Acquisitions	1,698.00	-151,853.84	
		Dispositions	-1,698.00		149,366.10
S5002465	HENKEL AG & CO KGAA NPV(BR)				
		Acquisitions	1,097.00	-86,919.82	
		Dispositions	-1,097.00		85,065.11
S5687431	HENNES & MAURITZ SER'B'NPV				
		Acquisitions	5,843.00	-82,295.34	
		Dispositions	-5,843.00		79,116.55
C806407102	HENRY SCHEIN INC COMMON STOCK				
		Acquisitions	6,582.00	-501,033.68	
		Dispositions	-49,928.00		3,756,131.22
S7598003	HERA EUR1				
		Acquisitions	238,036.00	-804,412.59	
		Dispositions	-238,036.00		847,805.09
S5253973	HERMES INTL NPV				
		Acquisitions	634.00	-1,613,324.66	
		Dispositions	-634.00		1,390,733.39
SBNZFHC1	HEXAGON AB SER'B'NPV				
		Acquisitions	21,001.00	-205,034.53	
		Dispositions	-21,001.00		202,420.66
C428291108	HEXCEL CORP NEW COM				
		Acquisitions	21,124.00	-1,398,456.13	
		Dispositions	-1,153.00		76,191.12
C403949AM2	HF SINCLAIR CORP SR NT 144A 5% 02-01-2028				
		Acquisitions	825,000.00	-797,387.25	
		Free Delivery	-825,000.00		

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6416322	HIKARI TSUSHIN INC NPV				
		Acquisitions	100.00	-22,924.54	
		Dispositions	-100.00		22,430.26
S6429405	HITACHI CONSTRUCTION MACHINERY NPV				
		Acquisitions	1,100.00	-24,786.27	
		Dispositions	-1,100.00		24,617.44
S6429104	HITACHI NPV				
		Acquisitions	61,100.00	-1,768,187.18	
		Dispositions	-546,500.00		16,696,686.17
		Free Receipt	781,200.00		
S7110753	HOLCIM LTD CHF2 (REGD)				
		Acquisitions	15,036.00	-1,378,464.86	
		Dispositions	-15,036.00		1,444,320.27
SBDQQ1Q5	HOLMEN AB SER'B'NPV				
		Acquisitions	788.00	-30,095.86	
		Dispositions	-788.00		29,121.02
C436440101	HOLOGIC INC COM				
		Acquisitions	12,395.00	-915,417.85	
		Dispositions	-16,057.00		1,285,513.97
C436893200	HOME BANCSHARES INC COM				
		Acquisitions	34,450.00	-988,533.87	
		Dispositions	-34,450.00		886,631.96
C437076DF6	HOME DEPOT INC 5.3% 06-25-2054				
		Acquisitions	735,000.00	-723,497.25	
		Dispositions	-735,000.00		744,700.75
S6435145	HONDA MOTOR CO NPV				
		Acquisitions	45,500.00	-380,228.76	
		Dispositions	-45,500.00		442,134.51
C438516CR5	HONEYWELL INTERNATIONAL INC 4.95% 09-01-2031				
		Acquisitions	1,225,000.00	-1,235,743.25	
		Dispositions	-1,225,000.00		1,218,875.00
C438516CS3	HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035				
		Acquisitions	1,185,000.00	-1,187,654.40	
		Dispositions	-690,000.00		699,107.70
C438516CT1	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054				
		Acquisitions	865,000.00	-863,053.75	
		Dispositions	-865,000.00		841,298.85
C438516106	HONEYWELL INTL INC COM STK				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,480.00	-592,433.67	
		Dispositions	-767.00		173,487.50
S6434915	HONGKONG LAND HLD ORD USD0.10(SINGAPORE REG)				
		Acquisitions	11,100.00	-49,887.19	
		Dispositions	-11,100.00		48,951.00
C43940T109	HOPE BANCORP INC COM				
		Acquisitions	65,221.00	-865,806.72	
		Dispositions	-2,419.00		31,260.82
SB3FF8W8	HOSHIZAKI CORP				
		Acquisitions	1,100.00	-45,668.75	
		Dispositions	-1,100.00		44,061.44
C443201AC2	HOWMET AEROSPACE INC 4.85% 10-15-2031				
		Acquisitions	540,000.00	-538,774.20	
		Dispositions	-540,000.00		549,244.80
S6441506	HOYA CORP NPV				
		Acquisitions	3,500.00	-459,374.81	
		Dispositions	-3,500.00		444,733.59
C40434L105	HP INC COM				
		Acquisitions	171,620.00	-6,244,170.56	
		Dispositions	-171,620.00		5,916,430.56
C40440VAB1	HPS CORPORATE LENDING FD NT 144A 6.25% 09-30-2029				
		Acquisitions	525,000.00	-518,642.25	
		Dispositions	-130,000.00		133,221.40
S0540528	HSBC HLDGS ORD USD0.50(UK REG)				
		Acquisitions	185,422.00	-1,809,387.07	
		Dispositions	-185,422.00		1,812,598.34
C404280EG0	HSBC HLDGS PLC 5.733% DUE 05-17-2032				
		Acquisitions	865,000.00	-865,000.00	
		Dispositions	-865,000.00		866,067.20
C443510607	HUBBELL INC COM				
		Acquisitions	916.00	-389,013.38	
		Dispositions	-255.00		95,652.79
C443573100	HUBSPOT INC COM				
		Acquisitions	5,857.00	-3,921,963.86	
		Dispositions	-8,075.00		3,879,836.50
SB05BDX1	HUDBAY MINERALS IN COM NPV				
		Acquisitions	63,580.00	-595,212.23	
		Dispositions	-63,580.00		528,424.41

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBDD87X3	HUDSON PAC PPTYS L FIXED 3.95% 11-01-2027				
		Acquisitions	40,000.00	-35,118.75	
		Dispositions	-58,000.00		51,491.25
C44409MAD8	HUDSON PAC PPTYS L P 5.95% 02-15-2028				
		Dispositions	-455,000.00		419,341.65
SBMHL9H9	HUDSON PAC PPTYS L P 5.95% 02-15-2028				
		Acquisitions	60,000.00	-52,543.75	
S6805317	HULIC COMPANY LTD				
		Acquisitions	3,900.00	-34,140.32	
		Dispositions	-3,900.00		33,689.19
C444859CB6	HUMANA INC 5.75% 04-15-2054				
		Acquisitions	535,000.00	-534,727.15	
		Dispositions	-535,000.00		525,760.55
C446413106	HUNTINGTON INGALLS INDS INC COM				
		Acquisitions	7,609.00	-1,966,597.78	
		Dispositions	-31,960.00		8,131,995.42
C44701QBG6	HUNTSMAN INTL LLC 5.7% 10-15-2034				
		Acquisitions	185,000.00	-184,334.00	
		Dispositions	-185,000.00		180,543.05
SBYYXJY9	HYDRO ONE LTD COM NPV				
		Acquisitions	3,151.00	-97,340.88	
		Dispositions	-3,151.00		97,150.64
SB2QY968	HYPERA SA				
		Acquisitions	5,181.00	-26,988.67	
		Dispositions	-143,054.00		549,378.05
SBJ2ZH37	IA FINANCIAL CORP COM NPV				
		Acquisitions	939.00	-87,529.05	
		Dispositions	-939.00		87,106.98
SBNLYXS0	ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG				
		Acquisitions	23,000.00	-19,435.00	
		Dispositions	-528,000.00		458,696.80
SBTBJ8W6	ICAHN ENTERPRISES/FIN 9.0% 06-15-2030				
		Acquisitions	8,000.00	-8,100.00	
		Dispositions	-5,000.00		4,918.75
S6455530	ICL GROUP LTD				
		Acquisitions	8,122.00	-40,192.90	
		Dispositions	-8,122.00		39,262.82
CG4705A100	ICON PLC COM				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,130.00	-640,601.10	
SB94G471	ICON PLC COM				
		Dispositions	-3,313.00		722,871.47
SB1FF8P7	IDEMITSU KOSAN CO NPV				
		Acquisitions	116,900.00	-796,768.66	
		Dispositions	-116,900.00		766,770.92
S2469375	IGM FINANCIAL INC COM NPV				
		Acquisitions	99,825.00	-2,417,188.42	
		Dispositions	-99,825.00		3,135,239.10
C449276AE4	IMB INTERNAT CAPITAL 4.9% 02-05-2034				
		Acquisitions	8,200,000.00	-7,827,527.59	
		Dispositions	-8,200,000.00		7,902,012.00
SBNCBD46	IMCD NV EUR0.16				
		Acquisitions	585.00	-89,354.69	
		Dispositions	-585.00		86,457.76
C45258J102	IMMUNOVANT INC COM				
		Acquisitions	20,325.00	-845,690.70	
		Dispositions	-20,325.00		599,992.41
S0454492	IMPERIAL BRANDS PLC GBP0.10				
		Acquisitions	8,243.00	-270,383.79	
		Dispositions	-8,243.00		265,868.41
S2454241	IMPERIAL OIL COM NPV				
		Acquisitions	11,667.00	-764,657.67	
		Dispositions	-11,667.00		871,599.08
C45378A106	INDEPENDENCE RLTY TR INC COM				
		Acquisitions	8,542.00	-136,462.72	
		Dispositions	-14,191.00		261,431.19
C45569U101	INDIE SEMICONDUCTOR INC COM CL A				
		Acquisitions	401,796.00	-1,927,527.79	
		Dispositions	-21,741.00		136,508.17
S4476210	INDRA SISTEMAS SA EUR0.20 SER 'A'				
		Acquisitions	15,039.00	-338,337.02	
		Dispositions	-167,956.00		3,058,862.74
SB1VSK10	INDUSTRIVARDEN AB SER'A'NPV				
		Acquisitions	1,179.00	-38,590.27	
		Dispositions	-1,179.00		37,337.11
SB1VSK54	INDUSTRIVARDEN AB SER'C'NPV				
		Acquisitions	1,638.00	-53,488.27	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,638.00		51,947.33
SB0LDBX7	INDUTRADE AB NPV				
		Acquisitions	2,827.00	-73,532.54	
		Dispositions	-2,827.00		71,292.65
S5889505	INFINEON TECHNOLOG ORD NPV (REGD)				
		Acquisitions	13,363.00	-464,371.84	
		Dispositions	-13,363.00		443,175.81
SBMJ6DW5	INFORMA PLC (GB) ORD GBP0.001				
		Acquisitions	13,401.00	-141,338.59	
		Dispositions	-13,401.00		134,761.16
S6459286	INFRATIL LTD NPV				
		Acquisitions	9,549.00	-67,701.28	
		Dispositions	-9,549.00		68,474.92
SBZ57390	ING GROEP N.V. EUR0.01				
		Acquisitions	33,570.00	-521,616.13	
		Dispositions	-33,570.00		525,314.82
C457187102	INGREDION INC COM				
		Acquisitions	1,220.00	-140,944.53	
		Dispositions	-2,722.00		359,040.79
C45781V101	INNOVATIVE INDL PPTYS INC				
		Acquisitions	5,310.00	-565,543.16	
		Dispositions	-34,890.00		2,766,145.13
SB10RB15	INPEX CORPORATION NPV				
		Acquisitions	9,000.00	-113,788.50	
		Dispositions	-9,000.00		112,160.84
SBN4N9C0	INPOST S.A. EUR0.01				
		Acquisitions	2,248.00	-38,232.53	
		Dispositions	-2,248.00		38,401.41
C457669307	INSMED INC COM PAR $.01				
		Acquisitions	31,500.00	-890,955.67	
		Dispositions	-8,926.00		582,998.61
C457730109	INSPIRE MED SYS INC COM				
		Acquisitions	5,048.00	-897,529.39	
		Dispositions	-1,216.00		200,063.20
S6271026	INSURANCE AUSTRALIA GROUP LTD				
		Acquisitions	24,373.00	-133,073.91	
		Dispositions	-24,373.00		130,391.26
SB04YJV1	INTACT FINL CORP COM NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,700.00	-1,105,804.11	
		Dispositions	-6,700.00		1,227,421.09
C45828L108	INTEGRAL AD SCIENCE HLDG CORP COM				
		Acquisitions	29,961.00	-297,052.35	
		Dispositions	-17,709.00		229,783.36
SBHJYC05	INTERCONTL HOTELS ORD GBP0.208521303				
		Acquisitions	1,638.00	-208,241.60	
		Dispositions	-1,638.00		205,228.02
SBRXDCT7	INTERDIGITAL INC SR NT CONV 3.5% 06-01-2027				
		Acquisitions	34,000.00	-69,440.58	
		Dispositions	-18,000.00		42,235.23
C459200101	INTERNATIONAL BUSINESS MACHS CORP COM				
		Acquisitions	7,720.00	-1,485,926.16	
		Dispositions	-7,720.00		1,290,392.85
SBDVZYZ7	INTERNATIONAL DISTRIBUTION SERVICES PLC				
		Acquisitions	230,372.00	-802,454.69	
		Dispositions	-230,372.00		834,553.80
SBYVQYS0	INTERNATIONAL WORKPLACE GROUP PLC ORD GBP0.01				
		Acquisitions	1,653,788.00	-4,018,626.12	
		Dispositions	-1,653,788.00		3,211,814.36
S3163836	INTERTEK GROUP ORD GBP0.01				
		Acquisitions	1,667.00	-100,965.23	
		Dispositions	-1,667.00		98,139.73
C460146103	INTL PAPER CO COM				
		Acquisitions	3,637.00	-121,076.45	
		Dispositions	-22,031.00		983,872.27
C461202103	INTUIT COM				
		Acquisitions	1,469.00	-909,219.64	
		Dispositions	-10,356.00		6,622,053.30
C46120E602	INTUITIVE SURGICAL INC COM NEW STK				
		Acquisitions	13,816.00	-6,015,679.24	
		Dispositions	-3,159.00		1,549,358.77
SBZ404X1	INVESTMENT AB SER'B'NPV				
		Acquisitions	1,519.00	-38,880.40	
		Dispositions	-1,519.00		38,210.28
SBMV7PQ4	INVESTOR AB SER'B'NPV				
		Acquisitions	17,533.00	-475,465.69	
		Dispositions	-17,533.00		467,640.11

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB0R7JF1	IPSEN SA EUR1				
		Acquisitions	4,890.00	-560,916.97	
		Dispositions	-4,890.00		553,917.07
S6451271	ISRAEL DISCOUNT BK ILS0.10				
		Acquisitions	12,418.00	-85,382.11	
		Dispositions	-12,418.00		81,546.72
S6467104	ISUZU MOTORS NPV				
		Acquisitions	5,800.00	-81,698.68	
		Dispositions	-5,800.00		79,441.46
S6467803	ITOCHU CORP NPV				
		Acquisitions	12,000.00	-599,717.90	
		Dispositions	-12,000.00		600,552.19
SBD73C40	IVANHOE MINES LTD COM STK				
		Acquisitions	7,189.00	-89,174.92	
		Dispositions	-7,189.00		87,352.55
C46593EAA3	J P MORGAN CHASE COML MTG SECS TR COML MTG PASS THRU CTF CL A 6.746% 03-15-2039				
		Acquisitions	520,000.00	-514,962.50	
		Dispositions	-520,000.00		520,000.00
C46654UAK1	J P MORGAN MTG TR 2022-3 MTG PASSTHRU CTF CL A-6 3% 08-25-2052				
		Acquisitions	1,053,923.09	-959,440.53	
		Dispositions	-94,509.12		94,509.11
SBDB6074	J-LEASE CO LTD NPV				
		Dispositions	-97,000.00		762,465.99
		Free Receipt	48,500.00		
C46817M107	JACKSON FINANCIAL INC CL A COM				
		Acquisitions	46,833.00	-3,904,873.51	
		Dispositions	-8,917.00		838,201.68
C46982L108	JACOBS SOLUTIONS INC COM				
		Acquisitions	965.00	-143,745.68	
		Dispositions	-53,546.00		7,614,812.68
SB8BRV46	JAPAN AIRLINES CO NPV				
		Acquisitions	1,400.00	-23,167.80	
		Dispositions	-1,400.00		22,321.09
S6743882	JAPAN EXCHANGE GROUP INC NPV				
		Acquisitions	10,000.00	-117,439.39	
		Dispositions	-10,000.00		114,277.55
SBYT8165	JAPAN POST BANK CO NPV				
		Acquisitions	14,600.00	-141,451.53	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-14,600.00		138,443.08
SBYT8143	JAPAN POST HOLD CO NPV				
		Acquisitions	19,400.00	-189,852.96	
		Dispositions	-19,400.00		185,066.80
SBYT8154	JAPAN POST INSURAN NPV				
		Acquisitions	2,000.00	-37,839.77	
		Dispositions	-2,000.00		37,301.26
S6397580	JAPAN REAL ESTATE INVESTMENT CO				
		Acquisitions	13.00	-45,939.90	
		Dispositions	-65.00		45,092.19
		Free Receipt	52.00		
S6474535	JAPAN TOBACCO INC NPV				
		Acquisitions	12,100.00	-328,131.24	
		Dispositions	-12,100.00		313,952.59
S6472119	JARDINE MATHESON HLDGS USD0.25(SINGAPORE REG)				
		Acquisitions	1,600.00	-66,989.19	
		Dispositions	-1,600.00		66,288.00
SBNT2JN3	JAZZ INVTS I LTD 2.0% DUE 06-15-2026				
		Acquisitions	200,000.00	-191,302.20	
		Dispositions	-200,000.00		197,128.40
CG50871105	JAZZ PHARMACEUTICALS PLC COM USD0.0001				
		Acquisitions	29,744.00	-3,352,582.56	
		Dispositions	-27,803.00		3,329,757.69
SBM8Q5M0	JD SPORTS FASHION ORD GBP0.0005				
		Acquisitions	25,473.00	-31,781.25	
		Dispositions	-25,473.00		30,114.72
SBMC4ZZ3	JDE PEETS N.V.				
		Acquisitions	1,269.00	-22,937.55	
		Dispositions	-1,269.00		22,048.00
C47233WEJ4	JEFFERIES FINL GROUP INC 6.2% 04-14-2034				
		Acquisitions	635,000.00	-633,977.65	
		Dispositions	-635,000.00		657,324.10
SBLDCCV4	JEFFERIES FINL GROUP INC 6.2% 04-14-2034				
		Acquisitions	610,000.00	-616,251.90	
S6543792	JFE HOLDINGS INC NPV				
		Acquisitions	5,900.00	-64,374.57	
		Dispositions	-5,900.00		66,244.17
SB18D6G5	JINS HOLDINGS INC NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	17,735.00	-571,152.14	
		Dispositions	-17,735.00		715,614.92
C24422EXH7	JOHN DEERE CAPITAL CORP 4.5% 01-16-2029				
		Acquisitions	870,000.00	-868,364.40	
		Dispositions	-870,000.00		863,184.00
C478160CX0	JOHNSON & JOHNSON 5.25% 06-01-2054				
		Acquisitions	860,000.00	-859,337.80	
		Dispositions	-860,000.00		881,603.20
C477921AA8	JOHNSON CONTROLS/TYCO FI 5.5% 04-19-2029				
		Acquisitions	1,125,000.00	-1,122,041.25	
		Dispositions	-1,125,000.00		1,141,248.40
CG51502105	JOHNSON CTLS INTL PLC COM USD0.01				
		Acquisitions	11,869.00	-813,477.02	
		Dispositions	-14,601.00		1,021,962.62
C48020Q107	JONES LANG LASALLE INC COM STK				
		Acquisitions	15,600.00	-4,170,996.12	
		Dispositions	-2,298.00		504,499.32
C46625H100	JPMORGAN CHASE & CO COM				
		Acquisitions	54,678.00	-11,260,637.68	
		Dispositions	-12,998.00		2,703,059.98
SBLB0Y92	JPMORGAN CHASE & CO 2.069% 06-01-2029				
		Acquisitions	310,000.00	-274,185.70	
		Dispositions	-565,000.00		498,810.25
C46647PEK8	JPMORGAN CHASE & CO 5.53% 07-22-2035				
		Acquisitions	680,000.00	-680,000.00	
		Dispositions	-680,000.00		711,215.40
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035				
		Acquisitions	1,080,000.00	-1,080,000.00	
		Dispositions	-1,080,000.00		1,108,144.80
SB4R2R50	JULIUS BAER GRUPPE CHF0.02 (REGD)				
		Acquisitions	2,129.00	-140,262.29	
		Dispositions	-2,129.00		138,493.05
S6481320	KAJIMA CORP NPV				
		Acquisitions	4,000.00	-72,174.36	
		Dispositions	-4,000.00		73,409.28
S6483489	KANSAI ELECTRIC POWER CO NPV				
		Acquisitions	9,400.00	-102,546.46	
		Dispositions	-9,400.00		104,765.95

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6483746	KANSAI PAINT CO NPV				
		Acquisitions	111,100.00	-1,681,886.63	
		Dispositions	-111,100.00		1,619,669.38
S6483809	KAO CORP NPV				
		Acquisitions	4,700.00	-199,706.96	
		Dispositions	-4,700.00		191,782.55
S6484686	KAWASAKI KISEN KAISHA LTD NPV				
		Acquisitions	3,600.00	-49,223.87	
		Dispositions	-3,600.00		50,359.56
C48666K109	KB HOME COM				
		Acquisitions	78,219.00	-5,299,812.76	
		Dispositions	-13,494.00		1,062,273.24
S4497749	KBC GROEP NV NPV				
		Acquisitions	2,365.00	-180,718.11	
		Dispositions	-2,365.00		182,946.46
S6248990	KDDI CORP NPV				
		Acquisitions	15,600.00	-505,649.63	
		Dispositions	-15,600.00		500,906.98
S0486622	KELLER GROUP PLC ORD GBP0.10				
		Acquisitions	112,032.00	-2,313,138.16	
		Dispositions	-112,032.00		2,082,497.72
C49177J102	KENVUE INC COM				
		Acquisitions	346,497.00	-8,066,913.13	
		Dispositions	-9,581.00		224,252.39
S4490005	KESKO OYJ SER'B'EUR2				
		Acquisitions	2,851.00	-54,868.38	
		Dispositions	-2,851.00		54,362.77
C49271VAV2	KEURIG DR PEPPER INC 5.431% 03-15-2034				
		Acquisitions	1,220,000.00	-1,217,633.20	
		Dispositions	-1,220,000.00		1,209,306.70
S6490995	KEYENCE CORP NPV				
		Acquisitions	1,900.00	-797,193.09	
		Dispositions	-1,900.00		778,547.17
SB3SGMV5	KEYERA CORP COM				
		Acquisitions	103,651.00	-2,945,089.68	
		Dispositions	-103,651.00		3,131,219.35
S6490809	KIKKOMAN CORP NPV				
		Acquisitions	6,800.00	-77,063.82	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-6,800.00		76,608.17
S3319521	KINGFISHER ORD GBP0.157142857				
		Acquisitions	18,258.00	-59,526.39	
		Dispositions	-18,258.00		56,821.98
SB03Z841	KINROSS GOLD CORP COM NPV				
		Acquisitions	314,300.00	-2,966,108.77	
		Dispositions	-455,500.00		3,799,458.56
S6493745	KIRIN HOLDINGS CO NPV				
		Acquisitions	7,800.00	-106,355.55	
		Dispositions	-7,800.00		101,785.41
C482480AP5	KLA CORP 4.7% 02-01-2034				
		Acquisitions	255,000.00	-253,452.15	
		Dispositions	-255,000.00		247,860.00
C482480100	KLA CORPORATION COM USD0.001				
		Acquisitions	3,773.00	-2,946,879.85	
		Dispositions	-10,931.00		7,634,695.48
C499049104	KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01				
		Acquisitions	6,771.00	-349,025.91	
		Dispositions	-12,124.00		669,591.90
SBD2P9X9	KNORR BREMSE AG				
		Acquisitions	715.00	-52,501.09	
		Dispositions	-715.00		51,978.31
SB14RJB7	KOBE BUSSAN CO LTD NPV				
		Acquisitions	1,500.00	-34,707.91	
		Dispositions	-1,500.00		32,893.28
SBNGHNG2	KOKUSAI ELECTRIC C NPV				
		Acquisitions	1,400.00	-19,528.34	
		Dispositions	-1,400.00		19,122.21
S6496584	KOMATSU NPV				
		Acquisitions	8,800.00	-241,371.23	
		Dispositions	-8,800.00		242,571.80
SBD0Q398	KON AHOLD DELHAIZE EUR0.01				
		Acquisitions	9,423.00	-316,655.41	
		Dispositions	-9,423.00		308,186.80
S6496681	KONAMI GROUP CORP NPV				
		Acquisitions	1,000.00	-99,183.44	
		Dispositions	-1,000.00		95,236.58
SB09M9D2	KONE CORPORATION NPV ORD 'B'				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	3,488.00	-175,905.77	
		Dispositions	-3,488.00		171,589.37
S5986622	KONINKLIJKE PHILIP EUR0.20				
		Acquisitions	19,406.00	-549,370.14	
		Dispositions	-19,406.00		496,492.59
C50077B207	KRATOS DEFENSE & SECURITY SOLUTIONS INC				
		Acquisitions	11,430.00	-277,660.99	
		Dispositions	-18,252.00		363,127.44
C501044DV0	KROGER CO 5.358% 09-15-2034				
		Acquisitions	1,147,000.00	-1,144,098.09	
		Dispositions	-1,147,000.00		1,140,255.64
C501044DW8	KROGER CO 5.5% 09-15-2054				
		Acquisitions	245,000.00	-243,990.60	
		Dispositions	-245,000.00		243,762.75
S6497509	KUBOTA CORP NPV				
		Acquisitions	9,700.00	-116,723.96	
		Dispositions	-9,700.00		113,342.64
SB142S60	KUEHNE&NAGEL INTL CHF1 (REGD)				
		Acquisitions	499.00	-113,617.09	
		Dispositions	-14,592.00		4,956,980.48
S6497662	KURARAY CO NPV				
		Acquisitions	47,288.00	-561,399.91	
		Dispositions	-47,288.00		707,758.56
S6499260	KYOCERA CORP NPV				
		Acquisitions	13,200.00	-130,498.78	
		Dispositions	-13,200.00		132,749.84
S6499550	KYOWA KIRIN CO LTD NPV				
		Acquisitions	2,500.00	-39,041.78	
		Dispositions	-2,500.00		37,836.00
S4538002	L E LUNDBERGFORETA SER'B'NPV				
		Acquisitions	751.00	-35,038.93	
		Dispositions	-751.00		34,350.96
C994W93995	Lexington Capital Partners X (OFFSHORE) LP				
		Acquisitions	8,721,728.01	-8,721,728.01	
		Dispositions	-619,739.10		619,739.10
C504922105	LABCORP HLDGS INC COM				
		Dispositions	-4,927.00		1,123,442.03
		Free Receipt	16,469.00	3,203,817.12	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C512807306	LAM RESH CORP COM NEW				
		Dispositions	-70,690.00		5,139,649.21
		Free Receipt	70,690.00	4,936,022.94	
SBYW0PQ6	LAND SECURITIES GP ORD GBP0.106666666				
		Acquisitions	7,210.00	-52,258.26	
		Dispositions	-7,210.00		52,786.36
C516544103	LANTHEUS HLDGS INC COM				
		Acquisitions	22,413.00	-1,367,892.17	
		Dispositions	-23,239.00		2,348,492.01
C517834AL1	LAS VEGAS SANDS CORP 6.2% 08-15-2034				
		Acquisitions	320,000.00	-319,580.80	
		Dispositions	-320,000.00		323,630.45
S6506267	LASERTEC CORP NPV				
		Acquisitions	800.00	-79,220.71	
		Dispositions	-800.00		77,433.28
C518415104	LATTICE SEMICONDUCTOR CORP COM				
		Acquisitions	40,329.00	-2,519,355.66	
		Dispositions	-2,215.00		125,529.79
C521865204	LEAR CORP COM NEW COM NEW				
		Acquisitions	3,901.00	-448,564.13	
		Dispositions	-832.00		94,308.40
SB9G6L89	LEG IMMOBILIEN SE				
		Acquisitions	773.00	-65,841.02	
		Dispositions	-773.00		65,548.44
S0560399	LEGAL & GENERAL GP ORD GBP0.025				
		Acquisitions	60,637.00	-175,823.86	
		Dispositions	-60,637.00		172,999.26
C525327102	LEIDOS HLDGS INC COM				
		Acquisitions	59,078.00	-8,815,881.89	
		Dispositions	-15,950.00		2,519,654.85
C527064109	LESLIES INC COM				
		Acquisitions	45,716.00	-139,351.51	
		Dispositions	-185,315.00		477,872.39
C50187T106	LGI HOMES INC COM				
		Acquisitions	16,248.00	-1,606,264.24	
		Dispositions	-748.00		85,730.38
C531229755	LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C				
		Acquisitions	4,555.00	-324,882.19	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-7,224.00		555,984.53
SBSLLZD5	LIBERTY MEDIA CORP DEL 3.75% 03-15-2028				
		Acquisitions	98,000.00	-109,673.12	
		Dispositions	-98,000.00		105,099.09
SBS2L3Y1	LIBERTY MEDIA CORPORATION CNV 2.25% 08-15-2027 BEO				
		Acquisitions	155,000.00	-160,003.17	
		Dispositions	-113,000.00		126,364.72
SBL6K7K9	LIFCO AB SER'B'NPV				
		Acquisitions	2,308.00	-71,190.51	
		Dispositions	-2,308.00		67,471.65
C80874P109	LIGHT & WONDER INC COM USD0.001				
		Acquisitions	44,654.00	-4,570,065.98	
		Dispositions	-44,654.00		4,269,180.34
C534187BT5	LINCOLN NATL CORP IND 5.852% 03-15-2034				
		Acquisitions	465,000.00	-465,000.00	
		Dispositions	-465,000.00		456,793.25
CG54950103	LINDE PLC				
		Dispositions	-9,404.00		3,933,257.32
SBNZHB81	LINDE PLC				
		Acquisitions	788.00	-357,489.93	
		Dispositions	-3,889.00		1,674,476.01
S5962280	LINDT & SPRUENGLI CHF10 (PTG CERT)				
		Acquisitions	10.00	-110,579.66	
		Dispositions	-10.00		112,485.44
S5962309	LINDT & SPRUENGLI CHF100 (REGD)				
		Acquisitions	1.00	-109,640.76	
		Dispositions	-1.00		110,488.66
C538034109	LIVE NATION ENTERTAINMENT INC				
		Acquisitions	739.00	-73,526.96	
		Dispositions	-55,630.00		5,133,757.68
S0870612	LLOYDS BANKING GP ORD GBP0.1				
		Acquisitions	627,338.00	-438,780.42	
		Dispositions	-627,338.00		428,987.54
C53944YAX1	LLOYDS BKG GROUP PLC 5.679% 01-05-2035				
		Acquisitions	885,000.00	-885,000.00	
		Dispositions	-885,000.00		873,863.10
S2521800	LOBLAWS COS LTD COM NPV				
		Acquisitions	1,669.00	-228,093.07	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,669.00		221,375.15
C539830109	LOCKHEED MARTIN CORP COM				
		Acquisitions	27,100.00	-14,589,409.87	
		Dispositions	-14,919.00		7,419,659.41
SB18ZRK2	LOGITECH INTL CHF0.25 (REGD)				
		Acquisitions	1,566.00	-131,997.58	
		Dispositions	-1,566.00		130,429.06
SB0SWJX3	LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604				
		Acquisitions	5,678.00	-822,667.08	
		Dispositions	-4,881.00		695,668.16
S7333378	LONZA GROUP AG CHF1 (REGD)				
		Acquisitions	736.00	-445,973.90	
		Dispositions	-736.00		439,256.75
SBNRQW72	LOTTERY CORPORATIO NPV				
		Acquisitions	30,224.00	-99,754.48	
		Dispositions	-23,107.00		72,074.82
S4224992	LOTUS BAKERIES NPV				
		Acquisitions	4.00	-45,412.94	
		Dispositions	-4.00		45,358.72
C546347105	LOUISIANA-PACIFIC CORP COM				
		Acquisitions	8,372.00	-716,801.43	
		Dispositions	-2,696.00		279,946.27
C548661107	LOWES COS INC COM				
		Acquisitions	16,903.00	-3,725,235.27	
		Dispositions	-2,264.00		538,450.80
C50212V100	LPL FINL HLDGS INC COM				
		Acquisitions	338.00	-89,772.99	
		Dispositions	-28,380.00		7,540,985.10
C550021109	LULULEMON ATHLETICA INC COM				
		Acquisitions	1,064.00	-349,915.23	
		Dispositions	-7,637.00		2,918,297.33
SBTKSSY6	LUNDIN GOLD INC COM				
		Acquisitions	111,772.00	-2,283,072.03	
		Dispositions	-111,772.00		2,449,432.72
S2866857	LUNDIN MINING CORP COM NPV				
		Acquisitions	8,695.00	-75,152.78	
		Dispositions	-8,695.00		75,482.77
C529043101	LXP INDUSTRIAL TRUST COM USD0.0001				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	18,482.00	-163,151.70	
		Dispositions	-10,498.00		99,898.49
S6084848	LY CORP NPV				
		Acquisitions	54,900.00	-150,337.97	
		Dispositions	-29,400.00		79,716.16
C50249AAM5	LYB INTERNATIONAL FINANCE III LLC 5.5% 03-01-2034				
		Acquisitions	1,210,000.00	-1,200,731.40	
		Dispositions	-615,000.00		614,361.00
CN53745100	LYONDELLBASELL IND N V COM USD0.01 CL 'A'				
		Acquisitions	936.00	-71,156.59	
		Dispositions	-151.00		14,625.72
C502431109	L3HARRIS TECHNOLOGIES INC COM				
		Acquisitions	1,405.00	-359,889.77	
		Dispositions	-1,405.00		348,881.58
C502431AU3	L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034				
		Acquisitions	440,000.00	-439,428.00	
		Dispositions	-440,000.00		436,726.40
SBRC3QZ2	L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034				
		Acquisitions	785,000.00	-789,230.85	
SB77P017	M UP HOLDINGS INC				
		Acquisitions	36,200.00	-386,670.14	
		Dispositions	-36,200.00		375,253.44
SBKFB1C6	M&G PLC ORD GBP0.05				
		Acquisitions	23,186.00	-58,474.79	
		Dispositions	-23,186.00		56,831.58
SB28YTC2	MACQUARIE GP LTD NPV				
		Acquisitions	3,698.00	-535,001.85	
		Dispositions	-3,698.00		516,879.41
C558868105	MADRIGAL PHARMACEUTICALS INC COM				
		Acquisitions	4,092.00	-997,900.04	
		Dispositions	-4,092.00		1,275,003.48
S2554475	MAGNA INTL INC COM NPV				
		Acquisitions	2,871.00	-126,516.68	
		Dispositions	-42,971.00		2,281,049.26
C559222BA1	MAGNA INTL INC 5.05% 03-14-2029				
		Acquisitions	730,000.00	-728,919.60	
		Dispositions	-730,000.00		726,311.45
C55939A107	MAGNERA CORP COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-29,343.32		622,759.31
		Free Receipt	29,343.32	567,495.80	
C56035LAJ3	MAIN STR CAP CORP 6.5% DUE 06-04-2027				
		Acquisitions	575,000.00	-579,194.05	
		Dispositions	-200,000.00		202,951.05
C56035LAH7	MAIN STR CAP CORP 6.95% 03-01-2029				
		Acquisitions	55,000.00	-54,925.75	
		Dispositions	-55,000.00		55,791.45
S6555805	MAKITA CORP NPV				
		Acquisitions	2,300.00	-70,960.35	
		Dispositions	-2,300.00		71,107.23
SBJ1DLW9	MAN GROUP PLC (N) ORD USD0.0342857142				
		Acquisitions	243,586.00	-808,102.64	
		Dispositions	-243,586.00		676,503.23
S2492519	MANULIFE FINL CORP COM NPV				
		Acquisitions	17,555.00	-543,694.27	
		Dispositions	-17,555.00		539,544.74
SB1G40S0	MAPFRE EUR0.10				
		Acquisitions	342,214.00	-820,564.56	
		Dispositions	-342,214.00		873,061.85
C567908108	MARINEMAX INC COM				
		Acquisitions	18,750.00	-580,663.13	
		Dispositions	-2,925.00		95,644.84
C570535104	MARKEL GROUP INC				
		Acquisitions	3,347.00	-5,171,210.62	
		Dispositions	-683.00		1,125,781.27
C570535AY0	MARKEL GROUP INC 6.0% 05-16-2054				
		Acquisitions	520,000.00	-518,133.20	
		Dispositions	-520,000.00		556,801.60
S3127489	MARKS & SPENCER GROUP ORD GBP0.01				
		Acquisitions	21,149.00	-107,007.20	
		Dispositions	-21,149.00		100,644.40
C571903BQ5	MARRIOTT INTL 5.3% 05-15-2034				
		Acquisitions	285,000.00	-281,289.30	
		Dispositions	-285,000.00		280,650.75
SBLD78V1	MARRIOTT INTL 5.3% 05-15-2034				
		Acquisitions	270,000.00	-266,484.60	
C573284106	MARTIN MARIETTA MATLS INC COM				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,125.00	-610,015.95	
		Dispositions	-6,207.00		3,460,974.22
S6569464	MARUBENI CORP NPV				
		Acquisitions	14,300.00	-209,528.16	
		Dispositions	-14,300.00		216,648.79
C573874104	MARVELL TECHNOLOGY INC COM				
		Acquisitions	40,044.00	-2,700,413.57	
		Dispositions	-120,385.00		8,931,720.97
C57636QBC7	MASTERCARD INC 4.55% 01-15-2035				
		Acquisitions	815,000.00	-813,174.40	
		Dispositions	-815,000.00		785,054.00
SB249GC0	MATSUKIYOCOCOKARA & CO				
		Acquisitions	3,400.00	-48,204.14	
		Dispositions	-3,400.00		50,324.02
C57776J100	MAXLINEAR INC COMMON STOCK				
		Acquisitions	110,097.00	-1,874,151.68	
		Dispositions	-5,036.00		70,535.27
S6371863	MCDONALD'S HOLDING CO JAPAN				
		Acquisitions	800.00	-32,700.24	
		Dispositions	-800.00		31,531.85
C58013MFY5	MCDONALDS CORP MEDIUM TERM NTS BOOK TRANCHE # TR 00143 5.2% 05-17-2034				
		Acquisitions	690,000.00	-687,716.10	
		Dispositions	-690,000.00		694,140.00
C58155Q103	MCKESSON CORP				
		Acquisitions	2,474.00	-1,311,633.96	
		Dispositions	-9,134.00		4,986,714.67
C581557BV6	MCKESSON CORP NEW 4.25% 09-15-2029				
		Acquisitions	265,000.00	-264,856.90	
		Dispositions	-265,000.00		261,990.10
SBRTNNQ5	MEDIBANK PRIVATE L NPV				
		Acquisitions	27,991.00	-67,421.35	
		Dispositions	-27,991.00		66,612.17
C58506Q109	MEDPACE HLDGS INC COM				
		Acquisitions	808.00	-310,881.56	
		Dispositions	-808.00		267,664.46
SB4XF9J1	MEG ENERGY CORP COM NPV				
		Acquisitions	28,600.00	-647,106.25	
		Dispositions	-28,600.00		492,810.56

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB60DQV3	MEIJI HOLDINGS CO NPV				
		Acquisitions	2,400.00	-49,898.17	
		Dispositions	-2,400.00		48,485.93
SBNGDN82	MELROSE INDUST PLC ORD GBP0.001				
		Acquisitions	13,317.00	-91,507.99	
		Dispositions	-13,317.00		91,600.60
C58733R102	MERCADOLIBRE INC COM STK				
		Acquisitions	592.00	-1,038,792.65	
		Dispositions	-2,285.00		3,882,332.28
S5529027	MERCEDES-BENZ GROUP AG				
		Acquisitions	7,662.00	-438,886.69	
		Dispositions	-7,662.00		427,635.28
C58933Y105	MERCK & CO INC NEW COM				
		Acquisitions	25,719.00	-3,195,278.54	
		Dispositions	-52,071.00		6,083,208.51
S4741844	MERCK KGAA NPV				
		Acquisitions	676.00	-118,810.96	
		Dispositions	-10,810.00		1,676,591.65
SB8W6K56	MERCURY NZ LTD NPV				
		Acquisitions	7,469.00	-24,960.02	
		Dispositions	-7,469.00		25,853.38
SBWFD052	MERIDIAN ENERGY LT NPV				
		Acquisitions	12,820.00	-41,691.72	
		Dispositions	-12,820.00		43,002.29
C59001A102	MERITAGE HOMES CORP COM				
		Acquisitions	32,213.00	-6,068,280.17	
		Dispositions	-5,492.00		1,023,007.03
C30303M102	META PLATFORMS INC COM USD0.000006 CL 'A'				
		Acquisitions	38,348.00	-19,253,514.22	
		Dispositions	-36,912.00		18,765,867.87
C30303M8V7	META PLATFORMS INC 5.4% 08-15-2054				
		Acquisitions	890,000.00	-886,448.90	
		Dispositions	-445,000.00		471,041.40
C59156R108	METLIFE INC COM STK USD0.01				
		Acquisitions	7,734.00	-575,000.47	
		Dispositions	-16,716.00		1,319,889.19
C59156RCN6	METLIFE INC SR NT 5.3% 12-15-2034				
		Acquisitions	1,305,000.00	-1,304,095.50	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-535,000.00		548,689.65
S2583952	METRO INC COM NPV				
		Acquisitions	2,405.00	-156,187.60	
		Dispositions	-2,405.00		152,105.55
SB1FN8X9	METSO OYJ				
		Acquisitions	6,294.00	-59,582.78	
		Dispositions	-6,294.00		59,629.69
C595017BE3	MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029				
		Acquisitions	630,000.00	-627,977.70	
		Dispositions	-420,000.00		417,958.60
C595112103	MICRON TECH INC COM				
		Acquisitions	159,981.00	-16,324,452.31	
		Dispositions	-174,550.00		18,716,132.34
C594918104	MICROSOFT CORP COM				
		Acquisitions	67,397.00	-27,970,422.04	
		Dispositions	-65,354.00		27,507,099.15
C596278101	MIDDLEBY CORP COM				
		Acquisitions	96,443.00	-13,364,982.16	
		Dispositions	-49,220.00		6,542,296.55
S6642406	MINEBEA MITSUMI INC				
		Acquisitions	3,600.00	-58,842.91	
		Dispositions	-3,600.00		58,927.99
SB17ZL56	MINERAL RES LTD NPV				
		Acquisitions	1,750.00	-38,743.02	
		Dispositions	-1,750.00		37,253.04
S6161978	MIRVAC GROUP STAPLED SECURITIES				
		Acquisitions	40,908.00	-50,809.38	
		Dispositions	-40,908.00		50,200.91
SB0JQTJ0	MITSUBISHI CHEMICAL GROUP CORP NPV				
		Acquisitions	13,900.00	-70,692.70	
		Dispositions	-13,900.00		70,225.64
S6596785	MITSUBISHI CORP NPV				
		Acquisitions	34,000.00	-558,253.07	
		Dispositions	-34,000.00		563,339.78
S6597045	MITSUBISHI ELEC CP NPV				
		Acquisitions	19,200.00	-329,298.94	
		Dispositions	-19,200.00		329,271.69
S6596729	MITSUBISHI ESTATE CO LTD				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	10,900.00	-151,743.75	
		Dispositions	-10,900.00		153,065.59
S6268976	MITSUBISHI HC CAP. NPV				
		Acquisitions	8,800.00	-58,012.27	
		Dispositions	-8,800.00		58,227.29
S6597067	MITSUBISHI HVY IND NPV				
		Acquisitions	37,000.00	-537,139.30	
		Dispositions	-262,000.00		3,229,915.49
		Free Receipt	202,500.00		
S6335171	MITSUBISHI UFJ FIN NPV				
		Acquisitions	113,200.00	-1,350,426.11	
		Dispositions	-113,200.00		1,316,613.24
C606822DF8	MITSUBISHI UFJ FINANCIAL GROUP INC 5.426% 04-17-2035				
		Acquisitions	855,000.00	-855,000.00	
		Dispositions	-855,000.00		861,275.70
S6597302	MITSUI & CO LTD NPV				
		Acquisitions	25,600.00	-534,345.80	
		Dispositions	-25,600.00		539,768.35
S6597368	MITSUI CHEMICALS NPV				
		Acquisitions	1,600.00	-34,346.59	
		Dispositions	-1,600.00		35,340.04
S6597603	MITSUI FUDOSAN CO LTD NPV				
		Acquisitions	27,000.00	-217,455.36	
		Dispositions	-27,000.00		217,466.91
S6597584	MITSUI O.S.K.LINES NPV				
		Acquisitions	3,500.00	-118,788.66	
		Dispositions	-3,500.00		120,069.18
S6916703	MIZRAHI TEFAHOT BANK LTD ILS0.01				
		Acquisitions	1,569.00	-69,957.02	
		Dispositions	-1,569.00		65,450.46
S6591014	MIZUHO FINANCIAL GROUP NPV				
		Acquisitions	24,500.00	-610,561.52	
		Dispositions	-24,500.00		605,366.38
C55306N104	MKS INSTRS INC COM				
		Acquisitions	1,296.00	-128,733.24	
		Dispositions	-1,380.00		170,654.27
C927959106	MLP VIPER ENERGY INC				
		Acquisitions	3,757.00	-141,164.76	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-28,388.00		1,120,273.28
C60741F104	MOBILEYE GLOBAL INC CL A CL A				
		Acquisitions	116,427.00	-3,299,812.17	
		Dispositions	-116,427.00		2,892,874.48
SBPCKTM7	MODIVCARE INC 5% DUE 10-01-2029				
		Acquisitions	101,000.00	-73,885.00	
		Dispositions	-25,000.00		20,312.50
C60855R100	MOLINA HEALTHCARE INC COM				
		Acquisitions	5,201.00	-1,713,330.81	
		Dispositions	-3,593.00		1,263,431.20
C60871R209	MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B				
		Acquisitions	17,235.00	-1,064,548.39	
		Dispositions	-16,514.00		973,585.84
SBMHRYX8	MONDAY COM LTD COM NPV				
		Acquisitions	378.00	-103,021.78	
		Dispositions	-378.00		88,157.16
C609207BE4	MONDELEZ INTL INC 4.75% 08-28-2034				
		Acquisitions	465,000.00	-463,972.35	
		Dispositions	-465,000.00		471,802.95
SBMWC6P4	MONDI PLC ORD EUR0.22				
		Acquisitions	4,382.00	-66,293.07	
		Dispositions	-4,382.00		64,025.80
C60937P106	MONGODB INC CL A CL A				
		Acquisitions	6,503.00	-1,843,401.53	
		Dispositions	-10,765.00		3,145,687.21
C609839105	MONOLITHIC PWR SYS INC COM				
		Acquisitions	538.00	-333,369.60	
		Dispositions	-1,311.00		991,410.39
SB1GHR88	MONOTARO CO.LTD NPV				
		Acquisitions	2,500.00	-44,486.52	
		Dispositions	-2,500.00		43,191.27
C615369BA2	MOODYS CORP 5.0% 08-05-2034				
		Acquisitions	165,000.00	-163,668.45	
		Dispositions	-165,000.00		169,141.50
S0808561	MORGAN SINDALL GRP PLC ORD GBP0.05				
		Acquisitions	11,993.00	-588,622.34	
		Dispositions	-11,993.00		567,066.27
C61690U8B9	MORGAN STANLEY BANK NA 5.504% 05-26-2028				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,155,000.00	-1,155,000.00	
		Dispositions	-1,155,000.00		1,171,635.05
C61747YFV2	MORGAN STANLEY FIXED 5.516% 11-19-2055				
		Acquisitions	1,410,000.00	-1,410,000.00	
		Dispositions	-430,000.00		443,127.90
SBMWH712	MORGAN STANLEY 1.794% 02-13-2032				
		Acquisitions	350,000.00	-287,570.50	
		Dispositions	-130,000.00		110,110.00
C61746BEF9	MORGAN STANLEY 3.625% DUE 01-20-2027				
		Acquisitions	2,000,000.00	-1,910,440.00	
		Dispositions	-6,095,000.00		5,858,635.90
C61747YFU4	MORGAN STANLEY 4.654% 10-18-2030				
		Acquisitions	1,410,000.00	-1,410,000.00	
		Dispositions	-420,000.00		414,556.80
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035				
		Acquisitions	585,000.00	-585,000.00	
		Dispositions	-585,000.00		584,344.80
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035				
		Acquisitions	810,000.00	-810,000.00	
		Dispositions	-810,000.00		820,396.35
SB02L486	MOWI ASA				
		Acquisitions	4,738.00	-85,158.48	
		Dispositions	-4,738.00		81,594.05
C553368101	MP MATERIALS CORP COM USD0.0001 CL A				
		Acquisitions	64,044.00	-999,294.32	
		Dispositions	-5,374.00		76,911.69
C55336VBX7	MPLX LP 5.5% 06-01-2034				
		Acquisitions	805,000.00	-795,162.90	
		Dispositions	-805,000.00		802,725.65
SB2Q4CS1	MS&AD INS GP HLDGS NPV				
		Acquisitions	180,903.00	-4,072,161.23	
		Dispositions	-180,903.00		3,986,226.98
SB09DHL9	MTU AERO ENGINES A NPV (REGD)				
		Acquisitions	551.00	-190,192.30	
		Dispositions	-551.00		184,630.94
C624756102	MUELLER INDS INC COM				
		Acquisitions	75,095.00	-4,991,088.76	
		Dispositions	-88,612.00		6,784,359.06

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S5294121	MUENCHENER RUECKVE NPV(REGD)				
		Acquisitions	1,365.00	-745,499.45	
		Dispositions	-1,365.00		701,376.93
S6610403	MURATA MANUFACTURING CO. NPV				
		Acquisitions	29,591.00	-577,770.30	
		Dispositions	-29,591.00		478,380.16
C626755102	MURPHY USA INC COM				
		Acquisitions	1,422.00	-683,259.62	
		Dispositions	-4,193.00		1,823,696.22
SB02K2M3	M3 INC NPV				
		Acquisitions	4,400.00	-39,902.91	
		Dispositions	-4,400.00		39,153.31
SBLH2351	N.W. FIBER LLC / N.W. FIBER FIN SUB SR NT 144A 6% 02-15-2028				
		Acquisitions	90,000.00	-85,225.00	
		Dispositions	-62,000.00		63,785.60
SBDR05C0	NATIONAL GRID ORD GBP0.12431289				
		Acquisitions	50,683.00	-603,088.28	
		Dispositions	-50,683.00		602,628.18
C636274AF9	NATIONAL GRID PLC 5.418% 01-11-2034				
		Acquisitions	735,000.00	-735,000.00	
		Dispositions	-735,000.00		716,932.10
C63743HFS6	NATIONAL RURAL UTILITIES COOP FIN 5.15% 06-15-2029				
		Acquisitions	825,000.00	-823,152.00	
		Dispositions	-825,000.00		834,371.85
S6624608	NATL AUSTRALIA BK NPV				
		Acquisitions	31,435.00	-764,810.02	
		Dispositions	-31,435.00		734,017.76
S2077303	NATL BK OF CANADA COM NPV				
		Acquisitions	3,379.00	-315,430.25	
		Dispositions	-3,379.00		310,031.84
SBM8PJY7	NATWEST GROUP PLC ORD GBP1.0769				
		Acquisitions	71,633.00	-369,354.36	
		Dispositions	-71,633.00		360,803.39
C639057AN8	NATWEST GROUP PLC 5.778% 03-01-2035				
		Acquisitions	1,215,000.00	-1,215,000.00	
		Dispositions	-1,215,000.00		1,214,708.40
C62886HBD2	NCL CORP LTD GTD SR NT EXCHANGEABLE 1.125% 02-15-2027				
		Acquisitions	91,000.00	-95,613.37	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-540,000.00		503,053.84
S6640400	NEC CORP NPV				
		Acquisitions	2,400.00	-205,644.41	
		Dispositions	-2,400.00		212,649.55
S5633962	NEMETSCHEK SE ORD NPV				
		Acquisitions	596.00	-57,780.89	
		Dispositions	-596.00		58,763.72
SB06YV46	NESTE OYJ NPV				
		Acquisitions	4,333.00	-55,567.78	
		Dispositions	-4,333.00		53,221.88
S7123870	NESTLE SA CHF0.10(REGD)				
		Acquisitions	53,043.00	-4,993,972.04	
		Dispositions	-26,775.00		2,210,433.75
S6036548	NET ONE SYSTEMS CO NPV				
		Acquisitions	36,800.00	-645,983.42	
		Dispositions	-36,800.00		979,106.45
C64110D104	NETAPP INC COM STK				
		Acquisitions	4,306.00	-501,616.27	
		Dispositions	-36,085.00		4,135,734.36
C64110L106	NETFLIX INC COM STK				
		Acquisitions	11,032.00	-6,924,672.55	
		Dispositions	-6,395.00		4,013,749.70
C64110LBA3	NETFLIX INC 5.4% 08-15-2054				
		Acquisitions	165,000.00	-164,653.50	
		Dispositions	-165,000.00		173,357.25
C641423CC0	NEVADA PWR CO 3.7% DUE 05-01-2029				
		Acquisitions	1,449,000.00	-1,379,607.39	
		Dispositions	-3,826,000.00		3,591,619.24
C644393100	NEW FORTRESS INC CL A SHS REPSTG LTD LIABILITY				
		Acquisitions	53,711.00	-1,660,972.85	
		Dispositions	-53,711.00		1,401,781.24
C647551AG5	NEW MOUNTAIN FINANCE COR 6.2% DUE 10-15-2027 BEO				
		Acquisitions	400,000.00	-397,452.00	
		Dispositions	-155,000.00		154,759.30
SBZB0SK9	NEW STH WALES TSY 3% GTD SNR 20/03/28 AUD100				
		Acquisitions	1,625,000.00	-1,029,736.98	
		Dispositions	-1,625,000.00		1,000,749.12
S7130836	NEXANS SA EUR1				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	7,944.00	-819,080.18	
		Dispositions	-7,944.00		987,041.92
SB63QM77	NEXON CO LTD NPV				
		Acquisitions	3,500.00	-49,358.14	
		Dispositions	-3,500.00		52,203.99
S3208986	NEXT ORD GBP0.10				
		Acquisitions	1,202.00	-150,828.28	
		Dispositions	-1,202.00		145,006.17
C65339KCU2	NEXTERA ENERGY CAPITAL HLDGS INC 5.25% 03-15-2034				
		Acquisitions	695,000.00	-692,928.90	
		Dispositions	-695,000.00		682,279.40
C65339F101	NEXTERA ENERGY INC COM				
		Acquisitions	6,511.00	-504,827.68	
		Dispositions	-6,511.00		469,238.09
C65290E101	NEXTRACKER INC CL A COM USD0.0001 CL A				
		Acquisitions	6,023.00	-318,587.79	
		Dispositions	-2,482.88		134,208.56
		Free Receipt	20,141.88	153,014.97	
SBN7BZM3	NIBE INDUSTRIER AB SER'B'NPV				
		Acquisitions	15,408.00	-60,313.17	
		Dispositions	-15,408.00		59,320.75
S6647133	NICE LTD ILS1				
		Acquisitions	646.00	-121,109.43	
		Dispositions	-646.00		112,808.55
S6640682	NIDEC CORPORATION NPV				
		Acquisitions	8,400.00	-152,823.07	
		Dispositions	-8,400.00		151,573.73
S6639550	NINTENDO CO LTD NPV				
		Acquisitions	10,500.00	-641,124.43	
		Dispositions	-10,500.00		623,115.74
S6396800	NIPPON BUILDING FD REIT				
		Acquisitions	78.00	-62,738.26	
		Dispositions	-78.00		60,942.53
S6640507	NIPPON PAINT HLDGS NPV				
		Acquisitions	9,700.00	-66,621.62	
		Dispositions	-9,700.00		64,428.61
S6640541	NIPPON SANSO HOLDINGS CORP				
		Acquisitions	1,800.00	-51,015.21	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,800.00		51,524.86
S6642569	NIPPON STEEL CORP				
		Acquisitions	9,100.00	-177,891.16	
		Dispositions	-9,100.00		181,647.68
S6641373	NIPPON TELEGRAPH & TELEPHONE CORP NPV				
		Acquisitions	305,500.00	-308,692.69	
		Dispositions	-305,500.00		305,975.05
S6643960	NIPPON YUSEN KABUSHIKI KAISHA NPV				
		Acquisitions	4,400.00	-145,336.79	
		Dispositions	-4,400.00		145,861.44
C65473PAS4	NISOURCE INC 5.2% 07-01-2029				
		Acquisitions	520,000.00	-518,949.60	
		Dispositions	-520,000.00		524,503.20
C65473PAQ8	NISOURCE INC 5.35% 04-01-2034				
		Acquisitions	490,000.00	-488,926.90	
		Dispositions	-490,000.00		482,147.75
S6642860	NISSAN MOTOR CO NPV				
		Acquisitions	22,000.00	-49,197.02	
		Dispositions	-22,000.00		71,101.51
S6641760	NISSIN FOODS HOLDINGS CO LTD NPV				
		Acquisitions	1,900.00	-47,863.25	
		Dispositions	-1,900.00		46,042.34
S6644800	NITORI HOLDINGS NPV				
		Acquisitions	800.00	-101,064.14	
		Dispositions	-800.00		95,966.49
S6641801	NITTO DENKO CORP NPV				
		Acquisitions	7,500.00	-155,451.08	
		Dispositions	-50,400.00		3,620,095.72
S7106354	NKT A/S				
		Acquisitions	31,768.00	-2,780,752.50	
		Dispositions	-31,768.00		2,313,760.35
SBNG8PQ9	NN GROUP N.V. EUR0.12				
		Acquisitions	2,787.00	-123,240.58	
		Dispositions	-2,787.00		121,680.01
S5902941	NOKIA OYJ EUR0.06				
		Acquisitions	54,057.00	-239,425.38	
		Dispositions	-54,057.00		241,927.89
C65535HBV0	NOMURA HLDGS INC 5.783% DUE 07-03-2034				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	510,000.00	-510,000.00	
		Dispositions	-510,000.00		519,049.95
S6643108	NOMURA HOLDINGS NPV				
		Acquisitions	30,400.00	-178,466.16	
		Dispositions	-30,400.00		180,599.80
S6390921	NOMURA RESEARCH INSTITUTE NPV				
		Acquisitions	55,100.00	-1,479,495.25	
		Dispositions	-3,800.00		113,791.38
SBFM0SV9	NORDEA HOLDING ABP				
		Acquisitions	32,337.00	-360,565.41	
		Dispositions	-32,337.00		352,198.84
SB11HK39	NORSK HYDRO ASA NOK1.098				
		Acquisitions	14,387.00	-82,063.81	
		Dispositions	-14,387.00		79,278.59
SBLC89C3	NORTHERN OIL & GAS INC (NEV) 0.0% 04-15-2029				
		Acquisitions	22,000.00	-27,989.32	
		Dispositions	-260,000.00		323,195.65
C665531307	NORTHERN OIL & GAS INC COM NEW				
		Acquisitions	6,600.00	-245,906.10	
		Dispositions	-13,346.00		531,432.92
S6717456	NORTHERN STAR RESOURCES LTD				
		Acquisitions	11,794.00	-120,301.06	
		Dispositions	-11,794.00		114,319.96
C666807102	NORTHROP GRUMMAN CORP COM				
		Acquisitions	13,923.00	-7,134,934.76	
		Dispositions	-4,287.00		1,869,640.81
C666807CL4	NORTHROP GRUMMAN FIXED 4.9% DUE 06-01-2034				
		Acquisitions	830,000.00	-829,319.40	
		Dispositions	-830,000.00		809,759.95
SBMXDMM5	NORTHWEST FIBER LLC / NORTHWEST FIBER FIN SUB INC 4.75% 04-30-2027				
		Acquisitions	68,000.00	-65,790.00	
		Dispositions	-51,000.00		52,154.55
S7103065	NOVARTIS AG CHF0.49 (REGD)				
		Acquisitions	22,505.00	-2,411,453.45	
		Dispositions	-94,155.00		9,472,564.84
C66989HAV0	NOVARTIS CAP CORP 4.649% 09-18-2034				
		Acquisitions	705,000.00	-699,938.10	
		Dispositions	-705,000.00		671,301.00

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6KMJ1	NOVO NORDISK A/S SER'B'DKK0.1				
		Acquisitions	92,910.00	-10,218,243.25	
		Dispositions	-85,410.00		9,671,702.82
SB798FW0	NOVONESIS (NOVOZYMES) B				
		Acquisitions	3,559.00	-208,470.57	
		Dispositions	-3,559.00		203,889.91
C629377508	NRG ENERGY INC COM NEW				
		Acquisitions	34,540.00	-2,610,559.90	
		Dispositions	-19,795.00		1,659,197.66
SBK75V93	NRG ENERGY INC 2.75% 06-01-2048				
		Acquisitions	124,000.00	-209,060.16	
		Dispositions	-87,000.00		185,164.19
C67021CAV9	NSTAR ELECTRIC COMPANY 5.4% 06-01-2034				
		Acquisitions	330,000.00	-329,514.90	
		Dispositions	-330,000.00		333,214.75
S6125639	NTT DATA GROUP CORPORATION				
		Acquisitions	6,300.00	-125,214.26	
		Dispositions	-6,300.00		122,597.19
C670346105	NUCOR CORP COM				
		Acquisitions	977.00	-154,518.04	
		Dispositions	-106.00		19,743.94
SBQ1LCQ3	NUTANIX INC SR NT CONV .25% 10-01-2027				
		Acquisitions	105,000.00	-131,931.81	
		Dispositions	-37,000.00		45,654.22
SBDRJLN0	NUTRIEN LTD COM NPV				
		Acquisitions	4,925.00	-229,397.71	
		Dispositions	-4,925.00		218,490.16
C67077MBD9	NUTRIEN LTD 5.4% 06-21-2034				
		Acquisitions	555,000.00	-553,096.35	
		Dispositions	-555,000.00		552,740.45
C670703107	NUVALENT INC CL A CL A				
		Acquisitions	7,798.00	-666,232.00	
		Dispositions	-600.00		49,553.62
C67066G104	NVIDIA CORP COM				
		Acquisitions	183,211.00	-25,889,545.38	
		Dispositions	-227,049.00		41,631,251.04
		Free Receipt	597,123.00		
C62944T105	NVR INC COM STK USD0.01				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	154.00	-1,175,728.12	
		Dispositions	-202.00		1,627,898.46
C67403AAE9	OAKTREE STRATEGIC CREDIT 6.5% 07-23-2029				
		Dispositions	-115,000.00		115,504.85
		Free Receipt	115,000.00	114,652.82	
S6656407	OBAYASHI CORP NPV				
		Acquisitions	6,400.00	-86,738.00	
		Dispositions	-6,400.00		85,323.85
S6136749	OBIC CO LTD NPV				
		Acquisitions	26,100.00	-3,252,810.26	
		Dispositions	-3,200.00		95,783.70
		Free Receipt	91,600.00		
C67114JAA8	OBX 2021-NQM3 TR 1.054% DUE 07-25-2061				
		Acquisitions	942,499.00	-764,013.25	
		Dispositions	-86,275.43		86,275.43
SB3MBS74	OCADO GROUP PLC ORD GBP0.02				
		Acquisitions	810.00	-3,074.33	
		Dispositions	-41,809.00		153,442.95
SBQ5HTN3	OCCIDENTAL PETE CORP 5.55% 10-01-2034				
		Acquisitions	95,000.00	-94,639.95	
		Dispositions	-95,000.00		95,896.80
C674599EM3	OCCIDENTAL PETE CORP 6.05% 10-01-2054				
		Acquisitions	885,000.00	-881,035.20	
		Dispositions	-445,000.00		463,467.50
C674599105	OCCIDENTAL PETROLEUM CORP				
		Acquisitions	60,583.00	-3,718,782.67	
		Dispositions	-207,636.00		10,703,533.05
C670837103	OGE ENERGY CORP COM				
		Acquisitions	5,555.00	-180,869.69	
		Dispositions	-7,356.00		305,490.40
C679580100	OLD DOMINION FREIGHT LINE INC COM				
		Acquisitions	644.00	-120,930.49	
		Dispositions	-12,060.00		2,493,870.89
		Free Receipt	12,935.00		
C680033107	OLD NATL BANCORP IND COM				
		Acquisitions	155,340.00	-2,539,260.81	
		Dispositions	-8,239.00		158,019.62
C680223AM6	OLD REPUBLIC INTERNATIONAL CORP 5.75% 03-28-2034				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	470,000.00	-469,680.40	
		Dispositions	-470,000.00		465,220.10
S6658801	OLYMPUS CORP NPV				
		Acquisitions	11,800.00	-181,506.09	
		Dispositions	-11,800.00		178,585.90
S6659428	OMRON CORP NPV				
		Acquisitions	1,800.00	-58,741.71	
		Dispositions	-1,800.00		61,407.13
S4651459	OMV AG NPV				
		Acquisitions	1,483.00	-57,371.09	
		Dispositions	-1,483.00		57,529.34
CH5919C104	ON HLDNG AG CHF0.1 CLASS A				
		Acquisitions	41,572.00	-1,409,373.12	
		Dispositions	-80,561.00		2,895,052.11
SBQC4YF4	ON SEMICONDUCTOR CORP .5% 01-03-2029				
		Acquisitions	330,000.00	-323,322.87	
		Dispositions	-214,000.00		214,474.87
C682189105	ON SEMICONDUCTOR CORP COM				
		Acquisitions	27,990.00	-2,221,581.69	
		Dispositions	-87,253.00		5,642,377.79
C682680CF8	ONEOK INC 5.7% 11-01-2054				
		Acquisitions	1,020,000.00	-1,017,133.80	
		Dispositions	-1,020,000.00		1,030,266.30
S2659518	ONEX CORP SUB-VTG NPV				
		Acquisitions	961.00	-76,762.76	
		Dispositions	-961.00		75,716.97
S2260824	OPEN TEXT CO COM NPV				
		Acquisitions	2,675.00	-77,423.68	
		Dispositions	-47,275.00		1,908,288.79
S6141680	ORACLE CORP JAPAN NPV				
		Acquisitions	1,300.00	-111,914.37	
		Dispositions	-300.00		28,951.79
C68622V106	ORGANON & CO COM				
		Acquisitions	314,140.00	-6,139,571.18	
		Dispositions	-184,255.00		3,017,776.09
S6458001	ORICA LIMITED NPV				
		Acquisitions	4,810.00	-53,600.53	
		Dispositions	-4,810.00		50,479.04

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6648891	ORIENTAL LAND CO LTD NPV				
		Acquisitions	11,000.00	-231,651.81	
		Dispositions	-11,000.00		241,217.35
S6214861	ORIGIN ENERGY LTD NPV				
		Acquisitions	17,780.00	-117,914.89	
		Dispositions	-17,780.00		119,756.02
SB17NY40	ORION CORPORATION SER'B'NPV				
		Acquisitions	1,098.00	-48,141.62	
		Dispositions	-1,098.00		49,082.91
S6661144	ORIX CORP NPV				
		Acquisitions	11,600.00	-249,633.81	
		Dispositions	-11,600.00		251,061.54
SB1VQF42	ORKLA ASA NOK1.25				
		Acquisitions	7,260.00	-64,587.38	
		Dispositions	-7,260.00		63,535.14
SBYT16L4	ORSTED A/S				
		Acquisitions	1,732.00	-81,295.22	
		Dispositions	-1,732.00		79,916.13
S6661768	OSAKA GAS CO LTD NPV				
		Acquisitions	3,700.00	-78,476.01	
		Dispositions	-3,700.00		81,207.20
S6267058	OTSUKA CORP NPV				
		Acquisitions	2,300.00	-55,164.86	
		Dispositions	-2,300.00		52,961.82
C69047Q102	OVINTIV INC COM USD0.01				
		Acquisitions	18,477.00	-823,889.32	
		Dispositions	-7,555.00		331,476.98
C694308KT3	PAC GAS & ELEC CO 5.9% DUE 10-01-2054				
		Acquisitions	570,000.00	-567,258.30	
		Dispositions	-570,000.00		595,276.90
C69478X105	PAC PREMIER BANCORP COM				
		Acquisitions	10,330.00	-236,542.54	
		Dispositions	-98,080.00		2,072,481.16
C69371RT48	PACCAR FINANCIAL CORP 4.0% 09-26-2029				
		Acquisitions	310,000.00	-309,361.40	
		Dispositions	-310,000.00		300,368.30
C695156109	PACKAGING CORP AMER COM ISIN US6951561090				
		Acquisitions	671.00	-117,425.07	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-1,501.00		310,451.03
SBNT2JL1	PALO ALTO NETWORKS INC .375% DUE 06-01-2025				
		Acquisitions	45,000.00	-129,902.78	
		Dispositions	-25,000.00		92,074.80
C697435105	PALO ALTO NETWORKS INC COM USD0.0001				
		Acquisitions	19,582.00	-5,357,392.30	
		Dispositions	-11,248.00		3,286,816.68
		Free Receipt	7,359.00		
S2669272	PAN AMER SILVER COM NPV				
		Acquisitions	3,333.00	-73,277.98	
		Dispositions	-3,333.00		68,600.52
S6269861	PAN PACIFIC INTERNATIONAL HOLDINGS CORP				
		Acquisitions	3,900.00	-106,868.98	
		Dispositions	-3,900.00		107,948.97
S6572707	PANASONIC HOLDINGS CORP NPV				
		Acquisitions	23,500.00	-245,966.19	
		Dispositions	-23,500.00		244,911.29
SB44XTX8	PANDORA A/S DKK0.01				
		Acquisitions	828.00	-148,081.10	
		Dispositions	-828.00		153,663.20
C700517105	PARK HOTELS & RESORTS INC COM				
		Acquisitions	14,430.00	-216,447.43	
		Dispositions	-8,853.00		130,401.05
SBLFHPV8	PARKLAND CORP. COM NPV				
		Acquisitions	32,006.00	-1,032,635.74	
		Dispositions	-133,706.00		3,356,230.17
C70202L102	PARSONS CORP DEL COM				
		Acquisitions	75,540.00	-6,980,390.20	
		Dispositions	-11,008.00		1,137,714.84
SB119QG0	PARTNERS GROUP HLG CHF0.01 (REGD)				
		Acquisitions	231.00	-327,075.89	
		Dispositions	-231.00		315,960.95
C704326107	PAYCHEX INC COM				
		Acquisitions	7,273.00	-879,008.24	
		Dispositions	-21,687.00		2,671,432.24
C70432V102	PAYCOM SOFTWARE INC COM				
		Acquisitions	11,222.00	-2,030,828.18	
		Dispositions	-679.00		121,312.02

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C70450Y103	PAYPAL HLDGS INC COM				
		Acquisitions	59,656.00	-3,712,912.83	
		Dispositions	-102,891.00		6,030,367.54
C70450YAP8	PAYPAL HLDGS INC 5.15% 06-01-2034				
		Acquisitions	875,000.00	-869,321.25	
		Dispositions	-875,000.00		884,951.75
S6574071	PCCW LIMITED NPV				
		Acquisitions	1,027,059.00	-563,503.96	
		Dispositions	-1,027,059.00		571,740.64
S0677608	PEARSON ORD GBP0.25				
		Acquisitions	6,189.00	-100,220.88	
		Dispositions	-6,189.00		100,432.34
SB4PT2P8	PEMBINA PIPELINE CORPORATION COMMON STOCK				
		Acquisitions	5,530.00	-206,036.61	
		Dispositions	-5,530.00		202,196.80
C707569109	PENN ENTERTAINMENT INC				
		Acquisitions	24,643.00	-470,959.59	
		Dispositions	-6,143.00		116,099.46
C70805E109	PENNANT GROUP INC				
		Acquisitions	114,671.00	-2,004,442.04	
		Dispositions	-6,082.00		181,785.92
SB97SH97	PEPTIDREAM INC NPV				
		Acquisitions	83,000.00	-827,152.84	
		Dispositions	-83,000.00		1,522,360.06
S0682538	PERSIMMON ORD GBP0.10				
		Acquisitions	3,150.00	-49,405.87	
		Dispositions	-3,150.00		46,995.76
C717081103	PFIZER INC COM				
		Acquisitions	129,807.00	-3,669,566.00	
		Dispositions	-23,706.00		689,330.80
C718172109	PHILIP MORRIS INTL COM STK NPV				
		Acquisitions	40,818.00	-3,725,882.83	
		Dispositions	-19,907.00		2,260,201.71
C718172DJ5	PHILIP MORRIS INTL INC 5.25% 02-13-2034				
		Acquisitions	1,180,000.00	-1,154,169.80	
		Dispositions	-1,180,000.00		1,158,162.90
C718547AY8	PHILLIPS 66 CO 5.236% 03-15-2035				
		Acquisitions	1,030,000.00	-1,029,495.30	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-545,000.00		539,980.55
C718547AW2	PHILLIPS 66 COMPANY 5.65% 06-15-2054				
		Acquisitions	870,000.00	-869,199.60	
		Dispositions	-340,000.00		322,245.20
SBGXQNP2	PHOENIX GP HDGS PL ORD GBP0.10				
		Acquisitions	6,696.00	-43,619.90	
		Dispositions	-6,696.00		42,368.87
C72346Q104	PINNACLE FINL PARTNERS INC COM				
		Acquisitions	8,933.00	-745,100.73	
		Dispositions	-37,005.00		4,230,427.62
C723484101	PINNACLE W. CAP CORP COM				
		Acquisitions	5,132.00	-399,398.63	
		Dispositions	-6,000.00		539,728.68
C72352L106	PINTEREST INC CL A CL A				
		Acquisitions	104,074.00	-3,634,280.44	
		Dispositions	-158,389.00		5,266,337.76
C72703H101	PLANET FITNESS INC CL A CL A				
		Acquisitions	1,757.00	-98,003.00	
		Dispositions	-14,981.00		1,106,711.39
C72703X106	PLANET LABS PBC COM CL A COM USD0.0001 CL A				
		Acquisitions	41,973.00	-111,143.78	
		Dispositions	-25,240.00		58,331.20
C72814N104	PLAYAGS INC COM				
		Acquisitions	254,395.00	-2,351,347.17	
		Dispositions	-254,395.00		2,902,580.89
SBPK85C5	PLUXEE NV EUR0.01				
		Acquisitions	437.00	-11,566.92	
		Dispositions	-12,068.00		213,382.42
		Free Receipt	11,631.00	347,298.84	
C69349AAA0	PNC CAP TR C GTD CAP SECS SER C FLTG RATE DUE 06-01-2028/06-01-2025 REG				
		Acquisitions	1,662,000.00	-1,615,635.00	
		Dispositions	-235,000.00		231,592.50
C693475BX2	PNC FINL SVCS GROUP INC 5.492% 05-14-2030				
		Acquisitions	900,000.00	-900,000.00	
		Dispositions	-900,000.00		921,923.60
C733174700	POPULAR INC COM NEW COM USD6 (POST REV SPLIT)				
		Acquisitions	1,611.00	-142,452.68	
		Dispositions	-2,142.00		198,492.59

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S7101069	PORSCHE AUTO HL SE NON VTG PRF NPV				
		Acquisitions	1,522.00	-56,230.78	
		Dispositions	-1,522.00		57,249.73
C737446104	POST HLDGS INC COM STK				
		Acquisitions	80,085.00	-8,764,587.40	
		Dispositions	-12,675.00		1,445,384.10
C737630103	POTLATCHDELTIC CORPORATION				
		Acquisitions	17,700.00	-689,856.45	
		Dispositions	-2,521.00		108,803.33
S2697701	POWER CORP CANADA SUB-VTG NPV				
		Acquisitions	5,437.00	-174,913.98	
		Dispositions	-5,437.00		172,423.51
SBPH27M4	PPL CAP FDG INC 2.875% 03-15-2028				
		Dispositions	-310,000.00		327,502.95
		Free Receipt	760,000.00	737,292.13	
C69352PAT0	PPL CAPITAL FUNDING INC 5.25% 09-01-2034				
		Acquisitions	100,000.00	-99,486.00	
		Dispositions	-100,000.00		101,681.00
C69351T106	PPL CORP COM ISIN US69351T1060				
		Acquisitions	46,040.00	-1,455,244.78	
		Dispositions	-20,492.00		673,163.64
C742718109	PROCTER & GAMBLE COM NPV				
		Acquisitions	7,378.00	-1,232,298.65	
		Dispositions	-4,939.00		795,901.54
C74340W103	PROLOGIS INC COM				
		Acquisitions	26,052.00	-2,909,281.55	
		Dispositions	-1,970.00		238,823.73
C74340XCN9	PROLOGIS L P 5% 01-31-2035				
		Acquisitions	600,000.00	-593,136.00	
		Dispositions	-600,000.00		602,919.00
SBJDS7L3	PROSUS N.V. EUR0.05 (N SHARES)				
		Acquisitions	15,829.00	-659,645.87	
		Dispositions	-13,985.00		568,167.27
C744320102	PRUDENTIAL FINL INC COM				
		Acquisitions	34,269.00	-3,717,012.26	
		Dispositions	-5,745.00		705,403.12
C744320BP6	PRUDENTIAL FINL INC 6.5% 03-15-2054				
		Acquisitions	520,000.00	-520,000.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-520,000.00		520,650.00
S0709954	PRUDENTIAL PLC GBP0.05				
		Acquisitions	27,352.00	-221,561.64	
		Dispositions	-27,352.00		219,175.46
C74460D109	PUB STORAGE COM				
		Acquisitions	786.00	-243,649.31	
		Dispositions	-786.00		281,205.53
C744533BR0	PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035				
		Acquisitions	395,000.00	-394,932.85	
		Dispositions	-395,000.00		385,837.25
C744573AY2	PUBLIC SERVICE ENTERPRISE 5.2% 04-01-2029				
		Acquisitions	415,000.00	-414,398.25	
		Dispositions	-415,000.00		415,726.75
C74456QCR5	PUBLIC SVC ELEC 5.45% 03-01-2054				
		Acquisitions	865,000.00	-859,810.00	
		Dispositions	-865,000.00		885,929.65
C745332CN4	PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054				
		Acquisitions	525,000.00	-524,994.75	
		Dispositions	-525,000.00		546,778.65
C745867101	PULTE GROUP INC				
		Acquisitions	4,288.00	-533,575.14	
		Dispositions	-48,530.00		5,997,530.55
S5064722	PUMA SE NPV				
		Acquisitions	1,096.00	-51,884.23	
		Dispositions	-1,096.00		51,460.89
C74624M102	PURE STORAGE INC CL A CL A				
		Acquisitions	5,651.00	-304,675.85	
		Dispositions	-4,022.00		208,168.22
C693656100	PVH CORP COM USD1				
		Acquisitions	5,540.00	-612,926.76	
		Dispositions	-46,656.00		5,426,588.10
C00135TAE4	PVTPL AIB GROUP PLC 5.871% 03-28-2035				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		199,022.00
C00928QAY7	PVTPL AIRCASTLE LTD 5.95% 02-15-2029				
		Acquisitions	195,000.00	-193,812.45	
		Dispositions	-195,000.00		200,198.70
SBQKN1M9	PVTPL ALCOA NEDERLAND HLDG B V 7.125% 03-15-2031				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	205,000.00	-205,000.00	
		Dispositions	-205,000.00		211,662.50
C00188LAA5	PVTPL APA INFRASTRUCTURE LTD. 5.125% 09-16-2034				
		Acquisitions	305,000.00	-301,153.95	
		Dispositions	-305,000.00		305,018.30
C03770DAC7	PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031				
		Acquisitions	575,000.00	-575,796.65	
		Dispositions	-190,000.00		196,777.30
C03969AAN0	PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026				
		Acquisitions	105,000.00	-89,275.00	
		Dispositions	-30,000.00		26,400.00
C04020EAE7	PVTPL ARES STRATEGIC INCOME FU 5.7% 03-15-2028				
		Acquisitions	605,000.00	-601,121.95	
		Dispositions	-210,000.00		209,800.50
SBSF1V00	PVTPL ARTERA SVCS LLC 8.5% 02-15-2031				
		Acquisitions	250,000.00	-251,350.00	
		Dispositions	-10,000.00		9,912.50
C04685A3Q2	PVTPL ATHENE GLOBAL FDG 5.583% 01-09-2029				
		Acquisitions	105,000.00	-105,000.00	
		Dispositions	-105,000.00		105,516.60
C04685A4A6	PVTPL ATHENE GLOBAL FUNDING 4.86% 08-27-2026				
		Acquisitions	160,000.00	-160,000.00	
		Dispositions	-160,000.00		159,577.60
C04685A4D0	PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031				
		Acquisitions	415,000.00	-415,000.00	
		Dispositions	-415,000.00		413,157.40
C05369AAQ4	PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029				
		Acquisitions	680,000.00	-674,872.80	
		Dispositions	-420,000.00		425,360.60
SBRT7594	PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029				
		Acquisitions	205,000.00	-203,454.30	
C05377RHY3	PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP 5.36% 06-20-2030				
		Acquisitions	290,000.00	-289,950.12	
		Dispositions	-145,000.00		145,379.49
C05523RAK3	PVTPL BAE SYS PLC NT 5.25% 03-26-2031				
		Acquisitions	200,000.00	-199,572.00	
		Dispositions	-200,000.00		199,258.00
C05523RAL1	PVTPL BAE SYS PLC 5.3% 03-26-2034				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,115,000.00	-1,109,975.65	
		Dispositions	-1,115,000.00		1,121,623.10
C06279JAD1	PVTPL BANK IRELAND GROUP PLC 5.601% 03-20-2030				
		Acquisitions	860,000.00	-860,000.00	
		Dispositions	-860,000.00		871,167.00
C07274EAL7	PVTPL BAYER US FIN LLC 6.5% 11-21-2033				
		Acquisitions	150,000.00	-157,957.50	
		Dispositions	-790,000.00		802,217.80
C09031WAE3	PVTPL BIMBO BAKERIES USA INC 5.375% 01-09-2036				
		Acquisitions	390,000.00	-385,725.60	
		Dispositions	-390,000.00		384,189.00
C69120VAX9	PVTPL BLUE OWL CR INC 6.65% 03-15-2031				
		Acquisitions	185,000.00	-181,821.70	
		Dispositions	-185,000.00		180,715.40
C09581CAC5	PVTPL BLUE OWL CREDIT INCOME CORP. 5.8% 03-15-2030				
		Acquisitions	615,000.00	-608,677.80	
		Dispositions	-615,000.00		607,489.45
C09581CAA9	PVTPL BLUE OWL CREDIT INCOME CORP. 6.6% 09-15-2029				
		Acquisitions	170,000.00	-168,021.20	
		Dispositions	-170,000.00		173,440.80
C09581JAM8	PVTPL BLUE OWL FINANCE LLC 6.25% 04-18-2034				
		Acquisitions	235,000.00	-231,677.10	
		Dispositions	-235,000.00		231,204.75
SBPBRSJ9	PVTPL BLUE OWL FINANCE LLC 6.25% 04-18-2034				
		Acquisitions	890,000.00	-885,552.80	
C69121JAA5	PVTPL BLUE OWL TECHNOLOGY FIN CORP II 6.75% 04-04-2029				
		Acquisitions	700,000.00	-691,593.00	
		Dispositions	-255,000.00		255,598.00
C05565ECJ2	PVTPL BMW US CAP LLC 4.9% 04-02-2029				
		Acquisitions	735,000.00	-733,971.00	
		Dispositions	-735,000.00		735,516.75
C05565ECS2	PVTPL BMW US CAP LLC 5.311% 08-13-2031				
		Acquisitions	630,000.00	-628,261.20	
		Dispositions	-630,000.00		621,721.80
C09659W2X1	PVTPL BNP PARIBAS 5.738% 02-20-2035				
		Acquisitions	920,000.00	-920,000.00	
		Dispositions	-920,000.00		911,627.60
C097023DL6	PVTPL BOEING CO 6.528% 05-01-2034				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	556,000.00	-563,706.16	
		Dispositions	-556,000.00		598,422.80
SBQ66GR2	PVTPL BOEING CO 6.528% 05-01-2034				
		Acquisitions	375,000.00	-382,349.20	
		Dispositions	-95,000.00		100,299.15
C097023DM4	PVTPL BOEING CO 6.858% 05-01-2054				
		Acquisitions	210,000.00	-210,000.00	
		Dispositions	-210,000.00		233,486.40
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054				
		Acquisitions	575,000.00	-593,359.45	
		Dispositions	-50,000.00		55,233.00
C114259AY0	PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054				
		Acquisitions	565,000.00	-565,000.00	
		Dispositions	-565,000.00		599,186.20
C12803RAH7	PVTPL CAIXABANK SA 6.037% 06-15-2035				
		Acquisitions	560,000.00	-560,000.00	
		Dispositions	-560,000.00		564,634.00
SBKZHNR3	PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-2030				
		Acquisitions	255,000.00	-209,287.50	
		Dispositions	-445,000.00		398,637.50
C171873AB8	PVTPL CIMIC FIN (USA) PTY LTD 7.0% 03-25-2034				
		Acquisitions	262,000.00	-260,517.08	
		Dispositions	-262,000.00		268,159.40
C411707AM4	PVTPL CKE RESTAURANTS HOLDINGS INC SER 24-1A CL A2 7.253% 03-20-2054				
		Acquisitions	115,000.00	-115,000.00	
		Dispositions	-862.50		862.50
C22946DAA0	PVTPL CMO CSMC 2021-NQM5 TR SR 21-NQM5 CL A-1 VAR RT 05-25-2066				
		Acquisitions	1,405,898.75	-1,142,790.98	
		Dispositions	-64,863.80		64,863.80
C67119XAE4	PVTPL CMO ONSLOW BAY FINANCIAL LLC SR 24-NQM14 CL A3 STEP UP 09-25-2064				
		Acquisitions	1,139,872.17	-1,127,475.44	
		Dispositions	-11,277.32		11,277.32
C92539TAA1	PVTPL CMO VERUS SECURITIZATION TRUST SER 23-4 CL A1 STEP UP DUE 05-25-2027				
		Acquisitions	678,122.61	-674,520.08	
		Dispositions	-150,582.74		150,582.74
C18977W2F6	PVTPL CNO GLOBAL FUNDING 4.95% 09-09-2029				
		Acquisitions	240,000.00	-239,872.80	
		Dispositions	-240,000.00		241,670.40

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C22537GAA8	PVTPL CREDIT ACCEPTANCE AUTO LOAN TRUST SER 24-1A CL A 5.68% 03-15-2034				
		Acquisitions	320,000.00	-319,936.70	
		Dispositions	-320,000.00		320,575.00
C225313AQ8	PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035				
		Acquisitions	1,335,000.00	-1,335,000.00	
		Dispositions	-250,000.00		256,765.00
C22535WAK3	PVTPL CREDIT AGRICOLE SA 5.335% 01-10-2030				
		Acquisitions	990,000.00	-990,000.00	
		Dispositions	-990,000.00		985,780.60
C22534PAK9	PVTPL CREDIT AGRICOLE SA 5.365% 03-11-2034				
		Acquisitions	1,220,000.00	-1,220,000.00	
		Dispositions	-1,220,000.00		1,253,997.85
C233853BA7	PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.375% 06-25-2034				
		Acquisitions	545,000.00	-544,084.40	
		Dispositions	-545,000.00		549,752.40
C23636ABH3	PVTPL DANSKE BANK A/S 5.705% 03-01-2030				
		Acquisitions	710,000.00	-710,000.00	
		Dispositions	-710,000.00		713,993.30
C24872BAB6	PVTPL DENSO CORP 4.42% 09-11-2029				
		Acquisitions	440,000.00	-440,000.00	
		Dispositions	-440,000.00		443,262.80
C29278GBE7	PVTPL ENEL FIN INTL N V 5.5% 06-26-2034				
		Acquisitions	575,000.00	-565,679.25	
		Dispositions	-575,000.00		567,801.00
C29286DAB1	PVTPL ENGIE SA 5.625% 04-10-2034				
		Acquisitions	200,000.00	-199,984.00	
		Dispositions	-200,000.00		200,170.00
C30321L2G6	PVTPL F G GLOBAL FUNDING 144A 5.875% DUE06-10-2027 BEO				
		Acquisitions	395,000.00	-394,774.85	
		Dispositions	-170,000.00		169,758.90
C303901BP6	PVTPL FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054				
		Acquisitions	840,000.00	-837,765.60	
		Dispositions	-840,000.00		844,916.60
SBLGZL35	PVTPL FERRELLGAS ESCROW LLC/FG 5.375% DUE 04-01-2026 BEO				
		Acquisitions	125,000.00	-124,070.60	
		Dispositions	-100,000.00		99,000.00
C36143L2N4	PVTPL GA GLOBAL FUNDING TRUST 4.4% 09-23-2027				
		Acquisitions	585,000.00	-584,660.70	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-435,000.00		428,048.70
C378272BV9	PVTPL GLENCORE FUNDING LLC 5.893% 04-04-2054				
		Acquisitions	550,000.00	-550,000.00	
		Dispositions	-550,000.00		584,804.00
C37959GAF4	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054				
		Acquisitions	285,000.00	-283,079.10	
		Dispositions	-285,000.00		288,622.35
C41283LBB0	PVTPL HARLEY DAVIDSON FINL SER 5.95% 06-11-2029				
		Acquisitions	180,000.00	-179,715.60	
		Dispositions	-180,000.00		183,254.60
C42218SAM0	PVTPL HEALTH CARE SERVICE CORP 5.875% 06-15-2054				
		Acquisitions	605,000.00	-603,130.55	
		Dispositions	-605,000.00		614,510.75
C40440VAA3	PVTPL HPS CORPORATE LENDING FD NT 6.75%01-30-2029				
		Acquisitions	300,000.00	-296,820.00	
		Dispositions	-300,000.00		297,197.40
C44891ACV7	PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 5.4% 01-08-2031				
		Acquisitions	235,000.00	-234,161.05	
		Dispositions	-235,000.00		237,805.90
C44891ADD6	PVTPL HYUNDAI CAPITAL AMERICA AMER 5.4% 06-24-2031				
		Acquisitions	295,000.00	-294,728.60	
		Dispositions	-295,000.00		296,767.55
C44891ADH7	PVTPL HYUNDAI CAPITAL AMERICA 4.75% 09-26-2031				
		Acquisitions	450,000.00	-449,496.00	
		Dispositions	-225,000.00		220,426.50
C45262BAG8	PVTPL IMPERIAL BRANDS FIN PLC 5.5% 02-01-2030				
		Acquisitions	1,245,000.00	-1,241,128.05	
		Dispositions	-315,000.00		325,555.65
SBSY3TN6	PVTPL ITRON INC 1.375% 07-15-2030				
		Acquisitions	82,000.00	-87,052.11	
		Dispositions	-46,000.00		50,670.42
C48244XAA0	PVTPL KDAC AVIATION FIN CAYMAN LTD/KDAC AVIA SR SECD NT SER A DUE 12-15-2042				
		Acquisitions	87,700.07	-85,178.69	
		Dispositions	-3,376.96		3,376.96
C49272YAB9	PVTPL KEVLAR SPA 6.5% 09-01-2029				
		Acquisitions	175,000.00	-163,125.00	
		Dispositions	-10,000.00		8,900.00
C50222CAB6	PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	420,000.00	-420,000.00	
		Dispositions	-420,000.00		406,560.00
C55609NAC2	PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4% 03-26-2029				
		Acquisitions	265,000.00	-264,965.55	
		Dispositions	-220,000.00		219,043.75
C58769JAS6	PVTPL MERCEDES-BENZ FIN NA 5.0% 01-11-2034				
		Acquisitions	645,000.00	-644,245.35	
		Dispositions	-645,000.00		629,531.25
C58769JAW7	PVTPL MERCEDES-BENZ FIN NORTH AMER LLC 4.8% 08-01-2029				
		Acquisitions	810,000.00	-808,825.50	
		Dispositions	-810,000.00		825,207.10
SBSD6D12	PVTPL MERIT MED SYS INC SR NT 3.0% 02-01-2029				
		Acquisitions	44,000.00	-56,156.14	
		Dispositions	-7,000.00		9,362.30
C58989V2H6	PVTPL MET TOWER GLOBAL FUNDING 5.25% 04-12-2029				
		Acquisitions	255,000.00	-254,479.80	
		Dispositions	-255,000.00		258,802.05
C606769AJ6	PVTPL MITSUBISHI CORP 5.0% 07-02-2029				
		Acquisitions	725,000.00	-722,179.75	
		Dispositions	-335,000.00		348,624.45
C64105MAD3	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054				
		Acquisitions	875,000.00	-872,200.00	
		Dispositions	-875,000.00		855,820.00
C64952WFK4	PVTPL NEW YORK LIFE GLOBAL FDG 4.6% 12-05-2029				
		Acquisitions	755,000.00	-754,569.65	
		Dispositions	-5,000.00		4,978.85
C64952WFE8	PVTPL NEW YORK LIFE GLOBAL FDG 5.0% 01-09-2034				
		Acquisitions	805,000.00	-804,935.60	
		Dispositions	-805,000.00		789,582.60
C65163LAP4	PVTPL NEWMONT CORP/NEWCREST FINANCE 5.35%03-15-2034				
		Acquisitions	570,000.00	-568,198.80	
		Dispositions	-570,000.00		571,150.30
C654579AN1	PVTPL NIPPON LIFE INSURANCE 5.95% 04-16-2054				
		Acquisitions	875,000.00	-875,000.00	
		Dispositions	-875,000.00		913,587.50
C656029AN5	PVTPL NORINCHUKIN BK 5.094% 10-16-2029				
		Acquisitions	200,000.00	-200,000.00	
		Dispositions	-200,000.00		202,754.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C67403AAD1	PVTPL OAKTREE STRATEGIC CR FD 6.5% 07-23-2029				
		Acquisitions	230,000.00	-228,638.40	
		Dispositions	-115,000.00		116,564.00
		Free Delivery	-115,000.00		
C683715AF3	PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2022 BEO				
		Acquisitions	360,000.00	-373,218.75	
		Dispositions	-230,000.00		238,583.60
C709599CA0	PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 5.25% 07-01-2029				
		Acquisitions	475,000.00	-474,411.00	
		Dispositions	-475,000.00		490,201.90
C709599BY9	PVTPL PENSKE TRUCK LEASING/PTL 5.35% 01-12-2027				
		Acquisitions	825,000.00	-823,210.25	
		Dispositions	-175,000.00		174,629.00
C72284KAB7	PVTPL PINE STREET TRUST III 6.223% 05-15-2054				
		Acquisitions	555,000.00	-555,000.00	
		Dispositions	-555,000.00		569,507.40
C72703PAF0	PVTPL PLANET FITNESS MASTER ISSUER L SR 24-1A CL A2I 5.765% 06-05-2054				
		Acquisitions	805,000.00	-805,000.00	
		Dispositions	-2,012.50		2,012.50
SBL54JH3	PVTPL POST HLDGS INC 6.25% 10-15-2034				
		Acquisitions	195,000.00	-195,000.00	
		Dispositions	-195,000.00		192,562.50
C74350LAC8	PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035				
		Acquisitions	130,000.00	-129,162.80	
		Dispositions	-130,000.00		132,258.10
C74350LAA2	PVTPL PROLOGIS TARGETED US 5.25% 04-01-2029				
		Acquisitions	310,000.00	-308,378.70	
		Dispositions	-310,000.00		306,009.50
C74368CBY9	PVTPL PROTECTIVE LIFE GLOBAL FUNDING 5.215% 06-12-2029				
		Acquisitions	350,000.00	-350,000.00	
		Dispositions	-350,000.00		363,088.70
C75102XAD8	PVTPL RAIZEN FUELS FIN S A 5.7% 01-17-2035				
		Acquisitions	965,000.00	-953,391.05	
		Dispositions	-350,000.00		336,875.00
C75102XAB2	PVTPL RAIZEN FUELS FINANCE SA 6.45% 03-05-2034				
		Acquisitions	260,000.00	-259,300.60	
		Dispositions	-260,000.00		264,290.00
SBMZMHT2	PVTPL RAND PARENT LLC 8.5% DUE 02-15-2030				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-15,000.00		14,800.00
		Free Delivery	-840,000.00		
		Free Receipt	15,000.00	14,257.31	
C76209PAD5	PVTPL RGA GLOBAL FUNDING 5.5% 01-11-2031				
		Acquisitions	490,000.00	-488,035.10	
		Dispositions	-490,000.00		486,675.50
C771196CM2	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO				
		Acquisitions	1,545,000.00	-1,569,642.60	
		Dispositions	-1,545,000.00		1,582,245.55
C829932AC6	PVTPL SIXTH STR LENDING PARTNERS 5.75% 01-15-2030				
		Acquisitions	615,000.00	-614,022.15	
		Dispositions	-415,000.00		410,069.10
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054				
		Acquisitions	845,000.00	-845,000.00	
		Dispositions	-845,000.00		844,642.25
C83272YAA0	PVTPL SMURFIT WESTROCK FIN 5.418% 01-15-2035				
		Acquisitions	375,000.00	-374,955.00	
		Dispositions	-375,000.00		377,602.50
C83368RBX9	PVTPL SOCIETE GENERALE 6.066% 01-19-2035				
		Acquisitions	575,000.00	-575,000.00	
		Dispositions	-575,000.00		580,499.35
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055				
		Acquisitions	455,000.00	-455,000.00	
		Dispositions	-455,000.00		461,040.30
C834423AF2	PVTPL SOLVAY FIN AMER LLC 5.85% 06-04-2034				
		Acquisitions	355,000.00	-354,467.50	
		Dispositions	-355,000.00		375,153.35
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054				
		Acquisitions	795,000.00	-791,621.25	
		Dispositions	-795,000.00		813,073.50
SBKSHH12	PVTPL SPECTRUM BRANDS INC SR NT 144A 3.875% DUE 03-15-2031/03-03-2021 BEO				
		Acquisitions	335,000.00	-283,798.75	
		Dispositions	-79,000.00		76,228.22
SBYVRZR9	PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028				
		Acquisitions	1,162,500.00	-1,166,968.12	
		Dispositions	-155,000.00		155,000.00
C85325C2A9	PVTPL STANDARD CHARTERED PLC 5.005% 10-15-2030				
		Acquisitions	745,000.00	-745,000.00	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-200,000.00		198,746.00
C853254CZ1	PVTPL STANDARD CHARTERED PLC 6.097% 01-11-2035				
		Acquisitions	635,000.00	-635,000.00	
		Dispositions	-635,000.00		645,455.90
C87020PAY3	PVTPL SWEDBANK AB 5.407% 03-14-2029				
		Acquisitions	725,000.00	-725,000.00	
		Dispositions	-275,000.00		271,606.50
SBLF8T86	PVTPL TRITON WTR HLDGS INC 6.25% DUE 04-01-2029/03-31-2021 BEO				
		Acquisitions	265,000.00	-257,712.50	
		Dispositions	-370,000.00		334,337.50
C87305QCS8	PVTPL TTX CO 5.05% 11-15-2034				
		Acquisitions	345,000.00	-344,779.20	
		Dispositions	-345,000.00		342,798.90
SBS2FZM5	PVTPL UKG INC 6.875% 02-01-2031				
		Acquisitions	480,000.00	-480,000.00	
		Dispositions	-480,000.00		491,606.25
SBRJV3C5	PVTPL VERTEX INC .75% 05-01-2029				
		Acquisitions	57,000.00	-76,320.89	
		Dispositions	-39,000.00		59,773.30
C92840VAU6	PVTPL VISTRA OPERATIONS CO LLC 5.7% 12-30-2034				
		Acquisitions	120,000.00	-119,883.60	
		Dispositions	-120,000.00		122,220.50
C96043GAA9	PVTPL WESTLAKE FLOORING MASTER TR SER 24-A CL A 5.43% 02-15-2028F				
		Acquisitions	115,000.00	-114,985.28	
		Dispositions	-115,000.00		114,793.36
C96337RAC6	PVTPL WHISTLER PIPELINE LLC SR NT 5.95% 09-30-2034				
		Acquisitions	210,000.00	-209,489.70	
		Dispositions	-210,000.00		215,985.00
SBQ2JQ53	PVTPL WHISTLER PIPELINE LLC SR NT 5.95% 09-30-2034				
		Acquisitions	195,000.00	-194,526.15	
S6710347	QANTAS AIRWAYS NPV				
		Acquisitions	7,706.00	-44,390.70	
		Dispositions	-7,706.00		43,667.68
S6715740	QBE INS GROUP NPV				
		Acquisitions	41,451.00	-503,110.33	
		Dispositions	-99,846.00		1,109,321.77
S2AZHTPU	QIAGEN N.V.-PENDING CASH LINE				
		Dispositions	-76,988.00		98,544.64

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	76,988.00	91,596.93	
CN72482149	QIAGEN NV ORD EUR0.01				
		Dispositions	-21,081.98		933,425.12
		Free Receipt	21,081.98	917,909.41	
SBMHCW17	QIAGEN NV ORD EUR0.01 (POST REV SPLT)				
		Acquisitions	22,035.00	-969,171.02	
		Dispositions	-2,297.36		103,701.94
		Free Receipt	74,678.36	2,811,597.00	
SB0WMWD0	QINETIQ GROUP ORD GBP0.01				
		Acquisitions	61,424.00	-354,221.82	
		Dispositions	-172,283.00		899,077.21
C74736K101	QORVO INC COM				
		Acquisitions	2,404.00	-231,841.52	
		Dispositions	-2,969.00		344,312.80
C747525103	QUALCOMM INC COM				
		Acquisitions	47,203.00	-8,085,470.40	
		Dispositions	-47,203.00		7,945,505.08
C74762E102	QUANTA SVCS INC COM				
		Acquisitions	4,085.00	-967,286.09	
		Dispositions	-14,900.00		3,529,283.49
S2715777	QUEBECOR INC CLASS'B'SUB-VTG NPV				
		Acquisitions	8,048.00	-175,321.84	
		Dispositions	-67,215.00		1,485,308.58
C74834L100	QUEST DIAGNOSTICS INC COM				
		Acquisitions	23,951.00	-3,404,766.02	
		Dispositions	-28,486.00		3,765,006.98
C74834LBG4	QUEST DIAGNOSTICS INC 5.0% 12-15-2034				
		Acquisitions	380,000.00	-378,514.20	
		Dispositions	-380,000.00		384,396.60
C750236AY7	RADIAN GROUP INC 6.2% 05-15-2029				
		Acquisitions	465,000.00	-464,130.45	
		Dispositions	-230,000.00		241,290.10
S6229597	RAKUTEN GROUP INC NPV				
		Acquisitions	15,200.00	-98,161.67	
		Dispositions	-15,200.00		84,154.48
C751212101	RALPH LAUREN CORP CL A CL A				
		Acquisitions	21,203.00	-3,865,135.30	
		Dispositions	-21,203.00		3,885,779.64

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6041995	RAMSAY HEALTH CARE NPV				
		Acquisitions	1,920.00	-44,390.59	
		Dispositions	-1,920.00		41,337.18
SBMCMR73	RAND PARENT LLC 8.5% 02-15-2030				
		Dispositions	-1,045,000.00		1,039,775.00
		Free Delivery	-15,000.00		
		Free Receipt	840,000.00	806,652.50	
S5228658	RANDSTAD N.V. EUR0.10				
		Acquisitions	1,103.00	-47,604.73	
		Dispositions	-1,103.00		46,018.56
S5910609	RATIONAL AG NPV				
		Acquisitions	1,043.00	-865,230.53	
		Dispositions	-1,043.00		918,392.52
SBMWGTH9	RB GLOBAL INC COM NPV				
		Acquisitions	4,783.00	-410,786.64	
		Dispositions	-1,841.00		167,281.18
S6198578	REA GROUP LIMITED NPV				
		Acquisitions	536.00	-83,280.09	
		Dispositions	-536.00		78,964.64
C756109CG7	REALTY INCOME CORP 5.125% 02-15-2034				
		Acquisitions	1,165,000.00	-1,152,301.50	
		Dispositions	-1,165,000.00		1,123,479.50
C756109CQ5	REALTY INCOME CORP 5.975% 09-01-2054				
		Acquisitions	220,000.00	-216,422.80	
		Dispositions	-220,000.00		219,951.60
SB24CGK7	RECKITT BENCK GRP ORD GBP0.10				
		Acquisitions	10,823.00	-653,152.86	
		Dispositions	-7,064.00		429,023.78
SBQRRZ00	RECRUIT HLDGS CO L NPV				
		Acquisitions	49,200.00	-2,112,932.70	
		Dispositions	-49,200.00		3,383,160.37
C75734B100	REDDIT INC CL A CL A				
		Acquisitions	11,130.00	-378,420.00	
		Dispositions	-11,130.00		621,136.55
C758075402	REDWOOD TR INC COM				
		Acquisitions	67,692.00	-418,079.95	
		Dispositions	-21,398.00		150,851.69
S6728801	REECE LTD				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,238.00	-33,674.32	
		Dispositions	-2,238.00		32,136.34
C758750103	REGAL REXNORD CORPORATION COM STK USD0.01				
		Acquisitions	11,735.00	-1,827,045.76	
		Dispositions	-779.00		127,378.55
C75884RBC6	REGENCY CTRS L P 5.1% 01-15-2035				
		Acquisitions	165,000.00	-164,691.45	
		Dispositions	-165,000.00		167,113.65
C7591EPAV2	REGIONS FINL CORP FLTG RT 5.502% DUE 09-06-2035				
		Acquisitions	1,020,000.00	-1,020,000.00	
		Dispositions	-1,020,000.00		1,014,193.40
C7591EP100	REGIONS FINL CORP NEW COM				
		Acquisitions	36,133.00	-738,327.27	
		Dispositions	-90,620.00		1,930,840.23
C759351AS8	REINSURANCE GROUP AMER INC 5.75% 09-15-2034				
		Acquisitions	865,000.00	-858,832.55	
		Dispositions	-330,000.00		328,389.60
C759509102	RELIANCE INC COM NPV				
		Acquisitions	10,897.00	-3,181,102.56	
		Dispositions	-3,954.00		1,199,201.25
S6173906	RELO GROUP INC				
		Acquisitions	74,800.00	-849,414.85	
		Dispositions	-74,800.00		955,593.56
SB2B0DG9	RELX PLC				
		Acquisitions	19,035.00	-903,675.88	
		Dispositions	-19,035.00		869,445.85
C75970E107	RENASANT CORP COM				
		Acquisitions	18,920.00	-587,896.19	
		Dispositions	-4,137.00		136,972.25
S6635677	RENESAS ELECTRONICS CORPORATION NPV				
		Acquisitions	33,300.00	-506,486.97	
		Dispositions	-63,200.00		931,040.22
SB082RF1	RENTOKIL INITIAL ORD GBP0.01				
		Acquisitions	25,527.00	-132,994.92	
		Dispositions	-25,527.00		127,419.20
C16S999207	REPRESENTING UNDERLYING SEC BYPASSING CLIENT ACC & GNG DIRECTLY INTO FUND ACC				
		Acquisitions	188,936,657.27	-188,936,657.27	
		Dispositions	-188,936,657.27		188,936,657.27

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S6421553	RESONA HOLDINGS NPV				
		Acquisitions	21,100.00	-161,571.64	
		Dispositions	-21,100.00		153,875.78
SBTF8CF0	RESTAURANT BRANDS INTERN-W/I COMMON STOCK				
		Acquisitions	3,173.00	-215,400.54	
		Dispositions	-9,449.00		638,256.16
C76169C100	REXFORD INDL RLTY INC COM				
		Acquisitions	25,971.00	-1,275,417.08	
		Dispositions	-1,068.00		54,343.77
C76209PAE3	RGA GLOBAL FDG 5.448% DUE 05-24-2029				
		Acquisitions	400,000.00	-400,000.00	
		Dispositions	-400,000.00		408,602.00
C74967X103	RH COM				
		Acquisitions	5,231.00	-1,581,293.27	
		Dispositions	-6,200.00		1,650,522.42
S5334588	RHEINMETALL AG NPV				
		Acquisitions	445.00	-286,946.67	
		Dispositions	-445.00		286,536.41
S6738220	RICOH CO LTD NPV				
		Acquisitions	5,400.00	-61,134.06	
		Dispositions	-5,400.00		62,943.73
S6220103	RIO TINTO LIMITED NPV				
		Acquisitions	3,758.00	-283,743.87	
		Dispositions	-3,758.00		272,801.96
S0718875	RIO TINTO ORD GBP0.10				
		Acquisitions	11,553.00	-706,829.27	
		Dispositions	-11,553.00		682,110.93
S7108918	ROCHE HLDGS AG CHF1 (BR)				
		Acquisitions	320.00	-97,600.67	
		Dispositions	-320.00		94,993.62
S7110388	ROCHE HLDGS AG GENUSSCHEINE NPV				
		Acquisitions	8,619.00	-2,549,052.81	
		Dispositions	-10,748.00		2,957,265.48
S4713490	ROCKWOOL A/S SER'B'DKK10				
		Acquisitions	96.00	-35,122.35	
		Dispositions	-96.00		34,760.35
S2169051	ROGERS COMMS INC CLASS'B'COM CAD1.62478				
		Acquisitions	3,663.00	-116,632.96	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-3,663.00		111,284.23
C775133101	ROGERS CORP COM				
		Acquisitions	3,804.00	-465,328.22	
		Dispositions	-1,381.00		164,357.70
SB63H849	ROLLS ROYCE HLDGS ORD GBP0.20				
		Acquisitions	121,490.00	-851,890.24	
		Dispositions	-1,394,307.00		7,607,847.14
C78016HZZ6	ROYAL BANK OF CANADA 4.969% 08-02-2030				
		Acquisitions	2,451,000.00	-2,483,609.99	
		Dispositions	-680,000.00		685,208.80
C78016HZW3	ROYAL BANK OF CANADA 5.15% 02-01-2034				
		Acquisitions	530,000.00	-528,918.80	
		Dispositions	-530,000.00		527,609.50
C78016HZS2	ROYAL BK CDA GLOBAL MEDIUM TERM SR BK NT5.2% 08-01-2028				
		Acquisitions	1,091,000.00	-1,095,331.27	
		Dispositions	-1,091,000.00		1,135,687.36
S2754383	ROYAL BK OF CANADA COM NPV				
		Acquisitions	3,007.00	-374,485.19	
		Dispositions	-19,579.00		2,293,188.29
CV7780T103	ROYAL CARIBBEAN GROUP COM STK				
		Acquisitions	3,924.00	-583,281.41	
		Dispositions	-19,195.00		3,321,737.32
C780153BQ4	ROYAL CARIBBEAN GROUP 6% CNV SNR NTS 08-15-2025				
		Acquisitions	60,000.00	-162,784.85	
		Dispositions	-60,000.00		258,141.44
C780259305	ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH				
		Acquisitions	9,482.00	-643,856.42	
		Dispositions	-5,425.00		396,196.80
C78081BAS2	ROYALTY PHARMA PLC 5.9% 09-02-2054				
		Acquisitions	870,000.00	-849,267.90	
		Dispositions	-435,000.00		457,589.55
S4768962	RWE AG NPV				
		Acquisitions	6,408.00	-190,097.05	
		Dispositions	-6,408.00		190,878.33
C78355HLC1	RYDER SYSTEM INC 4.95% 09-01-2029				
		Acquisitions	345,000.00	-343,602.75	
		Dispositions	-345,000.00		343,840.80
C78355HKZ1	RYDER SYSTEM INC 5.375% 03-15-2029				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	340,000.00	-339,915.00	
		Dispositions	-340,000.00		341,011.70
C78409V104	S&P GLOBAL INC COM				
		Acquisitions	2,675.00	-1,147,147.04	
		Dispositions	-4,275.00		1,980,968.75
SBPXZH27	SAAB AB NPV B				
		Acquisitions	3,215.00	-68,680.20	
		Dispositions	-3,215.00		68,577.01
C78646V107	SAFEHOLD INC NEW COM				
		Acquisitions	148,823.00	-3,045,310.02	
		Dispositions	-7,236.00		166,423.36
SB058TZ6	SAFRAN SA EUR0.20				
		Acquisitions	1,441.00	-337,250.06	
		Dispositions	-17,313.00		3,927,613.96
SB9M3PK4	SAGAX AB SER'B'NPV				
		Acquisitions	2,235.00	-46,646.45	
		Dispositions	-2,235.00		45,927.16
SB019KW7	SAINSBURY(J) ORD GBP0.28571428				
		Acquisitions	17,489.00	-61,505.50	
		Dispositions	-17,489.00		59,664.79
C79466L302	SALESFORCE INC COM USD0.001				
		Acquisitions	23,273.00	-6,615,506.31	
		Dispositions	-17,355.00		4,785,575.44
SB1W5NW2	SALMAR ASA NOK0.25				
		Acquisitions	679.00	-34,597.70	
		Dispositions	-679.00		32,534.21
SBMXX645	SAMPO OYJ/SH CL COMMON STOCK				
		Acquisitions	5,027.00	-207,266.41	
		Dispositions	-5,027.00		205,017.36
C797440CF9	SAN DIEGO GAS & ELEC CO 5.55% 04-15-2054				
		Acquisitions	525,000.00	-519,666.00	
		Dispositions	-525,000.00		522,375.00
SBLPLD38	SANDOZ GROUP AG CHF0.05				
		Acquisitions	4,211.00	-174,941.71	
		Dispositions	-4,211.00		173,541.13
SB5B23W2	SANDS CHINA LTD USD0.01				
		Acquisitions	532,400.00	-1,415,198.19	
		Dispositions	-24,000.00		67,253.30

Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SB1VQ252	SANDVIK AB NPV					
			Acquisitions	11,015.00	-207,807.07	
			Dispositions	-11,015.00		199,780.59
C801056102	SANMINA CORP COM					
			Acquisitions	16,645.00	-964,270.85	
			Dispositions	-2,365.00		160,901.27
S5671735	SANOFI EUR2					
			Acquisitions	16,417.00	-1,770,959.29	
			Dispositions	-16,417.00		1,573,116.97
C80282KBM7	SANTANDER HLDGS USA INC 5.353%	09-06-2030				
			Acquisitions	1,640,000.00	-1,640,000.00	
			Dispositions	-1,640,000.00		1,644,351.30
C80282KBJ4	SANTANDER HLDGS USA INC 6.174%	01-09-2030				
			Acquisitions	840,000.00	-840,000.00	
			Dispositions	-840,000.00		847,001.70
C80282KBL9	SANTANDER HLDGS USA INC 6.342%	05-31-2035				
			Acquisitions	375,000.00	-375,000.00	
			Dispositions	-375,000.00		391,348.25
S6776703	SANTOS LIMITED NPV					
			Acquisitions	33,409.00	-136,646.87	
			Dispositions	-33,409.00		135,969.38
S4846288	SAP SE					
			Acquisitions	10,646.00	-2,674,880.47	
			Dispositions	-27,123.00		6,203,320.37
C803607100	SAREPTA THERAPEUTICS INC COM					
			Acquisitions	26,414.00	-3,398,441.43	
			Dispositions	-11,681.00		1,564,695.17
S5843329	SARTORIUS AG NON VTG PRF NPV					
			Acquisitions	267.00	-62,342.80	
			Dispositions	-267.00		60,609.55
S6243586	SATS LTD NPV					
			Acquisitions	426,271.00	-1,054,092.81	
			Dispositions	-426,271.00		1,161,808.82
S6309466	SBI HLDGS INC NPV					
			Acquisitions	2,800.00	-74,640.34	
			Dispositions	-2,800.00		71,601.66
C806037107	SCANSOURCE INC COM					
			Acquisitions	10,000.00	-453,657.85	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-29,945.00		1,281,468.91
SBLZH0Z7	SCENTRE GROUP				
		Acquisitions	53,603.00	-119,119.23	
		Dispositions	-53,603.00		117,571.00
SB11TCY0	SCHINDLER-HLDG AG CHF0.10 (PTG CERT)				
		Acquisitions	417.00	-120,388.90	
		Dispositions	-417.00		116,017.08
SB11WWH2	SCHINDLER-HLDG AG CHF0.10 (REGD)				
		Acquisitions	1,197.00	-308,201.26	
		Dispositions	-6,020.00		1,664,974.26
C806854AM7	SCHLUMBERGER INVT SA 5.0% 06-01-2034				
		Acquisitions	3,615,000.00	-3,559,959.00	
		Dispositions	-3,615,000.00		3,548,207.55
S4834108	SCHNEIDER ELECTRIC EUR4.00				
		Acquisitions	3,603.00	-891,884.89	
		Dispositions	-18,877.00		4,762,668.97
SBP9LHF2	SCHRODERS PLC ORD GBP0.20				
		Acquisitions	8,534.00	-34,325.44	
		Dispositions	-8,534.00		33,644.58
S6251028	SCREEN HOLDINGS CO LTD NPV				
		Acquisitions	800.00	-47,387.77	
		Dispositions	-800.00		48,937.83
S6858474	SCSK CORP NPV				
		Acquisitions	1,500.00	-32,115.76	
		Dispositions	-1,500.00		31,760.34
S6791591	SECOM CO NPV				
		Acquisitions	4,300.00	-148,504.99	
		Dispositions	-4,300.00		147,486.28
S5554041	SECURITAS SER'B'NPV				
		Acquisitions	5,061.00	-63,661.46	
		Dispositions	-5,061.00		63,378.59
SB0767Y3	SEEK LIMITED NPV				
		Acquisitions	3,701.00	-57,120.31	
		Dispositions	-3,701.00		53,213.13
SB5ZN1N8	SEGRO PLC ORD GBP0.10				
		Acquisitions	13,286.00	-118,642.65	
		Dispositions	-13,286.00		115,821.96
S6616508	SEIKO EPSON CORP NPV				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	2,900.00	-53,217.50	
		Dispositions	-2,900.00		53,617.47
S6793821	SEKISUI CHEMICAL CO LTD NPV				
		Acquisitions	3,800.00	-59,072.86	
		Dispositions	-3,800.00		66,205.45
S6793906	SEKISUI HOUSE NPV				
		Acquisitions	6,000.00	-143,990.05	
		Dispositions	-6,000.00		144,140.14
C816300107	SELECTIVE INS GROUP INC COM				
		Acquisitions	9,550.00	-883,340.62	
		Dispositions	-1,109.00		97,855.43
CG8060N102	SENSATA TECHNOLOGIES B V HOLDING				
		Acquisitions	23,355.00	-824,666.32	
		Dispositions	-107,952.00		3,815,714.12
C81762P102	SERVICENOW INC COM USD0.001				
		Acquisitions	3,275.00	-2,580,321.96	
		Dispositions	-7,131.00		5,598,186.98
SB0FS5D6	SEVEN & I HOLDINGS NPV				
		Acquisitions	22,300.00	-365,049.15	
		Dispositions	-22,300.00		350,164.70
SB1FH8J7	SEVERN TRENT ORD GBP0.9789				
		Acquisitions	2,723.00	-89,314.62	
		Dispositions	-2,723.00		86,251.52
SBFFY885	SG HOLDINGS CO LTD NPV				
		Acquisitions	3,300.00	-32,167.33	
		Dispositions	-3,300.00		31,805.08
SBR858V2	SGH LTD NPV				
		Acquisitions	2,044.00	-60,860.86	
		Dispositions	-2,044.00		58,917.13
SBMBQHZ4	SGS SA CHF0.04 (REGD)				
		Acquisitions	1,533.00	-155,096.79	
		Dispositions	-1,533.00		154,583.95
C819047101	SHAKE SHACK INC CL A CL A				
		Acquisitions	6,743.00	-523,948.42	
		Dispositions	-6,743.00		619,744.11
SBP6MXD8	SHELL PLC ORD EUR0.07				
		Acquisitions	63,252.00	-1,954,832.28	
		Dispositions	-63,252.00		1,941,853.60

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP6MXT4	SHELL PLC ORD EUR0.07				
		Acquisitions	22,730.00	-812,647.34	
		Dispositions	-22,730.00		736,325.89
C824348106	SHERWIN-WILLIAMS CO COM				
		Acquisitions	11,756.00	-3,678,928.52	
		Dispositions	-1,167.00		404,636.56
C824348BT2	SHERWIN-WILLIAMS CO SR NT 4.8% 09-01-2031				
		Acquisitions	225,000.00	-224,338.50	
		Dispositions	-225,000.00		226,514.25
SBQC4DW4	SHIFT4 PAYMENTS INC 0.5% CNV SNR NTS 08-01-2027				
		Acquisitions	175,000.00	-165,162.45	
		Dispositions	-175,000.00		183,956.08
SBP92B97	SHIFT4 PMTS INC 0.0% CONV 12-15-2025				
		Acquisitions	75,000.00	-87,163.61	
		Dispositions	-75,000.00		84,531.83
S6804369	SHIMADZU CORP NPV				
		Acquisitions	2,400.00	-69,572.17	
		Dispositions	-2,400.00		68,486.56
S6804820	SHIMANO INC NPV				
		Acquisitions	700.00	-96,011.39	
		Dispositions	-700.00		95,611.06
S6804585	SHIN-ETSU CHEMICAL NPV				
		Acquisitions	18,200.00	-614,439.17	
		Dispositions	-18,200.00		615,580.58
S6804682	SHIONOGI & CO LTD NPV				
		Dispositions	-63,100.00		1,077,825.63
		Free Receipt	37,600.00		
S6805265	SHISEIDO CO LTD NPV				
		Acquisitions	4,000.00	-72,140.31	
		Dispositions	-4,000.00		71,010.12
SBP38QJ6	SHIZUOKA FINANCIAL NPV				
		Acquisitions	4,300.00	-36,828.47	
		Dispositions	-4,300.00		35,179.46
C82489W107	SHOALS TECHNOLOGIES GROUP INC CL A CL A				
		Acquisitions	108,192.00	-764,446.93	
		Dispositions	-12,649.00		130,980.58
C82509L107	SHOPIFY INC CL A SHOPIFY INC				
		Acquisitions	50,469.00	-3,868,262.18	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-38,111.00		2,930,659.81
SBX865C7	SHOPIFY INC COM NPV CL A				
		Acquisitions	12,130.00	-1,443,029.30	
		Dispositions	-12,130.00		1,313,378.37
S5727973	SIEMENS AG NPV(REGD)				
		Acquisitions	7,743.00	-1,552,263.22	
		Dispositions	-18,943.00		3,601,513.89
SBMTVQK9	SIEMENS ENERGY AG NPV				
		Acquisitions	6,489.00	-344,256.36	
		Dispositions	-6,489.00		338,699.07
SBD594Y4	SIEMENS HEALTHINEE NPV				
		Acquisitions	2,902.00	-162,951.41	
		Dispositions	-2,902.00		157,582.16
SBD5GN60	SIG GROUP AG				
		Acquisitions	3,124.00	-62,666.74	
		Dispositions	-3,124.00		61,686.39
SBF13K02	SIGMA HEALTHCARE L NPV				
		Acquisitions	1,361,132.00	-862,939.41	
		Dispositions	-1,361,132.00		1,114,384.66
SBYY7VY5	SIGNIFY NV EUR0.01				
		Acquisitions	26,248.00	-872,164.09	
		Dispositions	-26,248.00		589,744.61
C993LWC994	SIGULER GUFF BRIC OPPORTUNITIES FUND				
		Acquisitions	30,375,000.00	-30,375,000.00	
		Dispositions	-6,656,413.80		6,656,413.80
SBF2DSG3	SIKA AG CHF0.01 (REG)				
		Acquisitions	1,938.00	-506,757.12	
		Dispositions	-1,546.00		371,472.18
C828730200	SIMMONS 1ST NATL CORP CL A $0.01 PAR CL A $0.01 PAR				
		Acquisitions	15,100.00	-289,901.88	
		Dispositions	-6,193.00		127,014.89
C828807DY0	SIMON PPTY GROUP L P 4.75% 09-26-2034				
		Acquisitions	575,000.00	-571,026.75	
		Dispositions	-575,000.00		553,661.75
S6303866	SINGAPORE EXCHANGE NPV				
		Acquisitions	329,558.00	-2,569,604.25	
		Dispositions	-442,258.00		4,008,155.49
C829933100	SIRIUS XM HLDGS INC NEW COM				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	218,154.00	-5,536,484.99	
		Dispositions	-8,100.00		221,126.28
C82981J851	SITE CTRS CORP COM PAR $				
		Dispositions	-40,929.50		696,228.09
		Free Receipt	40,929.50	2,062,306.17	
C82983N108	SITIO ROYALTIES CORP COM CL A				
		Acquisitions	375,867.00	-8,794,705.38	
		Dispositions	-12,212.00		288,479.71
C83001C108	SIX FLAGS ENTMT CORP DEL COM				
		Dispositions	-3,110.32		146,243.63
		Free Receipt	58,640.32	3,218,767.16	
C83012AAC3	SIXTH STREET SPECIALTY LENDING INC 6.125% 03-01-2029				
		Acquisitions	285,000.00	-282,252.60	
		Dispositions	-285,000.00		292,439.20
S4813345	SKAND ENSKILDA BKN SER'A'NPV				
		Acquisitions	16,119.00	-228,622.52	
		Dispositions	-84,835.00		1,173,712.40
S7142091	SKANSKA AB SER'B'NPV				
		Acquisitions	3,504.00	-75,856.47	
		Dispositions	-3,504.00		73,913.84
SB1Q3J35	SKF AB SER'B'NPV				
		Acquisitions	3,478.00	-69,017.82	
		Dispositions	-3,478.00		66,003.58
C830940102	SKYWARD SPECIALTY INS GROUP INC COM				
		Acquisitions	9,232.00	-336,968.00	
		Dispositions	-3,507.00		135,541.77
C78454L100	SM ENERGY CO COM				
		Acquisitions	77,719.00	-3,690,133.88	
		Dispositions	-33,490.00		1,504,377.47
S6763965	SMC CORP NPV				
		Acquisitions	500.00	-202,827.76	
		Dispositions	-500.00		199,295.48
S0922320	SMITH & NEPHEW PLC ORD USD0.20				
		Acquisitions	8,804.00	-110,799.88	
		Dispositions	-8,804.00		108,845.02
SB1WY233	SMITHS GROUP ORD GBP0.375				
		Acquisitions	3,573.00	-79,646.30	
		Dispositions	-3,573.00		77,263.13

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C83304A106	SNAP INC SNAP INC				
		Acquisitions	27,064.00	-442,903.59	
		Dispositions	-51,905.00		627,334.28
C833034101	SNAP-ON INC COM				
		Acquisitions	643.00	-170,799.26	
		Dispositions	-1,235.00		387,150.83
C833445109	SNOWFLAKE INC CL A CL A				
		Acquisitions	20,452.00	-3,824,210.92	
		Dispositions	-20,452.00		3,118,455.28
S4820301	SOFINA SA NPV				
		Acquisitions	155.00	-34,510.67	
		Dispositions	-155.00		35,314.56
SBF5M0K5	SOFTBANK CORP NPV				
		Acquisitions	289,600.00	-374,860.66	
		Dispositions	-289,600.00		367,066.26
S6770620	SOFTBANK GROUP CORP				
		Acquisitions	9,700.00	-610,030.05	
		Dispositions	-9,700.00		569,729.94
C83444M101	SOLVENTUM CORP COM COM USD0.01				
		Dispositions	-3,196.00		207,793.94
		Free Receipt	3,196.00	276,057.17	
SB62G7K6	SOMPO HOLDINGS INC				
		Acquisitions	9,000.00	-246,838.61	
		Dispositions	-75,000.00		1,673,597.37
		Free Receipt	44,000.00		
S6821120	SONIC HEALTHCARE NPV				
		Acquisitions	4,746.00	-84,928.22	
		Dispositions	-4,746.00		80,918.56
C835495102	SONOCO PROD CO COM				
		Acquisitions	3,561.00	-203,597.66	
		Dispositions	-2,293.00		131,054.10
C835495AS1	SONOCO PRODS CO 5.0% 09-01-2034				
		Acquisitions	280,000.00	-278,490.80	
		Dispositions	-280,000.00		276,771.60
S7156036	SONOVA HOLDING AG COMMON STOCK				
		Acquisitions	871.00	-286,331.28	
		Dispositions	-521.00		171,422.26
S6821506	SONY GROUP CORPORA NPV				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	63,600.00	-1,387,386.52	
		Dispositions	-63,600.00		1,379,335.49
S5633616	SOPRA STERIA GROUP				
		Acquisitions	3,042.00	-582,265.29	
		Dispositions	-3,042.00		527,930.75
C842400HZ9	SOUTHERN CAL EDISON 5.2% 06-01-2034				
		Acquisitions	830,000.00	-829,186.60	
		Dispositions	-830,000.00		818,941.10
C842400JC8	SOUTHERN CALIF EDISON CO 5.15% 06-01-2029				
		Acquisitions	110,000.00	-109,949.40	
		Dispositions	-110,000.00		110,042.65
C842434DA7	SOUTHERN CALIF GAS CO 5.6% 04-01-2054				
		Acquisitions	870,000.00	-864,345.00	
		Dispositions	-870,000.00		842,012.10
C8426EPAH1	SOUTHERN CO GAS CAP 4.95% 09-15-2034				
		Acquisitions	220,000.00	-219,241.00	
		Dispositions	-220,000.00		223,722.40
C842587DS3	SOUTHERN CO 5.5% 03-15-2029				
		Acquisitions	1,215,000.00	-1,232,714.70	
		Dispositions	-1,215,000.00		1,245,459.55
C844895102	SOUTHWEST GAS HLDGS INC COM				
		Acquisitions	2,680.00	-188,115.90	
		Dispositions	-2,100.00		154,933.69
C845743BX0	SOUTHWESTERN PUB SVC CO 6.0% 06-01-2054				
		Acquisitions	335,000.00	-332,514.30	
		Dispositions	-335,000.00		343,730.10
SBWSW5D9	SOUTH32 LTD NPV				
		Acquisitions	46,647.00	-100,911.11	
		Dispositions	-46,647.00		98,545.99
SBWFGQN1	SPIRAX GROUP PLC ORD GBP0.269230769				
		Acquisitions	765.00	-68,871.07	
		Dispositions	-765.00		65,582.91
CL8681T102	SPOTIFY TECHNOLOGY S A COM EUR0.025				
		Acquisitions	15,988.00	-4,771,381.10	
		Dispositions	-6,745.00		1,648,024.33
SBFZ1K46	SPOTIFY TECHNOLOGY S A COM EUR0.025				
		Acquisitions	1,563.00	-749,853.63	
		Dispositions	-1,563.00		713,478.24

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S0790873	SSE PLC ORD GBP0.50				
		Acquisitions	11,194.00	-231,488.34	
		Dispositions	-11,194.00		226,289.60
C85254J102	STAG INDL INC COM				
		Acquisitions	4,530.00	-162,439.46	
		Dispositions	-3,327.00		133,035.65
S0408284	STANDARD CHARTERED PLC SHS				
		Acquisitions	21,539.00	-273,084.93	
		Dispositions	-21,539.00		266,235.34
C854502101	STANLEY BLACK & DECKER INC COM				
		Acquisitions	3,991.00	-360,759.26	
		Dispositions	-1,697.00		167,281.06
S2854238	STANTEC INC COM				
		Acquisitions	1,157.00	-94,559.67	
		Dispositions	-1,157.00		91,288.23
C855244109	STARBUCKS CORP COM				
		Acquisitions	45,886.00	-3,985,202.91	
		Dispositions	-1,707.00		170,434.60
C855244BJ7	STARBUCKS CORP 5.0% 02-15-2034				
		Acquisitions	400,000.00	-397,880.00	
		Dispositions	-400,000.00		393,908.00
C857477103	STATE STR CORP COM				
		Acquisitions	7,526.00	-585,331.64	
		Dispositions	-20,067.00		1,679,844.38
C857477CN1	STATE STR CORP FLTG RT 4.53% DUE 02-20-2029				
		Acquisitions	385,000.00	-385,000.00	
		Dispositions	-55,000.00		54,855.35
C857477CL5	STATE STREET CORP 4.993% 03-18-2027				
		Acquisitions	1,065,000.00	-1,065,000.00	
		Dispositions	-1,065,000.00		1,061,367.85
C858119100	STEEL DYNAMICS INC COM				
		Acquisitions	467.00	-52,282.00	
		Dispositions	-1,383.00		184,343.38
C858119BQ2	STEEL DYNAMICS INC SR NT 5.375% 08-15-2034				
		Acquisitions	80,000.00	-78,919.20	
		Dispositions	-80,000.00		79,168.80
SBSMQ0D4	STEEL DYNAMICS INC SR NT 5.375% 08-15-2034				
		Acquisitions	155,000.00	-152,905.95	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMD8KX7	STELLANTIS N.V COM EUR0.01				
		Acquisitions	19,935.00	-268,626.78	
		Dispositions	-19,935.00		261,710.29
CG8473T100	STERIS PLC ORD USD0.001				
		Acquisitions	3,697.00	-836,729.83	
		Dispositions	-202.00		48,647.98
S5962332	STMICROELECTRONICS EUR1.04				
		Acquisitions	7,048.00	-182,165.98	
		Dispositions	-18,339.00		672,320.83
S6850856	STOCKLAND NPV (STAPLED)				
		Acquisitions	24,032.00	-76,348.78	
		Dispositions	-24,032.00		74,512.11
C86183P102	STONERIDGE INC COM				
		Acquisitions	1,743.00	-18,298.00	
		Dispositions	-213,389.00		2,282,681.85
S5072673	STORA ENSO OYJ SER'R'NPV				
		Acquisitions	6,059.00	-61,783.58	
		Dispositions	-6,059.00		61,179.65
S4852832	STOREBRAND ASA SER'A'NOK5				
		Acquisitions	525,503.00	-4,740,039.22	
		Dispositions	-525,503.00		4,556,656.64
SBQ7ZV06	STRAUMANN HLDG				
		Acquisitions	1,129.00	-149,853.07	
		Dispositions	-1,129.00		143,841.20
SBKMQRH1	STRIDE INC 1.125% DUE 09-01-2027				
		Acquisitions	20,000.00	-35,698.80	
		Dispositions	-20,000.00		38,617.20
C863667101	STRYKER CORP				
		Acquisitions	8,757.00	-2,788,052.60	
		Dispositions	-11,469.00		3,813,649.73
C863667BF7	STRYKER CORP 4.625% 09-11-2034				
		Acquisitions	890,000.00	-885,283.00	
		Dispositions	-890,000.00		895,460.15
S6356406	SUBARU CORPORATION NPV				
		Acquisitions	6,000.00	-97,854.84	
		Dispositions	-27,000.00		557,727.51
S6858946	SUMITOMO CORP NPV				
		Acquisitions	11,100.00	-239,632.39	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-11,100.00		242,423.91
S6858708	SUMITOMO ELECTRIC NPV				
		Acquisitions	7,300.00	-135,188.79	
		Dispositions	-7,300.00		133,647.61
S6858849	SUMITOMO METAL MINING CO LTD NPV				
		Acquisitions	2,500.00	-57,241.95	
		Dispositions	-2,500.00		57,202.25
S6563024	SUMITOMO MITSUI FINANCIAL GROUP NPV				
		Acquisitions	37,800.00	-911,105.56	
		Dispositions	-37,800.00		903,764.40
C86562MDP2	SUMITOMO MITSUI FINL GROUP INC 5.8% 07-09-2034				
		Acquisitions	860,000.00	-860,000.00	
		Dispositions	-860,000.00		870,861.80
S6431897	SUMITOMO MITSUI TRUST GROUP IN NPV				
		Acquisitions	6,600.00	-161,223.06	
		Dispositions	-6,600.00		155,621.85
S6858902	SUMITOMO REALTY & DEVELOPMENT NPV				
		Acquisitions	3,100.00	-96,220.81	
		Dispositions	-3,100.00		97,610.99
S2566124	SUN LIFE FINL INC COM NPV				
		Acquisitions	5,792.00	-348,064.60	
		Dispositions	-5,792.00		344,734.63
SB3NB1P2	SUNCOR ENERGY INC COM NPV 'NEW'				
		Acquisitions	120,428.00	-4,579,728.61	
		Dispositions	-120,428.00		4,788,760.27
S6585084	SUNCORP GROUP LTD NPV				
		Acquisitions	12,833.00	-159,435.18	
		Dispositions	-12,833.00		155,090.12
SBBD7Q84	SUNTORY BEVERAGE & NPV				
		Acquisitions	1,300.00	-42,886.54	
		Dispositions	-1,300.00		41,552.47
C868459108	SUPERNUS PHARMACEUTICALS INC COM STK				
		Acquisitions	93,281.00	-3,113,649.50	
		Dispositions	-31,077.00		1,092,968.74
S6865504	SUZUKI MOTOR CORP NPV				
		Acquisitions	15,800.00	-183,770.70	
		Dispositions	-15,800.00		179,906.70
SB1VVGZ5	SVENSKA CELLULOSA SER'B'NPV				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	6,047.00	-77,598.95	
		Dispositions	-6,047.00		76,687.55
SBXDZ9Q1	SVENSKA HANDELSBANKEN SER'A'NPV (P/S)				
		Acquisitions	14,998.00	-156,737.86	
		Dispositions	-14,998.00		155,255.56
S7184725	SWATCH GROUP CHF2.25(BR)				
		Acquisitions	289.00	-51,967.93	
		Dispositions	-289.00		52,497.37
S4846523	SWEDBANK AB SER'A'NPV				
		Acquisitions	8,732.00	-174,523.71	
		Dispositions	-43,123.00		867,147.94
SB1CC9H0	SWEDISH ORPHAN BIOVITRUM AB NPV				
		Acquisitions	2,003.00	-58,061.90	
		Dispositions	-2,003.00		57,827.49
S7437805	SWISS LIFE HOLDINGS AG				
		Acquisitions	292.00	-226,609.65	
		Dispositions	-292.00		225,903.60
SB083BH4	SWISS PRIME SITE CHF18.80 (REGD)				
		Acquisitions	8,731.00	-878,086.44	
		Dispositions	-8,731.00		960,231.86
S5533976	SWISSCOM AG CHF1(REGD)				
		Acquisitions	261.00	-147,637.23	
		Dispositions	-261.00		145,635.37
SB06JSP1	SYDBANK DKK10				
		Acquisitions	3,833.00	-204,794.26	
		Dispositions	-27,094.00		1,424,331.52
SBPSLYH4	SYENSQO SA NPV				
		Acquisitions	763.00	-58,048.09	
		Dispositions	-763.00		55,642.72
C87151X101	SYMBOTIC INC COM USD0.0001 CLASS A				
		Acquisitions	65,843.00	-1,799,244.66	
		Dispositions	-4,334.00		143,703.15
SB1JB4K8	SYMRISE AG NPV (BR)				
		Acquisitions	2,739.00	-323,433.19	
		Dispositions	-1,364.00		145,432.65
C87165B103	SYNCHRONY FINL COM				
		Acquisitions	10,287.00	-423,726.67	
		Dispositions	-64,146.00		3,192,715.40

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C871607107	SYNOPSYS INC COM				
		Acquisitions	3,374.00	-1,854,553.39	
		Dispositions	-8,314.00		4,348,542.81
C87161C501	SYNOVUS FINL CORP COM NEW COM NEW				
		Acquisitions	122,891.00	-4,482,357.71	
		Dispositions	-51,914.00		2,285,329.58
S6883807	SYSMEX CORP NPV				
		Acquisitions	5,000.00	-96,942.80	
		Dispositions	-5,000.00		93,713.30
S6744294	T&D HOLDINGS INC NPV				
		Acquisitions	5,000.00	-90,652.82	
		Dispositions	-5,000.00		92,919.94
C872590104	T-MOBILE US INC COM				
		Acquisitions	1,534.00	-252,142.05	
		Dispositions	-5,244.00		1,060,182.57
S6870100	TAISEI CORP NPV				
		Acquisitions	1,700.00	-73,112.04	
		Dispositions	-1,700.00		71,569.29
C874054AM1	TAKE TWO INTERACTIVE SOFTWARE INC 5.4% 06-12-2029				
		Acquisitions	155,000.00	-154,738.05	
		Dispositions	-155,000.00		157,797.40
C874054109	TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01				
		Acquisitions	4,405.00	-649,704.84	
		Dispositions	-276.00		43,350.75
C874054AK5	TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023				
		Acquisitions	590,000.00	-589,244.80	
		Dispositions	-395,000.00		396,034.90
S6870445	TAKEDA PHARMACEUTICAL CO NPV				
		Acquisitions	80,700.00	-2,421,437.78	
		Dispositions	-164,000.00		4,394,496.57
C874060BK1	TAKEDA PHARMACEUTICAL 5.3% 07-05-2034				
		Acquisitions	890,000.00	-887,543.60	
		Dispositions	-890,000.00		908,150.60
SB8F0TD6	TALANX AG NPV				
		Acquisitions	663.00	-57,845.09	
		Dispositions	-663.00		56,455.66
C87422Q109	TALEN ENERGY CORP NEW COM				
		Acquisitions	10,251.00	-1,863,341.50	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-322.00		61,008.93
C87484T108	TALOS ENERGY INC COM STK				
		Acquisitions	81,879.00	-898,405.02	
		Dispositions	-10,103.00		116,585.37
SB8J3TH5	TAMARACK VALLEY EN COM NPV				
		Acquisitions	189,300.00	-587,630.03	
		Dispositions	-189,300.00		562,432.52
C875372203	TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT)				
		Acquisitions	22,196.00	-679,719.60	
		Dispositions	-3,524.00		106,747.77
C87612GAK7	TARGA RESOURCES CORPORATION 5.5% 02-15-2035				
		Acquisitions	120,000.00	-119,931.60	
		Dispositions	-120,000.00		122,773.20
SBP93RV4	TARGA RESOURCES CORPORATION 5.5% 02-15-2035				
		Acquisitions	45,000.00	-44,974.35	
C87612EBS4	TARGET CORP 4.5% 09-15-2034				
		Acquisitions	685,000.00	-681,061.25	
		Dispositions	-685,000.00		663,727.95
C87724P106	TAYLOR MORRISON HOME CORP COM USD0.00001				
		Acquisitions	93,672.00	-5,607,211.36	
		Dispositions	-29,267.00		1,826,803.51
S0878230	TAYLOR WIMPEY PLC ORD GBP0.01				
		Acquisitions	36,904.00	-58,382.28	
		Dispositions	-36,904.00		55,986.61
S9A6FYNL	TBA COLLATERAL PAYABLE TO CITIBANK				
		Acquisitions	573,000.00	-573,000.00	
		Dispositions	-245,000.00		245,000.00
S9A6FYNU	TBA COLLATERAL RECEIVABLE FROM CITIBANK				
		Acquisitions	17,000.00	-17,000.00	
		Dispositions	-10,000.00		10,000.00
SBJMY6G0	TC ENERGY CORPORAT COM NPV				
		Acquisitions	10,240.00	-474,993.52	
		Dispositions	-10,240.00		474,249.75
S6869302	TDK CORP NPV				
		Acquisitions	19,600.00	-260,487.82	
		Dispositions	-19,600.00		261,055.50
S2879327	TECK RESOURCES LTD CLASS'B'SUB-VTG COM NPV				
		Acquisitions	4,394.00	-186,390.20	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-4,394.00		179,382.41
CG87264100	TECNOGLASS INC COMMON STOCK				
		Acquisitions	24,262.00	-1,280,517.86	
		Dispositions	-24,262.00		1,643,377.33
S4732495	TELENOR ASA ORD NOK6				
		Acquisitions	6,073.00	-69,364.57	
		Dispositions	-6,073.00		67,977.15
SB97C733	TELE2 AB SER'B'NPV				
		Acquisitions	5,750.00	-60,014.73	
		Dispositions	-5,750.00		57,354.78
S5978384	TELIA COMPANY AB NPV				
		Acquisitions	24,300.00	-67,719.40	
		Dispositions	-24,300.00		67,947.64
S6087289	TELSTRA GROUP LTD NPV				
		Acquisitions	41,307.00	-105,790.30	
		Dispositions	-41,307.00		103,434.42
S2381093	TELUS CORPORATION COM NPV				
		Acquisitions	5,259.00	-74,962.00	
		Dispositions	-5,259.00		71,017.76
S7147892	TEMENOS AG CHF5 (REGD)				
		Acquisitions	556.00	-40,806.35	
		Dispositions	-9,996.00		637,528.30
SBMHVLR3	TENARIS S.A. COMMON STOCK				
		Acquisitions	46,093.00	-779,404.55	
		Dispositions	-4,114.00		77,431.40
C88033G407	TENET HEALTHCARE CORP COM NEW .				
		Acquisitions	39,936.00	-3,651,493.98	
		Dispositions	-20,530.00		2,760,507.01
S6885074	TERUMO CORP NPV				
		Acquisitions	20,000.00	-381,350.55	
		Dispositions	-13,500.00		265,707.22
		Free Receipt	87,300.00		
SBLGZ986	TESCO ORD GBP0.0633333				
		Acquisitions	69,357.00	-330,026.83	
		Dispositions	-69,357.00		320,111.60
C88160R101	TESLA INC COM USD0.001				
		Acquisitions	74,580.00	-19,256,866.49	
		Dispositions	-69,901.00		14,724,027.96

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C882508CJ1	TEXAS INSTRS INC 5.15% 02-08-2054				
		Acquisitions	840,000.00	-833,280.00	
		Dispositions	-840,000.00		805,681.80
C883203101	TEXTRON INC COM				
		Acquisitions	80,541.00	-7,573,487.72	
		Dispositions	-80,541.00		6,868,125.00
C883203CD1	TEXTRON INC 6.1% 11-15-2033				
		Dispositions	-280,000.00		295,105.80
SBLDBBL4	TEXTRON INC 6.1% 11-15-2033				
		Acquisitions	200,000.00	-208,370.00	
SBDRXBF4	TFI INTERNATIONAL COM NPV				
		Acquisitions	811.00	-122,482.71	
		Dispositions	-811.00		111,802.69
C125523100	THE CIGNA GROUP				
		Acquisitions	2,853.00	-919,761.96	
		Dispositions	-4,883.00		1,654,947.77
C216648501	THE COOPER COMPANIES, INC.				
		Dispositions	-1,761.00		165,472.86
		Free Receipt	32,252.00	3,086,516.40	
C416515104	THE HARTFORD INSURANCE GROUP INC COM USD0.01				
		Acquisitions	6,830.00	-704,683.88	
		Dispositions	-18,917.00		1,876,742.70
SB8C3BL0	THE SAGE GROUP PLC GBP0.01051948				
		Acquisitions	10,331.00	-171,850.27	
		Dispositions	-10,331.00		167,776.84
C88339J105	THE TRADE DESK INC COM CL A COM CL A				
		Acquisitions	19,054.00	-1,701,527.61	
		Dispositions	-19,054.00		1,702,819.67
C883556102	THERMO FISHER SCIENTIFIC INC COM USD1				
		Acquisitions	8,006.00	-4,646,821.99	
		Dispositions	-13,970.00		7,837,409.64
SBPLLTY3	THOMSON REUTERS CORPORATION				
		Acquisitions	1,578.00	-264,737.72	
		Dispositions	-1,578.00		255,942.50
C886029206	THRYV HLDGS INC COM NEW COM NEW				
		Acquisitions	90,069.00	-1,278,792.08	
		Dispositions	-5,129.00		95,960.91
C887389104	TIMKEN CO COM				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	1,984.00	-146,109.10	
		Dispositions	-1,626.00		130,118.71
SB2Q4CR0	TIS INC				
		Acquisitions	2,000.00	-50,440.48	
		Dispositions	-2,000.00		47,564.34
SB8KH5G7	TMX GROUP LIMITED COM NPV				
		Acquisitions	2,645.00	-82,351.32	
		Dispositions	-2,645.00		81,641.58
S6895200	TOHO CO LTD NPV				
		Acquisitions	1,000.00	-44,309.75	
		Dispositions	-1,000.00		39,738.50
S6513126	TOKIO MARINE HOLDINGS INC NPV				
		Acquisitions	27,564.00	-990,764.37	
		Dispositions	-27,564.00		998,195.65
S6895404	TOKYO ELEC POWER H NPV				
		Acquisitions	15,800.00	-47,961.40	
		Dispositions	-15,800.00		47,904.92
S6895675	TOKYO ELECTRON NPV				
		Acquisitions	7,700.00	-1,488,446.61	
		Dispositions	-7,700.00		1,286,692.37
S6895448	TOKYO GAS CO LTD NPV				
		Acquisitions	3,300.00	-95,163.45	
		Dispositions	-3,300.00		92,681.92
S6896548	TOKYU CORP NPV				
		Acquisitions	5,500.00	-60,534.68	
		Dispositions	-5,500.00		59,047.63
C889478103	TOLL BROS INC COM				
		Acquisitions	15,903.00	-2,347,806.28	
		Dispositions	-51,156.00		6,744,438.49
S6897024	TOPPAN HOLDINGS INC NPV				
		Acquisitions	2,400.00	-65,484.80	
		Dispositions	-2,400.00		63,977.66
S6897143	TORAY INDS INC NPV				
		Acquisitions	93,805.00	-598,303.68	
		Dispositions	-93,805.00		616,897.18
S2897103	TOROMONT INDUSTRIE COM STK NPV				
		Acquisitions	11,115.00	-1,034,475.04	
		Dispositions	-11,115.00		952,853.68

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C89115A2Y7	TORONTO DOMINION BK 4.994% 04-05-2029				
		Acquisitions	1,215,000.00	-1,215,000.00	
		Dispositions	-1,215,000.00		1,213,290.90
S2897222	TORONTO-DOMINION COM NPV				
		Acquisitions	17,460.00	-925,224.17	
		Dispositions	-70,299.00		4,218,162.20
C89157XAE1	TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054				
		Acquisitions	1,020,000.00	-1,020,000.00	
		Dispositions	-1,020,000.00		998,417.00
S6897466	TOTO LTD NPV				
		Acquisitions	1,400.00	-35,749.71	
		Dispositions	-1,400.00		34,023.67
SB3QJ0H8	TOURMALINE OIL CP COM NPV				
		Acquisitions	3,363.00	-144,207.24	
		Dispositions	-3,363.00		149,147.73
S6900557	TOYODA GOSEI NPV				
		Acquisitions	38,300.00	-796,858.10	
		Dispositions	-38,300.00		624,814.67
S6900546	TOYOTA INDUSTRIES NPV				
		Acquisitions	1,600.00	-115,611.94	
		Dispositions	-1,600.00		131,408.08
S6900643	TOYOTA MOTOR CORP NPV				
		Acquisitions	104,700.00	-1,835,712.82	
		Dispositions	-104,700.00		2,118,521.16
C89236TLL7	TOYOTA MOTOR CREDIT CORP 4.65% 01-05-2029				
		Acquisitions	1,117,000.00	-1,105,201.55	
		Dispositions	-445,000.00		438,791.05
C89236TMK8	TOYOTA MTR CR CORP 4.55% 08-09-2029				
		Acquisitions	180,000.00	-179,634.60	
		Dispositions	-180,000.00		181,064.60
C89236TMF9	TOYOTA MTR CR CORP 5.05% 05-16-2029				
		Acquisitions	860,000.00	-858,159.60	
		Dispositions	-430,000.00		437,963.00
S6900580	TOYOTA TSUSHO CORP NPV				
		Acquisitions	6,500.00	-110,577.51	
		Dispositions	-6,500.00		116,979.78
C872652AA0	TPG OPER GROUP II LP 5.875% 03-05-2034				
		Acquisitions	525,000.00	-524,490.75	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-525,000.00		525,920.85
C892938AB7	TRANE TECHNOLOGIES FING LTD 5.1% 06-13-2034				
		Acquisitions	275,000.00	-274,191.50	
		Dispositions	-275,000.00		275,547.25
S2901628	TRANSALTA CORP MTN COM NPV				
		Acquisitions	279,919.00	-1,764,754.68	
		Dispositions	-279,919.00		3,438,241.54
C893641100	TRANSDIGM GROUP INC COM				
		Acquisitions	92.00	-112,332.10	
		Dispositions	-9,496.00		11,911,132.76
S6200882	TRANSURBAN GROUP STAPLED UNITS NPV				
		Acquisitions	31,385.00	-262,183.97	
		Dispositions	-31,385.00		269,504.78
SB61JC67	TREASURY WINE ESTA NPV				
		Acquisitions	8,431.00	-62,240.89	
		Dispositions	-8,431.00		60,453.46
S4902384	TRELLEBORG AB SER'B'NPV				
		Acquisitions	2,114.00	-76,236.00	
		Dispositions	-2,114.00		73,092.57
S6125286	TREND MICRO INC NPV				
		Acquisitions	1,300.00	-72,229.17	
		Dispositions	-1,300.00		71,759.70
C896288107	TRINET GROUP INC COM USD0.000025				
		Acquisitions	2,537.00	-262,622.12	
		Dispositions	-203.00		21,160.02
SBXDZ972	TRYG A/S DKK5				
		Acquisitions	3,468.00	-74,656.56	
		Dispositions	-3,468.00		73,880.00
C91282CJY8	TSY INFL IX N/B 1.75% 01-15-2034				
		Acquisitions	9,260,000.00	-9,207,293.90	
		Dispositions	-9,260,000.00		9,167,381.25
C69349H107	TXNM ENERGY INC COM NPV				
		Acquisitions	76,530.00	-2,794,963.65	
		Dispositions	-4,059.00		171,244.44
C902252105	TYLER TECHNOLOGIES INC COM STK				
		Acquisitions	4,321.00	-2,403,715.88	
		Dispositions	-338.00		183,043.43
C902494BM4	TYSON FOODS INC 5.7% 03-15-2034				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	770,000.00	-768,590.90	
		Dispositions	-770,000.00		766,596.25
SB0N9WZ2	UACJ CORPORATION NPV				
		Acquisitions	18,300.00	-647,361.43	
		Dispositions	-18,300.00		633,916.33
C90353T100	UBER TECHNOLOGIES INC COM USD0.00001				
		Acquisitions	132,813.00	-9,448,423.76	
		Dispositions	-118,111.00		8,295,905.81
C902613BL1	UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030				
		Acquisitions	760,000.00	-759,680.80	
		Dispositions	-400,000.00		399,260.00
SBRJL176	UBS GROUP AG USD0.10 (REGD)				
		Acquisitions	33,487.00	-1,064,581.50	
		Dispositions	-33,487.00		1,027,140.22
S5596991	UCB NPV				
		Acquisitions	1,276.00	-245,918.23	
		Dispositions	-1,276.00		256,207.35
C90265EAW0	UDR INC 5.125% 09-01-2034				
		Acquisitions	165,000.00	-163,312.05	
		Dispositions	-165,000.00		165,565.95
C90278Q108	UFP INDUSTRIES INC COM USD1.00				
		Acquisitions	841.00	-95,352.41	
		Dispositions	-2,102.00		265,450.21
C902681105	UGI CORP NEW COM				
		Acquisitions	13,664.00	-330,571.49	
		Dispositions	-18,165.00		474,576.03
C903731107	UL SOLUTIONS INC CL A CL A				
		Acquisitions	1,725.00	-48,300.00	
		Dispositions	-1,725.00		64,564.61
C90385V107	ULTRA CLEAN HLDGS INC COM				
		Acquisitions	14,273.00	-530,744.72	
		Dispositions	-14,769.00		749,431.54
C902788108	UMB FINL CORP COM STK				
		Acquisitions	33,690.00	-2,782,610.98	
		Dispositions	-4,813.00		496,063.38
S6911485	UNICHARM CORP NPV				
		Acquisitions	3,800.00	-96,627.54	
		Dispositions	-11,400.00		94,532.70

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Receipt	7,600.00		
C904764BV8	UNILEVER CAPITAL CORP 4.625% 08-12-2034				
		Acquisitions	530,000.00	-524,816.60	
		Dispositions	-530,000.00		539,184.90
SB10RZP7	UNILEVER PLC ORD GBP0.031111				
		Acquisitions	25,365.00	-1,537,313.19	
		Dispositions	-25,365.00		1,460,424.76
C907818108	UNION PAC CORP COM				
		Acquisitions	40,730.00	-9,607,174.63	
		Dispositions	-7,220.00		1,734,662.14
C90984P303	UNITED CMNTY BK BLAIRSVILLE GA COM				
		Acquisitions	15,660.00	-424,699.09	
		Dispositions	-5,045.00		150,286.36
SB1P70H9	UNITED LABORATORIE HKD0.01				
		Acquisitions	116,000.00	-142,910.36	
		Dispositions	-1,096,000.00		1,539,385.00
C911312106	UNITED PARCEL SVC INC CL B				
		Acquisitions	8,971.00	-1,158,183.01	
		Dispositions	-904.00		119,518.12
C911312CE4	UNITED PARCEL SVC INC 5.5% 05-22-2054				
		Acquisitions	875,000.00	-873,591.25	
		Dispositions	-875,000.00		910,324.55
C911363109	UNITED RENTALS INC COM				
		Acquisitions	3,770.00	-2,698,953.10	
		Dispositions	-850.00		606,308.22
C91282CLE9	UNITED STATES OF AMER TREAS NOTES 1.875% 07-15-2034				
		Acquisitions	33,390,000.00	-33,165,595.70	
		Dispositions	-33,390,000.00		33,479,415.00
C91307C102	UNITED THERAPEUTICS CORP DEL COM STK				
		Acquisitions	24,494.00	-6,584,476.96	
		Dispositions	-12,165.00		3,711,530.37
SB39J2M4	UNITED UTILITIES GROUP ORD GBP0.05				
		Acquisitions	6,910.00	-94,516.38	
		Dispositions	-6,910.00		91,357.49
C91324P102	UNITEDHEALTH GROUP INC COM				
		Acquisitions	24,172.00	-12,670,519.40	
		Dispositions	-16,940.00		9,027,203.35
C91324PFC1	UNITEDHEALTH GROUP INC 5.375% 04-15-2054				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	875,000.00	-872,497.50	
		Dispositions	-875,000.00		878,659.35
C91324PFL1	UNITEDHEALTH GROUP INC 5.625% 07-15-2054				
		Acquisitions	880,000.00	-878,248.80	
		Dispositions	-440,000.00		468,199.60
C91347P105	UNIVERSAL DISPLAY CORP COM				
		Acquisitions	2,645.00	-437,114.02	
		Dispositions	-2,333.00		449,592.75
C91529Y106	UNUM GROUP				
		Acquisitions	8,106.00	-409,304.36	
		Dispositions	-31,898.00		1,789,010.75
C91529YAT3	UNUM GROUP 6% 06-15-2054				
		Acquisitions	360,000.00	-352,447.20	
		Dispositions	-360,000.00		356,896.80
SBNZGVV1	UNVL MUSIC GROUP EUR10.00				
		Acquisitions	8,467.00	-219,393.10	
		Dispositions	-8,467.00		217,970.85
S5051252	UPM-KYMMENE CORP NPV				
		Acquisitions	5,489.00	-150,198.84	
		Dispositions	-5,489.00		152,004.59
C917047102	URBAN OUTFITTERS INC COM				
		Acquisitions	8,470.00	-342,561.53	
		Dispositions	-9,995.00		458,738.36
C91159HJS0	US BANCORP 5.1% 07-23-2030				
		Acquisitions	625,000.00	-625,000.00	
		Dispositions	-625,000.00		639,729.90
C90354PAA5	USQ RAIL II LLC / 2.21% DUE 06-28-2051				
		Acquisitions	803,664.05	-721,696.60	
		Dispositions	-25,671.37		25,671.37
C90931LAA6	UTD AIRLS PASS 3.1% DUE 01-07-2030				
		Acquisitions	1,132,705.01	-1,043,504.49	
		Dispositions	-4,865,243.87		4,476,024.43
C91879Q109	VAIL RESORTS INC COM				
		Acquisitions	10,866.00	-2,026,814.84	
		Dispositions	-10,866.00		1,821,293.07
SBYZWMR9	VAT GROUP AG CHF0.10 (REGD)				
		Acquisitions	271.00	-104,269.75	
		Dispositions	-271.00		103,806.42

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C92243G108	VAXCYTE INC COM				
		Acquisitions	3,805.00	-391,915.00	
		Dispositions	-19,314.00		1,754,891.54
C92276F100	VENTAS INC REIT				
		Acquisitions	15,796.00	-759,561.32	
		Dispositions	-96,362.00		4,307,871.23
SBNV08F0	VENTIA SERVICES NPV				
		Acquisitions	195,944.00	-561,113.93	
		Dispositions	-195,944.00		424,907.80
S4661607	VERBUND AG CLASS'A'NPV				
		Acquisitions	704.00	-50,833.72	
		Dispositions	-704.00		51,839.01
C92343V104	VERIZON COMMUNICATIONS COM				
		Acquisitions	4,794.00	-191,230.27	
		Dispositions	-3,561.00		149,134.45
C92343VGW8	VERIZON COMMUNICATIONS 5.5% 02-23-2054				
		Acquisitions	450,000.00	-444,271.50	
		Dispositions	-450,000.00		467,757.00
C92537N108	VERTIV HOLDINGS LLC COM USD0.0001				
		Acquisitions	42,904.00	-3,424,354.25	
		Dispositions	-66,183.00		5,266,947.61
C92538XAC9	VERUS FLTG RT 4.26% DUE 02-25-2067				
		Acquisitions	1,406,503.95	-1,318,119.94	
		Dispositions	-8,194.89		8,194.89
SBN4MYF5	VESTAS WIND SYSTEM DKK0.20				
		Acquisitions	10,403.00	-138,098.38	
		Dispositions	-10,403.00		143,637.99
SBP5JTL0	VICI PROPERTIES INC 5.125% 05-15-2032				
		Acquisitions	215,000.00	-209,184.25	
		Dispositions	-254,000.00		243,880.11
SBY7QXS7	VICINITY CENTRES NPV				
		Acquisitions	38,236.00	-49,920.38	
		Dispositions	-38,236.00		50,366.83
C92686J106	VIKING THERAPEUTICS INC COM				
		Acquisitions	29,514.00	-1,663,917.02	
		Dispositions	-10,814.00		724,948.14
C994W94993	VINTAGE IX B OFFSHORE SCSP				
		Acquisitions	7,500,000.03	-7,500,000.03	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-431,628.83		431,628.83
C927804GP3	VIRGINIA ELEC & PWR CO 5.0% 01-15-2034				
		Acquisitions	340,000.00	-337,589.40	
		Dispositions	-340,000.00		326,770.60
C927804GS7	VIRGINIA ELEC & PWR CO 5.55% 08-15-2054				
		Acquisitions	180,000.00	-179,217.00	
		Dispositions	-180,000.00		185,524.20
C92826C839	VISA INC COM CL A STK				
		Acquisitions	19,591.00	-5,568,218.47	
		Dispositions	-21,009.00		5,751,819.79
C92840M102	VISTRA CORP COM USD0.01				
		Acquisitions	18,903.00	-2,311,974.65	
		Dispositions	-25,358.00		2,547,712.32
C516806205	VITAL ENERGY INC COM USD0.01(POST REV SPLIT)				
		Acquisitions	77,110.00	-3,587,004.78	
		Dispositions	-2,869.00		122,015.17
SBH4HKS3	VODAFONE GROUP ORD USD0.2095238				
		Acquisitions	225,426.00	-195,313.51	
		Dispositions	-225,426.00		190,959.27
C92857WCA6	VODAFONE GROUP PLC 5.75% 06-28-2054				
		Acquisitions	885,000.00	-879,990.90	
		Dispositions	-885,000.00		896,407.15
S5497168	VOLKSWAGEN AG NON VTG PRF NPV				
		Acquisitions	2,115.00	-191,540.89	
		Dispositions	-2,115.00		195,438.45
C928668CG5	VOLKSWAGEN GROUP 5.25% DUE 03-22-2029				
		Acquisitions	1,155,000.00	-1,150,195.20	
		Dispositions	-385,000.00		388,761.45
SB1QH7Y4	VOLVO AB SER'A'NPV				
		Acquisitions	2,040.00	-51,841.74	
		Dispositions	-2,040.00		50,000.18
SB1QH830	VOLVO AB SER'B'NPV				
		Acquisitions	16,272.00	-411,966.82	
		Dispositions	-16,272.00		396,755.46
SBPCWDX2	VOLVO CAR AB NPV B (RED SHS 02/05/2024)				
		Dispositions	-245,213.00		50,938.57
		Free Receipt	245,213.00	52,293.68	
SBMXC0X9	VOLVO CAR AB SER'B'NPV				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	245,213.00	-829,878.05	
		Free Delivery	-245,213.00		
SBRS7SK7	VOLVO CAR AB SER'B'NPV				
		Dispositions	-245,213.00		731,562.98
		Free Receipt	245,213.00	777,584.37	
SBBJPFY1	VONOVIA SE NPV				
		Acquisitions	7,515.00	-235,914.10	
		Dispositions	-7,515.00		230,980.68
C928881101	VONTIER CORP COM USD0.0001 WI				
		Acquisitions	4,744.00	-155,993.16	
		Dispositions	-7,462.00		279,807.04
C929089AH3	VOYA FINL INC 5.346% 09-20-2034				
		Acquisitions	480,000.00	-479,212.80	
		Dispositions	-480,000.00		459,330.25
C929160BD0	VULCAN MATERIALS CO 5.7% 12-01-2054				
		Acquisitions	320,000.00	-318,214.40	
		Dispositions	-320,000.00		331,558.40
C92242T101	V2X INC COM USD0.01				
		Acquisitions	51,459.00	-2,452,228.37	
		Dispositions	-2,729.00		137,237.59
C929740108	WABTEC CORP COM				
		Acquisitions	664.00	-85,392.72	
		Dispositions	-10,648.00		1,700,569.82
SB55WMQ5	WALLENIUS WILHELMSEN LOGISTICS ASA				
		Acquisitions	65,054.00	-692,563.40	
		Dispositions	-65,054.00		540,175.30
C931142103	WALMART INC COM				
		Acquisitions	89,039.00	-9,618,368.35	
		Dispositions	-152,669.00		11,630,757.36
		Free Receipt	75,898.00		
SBK8VQD9	WAREHOUSES DE PAUW NPV				
		Acquisitions	1,888.00	-38,276.01	
		Dispositions	-1,888.00		37,466.30
C55903VBB8	WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029				
		Acquisitions	1,301,000.00	-1,197,024.08	
		Dispositions	-496,000.00		463,020.96
SBN6V4H2	WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029				
		Dispositions	-210,000.00		192,441.90

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C55903VBC6	WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032				
		Acquisitions	593,000.00	-521,751.51	
		Dispositions	-505,000.00		438,072.90
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042				
		Acquisitions	200,000.00	-160,328.00	
		Dispositions	-160,000.00		132,905.60
S6821807	WASHINGTON H SOUL NPV				
		Acquisitions	2,410.00	-53,712.73	
		Dispositions	-2,410.00		52,096.41
C94106LCF4	WASTE MANAGEMENT INC 5.35% 10-15-2054				
		Acquisitions	1,400,000.00	-1,399,426.00	
		Dispositions	-465,000.00		473,109.60
C94106LBY4	WASTE MGMT INC DEL SR NT 4.95% 07-03-2031				
		Acquisitions	890,000.00	-884,597.70	
		Dispositions	-890,000.00		901,122.70
C94419L101	WAYFAIR INC CL A CL A				
		Acquisitions	2,875.00	-163,098.75	
		Dispositions	-13,972.00		719,525.41
C95000U2U6	WELLS FARGO & CO MEDIUM TERM SR NTS BOOKENTRY 3.35% 03-02-2033				
		Acquisitions	150,000.00	-128,782.50	
		Dispositions	-1,385,000.00		1,189,412.95
C949746101	WELLS FARGO & CO NEW COM STK				
		Acquisitions	23,761.00	-1,615,181.23	
		Dispositions	-241,939.00		13,100,990.99
S6948836	WESFARMERS LTD NPV				
		Acquisitions	11,591.00	-549,302.04	
		Dispositions	-11,591.00		522,582.07
S2951098	WEST FRASER TIMBER COM NPV				
		Acquisitions	860.00	-75,549.94	
		Dispositions	-860.00		74,431.28
S6957995	WEST JAPAN RAILWAY NPV				
		Acquisitions	4,400.00	-80,039.67	
		Dispositions	-4,400.00		78,111.14
C955306105	WEST PHARMACEUTICAL SVCS INC COM				
		Acquisitions	4,689.00	-1,830,982.76	
		Dispositions	-4,689.00		1,344,235.98
C959802109	WESTERN UNION CO				
		Acquisitions	68,769.00	-864,275.04	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-43,762.00		533,832.18
S6076146	WESTPAC BKG CORP NPV				
		Acquisitions	35,144.00	-730,742.55	
		Dispositions	-35,144.00		713,187.46
C961214FT5	WESTPAC BKG CORP 5.05% 04-16-2029				
		Acquisitions	865,000.00	-863,399.75	
		Dispositions	-275,000.00		281,501.00
SBF13KN5	WHEATON PRECIOUS M COM NPV				
		Acquisitions	4,546.00	-273,160.29	
		Dispositions	-4,546.00		259,532.58
C963320BC9	WHIRLPOOL CORP 5.75% 03-01-2034				
		Acquisitions	295,000.00	-294,353.95	
		Dispositions	-295,000.00		299,512.40
SB1KJJ40	WHITBREAD ORD GBP0.76797385				
		Acquisitions	1,848.00	-68,887.63	
		Dispositions	-1,848.00		67,648.53
SBPCRN93	WILLIAMS COMPANIES INC 5.15% 03-15-2034				
		Acquisitions	1,505,000.00	-1,504,623.75	
		Dispositions	-1,200,000.00		1,164,348.00
C969904101	WILLIAMS SONOMA INC COM				
		Acquisitions	8,028.00	-1,790,415.80	
		Dispositions	-15,851.00		2,663,652.12
		Free Receipt	7,823.00		
C970648AN1	WILLIS NORTH AMERICA INC 5.9% 03-05-2054				
		Acquisitions	520,000.00	-517,462.40	
		Dispositions	-520,000.00		513,352.90
C974155103	WINGSTOP INC COM				
		Acquisitions	4,612.00	-1,922,958.64	
		Dispositions	-4,612.00		1,379,370.88
C97650W108	WINTRUST FINL CORP COM				
		Acquisitions	5,130.00	-511,353.03	
		Dispositions	-33,341.00		4,252,783.29
SBZ8GX83	WISETECH GLOBAL LT NPV				
		Acquisitions	5,304.00	-375,581.13	
		Dispositions	-1,858.00		140,891.32
SBFZCHN7	WIX.COM LTD COM ILS0.01				
		Acquisitions	543.00	-117,194.39	
		Dispositions	-543.00		118,536.90

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C977852102	WOLFSPEED INC COM USD0.00125				
		Acquisitions	62,703.00	-637,563.99	
		Dispositions	-9,190.00		214,770.97
S5671519	WOLTERS KLUWER EUR0.12				
		Acquisitions	2,437.00	-419,020.61	
		Dispositions	-2,437.00		408,934.08
SBMGT167	WOODSIDE ENERGY NPV				
		Acquisitions	19,251.00	-288,603.48	
		Dispositions	-19,251.00		289,949.41
S6981239	WOOLWORTHS GRP LTD NPV				
		Acquisitions	12,382.00	-243,548.70	
		Dispositions	-12,382.00		234,730.40
C98139A105	WORKIVA INC COM CL A COM CL A				
		Acquisitions	13,377.00	-1,035,739.01	
		Dispositions	-549.00		40,604.06
SB8KF9B4	WPP PLC ORD GBP0.10				
		Acquisitions	10,882.00	-120,630.35	
		Dispositions	-10,882.00		113,372.40
SBHR3R21	WSP GLOBAL INC COM NPV				
		Acquisitions	1,310.00	-229,065.43	
		Dispositions	-1,310.00		232,110.13
C98389B100	XCEL ENERGY INC COM				
		Acquisitions	23,736.00	-1,506,856.64	
		Dispositions	-6,349.00		433,377.49
C98389BBB5	XCEL ENERGY INC 5.5% 03-15-2034				
		Acquisitions	1,095,000.00	-1,091,200.35	
		Dispositions	-1,095,000.00		1,082,617.25
SB8P4LP4	XERO LIMITED NPV				
		Acquisitions	1,488.00	-161,819.13	
		Dispositions	-26,189.00		2,024,848.23
S6985112	YAKULT HONSHA CO NPV				
		Acquisitions	2,600.00	-52,048.58	
		Dispositions	-2,600.00		49,234.23
S6985264	YAMAHA MOTOR CO NPV				
		Acquisitions	9,500.00	-85,673.83	
		Dispositions	-9,500.00		85,500.30
S6985673	YAMAICHI ELECTRONI NPV				
		Acquisitions	30,170.00	-580,549.23	

Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-30,170.00		446,893.52
SB1VT035	YANGZIJIANG SHIPBU NPV (SGD)				
		Acquisitions	25,600.00	-55,050.24	
		Dispositions	-25,600.00		55,238.25
S7751259	YARA INTERNATIONAL NOK1.7				
		Acquisitions	1,694.00	-47,855.76	
		Dispositions	-1,694.00		44,690.75
S6986041	YASKAWA ELEC CORP NPV				
		Acquisitions	2,300.00	-58,683.33	
		Dispositions	-2,300.00		58,976.23
S6986427	YOKOGAWA ELECTRIC NPV				
		Acquisitions	11,600.00	-306,712.41	
		Dispositions	-67,700.00		1,526,191.54
SBQV0SV7	ZALANDO SE NPV				
		Acquisitions	101,681.00	-2,353,848.12	
		Dispositions	-19,089.00		683,263.24
SBLBQFB9	ZAYO GROUP HLDGS 4% DUE 03-01-2027				
		Acquisitions	200,000.00	-179,000.00	
		Dispositions	-200,000.00		178,500.00
SB0SDJB4	ZEALAND PHARMA A/S				
		Acquisitions	658.00	-74,215.02	
		Dispositions	-658.00		67,422.37
S6042608	ZENSHO HOLDINGS NPV				
		Acquisitions	900.00	-55,467.14	
		Dispositions	-900.00		52,415.98
C989701107	ZIONS BANCORPORATION N A				
		Acquisitions	101,705.00	-3,982,077.74	
		Dispositions	-34,432.00		1,666,824.56
C98978V103	ZOETIS INC COM USD0.01 CL 'A'				
		Acquisitions	22,765.00	-3,855,355.33	
		Dispositions	-22,765.00		3,883,937.97
C98980F104	ZOOMINFO TECHNOLOGIES INC COM USD0.01				
		Acquisitions	45,326.00	-545,521.45	
		Dispositions	-12,240.00		172,532.93
SB292RC1	ZOZO INC				
		Acquisitions	66,500.00	-1,824,570.81	
		Dispositions	-1,400.00		44,233.44
SBL97053	ZSCALER INC .125% DUE 07-01-2025				

Schedule of Acquisitions & Dispositions

Asset ID	Security Description		Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
			Acquisitions	95,000.00	-132,573.41	
			Dispositions	-95,000.00		128,556.52
S5983816	ZURICH INSURANCE GROUP AG	CHF0.10				
			Acquisitions	1,493.00	-923,810.70	
			Dispositions	-1,493.00		893,696.60
SB1YW440	3I GROUP ORD GBP0.738636					
			Acquisitions	9,941.00	-461,164.57	
			Dispositions	-9,941.00		449,689.93
C88579Y101	3M CO COM					
			Acquisitions	2,108.00	-196,834.29	
			Dispositions	-4,407.00		544,063.27

SCHEDULE III

5% Report - Part A

Single Transaction in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,419,088,154.23

◆ 5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,419,088,154.23

5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,620	2,545,170,570.20			0.00	2,545,170,570.20	2,545,170.570.20
	Total dispositions	1,033		2,503,041,943.25		0.00	2,503,041,943.25	2,503,041.943.25
REPRESENTING UNDERLYING SEC BYPASSING CL IENT ACC & GNG DIRECTLY INTO FUND ACC CUSIP: 16S999207	Total acquisitions	1	188,936,657.27			0.00	188,936,657.27	188,936.657.27
	Total dispositions	1		188,936,657.27		0.00	188,936,657.27	188,936.657.27

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,419,088,154.23

5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,419,088,154.23

Plan Name: Steelworkers Pension Trust
EIN: 23-6648508 Plan Number: 499
Attachment E to 2024 Form 5500 Schedule MB

Schedule MB, line 8b(2) – Schedule of Active Participant Data

	YEARS OF CREDITED SERVICE																							
	Under 5			5 to 9			10 to 14			15 to 19			20 to 24			25 to 29			30 to 34			35 to 39			40 & up		
		Average			Average			Average			Average			Average			Average			Average			Average			Average	
Attained Age	No.	Comp.	Accrued Mon. Ben.	No.	Comp.	Accrued Mon. Ben.	No.	Comp.	Accrued Mon. Ben.	No.	Comp.	Accrued Mon. Ben.	No.	Comp.	Accrued Mon. Ben.	No.	Comp.	Accrued Mon. Ben.	No.	Comp.	Accrued Mon. Ben.	No.	Comp.	Accrued Mon. Ben.	No.	Comp.	Accrued Mon. Ben.
Under 25	2,451	$42,891	$ 110	78	$54,827	$ 403	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0
25 to 29	2,848	$56,244	$ 146	968	$60,359	$ 520	21	$63,835	$ 839	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0
30 to 34	2,914	$60,085	$ 150	1,771	$67,146	$ 589	645	$64,155	$1,054	14	N/A**	N/A**	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0
35 to 39	2,968	$63,120	$ 154	1,621	$73,729	$ 609	1,289	$67,027	$1,225	422	$66,139	$1,501	23	$72,656	$1,550	0	$0	$0	0	$0	$0	0	$0	$0	0	$0	$0
40 to 44	1,828	$61,611	$ 152	1,349	$78,326	$ 626	1,380	$73,518	$1,292	927	$76,628	$ 1,631	267	$63,065	$1,481	23	$58,625	$1,381	0	$0	$0	0	$0	$0	0	$0	$0
45 to 49	1,456	$70,109	$ 149	1,041	$71,204	$ 606	1,228	$93,969	$1,305	1,054	$83,716	$ 1,651	516	$79,966	$1,646	477	$69,812	$1,639	22	$94,344	$1,539	0	$0	$0	0	$0	$0
50 to 54	1,177	$62,002	$ 142	917	$73,234	$ 537	1,081	$87,336	$1,260	911	$80,477	$ 1,589	659	$78,003	$1,676	940	$65,299	$1,724	270	$65,677	$ 1,542	43	$88,133	$1,690	0	$0	$0
55 to 59	829	$57,444	$ 127	713	$68,801	$ 538	824	$70,275	$1,120	747	$72,814	$ 1,469	518	$77,808	$1,548	864	$67,078	$1,728	428	$72,628	$ 1,749	347	$66,272	$ 1,640	12	N/A**	N/A**
60 to 64	509	$54,412	$ 128	482	$66,830	$ 500	660	$62,085	$1,146	594	$72,325	$ 1,426	421	$73,840	$1,547	596	$66,567	$1,590	350	$73,364	$ 1,639	322	$62,947	$ 1,667	239	$74,406	$ 1,979
65 to 69	137	$56,072	$ 124	108	$62,793	$ 461	134	$66,390	$1,271	129	$77,492	$ 1,436	76	$74,515	$1,419	68	$79,076	$1,590	47	$105,289	$ 1,997	40	$94,008	$ 1,792	172	$94,673	$ 2,134
70 & up	36	$46,492	$ 70	22	$50,668	434	19	N/A**	N/A**	20	$47,002	1340	4	N/A**	N/A**	7	N/A**	N/A**	1	N/A**	N/A**	6	N/A**	N/A**	30	$196,416	$ 2,320

* $0 compensation used for non-salaried participants

** Average compensation not shown for age/service bins with less than 20 salaried participants

Schedule MB, line 3 – Withdrawal Liability Amounts

Payment Date	Periodic Amounts	Lump Sum Amounts	Total Amounts
01-22-2024	$ 455,706.00	$ 0	$ 455,706.00
02-12-2024	9,487.00	0	9,487.00
04-12-2024	343,348.00	0	343,348.00
04-17-2024	1,586,407.00	0	1,586,407.00
06-10-2024	136,284.00	0	136,284.00
07-29-2024	343,348.00	0	343,348.00
09-13-2024	1,474,049.00	0	1,474,049.00
10-21-2024	136,284.00	0	136,284.00
11-22-2024	23,926.00	0	23,926.00
Total	$ 4,508,839.00	0	$ 4,508,839.00

Schedule MB, line 6 – Statement of Actuarial Assumptions and Methods

A. Actuarial Assumptions

1. Investment Return (net of investment expenses)

Funding and Accounting – 7.25% per year

Current Liability under RPA 1994 – 3.29% per year

LDROM - 5.45% per year for the first 20 years 5.22% thereafter; based on the ERISA 4044 rates.

2. Administrative Expenses

$9,600,000 per year payable throughout the year (i.e., $9,269,847 as of beginning of year).

3. Rate of Mortality

a. Funding:
Healthy Lives – RP-2000 Blue Collar, 1-year setback for females, projected 8 years using Scale AA

Disabled Lives – RP-2000 Disabled, 4-year set forward, projected 5 years using Scale AA

In accordance with Actuarial Standard of Practice No. 35, we have considered the effect of mortality improvement prior to and subsequent to the measurement date in developing this assumption.

b. RPA '94 Current Liability:
IRS 2024 Static Mortality Table

4. Rates of Turnover

Terminations of employment for reasons other than death, disability or retirement are assumed to be in accordance with annual rates as shown below for illustrative ages.

Age	Select (less than 1 year)	Ultimate (5 or more years)
25	0.2775	0.1228
30	0. 2775	0.1053
35	0. 2775	0.0878
40	0. 2775	0.0715
45	0. 2775	0.0618
50	0. 2775	0.0591
55	0. 2775	0.0000
60	0. 2775	0.0000
65	0. 2775	0.0000

5. Rates of Retirement

Rates vary by age and eligibility for Rule of 85 retirement. Annual rates are shown below for illustrative ages.

Age	Not Eligible Under Rule of 85	Eligible Under Rule of 85
55	0.04	0.05
60	0.05	0.11
65	0.50	0.56
70	1.00	1.00

Schedule MB, line 6 – Statement of Actuarial Assumptions and Methods

6. Disability

Illustrative rates of disablement are shown below:

Age	Rate
25	0.00032
30	0.00032
35	0.00032
40	0.00093
45	0.00192
50	0.00358
55	0.00637
60	0.01104

7. Retirement from Terminated Vested Status

Annual rates for commencement of benefits from terminated vested status are shown in the following table. For new terminated vested participants with Rule of 85 Eligibility, 50% are assumed to retirement immediately with an unreduced benefit. After the first year, they are assumed to retire under the same rates as other terminated vested participants.

Age	Rate
55	0.20
56	0.09
57	0.07
58	0.06
59	0.06
60	0.08
61	0.08
62	0.20
63	0.15
64	0.10
65 and older	1.00

8. Salary Scale

Rates of salary increase at illustrative ages are shown below:

Age	% Increase
25	4.5%
30	4.5%
35	4.5%
40	3.0%
45	3.0%
50	2.5%
55	2.5%
60	2.5%
65	2.5%

Schedule MB, line 6 – Statement of Actuarial Assumptions and Methods

9. Form of Payment

65% of married participants elect a 75% joint & survivor form of payment, with the rest electing a life annuity.

10. Percentage Married

80%

11. Spouse's Age

Wives are assumed to be three years younger than husbands.

12. Layoffs

50% of laid-off employees are assumed to terminate active participation in the Trust once their employer's period of mandatory contributions has expired.

13. Future Contributions / Benefit Accruals

Contributions used for future benefit accruals are equal to the actual contributions reported by participant from the prior year adjusted such that the total for all active members is equal to the amount of future contributions determined by the plan sponsor (i.e., $250 million).

14. Justification of Economic Assumptions

Demographic assumptions reflect the results of the experience study performed in 2015.

In accordance with Actuarial Standard of Practice No. 27, the justification for our 7.25% discount rate is based on the Trustees risk preference, the Trust's current asset allocation, and the investment managers capital market outlook. Based on the current asset allocation, the investment manager reports a geometric return of 8.7% with a standard deviation of 11.1%. Having our assumption less than the mean allows room for adverse deviation.

15. Changes in Assumptions Since Last Valuation

The RPA '94 current liability interest rate was changed from 2.55% to 3.29% to comply with appropriate guidance. Pursuant to regulation, the mortality table for RPA '94 current liability calculations was also changed.

Schedule MB, line 6 – Statement of Actuarial Assumptions and Methods

B. Actuarial Methods

1. Funding Method: Unit Credit Cost Method

The cost method for valuation of liabilities used for this valuation is the Unit Credit method. This is one of a family of valuation methods known as accrued benefit methods. The chief characteristic of accrued benefit methods is that the funding pattern follows the pattern of benefit accrual. The normal cost is determined as that portion of each participant's benefit attributable to service expected to be earned in the upcoming Plan Year. The Actuarial Liability, which is determined for each participant as of each valuation date, represents the actuarial present value of the portion of each participant's benefit attributable to service earned prior to the valuation date.

2. Asset Valuation Method

The Actuarial Value of Assets (AVA) is determined using an adjusted Market Value. Under this method, a preliminary AVA is determined as the Market Value of Assets on the valuation date, less a decreasing fraction (9/10, 8/10, 7/10, down to 1/10) of the gain or loss in each of the preceding nine years. The gain or loss for a given year is the difference between the actual investment return (on a market-to-market basis) and the assumed investment return based on the Market Value of Assets at the beginning of the year and actual cash flow. The AVA is adjusted, if necessary, to remain between 80% and 120% of the Market Value.

3. PRA 2010 Funding Relief

The Trust's Board of Trustees elected funding relief under §431(b)(8) of the Code and §304(b)(8) of ERISA, specifically: the "special amortization rule," which allows the Trust's investment losses for the Plan Year ended December 31, 2008 to be separately amortized over 29 years.

4. Automatic Amortization Extensions

The Plan's Board of Trustees filed for an received an automatic five-year extension of the Plan's eligible charge bases for established as of January 1, 2009 under §431(d)(1) of the Code.

5. Modeling Disclosures

In accordance with Actuarial Standard of Practice No. 56 (Modeling), the following disclosures are made:

ProVal

Cheiron utilizes ProVal, an actuarial valuation software leased from Winklevoss Technologies (WinTech) to calculate liabilities, normal costs and project benefit payments. We have relied on WinTech as the developer of ProVal. We have reviewed ProVal as it relates to the Plan and have used ProVal in accordance with its original intended purpose. We have not identified any material inconsistencies in the output of ProVal that would affect the contents of this actuarial valuation report.

Schedule MB, line 6 – Statement of Actuarial Assumptions and Methods

6. Changes in Methods Since Last Valuation

None.

Schedule MB, line 6 – Summary of Plan Provisions

1. Participation

New employees are covered within 30 days to 365 days after being hired, the exact date depending on the terms of the bargaining agreement. All employees employed by the employer on the date that employee first becomes a participant immediately and automatically become covered.

2. Credited Service

Credited Service - the sum of (i) and (ii) below:

(i) Past Service: Those periods of employment with a Participating Employer prior to the date on which the Trust became effective with that employer.

(ii) Covered Service: Those periods of employment by a Covered Employee with a Participating Employer after the date on which this Trust became effective with that employer and while the Participating Employer continues to make contributions to the Trust.

3. Vesting Service

A Participant becomes vested after completing five years of Credited Service.

4. Normal Retirement

Eligibility: Age 65 or Age plus Covered Service adds up to 85 or more. Past Service may also be credited toward the 85 requirement, if the employer made a contribution to the Trust upon their entry for that purpose.

Benefit: For each period of time an accrual rate is in force, that percentage is applied to the total amount of contributions paid on behalf of the Participant during that period. The result is the Annual Pension Benefit. Prior to January 1, 2019, the Benefit Accrual Rate (BAR) ranged from 21.8% to 25.0% of contributions. As of January 1, 2019, the Benefit Accrual Rate (BAR) is 18.25% of contributions for all participants..

5. Early Retirement

Eligibility: Age 55 and five years of Credited Service

Benefit: The normal retirement benefit reduced by 1/4% for each month that retirement precedes age 65.

6. Disability Retirement

Eligibility: Five years of Covered Service

Benefit: The normal retirement benefit will be payable without reduction as soon as the participant has been granted a Social Security Disability Award under the meaning of the Federal Social Security Act.

7. Deferred Vested Pension

Eligibility: Completion of five years of Credited Service

Benefit: Accrued benefit payable at normal retirement. A vested participant may delay his retirement beyond age 65 or retire as early as age 55. If he retires after age 65, his benefit is adjusted by an actuarial increase factor.

Schedule MB, line 6 – Summary of Plan Provisions

8. Pre-Retirement Spouse's Pension

Eligibility: A benefit is payable to the spouse of any Participant who dies after earning the right to a vested benefit.

Benefit:

a) Death while Eligible for Early Retirement:
75% of the benefit that would have been payable under the life annuity option, had the Participant retired early on the first of the month following or coincident with the date of death multiplied by a percentage based on the age of the employee and spouse.

b) Death while Active Participant but prior to becoming Eligible for Early Retirement:
50% of the benefit that would have been payable if the Participant had lived to the earliest retirement date, retired on such date, and then died.

c) Deaths while not Active Participant but Eligible for Deferred Vested Benefit:
50% of the benefit that would have been payable if the Participant had lived to the earliest retirement date, retired on such date, and then died.

9. Surviving Dependent Children's Benefit

Eligibility: 12 months of covered employment

Benefit: Temporary monthly pension to surviving children, payable until the youngest child reaches 18. This benefit is based on the average monthly benefit during the 12 months preceding the date of death

10. Optional Forms of Payment

Married participants will receive either a 50% or a 75% Joint & Survivor pension unless both the participant and the spouse elect otherwise. Single participants will receive a life-only pension. Participants may elect five-year, 10-year, or 15-year certain options, and/or a post-retirement death benefit equal to 12 times a reduced monthly pension.

11. Joint and Survivor Pop-Up

If a participant who elected a reduced 75% Joint & Survivor form of payment is predeceased by their spouse, the participant's pension will increase to the amount they would have received under the single life annuity option.

12. Conversion to Lump Sum Payment

If the actuarial present value of a participant's benefit is $5,000 or less, it will be paid in a lump sum rather than a monthly pension. This does not apply to disability benefits.

13. Changes to Plan Provisions Since Last Valuation

None.

Schedule MB, lines 9c and 9h – Schedule of Funding Standard Account Bases

Table IV - 5
Schedule of Amortizations Required for Minimum Required Contribution as of January 1, 2024

Type of Base	Date Established	Initial Amount	Initial Amortization Years	1/1/2024 Outstanding Balance	Remaining Amortization Years [1]	Beginning of Year Amortization Amount
CHARGES [2]						
1. Increase in Benefit Levels	1/1/1990	$ 6,317,770	30	$ 431,351	1	$ 431,351
2. Increase in Benefit Levels	1/1/1990	3,331,236	31	447,125	2	231,380
3. Assumption Change	1/1/1990	4,404,891	30	300,768	1	300,768
4. Increase in Benefit Levels	1/1/1990	753,966	30	51,476	1	51,476
5. Plan Amendment	1/1/1990	19,380,009	30	1,323,207	1	1,323,207
6. Increase in Benefit Levels	1/1/1991	174,619	30	23,652	2	12,243
7. Assumption Change	1/1/1991	17,108,504	30	2,317,973	2	1,199,532
8. Plan Amendment	1/1/1992	5,282,094	30	1,061,697	3	378,933
9. Plan Change: Rof85, New Grps	1/1/1994	18,337,724	30	5,966,397	5	1,365,877
10. Plan Change: New Groups	1/1/1995	11,282,797	30	4,279,122	6	843,525
11. Plan Change	1/1/1996	5,646,897	30	2,423,167	7	422,893
12. Assumption Change	1/1/1996	5,586,456	30	2,397,220	7	418,367
13. Plan Change & New Groups	1/1/1997	33,564,735	30	15,942,105	8	2,513,486
14. Assumption Change	1/1/1998	26,633,505	30	13,767,019	9	1,991,214
15. Plan Amendment	1/1/1998	79,232,166	30	40,955,565	9	5,923,675
16. Plan Change & New Groups	1/1/1999	28,895,520	30	16,063,873	10	2,157,235
17. Plan Change & New Groups in 1999	1/1/2000	40,689,495	30	24,089,568	11	3,032,758
18. New Groups in 2000	1/1/2000	26,347,005	30	16,245,776	11	2,045,262
19. New Groups in 2001	1/1/2001	52,063,445	30	33,870,590	12	4,029,248
20. New Groups in 2002	1/1/2003	53,086,991	30	36,301,332	14	3,928,505
21. New Groups in 2003	1/1/2004	422,681,045	30	300,261,204	15	31,225,668
22. New Groups in 2004; Dec. Resolutions	1/1/2005	31,055,508	30	22,839,157	16	2,291,747
23. Actuarial Experience	1/1/2005	139,046,459	15	11,620,669	1	11,620,669
24. Actuarial Experience	1/1/2006	149,774,699	15	24,710,147	2	12,787,278
25. Actuarial Experience	1/1/2006	20,892,006	30	15,862,883	17	1,541,260

[1] ***Includes a 5-year 431(d) extension effective January 1, 2009***

[2] ***Initial amounts and initial amortization years for bases established on or before January 1, 2007 were provided by the prior actuary.***

Schedule MB, lines 9c and 9h – Schedule of Funding Standard Account Bases

Table IV - 5
Schedule of Amortizations Required for Minimum Required Contribution as of January 1, 2024

Type of Base	Date Established	Initial Amount	Initial Amortization Years	1/1/2024 Outstanding Balance	Remaining Amortization Years [1]	Beginning of Year Amortization Amount
CHARGES [2] (continued)						
26. Assumption Change	1/1/2007	$ 95,588,601	15	$ 23,302,939	3	$ 8,317,209
27. Actuarial Experience	1/1/2007	23,589,498	30	18,452,180	18	1,741,364
28. New Groups in 2006	1/1/2008	117,824,971	15	37,657,683	4	10,424,632
29. Actuarial Experience	1/1/2009	468,410,050	29	336,840,714	14	36,452,673
30. Recognized Portion of the 2008 ENIL	1/1/2009	231,723,237	15	90,824,984	5	20,792,400
31. Bifurcation Base	1/1/2011	221,065,389	15	44,425,317	2	22,989,698
32. Bifurcation Base	1/1/2012	33,547,753	15	9,774,823	3	3,488,799
33. Assumption Change	1/1/2012	49,259,749	26	36,720,960	14	3,973,918
34. Recognized Portion of the 2008 ENIL	1/1/2012	121,018,605	15	35,261,240	3	12,585,331
35. Bifurcation Base	1/1/2013	138,712,331	25	104,874,407	14	11,349,437
36. Recognized Portion of the 2008 ENIL	1/1/2013	22,429,503	15	8,426,078	4	2,332,556
37. Assumption Change	1/1/2014	118,145,631	24	90,708,286	14	9,816,389
38. Recognized Portion of the 2008 ENIL	1/1/2015	34,391,385	15	18,143,375	6	3,576,533
39. Assumption Change	1/1/2016	2,926,936	15	1,744,127	7	304,387
40. Actuarial Experience	1/1/2017	40,721,392	15	26,859,915	8	4,234,822
41. Actuarial Experience	1/1/2024	48,485,384	15	48,485,384	15	5,042,238
TOTAL CHARGES				1,526,055,455		249,489,943

[1] ***Includes a 5-year 431(d) extension effective January 1, 2009***

[2] ***Initial amounts and initial amortization years for bases established on or before January 1, 2007 were provided by the prior actuary.***

Schedule MB, lines 9c and 9h – Schedule of Funding Standard Account Bases

Table IV - 5
Schedule of Amortizations Required for Minimum Required Contribution as of January 1, 2024

Type of Base	Date Established	Initial Amount	Initial Amortization Years	1/1/2024 Outstanding Balance	Remaining Amortization Years [1]	Beginning of Year Amortization Amount
CREDITS						
1. Recognized Portion of the 2008 ENIL	1/1/2010	$ 34,949,385	28	$ 25,411,234	14	$ 2,749,988
2. Bifurcation Base	1/1/2010	65,031,002	15	6,762,891	1	6,762,891
3. Recognized Portion of the 2008 ENIL	1/1/2011	21,502,566	27	15,822,346	14	1,712,285
4. Bifurcation Base	1/1/2013	126,764,477	15	47,621,489	4	13,182,873
5. Bifurcation Base	1/1/2014	78,084,478	15	35,471,373	5	8,120,396
6. Actuarial Experience	1/1/2015	19,681,295	15	10,382,980	6	2,046,757
7. Actuarial Experience	1/1/2018	21,032,453	15	15,122,519	9	2,187,270
8. Actuarial Experience	1/1/2019	109,612,134	15	84,883,573	10	11,399,115
9. Actuarial Experience	1/1/2020	57,131,362	15	47,193,117	11	5,941,377
10. Actuarial Experience	1/1/2021	131,490,204	15	114,948,847	12	13,674,325
11. Actuarial Experience	1/1/2022	205,752,363	15	189,107,137	13	21,397,220
12. Actuarial Experience	1/1/2023	75,744,812	15	72,788,139	14	7,877,083
TOTAL CREDITS				$ 665,515,645		$ 97,051,580
NET CHARGE				$ 860,539,810		$ 152,438,363

[1] ***Includes a 5-year 431(d) extension effective January 1, 2009***

[2] ***Initial amounts and initial amortization years for bases established on or before January 1, 2007 were provided by the prior actuary.***

Schedule MB, line 11 – Justification for Change in Actuarial Assumptions

1. The RPA ’94 current liability interest rate was changed from 2.55% to 3.29% to comply with appropriate guidance. Pursuant to regulation, the mortality table for RPA ’94 current liability calculations was also changed.

Schedule R, line 14 – Information on Inactive Participants Whose Contributing Employer is No Longer Making Contributions to the Plan

Reason for the change to line 14b from the preceding filing:
Since the preceding filing, 10 employers who were previously considered to be active were determined to have ceased contributions and withdrawn from the plan in 2021. This leads to additional participants being included in the counts of inactive participants whose contributing employer is no longer making contributions to the Plan for prior plan years.

Schedule MB, line 8b(1) – Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	$ 18,444,280	$ 12,645,616	$ 408,242,181	$ 439,332,077
2025	43,226,692	20,031,923	399,769,276	463,027,891
2026	65,092,969	27,032,966	390,641,274	482,767,209
2027	84,718,053	33,591,756	380,932,844	499,242,653
2028	102,482,877	39,958,680	370,629,389	513,070,946
2029	118,755,222	45,861,542	359,696,628	524,313,392
2030	133,947,554	51,431,686	348,088,879	533,468,119
2031	148,027,214	56,761,824	335,838,735	540,627,773
2032	161,252,638	61,650,883	322,979,325	545,882,846
2033	173,682,191	66,110,466	309,423,482	549,216,139
2034	185,254,806	70,254,226	295,256,413	550,765,445
2035	196,080,090	74,421,919	280,600,402	551,102,411
2036	206,086,993	78,352,542	265,479,263	549,918,798
2037	215,180,013	81,827,004	249,926,554	546,933,571
2038	223,324,660	84,917,953	234,012,259	542,254,872
2039	230,421,544	87,427,931	217,959,998	535,809,473
2040	236,680,007	89,533,986	201,823,221	528,037,214
2041	241,886,701	91,323,054	185,687,835	518,897,590
2042	246,166,173	92,730,404	169,699,002	508,595,579
2043	249,414,235	93,670,071	153,997,833	497,082,139
2044	251,660,330	94,187,412	138,729,327	484,577,069
2045	252,666,789	94,294,395	124,027,550	470,988,734
2046	252,664,971	93,989,536	110,022,761	456,677,268
2047	251,609,154	93,166,516	96,818,846	441,594,516
2048	249,439,325	91,938,490	84,514,880	425,892,695

Schedule MB, line 8b(1) – Schedule of Projection of Expected Benefit Payments

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2049	$ 246,256,346	$ 90,284,871	$ 73,180,216	$ 409,721,433
2050	242,226,065	88,256,161	62,859,780	393,342,006
2051	237,192,345	86,023,489	53,569,023	376,784,857
2052	231,485,336	83,441,144	45,300,487	360,226,967
2053	224,891,045	80,524,236	38,022,032	343,437,313
2054	217,686,131	77,333,146	31,683,752	326,703,029
2055	209,825,008	73,987,471	26,219,795	310,032,274
2056	201,428,946	70,427,159	21,556,384	293,412,489
2057	192,565,542	66,680,352	17,613,309	276,859,203
2058	183,342,459	62,857,305	14,307,831	260,507,595
2059	173,916,346	58,982,003	11,559,418	244,457,767
2060	164,348,286	55,101,667	9,290,962	228,740,915
2061	154,723,538	51,263,535	7,431,542	213,418,615
2062	145,099,566	47,471,298	5,917,447	198,488,311
2063	135,633,998	43,776,721	4,692,274	184,102,993
2064	126,302,840	40,189,703	3,706,882	170,199,425
2065	117,192,686	36,739,951	2,919,108	156,851,745
2066	108,346,934	33,434,105	2,292,722	144,073,761
2067	99,792,531	30,288,399	1,797,104	131,878,034
2068	91,567,662	27,311,556	1,406,488	120,285,706
2069	83,693,374	24,510,051	1,099,652	109,303,077
2070	76,200,367	21,888,202	859,251	98,947,820
2071	69,113,920	19,448,152	671,299	89,233,371
2072	62,437,225	17,189,961	524,519	80,151,705
2073	56,172,091	15,111,728	409,920	71,693,739

Notes on the Expected Annual Benefit Payments:

- Based on the 2024 funding assumptions
- Amounts are payable mid-year
- Per the 5500 instructions they do not include additional accruals, new entrants, or expected expenses

Schedule MB, line 8b(3) – Schedule of Projection of Employer Contributions and Withdrawal Liability Payments

Plan Year	Employer Contributions	Withdrawal Liability Payments	Total
2024	$ 250,411,520	$ 631,609	$ 251,043,129
2025	250,823,718	-	250,823,718
2026	251,236,594	-	251,236,594
2027	251,650,150	-	251,650,150
2028	252,064,387	-	252,064,387
2029	252,479,305	-	252,479,305
2030	252,894,907	-	252,894,907
2031	253,311,192	-	253,311,192
2032	253,728,163	-	253,728,163
2033	254,145,820	-	254,145,820

Notes on the Projected Employer Contributions:

- Based on the 2024 PPA Zone Status Certification assumptions
- Employer contributions are assumed payable mid-year

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Non-Interest Bearing Cash - USD			
AUD - Australian dollar	0.000	0.00	0.00
BRL - Brazilian real	29,866.010	29,866.01	29,866.01
CAD - Canadian dollar	43,113.280	43,113.28	43,113.28
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	4,528,699.750	4,528,699.75	4,528,699.75
GBP - British pound sterling	0.000	0.00	0.00
HKD - Hong Kong dollar	0.000	0.00	0.00
JPY - Japanese yen	0.010	0.01	0.01
MXN - Mexican peso	0.000	0.00	0.00
NOK - Norwegian krone	0.000	0.00	0.00
NZD - New Zealand dollar	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	1,752,929.040	1,752,929.04	1,752,929.04
USD - United States dollar	0.000	31,316.58	31,316.58
Total - all currencies		6,385,924.67	6,385,924.67
Total Non-Interest Bearing Cash - USD		6,385,924.67	6,385,924.67
Receivables - Other - USD			
Pending foreign exchange purchases: United States dollar	0.000	1,287,075.73	1,287,075.73
Total - all currencies		1,287,075.73	1,287,075.73
Pending trade sales: United States dollar	0.000	13,024,412.92	13,024,412.92
Total - all currencies		13,024,412.92	13,024,412.92

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Receivables - Other - USD			
Pending trade sales: Euro	0.000	261,734.40	260,039.32
Pending trade sales: United States dollar	0.000	10,721.90	10,721.90
Total - all currencies		272,456.30	270,761.22
Total Receivables - Other - USD		14,583,944.95	14,582,249.87
U.S. Government Securities			
United States - USD			
CMO GNMA SER 2014-H14 CL FA FLTG RT DUE 07-20-2064 CUSIP: 38375UMN7	96,177.040	96,104.35	96,067.02
CMO GNMA SER 2014-H15 CL FA FLTG RT DUE 05-20-2064 REG CUSIP: 38378U8D2	119,466.060	119,252.30	119,324.39
FED HOME LN MTG FLTG RT 1.89715% DUE 12-25-2044 CUSIP: 3137BTAF8	2,899,967.900	315,449.42	92,494.77
FED HOME LN MTG FLTG RT 3.96918% DUE 02-25-2043 CUSIP: 3137BGK40	4,472,917.090	662,936.11	357.83
FED HOME LN MTG 4% DUE 01-01-2054 CUSIP: 3132DS4G4	475,615.230	441,560.43	435,010.95
FED HOME LN MTG 4% DUE 10-01-2052 CUSIP: 3133BNKZ5	3,218,147.520	2,989,357.34	2,946,703.47
FEDERAL HOME LN MTG CORP GOLD POOL 4.0% 04-01-2046 CUSIP: 3132L7RK7	226,990.080	237,754.36	210,997.30
FEDERAL HOME LN MTG CORP POOL #A41327 6%01-01-2036 BEO CUSIP: 3128K1PL9	1,743.160	1,747.03	1,810.39
FEDERAL HOME LN MTG CORP POOL #A95085 4%11-01-2040 BEO CUSIP: 312943UJ0	119,216.920	125,289.55	112,590.10
FEDERAL HOME LN MTG CORP POOL #A95258 4%11-01-2040 BEO CUSIP: 312943ZX4	44,994.870	44,151.20	42,493.33
FEDERAL HOME LN MTG CORP POOL #C09015 3%10-01-2042 BEO CUSIP: 31292SAQ3	300,117.560	315,130.72	264,809.95
FEDERAL HOME LN MTG CORP POOL #E09012 2.5% 10-01-2027 BEO CUSIP: 31294UAM5	707,345.980	718,902.01	690,319.14
FEDERAL HOME LN MTG CORP POOL #E09025 2.5% 03-01-2028 BEO CUSIP: 31294UA29	751,000.120	761,356.30	731,260.16

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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			
FEDERAL HOME LN MTG CORP POOL #FR SD8265 4.0% 11-01-2052 SEDOL: BQWP5N2	1,481,191.480	1,387,112.67	1,356,139.12
FEDERAL HOME LN MTG CORP POOL #G02418 5.5% 11-01-2036 BEO CUSIP: 3128M4AT0	3,966.980	3,942.21	4,011.87
FEDERAL HOME LN MTG CORP POOL #G08075 6.5% 08-01-2035 BEO CUSIP: 3128MJCM0	631.350	649.79	659.44
FEDERAL HOME LN MTG CORP POOL #G08080 5.5% 09-01-2035 BEO CUSIP: 3128MJCS7	22,188.360	22,096.06	22,473.32
FEDERAL HOME LN MTG CORP POOL #G08088 6.5% 10-01-2035 BEO CUSIP: 3128MJC24	846.360	869.06	872.78
FEDERAL HOME LN MTG CORP POOL #G08106 6%01-01-2036 BEO CUSIP: 3128MJDL1	44,603.550	45,151.02	46,326.73
FEDERAL HOME LN MTG CORP POOL #G08525 3%05-01-2043 BEO CUSIP: 3128MJSP6	216,588.160	216,012.83	191,101.63
FEDERAL HOME LN MTG CORP POOL #G08538 3.5% 07-01-2043 BEO CUSIP: 3128MJS43	234,746.360	233,870.86	213,693.14
FEDERAL HOME LN MTG CORP POOL #G08554 3.5% 10-01-2043 BEO CUSIP: 3128MJTL4	86,263.890	87,553.68	78,454.94
FEDERAL HOME LN MTG CORP POOL #G08573 4%02-01-2044 BEO CUSIP: 3128MJT75	168,048.210	175,137.73	157,348.56
FEDERAL HOME LN MTG CORP POOL #G08595 4%07-01-2044 BEO CUSIP: 3128MJUV0	164,248.820	174,822.35	153,282.08
FEDERAL HOME LN MTG CORP POOL #G08605 3.5% 09-01-2044 BEO CUSIP: 3128MJU73	84,402.590	86,037.89	76,327.83
FEDERAL HOME LN MTG CORP POOL #G08606 4%09-01-2044 BEO CUSIP: 3128MJU81	211,305.810	227,321.57	196,891.47
FEDERAL HOME LN MTG CORP POOL #G08627 3.5% 02-01-2045 BEO CUSIP: 3128MJVV9	348,589.530	362,136.48	314,155.97
FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO CUSIP: 3128MJWP1	594,814.420	605,494.96	518,742.56
FEDERAL HOME LN MTG CORP POOL #G08671 3.5% 10-01-2045 BEO CUSIP: 3128MJW97	140,876.840	145,411.33	126,551.96
FEDERAL HOME LN MTG CORP POOL #G08677 4%11-01-2045 BEO CUSIP: 3128MJXF2	189,977.790	202,552.15	176,588.73
FEDERAL HOME LN MTG CORP POOL #G08728 4%10-01-2046 BEO CUSIP: 3128MJY20	210,163.480	223,955.45	195,223.38

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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			
FEDERAL HOME LN MTG CORP POOL #G08737 3%12-01-2046 BEO CUSIP: 3128MJZB9	995,656.280	989,749.86	861,880.44
FEDERAL HOME LN MTG CORP POOL #G08747 3%02-01-2047 BEO CUSIP: 3128MJZM5	368,619.000	366,084.73	320,277.92
FEDERAL HOME LN MTG CORP POOL #G08749 4%02-01-2047 BEO CUSIP: 3128MJZP8	75,190.320	79,431.53	69,826.46
FEDERAL HOME LN MTG CORP POOL #G08751 3.5% 03-01-2047 BEO CUSIP: 3128MJZR4	93,843.830	95,134.18	84,308.90
FEDERAL HOME LN MTG CORP POOL #G18459 2.5% 03-01-2028 BEO CUSIP: 3128MMQM8	692,474.060	680,788.57	673,776.98
FEDERAL HOME LN MTG CORP POOL #J16933 3%10-01-2026 BEO CUSIP: 3128PWV21	5,233.890	5,487.24	5,165.44
FEDERAL HOME LN MTG CORP POOL #QE0764 3%04-01-2052 BEO CUSIP: 3133B9Z56	3,115,416.410	2,804,361.56	2,645,170.69
FEDERAL HOME LN MTG CORP POOL #Q09689 3.5% 07-01-2042 BEO CUSIP: 3132GVC26	157,623.820	158,904.51	143,827.18
FEDERAL HOME LN MTG CORP POOL #Q21177 3.5% 08-01-2043 BEO CUSIP: 3132JNJW8	184,863.430	185,961.04	168,205.63
FEDERAL HOME LN MTG CORP POOL #Q21466 3.5% 09-01-2043 BEO CUSIP: 3132JNTX5	211,141.180	212,790.71	192,160.66
FEDERAL HOME LN MTG CORP POOL #SD8128 2.0% 02-01-2051 CUSIP: 3132DWA52	2,442,397.580	2,521,870.86	1,906,360.94
FEDERAL HOME LN MTG CORP POOL #SD8194 2.5% 02-01-2052 BEO CUSIP: 3132DWC76	5,464,837.290	4,952,483.44	4,466,760.17
FEDERAL HOME LN MTG CORP POOL #SD8225 3%DUE 07-01-2052 BEO CUSIP: 3132DWD67	687,668.020	585,646.03	584,622.24
FEDERAL HOME LN MTG CORP POOL #SD8244 4%DUE 09-01-2052 BEO SEDOL: BLNMBH3	1,656,417.170	1,551,014.69	1,516,741.42
FEDERAL HOME LN MTG CORP POOL #SD8257 4.5% DUE 10-01-2052 BEO CUSIP: 3132DWE66	797,512.560	760,907.98	751,396.32
FEDERAL HOME LN MTG CORP POOL #SD8305 4%03-01-2053 BEO CUSIP: 3132DWGN7	2,101,659.390	1,992,635.81	1,924,491.16
FEDERAL HOME LN MTG CORP POOL #S1-6353 2% 03-15-2052 BEO CUSIP: 31325YBW7	3,683,183.800	482,266.88	472,658.70
FEDERAL HOME LN MTG CORP POOL #U92432 4%02-01-2044 BEO CUSIP: 3132HCSV6	129,724.170	134,244.23	121,705.96

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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			
FEDERAL HOME LN MTG CORP POOL #972164 7.18% 01-01-2035 BEO CUSIP: 31336CMM2	27,246.450	27,272.01	28,178.07
FEDERAL HOME LN MTG CORP SER 2019-P002 CL X FRN 07-25-2033 CUSIP: 3137FQKX0	1,510,000.000	163,504.68	105,135.11
FEDERAL HOME LN MTG CORP SR 2019-KL05 1.36813% 12-25-2027 CUSIP: 3137FNAP5	5,050,000.000	417,611.33	121,389.88
FEDERAL HOME LN MTG CORP TRANCHE 897 DUE05-25-2046 REG CUSIP: 3137FG7J8	2,750,000.000	317,564.40	27,400.18
FEDERAL HOME LN MTG CORP 2.5% 03-01-2052 CUSIP: 3132DWDD2	11,507,974.600	11,350,189.45	9,396,571.98
FEDERAL HOME LN MTG CORP 2% 04-01-2052 CUSIP: 3132DWDH3	2,116,151.870	1,660,938.87	1,648,434.99
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8206 3.0% DUE 04-01-2052 REG SEDOL: BQ7ZVQ2	632,484.990	552,930.22	537,853.07
FEDERAL HOME LOAN MORTGAGE CORP POOL #SD8220 3.0% DUE 06-01-2052 REG CUSIP: 3132DWDZ3	2,188,627.440	1,948,181.13	1,859,389.41
FEDERAL HOME LOAN MORTGAGE CORP POOL #ZT1951 3.5% DUE 05-01-2049 BEO CUSIP: 3132AEEY8	293,253.190	300,882.35	262,199.90
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 05-01-2052 SEDOL: BRJNZ81	821,928.550	686,310.34	670,314.32
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 09-01-2052 SEDOL: BMHWHJ0	2,384,506.460	2,303,645.89	2,246,537.91
FEDERAL HOME LOAN MORTGAGE CORP 4.5% 12-01-2052 CUSIP: 3132DWFQ1	1,434,808.110	1,376,294.85	1,350,807.70
FEDERAL HOME LOAN MORTGAGE CORP 5% 09-01-2038 CUSIP: 3132D6FB1	1,476,182.390	1,466,367.48	1,468,890.26
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2052 CUSIP: 3140QNCA8	1,369,226.110	1,304,401.81	1,068,595.51
FEDERAL NATIONAL MORTGAGE ASSOC 2% 02-01-2052 CUSIP: 3140QNEU2	7,334,167.940	6,986,940.91	5,729,171.76
FEDERAL NATIONAL MORTGAGE ASSOC 2% 10-25-2052 CUSIP: 31423XZ61	4,477,755.000	576,510.96	573,765.33
FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-25-2050 CUSIP: 31422M2E5	1,915,632.470	243,644.50	242,312.30
FEDERAL NATIONAL MORTGAGE ASSOC 3% 04-01-2052 CUSIP: 3140MNMH6	2,935,783.720	2,825,233.10	2,497,977.60

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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			
FEDERAL NATIONAL MORTGAGE ASSOC 3% 04-01-2052 CUSIP: 3140QNW24	2,921,749.350	2,773,835.80	2,484,825.93
FEDERAL NATIONAL MORTGAGE ASSOC 3% 05-01-2052 CUSIP: 3140QN3E0	3,253,196.610	2,914,152.54	2,768,080.16
FEDERAL NATIONAL MORTGAGE ASSOC 4% 10-01-2052 CUSIP: 3140QQK87	1,138,772.060	1,080,632.41	1,042,577.54
FEDERAL NATL MTG ASSN GTD MTG POOL #AH3431 3.5% 01-01-2026 BEO CUSIP: 3138A4Y58	14,000.640	14,639.22	13,891.19
FEDERAL NATL MTG ASSN GTD MTG POOL #AH5575 4% 02-01-2041 BEO CUSIP: 3138A7FR4	98,662.820	99,926.92	93,058.38
FEDERAL NATL MTG ASSN GTD MTG POOL #AI9793 3.5% 08-01-2026 BEO CUSIP: 3138AP3B2	5,540.900	5,798.89	5,486.01
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ9355 3% 01-01-2027 BEO CUSIP: 3138E2MD4	120,609.170	125,213.81	118,776.42
FEDERAL NATL MTG ASSN GTD MTG POOL #AK6724 3% 03-01-2042 BEO CUSIP: 3138EBPJ8	225,023.900	230,719.80	198,312.88
FEDERAL NATL MTG ASSN GTD MTG POOL #AL2088 4% DUE 09-01-2026 BEO CUSIP: 3138EJKA5	10,924.100	11,429.34	10,856.28
FEDERAL NATL MTG ASSN GTD MTG POOL #AL3967 4.5% 08-01-2042 BEO CUSIP: 3138ELMR1	134,977.410	145,627.97	130,817.94
FHLMC GOLD #Q46343 4.0% 02-01-2047 CUSIP: 3132WLBM7	230,148.760	243,921.72	213,634.40
FHLMC GOLD G08153 7 09-01-2036 CUSIP: 3128MJE30	9,893.940	10,156.46	10,391.07
FHLMC GOLD G08173 5.5 01-01-2037 CUSIP: 3128MJFP0	16,443.990	16,503.30	16,613.33
FHLMC GOLD G08505 3 09-01-2042 CUSIP: 3128MJR36	300,229.070	316,141.39	264,913.11
FHLMC GOLD Q04088 3.5 10-01-2041 CUSIP: 3132GKF50	78,150.190	79,407.93	71,282.54
FHLMC GOLD Q07465 3.5 04-01-2042 CUSIP: 3132GSTW9	203,544.680	210,318.91	185,639.89
FHLMC GOLD Q11095 3.5 09-01-2042 CUSIP: 3132HMGC9	171,761.060	177,745.86	156,613.98
FHLMC GOLD Q43072 3 09-01-2046 CUSIP: 3132WGMW4	233,011.000	241,930.92	202,142.82

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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			
FHLMC GOLD Q43369 3.5 10-01-2046 CUSIP: 3132WGW78	156,121.500	159,146.37	142,495.10
FHLMC MULTICLASS FHMS KLU3 X1 01-25-2031 SEDOL: BPDY542	3,664,301.150	297,749.85	298,387.71
FHLMC MULTICLASS SER 2912 CL EH 5.5 01-15-2035 CUSIP: 31395LFN6	369,980.430	363,332.34	378,417.32
FHLMC MULTICLASS SER 3048 CL QJ 5 10-15-2025 CUSIP: 31396CSU5	9,225.520	9,386.98	9,204.53
FHLMC POOL #G08676 3.5 11-01-2045 CUSIP: 3128MJXE5	182,006.710	188,363.53	163,499.07
FHLMC POOL #932388 4.5 01-01-2040 CUSIP: 31412Q2V0	57,606.800	57,921.82	55,831.87
FHLMC POOL UMBS 30Y FIXED 2.5% 01/06/2050 CUSIP: 3133A6GU9	1,589,171.580	1,656,214.75	1,303,615.74
FHLMC SUPER 30Y FIXED 4% 10-01-2052 CUSIP: 3132DWE58	1,310,046.870	1,226,454.62	1,198,792.79
FHLMC UMBS 30Y FIXED 2.5% 02-01-2051 CUSIP: 3133KLA56	2,094,443.490	1,746,569.53	1,717,949.51
FHLMC UMBS 30Y FIXED 2% 02-01-2052 CUSIP: 3133B5AN2	1,513,718.950	1,245,506.87	1,177,213.29
FNMA FLTG RT .7% DUE 03-25-2029 CUSIP: 3136B7HP9	9,250,000.000	491,767.58	216,963.38
FNMA INT STRIPSR 426 CL C41 2% 03-25-2051 CUSIP: 31422M2D7	2,930,931.730	378,273.38	345,298.61
FNMA POOL #AA4463 4.5% 04-01-2039 BEO CUSIP: 31416M5Z3	147,545.200	158,541.92	143,001.49
FNMA POOL #AA7691 4.5% 06-01-2039 BEO CUSIP: 31416RRM7	32,643.740	32,852.54	31,638.26
FNMA POOL #AA9357 4.5% 08-01-2039 BEO CUSIP: 31416TMF3	59,596.920	60,991.97	57,761.55
FNMA POOL #AB5519 3.5% 07-01-2042 BEO CUSIP: 31417CDZ5	273,373.130	271,792.71	248,144.11
FNMA POOL #AB5688 3.5% 07-01-2037 BEO CUSIP: 31417CKA2	77,752.180	77,302.65	70,445.80
FNMA POOL #AB6282 3.5% 09-01-2042 BEO CUSIP: 31417C6U4	397,315.890	395,018.87	360,646.06

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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			
FNMA POOL #AB7016 4% 11-01-2042 BEO CUSIP: 31417DYN7	240,617.330	253,343.72	225,384.90
FNMA POOL #AB9096 4% 04-01-2043 BEO CUSIP: 31417GDA1	138,994.210	143,924.15	130,228.80
FNMA POOL #AC8568 4.5% 01-01-2040 BEO CUSIP: 31417VQW6	35,362.700	35,705.31	34,273.37
FNMA POOL #AD0362 5.5% DUE 10-01-2039 REG CUSIP: 31418MML3	20,803.100	22,038.26	20,889.91
FNMA POOL #AD1593 4.5% 02-01-2040 BEO CUSIP: 31418NXX3	70,303.790	76,114.85	68,138.16
FNMA POOL #AD1608 4% 02-01-2025 BEO CUSIP: 31418NYE4	169.080	172.11	168.59
FNMA POOL #AD7136 5% 07-01-2040 BEO CUSIP: 31418U4W1	133,971.780	142,575.28	133,455.31
FNMA POOL #AD8529 4.5% 08-01-2040 BEO CUSIP: 31418WPP9	98,558.570	104,133.85	94,412.09
FNMA POOL #AD8533 5% 08-01-2040 BEO CUSIP: 31418WPT1	54,760.080	61,913.12	54,548.93
FNMA POOL #AE3066 3.5% 09-01-2025 BEO CUSIP: 31419DMQ1	3,136.240	3,207.25	3,117.16
FNMA POOL #AM5061 4.01% DUE 01-01-2029 BEO CUSIP: 3138L5TT7	616,977.030	632,907.60	602,835.24
FNMA POOL #AM5120 4.075 01-01-2029 CUSIP: 3138L5VN7	383,970.920	396,344.97	376,026.00
FNMA POOL #AO4126 3% 06-01-2042 BEO CUSIP: 3138LUSQ9	12,807.900	13,300.20	11,287.32
FNMA POOL #AO4163 3.5% 06-01-2042 BEO CUSIP: 3138LUTV7	331,304.860	336,947.41	300,726.30
FNMA POOL #AO5928 3.5% 06-01-2042 BEO CUSIP: 3138LWSS1	41,114.030	43,195.42	37,447.58
FNMA POOL #AO8169 3.5% 09-01-2042 BEO CUSIP: 3138M0CF5	182,052.960	185,203.32	164,908.69
FNMA POOL #AQ6238 3.5% 12-01-2042 BEO CUSIP: 3138MM4Y5	108,467.400	108,501.28	98,253.86
FNMA POOL #AQ9715 3% 01-01-2043 BEO CUSIP: 3138MRYM7	218,628.900	210,831.70	193,315.81

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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 POOL #AR4445 3% 03-01-2043 BEO CUSIP: 3138W15F0	140,582.160	137,484.97	124,307.55
FNMA POOL #AR9225 3% 03-01-2043 BEO CUSIP: 3138W7HB3	653,311.490	627,689.43	577,672.39
FNMA POOL #AS3955 4% 12-01-2044 BEO CUSIP: 3138WDMD0	86,670.280	91,240.79	80,562.14
FNMA POOL #AS6922 3.5% 04-01-2046 BEO CUSIP: 3138WGVQ4	549,565.480	564,206.25	493,059.06
FNMA POOL #AS7023 4% 04-01-2046 BEO CUSIP: 3138WGYV0	478,972.020	504,866.43	445,700.85
FNMA POOL #AU6109 4% 09-01-2043 BEO CUSIP: 3138X5YF8	103,749.140	109,236.49	97,206.07
FNMA POOL #BC0260 3% 02-01-2031 BEO CUSIP: 3140EUJE0	228,091.910	239,852.88	218,927.30
FNMA POOL #BC5980 3.5% 04-01-2046 BEO CUSIP: 3140F1UE0	116,510.210	119,659.65	106,551.78
FNMA POOL #BD2440 3.5% 01-01-2047 BEO CUSIP: 3140F9WA9	444,280.420	458,650.13	398,599.36
FNMA POOL #BD6399 3.5% 09-01-2046 BEO CUSIP: 3140FEDD3	119,078.000	121,859.60	108,040.46
FNMA POOL #BD7074 3% 03-01-2047 BEO CUSIP: 3140FE2G8	952,721.190	958,080.25	825,406.57
FNMA POOL #BD7595 4% 09-01-2046 BEO CUSIP: 3140FFNM9	186,350.580	194,474.30	172,638.40
FNMA POOL #BD9698 3.5% 12-01-2046 BEO CUSIP: 3140FHX44	149,217.890	152,948.31	133,872.79
FNMA POOL #BE0183 3.5% 12-01-2046 BEO CUSIP: 3140FKFZ8	131,469.020	134,920.08	118,984.53
FNMA POOL #BE2929 3.5% 12-01-2046 BEO CUSIP: 3140FNHF4	320,326.680	329,085.61	291,979.18
FNMA POOL #BV8515 3% 05-01-2052 BEO CUSIP: 3140MNN93	300,663.600	259,557.25	255,703.22
FNMA POOL #FS3275 3% 04-01-2052 BEO CUSIP: 3140XJT94	1,549,773.220	1,344,428.27	1,316,102.55
FNMA POOL #FS3497 3.5% 08-01-2052 BEO CUSIP: 3140XJ3F8	3,121,445.300	2,871,729.66	2,765,402.76

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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 POOL #FS6925 2.5% 12-01-2051 BEO CUSIP: 3140XNVT8	1,130,687.320	981,931.27	923,563.23
FNMA POOL #FS8274 2% 04-01-2052 BEO CUSIP: 3140XQFQ5	1,716,415.280	1,418,590.42	1,337,424.66
FNMA POOL #FS8360 3.5% 09-01-2052 BEO CUSIP: 3140XQJE8	2,161,846.670	1,989,574.52	1,915,146.98
FNMA POOL #FS8677 2.5% 04-01-2052 BEO CUSIP: 3140XQUB1	1,451,046.110	1,251,413.90	1,184,144.23
FNMA POOL #MA1217 4% 10-01-2042 BEO CUSIP: 31418AK72	183,383.190	192,824.58	171,829.67
FNMA POOL #MA1404 3.5% 04-01-2043 CUSIP: 31418AR26	242,966.810	244,447.39	220,076.86
FNMA POOL #MA2964 3% 04-01-2032 BEO CUSIP: 31418CJJ4	121,418.030	125,041.61	115,711.32
FNMA POOL #MA2994 3.5% 05-01-2047 BEO CUSIP: 31418CKG8	335,776.000	343,383.43	301,249.84
FNMA POOL #MA3211 4% DUE 12-01-2047 BEO CUSIP: 31418CR97	251,423.440	262,580.39	233,694.32
FNMA POOL #MA3275 3% 02-01-2048 BEO CUSIP: 31418CT95	1,042,674.600	1,021,902.54	902,762.90
FNMA POOL #MA3276 3.5% 02-01-2048 BEO CUSIP: 31418CUA0	761,293.760	773,217.56	682,994.80
FNMA POOL #MA3284 3.5% 02-01-2033 BEO CUSIP: 31418CUJ1	217,721.050	222,415.64	210,670.53
FNMA POOL #MA3306 4% 03-01-2048 BEO CUSIP: 31418CU85	252,101.880	257,697.01	234,166.97
FNMA POOL #MA3332 3.5% 04-01-2048 BEO CUSIP: 31418CV27	438,279.280	426,842.93	393,200.91
FNMA POOL #MA3496 4.5% 10-01-2048 BEO CUSIP: 31418C3E2	92,762.840	96,096.52	88,354.95
FNMA POOL #MA3517 3.5% 11-01-2033 BEO CUSIP: 31418C4B7	831,856.860	824,318.14	801,139.45
FNMA POOL #MA3522 4.5% 11-01-2048 BEO CUSIP: 31418C4G6	90,894.740	93,195.51	86,683.62
FNMA POOL #MA3574 3.5% 01-01-2049 BEO CUSIP: 31418C6L3	362,363.850	366,015.81	325,083.27

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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 POOL #MA3615 4% 03-01-2049 BEO CUSIP: 31418DAR3	68,099.630	69,993.64	63,059.15
FNMA POOL #MA3692 3.5% 07-01-2049 BEO CUSIP: 31418DC67	336,192.190	346,829.50	301,303.70
FNMA POOL #MA3747 4.5% 08-01-2049 BEO CUSIP: 31418DEV0	38,912.360	41,032.87	37,046.08
FNMA POOL #MA3765 2.5% 09-01-2049 BEO CUSIP: 31418DFF4	646,795.240	649,321.78	534,087.49
FNMA POOL #MA4260 1.5% 02-01-2036 BEO CUSIP: 31418DWW8	1,815,954.190	1,786,631.37	1,566,357.46
FNMA POOL #MA4305 2% 04-01-2051 BEO CUSIP: 31418DYB2	3,059,134.690	3,048,536.92	2,397,039.90
FNMA POOL #MA4306 2.5% 04-01-2051 BEO CUSIP: 31418DYC0	10,578,520.490	10,512,086.73	8,692,160.94
FNMA POOL #MA4329 2% 05-01-2036 BEO CUSIP: 31418DY30	1,336,226.760	1,330,826.34	1,184,342.63
FNMA POOL #MA4512 2.5% DUE 01-01-2052 BEO SEDOL: BMWGMD6	469,433.090	388,895.98	383,589.18
FNMA POOL #MA4547 2% DUE 02-01-2052 BEO CUSIP: 31418EBR0	1,247,157.390	982,331.30	972,946.78
FNMA POOL #MA4562 2% 03-01-2052 BEO SEDOL: BS3BK94	1,534,512.810	1,196,970.86	1,194,737.27
FNMA POOL #MA4598 2.5% DUE 04-01-2052 BEO CUSIP: 31418EDC1	3,190,340.740	2,770,362.30	2,603,114.02
FNMA POOL #MA4599 3% 05-01-2052 BEO CUSIP: 31418EDD9	2,880,533.670	2,736,506.98	2,449,516.31
FNMA POOL #MA4653 3% 07-01-2052 BEO CUSIP: 31418EE30	3,176,903.370	2,734,960.38	2,700,245.30
FNMA POOL #MA4656 4.5% 07-01-2052 BEO CUSIP: 31418EE63	9,739,477.640	9,456,682.08	9,175,611.95
FNMA POOL #MA4698 3% 08-01-2052 BEO CUSIP: 31418EGG9	431,087.910	373,429.89	366,450.92
FNMA POOL #MA4784 4.5% 10-01-2052 BEO SEDOL: BMWGM25	421,308.760	398,926.73	396,946.75
FNMA POOL #MA4840 4.5% 12-01-2052 BEO CUSIP: 31418ELW8	1,791,738.700	1,724,268.55	1,687,555.33

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Schedule of Assets Held for Investment Purposes

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U.S. Government Securities			
United States - USD			
FNMA POOL #MA5071 5% 07-01-2053 BEO CUSIP: 31418ET59	1,113,863.070	1,077,749.55	1,076,200.29
FNMA POOL #252717 7.5% DUE 09-01-2029 REG CUSIP: 31371HVJ4	1,576.300	1,526.96	1,623.20
FNMA POOL #252805 7% DUE 10-01-2029 REG CUSIP: 31371HYA0	1,198.300	1,351.34	1,241.57
FNMA POOL #253346 7.5% DUE 06-01-2030 REG CUSIP: 31371JL36	1,459.500	1,735.78	1,493.63
FNMA POOL #254311 6.5% DUE 05-01-2032 REG CUSIP: 31371KN49	5,751.140	6,297.24	5,918.97
FNMA POOL #255074 6% 02-01-2034 BEO CUSIP: 31371LJT7	15,865.010	16,850.43	16,303.70
FNMA POOL #255707 6% DUE 05-01-2035 REG CUSIP: 31371MAG2	1,072.930	1,077.78	1,110.18
FNMA POOL #256711 5.5% 05-01-2037 BEO CUSIP: 31371NDQ5	3,456.340	3,417.99	3,483.80
FNMA POOL #256895 5.5% 09-01-2037 BEO CUSIP: 31371NKG9	11,655.200	11,455.77	11,717.98
FNMA POOL #257003 5.5% DUE 12-01-2037 REG CUSIP: 31371NNU5	2,427.750	2,418.28	2,438.84
FNMA POOL #257041 5.5% 01-01-2038 BEO CUSIP: 31371NP25	3,407.100	3,417.74	3,424.43
FNMA POOL #257207 6% 05-01-2038 BEO CUSIP: 31371NU86	4,526.050	4,557.17	4,685.90
FNMA POOL #535996 7.5% DUE 06-01-2031 REG CUSIP: 31384WNM8	2,422.200	2,737.62	2,511.34
FNMA POOL #545278 7.5% DUE 11-01-2031 REG CUSIP: 31385HXF4	4,676.800	5,117.51	4,842.77
FNMA POOL #545759 6.5% DUE 07-01-2032 REG CUSIP: 31385JJC3	122.330	124.47	126.93
FNMA POOL #555430 5% 05-01-2033 BEO CUSIP: 31385XA72	10,985.660	11,747.78	10,890.34
FNMA POOL #555800 5.5% 10-01-2033 BEO CUSIP: 31385XNR4	18,559.460	18,606.21	18,717.48
FNMA POOL #620610 6.5% DUE 01-01-2032 REG CUSIP: 31389BN31	1,918.640	2,124.41	1,959.26

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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 POOL #725232 5% 03-01-2034 BEO CUSIP: 31402CVZ2	40,402.770	39,751.13	40,188.85
FNMA POOL #725690 6% 08-01-2034 BEO CUSIP: 31402DF70	42,953.620	44,278.65	44,174.50
FNMA POOL #735061 6% 11-01-2034 BEO SEDOL: B1Y3JP9	774.220	772.67	798.60
FNMA POOL #735484 5% 05-01-2035 BEO CUSIP: 31402RCV9	16,427.600	17,095.00	16,285.21
FNMA POOL #735502 6% 04-01-2035 BEO SEDOL: B3CGCV1	1,223.140	1,220.45	1,262.42
FNMA POOL #745093 5.5% 12-01-2035 BEO CUSIP: 31403CXW6	6,498.550	6,312.73	6,573.37
FNMA POOL #745112 6.5% 10-01-2035 BEO CUSIP: 31403CYH8	624.730	635.96	651.66
FNMA POOL #745243 5.5% DUE 08-01-2035 REG CUSIP: 31403C5C1	17,494.030	17,368.33	17,673.85
FNMA POOL #745919 ADJ RT DUE 09-01-2036 BEO CUSIP: 31403DVL0	21,978.490	22,150.18	22,627.75
FNMA POOL #745932 6.5% 11-01-2036 BEO CUSIP: 31403DVZ9	2,203.240	2,220.11	2,293.03
FNMA POOL #748116 6.5% 10-01-2033 BEO CUSIP: 31403GDV1	31,151.940	31,687.37	32,026.78
FNMA POOL #766314 5.5% DUE 03-01-2034 REG CUSIP: 31404EK39	35,490.830	35,867.81	35,468.01
FNMA POOL #783400 5% DUE 10-01-2034 REG CUSIP: 31405AKM4	5,584.130	5,511.80	5,506.87
FNMA POOL #786899 5.5% DUE 08-01-2034 REG CUSIP: 31405EGG4	10,651.210	10,676.68	10,848.53
FNMA POOL #794769 5% DUE 10-01-2034 BEO CUSIP: 31405N6E0	1,859.500	1,846.13	1,854.96
FNMA POOL #807963 5% 01-01-2035 BEO CUSIP: 31406ETU8	9,010.110	8,964.94	8,931.96
FNMA POOL #808178 5.5% 03-01-2035 BEO CUSIP: 31406E2K9	17,628.360	17,836.49	17,744.86
FNMA POOL #816268 5.5% 03-01-2035 BEO CUSIP: 31406PZ93	5,342.770	5,403.18	5,393.35

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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 POOL #819248 5.5% DUE 06-01-2035 REG CUSIP: 31406TEV9	3,039.250	2,987.25	3,074.29
FNMA POOL #835163 5.5% DUE 08-01-2035 REG CUSIP: 31407MZ40	1,169.230	1,154.07	1,176.50
FNMA POOL #839981 5.5% 09-01-2035 BEO CUSIP: 31407TFW5	2,026.730	2,005.84	2,050.13
FNMA POOL #850654 6% DUE 02-01-2036 REG CUSIP: 31408GBX4	7,109.730	7,094.20	7,270.44
FNMA POOL #888268 6% 03-01-2037 BEO CUSIP: 31410FZ99	9,708.900	10,367.29	10,069.63
FNMA POOL #890155 5% DUE 09-01-2039 REG CUSIP: 31410K5Q3	19,615.180	20,356.87	19,539.55
FNMA POOL #920602 6.5% DUE 11-01-2037 REG CUSIP: 31412BX72	88.150	89.67	90.87
FNMA POOL #922881 ADJ RT DUE 02-01-2037 BEO CUSIP: 31412EJ23	5,643.880	5,716.63	5,740.46
FNMA POOL #928381 5.5% 06-01-2037 BEO CUSIP: 31412LM64	2,269.830	2,180.63	2,281.13
FNMA POOL #932359 4% 01-01-2025 BEO CUSIP: 31412QZY8	28.340	28.79	28.25
FNMA POOL #942677 6% DUE 08-01-2037 BEO CUSIP: 31413DXE2	1,921.040	1,908.48	1,989.85
FNMA POOL #961544 5% 02-01-2038 BEO CUSIP: 31414BWD8	10,153.390	10,259.86	10,114.26
FNMA POOL #962073 5.5% 03-01-2038 BEO CUSIP: 31414CJS8	11,727.140	11,811.13	11,777.12
FNMA POOL #983363 6% 08-01-2038 BEO CUSIP: 31415LML8	5,218.430	5,234.73	5,383.45
FNMA POOL #985558 5.5% 06-01-2038 BEO CUSIP: 31415PZX9	808.990	811.75	812.36
FNMA POOL #988027 5.5% 08-01-2038 BEO CUSIP: 31415SSQ6	1,753.890	1,767.90	1,761.20
FNMA POOL #995570 5.5 01-01-2039 BEO CUSIP: 31416B6F0	11,362.520	12,363.83	11,446.90
FNMA POOL AA5840 4 06-01-2039 BEO CUSIP: 31416PP27	22,620.750	22,592.50	21,336.50

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U.S. Government Securities			
United States - USD			
FNMA POOL AU1628 3 DUE 07-01-2043 REG CUSIP: 3138X0Y28	516,019.540	508,601.78	454,726.48
FNMA REMIC SER 2009-64 CL TB 4 08-25-2029 CUSIP: 31396QUH0	79,353.230	72,261.01	78,453.61
FNMA REMIC TR 2016-M11 CL-X2 VAR RATE 07-25-2039 CUSIP: 3136AT5H3	629,496.060	46,224.36	12,143.67
FNMA SINGLE FAMILY MORTGAGE 2.0% 30 YEARS SETTLES JANUARY CUSIP: 01F020612	1,700,000.000	1,367,494.14	1,321,245.80
FNMA SINGLE FAMILY MORTGAGE 2.5% 30 YEARS SETTLES JANUARY SEDOL: BMF7678	1,550,000.000	1,301,485.35	1,261,315.96
FNMA SINGLE FAMILY MORTGAGE 3.0% 30 YEARS SETTLES JANUARY SEDOL: BL3HYR9	1,725,000.000	1,501,423.83	1,462,991.77
FNMA SINGLE FAMILY MORTGAGE 3.5% 30 YEARS SETTLES JANUARY SEDOL: B6QMCT4	3,100,000.000	2,805,393.07	2,740,620.41
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES JANUARY SEDOL: B6VWL25	2,825,000.000	2,721,844.24	2,655,941.01
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	2,775,000.000	2,730,704.10	2,677,252.62
FNMA 2.5% MBS 01/01/2051 USD'CA8513F' POOL #CA8513 2.5% DUE 01-01-2051 BEO CUSIP: 3140QGN78	540,517.280	451,078.56	440,867.98
FNMA 3% MBS 01/09/2049 USD'CA4073F' POOL#CA4073 3% DUE 09-01-2049 BEO CUSIP: 3140QBQ35	491,596.010	503,540.25	424,039.57
FREDDIE MAC POOL FR SD3246 4% 01/08/20524% 08-01-2052 CUSIP: 3132DQTB2	1,123,662.600	1,046,323.01	1,028,415.99
FREMF 2019-KF71 MTG TR MTG PASS THRU CTFCL B 144A 6.73874% 10-25-2029 SEDOL: BK5V836	658,329.720	639,685.62	611,460.26
GNMA FLTG RT SER 19-H01 CL FL 12-20-2068 REG CUSIP: 38380LPU1	116,027.520	115,955.01	116,162.94
GNMA FLTG RT SER 19-H10 CL FM 05-20-2069 CUSIP: 38380LVZ3	359,977.880	359,415.43	358,950.25
GNMA FLTG RT 4.75309% DUE 10-20-2060 CUSIP: 38375BGF3	178,117.640	177,867.13	177,459.76
GNMA II JUMBOS 4.5% 30 YEARS SETTLES JANUARY SEDOL: B7XRPC3	2,875,000.000	2,772,990.24	2,718,005.77
GNMA II JUMBOS 4% 30 YEARS SETTLES JANUARY SEDOL: B73S4S5	2,325,000.000	2,187,407.23	2,140,586.95

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U.S. Government Securities			
United States - USD			
GNMA II JUMBOS 5.0% 30 YEARS SETTLES JANUARY SEDOL: B7XRP45	3,325,000.000	3,283,221.68	3,227,153.43
GNMA II JUMBOS 5.5% 30 YEARS SETTLES JANUARY CUSIP: 21H052611	3,975,000.000	3,987,004.88	3,941,148.11
GNMA POOL #AU3178 4.592% 10-20-2066 BEO CUSIP: 36194QQ70	582,062.420	629,512.62	575,719.16
GNMA POOL #AW1855 4.517% 11-20-2066 BEO CUSIP: 36195QBY6	338,453.360	363,952.03	334,384.91
GNMA POOL #AY2304 4.695% 05-20-2067 BEO CUSIP: 36196RRZ3	500,074.240	543,876.98	494,415.70
GNMA POOL #BC3943 4.536% 06-20-2067 BEO CUSIP: 3617B7LY4	271,386.810	290,995.49	268,095.97
GNMA POOL #MA1601 4% 01-20-2044 BEO CUSIP: 36179NX60	200,993.170	210,421.62	189,492.08
GNMA POOL #MA1677 3.5% 02-20-2044 BEO CUSIP: 36179N2J6	173,857.860	178,285.80	158,618.53
GNMA POOL #MA2371 3.5% 11-20-2044 BEO CUSIP: 36179QT43	319,816.260	335,360.94	290,610.86
GNMA POOL #MA3937 3.5% 09-20-2046 BEO CUSIP: 36179SLS4	356,675.230	380,155.33	322,539.54
GNMA POOL #MA4451 3.5% 05-20-2047 BEO CUSIP: 36179S5L7	63,550.670	66,291.31	57,468.39
GNMA POOL #MA4588 4.5% 07-20-2047 BEO CUSIP: 36179TCZ6	205,226.890	222,286.38	197,189.64
GNMA POOL #MA8098 3% 06-20-2052 BEO CUSIP: 36179W7K8	3,049,178.550	2,808,102.84	2,643,604.35
GNMA POOL #3819 5.5% 02-20-2036 BEO SEDOL: B99BDX0	633.000	621.74	648.24
GNMA POOL #4006 6% 07-20-2037 BEO CUSIP: 36202ENX3	3,496.350	3,465.22	3,656.00
GNMA POOL #421379 6.5% 11-15-2033 BEO CUSIP: 36206UCQ0	7,084.600	8,902.68	7,372.66
GNMA POOL #4801 4.5% 09-20-2040 BEO CUSIP: 36202FKN5	221,123.330	240,052.57	214,516.84
GNMA POOL #491631 SER 2029 6.5% DUE 07-15-2029 REG CUSIP: 36210GEC4	42,229.130	47,223.13	43,644.89

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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 POOL #509960 SER 2029 6.5% DUE 06-15-2029 REG CUSIP: 36211DQM5	825.760	935.06	835.17
GNMA POOL #510403 SER 2035 5% DUE 01-15-2035 REG CUSIP: 36211EAC2	11,777.900	11,843.04	11,752.93
GNMA POOL #521365 5% 06-15-2035 BEO CUSIP: 36211SFE2	16,909.610	16,991.14	16,873.76
GNMA POOL #539919 SER 2030 7.5% DUE 11-15-2030 REG CUSIP: 36212PYQ9	2,462.670	2,758.74	2,473.19
GNMA POOL #557521 SER 2031 6.5% DUE 07-15-2031 REG CUSIP: 36213LLA6	3,052.450	3,237.89	3,128.10
GNMA POOL #569553 SER 2032 6.5% DUE 01-15-2032 REG CUSIP: 36200QWN0	1,118.420	1,288.25	1,142.57
GNMA POOL #605634 SER 2034 6% DUE 08-15-2034 REG CUSIP: 36200NY70	13,783.990	14,460.81	14,324.87
GNMA POOL #615554 5.5% 09-15-2033 BEO CUSIP: 36290RZT3	8,612.070	8,876.80	8,841.25
GNMA POOL #615633 5.5% 09-15-2033 BEO CUSIP: 36290R4S9	27,466.290	27,830.17	27,400.95
GNMA POOL #649535 5.5 DUE 11-15-2035 REG CUSIP: 36292HSY0	4,457.680	4,515.50	4,481.40
GNMA POOL #656030 6% 06-15-2036 BEO CUSIP: 36294PY31	4,817.410	4,813.65	4,990.06
GNMA POOL #698392 4% 07-15-2039 BEO CUSIP: 36296Q2Z1	22,279.530	22,258.62	20,972.58
GNMA POOL #717066 4.5% 05-15-2039 BEO CUSIP: 3620A2TX4	12,395.680	12,658.75	12,025.66
GNMA POOL #723625 4.5% 01-15-2040 BEO CUSIP: 3620A94J7	10,448.420	10,601.88	10,124.94
GNMA POOL #723629 5 DUE 01-15-2040 REG CUSIP: 3620A94N8	12,161.670	12,693.71	12,071.82
GNMA POOL #736110 4% 07-15-2040 BEO CUSIP: 3620APYF6	32,766.100	34,133.06	30,747.15
GNMA POOL #737033 SER 2040 4.5 DUE 02-15-2040 BEO CUSIP: 3620AQY64	45,406.830	46,300.78	43,961.07
GNMA POOL #737424 4% 09-15-2040 BEO CUSIP: 3620ARG96	43,100.050	43,194.31	40,477.20

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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 POOL #748495 4% 08-15-2040 BEO CUSIP: 3620C4RQ5	18,279.840	18,968.17	17,077.33
GNMA POOL #759100 SER 2041 3.5% DUE 01-15-2041 BEO CUSIP: 36230UDD8	44,206.470	45,864.20	40,459.26
GNMA POOL #778794 3.5% 01-15-2042 BEO CUSIP: 36176W7F2	90,806.260	92,920.34	83,078.77
GNMA POOL #780817 7.5 DUE 06-15-2028 REG CUSIP: 36225A4A5	6,264.640	6,632.83	6,384.66
GNMA POOL #781231 SER 2030 7% DUE 12-15-2030 REG CUSIP: 36225BLL0	1,408.110	1,623.73	1,444.78
GNMA POOL #781685 6% 11-15-2033 BEO CUSIP: 36225B2S6	2,006.200	2,085.91	2,051.61
GNMA POOL #782526 5.5% 12-15-2036 BEO CUSIP: 36241KYX0	17,237.740	18,832.22	17,540.86
GNMA REMIC 2019-H01 SECS CL FT VAR RT 10-20-2068 CUSIP: 38380LNQ2	26,944.080	26,923.03	26,874.34
GNMA REMIC SER 2015-H04F CL MX-FL 02-20-2065 CUSIP: 38378U8R1	18,260.720	18,135.25	18,236.31
GNMA SER 2010-H010 CL FC FLTG RT DUE 05-20-2060 CUSIP: 38375BCN0	21,561.140	21,768.62	21,664.89
GNMA SER 2018-H14 CLS FG 09-20-2068 CUSIP: 38380LKG7	43,947.430	43,659.02	43,815.16
GNMA 2010-H11 REMIC PASSTHRU CTF CL FA 06-20-2060 CUSIP: 38375BDG4	47,316.600	47,961.17	47,519.72
GNMA 2011-H09 CL AF VAR 03-20-2061 CUSIP: 38375BLE0	27,109.830	27,037.85	27,069.67
GNMA 2012-H14 REMIC PASSTHRU SEC CL MX-FK DUE 07-20-2062 CUSIP: 38375BTU6	22,456.170	22,589.07	22,441.36
GNMA 2013-H25 REMIC PASSTHRU CTF CL SA 10-20-2063 CUSIP: 38375UBF6	46,719.180	46,979.53	46,805.52
GNMA 2014-H03 REMIC PASS THRU CTFS CL MXFS VAR RT 02-20-2064 CUSIP: 38375UEN6	16,159.950	16,136.74	16,171.74
GNMAII POOL #AA1681 4.547 DUE 09-20-2062 CUSIP: 36177X2N7	3,235.150	3,558.78	3,187.83
GNMAII POOL #AZ2437 SER 2067 4.565% DUE 02-20-2067 REG CUSIP: 36197EV60	172,963.170	183,741.94	171,507.49

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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			
GNMAII POOL #MA0624 3 12-20-2042 REG CUSIP: 36179MVR8	289,347.480	305,341.00	256,880.13
GNMAII POOL #MA0674 SER 2028 2.5 DUE 01-20-2028 REG CUSIP: 36179MXB1	275,977.010	276,424.16	268,985.17
GNMAII POOL #MA2892 SER 2045 3.5% DUE 06-20-2045 BEO CUSIP: 36179RF95	108,091.090	111,992.51	98,093.09
GNMAII POOL #MA4511 SER 2047 4% DUE 06-20-2047 REG CUSIP: 36179TAL9	332,332.730	347,114.62	310,312.97
GNMAII POOL #MA4651 3% DUE 08-20-2047 REG CUSIP: 36179TEY7	416,725.830	422,074.12	365,865.50
GNMAII POOL #MA4652 3.5% DUE 08-20-2047 REG CUSIP: 36179TEZ4	979,138.810	1,015,681.21	884,357.25
GNMAII POOL #MA4719 3.5% DUE 09-20-2047 REG CUSIP: 36179TG41	769,523.210	778,060.08	693,333.16
GNMAII POOL #MA8043 SER 2052 3.0% DUE 05-20-2052 REG CUSIP: 36179W5C8	3,122,519.840	2,832,710.95	2,707,189.51
GNMAII POOL #MA826 4.5% DUE 09-20-2052 REG CUSIP: 36179XFH4	1,130,355.370	1,071,188.32	1,070,952.48
GNMAII POOL #MA9104 SER 2053 4.5% 08-20-2053 CUSIP: 36179YDH4	4,033,437.410	3,863,906.99	3,816,899.90
GNMAII POOL #004713 4.5 DUE 06-20-2040 REG CUSIP: 36202FGW0	67,327.240	73,428.77	65,370.81
GNMAII POOL #3841 SER 2036 5.5% DUE 04-20-2036 REG SEDOL: B7TN945	216.770	212.89	221.99
GNMAII POOL #766529 4.604 DUE 06-20-2062 REG CUSIP: 36176HLJ1	2,291.690	2,468.33	2,203.22
GNMAII POOL #777434 4.496 DUE 10-20-2062 REG CUSIP: 36176VPT4	24,995.120	27,611.19	24,125.96
GNMAII POOL #777440 4.466 12-31-2040 CUSIP: 36176VPZ0	36,529.400	39,964.33	35,964.04
GNMAII POOL# MA8801 5.5% 04-20-2053 CUSIP: 36179XX68	2,006,911.430	2,001,423.78	1,995,977.66
I/O FANNIE MAE STRIP SR 426 CL C40 2% 06-25-2051 CUSIP: 31422M2C9	782,192.110	101,196.10	100,405.46
I/O FED HOME LN MTG CORP SER 4030 CL HS FLTG RT 04-15-2042 CUSIP: 3137APLC2	169,649.540	57,326.57	17,038.80

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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			
I/O FEDERAL HOME LN MTG CORP SER K039 2CL X3 08-25-2042 CUSIP: 3137BDCY0	177,311.860	301,107.93	30,521.75
I/O FEDERAL HOME LN MTG CORP TRANCHE FLTG RT DUE 10-25-2021 CUSIP: 3137FARN0	1,025,418.690	2,503.39	36.92
I/O FEDERAL HOME LN MTG CORP TRANCHE SER KC04 CL X1 VAR RT 12-25-2026 CUSIP: 3137FMCG5	1,898,854.090	69,061.64	32,486.92
I/O FEDERAL HOME LN MTG CORP TRANCHE SR KC06 CL X1 FLTG 06-25-2026 CUSIP: 3137FQ3Q4	6,667,666.570	124,868.09	39,473.92
I/O FEDERAL NATIONAL MORTGAGE ASSOC FLTGSER 2007-52 CL LS 06-25-2037 CUSIP: 31396WAS5	205,482.200	48,798.12	12,457.32
I/O FHLMC MULTICLASS SER 3271 CL SB 02-15-2037 CUSIP: 31397FHA3	228,659.810	58,330.50	15,810.61
I/O FHLMC MULTICLASS SER 3384 CL SL FLTG11-15-2037 CUSIP: 31397PCX6	112,935.860	24,406.98	8,613.63
I/O FHLMC MULTICLASS SER 3388 CL SG 11-15-2037 SEDOL: B8N4WN1	173,833.740	41,827.67	10,198.76
I/O FHLMC MULTICLASS SER 3460 CL SA FLTGRATE DUE 06-15-2038 CUSIP: 31397W5J0	185,048.990	39,962.80	12,980.13
I/O FHLMC MULTICLASS TRANCHE 08-25-2026 CUSIP: 3137BS5P4	5,406,517.180	133,395.11	39,372.96
I/O FHLMC MULTIFAMILY SER K046 CLS X1 VAR RATE 03-25-2025 CUSIP: 3137BJP72	48,886,019.420	46,800.63	15,213.33
I/O FHLMC MULTIFAMILY STRUCTURED PASS SER KIR1 CL X FLTG 03-25-2026 CUSIP: 3137BP7A1	8,768,100.760	40,638.47	82,060.66
I/O FNMA FLT CMO 07-25-2037 2007-68 SC 07-25-2037 CUSIP: 31396WJ80	20,368.810	5,980.94	2,012.71
I/O FNMA FR CMO 25/07/2037 USD1000 PI 07-25-2037 CUSIP: 31396YLB6	6,774.980	3,969.06	681.16
I/O FNMA REMIC SER 2007-53 CL SA FLT RT 06-25-2037 CUSIP: 31396WCJ3	4,706.340	1,838.78	282.54
I/O FNMA REMIC SER 2008-10 CL HI FLTG RATE 03-25-2038 CUSIP: 31396YKR2	109,905.720	34,367.49	9,537.82
I/O FNMA REMIC TR 2009-115 CL-SB VAR RATE 01-25-2040 CUSIP: 31398GMG1	219,214.940	58,206.15	18,592.85
I/O FNMA REMIC TR 2010-43 CL-KS VAR RATE 05-25-2040 CUSIP: 31398RAW5	98,137.330	22,109.83	10,941.75

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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			
I/O FNMA REMIC 08-1 AI DUE 05-25-2037 BEO SEDOL: B2PFBM2	5,147.700	979.08	309.54
I/O FNMA SER 2016-M4 CL X2 FLTG I/O 01-25-2039 REG CUSIP: 3136ARP44	430,499.820	119,011.19	2,264.86
I/O GNMA DTD 01-16-2010 2010-4 CL SL FLTG 01-16-2040 CUSIP: 38376T2W1	129,444.770	27,475.04	12,740.73
I/O GNMA SER 2008-51 CL GS FLTG RT DUE 06-16-2038 CUSIP: 38375QZ44	136,527.280	19,235.70	11,308.09
PVTPL FNMA REMIC TRUST NT CL 1M-2 FLTG 12-25-2041 SEDOL: BP48L34	1,000,000.000	1,007,968.75	1,010,279.30
UNITED STATES OF AMER TREAS BONDS 4.25% 05-15-2039 CUSIP: 912810QB7	13,705,000.000	17,928,691.63	13,010,649.06
UNITED STATES OF AMER TREAS BONDS 4.125% 08-15-2044 CUSIP: 912810UD8	1,185,000.000	1,187,045.70	1,073,535.94
UNITED STATES OF AMER TREAS BONDS 3.375%DUE 08-15-2042 REG CUSIP: 912810TK4	1,220,000.000	1,120,732.03	1,008,167.97
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 CUSIP: 912810RD2	415,000.000	423,687.41	357,726.76
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 CUSIP: 912810TX6	590,000.000	548,205.87	539,158.59
UNITED STATES OF AMER TREAS BONDS 4.375% 08-15-2043 CUSIP: 912810TU2	1,025,000.000	955,601.17	965,461.91
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 CUSIP: 912810TZ1	2,675,000.000	2,639,773.24	2,555,878.91
UNITED STATES OF AMER TREAS BONDS 4.5% 11-15-2054 CUSIP: 912810UE6	260,000.000	247,213.28	248,340.63
UNITED STATES OF AMER TREAS NOTES 4.25% 05-31-2025 SEDOL: BP489V8	6,780,000.000	6,747,424.22	6,778,278.49
UNITED STATES OF AMER TREAS NOTES 3.5% 09-30-2026 CUSIP: 91282CLP4	3,105,000.000	3,097,125.53	3,065,702.34
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2029 CUSIP: 91282CJW2	21,040,000.000	20,852,818.95	20,749,056.36
UNITED STATES OF AMER TREAS NOTES 4.0% 07-31-2029 CUSIP: 91282CLC3	13,000,000.000	13,149,296.88	12,792,304.72
UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031 CUSIP: 91282CLU3	12,540,000.000	12,442,521.09	12,273,525.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES OF AMER TREAS NOTES 4.125% 03-31-2029 CUSIP: 91282CKG5	7,900,000.000	7,755,243.75	7,821,308.57
UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027 CUSIP: 91282CFM8	61,432,000.000	60,902,245.29	61,182,432.50
UNITED STATES OF AMER TREAS NOTES 4.125% 10-31-2029 CUSIP: 91282CLR0	1,820,000.000	1,805,354.69	1,798,814.07
UNITED STATES OF AMER TREAS NOTES 4.125%10-31-2026 SEDOL: BSZ7PM8	5,195,000.000	5,192,990.18	5,182,824.22
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 CUSIP: 91282CLW9	55,480,000.000	54,623,521.83	54,049,656.25
UNITED STATES OF AMER TREAS NOTES 4.25% 12-31-2026 SEDOL: BS60BJ5	8,795,000.000	8,783,139.75	8,795,000.00
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 CUSIP: 91282CKQ3	7,505,000.000	7,711,535.89	7,391,252.35
UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 SEDOL: BMG7NL0	28,080,000.000	28,066,518.75	28,192,978.20
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 CUSIP: 91282CKP5	28,120,000.000	28,582,178.60	28,385,821.73
UNITED STATES OF AMER TREAS NOTES 4.875%DUE 10-31-2028 CUSIP: 91282CJF9	6,755,000.000	6,879,559.37	6,875,587.29
UNITED STATES OF AMER TREAS NOTES 4.875%04-30-2026 SEDOL: BLDCKD2	6,485,000.000	6,483,737.69	6,535,157.45
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 CUSIP: 912810TV0	1,775,000.000	1,913,183.41	1,758,914.06
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 CUSIP: 912810UA4	4,520,000.000	4,841,648.84	4,399,231.25
UNITED STATES TREAS BDS DTD 02/15/2023 3.875% 02-15-2043 CUSIP: 912810TQ1	195,000.000	187,573.24	172,239.84
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP: 912810SP4	1,300,000.000	1,261,426.25	635,121.10
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	1,675,000.000	1,899,816.41	1,253,240.23
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 CUSIP: 912810TW8	2,590,000.000	2,646,106.25	2,559,951.96
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG CUSIP: 912810TA6	9,275,000.000	8,908,145.32	6,013,170.88

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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 BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	6,640,000.000	6,411,994.43	3,154,000.00
UNITED STATES TREAS BDS 1.875% 11-15-2051 CUSIP: 912810TB4	580,000.000	536,481.81	320,495.31
UNITED STATES TREAS BDS 2.25% 08-15-2049 CUSIP: 912810SJ8	1,820,000.000	1,833,848.50	1,128,684.38
UNITED STATES TREAS BDS 2% 11-15-2041 CUSIP: 912810TC2	6,680,000.000	6,691,369.81	4,490,473.42
UNITED STATES TREAS BDS 4.625% 05-15-2044 CUSIP: 912810UB2	5,775,000.000	6,015,464.07	5,604,457.03
UNITED STATES TREAS BDS 4.625% 11-15-2044 CUSIP: 912810UF3	1,835,000.000	1,843,101.37	1,781,096.88
UNITED STATES TREAS NTS T-NOTE 4.375% 11-30-2028 CUSIP: 91282CJN2	6,365,000.000	6,436,318.17	6,366,740.45
UNITED STATES TREAS NTS 4.0% 12-15-2027 SEDOL: BQT5PT1	3,290,000.000	3,281,028.70	3,264,296.88
UNITED STATES TREAS NTS 4.0% 08-31-2026 SEDOL: BRBK5F7	4,435,000.000	4,428,487.11	4,399,658.60
UNITED STATES TREAS NTS 4.25% 11-30-2026 SEDOL: BTG00T5	10,055,000.000	10,076,864.84	10,052,250.57
UNITED STATES TREAS NTS 4.375% 07-31-2026 CUSIP: 91282CLB5	6,670,000.000	6,714,814.06	6,680,682.41
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG CUSIP: 912810TF5	1,240,000.000	1,190,844.59	883,742.18
UNITED STATES TREAS 4.875% 05-31-2026 SEDOL: BS3FRT5	4,990,000.000	5,002,529.83	5,031,128.53
US TREASURY N/B 2% DUE 02-15-2050 REG CUSIP: 912810SL3	1,015,000.000	1,185,850.36	590,404.89
US TREASURY N/B 3.875% 08-15-2034 CUSIP: 91282CLF6	25,636,000.000	25,308,747.52	24,246,048.13
US TREASURY N/B 4.125% 11-30-2029 SEDOL: BTG00V7	11,585,000.000	11,528,740.18	11,451,953.46
US TREASURY N/B 4.25% 08-15-2054 CUSIP: 912810UC0	4,655,000.000	4,770,716.41	4,258,597.66
UTD STATES TREAS 4.375% DUE 12-31-2029 SEDOL: BS60BM8	32,910,000.000	32,842,968.44	32,889,431.25

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Schedule of Assets Held for Investment Purposes

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U.S. Government Securities			
United States - USD			
WI TREASURY SEC 3.875% 05-15-2043 CUSIP: 912810TS7	1,280,000.000	1,230,250.00	1,127,750.00
Total United States - USD		655,113,347.52	616,459,261.66
Total U.S. Government Securities		655,113,347.52	616,459,261.66
Corporate Debt Instruments - Preferred			
United States - USD			
NETFLIX INC 4.875% SNR 15/06/30 USD2000 SEDOL: BK5X229	25,000.000	30,474.00	24,885.53
SLM STUDENT LOAN TRUST SR 06-8 CL V FLTG 01-25-2041 CUSIP: 78443HAJ2	181,797.380	165,890.10	170,554.50
WISCONSIN PUB SVC CORP 4.55% 12-01-2029 CUSIP: 976843BQ4	235,000.000	234,814.35	231,757.03
Total United States - USD		431,178.45	427,197.06
Total Corporate Debt Instruments - Preferred		431,178.45	427,197.06
Corporate Debt Instruments - Other			
Australia - USD			
GLENCORE FDG LLC NT 144A 6.5% 10-06-2033 SEDOL: BS29HY3	2,625,000.000	2,620,801.45	2,785,371.30
GLENCORE FDG LLC 2.5% DUE 09-01-2030 SEDOL: BMFSDD6	570,000.000	461,384.70	494,053.31
GLENCORE FUNDING LLC 5.634% 04-04-2034 SEDOL: BRT4QX6	195,000.000	194,814.75	194,321.28
PVTPL FMG RESOURCES AUG 2006 4.375% DUE 04-01-2031 BEO CUSIP: 30251GBC0	520,000.000	520,000.00	468,064.19
PVTPL GLENCORE FDG LLC 5.7% DUE 05-08-2033/05-08-2023 BEO SEDOL: BQYLTL4	1,745,000.000	1,714,505.75	1,762,963.92
PVTPL GLENCORE FDG LLC 6.375% 10-06-2030 SEDOL: BS29776	985,000.000	979,582.50	1,034,529.57
WESTPAC BKG CORP 5.05% 04-16-2029 CUSIP: 961214FT5	590,000.000	588,908.50	596,468.46

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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			
Total Australia - USD		7,079,997.65	7,335,772.03
Belgium - USD			
ANHEUSER-BUSCH INBEV WORLDWIDE INC 4.75% 01-23-2029 CUSIP: 035240AQ3	1,102,000.000	1,093,349.30	1,101,264.67
PVTPL KBC GROUP NV 4.932% 10-16-2030 CUSIP: 48241FAD6	310,000.000	310,000.00	305,084.94
Total Belgium - USD		1,403,349.30	1,406,349.61
Brazil - USD			
PVTPL RAIZEN FUELS FIN S A 5.7% 01-17-2035 CUSIP: 75102XAD8	615,000.000	607,601.55	569,336.25
SITIOS LATINOAMERICA 6% 11-25-2029 CUSIP: 82983PAA1	470,000.000	468,397.30	467,250.50
Total Brazil - USD		1,075,998.85	1,036,586.75
Canada - USD			
BANK MONTREAL QUE 3.803% 12-15-2032 CUSIP: 06368BGS1	1,472,000.000	1,376,584.96	1,408,590.01
BANK OF MONTREAL 5.511% 06-04-2031 CUSIP: 06368L3L8	575,000.000	575,000.00	584,007.09
CANADIAN IMPERIAL BANK 5.237% 06-28-2027 CUSIP: 13607L8C0	445,000.000	445,000.00	449,719.78
NATIONAL BANK OF CANADA 4.5% 10-10-2029 CUSIP: 63307A3B9	675,000.000	673,623.00	656,739.27
PVTPL ANTARES HOLDINGS 6.35% 10-23-2029 CUSIP: 03666HAH4	285,000.000	283,917.00	282,816.32
PVTPL CANADIAN NATL RESOURCES 5.4% 12-15-2034 CUSIP: 136385BC4	1,025,000.000	1,018,218.70	996,961.76
PVTPL ELEMENT FLEET MGMT CORP SR NT 144A3.85% DUE 06-15-2025/06-02-2020 BEO CUSIP: 286181AD4	510,000.000	509,923.50	507,446.63
PVTPL FEDERATION DES CAISSES DESJARDINS DU QUE 0% 03-14-2028 CUSIP: 31429KAK9	315,000.000	314,918.10	321,122.81
PVTPL OPEN TEXT CORP 6.9% DUE 12-01-2027/12-01-2022 BEO CUSIP: 683715AF3	510,000.000	523,218.75	526,967.70

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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			
Canada - USD			
PVTPL VIDEOTRON LTD 5.7% 01-15-2035 CUSIP: 92660FAT1	795,000.000	794,523.00	780,274.27
PVTPL 1011778 B C / NEW RED FIN 5.625% DUE 09-15-2029 CUSIP: 68245XAT6	430,000.000	430,000.00	423,559.25
PVTPL 1011778 B C UNLIMITED LIABILITY CO/NEW 4% DUE 10-15-2030 CUSIP: 68245XAM1	910,000.000	894,349.00	813,847.43
ROGERS COMMUNICATIONS INC 5.3% 02-15-2034 CUSIP: 775109DF5	1,258,000.000	1,225,254.26	1,227,026.37
ROYAL BANK OF CANADA 4.969% 08-02-2030 CUSIP: 78016HZZ6	1,771,000.000	1,803,609.99	1,757,240.69
TORONTO DOMINION BANK 4.783% 12-17-2029 CUSIP: 89115A3C4	915,000.000	915,000.00	902,253.32
1011778 BC ULC/NEW RED FIN INC 4.375% DUE 01-15-2028 CUSIP: C6900PAG4	115,000.000	106,387.50	109,849.59
Total Canada - USD		11,889,527.76	11,748,422.29
Cayman Islands - USD			
ALLEGRO CLO X LTD / ALLEGRO CLO X 0% 04-20-2032 CUSIP: 01750FAU0	550,000.000	550,000.00	550,145.42
LCM LN INC FD I FLTG RT 7.0377497673% DUE 04-20-2031 CUSIP: 50189XAC9	180,000.000	177,300.00	179,657.33
PVTPL LCM LTD PARTNERSHIP SR 14A CL BR FLTG RATE 07-20-2031 CUSIP: 50184VAS3	500,000.000	499,500.00	501,106.55
Total Cayman Islands - USD		1,226,800.00	1,230,909.30
China - USD			
CFLD CAYMAN INVEST 144A 2.5% 31/01/2031 SEDOL: 2AYPWDU	283,247.000	100,975.89	13,142.66
CFLD CAYMAN INVT 144A 2.5% 31/01/2031 SEDOL: 8AYPWDU	535,665.000	190,961.43	24,854.86
CFLD CAYMAN INVT 144A 31/01/2031 SEDOL: 1AYPWJU	54,214.000	19,355.15	1,186.20
CHINA AOYUAN GROUP LTD FLTG RT 12/31/2049 SEDOL: 2AZMSYU	50,414.000	0.00	488.51
CHINA AOYUAN GROUP 0% 144A 30/09/2028 SEDOL: 6AZMRQU	4,505.000	0.00	76.59

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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			
China - USD			
CHINA AOYUAN GROUP 5.5% 30/09/2031 SEDOL: 5AZMRJU	19,518.820	522.40	390.38
CHINA EVERGRANDE BDS 0.0% 11/04/2022 SEDOL: BJGQ8Z5	200,000.000	181,500.00	3,600.00
DEFALUTED CIFI HOLDINGS GROUP 4.45% 17/08/2026 SEDOL: BNXFJ94	200,000.000	190,750.00	25,250.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.7% 31/12/2040 SEDOL: BL6C9H6	200,000.000	82,000.00	12,000.00
DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 7.7% 20/02/2025 SEDOL: BLLCZ95	905,000.000	481,147.50	63,422.40
DEFAULTED AGILE GROUP HOLDING LTD 5.5% GTD SNR SEC NTS 21/04/25 SEDOL: BP2C7C9	200,000.000	200,000.00	17,562.00
DEFAULTED AGILE GROUP HOLDING LTD 0.00% 13/10/2025 SEDOL: BLBLMH9	405,000.000	395,602.50	37,462.50
DEFAULTED CENTRAL CHINA REAL ESTATE LIMITED 7.25% 16/07/2024 SEDOL: BL7BHG7	200,000.000	137,900.00	9,150.00
DEFAULTED CENTRAL CHINA REAL ESTATE LIMITED 7.5% 14/07/2025 SEDOL: BL6JRV7	205,000.000	139,400.00	10,762.50
DEFAULTED CENTRAL CHN REAL ESTATE 7.25% 28/04/2025 SEDOL: 1AYVZSU	190,000.000	140,600.00	8,787.50
DEFAULTED CENTRAL CHN REAL ESTATE 7.65% 27/08/2025 SEDOL: 2AYVZSU	255,000.000	117,300.00	12,112.50
DEFAULTED CENTRAL CHN REAL ESTATE LIMITED 7.75% 24/05/2024 SEDOL: BLCBB37	200,000.000	110,500.00	8,500.00
DEFAULTED CHINA EVERGRANDE GROUP 8.75% 28/06/2025 SEDOL: BYW5QD5	400,000.000	211,500.00	7,000.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.25% 16/04/2025 SEDOL: BMZ6C77	600,000.000	213,500.00	33,300.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 11.65% 01/06/2026 SEDOL: BLDRK48	410,000.000	330,100.00	24,600.00
DEFAULTED KAISA GROUP HOLDINGS LIMITED 9.375% GTD SNR NTS 30/06/24 SEDOL: BYW5T47	600,000.000	339,000.00	36,750.00
DEFAULTED KWG GROUP HLDGS LTD 6.3% 13/02/26 USD200000'REGS SEDOL: BMW6KK9	400,000.000	385,500.00	34,500.00
DEFAULTED LOGAN GROUP COMPANY LTD 4.25% 12/07/2025 SEDOL: BNTFHN8	200,000.000	182,000.00	18,500.00

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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			
China - USD			
DEFAULTED TIMES CHINA HOLDINGS LTD 6.2% 22/03/2026 SEDOL: BMGRL94	210,000.000	189,000.00	6,365.63
DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 7.85% 12/08/2026 SEDOL: BMF4X89	805,000.000	308,575.00	56,414.40
DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 6.35% 13/01/2027 SEDOL: BM90HX6	1,110,000.000	603,050.00	79,087.50
DEFAULTED YUZHOU GROUP HOLDINGS COMPANY LTD 8.3% GTD SNR NTS 27/05/25 SEDOL: BKT3979	200,000.000	98,000.00	15,000.00
DEFAULTED ZHENRO PROPERTIES GP LTD 6.63% GTD SNR NTS 07/01/2026 SEDOL: BMCPKB7	400,000.000	369,000.00	1,624.00
SHIMAO GROUP HOLDI 3.45% GTD SNR 11/01/31 USD SEDOL: BM90J41	200,000.000	99,500.00	12,240.00
SHIMAO GROUP HOLDI 5.2% GTD SNR 16/01/2027 USD SEDOL: 4AXKF1U	200,000.000	100,000.00	14,000.00
SUNAC CHINA HLDGS 144A PAY 1.0% 30/09/2032 SEDOL: BMVMNW1	110,881.000	312,100.56	11,088.10
SUNAC CHINA HLDGS 5.25% PIK 30/09/26 USD1000 SEDOL: BR04VZ2	94,447.000	5,637.34	13,222.58
SUNAC CHINA HLDGS 5.75% PIK 30/09/28 USD1000 SEDOL: BR04WW6	284,722.000	18,287.84	34,984.36
SUNAC CHINA HLDGS 6.25% PIK 30/09/30 USD1000 SEDOL: BR04WH1	134,404.000	9,239.00	14,793.85
SUNAC CHINA HLDGS 6.5% BDS 30/09/27 USD200000 SEDOL: BR04W48	189,355.000	11,733.09	24,735.44
SUNAC CHINA HLDGS 6% PIK 30/09/2025 USD1000 SEDOL: BR04VX0	94,218.000	534,108.52	13,661.61
SUNAC CHINA HLDGS 6% PIK 30/09/2029 USD1000 SEDOL: BR04WB5	285,411.000	18,976.83	33,072.00
Total China - USD		6,827,323.05	733,688.07
Denmark - USD			
DANSKE BK A/S VAR RT 6.259% DUE 09-22-2026 CUSIP: 23636ABE0	415,000.000	415,000.00	418,478.95
Total Denmark - USD		415,000.00	418,478.95

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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			
Finland - USD			
PVTPL NORDEA BK ABP 4.375% 09-10-2029 CUSIP: 65558RAJ8	1,015,000.000	1,014,228.60	993,472.91
Total Finland - USD		1,014,228.60	993,472.91
France - USD			
PVTPL ALTICE FRANCE S A SR SECD NT 144A 8.125% DUE 02-01-2027/08-01-2024 BEO CUSIP: 02156LAA9	230,000.000	184,812.50	186,472.70
PVTPL BANQUE FED CRED MUTUEL 5.194% 02-16-2028 CUSIP: 06675DCM2	555,000.000	554,966.70	557,493.61
PVTPL BNP PARIBAS 5.283%11-19-2030 CUSIP: 09659W2Z6	1,410,000.000	1,410,000.00	1,395,231.84
PVTPL CREDIT AGRICOLE S A LONDON BRH 4.631% 09-11-2028 CUSIP: 22535WAL1	835,000.000	835,000.00	824,431.05
PVTPL CREDIT AGRICOLE S A 6.251% 01-10-2035 CUSIP: 225313AQ8	1,085,000.000	1,085,000.00	1,089,675.11
SOCIETE GENERALE 5.25% DUE 02-19-2027 CUSIP: 83368RBZ4	830,000.000	829,966.80	830,542.04
Total France - USD		4,899,746.00	4,883,846.35
Germany - USD			
BAYER US FIN II 4.375% DUE 12-15-2028 CUSIP: 07274NAL7	145,000.000	146,159.00	139,430.08
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	495,000.000	534,266.98	386,190.96
DAIMLER TRUCKS FIN NORTH AMER 5.5% 09-20-2033 CUSIP: U2340BAU1	205,000.000	206,111.10	205,529.10
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SEDOL: BYVPTT3	70,000.000	75,079.90	52,508.47
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	150,000.000	157,957.50	152,578.94
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	400,000.000	402,975.00	403,919.58
PVTPL MERCEDES-BENZ FIN NORTH AMER 4.9% 11-15-2027 CUSIP: 58769JAZ0	1,000,000.000	998,900.00	998,160.24
PVTPL ZF NORTH AMER CAP INC 6.75% 04-23-2030 CUSIP: 98877DAF2	245,000.000	245,000.00	235,673.89

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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			
Germany - USD			
PVTPL ZF NORTH AMER CAP INC 6.875% 04-23-2032 CUSIP: 98877DAG0	375,000.000	375,000.00	355,590.84
PVTPL ZF NORTH AMERICA CAPITAL INC 6.875% DUE 04-14-2028 SEDOL: BPK2903	195,000.000	194,391.60	194,469.68
PVTPL ZF NORTH AMERICA CAPITAL INC 7.125% DUE 04-14-2030 CUSIP: 98877DAE5	205,000.000	204,165.65	201,187.47
VOLKSWAGEN GROUP 5.25% DUE 03-22-2029 CUSIP: 928668CG5	770,000.000	766,796.80	761,483.47
Total Germany - USD		4,306,803.53	4,086,722.72
Hong Kong - USD			
ADD HERO HOLDINGS 7.5% 30/09/2029 8.5% 30/09/2029 SEDOL: 5AZMSZU	34,471.330	1,405.31	3,274.78
ADD HERO HOLDINGS 8.8% 30/09/2031 9.8% 30/09/2031 SEDOL: 8AZMTCU	34,902.520	1,630.34	698.05
ADD HERO HOLDINGS 8% 30/09/2030 9.0% 30/09/2030 SEDOL: 8AZMTBU	26,643.230	1,147.32	599.47
Total Hong Kong - USD		4,182.97	4,572.30
India - USD			
JSW STL LTD NT 144A 5.05% 04-05-2032 CUSIP: 46635UAD1	400,000.000	399,992.00	357,297.20
Total India - USD		399,992.00	357,297.20
Indonesia - USD			
PVTPL PT PERTAMINA PERSERO GLOBAL MEDIUM 3.1% 08-25-2030 CUSIP: 69370PAH4	660,000.000	607,200.00	589,586.74
Total Indonesia - USD		607,200.00	589,586.74
Ireland - USD			
AERCAP IRELAND CAP / GLOBA 3.3% DUE 01-30-2032 BEO SEDOL: BNVW1V3	1,205,000.000	1,079,372.70	1,050,174.50
AERCAP IRELAND CAP / GLOBA 3.0% DUE 10-29-2028 SEDOL: BNVW1T1	1,959,000.000	1,811,854.48	1,813,514.88

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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			
Ireland - USD			
AERCAP IRELAND CAP 3.875% DUE 01-23-2028 SEDOL: BFNJ8W6	480,000.000	404,484.65	464,850.23
AERCAP IRELAND CAP 4.625% 09-10-2029 CUSIP: 00774MBL8	410,000.000	407,597.40	401,047.68
AERCAP IRELAND CAP 5.75% DUE 06-06-2028 SEDOL: BRBKK52	150,000.000	148,546.50	152,871.34
AERCAP IRELAND CAP/GLOBA 4.95% 09-10-2034 SEDOL: BTFJ242	150,000.000	143,866.50	142,986.99
AERCAP IRELAND CAP/GLOBA 6.15% 09-30-2030 SEDOL: BR82H94	380,000.000	377,609.80	396,968.71
AERCAP IRELAND CAPITAL DAC GTD SR NT 3.4% 10-29-2033 SEDOL: BNVW1W4	150,000.000	116,854.50	127,787.30
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	260,000.000	259,690.60	259,146.52
GGAM FIN LTD GTD SR NT 144A 8% 06-15-2028 SEDOL: BRBH8V5	183,000.000	183,000.00	192,154.67
PVTPL AIB GROUP PLC 7.583% 10-14-2026 CUSIP: 00135TAC8	565,000.000	565,000.00	575,358.52
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	761,000.000	716,843.67	705,590.62
PVTPL AVOLON HLDGS FDG LTD 4.95% 01-15-2028 CUSIP: 05401AAW1	700,000.000	697,165.00	693,697.85
PVTPL GGAM FIN LTD 8.0% 02-15-2027 SEDOL: BP2DV75	90,000.000	89,380.80	92,831.07
Total Ireland - USD		7,001,266.60	7,068,980.88
Israel - EUR			
TEVA PHARM FIN NL 7.375% 15/09/2029 SEDOL: BQXJJW0	430,000.000	456,015.02	513,922.10
TEVA PHARM FIN NL 7.875% 15/09/2031 SEDOL: 5AYRC3U	365,000.000	387,082.52	460,328.35
Total Israel - EUR		843,097.54	974,250.45
Israel - USD			
ENERGEAN ISRAEL FI 5.375% SNR 30/03/28 USD1000 SEDOL: BKP8KV9	240,000.000	241,487.50	222,125.76

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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			
Israel - USD			
ENERGEAN ISRAEL FI 5.875% SNR 30/03/2031USD1 SEDOL: BKP8KT7	300,000.000	296,702.50	264,264.00
LEVIATHAN BOND LTD 6.5% SNR SEC 30/06/2027 USD SEDOL: BMF1012	90,000.000	88,044.72	87,080.13
PVTPL LEVIATHAN BOND LTD 6.125% DUE 06-30-2025 BEO CUSIP: M6746GAB2	105,000.000	105,000.00	104,212.50
TEVA PHARMACEUTICAL FIN NETH III B 8.125% DUE 09-15-2031 CUSIP: 88167AAR2	330,000.000	330,000.00	368,773.02
TEVA PHARMACEUTICAL INDST LTD 4.1% BDS 10-01-2046 USD2000 SEDOL: BD3GSZ6	895,000.000	681,233.75	643,415.12
TEVA PHARMACEUTICALS NE 7.875% DUE 09-15-2029 CUSIP: 88167AAS0	455,000.000	455,000.00	490,373.52
TEVA 3.15% DUE 10-01-2026 SEDOL: BD3GT31	3,505,000.000	3,197,140.50	3,367,943.60
TEVA 4.75% DUE 05-09-2027 SEDOL: BM92G79	200,000.000	200,000.00	195,164.27
TEVA 6.15% DUE 02-01-2036 SEDOL: BMFDHC8	435,000.000	462,187.50	435,857.85
Total Israel - USD		6,056,796.47	6,179,209.77
Italy - USD			
PVTPL KEVLAR SPA 6.5% 09-01-2029 CUSIP: 49272YAB9	415,000.000	364,697.73	390,307.50
PVTPL UNICREDIT SPA 2.569% DUE 09-22-2026/09-22-2025 BEO CUSIP: 904678AU3	650,000.000	650,000.00	637,316.53
PVTPL UNICREDIT SPA 5.861% 06-19-2032 CUSIP: 904678AF6	600,000.000	525,710.00	600,975.93
Total Italy - USD		1,540,407.73	1,628,599.96
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC 3.85%03-01-2026 SEDOL: BD6R414	1,096,000.000	1,055,491.84	1,084,511.04
PVTPL DENSO CORP 1.239% DUE 09-16-2026 BEO CUSIP: 24872BAA8	615,000.000	615,000.00	579,465.33
PVTPL MITSUBISHI CORP 5.0% 07-02-2029 CUSIP: 606769AJ6	390,000.000	388,482.90	391,823.04

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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			
Japan - USD			
PVTPL MITSUBISHI HC FIN AMER LLC 5.15% 10-24-2029 CUSIP: 606790AC7	890,000.000	888,976.50	887,662.05
PVTPL NTT FIN CORP 5.11% 07-02-2029 CUSIP: 62954WAM7	1,245,000.000	1,245,000.00	1,254,314.31
PVTPL SUMITOMO MITSUI TR BK LTD 5.2% 03-07-2027 CUSIP: 86563VBP3	475,000.000	474,558.25	479,336.14
SOFTBANK GROUP 4.625% 06/07/2028 SEDOL: BP2PM67	400,000.000	391,000.00	382,050.72
SUMITOMO MITSUI FINL GROUP INC 5.464% 01-13-2026 CUSIP: 86562MCT5	510,000.000	508,740.30	513,871.64
SUMITOMO MITSUI 1.474% DUE 07-08-2025 SEDOL: BL6LJD9	504,000.000	460,797.12	495,562.96
SUNTORY HLDGS LTD SR NT 144A 5.124% 06-11-2029 CUSIP: 86803UAE1	275,000.000	275,000.00	275,992.26
Total Japan - USD		6,303,046.91	6,344,589.49
Kazakhstan - USD			
PVTP LKAZMUNAIGAZ FIN SUB BV GTD GLOBAL MEDIUM CORP 5.375% 04-24-2030 CUSIP: 48667QAQ8	200,000.000	241,750.00	194,500.00
Total Kazakhstan - USD		241,750.00	194,500.00
Korea, Republic of - USD			
HYUNDAI CAP SVCS INC SR NT 144A 2.125% 04-24-2025 CUSIP: 44920UAS7	520,000.000	518,642.80	515,213.70
Total Korea, Republic of - USD		518,642.80	515,213.70
Luxembourg - USD			
ARCELORMITTAL SA 6.35% 06-17-2054 CUSIP: 03938LBH6	870,000.000	864,118.80	860,449.10
ARCELORMITTAL 6.8% DUE 11-29-2032 SEDOL: BPCPXG4	610,000.000	636,131.35	651,936.52
Total Luxembourg - USD		1,500,250.15	1,512,385.62

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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			
Mexico - USD			
BANCO SANTANDER 5.621% DUE 12-10-2029 CUSIP: 05969BAF0	235,000.000	235,000.00	233,825.00
CEMEX S A B DE C V 5.125% 12-31-2040 CUSIP: 151290CA9	645,000.000	609,600.00	634,148.71
CEMEX S A B DE C V 5.45% DUE 11-19-2029 CUSIP: 151290BV4	200,000.000	156,750.00	197,335.72
CEMEX SAB DE CV 3.875% DUE 07-11-2031 CUSIP: P2253TJR1	655,000.000	500,631.25	571,365.54
CEMEX SAB DE CV 5.125% DUE 12-31-2049 BEO CUSIP: P2253TJS9	400,000.000	349,000.00	393,270.52
PVTPL CEMEX SAB DE CV 3.875% DUE 07-11-2031 BEO CUSIP: 151290BZ5	2,115,000.000	2,120,444.00	1,844,943.69
Total Mexico - USD		3,971,425.25	3,874,889.18
Netherlands - USD			
ABN AMRO BANK NV 4.75% 28/07/2025 SEDOL: BYVDWB0	895,000.000	935,335.80	891,410.33
ABN AMRO BK N V 6.339% DUE 09-18-2027 CUSIP: 00084DBA7	400,000.000	400,000.00	408,854.98
AERCAP IRELAND CAP 3.65% DUE 07-21-2027 SEDOL: BDBSC18	150,000.000	114,000.00	145,520.37
ING GROEP N V 6.114% 09-11-2034 SEDOL: BNSP5F7	210,000.000	210,000.00	217,464.37
PVTPL VZ SECD FING BV SUSTAINABILITY LKD SR SECD NT 5.0% 01-15-2032 CUSIP: 91845AAA3	465,000.000	373,175.00	411,272.90
PVTPL ZIGGO B V SR SECD NT 4.875% DUE 01-15-2030 BEO CUSIP: 98955DAA8	125,000.000	111,250.00	114,848.91
Total Netherlands - USD		2,143,760.80	2,189,371.86
New Zealand - USD			
ANZ NEW ZEALAND 5.355% DUE 08-14-2028 CUSIP: 00182EBU2	315,000.000	315,000.00	319,385.60
PVTPL BANK NEW ZEALAND GLOBAL 2.285% 01-27-2027 CUSIP: 06407EAE5	260,000.000	260,000.00	247,545.99
Total New Zealand - USD		575,000.00	566,931.59

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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			
Norway - USD			
AKER BP ASA FIXED 4% DUE 01-15-2031 CUSIP: R0139KAD2	655,000.000	656,288.55	604,204.10
ENERGI ASA SR NT 144A 8.0% DUE 11-15-2032/11-15-2022 CUSIP: 92212WAE0	400,000.000	434,826.00	447,804.56
PVTPL AKER BP ASA 5.125% 10-01-2034 CUSIP: 00973RAN3	580,000.000	575,077.40	544,771.01
PVTPL DNB BK ASA MEDIUM TERM BK NTS BOOKENTRY 1.127% DUE 09-16-2026 CUSIP: 23329PAF7	660,000.000	660,000.00	642,448.33
PVTPL DNB BK ASA 4.853% 11-05-2030 CUSIP: 23341CAE3	610,000.000	610,000.00	603,162.13
VAR ENERGI ASA 8% 15/11/2032 8% 11-15-2032 CUSIP: R9576ZAE8	200,000.000	225,936.00	223,902.28
Total Norway - USD		3,162,127.95	3,066,292.41
Panama - USD			
C&W SR FING 6.875% DUE 09-15-2027 CUSIP: 12674TAA4	200,000.000	200,500.00	197,675.42
Total Panama - USD		200,500.00	197,675.42
Spain - USD			
BANCO SANTANDER S A 2.749% DUE 12-03-2030 SEDOL: BM8GQM7	200,000.000	200,000.00	169,344.71
BANCO SANTANDER SA 5.439% 07-15-2031 CUSIP: 05964HBG9	200,000.000	200,000.00	199,583.61
GRIFOLS ESCR 4.75% DUE 10-15-2028 CUSIP: 39843UAA0	386,000.000	334,820.00	354,706.46
Total Spain - USD		734,820.00	723,634.78
Sweden - USD			
PVTPL SWEDBANK AB MEDIUM TERM NTS BOOK ENTRY 1 6.136% 09-12-2026 CUSIP: 87020PAX5	405,000.000	405,000.00	413,539.21
PVTPL SWEDBANK AB 5.407% 03-14-2029 CUSIP: 87020PAY3	450,000.000	450,000.00	453,464.80
SIRIUSPOINT LTD 7.0% 04-05-2029 CUSIP: 82969BAA0	475,000.000	473,247.25	488,270.42

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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			
Sweden - USD			
Total Sweden - USD		1,328,247.25	1,355,274.43
Switzerland - USD			
CREDIT SUISSE AG NEW YORK BRH MEDIUM TER5.0% DUE 07-09-2027 CUSIP: 22550L2K6	275,000.000	274,194.25	276,639.18
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	785,000.000	784,937.20	790,338.46
PVTPL UBS GROUP AG 9.016% 11-15-2033 CUSIP: 225401BB3	250,000.000	250,000.00	303,261.27
TYCO ELECTRONICS GROUP S A 4.625% 02-01-2030 CUSIP: 902133BA4	630,000.000	626,591.70	623,992.87
UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030 CUSIP: 902613BL1	360,000.000	359,848.80	365,683.51
UBS GROUP AG 2.193% 06-05-2026 CUSIP: H3698DCY8	250,000.000	205,672.50	247,032.99
UBS GROUP AG 5.617% 09-13-2030 CUSIP: H42097EX1	200,000.000	203,102.00	203,157.50
UBS GROUP AG 6.537% 08-12-2033 CUSIP: H3698DDS0	250,000.000	219,162.50	265,215.01
Total Switzerland - USD		2,923,508.95	3,075,320.79
United Kingdom - USD			
B A T CAP CORP NT 5.65% 03-16-2052 SEDOL: BNNMNV5	60,000.000	57,901.80	55,011.80
B A T CAP CORP 2.259% DUE 03-25-2028 CUSIP: 05526DBR5	1,148,000.000	1,069,063.52	1,054,712.53
BAE SYSTEMS PLC 5.3% 26/3/2034 5.3% 03-26-2034 CUSIP: G07540AE0	210,000.000	209,449.80	209,543.18
BARCLAYS PLC 2.894% DUE 11-24-2032 BEO CUSIP: 06738EBV6	1,065,000.000	878,784.75	899,527.09
GLOBAL AUTO HO/AAG FH UK 15/01/2029 8.375% 01-15-2029 CUSIP: G0003GAA2	880,000.000	858,000.00	820,779.95
HSBC HLDGS PLC 2.099% DUE 06-04-2026 SEDOL: BMXNKB0	435,000.000	415,214.95	429,887.66
HSBC HLDGS PLC 5.13% 11-19-2028 CUSIP: 404280EM7	1,020,000.000	1,020,000.00	1,020,340.77

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
MAREX GROUP PLC 6.404% 11-04-2029 CUSIP: 566539AA0	450,000.000	450,000.00	454,264.34
NATWEST GROUP PLC 4.964% DUE 08-15-2030 CUSIP: 639057AS7	840,000.000	840,000.00	827,429.96
PVTPL AAG FH UK PLC / GLOBAL AUTO HLDGS PLC 11.5% 08-15-2029 CUSIP: 00033YAA4	265,000.000	265,000.00	269,679.44
PVTPL ARDONAGH FINCO LTD 7.75% 02-15-2031 CUSIP: 039853AA4	835,000.000	845,856.25	859,860.77
PVTPL ASHTEAD CAP INC 4.0% DUE 05-01-2028 CUSIP: 045054AJ2	1,194,000.000	1,133,440.32	1,147,578.09
PVTPL ASHTEAD CAP INC 5.55% 05-30-2033 SEDOL: BP9N2R5	200,000.000	199,534.00	196,940.29
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	200,000.000	199,222.00	200,203.10
PVTPL ASHTEAD CAP INC 5.95% 10-15-2033 SEDOL: BM8K146	1,045,000.000	1,020,710.15	1,057,651.06
PVTPL ASHTEAD CAPITAL INC 5.5% DUE 08-11-2032 BEO SEDOL: BMW6548	200,000.000	198,018.00	197,476.84
PVTPL BRITISH AWYS PASS THRU CTFS 3.35% 12-15-2030 BEO CUSIP: 11043XAB9	120,912.460	120,912.46	113,900.25
PVTPL IMPERIAL BRANDS FIN PLC GTD SR NT 144A 6.125 DUE 07-27-2027/07-27-2022 BEO CUSIP: 45262BAF0	350,000.000	346,346.00	359,426.32
PVTPL IMPERIAL BRANDS FIN PLC 5.5% 02-01-2030 CUSIP: 45262BAG8	930,000.000	927,107.70	940,072.21
PVTPL MACQUARIE AIRFINANCE HLDGS LTD 6.4% 03-26-2029 CUSIP: 55609NAC2	45,000.000	44,994.15	46,376.17
PVTPL NATIONWIDE BLDG SOC SR NON-PFD MEDIUM TE 5.127% 07-29-2029 CUSIP: 63861VAK3	735,000.000	735,000.00	735,675.79
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO CUSIP: 644188BG8	545,000.000	545,000.00	326,161.60
PVTPL STANDARD CHARTERED PLC 3.265% DUE 02-18-2036/11-18-2030 BEO CUSIP: 853254BU3	1,010,000.000	999,343.20	872,414.59
PVTPL STANDARD CHARTERED PLC 5.005% 10-15-2030 CUSIP: 85325C2A9	545,000.000	545,000.00	535,380.76
PVTPL 180 MED INC 3.875% DUE 10-15-2029 BEO SEDOL: BMXD8B6	370,000.000	339,012.50	337,897.85

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
PVTPLMACQUARIE AIRFINANCE HLDGS LTD 6.5% 03-26-2031 CUSIP: 55609NAD0	100,000.000	99,750.00	103,256.60
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027 SEDOL: BNM56L6	165,000.000	163,951.39	157,063.11
Total United Kingdom - USD		14,526,612.94	14,228,512.12
United States - EUR			
NETFLIX INC MTN 3.625% 15/05/2027 SEDOL: 5A81VSU	300,000.000	299,304.32	317,398.19
Total United States - EUR		299,304.32	317,398.19
United States - USD			
#REORG/PARSONS EXCHANGE PARSONS 3721BZB 03-07-2025 SEDOL: BPK6YL1	90,000.000	110,277.09	105,345.00
ABBVIE INC 3.2% DUE 05-14-2026 CUSIP: 00287YAY5	1,111,000.000	1,070,526.27	1,091,218.57
ACE SECS CORP HOME EQUITY LN TR SER 2006-HE1 CL A-2D 02-25-2036 BEO SEDOL: B6SKMT6	215,809.290	213,718.63	213,238.76
ACRA TR 2024-NQM1 MTG BACKED NT CL M-1A 144A 6.191% 10-25-2064 CUSIP: 00112EAD6	850,000.000	847,011.72	837,859.37
AES CORP SR NT 2.45% 01-15-2031 SEDOL: BP6T4P8	75,000.000	74,971.50	62,510.45
AIG GLOBAL FDG SR .9% DUE 09-22-2025 CUSIP: 00138CAN8	515,000.000	514,572.55	501,615.04
AIR LEASE CORP FXD-RATE RESET NON CUM PERP 4.65% 12-31-2049 SEDOL: BMZ9QP2	640,000.000	644,076.80	619,057.09
AIR LEASE CORP MTN 5.2% 07-15-2031 CUSIP: 00914AAX0	390,000.000	383,416.80	385,270.15
AIR LEASE CORP 3.125% DUE 11-20-2030 BEO SEDOL: BMH30W7	120,000.000	117,487.20	106,321.11
AIR LEASE CORP 4.625% DUE 10-01-2028 SEDOL: BFXR1J8	400,000.000	394,432.00	393,190.58
AIRCASTLE/IRELAND DAC 5.75% DUE 10-01-2031 BEO CUSIP: G01340AA9	205,000.000	206,512.90	206,445.54
AJAX MTG LN TR 2020-B 2.86400008202% 05-25-2059 CUSIP: 00969YAB0	1,580,000.000	1,579,916.58	1,392,835.10

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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			
AKAMAI TECHNOLOGIES INC SR NT CONV 1.125% 02-15-2029 SEDOL: BLD94J7	121,000.000	121,201.87	117,980.89
ALLIANT ENERGY FIN LLC GTD SR NT 144A 3.6% 03-01-2032 SEDOL: BLNKQH2	730,000.000	728,780.90	648,950.30
AMCOR FINANCIAL CORP 5.45% 05-23-2029 CUSIP: 02344BAA4	970,000.000	968,700.20	977,914.60
AMCOR FLEXIBLES NORTH AMER INC SR NT 4% 05-17-2025 CUSIP: 02343JAA8	190,000.000	189,952.50	189,297.05
AMEREN CORP 5.0% 01-15-2029 CUSIP: 023608AQ5	210,000.000	209,525.40	210,373.98
AMERICAN ELEC PWR CO INC FXD TO FXD RESET JR SUB DEB 3.875% 02-15-2062 CUSIP: 025537AU5	425,000.000	425,000.00	399,567.41
AMERICAN EXPRESS CO 3.55% 12-31-2049 SEDOL: BNHQ2Q1	195,000.000	177,937.50	187,473.62
AMERICAN EXPRESS CO 4.42% 08-03-2033 SEDOL: BPG96M9	65,000.000	61,538.75	61,710.15
AMERICAN EXPRESS CO 5.282% 07-27-2029 CUSIP: 025816DH9	1,280,000.000	1,278,540.80	1,294,282.18
AMERICAN HOMES 4 RENT L P SR NT 2.375% 07-15-2031 SEDOL: BNKJ1L5	105,000.000	103,438.65	87,820.59
AMERICAN HOMES 4 RENT 4.3% 04-15-2052 SEDOL: BNDB2N7	240,000.000	178,370.40	187,165.49
AMERICAN HONDA FINANCE 4.85% 10-23-2031 CUSIP: 02665WFU0	695,000.000	694,263.30	679,656.25
AMERICAN NATIONAL GROUP 5.75% 10-01-2029 CUSIP: 025676AN7	370,000.000	369,826.10	370,479.94
AMERICAN TOWER CORP NEW 2.7% DUE 04-15-2031 BEO SEDOL: BKVCS77	235,000.000	194,191.03	203,043.94
AMERICAN TOWER CORP NEW 5.5% 03-15-2028 SEDOL: BQ0L639	455,000.000	453,607.70	461,712.48
AMERICAN TOWER CORP NEW 5.9% 11-15-2033 SEDOL: BRF1QY2	2,340,000.000	2,370,586.60	2,411,503.64
AMERICREDIT .76% DUE 08-18-2026 CUSIP: 03066JAC7	3,648.330	3,647.88	3,641.32
AMERICREDIT AUTOMOBILE RECEIVABLES AUTO RECEIVABLES BACKED NT 5.62% 11-18-2027 CUSIP: 03067BAD1	520,000.000	519,959.60	523,849.77

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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			
AMERICREDIT AUTOMOBILE RECEIVABLES SER 24-1 CL A3 5.6% 01-18-2029 CUSIP: 023947AD6	415,000.000	414,961.53	419,379.99
AMERICREDIT AUTOMOBILE RECEIVABLES TR 20NT CL A-3 4.38% DUE 04-18-2028 REG CUSIP: 03065WAD7	159,144.140	159,112.42	158,963.48
AMERN AIRLS 2017-2 FIXED 3.6% DUE 10-15-2029 SEDOL: BF7TTW9	162,050.850	131,552.86	148,864.25
AMERN CR ACCEP RECEIVABLES TR 6.2% 05-13-2026 CUSIP: 02529XAA3	0.000	0.00	0.00
AMGEN INC FIXED 5.15% 03-02-2028 CUSIP: 031162DP2	1,151,000.000	1,147,570.02	1,159,282.90
AMGEN INC 5.25% DUE 03-01-2033 SEDOL: BMTY608	60,000.000	60,767.40	59,583.87
AMPHENOL CORP 5.25% 04-05-2034 SEDOL: BQZCJ83	210,000.000	209,790.00	210,799.76
AMSR 2020-SFR2 TR SINGLE FAMILY RENT PASSTHRU 4.277% 07-17-2037 SEDOL: BNGFFD7	600,000.000	568,546.88	595,167.54
AMSR 2022-SFR3 TR 4% 10-17-2039 CUSIP: 66981YAD1	1,000,000.000	915,778.66	951,574.00
ANGEL OAK MTG TR 2024-9 MTG BACKED CTF CL A-2 144A 5.341% 09-25-2069 CUSIP: 03466JAB5	975,243.040	970,214.45	965,839.45
ANTHEM INC NT 4.1% 05-15-2032 SEDOL: BQ2JCY4	65,000.000	61,328.15	60,115.32
APPALACHIAN POWER CO 5.65% 04-01-2034 SEDOL: BQ9D8G3	250,000.000	257,580.00	250,906.66
APPLEBEES FDG LLC 7.824% DUE 03-05-2053 CUSIP: 03789XAF5	560,000.000	560,000.00	576,247.28
APPLOVIN CORP NT 5.5% 12-01-2034 CUSIP: 03831WAD0	915,000.000	916,878.60	908,825.63
APPLOVIN CORP 5.125% DUE 12-01-2029 SEDOL: BTG00L7	365,000.000	364,861.30	363,764.76
APTIV IRISH HOLDINGS LIMITED 3.25% 03-01-2032 SEDOL: BNYF3Q8	75,000.000	64,389.75	64,718.03
APTIV IRISH HOLDINGS LIMITED 5.15% 09-13-2034 CUSIP: 03837AAB6	410,000.000	409,048.80	387,310.46
ARES CAP CORP 3.25% 07-15-2025 CUSIP: 04010LAY9	1,259,000.000	1,219,920.64	1,246,804.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ARES CAP CORP 5.95% 07-15-2029 CUSIP: 04010LBG7	385,000.000	381,084.55	389,299.10
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 CUSIP: 03990BAB7	445,000.000	441,613.55	423,735.94
ARIZONA PUB SVC CO FIXED 6.35% DUE 12-15-2032 SEDOL: BQB8K26	265,000.000	286,067.50	279,900.41
ARROW ELECTRONICS INC NT 2.95% 02-15-2032 SEDOL: BPG9265	75,000.000	61,449.75	63,854.29
ARROW ELECTRONICS 5.15% DUE 08-21-2029 CUSIP: 04273WAF8	745,000.000	744,284.80	741,295.18
ARTHUR J GALLAGHER & CO SR NT 3.05% 03-09-2052 CUSIP: 04316JAB5	560,000.000	554,209.60	349,730.12
ARTHUR J GALLAGHER & CO 5.0% 02-15-2032 SEDOL: BNM6BW5	75,000.000	74,950.50	73,967.12
ARTHUR J GALLAGHER & CO 5.15% 02-15-2035 SEDOL: BT225M3	200,000.000	199,254.00	195,273.84
ARTHUR J GALLAGHER & CO 5.55% 02-15-2055 CUSIP: 04316JAP4	805,000.000	799,976.80	776,983.29
AT&T INC 4.35% DUE 03-01-2029 CUSIP: 00206RHJ4	892,000.000	859,219.00	873,140.95
ATHENE HLDG LTD 3.5% DUE 01-15-2031 SEDOL: BNG1LR1	175,000.000	172,436.25	157,774.46
ATHENE HLDG LTD 4.125% DUE 01-12-2028 SEDOL: BFW28L5	550,000.000	549,153.00	536,555.14
ATI INC FORMERLY ALLEGHENY TECHNOLOGIES INC 7.25% 08-15-2030 SEDOL: BQH7FQ6	90,000.000	90,000.00	92,541.96
ATLASSIAN CORP 5.25% 05-15-2029 SEDOL: BSQLCD9	575,000.000	573,291.40	579,413.51
ATLASSIAN CORP 5.5% DUE 05-15-2034 SEDOL: BSQLCG2	1,345,000.000	1,341,410.15	1,352,374.94
ATMOS ENERGY CORP 5.0% 12-15-2054 CUSIP: 049560BB0	370,000.000	367,365.60	334,390.07
AUTONATION INC 4.5% DUE 10-01-2025 CUSIP: 05329WAM4	310,000.000	299,199.60	308,798.44
AUTOZONE INC FIXED 4% DUE 04-15-2030 SEDOL: BMQ5M17	570,000.000	569,618.10	542,437.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AVIATION CAP GROUP LLC 1.95% 01-30-2026 CUSIP: U0536PAH7	125,000.000	105,075.00	121,028.52
BAIN CAP SPECIALTY FIN INC SR NT 2.55% 10-13-2026 CUSIP: 05684BAC1	380,000.000	375,945.40	361,870.39
BAMLL COML MTG FLTG RT 3.5958% DUE 04-14-2033 SEDOL: BYZG6Y6	680,000.000	659,812.50	670,561.33
BAMLL COML MTG SECS TR 2020-BHP3 MTG PASSTHRU CTF CL A 144A 2.006% 03-15-2037 CUSIP: 05891HAA1	705,000.000	709,406.25	704,010.32
BANC OF AMERICA MERRILL LYNCH LARGE LO SERIES 2015-200P CLASS A 3.218% 4-14-33 SEDOL: BWV6CR1	560,000.000	536,075.00	555,312.86
BANK AMER CORP 2.482% 09-21-2036 SEDOL: BN4J4R8	865,000.000	637,907.23	706,015.78
BANK AMER CORP 2.496% 02-13-2031 SEDOL: BLPLD49	200,000.000	177,208.00	175,834.67
BANK AMER CORP 2.687% DUE 04-22-2032 CUSIP: 06051GJT7	1,414,000.000	1,193,151.80	1,215,981.26
BANK AMER CORP 3.705% 04-24-2028 CUSIP: 06051GGL7	723,000.000	689,915.52	704,151.44
BANK AMER CORP 3.846% 03-08-2037 CUSIP: 06051GKL2	570,000.000	456,986.30	504,997.81
BANK AMER CORP 4.183% DUE 11-25-2027 SEDOL: BZ013F3	190,000.000	204,519.20	186,488.66
BANK AMER CORP 4.25% DUE 10-22-2026 SEDOL: BRWR308	735,000.000	731,449.95	729,264.11
BANK AMER CORP 4.45% DUE 03-03-2026 SEDOL: BYYD0K2	45,000.000	45,090.00	44,811.29
BANK AMER CORP 5.015% DUE 07-22-2033/01-22-2023 BEO CUSIP: 06051GKY4	65,000.000	64,069.20	63,727.42
BANK AMER CORP 5.518% 10-25-2035 CUSIP: 06051GMD8	2,030,000.000	2,030,000.00	1,981,794.06
BANK NEW YORK MELLON CORP 4.947% DUE 04-26-2027 CUSIP: 06406RBQ9	520,000.000	520,000.00	522,236.63
BANK OF AMERICA CORP 1.734% 07-22-2027 SEDOL: BMGDBT2	535,000.000	491,809.45	510,075.34
BANK OF AMERICA CORP 1.922% 10-24-2031 SEDOL: BLR8X26	705,000.000	564,017.26	589,019.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK OF AMERICA CORPORATION 1.319% 06-19-2026 SEDOL: BMGDBZ8	500,000.000	471,462.30	491,829.00
BANK OF AMERICA CORPORATION 2.087% 06-14-2029 SEDOL: BMGDBL4	575,000.000	505,810.25	521,744.86
BANK OF AMERICA CORPORATION 4.375% DUE 12-31-2049 BEO CUSIP: 060505GB4	190,000.000	181,212.50	182,940.01
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	565,000.000	565,000.00	561,188.59
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	205,000.000	205,936.85	205,277.24
BANK OF AMERICA CORPORATION 5.872% 09-15-2034 CUSIP: 06051GLU1	1,000,000.000	1,000,000.00	1,026,943.78
BANK OF NY MELLON CORP 5.06% 07-22-2032 CUSIP: 06406RBZ9	430,000.000	430,000.00	429,127.32
BANK SER 2017-BNK CLASS A5 3.39% 06-15-2060 CUSIP: 06541WAX0	2,000,000.000	1,887,031.25	1,924,081.40
BANK SR 2019-BNK19 COML MTG CL A3 3.183% 08-01-2061 CUSIP: 06540WBD4	755,000.000	777,624.33	676,548.71
BANK 2020-BNK25 SR 2020-BNK25 CL A-5 .000293% 12-01-2049 CUSIP: 06539WBB1	335,000.000	345,030.91	296,051.53
BANK 2021-BNK35 FLTG RT 2.457% DUE 06-15-2064 SEDOL: BMZ67H2	465,000.000	478,930.52	384,433.17
BANK 2023-BNK46 COML MTG PASSTHRU CTF CL5.745% 08-15-2056 CUSIP: 06541DBH6	2,267,000.000	2,324,117.77	2,334,268.69
BANK5 TR 2024-5YR6 MTG PASS THRU CTF CL A-3 6.191% DUE 05-15-2057 REG CUSIP: 066043AB6	855,000.000	872,064.95	888,454.78
BANK5 2023-5YR4 6.5% DUE 12-15-2056 CUSIP: 06211FAV0	160,138.510	164,937.39	167,234.14
BAUSCH HEALTH COS INC 4.875% 06-01-2028 CUSIP: C07885AJ2	1,340,000.000	746,975.00	1,072,000.00
BBCMS MTG TR 2022-C18 MTG PASSTHRU CTF CL A-4 5.4390001297% 12-15-2055 CUSIP: 054975AD9	2,000,000.000	2,007,109.38	2,038,073.00
BBCMS MTG TR 2024-C28 COML MTG PASSTHRU CTF CL C 6.287% 09-15-2057 CUSIP: 07336WBF5	496,000.000	495,988.24	500,811.75
BBCMS MTG TR 5.829% DUE 05-15-2057 CUSIP: 05555AAD7	2,000,000.000	2,068,984.38	2,087,520.00

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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			
BBCMS 2020-BID MTG FLTG RT 6.97448% DUE 10-15-2037 CUSIP: 05493BAG3	1,300,000.000	1,306,906.25	1,301,625.00
BEMIS CO INC 2.63% DUE 06-19-2030/06-19-2020 REG CUSIP: 081437AT2	1,093,000.000	929,716.73	957,979.27
BENCHMARK 2019-B10 3.717% DUE 03-15-2062 CUSIP: 08162VAE8	1,280,000.000	1,318,352.33	1,210,475.01
BENCHMARK 2019-B12 3.1156% DUE 08-15-2052 CUSIP: 08162FAE3	610,000.000	628,298.29	555,745.87
BENCHMARK 2023-B40 6.0537% DUE 12-15-2056 CUSIP: 08163WAC9	2,000,000.000	2,098,671.88	2,110,015.60
BERRY GLOBAL INC 5.5% 04-15-2028 SEDOL: BPBKQ83	355,000.000	351,790.80	358,481.78
BFLD 2021-FPM MTG FLTG RT 6.03448% DUE 06-15-2038 CUSIP: 05554BAA2	662,000.000	662,000.00	661,586.25
BIOMARIN PHARMACEUTICAL INC SR SUB NT CONV 1.25% DUE 05-15-2027 REG SEDOL: BLPJXX2	2,400,000.000	2,425,455.44	2,227,200.00
BK NEW YORK MELLON CORP MEDIUM TERM TRANCHE # TR 00036 5.834% 10-25-2033 CUSIP: 06406RBM8	1,190,000.000	1,226,354.50	1,232,583.04
BLACKLINE INC 1.0% 06-01-2029 SEDOL: BRK3S25	24,000.000	25,538.50	26,025.60
BLACKSTONE SECD LENDING FD 5.35% 04-13-2028 CUSIP: 09261XAJ1	620,000.000	617,558.60	618,036.09
BLACKSTONE SECD 5.875% DUE 11-15-2027 CUSIP: 09261XAH5	115,000.000	114,170.85	116,806.42
BLOCK INC SR NT 3.5% 06-01-2031 SEDOL: BLD7383	1,175,000.000	1,067,425.00	1,034,564.31
BLUE OWL CAP CORP 5.95% 03-15-2029 CUSIP: 69121KAH7	290,000.000	290,124.70	291,141.19
BLUE OWL CAPITAL CORP II 8.45% 11-15-2026 CUSIP: 69121DAD2	250,000.000	261,261.97	262,013.13
BLUE OWL CR INCOME CORP NT 7.95% 06-13-2028 CUSIP: 69120VBB6	325,000.000	337,311.00	345,069.33
BLUE OWL FINANCE LLC 6.25% 04-18-2034 SEDOL: BRJZ1L2	890,000.000	885,552.80	914,771.64
BMW VEHICLE LEASE TRUST SER 24-2 CL A3 4.18% 10-25-2027 CUSIP: 05613MAD1	395,000.000	394,963.50	391,849.01

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
BOARDWALK PIPELINES LP 4.8% 05-03-2029 CUSIP: 096630AG3	1,043,000.000	1,016,247.05	1,028,422.26
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	715,000.000	678,071.70	704,703.89
BOEING CO FIXED 5.705% DUE 05-01-2040 SEDOL: BM8XFQ5	651,000.000	615,767.31	619,915.26
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	2,100,000.000	1,937,313.90	1,949,331.89
BOEING CO SR NT 6.528% 05-01-2034 CUSIP: 097023DS1	340,000.000	346,965.13	356,295.90
BOEING CO 3.2% DUE 03-01-2029 SEDOL: BJBC2J0	2,350,000.000	2,146,231.50	2,164,542.02
BOEING CO 3.625% DUE 02-01-2031 SEDOL: BMHXMZ4	914,000.000	794,072.04	829,742.01
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	40,000.000	36,032.40	37,070.05
BOEING CO 6.388% 05-01-2031 SEDOL: BT25ZZ5	190,000.000	190,000.00	198,767.71
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	1,690,000.000	1,786,381.35	1,799,709.32
BOOKING HLDGS INC .75% DUE 05-01-2025 SEDOL: BMV7LX3	39,000.000	81,251.67	102,908.84
BP CAP MKTS AMER INC 4.97% 10-17-2029 CUSIP: 10373QBZ2	1,157,000.000	1,149,120.83	1,162,143.32
BP CAP MKTS AMER INC 5.227% 11-17-2034 CUSIP: 10373QCA6	1,005,000.000	1,000,969.95	990,690.86
BPR TR 2021-NRD FLTG RT 6.444% DUE 12-15-2038 CUSIP: 05592CAG1	125,000.000	124,686.13	120,215.85
BRAVO RESIDENTIAL FDG TR 2022-NQM1 MTG BACKED NT CL A-2 144A 3.973% 09-25-2061 CUSIP: 10569FAB4	1,125,179.720	1,064,261.78	1,058,209.59
BRIDGECREST 5.34% DUE 04-17-2028 CUSIP: 10805NAC9	350,000.000	349,971.13	351,804.57
BRIDGECREST 5.84% DUE 06-15-2028 CUSIP: 10805MAC1	1,105,000.000	1,104,995.58	1,114,664.33
BRIDGECREST 6.51% DUE 11-15-2027 CUSIP: 108056AC6	530,944.010	530,876.32	534,013.77

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
BROADCOM INC FIXED 4.15% DUE 11-15-2030 SEDOL: BKPVKP2	569,000.000	559,551.32	544,266.46
BROADCOM INC 3.469% DUE 04-15-2034 BEO SEDOL: BN4N2C1	240,000.000	208,624.80	208,061.18
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	200,000.000	199,748.00	188,673.68
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	1,890,000.000	1,885,785.30	1,824,023.35
BROOKLYN UNION GAS CO SR NT 144A 6.388% 09-15-2033 SEDOL: BR56692	200,000.000	210,756.00	208,954.12
BX COML MTG TR FLTG RT 3.54387% DUE 03-09-2044 SEDOL: BM9CMD7	425,000.000	371,875.00	384,815.74
BX TR 2021-BXMF COML MTG PASSTHRU CTF CLC 5.62475% 10-15-2026 SEDOL: BNM8LH6	888,828.550	862,441.46	883,273.37
BX TR 2024-BIO MTG PASSTHRU CTF CL D 144A 7.95818% 02-15-2041 CUSIP: 05612AAL0	304,000.000	303,240.00	298,986.95
BXHPP TR 2021-FILM FLTG RT 5.08348% DUE 08-15-2036 CUSIP: 05609JAA0	700,000.000	672,875.00	677,916.40
C-BASS 2006-CB6 TR FLTG RT 4.93378% DUE 07-25-2036 SEDOL: BD6C8G2	483,581.370	471,491.83	451,376.16
CABOT CORP 4% DUE 07-01-2029 CUSIP: 127055AL5	325,000.000	324,038.00	310,686.64
CAMPBELL SOUP CO 5.25% 10-13-2054 CUSIP: 134429BR9	515,000.000	511,214.75	466,004.61
CAP 1 FINL CORP 7.149% DUE 10-29-2027 CUSIP: 14040HDB8	550,000.000	550,000.00	570,751.66
CAPITAL ONE FINANCIAL CORP 6.312% 06-08-2029 CUSIP: 14040HCZ6	40,000.000	40,000.00	41,311.59
CARDINAL HLTH INC 5% DUE 11-15-2029 CUSIP: 14149YBR8	1,100,000.000	1,099,626.00	1,093,109.95
CARE CAP PPTYS LP 5.125% DUE 08-15-2026 CUSIP: 14162VAB2	1,249,000.000	1,225,768.60	1,247,938.18
CARMAX AUTO OWNER TR SR 24-4 CL A3 4.6% 10-15-2029 CUSIP: 14290DAC5	1,035,000.000	1,034,806.35	1,034,827.98
CARMAX AUTO OWNER 5.05% DUE 01-18-2028 CUSIP: 142921AD7	580,000.000	579,938.35	582,611.97

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CARNIVAL CORP GTD SR CONV NT 5.75% 12-01-2027 CUSIP: 143658BV3	53,000.000	78,397.47	106,636.00
CARNIVAL CORP 4.0% 08-01-2028 CUSIP: P2121VAM6	240,000.000	210,900.00	227,470.99
CARRIER GLOBAL CORP 2.493% 02-15-2027 CUSIP: 14448CAP9	615,000.000	572,423.55	588,029.90
CARRINGTON MTG LN FLTG RT 4.95012% DUE 02-25-2036 CUSIP: 144531FN5	91,193.480	89,569.09	90,733.28
CARVANA AUTO RECEIVABLES TR 2021-N2 ASSET BACKED NT CL A-2 .97% 03-10-2028 CUSIP: 14686KAB3	299,940.650	299,910.51	291,272.64
CARVANA AUTO RECEIVABLES TRUST SER 24-P4CL A3 4.64% 01-10-2030 CUSIP: 14076LAC7	160,000.000	159,986.34	159,638.62
CARVANA AUTO 1.31% DUE 01-11-2027 CUSIP: 14687KAC0	42,802.990	42,799.38	42,424.82
CARVANA AUTO 5.33% DUE 07-10-2029 CUSIP: 14688PAC8	225,000.000	224,967.06	227,356.94
CDW LLC / CDW FIN CORP 4.25% DUE 04-01-2028 SEDOL: BKPQNF8	215,000.000	197,613.35	208,341.64
CDW LLC / CDW FIN CORP 5.55% 08-22-2034 SEDOL: BSLSH18	420,000.000	419,088.90	415,176.50
CDW LLC/CDW FIN CORP 3.276% 12-01-2028 SEDOL: BPLVD63	615,000.000	604,475.20	572,107.22
CDW LLC/CDW FIN FIXED 3.25% DUE 02-15-2029 SEDOL: BMGNVP8	410,000.000	357,214.25	377,693.72
CDW LLC/CDW FIN FIXED 3.569% DUE 12-01-2031 SEDOL: BPLVD52	1,690,000.000	1,617,490.55	1,504,134.54
CENCORA INC 5.15% 02-15-2035 CUSIP: 03073EAY1	370,000.000	369,796.50	361,407.03
CENTENE CORP DEL FIXED 4.625% 12-15-2029 SEDOL: BMVQRX2	990,000.000	920,351.75	936,274.23
CENTENE CORP DEL SR NT 2.45% 07-15-2028 SEDOL: BP2Q6N5	25,000.000	21,038.50	22,536.90
CENTENE CORP DEL 2.5% 03-01-2031 SEDOL: BKP8G66	990,000.000	959,560.07	818,835.40
CENTENE CORP DEL 3.375% DUE 02-15-2030/05-06-2020 REG SEDOL: BMVX1F3	275,000.000	237,049.65	244,936.93

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CENTENE CORP DEL 3% DUE 10-15-2030 SEDOL: BKVDKR4	1,088,000.000	1,012,754.05	939,062.37
CENTENNIAL RESOURCE DEV INC 3.25% DUE 04-01-2028 REG SEDOL: BLF87Y8	17,000.000	40,370.89	42,765.85
CENTERPOINT ENERGY INC 6.7% 05-15-2055 CUSIP: 15189TBP1	1,005,000.000	1,005,000.00	999,437.72
CFCRE 2016-C3 MTG 3.865% DUE 01-10-2048 CUSIP: 12531WBB7	1,300,000.000	1,338,958.14	1,286,293.32
CFCRE 2016-C4 MTG 3.283% DUE 05-10-2058 CUSIP: 12531YAN8	1,010,000.000	1,040,216.68	991,709.71
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	130,000.000	83,734.95	83,593.50
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 3.95% 06-30-2062 CUSIP: 161175CG7	1,275,000.000	1,141,388.00	777,927.59
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.25% 04-01-2053 SEDOL: BPCTJS0	1,375,000.000	1,110,792.85	1,111,441.73
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	200,000.000	157,469.95	157,296.06
CHARTER COMMUNICATIONS OPER LLC/CAP 6.65% 02-01-2034 SEDOL: BLDB8R9	160,000.000	164,141.60	164,797.63
CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029 CUSIP: 161175CQ5	910,000.000	909,490.40	928,555.68
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	160,000.000	99,938.50	100,099.95
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	2,280,000.000	2,283,256.53	1,716,301.79
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	245,000.000	263,450.95	209,628.89
CHARTER 4.908% DUE 07-23-2025 CUSIP: 161175AY0	309,000.000	306,030.51	308,638.52
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	100,000.000	115,941.00	82,167.26
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	950,000.000	996,437.50	948,649.77
CHARTER 6.484% DUE 10-23-2045 SEDOL: BYQ7R23	190,000.000	190,000.00	179,693.07

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CHARTER 6.834% DUE 10-23-2055 SEDOL: BD3JMW0	165,000.000	160,673.70	160,772.01
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL: BMZ3RL7	1,614,000.000	1,360,300.01	1,399,482.78
CHENIERE ENERGY FIXED 4% DUE 03-01-2031 SEDOL: BM8JV21	1,742,000.000	1,542,103.02	1,611,890.79
CHENIERE ENERGY PARTNERS LP 5.95% 06-30-2033 SEDOL: BSLJM38	795,000.000	832,988.15	814,298.35
CHES FDG II LLC 5.52% DUE 05-15-2036 CUSIP: 165183DE1	199,714.160	199,713.89	201,871.67
CHESAPEAKE FUNDING II LLC 2023-1 AST BACKED NT CL A-1 5.65% 05-15-2035 CUSIP: 165183CU6	283,972.680	283,964.73	285,800.13
CHOICE HOTELS INTL INC 5.85% 08-01-2034 SEDOL: BSMW0T8	150,000.000	148,393.50	150,342.99
CISCO SYS INC 4.85% 02-26-2029 CUSIP: 17275RBR2	1,586,000.000	1,579,735.30	1,595,983.14
CITIBANK N A 4.876% 11-19-2027 CUSIP: 17325FBL1	1,000,000.000	1,000,000.00	1,000,815.24
CITIGROUP COML MTG 3.102% DUE 12-15-2072 CUSIP: 17328CAD4	695,000.000	715,824.08	633,842.99
CITIGROUP INC 2.572% 06-03-2031 CUSIP: 172967MS7	500,000.000	440,240.00	435,954.00
CITIGROUP INC 3.98% 03-20-2030 CUSIP: 172967ME8	875,000.000	821,143.75	835,613.91
CITIGROUP INC 4.542% 09-19-2030 CUSIP: 17327CAT0	1,903,000.000	1,903,000.00	1,849,472.26
CITIGROUP INC 6.174% DUE 05-25-2034 CUSIP: 17327CAR4	673,000.000	682,610.44	686,162.20
CITIZENS BANK GROUP INC 5.641% 05-21-2037 CUSIP: 174610BE4	275,000.000	275,000.00	266,338.66
CITIZENS BK NA/RI 4.575% 08-09-2028 CUSIP: 75524KPG3	1,186,000.000	1,139,900.18	1,175,068.71
CMO BANK 2017-BNK9 CLASS A4 3.538% DUE 11-15-2054 CUSIP: 06540RAE4	1,406,400.000	1,321,576.50	1,350,517.12
CMO BANK 2019-BNK17 CL A4 3.714% 04-15-2052 CUSIP: 065403BC0	1,065,000.000	1,096,862.78	1,007,683.40

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CMO BANK 2021-BNK36 SR 21-BN36 CL A5 2.325% 09-15-2064 CUSIP: 06540DBH7	1,580,000.000	1,303,191.41	1,334,218.68
CMO BANK 2021-BNK37 SR 21-BN37 CL A5 2.618% 10-15-2031 CUSIP: 06540LBF3	895,000.000	921,773.92	757,464.72
CMO BANK5 SER 23-5YR3 CL A3 FLTG RT 09-15-2056 CUSIP: 06211EAF8	415,000.000	427,443.36	436,397.82
CMO BARCLAYS COMMERCIAL MTGE SECURITIES SER 24-5C25 CL A3 5.946% 03-15-2057 CUSIP: 05554VAB6	460,000.000	473,793.97	474,004.65
CMO BBCMS MTG TR 2021-C12 SR 21-C12 CL A5 2.689% DUE 11-15-2054 REG CUSIP: 05552XBG2	4,560,000.000	3,983,808.69	3,902,240.52
CMO BBCMS MTG TR 2022-C16 SR 22-C16 CL A5 VAR RT 06-15-2055 CUSIP: 05552YAE6	2,500,000.000	2,378,359.38	2,402,566.75
CMO BENCHMARK MORTGAGE TRUST SER 24-V7 CL A3 6.22757% 06-15-2029 CUSIP: 08163YAC5	1,560,000.000	1,606,799.53	1,621,523.28
CMO BENCHMARK 2020-B16 MTG TR MTG PASS THRU CTF CL A-5 .00029% DUE 12-01-2057 CUSIP: 08161NAF4	365,000.000	375,945.51	324,939.46
CMO CHASE MTG FIN TR SER 2007-A1 MTG PASSTHRU CTF CL 8-A1 DUE 02-25-2037 REG SEDOL: B3V5XN8	21,563.560	22,116.11	20,735.36
CMO COMM 2012-LC4 MTG TR CTF CL B DUE 12-10-2044 REG SEDOL: B7XH385	48,351.610	48,605.15	46,176.27
CMO COMM 2014-UBS3 MTG TR COML MTG PASS CTF CL A-4 3.819 DUE 06-10-2047 REG CUSIP: 12591YBC8	0.000	0.00	0.00
CMO COMM 2015-DC1 MTG TR COML MTG SER 15-DC1 CL A5 3.35% 02-10-2048 CUSIP: 12629NAF2	287,799.790	293,458.97	287,347.54
CMO CR SUISSE FIRST BOSTON MTG SECS CORP2003-27 CL IV-A-4 5.75 11-25-2033 SEDOL: BKX5CV6	11,405.810	11,947.59	11,318.80
CMO CSAIL 2015-C4 COML MTG TRUST SR 2015-C4 CL-ASB 3.6167% DUE 11-11-2048 CUSIP: 12635RAY4	36,781.780	37,885.17	36,611.54
CMO CWMBS INC 2003-59 MTG PASSTHRU CTF 1-A-1 ALT LN TR 5.75% DUE 12-25-2033 REG CUSIP: 12669FEE9	52,706.080	53,364.06	52,593.14
CMO CWMBS INC 2003-59 MTG PASSTHRU CTF 3-A-1 ALT LN TR 6% DUE 12-25-2033 REG SEDOL: BD0DNQ6	63,665.290	64,122.88	64,866.86
CMO GS MTG SECS TR 2011-GC5 MTG PASS THRU CTF CL D 144A DUE 08-10-2044 BEO SEDOL: B7WFWL6	85,000.000	84,837.30	46,597.37
CMO HSI AST SECURITIZATION CORP TR 2005-I1 II-A-4 DUE 11-25-2035 REG SEDOL: BYWPMD7	953,501.170	952,905.23	866,856.04

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CMO IMPAC CMB TR 2004-4 COLL ASSET BKD BD CL 1-A-2 FLTG 09-25-2034 REG CUSIP: 45254NHT7	13,829.010	12,031.23	13,758.29
CMO IMPAC CMB TR 2005-2 ASSET BKD BD CL 1-A-1 DUE 04-25-2035 REG SEDOL: BMHTQ16	286,083.090	279,288.60	276,517.99
CMO INDYMAC INDX MTG LN TR 2007-FLX2 MTGCL A-1-C VAR RT DUE 04-25-2037 CUSIP: 45668RAC2	693,321.140	319,951.86	597,795.08
CMO J P MORGAN CHASE COML MTG SECS TR 2013-L CL C 3.958 DUE 04-15-2046 REG SEDOL: BMG6QZ2	195,000.000	192,135.94	124,204.41
CMO MASTR ALTERNATIVE LN TR SER 2003-9 CL 4-A-1 5.25% DUE 11-25-2033 BEO CUSIP: 576434KX1	11,986.670	12,278.82	11,733.44
CMO MASTR ALTERNATIVE LN TR 2004-5 2A1 6DUE 06-25-2034 REG CUSIP: 576434RG1	9,516.510	9,897.19	9,531.29
CMO MERRILL LYNCH MTG INVS INC SER 2005-A6 CL 1-A-2 FLTG DUE 08-25-2035 REG CUSIP: 59020UZF5	118,278.200	118,204.27	117,791.45
CMO MERRILL LYNCH MTG INVS INC 2004-A CLA-1 FLTG DUE 04-25-2029 REG SEDOL: B07C4J5	60,308.990	58,085.09	55,459.03
CMO MORGAN STANLEY BK AMER MERRILL LYNCH TR COML MTG PASS THRU CTF 04-15-2048 SEDOL: BK93117	5,889,791.100	121,980.55	58.90
CMO MORGAN STANLEY CAP I TR 2019-L3 SER 19-L3 CLS A4 3.127% DUE 11-01-2029 REG CUSIP: 61691UBE8	970,000.000	999,045.39	887,401.40
CMO MORTGAGEIT TR SER 2005-5 CL A-1 FLT RT DUE 12-25-2035 REG SEDOL: B0NLTF7	319,838.040	317,787.05	311,431.48
CMO MORTGAGEIT TR 2005-1 MTG BACKED NT CL 1-A-1 DUE 02-25-2035 REG SEDOL: B065BY9	134,721.130	125,033.28	134,963.90
CMO MORTGAGEIT TR 2005-2 MTG BKD NT CL 1-A-1 ADJ RATE DUE 05-25-2035 REG SEDOL: B0HZPS0	18,122.980	17,502.07	17,900.09
CMO SEQUOIA MTG TR 2004-1 2004-12 MTG PASSTHRU CTF 1A1 DUE 01-20-2035 REG SEDOL: B76BZW2	196,936.810	187,744.70	184,506.95
CMO SEQUOIA MTG TR 2004-1 2004-4 CL A FLTG RATE DUE 05-20-2034 REG CUSIP: 81744FBF3	333,564.330	331,393.94	312,564.45
CMO SFAVE COML MTG SECS TR 2015-5AVE P THRU CTF CL C 144A DUE 1-05-43 BEO SEDOL: BV9G3K6	815,000.000	679,506.25	662,625.16
CMO STRUCTURED ASSET MTG INVTS II TR 2007-AR3 CL II-A-1 DUE 09-25-2047 REG SEDOL: B54CHZ0	106,438.400	41,808.45	96,372.40
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

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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			
CMO WAMU MTG PASS-THROUGH CTFS SERIES 2005-AR19 CL-A1B3 DUE 12-25-2045 REG CUSIP: 92925CBE1	624,937.730	618,190.39	625,208.77
CMO WAMU MTG PASS-THROUGH CTFS 2004-AR10CL A-1-A VAR DUE 07-25-2044 REG SEDOL: B0224J0	234,362.720	233,996.53	221,927.93
CMO WAMU MTG PASS-THROUGH CTFS 2005-AR2 MTG FLTG RT CL 2A-23 01-25-2045 SEDOL: B3R5YW8	91,830.930	86,780.20	92,155.92
CMO WAMU MTG PASS-THROUGH SER 05-AR2 CL 1A1A FLTG 01-25-2045 CUSIP: 92922FC97	567,723.880	544,480.94	544,627.34
CMO WAMU MTG PASS-THRU CTFS 2005-AR8 CL 1-A-1A DUE 06-25-2045 REG SEDOL: B5KT896	328,819.310	328,408.31	315,219.67
CMO WASHINGTON MUTUAL MSC MTG P-THRU SER2005-9 CL 4A4 5.5% DUE 11-25-2035 BEO CUSIP: 93934FEZ1	156,251.740	94,624.34	130,998.87
CMO WELLS FARGO COML MTG TR 2014-LC16 MTG PASS THRU CTF CL B VAR RT 08-15-2050 SEDOL: BFMXV53	35,976.470	33,739.18	34,426.24
CMO WELLS FARGO COML MTG TR 2021-C61 SR 21-C61 CL A4 2.627% 11-15-2054 CUSIP: 95003QAS8	1,175,000.000	1,210,177.15	997,451.98
CMO WELLS FARGO COMMERCIAL MORTGAGE TRUST SR 2018-C47 CL C VAR RT 09-15-2061 CUSIP: 95002DBX6	470,000.000	425,827.34	438,586.70
CMO WELLS FARGO COMMERCIAL MTG TST SR 2013-LC12 CL B VAR RT 07-15-2046 CUSIP: 94988QAQ4	126,943.640	127,366.40	117,168.98
CMO WF-RBS COMMERCIAL MORTGAGE TRUST 2012-C10 B 3.744% 12-15-2045 CUSIP: 92890NAX7	45,270.500	44,884.99	41,500.29
CMO 2005-AR13 MTG PASSTHRU CTF CL A-1A2 DUE 10-25-2045 REG CUSIP: 92922F4N5	102,611.340	101,841.75	97,881.80
CMS ENERGY CORP FIXED 4.75% DUE 06-01-2050 CUSIP: 125896BU3	1,909,000.000	1,768,852.50	1,808,671.55
CNO FINL GROUP INC 5.25% DUE 05-30-2029 SEDOL: BJ5C4Z6	285,000.000	285,000.00	282,984.23
COCA-COLA CO/THE 4.65% 08-14-2034 CUSIP: 191216DY3	1,160,000.000	1,150,836.00	1,129,001.66
COLLEGIATE FDG SVCS ED LN TR SER 2005-A CL A-4 FLTG RT DUE 03-28-2035 CUSIP: 19458LBC3	432,788.570	402,189.07	420,148.03
COLT 2020-RPL1 TR FLTG RT 1.3897% DUE 01-25-2065 CUSIP: 19687YAA3	853,005.590	853,004.61	723,981.76
COLT 2021-2 MTG LN FLTG RT .924% DUE 08-25-2066 CUSIP: 19685WAA9	1,173,170.330	1,044,121.59	959,159.89

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COLUMBIA / HCA HEALTHCARE CORP MEDIUM TERM BOOK ENTRY # TR 15 7.58 09-15-2025 SEDOL: 2141985	290,000.000	346,187.50	294,858.78
COLUMBIA /HCA HEALTHCARE CORP 7.05 DEB DUE 12-01-2027 SEDOL: 2086592	5,000.000	6,062.50	5,242.86
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6	1,033,000.000	996,411.14	1,007,587.30
COMERICA INC 5.982% 01-30-2030 CUSIP: 200340AW7	200,000.000	200,000.00	202,196.23
COMM 2012-CCRE3 3.922% DUE 10-15-2045 CUSIP: 12624PAL9	264,434.700	262,361.29	240,638.22
COMM 2016-CCRE28 3.762% DUE 02-10-2049 CUSIP: 12593YBE2	1,095,000.000	1,127,800.88	1,084,585.02
COMM 2016-DC2 MTG 3.765% DUE 02-10-2049 CUSIP: 12594CBF6	1,115,000.000	1,148,362.76	1,100,472.78
COMM 2016-787S MTG TR COML MTG PASSTHRU CTF CL C 3.83188% 02-10-2036 CUSIP: 12635WAG2	560,000.000	526,225.00	535,739.57
COMM 2020-SBX MTG VAR RT .58449% DUE 01-10-2038 CUSIP: 12598EAC6	30,000,000.000	828,112.50	121,593.00
COMM 2024-277P MTG TR .894321% 08-10-2044 CUSIP: 12654FAC4	20,800,000.000	665,026.75	609,159.20
COMM 2024-277P MTG TR COML MTG PASSTHRU CTF CL B 6.99902% 08-10-2044 CUSIP: 12654FAE0	738,000.000	744,514.68	766,433.44
COMMONSPIRIT HLTH 3.347% DUE 10-01-2029 CUSIP: 20268JAB9	1,774,000.000	1,619,999.06	1,651,855.40
CONOCOPHILLIPS COMPANY 5.0% 01-15-2035 CUSIP: 20826FBL9	1,190,000.000	1,187,941.30	1,155,340.51
CONTINENTAL RESOURCES INC 2.875% 04-01-2032 SEDOL: BMQ80K1	1,500,000.000	1,220,185.85	1,232,189.61
CONTINENTAL RESOURCES INC 5.75% 01-15-2031 SEDOL: BN4L2T2	2,910,000.000	3,122,952.07	2,875,025.18
CONTL RES INC 4.375% DUE 01-15-2028 SEDOL: BF19CF9	85,000.000	78,010.95	82,677.59
COREVEST AMERN FIN FLTG RT 4.6161% DUE 05-15-2052 CUSIP: 21872VAE2	325,000.000	372,226.56	308,237.38
COREVEST AMERN FIN 3.247% DUE 04-15-2053 CUSIP: 21873LAL7	295,000.000	294,991.74	249,354.18

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
CORPORATE OFFICE PPTYS L P GTD SR NT 2.75% 04-15-2031 SEDOL: BMTYMJ9	105,000.000	103,900.65	89,621.12
CR ACCEP AUTO LN 5.95% DUE 06-15-2034 CUSIP: 22536VAA6	335,000.000	334,994.84	341,654.91
CR ACCEP AUTO LN 6.48% DUE 03-15-2033 CUSIP: 224927AA1	340,000.000	339,978.41	343,773.12
CR ACCEP AUTO LN 6.71% DUE 07-17-2034 CUSIP: 22537GAE0	120,000.000	119,972.70	122,885.08
CREDIT ACCEP AUTO LN TR 2022-3 ASSET BACKED NT CL A 144A 6.57% 10-15-2032 CUSIP: 22534QAA9	648,891.170	648,846.13	651,903.13
CROSS 2024-H6 MTG TR 5.383% 09-25-2069 CUSIP: 227919AB3	636,744.990	636,743.15	630,668.41
CROWN CASTLE INC 4.8% 09-01-2028 CUSIP: 22822VBB6	1,413,000.000	1,411,233.75	1,396,862.71
CROWN CASTLE INTL CORP 2.1% DUE 04-01-2031 SEDOL: BKPR168	400,000.000	334,056.00	331,173.87
CRSNT TR 2021-MOON MTG PASS THRU CTF CL C 144A 6.47448% 04-15-2036 CUSIP: 22877LAE7	665,000.000	654,609.38	655,025.00
CSAIL 2019-C18 2.968% DUE 12-15-2052 CUSIP: 12597DAD7	590,000.000	607,695.87	532,210.92
CSC HLDGS LLC 11.75% DUE 01-31-2029 SEDOL: BRBCV11	52,000.000	44,323.75	51,406.31
CSC HLDGS LLC 6.5% DUE 02-01-2029 CUSIP: 126307AZ0	308,000.000	265,953.60	258,618.68
CSC HOLDINGS LLC CORP 5.75% 01-15-2030 SEDOL: BK6H576	410,000.000	440,750.00	233,233.53
CSC HOLDINGS LLC 3.375% DUE 02-15-2031 SEDOL: BMDFKG1	1,850,000.000	1,270,112.50	1,297,612.94
CSC HOLDINGS LLC 4.125% 12-01-2030 CUSIP: U2285XAT3	200,000.000	141,250.00	143,672.72
CSC HOLDINGS LLC 4.5% 11-15-2031 SEDOL: BNZHPX4	200,000.000	143,750.00	144,006.22
CSC HOLDINGS LLC 4.625% 12-01-2030 SEDOL: BMH63Y9	3,750,000.000	3,518,956.25	1,959,197.66
CSC HOLDINGS LLC 5.0% 11-15-2031 SEDOL: BMW5TT8	300,000.000	284,250.00	156,183.53

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Corporate Debt Instruments - Other			
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CSMC TR 2014-USA 4.3738% DUE 09-01-2037 CUSIP: 12649AAN9	190,000.000	183,260.94	141,659.31
CSMC 2021-AFC1 TR FLTG RT 1.169% DUE 03-25-2056 CUSIP: 12657LAC8	1,167,626.660	964,021.77	945,199.97
CSMC 2021-NQM6 TR 1.174% 07-25-2066 CUSIP: 12662KAA7	734,590.220	617,055.78	601,433.11
CSMC 2021-RPL6 TR 3.125% DUE 10-25-2060 CUSIP: 12657GAE5	160,000.000	170,484.16	122,988.59
CVS HEALTH CORP 2.875% DUE 06-01-2026 CUSIP: 126650CU2	1,060,000.000	1,007,445.20	1,029,259.63
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	55,000.000	50,658.85	47,564.30
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	205,000.000	177,663.25	169,066.37
CVS HEALTH CORP 5.3% 06-01-2033 SEDOL: BQ0ML48	140,000.000	136,764.60	134,242.58
CVS HEALTH CORP 6.75% 12-10-2054 SEDOL: BQ2KSC7	400,000.000	400,000.00	392,215.23
CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3	160,000.000	160,000.00	160,536.85
CVS HLTH 5.773% DUE 01-10-2033 CUSIP: U15149AC8	675,132.550	772,927.71	672,392.97
CWALT INC 2004-28CB CL 2-A-4 5.75 DUE 01-25-2035 SEDOL: B7ZRLT0	112,193.440	96,486.39	101,796.06
DARDEN RESTAURANTS INC 4.55% 10-15-2029 CUSIP: 237194AQ8	515,000.000	514,026.65	502,418.46
DATABANK ISSUER 2.06% DUE 02-27-2051 CUSIP: 23802WAA9	700,000.000	666,039.07	673,764.98
DC COML MTG TR FLTG RT 7.14049% DUE 09-12-2040 CUSIP: 24023AAE0	375,000.000	374,270.70	386,699.59
DCP MIDSTREAM OPER FIXED 5.125% 05-15-2029 SEDOL: BK77J84	95,000.000	107,150.00	95,149.66
DCP MIDSTREAM OPER LP GTD SR NT 3.25% 02-15-2032 SEDOL: BP6MDL6	735,000.000	736,756.25	631,778.36
DEERE JOHN CAP CORP MEDIUM TERM TRANCHE # TR 00517 4.9% 03-07-2031 CUSIP: 24422EXN4	565,000.000	564,203.35	565,311.78

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DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034 CUSIP: 24422EXP9	1,304,000.000	1,296,332.48	1,301,734.51
DEERE JOHN CAP 1.25% DUE 01-10-2025 SEDOL: BNG50Z4	465,000.000	464,781.45	464,659.44
DEFAULTED MATTERHORN MERGER 8.5% DUE 06-01-2026 SEDOL: BG5PY87	225,000.000	150,750.00	6,750.00
DELL INTL L L C /EMC CORP 4.85% 02-01-2035 CUSIP: 24703DBQ3	1,035,000.000	1,031,336.10	983,144.69
DELL INTL L L C/EMC CORP 5.75% 02-01-2033 SEDOL: BQ3PVK0	65,000.000	64,316.20	66,786.86
DH EUROPE FIN II S 2.6% DUE 11-15-2029 CUSIP: 23291KAH8	1,091,000.000	964,814.94	986,610.31
DILLARD DEPT STORES INC 7.75 DEBDUE 05-15-2027 BEO SEDOL: BNY8839	15,000.000	16,762.50	15,707.69
DILLARDS INC 7.75% DUE 07-15-2026 SEDOL: B8YS908	20,000.000	23,150.00	20,734.61
DILLARDS INC 7% DUE 12-01-2028 SEDOL: B2PLNS0	30,000.000	33,073.60	31,179.76
DIRECTV FING LLC / DIRECTV FING CO-OBLIG 5.875% 08-15-2027 CUSIP: U2541MAA8	230,000.000	230,000.00	224,088.69
DISH DBS CORP 5.75% 12-01-2028 SEDOL: BL6BW18	625,000.000	456,250.00	534,371.58
DISNEY WALT CO SR NT 7.43% 10-01-2026 CUSIP: 254687DH6	635,000.000	820,732.67	665,296.15
DOLLAR GEN CORP NEW 3.5% DUE 04-03-2030/04-03-2020 REG SEDOL: BMCBVG7	215,000.000	214,855.95	197,167.35
DOLLAR TREE INC 2.65% 12-01-2031 SEDOL: BN4QG28	75,000.000	61,698.00	63,362.54
DR AUTO 4.5% DUE 09-15-2028 CUSIP: 26207AAD5	700,000.000	699,984.81	697,933.95
DROP MTG TR 2021-FILE COML MTG PASS THRUCTF CL B 6.13348% 10-15-2043 CUSIP: 26210YAG1	371,000.000	359,870.00	337,610.00
DROP MTG TR 2021-FILE COML MTG PASS THRUCTF CL C 6.68348% 10-15-2043 CUSIP: 26210YAJ5	1,100,000.000	1,102,750.00	996,230.07
DROPBOX INC SR NT CONV 0% DUE 03-01-2028REG SEDOL: BJN46X6	108,000.000	106,011.73	110,227.50

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DTE ENERGY CO 4.95% 07-01-2027 CUSIP: 233331BM8	360,000.000	359,571.60	361,313.85
DUKE ENERGY CORP 5.45% 06-15-2034 SEDOL: BSLSTG7	1,025,000.000	1,039,231.25	1,022,375.73
DXC TECHNOLOGY COMPANY SR NT 2.375% 09-15-2028 CUSIP: 23355LAM8	915,000.000	914,176.50	824,447.85
ECHOSTAR CORP 10.75% 11-30-2029 SEDOL: BR54DP1	5,482,918.000	5,323,222.00	5,895,701.84
ECHOSTAR CORPORATION PIK 3.875% 11-30-2030 SEDOL: BQT6FN8	2,290,000.000	1,573,336.25	2,402,860.91
ECHOSTAR CORPORATION 6.75% PIK 11-30-2030 SEDOL: BT6M5C9	2,752,554.000	3,382,726.05	2,496,425.66
EDISON INTL 4.125% DUE 03-15-2028 CUSIP: 281020AM9	838,000.000	797,801.14	812,790.22
EDISON INTL 4.7% DUE 08-15-2025 CUSIP: 281020AU1	815,000.000	814,714.75	814,225.46
ELECTRONIC ARTS INC 1.85% DUE 02-15-2031 SEDOL: BM8C3M4	75,000.000	60,224.25	62,293.29
ELEVANCE HEALTH INC 4.75% 02-15-2033 CUSIP: 28622HAB7	1,024,000.000	981,831.68	981,903.58
ELEVANCE HEALTH INC 5.2% 02-15-2035 SEDOL: BT259Z3	335,000.000	329,759.20	327,225.13
ELEVANCE HEALTH INC 5.7% 02-15-2055 CUSIP: 036752BE2	1,005,000.000	999,502.65	969,911.63
ELMWOOD CLO 30 LTD SR 24-6A CL B FLTG RT 07-17-2037 CUSIP: 29001JAC0	500,000.000	500,000.00	504,215.60
ELP COML MTG TR 2021-ELP COML MTG PASSTHRU CTF CL C 5.75428% 11-15-2038 CUSIP: 26863LAG9	399,534.950	394,790.47	399,035.53
ENACT HLDGS INC 6.25% 05-28-2029 CUSIP: 29249EAA7	720,000.000	719,661.60	733,277.11
ENCANA CORP 6.5% DUE 08-15-2034 SEDOL: B02DZ90	195,000.000	250,114.16	202,232.84
ENERGY TRANSFER L P NTS PERP 0% 12-31-2049 USD SEDOL: BMHR7V7	762,000.000	681,990.00	749,314.91
ENERGY TRANSFER L P 5.6% 09-01-2034 SEDOL: BL569C4	1,905,000.000	1,940,869.25	1,903,326.71

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ENERGY TRANSFER LP 5.75% DUE 02-15-2033 BEO SEDOL: BPLKW30	265,000.000	267,494.95	268,632.57
ENERGY TRANSFER 6.625% DUE 10-15-2036 CUSIP: 29273RAF6	145,000.000	140,344.05	154,211.50
ENERGY TRANSFER 7.5% DUE 07-01-2038 CUSIP: 29273RAJ8	635,000.000	656,662.50	718,966.02
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	70,000.000	69,986.70	62,972.29
ENTEGRIS ESCROW CORP 4.75% 04-15-2029 SEDOL: BMWG9M4	215,000.000	209,248.75	205,864.12
ENTERGY CORP NEW FIXED .9% DUE 09-15-2025 CUSIP: 29364GAM5	370,000.000	368,542.20	359,830.78
ENTERPRISE FLEET 5.06% DUE 03-20-2031 CUSIP: 29375QAD0	285,000.000	284,996.67	286,295.72
ENTERPRISE PRODS OPER LLC 5.35% DUE 01-31-2033/01-10-2023 SEDOL: BQD01K5	60,000.000	60,707.40	60,525.93
ENTLEY SYSTEMS INC 0.375% 07-01-2027 SEDOL: BN7TC15	103,000.000	94,519.31	92,751.50
EPR PROPERTIES 3.6% DUE 11-15-2031 BEO SEDOL: BLFK4F4	175,000.000	173,554.50	153,253.04
EQT CORP 7% DUE 02-01-2030 SEDOL: BKKL239	205,000.000	214,796.26	217,754.28
EQT CORPORATION 3.625% 05-15-2031 SEDOL: BNXLXH8	800,000.000	795,532.30	713,267.04
EQUIFAX INC 4.8% 09-15-2029 CUSIP: 294429AX3	490,000.000	489,843.20	483,800.80
EQUIFAX INC 5.1% 06-01-2028 CUSIP: 294429AW5	325,000.000	324,034.75	326,207.15
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	740,000.000	734,124.80	680,219.94
EQUINIX INC SR NT 2% 05-15-2028 SEDOL: BMFR6Q7	1,010,000.000	1,004,566.20	918,956.20
EQUINIX INC 2.15% DUE 07-15-2030 CUSIP: 29444UBH8	630,000.000	594,384.00	542,254.51
ESSENT GROUP LTD NT 6.25% 07-01-2029 CUSIP: 29669JAA7	580,000.000	577,865.60	592,600.73

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ESSENTIAL UTILITIES INC 4.8% 08-15-2027 CUSIP: 29670GAJ1	355,000.000	354,872.20	354,462.10
EVERGY INC NT CONV 4.5% 12-15-2027 SEDOL: BTLT053	86,000.000	86,765.19	93,353.00
EVERI HLDGS INC 5% DUE 07-15-2029 SEDOL: BNG7C32	65,000.000	64,512.50	64,990.60
EXETER AUTOMOBILE RECEIVABLES SR 24-3A A3 5.65% 12-15-2027 CUSIP: 30165AAC9	175,000.000	174,994.00	176,200.06
EXETER AUTOMOBILE RECEIVABLES TR 2023-2 SER 23-2A CLS D 6.32% 08-15-2029 CUSIP: 30168CAF5	230,000.000	229,956.21	233,731.93
EXETER AUTOMOBILE 5.28% DUE 08-15-2030 CUSIP: 30166UAC4	680,000.000	679,923.02	683,523.42
EXETER AUTOMOBILE 6.68% DUE 04-16-2029 CUSIP: 301989AF6	110,000.000	109,996.14	112,826.77
EXPEDIA GROUP INC SR NT 2.95% 03-15-2031 CUSIP: 30212PBH7	415,000.000	372,403.05	365,558.56
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLTZ2F1	1,680,000.000	1,507,173.90	1,548,636.05
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL C 144A 6.13348% 07-15-2038 SEDOL: BQS95R2	704,632.630	692,741.95	705,513.42
EXTENDED STAY AMER TR 2021-ESH MTG PASS THRU CTF CL D 144A 6.68348% 07-15-2038 SEDOL: BP7L947	105,694.900	105,694.90	105,959.14
EXTRA SPACE FIXED 5.7% 04-01-2028 CUSIP: 30225VAJ6	175,000.000	179,999.75	178,649.08
EXTRA SPACE STORAGE L P SR NT 3.875% 12-15-2027 SEDOL: BR55HM9	65,000.000	64,620.22	63,521.81
EXTRA SPACE STORAGE L P 3.9% 04-01-2029 SEDOL: BMXLV11	62,000.000	56,957.54	59,294.30
FERTITTA ENTMT LLC 6.75% DUE 01-15-2030 SEDOL: BPLFC68	111,000.000	111,000.00	102,400.12
FID NATL FINL INC FIXED 4.5% DUE 08-15-2028 SEDOL: BKDZTM6	1,380,000.000	1,369,677.60	1,353,927.47
FID NATL FINL INC 3.4% DUE 06-15-2030 SEDOL: BMTD0M5	40,000.000	39,902.40	36,283.41
FIRST INVS AUTO OWNER TR 2022-2 ASSET BACKED NT CL D 144A 8.71% 10-16-2028 CUSIP: 32058KAD1	100,000.000	99,993.44	104,970.90

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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			
FIRST NLC TR 2005-4 MTG BKD CTF CL A-4 02-25-2036 REG SEDOL: BQT5104	615,329.030	611,279.46	599,651.68
FIRSTENERGY CORP 4% 05-01-2026 SEDOL: BNVQWX4	153,000.000	157,322.20	153,535.50
FISERV INC 5.625% 08-21-2033 SEDOL: BS0FL52	1,380,000.000	1,373,852.35	1,404,772.84
FLAGSHIP CR AUTO TR 2022-4 AUTO RECEIVABLES BKD NTS CL 6.32% 06-15-2027 CUSIP: 33843XAC3	450,089.910	450,068.30	451,853.72
FLAGSHIP CR AUTO 5.22% DUE 12-15-2027 CUSIP: 33843EAE1	670,000.000	669,998.19	671,638.82
FLEX LTD FIXED 6% DUE 01-15-2028 CUSIP: 33938XAE5	385,000.000	381,431.05	392,710.65
FLEX LTD 5.25% 01-15-2032 CUSIP: 33938XAF2	290,000.000	289,364.90	285,260.48
FMC CORP 3.45% DUE 10-01-2029 SEDOL: BJYGNT6	135,000.000	134,998.65	123,654.01
FORD MTR CR CO LLC 5.303% 09-06-2029 CUSIP: 345397G23	992,000.000	992,000.00	971,959.58
FREEPORT-MCMORAN FIXED 4.625% DUE 08-01-2030 SEDOL: BN2XBT3	30,000.000	29,102.75	29,078.72
FREEPORT-MCMORAN INC 4.25% DUE 03-01-2030 SEDOL: BLCHCY3	125,000.000	110,694.14	118,768.69
FREMONT HOME LN TR SER 2005-A CL M3 FLT RT 01-25-2035 REG CUSIP: 35729PHN3	297,865.700	297,539.91	291,790.82
FRESHPET INC SR NT CONV 04-01-2028 SEDOL: BQWS8C1	12,000.000	27,930.31	26,532.00
FS KKR CAP CORP 6.125% DUE 01-15-2030 CUSIP: 302635AP2	600,000.000	598,140.00	599,651.81
FS KKR CAP CORP 6.875% 08-15-2029 CUSIP: 302635AN7	70,000.000	69,200.60	72,392.01
FS KKR CAP CORP 7.875% 01-15-2029 CUSIP: 302635AM9	305,000.000	302,922.95	324,636.59
GARTNER INC 3.625% DUE 06-15-2029 SEDOL: BLD30L3	285,000.000	241,893.75	264,737.70
GARTNER INC 3.75% 10-01-2030 CUSIP: U33791AC5	60,000.000	49,950.00	54,812.48

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
GARTNER INC 3.75% DUE 10-01-2030 SEDOL: BL6L5F3	435,000.000	438,219.00	397,390.47
GATX CORP SR NT 5.4% 03-15-2027 CUSIP: 361448BP7	230,000.000	229,802.20	232,609.56
GCAT 2023-INV1 TR MTG BACKED NT CL A-7 144A 6% 08-25-2053 CUSIP: 36830QAG7	783,788.940	783,421.54	785,923.20
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00750 08/15/06 VAR 8-15-36 SEDOL: B8K4X86	750,000.000	562,500.00	705,003.80
GEN MTRS FINL CO FIXED 4.35% DUE 04-09-2025 CUSIP: 37045XCK0	714,000.000	706,074.60	712,636.25
GEN MTRS FINL CO FIXED 6% DUE 01-09-2028 SEDOL: BQ3PV77	1,175,000.000	1,179,916.25	1,206,027.68
GENERAL MLS INC 4.875% 01-30-2030 CUSIP: 370334DA9	755,000.000	751,534.55	750,225.09
GENERAL MOTORS FINANCIAL 3.1% 01-12-2032 CUSIP: 37045XDS2	1,706,000.000	1,439,535.03	1,461,365.13
GENERAL MTRS FINL CO INC 6.05% 10-10-2025 CUSIP: 37045XDZ6	465,000.000	464,386.20	468,993.77
GENUINE PARTS CO 4.95% 08-15-2029 CUSIP: 372460AF2	515,000.000	513,434.40	512,651.01
GILEAD SCIENCES 5.5% DUE 11-15-2054 CUSIP: 375558CD3	1,405,000.000	1,400,911.45	1,369,151.48
GLOBAL PARTNERS LP/GLP FIN CORP 6.875% 01-15-2029 SEDOL: BMH9X15	275,000.000	285,312.50	272,894.48
GLOBAL PAYMENTS INC 5.4% DUE 08-15-2032 BEO SEDOL: BP6L0F6	1,425,000.000	1,447,355.00	1,425,248.99
GLOBAL PMTS INC 2.9% 11-15-2031 SEDOL: BMHYKF3	120,000.000	91,810.80	102,604.81
GLOBAL PMTS INC 5.3% DUE 08-15-2029 SEDOL: BP6L0D4	175,000.000	174,910.75	175,317.40
GLP CAP L P / GLP 5.75% DUE 06-01-2028 SEDOL: BG08VY6	364,000.000	386,163.50	367,366.38
GLP CAPITAL LP/FIN II 3.25% 01-15-2032 SEDOL: BPNXM93	250,000.000	248,440.00	214,119.83
GLS AUTO RECEIVABLES ISSUER TR AUTO RECEIVABLES-BKD NTS CL 6.31% 03-15-2029 CUSIP: 379928AJ3	175,000.000	174,953.24	177,463.23

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
GLS AUTO SELECT 5.59% DUE 10-15-2029 CUSIP: 37989EAC0	373,563.790	373,559.64	377,910.39
GOLDMAN SACHS BK USA 5.414% 05-21-2027 CUSIP: 38151LAG5	515,000.000	515,000.00	519,020.49
GOLDMAN SACHS FIXED 2.615% 04-22-2032 CUSIP: 38141GYB4	1,868,000.000	1,558,266.92	1,592,623.55
GOLDMAN SACHS GROUP INC 1.093% DUE 12-09-2026 REG SEDOL: BMCWLG0	1,890,000.000	1,749,743.10	1,824,724.37
GOLDMAN SACHS GROUP INC 1.542% 09-10-2027 SEDOL: BM9Y705	850,000.000	737,018.00	803,819.08
GOLDMAN SACHS GROUP INC 2.64% DUE 02-24-2028 BEO SEDOL: BN95V92	45,000.000	40,401.00	42,923.24
GOLDMAN SACHS GROUP INC 3.102% 02-24-2033 SEDOL: BN95VC5	75,000.000	63,528.00	64,654.83
GOLDMAN SACHS GROUP INC 4.482% 08-23-2028 SEDOL: BMGDC77	200,000.000	198,834.90	197,676.12
GOLDMAN SACHS GROUP INC 5.049% 07-23-2030 CUSIP: 38141GB29	1,095,000.000	1,095,000.00	1,089,416.76
GOLDMAN SACHS GROUP INC 5.798% 08-10-2026 CUSIP: 38145GAM2	905,000.000	905,000.00	910,006.75
GOLUB CAP BDC INC 2.5% DUE 08-24-2026 BEO CUSIP: 38173MAB8	540,000.000	535,901.40	514,361.72
GOLUB CAP BDC INC 6.0% 07-15-2029 CUSIP: 38173MAE2	80,000.000	80,052.80	79,878.23
GPMT 2021-FL4 LTD FLTG RT 6.13378% DUE 12-15-2036 CUSIP: 36262TAC7	1,100,000.000	1,100,000.00	1,077,836.43
GRAPHIC PACKAGING 4.75% DUE 07-15-2027 SEDOL: BK64CY3	150,000.000	150,000.00	146,415.48
GS MTG SECS CORP FFMLT 2006-FF4 MTG PASSTHR CTF A-3 03-25-2036 REG SEDOL: B1VJSW0	1,432.280	1,411.24	1,430.91
GS MTG SECS CORP FLTG RT 3.22202% DUE 02-25-2036 SEDOL: BL65PH7	1.000	0.00	1.00
GS MTG SECS CORP 2005-MTR1 AST BKD CTF CL A-4 FLTG RT 10-25-2035 REG SEDOL: B56SRJ0	1.000	0.00	1.00
GS MTG SECS CORP 2005-6 GSAA MTG PASSTHRU 5.15378% 06-25-2035 CUSIP: 36242D3Y7	1,550,000.000	1,547,335.94	1,505,739.29

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
GS MTG SECS TR FLTG RT 3.72193% DUE 04-10-2031 SEDOL: BBP6XQ6	78,135.610	75,840.37	71,575.95
GS MTG SECS TR 2.9106% DUE 02-13-2053 CUSIP: 36258YBG2	315,000.000	324,448.74	282,555.09
HCA INC 2.375% DUE 07-15-2031 BEO SEDOL: BND8HY4	80,000.000	63,532.80	66,444.54
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7	315,000.000	325,622.83	286,215.11
HCA INC 4.125% 06-15-2029 SEDOL: BKKDGV1	2,425,000.000	2,642,328.80	2,313,206.68
HCA INC 5.45% 09-15-2034 SEDOL: BQ1PKK5	80,000.000	79,883.20	77,907.36
HCA INC 5.6% 04-01-2034 SEDOL: BLD74G8	210,000.000	207,456.90	206,923.04
HEALTHCARE RLTY 3.1% DUE 02-15-2030 SEDOL: BK5W8R3	10,000.000	8,771.65	8,978.37
HEALTHCARE TR AMER FIXED 3.625% DUE 01-15-2028 SEDOL: BNNHGD3	62,000.000	55,644.66	58,874.58
HEALTHCARE TR AMER HLDGS LP 3.875% 05-01-2025 SEDOL: BNNHFZ8	245,000.000	244,548.13	243,785.34
HELMERICH & PAYNE INC 5.5% 12-01-2034 CUSIP: U4234PAE1	220,000.000	208,929.60	209,049.17
HERCULES CAP INC SR NT 3.375% 01-20-2027 CUSIP: 427096AJ1	555,000.000	551,015.10	530,645.93
HERCULES INC 6.5% DUE 06-30-2029 SEDOL: B06F2S0	80,000.000	69,250.00	79,948.80
HERTZ VEH FING III 2.33% DUE 06-26-2028 CUSIP: 42806MAN9	780,000.000	717,805.47	732,472.57
HESS MIDSTREAM OPERATIONS LP SR NT 144A 4.25% 02-15-2030 SEDOL: BM9STG7	155,000.000	155,000.00	142,877.08
HESS MIDSTREAM OPERATIONS LP 5.625% DUE 02-15-2026 SEDOL: BL9C3F9	195,000.000	193,050.00	194,361.11
HF SINCLAIR CORP SR NT 5% 02-01-2028 CUSIP: 403949AQ3	1,274,000.000	1,261,420.32	1,258,450.10
HILTON DOMESTIC OPER CO INC 3.75% 05-01-2029 CUSIP: U4328RAF1	340,000.000	282,200.00	313,274.37

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Corporate Debt Instruments - Other			
United States - USD			
HONEYWELL INTERNATIONAL INC 5.0% 03-01-2035 CUSIP: 438516CS3	495,000.000	496,108.80	485,392.99
HOST HOTELS & RESORTS L P 5.5% 04-15-2035 CUSIP: 44107TBC9	960,000.000	946,100.75	939,985.05
HP ENTERPRISE CO 5.6% 10-15-2054 CUSIP: 42824CBW8	550,000.000	539,473.00	518,696.44
HPS CORPORATE LENDING FD NT 144A 6.25% 09-30-2029 CUSIP: 40440VAB1	395,000.000	390,216.55	401,776.72
HUDSON PAC PPTYS L FIXED 3.95% 11-01-2027 SEDOL: BDD87X3	382,000.000	338,126.74	331,543.21
HUDSON PAC PPTYS L P 5.95% 02-15-2028 SEDOL: BMHL9H9	60,000.000	52,543.75	51,190.88
HUDSON PAC PPTYS L 4.65% DUE 04-01-2029 SEDOL: BJ5RNY3	20,000.000	16,350.00	15,072.38
HUDSON PACIFIC PROPERTIES LP 3.25% DUE 01-15-2030 SEDOL: BKRWWS0	5,000.000	3,462.50	3,402.32
HUNTINGTON BANCSHARES INC 5.272% 01-15-2031 CUSIP: 446150BE3	405,000.000	405,000.00	405,565.57
HUNTINGTON BANCSHARES INC 6.208% 08-21-2029 CUSIP: 446150BC7	335,000.000	335,000.00	345,854.83
HYATT HOTELS CORP SR NT 5.375% 12-15-2031 CUSIP: 448579AT9	510,000.000	508,699.50	507,596.53
HYATT HOTELS CORP 5.25% 06-30-2029 CUSIP: 448579AR3	485,000.000	482,555.60	485,426.99
HYUNDAI CAP AMER 4.875% DUE 11-01-2027 CUSIP: 44891ADK0	710,000.000	709,765.70	708,315.70
I/O CMO CITIGROUP COML MTG TR 2013-375P CL X-A FLTG 144A 05-10-2035 CUSIP: 17320QAC3	13,399,761.890	160,207.06	134.00
I/O CMO CITIGRP COMMERICAL MORTGAGE CITIGROUP COML MTG TR 04-15-2049 REG CUSIP: 29429CAJ4	18,713,249.980	84,192.55	185,109.60
I/O COREVEST AMERN TR SR 19-3 CL XA 2.035% 144A 10-15-2052 SEDOL: BJVC8C5	78,503.560	19,259.81	778.32
I/O GNMA 2013-040 REMIC PASSTHRU SECS CL IO FLT 06-16-2054 CUSIP: 38378KCX5	2,247,689.120	85,629.70	26,503.40
I/O GNMA 2013-156 CL IO VAR RT 06-16-2055 CUSIP: 38378NER0	1,154,280.430	43,314.18	4,681.30

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I/O PVTPL CMO NATIXIS COML 2020-2PAC SR CL XB VAR RT 04-15-2025 CUSIP: 63875DAE1	5,720,000.000	218,526.88	161.30
I/O PVTPL CMO NATIXIS COML MTG SECS TR VAR RT SR 20-2PAC CL XA 01-15-2025 CUSIP: 63875DAC5	2,011,976.410	262,783.36	79.07
I/O PVTPL COREVEST AMERN FIN 2020-1 SR 20-1 CL X-A VAR RT 03-15-2050 CUSIP: 21872UAE4	587,864.910	130,472.72	22,053.63
I/O UBS COML MTG TR SER 2017-C4 CL XA VAR 10-15-2050 CUSIP: 90276RBF4	18,328,041.200	283,124.76	429,838.39
I/O WFRBS COML MTG TR VAR 2013-C15 CTF CL X-A 08-15-2046 CUSIP: 92938CAG2	450,824.030	104,326.78	4.51
ICAHN ENTERPRISES L P 4.375% DUE 02-01-2029 REG SEDOL: BNLYXS0	45,000.000	45,164.89	37,587.65
ICAHN ENTERPRISES LP/CORP 9.75% 01-15-2029 SEDOL: BMCCP13	100,000.000	100,687.50	100,586.59
ICAHN ENTERPRISES/FIN 9.0% 06-15-2030 SEDOL: BTBJ8W6	332,000.000	330,258.72	318,643.24
ICON INVTS 6 DESIGNATED ACTIVITY CO 6.0% 05-08-2034 CUSIP: 45115AAC8	200,000.000	199,792.00	202,224.32
ILLUMINA INC SR NT 4.65% 09-09-2026 CUSIP: 452327AQ2	420,000.000	419,706.00	418,554.26
INDYMAC ABS INC FLTG RT 5.13378% DUE 03-25-2036 CUSIP: 456606JN3	41,320.100	41,294.29	41,074.70
INDYMAC RESIDENTIOAL ABS TR SER 2005-C CL M2 FLTG RT 10-25-2035 CUSIP: 456606HV7	427,832.990	427,766.14	421,169.23
INGERSOLL RAND INC 5.176% 06-15-2029 CUSIP: 45687VAD8	1,138,000.000	1,135,883.32	1,149,667.62
INGERSOLL RAND INC 5.7% DUE 08-14-2033 SEDOL: BRF5C24	1,520,000.000	1,524,118.00	1,554,160.25
INTERDIGITAL INC SR NT CONV 3.5% 06-01-2027 SEDOL: BRXDCT7	16,000.000	32,677.92	40,197.93
INTL FLAVORS & 4.375% DUE 06-01-2047 SEDOL: BDS6RQ5	45,000.000	31,869.90	35,229.03
INVITATION HOMES OPER PARTNERSHIP 4.875% 02-01-2035 SEDOL: BQPGF43	210,000.000	207,595.50	198,717.89
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	55,000.000	50,591.15	54,623.66

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INVITATION HOMES OPER PARTNERSHIP SR NT 2.7% 01-15-2034 SEDOL: BL55PK1	140,000.000	105,031.45	111,698.98
INVITATION HOMES 4.15% 04-15-2032 SEDOL: BN4LCV4	1,424,000.000	1,297,519.04	1,313,083.41
IQVIA INC 5.7% 05-15-2028 CUSIP: 46266TAC2	320,000.000	322,025.60	323,840.00
J P MORGAN CHASE FLTG RT 5.73448% DUE 04-15-2038 CUSIP: 466330AG2	430,000.000	428,253.13	429,866.70
J P MORGAN MTG TR FLTG RT 2.5% DUE 01-25-2052 CUSIP: 46654KAF4	1,160,650.020	1,184,951.15	1,015,436.45
J P MORGAN MTG TR 2.5% DUE 02-25-2052 CUSIP: 46592WAF3	1,112,280.040	1,130,875.99	974,799.34
J P MORGAN MTG TR 2.5% DUE 06-25-2052 CUSIP: 46654TAF5	1,892,111.130	1,895,920.36	1,647,994.93
J P MORGAN MTG TR 2021-4 MTG PASSTHRU CTF CL A-4 2.5% 08-25-2051 CUSIP: 46652VAG0	1,035,089.050	1,060,319.36	912,802.28
J P MORGAN MTG TR 2022-3 MTG PASSTHRU CTF CL A-6 3% 08-25-2052 CUSIP: 46654UAK1	959,413.970	873,404.00	884,645.02
JABIL INC 3% DUE 01-15-2031 SEDOL: BMVPRL7	145,000.000	143,953.10	127,795.42
JANE STR GROUP LLC 4.5% DUE 11-15-2029 SEDOL: BL5C740	105,000.000	90,300.00	98,326.38
JBS USA HOLD/FOOD/LUX CO 6.75% 03-15-2034 CUSIP: 47214BAC2	195,000.000	207,653.55	206,408.28
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	320,000.000	307,728.97	325,510.88
JBS USA/FOOD/FINANCE 3.0% 02-02-2029 SEDOL: BMZ6DZ2	250,000.000	245,915.00	228,045.54
JBS USA/FOOD/FINANCE 3.75% 12-01-2031 SEDOL: BLGYSD1	715,000.000	735,400.00	634,173.33
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	405,000.000	316,053.90	305,226.52
JEFFERIES FINL GROUP INC 5.875% 07-21-2028 SEDOL: BPK76C9	715,000.000	710,974.55	731,253.78
JEFFERIES FINL GROUP INC 6.2% 04-14-2034 SEDOL: BLDCCV4	610,000.000	616,251.90	629,142.64

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JEFFERIES GROUP 6.25% DUE 01-15-2036 SEDOL: B992076	175,000.000	176,242.50	179,839.24
JEFFERIES GROUP 6.45% DUE 06-08-2027 SEDOL: B97R7Z0	75,000.000	71,287.50	77,354.93
JEFFERIES GROUP 6.5% DUE 01-20-2043 SEDOL: B9CT5D5	370,000.000	365,523.00	393,226.95
JERSEY CENT PWR & 4.3% DUE 01-15-2026 SEDOL: BYTGN63	765,000.000	746,532.90	761,038.00
JETBLUE AIRWAYS CORPORATION 4.0% 11-15-2032 SEDOL: BMD7VT7	1,133,216.930	1,133,216.93	1,064,946.61
JPMBB COML MTG 4.7124 DUE 08-15-2046 CUSIP: 46640LAK8	153,617.250	144,400.23	141,418.07
JPMCC COML MTG 3.5855% DUE 03-15-2050 CUSIP: 46647TAS7	2,200,000.000	2,092,921.88	2,133,626.44
JPMDB COML MTG 3.0565% DUE 11-13-2052 CUSIP: 48129RAX3	1,080,000.000	1,112,392.98	935,145.65
JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027 SEDOL: BMGDC66	590,000.000	590,000.00	566,323.18
JPMORGAN CHASE & CO 1.04% 02-04-2027 SEDOL: BMGRWS0	705,000.000	615,190.05	677,349.25
JPMORGAN CHASE & CO 2.083% DUE 04-22-2026/10-22-2020 REG SEDOL: BMDLWG3	1,600,000.000	1,541,952.00	1,586,235.76
JPMORGAN CHASE & CO 4.323% 04-26-2028 SEDOL: BMGDC11	770,000.000	740,994.10	760,716.44
JPMORGAN CHASE & CO 4.493% 03-24-2031 SEDOL: BLC8C68	1,310,000.000	1,304,414.30	1,276,688.15
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	65,000.000	63,898.90	63,535.21
JPMORGAN CHASE & CO 4.946% 10-22-2035 CUSIP: 46647PER3	1,431,000.000	1,431,000.00	1,378,512.54
JPMORGAN CHASE & CO. 2.956% 05-13-2031 CUSIP: 46647PBP0	2,973,000.000	2,584,339.71	2,659,506.72
KEYSIGHT TECHNOLOGIES INC 3.0% DUE 10-30-2029 REG SEDOL: BKLFFL9	190,000.000	189,836.60	173,250.13
KEYSIGHT TECHNOLOGIES INC 4.95% 10-15-2034 CUSIP: 49338LAG8	979,000.000	979,315.19	942,365.42

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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			
KINDER MORGAN INC 5.95% 08-01-2054 CUSIP: 49456BBA8	575,000.000	572,366.50	562,570.01
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	80,000.000	71,197.60	76,536.82
LEIDOS INC 2.3% GTD SNR NTS 02-15-2031 USD SEDOL: BLB2PL7	180,000.000	140,548.20	151,177.35
LEIDOS INC 5.75% 03-15-2033 SEDOL: BQQ7HF0	965,000.000	962,204.55	978,435.30
LEXINGTON RLTY TR FORMERLY LEXINGTON CO 2.7% DUE 09-15-2030 SEDOL: BLB61R7	335,000.000	332,430.55	289,707.86
LIBERTY MEDIA CORPORATION CNV 2.25% 08-15-2027 BEO SEDOL: BS2L3Y1	42,000.000	43,355.70	51,261.00
LIGHT & WONDE INTL 7% GTD SNR 15/05/28 USD2000 SEDOL: BJ9S5H9	160,000.000	171,275.00	160,315.87
LKQ CORP SR NT 5.75% 06-15-2028 CUSIP: 501889AD1	385,000.000	373,376.85	391,288.26
LOCKHEED MARTIN CORP 4.7% 12-15-2031 CUSIP: 539830CG2	320,000.000	319,808.00	315,046.48
LOWES COS INC FIXED 4.5% DUE 04-15-2030 CUSIP: 548661DU8	1,469,000.000	1,419,142.14	1,441,046.30
LYB INTERNATIONAL FINANCE III LLC 5.5% 03-01-2034 CUSIP: 50249AAM5	595,000.000	590,442.30	584,624.13
L3HARRIS TECHNOLOGIES INC 5.35% DUE 06-01-2034 SEDOL: BRC3QZ2	785,000.000	789,230.85	782,267.52
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXJJF2	370,000.000	378,808.50	369,212.61
M & T BK CORP 5.385% 01-16-2036 CUSIP: 55261FAV6	940,000.000	940,000.00	911,428.62
M.D.C.HLDGS INC 3.966% 08-06-2061 CUSIP: 552676AV0	415,000.000	415,000.00	309,680.94
MAD 2015-11MD MTG FLTG RT 3.5548% DUE 09-10-2035 CUSIP: 556227AA4	536,000.000	523,207.19	524,610.75
MAD 2015-11MD MTG FLTG RT 3.5548% DUE 09-10-2035 CUSIP: 556227AJ5	660,000.000	608,025.00	626,100.75
MAIN STR CAP CORP 3% DUE 07-14-2026 CUSIP: 56035LAE4	235,000.000	239,091.35	226,439.34

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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			
MAIN STR CAP CORP 6.5% DUE 06-04-2027 CUSIP: 56035LAJ3	375,000.000	377,735.25	381,959.06
MARINER FIN 6.77% DUE 09-22-2036 CUSIP: 567928AD8	100,000.000	99,981.21	101,004.91
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	530,000.000	494,704.10	463,071.13
MARRIOTT INTL 5.3% 05-15-2034 SEDOL: BLD78V1	270,000.000	266,484.60	267,989.46
MARSH & MCLENNAN COS INC 4.85% 11-15-2031 CUSIP: 571748CB6	1,025,000.000	1,024,200.50	1,010,845.70
MARSH & MCLENNAN COS INC 5.0% 03-15-2035 SEDOL: BT03MR2	960,000.000	958,368.00	937,502.69
MARTIN MARIETTA MATERIALS INC 5.15% 12-01-2034 SEDOL: BMWG8Z0	175,000.000	173,715.50	171,822.90
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 CUSIP: 573284BB1	710,000.000	695,842.60	670,788.78
MARVELL TECHNOLOGY INC 2.95% 04-15-2031 SEDOL: BMW4QC7	1,697,000.000	1,496,408.70	1,489,033.58
MARVELL TECHNOLOGY INC 5.95% DUE 09-15-2033 SEDOL: BN4JMW9	105,000.000	104,315.40	109,083.33
MASTERCARD INC 2.0% 11-18-2031 CUSIP: 57636QAU8	1,326,000.000	1,084,137.60	1,101,677.74
MATTEL INC 3.75% DUE 04-01-2029 CUSIP: 577081BF8	1,569,000.000	1,439,667.33	1,477,195.50
META PLATFORMS INC 5.4% 08-15-2054 CUSIP: 30303M8V7	445,000.000	443,224.45	431,219.80
METLIFE INC SR NT 5.3% 12-15-2034 CUSIP: 59156RCN6	770,000.000	769,629.08	767,537.16
MICROCHIP TECH INC 5.05% 02-15-2030 CUSIP: 595017BL7	430,000.000	429,664.60	426,660.75
MICROCHIP TECHNOLOGY INC 5.05% 03-15-2029 CUSIP: 595017BE3	210,000.000	208,721.10	209,616.54
MICRON TECH INC FIXED 6.75% DUE 11-01-2029 SEDOL: BQ72LV8	842,000.000	868,077.76	896,711.14
MICRON TECH INC 4.663% DUE 02-15-2030 CUSIP: 595112BQ5	1,225,000.000	1,330,774.95	1,195,733.37

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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			
MICRON TECHNOLOGY INC 2.703% 04-15-2032 SEDOL: BMDGZ69	850,000.000	697,010.10	712,619.07
MICRON TECHNOLOGY INC 5.327% 02-06-2029 SEDOL: BJH5486	150,000.000	166,440.90	150,719.87
MICRON TECHNOLOGY INC 5.875% 02-09-2033 SEDOL: BMX3QS9	660,000.000	659,557.80	676,185.61
MICRON TECHNOLOGY INC 5.875% 09-15-2033 SEDOL: BN6QCG2	2,520,000.000	2,514,524.00	2,585,320.49
MICROSOFT CORP 3.3% DUE 02-06-2027 CUSIP: 594918BY9	664,000.000	638,841.04	650,082.17
MID-ST CAP CORP SER 2005-1 CL A 5.745 DUE 01-15-2040 REG SEDOL: B1X2MB4	39,430.900	38,761.85	39,331.51
MIDWEST CONNECTOR CAP CO LLC 4.625% 04-01-2029 CUSIP: 59833CAC6	1,077,000.000	1,041,512.85	1,056,277.58
MODIVCARE INC 5% DUE 10-01-2029 SEDOL: BPCKTM7	449,000.000	386,802.49	264,054.20
MOLINA HEALTHCARE INC SR NT 144A 3.875% 05-15-2032 SEDOL: BL0PD68	330,000.000	322,250.00	284,927.81
MOLINA HEALTHCARE INC 3.875% 05-15-2032 SEDOL: BSBGQJ3	80,000.000	63,400.00	69,073.41
MOLINA HEALTHCARE INC 4.375% DUE 06-15-2028 BEO SEDOL: BMGFDN6	280,000.000	248,500.00	265,326.05
MORGAN STANLEY ABS CAP I INC MTG SER 2006-2 CL A4 FLTG RATE 02-25-2036 CUSIP: 61744CYP5	9,367.240	9,220.88	9,345.80
MORGAN STANLEY ABS CAP I INC 2005-HE1 CLM1 FLT RT DUE 12-25-2034 CUSIP: 61744CKN5	613,808.110	593,859.33	592,731.04
MORGAN STANLEY ABS FLTG RT 5.05378% DUE 12-25-2035 CUSIP: 61744CXM3	299,926.080	296,739.39	292,518.54
MORGAN STANLEY BK FLTG RT 1.56176996231%DUE 11-15-2049 CUSIP: 61766RBA3	4,188,455.790	167,498.10	68,252.98
MORGAN STANLEY BK FLTG RT 4.74891% DUE 10-15-2046 CUSIP: 61762XAZ0	179,738.090	176,501.24	168,139.14
MORGAN STANLEY BK 3.30599999428% DUE 04-15-2048 CUSIP: 61690FAM5	390,000.000	401,682.68	387,795.41
MORGAN STANLEY CAP I INC 2006-NC2 MTG FLTG A-2D 02-25-2036 REG SEDOL: B8DK6K4	234,777.950	195,062.36	232,255.43

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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			
MORGAN STANLEY FIXED 5.516% 11-19-2055 CUSIP: 61747YFV2	980,000.000	980,000.00	946,519.11
MORGAN STANLEY MTG FLTG RT 6.25% DUE 02-25-2037 SEDOL: BNB7QV3	348,632.690	163,857.33	192,586.93
MORGAN STANLEY 1.794% 02-13-2032 SEDOL: BMWH712	220,000.000	180,758.60	179,486.23
MORGAN STANLEY 2.188% 04-28-2026 SEDOL: BMYZ0Y8	465,000.000	446,172.15	460,849.41
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	1,010,000.000	724,462.90	821,645.17
MORGAN STANLEY 3.772% 01-24-2029 CUSIP: 61744YAP3	310,000.000	294,351.20	298,833.93
MORGAN STANLEY 3.95% DUE 04-23-2027 SEDOL: BWXTWR8	1,175,000.000	1,131,773.89	1,151,257.10
MORGAN STANLEY 4.654% 10-18-2030 CUSIP: 61747YFU4	990,000.000	990,000.00	968,744.43
MORGAN STANLEY 5.297% 04-20-2037 CUSIP: 61747YES0	1,338,000.000	1,278,472.38	1,300,717.58
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	880,000.000	880,000.00	874,076.76
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	680,000.000	684,643.25	694,190.42
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	205,000.000	205,971.70	205,961.95
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	700,000.000	695,863.45	701,908.79
MORGAN STANLEY 6.342% 10-18-2033 CUSIP: 61747YEY7	55,000.000	59,508.90	58,197.10
MOTOROLA SOLUTIONS INC SR NT 5.6% 06-01-2032 SEDOL: BK93946	60,000.000	59,625.60	61,242.36
MOTOROLA SOLUTIONS INC 5.4% 04-15-2034 SEDOL: BS39VH3	1,055,000.000	1,054,202.70	1,055,274.61
MPLX LP 5.0% 03-01-2033 SEDOL: BMZR5W6	65,000.000	61,708.40	62,441.68
NATIONAL RURAL UTILS COOP 5.6% 11-13-2026 CUSIP: 63743HFK3	620,000.000	619,783.00	630,184.23

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Corporate Debt Instruments - Other			
United States - USD			
NATL RURAL UTILS FLTG RT 8.54073% DUE 04-30-2043 CUSIP: 637432MT9	397,000.000	397,000.00	397,816.21
NAVIENT CORP 5% DUE 03-15-2027 SEDOL: BL97KP3	470,000.000	402,548.65	460,674.27
NAVIENT CORP 6.75% 06-15-2026 CUSIP: 63938CAJ7	25,000.000	21,750.00	25,238.00
NAVIENT STUDENT LN TR 2015-2 STUDENT LN BKD NT CL B FLTG 08-25-2050 REG CUSIP: 63939GAD0	430,000.000	414,885.63	415,700.35
NCL CORP LTD GTD SR NT EXCHANGEABLE 1.125% 02-15-2027 CUSIP: 62886HBD2	91,000.000	95,613.37	94,185.00
NCL CORP LTD SR SECD NT 144A 5.875% 02-15-2027 CUSIP: 62886HBE0	340,000.000	340,000.00	338,936.72
NCL CORP LTD 5.875% DUE 03-15-2026 SEDOL: BMB5SR0	350,000.000	350,000.00	349,524.98
NETFLIX INC FIXED 4.875% DUE 04-15-2028 CUSIP: 64110LAS5	190,000.000	212,325.00	190,760.08
NETFLIX INC FIXED 6.37% 05-15-2029 CUSIP: 64110LAX4	330,000.000	393,612.50	349,823.81
NETFLIX INC 4.875% 06-15-2030 CUSIP: U74079AQ4	210,000.000	208,891.20	209,038.43
NETFLIX INC 4.9% 08-15-2034 SEDOL: BR2NKN8	105,000.000	104,594.70	102,973.45
NETFLIX INC 5.875% DUE 11-15-2028 SEDOL: BJRDX72	230,000.000	246,008.00	238,369.72
NEW MOUNTAIN FINANCE COR 6.2% DUE 10-15-2027 BEO CUSIP: 647551AG5	245,000.000	243,439.35	244,749.38
NEW MOUNTAIN FINANCE CORPORATION 6.875% 02-01-2029 CUSIP: 647551AF7	165,000.000	163,290.60	166,397.14
NEW RESDNTL MTG LN 3.25% DUE 07-25-2059 CUSIP: 64830NAE1	1,150,000.000	941,562.50	1,010,289.49
NEW RESIDENTIAL MTG LN TR 2018-4 MTG BACKED NT CL B-2 144A 5.63378 01-25-2048 CUSIP: 64828FAV4	1,166,322.920	1,115,296.29	1,146,857.11
NMI HOLDINGS INC 6.0% 08-15-2029 CUSIP: 629209AC1	350,000.000	345,639.00	351,492.13
NMLT 2021-INV1 TR 1.185% DUE 05-25-2056 CUSIP: 62923JAA0	1,296,536.480	999,953.76	1,088,246.34

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Corporate Debt Instruments - Other			
United States - USD			
NORDSON CORP SR NT 5.6% 09-15-2028 SEDOL: BQBBGJ4	95,000.000	94,979.10	97,027.39
NORDSON CORP SR NT 5.8% 09-15-2033 SEDOL: BQBBGK5	125,000.000	124,643.75	128,709.18
NORTHERN OIL & GAS INC (NEV) 0.0% 04-15-2029 SEDOL: BLC89C3	22,000.000	27,989.32	25,751.00
NRG ENERGY INC 2.75% 06-01-2048 SEDOL: BK75V93	37,000.000	69,661.84	81,178.00
NUTANIX INC SR NT CONV .25% 10-01-2027 SEDOL: BQ1LCQ3	68,000.000	85,441.56	82,144.00
NYMT LN TR 2022-CP1 2.0424% 07-25-2061 CUSIP: 62955VAA4	907,976.270	907,974.27	835,738.40
OBX 2021-NQM3 TR 1.054% DUE 07-25-2061 CUSIP: 67114JAA8	1,487,381.220	1,165,863.84	1,197,354.82
OCCIDENTAL PETE CORP 6.05% 10-01-2054 CUSIP: 674599EM3	440,000.000	438,028.80	417,467.51
OCCIDENTAL PETE 7.95% DUE 06-15-2039 CUSIP: 674599DH5	866,000.000	994,436.46	987,748.34
OHA CR FDG 8 LTD / OHA CR FDG 8 LLC 6.39396% 01-18-2034 CUSIP: 67707GAE9	550,000.000	541,750.00	552,959.06
OLD REP INTL CORP 3.875% DUE 08-26-2026 SEDOL: BD606N9	360,000.000	359,348.40	353,969.97
OMEGA HEALTHCARE INVS INC 4.5% DUE 01-15-2025 CUSIP: 681936BD1	130,000.000	126,260.10	129,953.21
ON SEMICONDUCTOR CORP .5% 01-03-2029 SEDOL: BQC4YF4	116,000.000	113,652.89	109,214.00
ONE NEW YORK PLAZA TR 2020-1NYP COML MTGPASSTHRU CTF CL A 5.38448% 01-15-2036 CUSIP: 68249DAA7	350,000.000	332,281.25	333,812.50
ONE NEW YORK PLAZA TR 2020-1NYP COML MTGPASSTHRU CTF CL 5.68448% 01-15-2036 CUSIP: 68249DAC3	220,000.000	207,900.00	206,800.00
ONEMAIN FINL 5.2% DUE 05-14-2035 CUSIP: 68267HAD9	180,000.000	179,976.64	176,565.42
OPTION CARE HEALTH INC 4.375% 10-31-2029 SEDOL: BPGMYW4	200,000.000	200,000.00	184,439.86
ORACLE CORP FIXED 2.95% DUE 04-01-2030 SEDOL: BM5JB13	788,000.000	693,810.68	711,760.89

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United States - USD			
ORACLE CORP 2.65% DUE 07-15-2026 CUSIP: 68389XBM6	951,000.000	898,190.97	922,268.84
ORACLE CORP 3.9% DUE 05-15-2035 CUSIP: 68389XBE4	385,000.000	394,513.35	337,388.24
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	820,000.000	830,909.50	607,876.18
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	700,000.000	529,613.00	534,026.33
ORACLE CORP 6.15% DUE 11-09-2029 SEDOL: BQ69734	385,000.000	384,634.25	403,791.21
OWENS CORNING NEW SR NT 5.7% 06-15-2034 SEDOL: BNNRNT8	1,810,000.000	1,838,633.10	1,838,036.27
OWL ROCK CAP CORP 3.75% DUE 07-22-2025 CUSIP: 69121KAC8	195,000.000	205,167.95	193,369.07
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 CUSIP: 694308JM0	65,000.000	59,408.05	62,908.32
PACIFIC GAS & ELEC CO 1ST MTG BD 4.4% 03-01-2032 CUSIP: 694308KC0	1,042,000.000	952,669.34	979,397.59
PACIFIC GAS & ELEC CO 3.25% DUE 06-01-2031 REG SEDOL: BN93077	430,000.000	429,088.40	381,368.20
PACIFIC GAS & ELEC CO 5.45% DUE 06-15-2027/06-08-2022 BEO SEDOL: BMQ7GS8	75,000.000	74,868.75	75,857.31
PACIFIC GAS & ELEC CO 5.8% 05-15-2034 SEDOL: BSNW1M7	1,000,000.000	1,054,264.90	1,022,841.25
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	170,000.000	166,258.15	135,838.73
PALO ALTO NETWORKS INC .375% DUE 06-01-2025 SEDOL: BNT2JL1	20,000.000	57,734.57	73,150.00
PARK PL SECS INC SR 04-WHQ1 CL M5 FLTG 09-25-2034 CUSIP: 70069FBV8	1,270,336.740	1,229,844.76	1,203,697.92
PARKER-HANNIFIN 3.25% DUE 06-14-2029 CUSIP: 701094AN4	1,142,000.000	1,044,142.02	1,069,164.72
PENSKE TRUCK 4% DUE 07-15-2025 CUSIP: 709599BJ2	275,000.000	274,109.00	273,466.87
PFIZER INVESTMENT ENTER 4.75% 05-19-2033 SEDOL: BQ66T62	850,000.000	841,986.90	823,267.83

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
PG&E CORP SR SECD NT CONV 4.25% 12-01-2027 SEDOL: BTQG156	92,000.000	101,156.56	99,774.00
PHILIP MORRIS INTL INC 4.375% 11-01-2027 CUSIP: 718172DM8	930,000.000	923,145.90	922,032.67
PHILIP MORRIS INTL INC 5.375% 02-15-2033 CUSIP: 718172DB2	1,391,000.000	1,379,176.50	1,394,023.10
PHILLIPS 66 CO 5.236% 03-15-2035 CUSIP: 718547AY8	485,000.000	484,762.35	458,729.45
PHILLIPS 66 COMPANY 5.65% 06-15-2054 CUSIP: 718547AW2	530,000.000	529,512.40	500,933.28
PIEDMONT NAT GAS 5.1% DUE 02-15-2035 SEDOL: BMYDZ58	130,000.000	130,366.60	126,063.34
PIEDMONT NATURAL GAS CO INC 5.4% DE 06-15-2033 SEDOL: BRBD9M1	250,000.000	257,362.50	250,045.44
PILGRIMS PRIDE CORP 3.5% 03-01-2032 SEDOL: BNDVMQ0	1,305,000.000	1,233,354.75	1,124,320.36
PILGRIMS PRIDE CORP 4.25% DUE 04-15-2031 SEDOL: BNDVPS3	145,000.000	121,075.00	133,605.14
PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026 CUSIP: 723787AV9	505,000.000	504,752.55	508,451.39
PLAINS ALL AMERN FIXED 3.55% DUE 12-15-2029 SEDOL: BK6V1G9	385,000.000	328,024.65	358,013.10
PLAINS ALL AMERN PIPELINE L P/PAA FIN 3.8% DUE 09-15-2030 REG SEDOL: BMC8W21	595,000.000	527,757.50	552,302.97
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL: B92Y2L7	50,000.000	46,440.76	39,615.92
PNC CAP TR C GTD CAP SECS SER C FLTG RATE DUE 06-01-2028/06-01-2025 REG CUSIP: 69349AAA0	1,427,000.000	1,387,190.82	1,404,225.37
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP: 693475BW4	35,000.000	35,000.00	35,413.84
PNC FINL SVCS GROUP INC 6.875% 10-20-2034 CUSIP: 693475BU8	125,000.000	124,973.45	136,691.69
POST HOLDINGS INC 2.5% CNV08-15-2027 SEDOL: BQ7YLL4	23,000.000	26,667.35	26,944.50
PPL CAP FDG INC 2.875% 03-15-2028 SEDOL: BPH27M4	450,000.000	436,554.56	469,350.00

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United States - USD			
PRESTIGE AUTO RECEIVABLES TR 2022-1 NT CL D 144A 8.08% 08-15-2028 CUSIP: 74113RAL3	225,000.000	223,349.33	231,475.48
PRESTIGE BRANDS INC 3.75% 04-01-2031 SEDOL: BMT9FM8	425,000.000	351,687.50	373,169.21
PROGRESS RESDNTL 2.341% DUE 08-17-2040 CUSIP: 74333PAG2	1,043,000.000	867,645.63	931,940.42
PROGRESS RESIDENTIAL 2021-SFR2 TR SINGLE-FAMILY RENT PASS 2.647 04-19-2038 CUSIP: 74333DAL8	185,000.000	184,994.86	178,245.76
PRPM 2021-RPL1 LLC AST BACKED NTS CL A-1144A 1.319% 07-25-2051 CUSIP: 69360GAA1	1,050,185.160	1,045,536.44	954,862.79
PRPM 2021-4 LLC 6.474% 04-25-2026 CUSIP: 693583AB2	104,700.580	104,698.58	103,936.41
PUB SVC CO N MEX FIXED 3.85% DUE 08-01-2025 SEDOL: BYS2SY5	500,000.000	498,610.00	496,225.57
PUBLIC SVC CO COLO 3.7% DUE 06-15-2028 CUSIP: 744448CP4	4,468,000.000	4,579,532.51	4,311,841.66
PVPTL DELTA AIR LINES/SKYMILES 4.75% DUE 10-20-2028 CUSIP: 830867AB3	1,282,000.000	1,280,397.50	1,264,672.44
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	315,000.000	321,274.80	255,123.10
PVTPL ACRISURE LLC/ACRISURE FIN INC 4.25% DUE 02-15-2029/02-16-2021 BEO SEDOL: BMHJH79	195,000.000	195,000.00	183,324.16
PVTPL ACRISURE LLC/ACRISURE FIN INC SR NT 6.0% 08-01-2029 SEDOL: BMX7WS3	100,000.000	80,000.00	95,906.79
PVTPL ADTALEM ESCROW CORP 5.5% DUE 03-01-2028/03-01-2021 BEO SEDOL: BMWSVR9	200,000.000	186,000.00	195,395.00
PVTPL ADVANCED DRAIN SYS INC DEL 6.375% DUE 06-15-2030/06-15-2025 BEO SEDOL: BNRNP85	75,000.000	75,000.00	75,002.85
PVTPL AES CORP SR SECD 1ST LIEN NT 144A 3.3% DUE 07-15-2025/05-27-2020 BEO CUSIP: 00130HCB9	510,000.000	509,857.20	505,058.20
PVTPL AIMCO SR 15-AA CL BR3 FLTG RT 10-17-2034 CUSIP: 00900LBA1	750,000.000	750,000.00	753,909.75
PVTPL AIRCASTLE LTD SR NT 6.5% 07-18-2028 CUSIP: 00928QAX9	755,000.000	753,844.00	780,256.48
PVTPL AIRCASTLE LTD 2.85% DUE 01-26-2028BEO CUSIP: 00928QAU5	490,000.000	482,860.70	455,874.45

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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 AIRCASTLE/IRELAND DAC 5.75% 10-01-2031 CUSIP: 00929JAA4	600,000.000	601,431.00	604,230.85
PVTPL ALLEGRO CLO LTD SER 24-1A CL C FLTG 04-25-2037 CUSIP: 01749FAE0	625,000.000	625,000.00	632,275.94
PVTPL ALLIANT ENERGY FIN 5.4% 06-06-2027 CUSIP: 01882YAF3	360,000.000	359,794.80	362,355.72
PVTPL ALLIANT HLDGS 6.5% 10-01-2031 SEDOL: BS6QBT3	1,725,000.000	1,725,000.00	1,708,144.51
PVTPL ALLISON TRANSMISSION INC 3.75% DUE01-30-2031/11-19-2020 BEO SEDOL: BMX50K5	320,000.000	320,000.00	283,119.17
PVTPL ALPHA GENERATION 6.75% 10-15-2032 SEDOL: BP092B6	160,000.000	160,000.00	158,299.96
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	360,000.000	361,832.40	313,216.26
PVTPL AMERICAN CR ACCEP RECEIVABLES TR SR 23-4 CL B 6.63% 02-14-2028 CUSIP: 02530CAC2	235,000.000	234,993.35	236,902.51
PVTPL AMERIGAS PARTNERS L P / AMERIGAS FIN CORP 9.375% 06-01-2028 SEDOL: BMTYHB6	70,000.000	70,000.00	67,326.92
PVTPL AMSR 2020-SFR3 TR SR 20-SFR3 CL E22.756% 09-17-2037 CUSIP: 001807AF3	850,000.000	783,958.98	831,989.86
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 CUSIP: 03770DAC7	385,000.000	385,533.41	395,353.46
PVTPL AQUA FINANCE TRUST SR 24-A CL D 6.53% 04-18-2050 CUSIP: 03837DAD6	140,000.000	139,982.96	140,456.43
PVTPL ARCHROCK PARTNERS LP 6.625% 09-01-2032 SEDOL: BMYPS33	260,000.000	260,000.00	259,658.90
PVTPL ARDAGH PACKAGING FIN PLC 4.125% 08-15-2026 CUSIP: 03969AAN0	75,000.000	63,825.00	67,500.00
PVTPL ARDAGH PACKAGING FIN PLC/ARDAGH HLDGS SR NT 144A 5.25% 08-15-2027 CUSIP: 03969AAR1	255,000.000	233,900.81	144,761.03
PVTPL ARES STRATEGIC INCOME FU 5.7% 03-15-2028 CUSIP: 04020EAE7	395,000.000	392,468.05	394,913.21
PVTPL ARTERA SVCS LLC 8.5% 02-15-2031 SEDOL: BSF1V00	240,000.000	241,296.00	231,329.25
PVTPL ATHENE GLOBAL FDG 1.985% 08-19-2028 SEDOL: BMDVX04	40,000.000	39,756.40	35,748.90

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Schedule of Assets Held for Investment Purposes

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PVTPL ATHENE GLOBAL FDG 2.717% 01-07-2029 SEDOL: BMYTKX9	100,000.000	100,000.00	90,699.22
PVTPL ATHENE GLOBAL FUNDING 5.349% 07-09-2027 CUSIP: 04685A3X7	1,080,000.000	1,080,000.00	1,090,458.75
PVTPL ATLAS WAREHOUSE LENDING CO. LP 6.25% 01-15-2030 CUSIP: 049463AE2	315,000.000	314,587.35	313,044.07
PVTPL AUXILIOR TERM FDG 2023-1 LLC SER 23-1A CL A2 6.18% 12-15-2028 CUSIP: 05335JAB9	118,565.280	118,553.70	119,928.05
PVTPL AVIATION CAP GROUP LLC 5.375% 07-15-2029 SEDOL: BRT7594	465,000.000	461,493.90	465,233.93
PVTPL AVIATION CAPITAL GROUP LLC 6.375% DUE 07-15-2030 SEDOL: BRRH938	670,000.000	662,442.40	700,841.22
PVTPL AVIATION CAPITAL GROUP 6.25% DUE 04-15-2028 SEDOL: BMB3ZS4	425,000.000	421,595.75	438,501.83
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP SER 23-3A CL A 5.24% DUE 02-22-2028 CUSIP: 05377RGU2	1,095,000.000	1,094,815.93	1,107,692.04
PVTPL AVIS BUDGET RENTAL CAR FNDG AESOP 5.36% 06-20-2030 CUSIP: 05377RHY3	145,000.000	144,975.06	146,992.71
PVTPL BACARDI LTD 5.3% 05-15-2048 CUSIP: 067316AH2	140,000.000	133,729.40	125,533.01
PVTPL BAUSCH HEALTH COS INC 4.875% DUE 06-01-2028 BEO CUSIP: 071734AN7	620,000.000	435,550.00	496,000.00
PVTPL BAUSCH PLUS LOMB ESCROW CORP. SR SECD NT 8.375% 10-01-2028 CUSIP: 071705AA5	360,000.000	363,718.75	372,600.00
PVTPL BEACON FDG TR 6.266% 08-15-2054 CUSIP: 073952AB9	605,000.000	605,000.00	597,823.47
PVTPL BERRY GLOBAL ESCROW CORP FIXED 4.875% 07-15-2026 BEO SEDOL: BJKFFH9	49,000.000	51,989.00	48,803.85
PVTPL BERRY GLOBAL INC 5.65% 01-15-2034 SEDOL: BRF2076	135,000.000	133,849.90	135,457.79
PVTPL BLUE OWL TECHNOLOGY FIN CORP II 6.75% 04-04-2029 CUSIP: 69121JAA5	445,000.000	439,655.55	447,824.58
PVTPL BLUE STREAM ISSUER LLC SR 24-1A CL B 6.043% 11-20-2054 CUSIP: 09606BAJ3	510,000.000	510,000.00	509,842.77
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	280,000.000	280,000.00	297,638.38

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Schedule of Assets Held for Investment Purposes

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PVTPL BRIGHTHOUSE FINANCIAL GLOBAL FDG 5.55% 04-09-2027 CUSIP: 10921U2J6	695,000.000	694,791.50	701,035.96
PVTPL BRIGHTHOUSE FINL GLOBAL FDG 1.75% 01-13-2025 CUSIP: 10921U2H0	620,000.000	619,206.40	619,413.54
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	180,000.000	153,765.26	145,047.12
PVTPL BROADCOM INC NT 4.926% 05-15-2037 SEDOL: BPCTV84	220,000.000	244,879.30	209,363.09
PVTPL BROADCOM INC 2.6% DUE 02-15-2033/01-19-2021 BEO SEDOL: BMCGSY9	220,000.000	170,375.40	181,898.24
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	655,000.000	463,983.50	535,021.98
PVTPL BROADCOM INC 3.419% DUE 04-15-2033BEO SEDOL: BKMQWT8	1,989,000.000	1,756,391.71	1,741,479.34
PVTPL BROADCOM INC 3.469% DUE 04-15-2034BEO SEDOL: BKMQWR6	575,000.000	460,927.90	498,479.92
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 CUSIP: 138616AM9	305,000.000	304,408.30	318,760.87
PVTPL CARNIVAL CORP GTD SR NT 6.0% 05-01-2029 CUSIP: 143658BR2	380,000.000	380,000.00	379,101.00
PVTPL CARNIVAL CORP GTD SR SECD NT 144A 5.75% DUE 03-01-2027/02-16-2021 BEO CUSIP: 143658BN1	545,000.000	552,742.80	543,797.86
PVTPL CARNIVAL CORP 7.0% 08-15-2029 CUSIP: 143658BW1	105,000.000	105,000.00	109,217.73
PVTPL CARVANA AUTO RECEIVABLES TR SER 23-N1 CL A 6.36% 04-12-2027 CUSIP: 14688FAB2	74,637.010	74,634.09	74,811.66
PVTPL CARVANA AUTO RECEIVABLES TR SR 24-N1 CL A3 5.6% 03-10-2028 CUSIP: 14687QAC7	520,000.000	519,951.07	524,307.58
PVTPL CARVANA AUTO RECEIVABLES TRUST SR 23-P1 CL A3 12-10-2027 CUSIP: 14688EAC3	461,625.850	461,540.45	464,914.29
PVTPL CCO HLDGS LLC/CCO HLDGS CAP CORP 4.5% DUE 08-15-2030 SEDOL: BKZHNR3	255,000.000	209,287.50	228,886.98
PVTPL CITIZENS AUTO RECEIVABLES TRUST SER 24-1 CL A3 5.11% 04-17-2028 CUSIP: 17331QAD8	165,000.000	164,999.39	166,106.03
PVTPL CIVITAS RES INC 8.625% 11-01-2030 SEDOL: BQGG520	190,000.000	190,000.00	198,976.66

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PVTPL CKE RESTAURANTS HOLDINGS INC SER 24-1A CL A2 7.253% 03-20-2054 CUSIP: 411707AM4	114,137.500	114,137.50	117,022.21
PVTPL CMO BAMLL COML MTG SECS TR 2018-PARK MTG CTF CL A FLTG RT 08-10-2038 SEDOL: BPDY575	805,000.000	848,598.98	769,005.31
PVTPL CMO BENCHMARK MORTGAGE TRUST SER 23-V2 CL A3 5.81579% DUE 06-15-2050 CUSIP: 08163TAC6	500,000.000	514,999.50	510,202.90
PVTPL CMO BX TR 2019-OC11 CL D 4.07546% DUE 12-09-2041 SEDOL: BJP27X5	1,000,000.000	906,054.69	909,358.50
PVTPL CMO BX TR 2019-OC11 3.012% DUE 12-09-2041 BEO SEDOL: BKM6CJ8	460,000.000	487,936.07	415,406.04
PVTPL CMO BX TRUST SER 24-PAT CL A FRN 03-15-2026 CUSIP: 05612FAA3	432,000.000	430,908.77	433,334.88
PVTPL CMO BX TRUST SR 23-DELC CL B FLTG 06-15-2038 CUSIP: 05610DAC6	575,000.000	578,054.69	579,671.88
PVTPL CMO CHEVY CHASE FDG LLC 2004-1 MTG BKD CTF CL A-2 FLTG CMO 01-25-2035 SEDOL: B56DB60	83,148.590	82,628.93	79,227.57
PVTPL CMO CITIGROUP MTG LN TR 2019-RP1 CL M-2 VAR RT DUE 01-25-2066 CUSIP: 17327RAC4	135,000.000	122,850.00	121,151.54
PVTPL CMO CSMC TR 2014-USA COML MTG PASS THRU CTF CL B 144A 4.1846 9-15-37 BEO CUSIP: 12649AAJ8	175,000.000	172,306.64	151,080.18
PVTPL CMO CSMC 2019-RPL1 TR CL M-1 144A VAR RT DUE 07-25-2058 BEO CUSIP: 12596MAD8	1,500,000.000	1,245,937.50	1,376,369.25
PVTPL CMO CSMC 2021-NQM5 TR SR 21-NQM5 CL A-1 VAR RT 05-25-2066 CUSIP: 22946DAA0	1,341,034.950	1,091,072.55	1,102,387.19
PVTPL CMO CSMC 2021-NQM8 TR MTG BACKED NT CL A-1 144A 1.841% DUE 10-25-2066 BEO CUSIP: 12659FAA3	754,276.580	600,121.31	672,461.93
PVTPL CMO GS MTG BACKED SECS TR 2020-RPL1 SER 20-RPL1 CL M2 FLTG RT 07-25-2059 CUSIP: 36260AAG1	1,700,000.000	1,300,500.00	1,448,082.61
PVTPL CMO GS MTG SECS CORP TR 2013-PEMB COML MTG CTF CL C 144A VAR RT 03-05-2033 CUSIP: 36197VAE8	450,000.000	419,062.50	346,678.79
PVTPL CMO GS MTG SECS TR 2021-GSA3 VAR RT DUE 12-15-2054 BEO CUSIP: 36263UAN9	450,000.000	463,498.79	378,799.11
PVTPL CMO GS MTG-BACKED SECS TR 2021-PJ52021-PJ5 A8 VAR RT DUE 10-25-2051 BEO CUSIP: 36261HAJ9	1,266,784.560	1,289,349.15	1,109,377.96
PVTPL CMO HSTN GALLERIA MALL TR 2015-HGLR CTF A-1A2 3.086563 DUE 03-05-2037 SEDOL: BF23RS8	680,000.000	653,437.50	676,540.64

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PVTPL CMO HUDSON YDS SER 19-55HY CLS A 144A VAR RT 12-10-2041 SEDOL: BPF0L06	645,000.000	662,883.91	573,821.03
PVTPL CMO HUDSON YDS 2019-30Y MTG TR VARRT DUE 06-10-2037 BEO CUSIP: 44421GAJ2	400,000.000	336,500.00	353,303.48
PVTPL CMO LIBERTY STR TR 2016-225L CL X FLTG 02-10-2036 CUSIP: 902055AN2	4,025,000.000	212,494.17	25,117.61
PVTPL CMO MILL CITY MTG LN TR SR 19-GS2 CL M2 3.25% 08-25-2059 CUSIP: 59981TAH8	1,600,000.000	1,300,000.00	1,406,030.72
PVTPL CMO MORGAN STANLEY CAP I TR 2011-C2 CL E VAR RT DUE 06-15-2044 BEO CUSIP: 617459AK8	120,000.000	113,081.25	112,860.46
PVTPL CMO MORGAN STANLEY CAP I TR SRS 20-CNP CL A VAR RT DUE 04-05-2042 CUSIP: 61770YAA3	800,000.000	644,375.00	664,417.60
PVTPL CMO MORGAN STANLEY CAP I TR 2018-MP MTG CTF CL A 4.4185% DUE 07-11-2040 SEDOL: BFZMGV8	231,000.000	252,448.71	208,460.20
PVTPL CMO ONSLOW BAY FINANCIAL LLC SR 24-NQM14 CL A3 STEP UP 09-25-2064 CUSIP: 67119XAE4	1,128,594.850	1,116,320.77	1,113,749.54
PVTPL CMO SFAVE COML SER 2015-5AVE CL A-1 3.872% 01-05-2043 SEDOL: BYXVTG6	587,000.000	502,802.81	494,700.00
PVTPL CMO SFAVE COML MTG CTF CL A-2B VAR RT DUE 01-05-2043 SEDOL: BWXCBJ2	75,000.000	76,585.82	64,236.85
PVTPL CMO TIF FDG II LLC SER 2020-1 CL A2.09% 08-20-2045 SEDOL: BLB2LX1	217,250.000	217,725.35	200,809.87
PVTPL CMO TOWD POINT MORTGAGE TRUST SR 19-4 CL M1 FLTG RT 10-25-2059 CUSIP: 89178BAC8	1,600,000.000	1,480,000.00	1,384,505.60
PVTPL CMO VERUS SECURITIZATION TRUST SER 23-4 CL A1 STEP UP DUE 05-25-2027 CUSIP: 92539TAA1	527,539.870	524,737.31	528,907.15
PVTPL CMO WAMU MORTGAGE PASS THROUGH 2005-AR2 CL 2-A-3 FLTG 01-25-2045 CUSIP: 92922FE95	181,438.790	180,815.10	179,281.34
PVTPL CNO GLOBAL FDG 2.65% 01-06-2029 CUSIP: 18977W2C3	745,000.000	743,912.30	673,752.53
PVTPL CNO GLOBAL FUNDING 4.875% 12-10-2027 CUSIP: 18977W2G4	320,000.000	319,894.40	318,491.98
PVTPL COMM MTG TR SER 20-CBM CL XCP 0.493% DUE 11-13-2039 CUSIP: 20049AAC2	0.090	160,189.72	0.00
PVTPL COMMSCOPE TECHNOLOGIES LLC 144A BNDS 5.0% DUE 03-15-2027 SEDOL: BF08257	490,000.000	473,714.74	437,390.84

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PVTPL CONTINENTAL RES INC 5.75% DUE 01-15-2031/11-25-2020 BEO SEDOL: BN4D2D2	165,000.000	156,355.70	163,016.89
PVTPL CONTINENTAL RESOURCES INC 2.875% DUE 04-01-2032 BEO SEDOL: BM92GG8	90,000.000	68,320.00	73,931.38
PVTPL COREBRIDGE GLOB FUNDING 5.2% 06-24-2029 CUSIP: 00138CBA5	495,000.000	494,138.70	497,622.01
PVTPL CORESTATES CAP III FRN 02-15-2027 CUSIP: 21869MAA5	1,444,000.000	1,414,542.40	1,424,546.95
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 CUSIP: 224044CV7	1,010,000.000	1,008,707.20	936,880.62
PVTPL CREDIT ACCEP AUTO LN TR 2023-2 SER 23-2A CL A 5.92% 05-16-2033 CUSIP: 22537EAA3	765,000.000	764,942.93	771,929.06
PVTPL CRH AMER FIN INC GTD NT 144A 3.4% DUE 05-09-2027/05-09-2017 BEO CUSIP: 12636YAA0	1,521,000.000	1,450,364.76	1,472,101.34
PVTPL CSC HLDGS LLC SR GTD NT 144A 5.375% DUE 02-01-2028/02-01-2025 BEO SEDOL: BF2BQ30	295,000.000	294,337.58	254,626.89
PVTPL CSC HLDGS LLC 4.625% 12-01-2030 SEDOL: BM9M1M9	715,000.000	675,165.60	373,553.69
PVTPL CVS LEASE BACKED PASS THRU SER 2014 TR PASSTHRU CTF 4.163 08-11-2036 SEDOL: BP81YJ6	102,592.910	103,102.77	92,102.12
PVTPL DATADOG INC CONV 0% 12-01-2029 SEDOL: BTQFVS6	170,000.000	172,055.38	163,540.00
PVTPL DCP MIDSTREAM LLC DEFS 6.75 9/15/37 6.75 DUE 09-15-2037 BEO CUSIP: 23311RAA4	1,544,000.000	1,668,249.86	1,658,782.87
PVTPL DELL EQUIP FIN TR 2014-1 SR 2023-3CL A3 6.35% DUE 04-23-2029 CUSIP: 24702EAC4	670,000.000	669,954.84	678,791.74
PVTPL DISH DBS CORP SR SECD NT 5.25% 12-01-2026 SEDOL: BNRLYV5	1,795,000.000	1,726,062.15	1,631,567.05
PVTPL DLLMT 2023-1 LLC SR 23-1A CLS A3 5.34% 03-22-2027 CUSIP: 232989AC7	630,000.000	629,899.52	633,751.40
PVTPL DRYDEN SENIOR LOAN FUND SR 19-72A CL BRR FLTG RT 05-15-2032 CUSIP: 26252NAY5	700,000.000	700,000.00	699,999.58
PVTPL DT AUTO OWNER TRUST SER 23-3A CL A6.57% 08-16-2027 CUSIP: 23345WAA3	121,817.640	121,813.93	122,253.83
PVTPL ENLINK MIDSTREAM LLC 6.5% 09-01-2030 SEDOL: BPCNQX6	65,000.000	64,350.00	68,071.91

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PVTPL ENTERPRISE FLEET FINANCING LLC SER 24-1 CL A3 5.16% 09-20-2030 CUSIP: 29375PAC4	165,000.000	164,949.79	167,028.02
PVTPL ENTERPRISE FLEET FING 2023-2 LLC SRS 23-2 CLS A2 5.56% 04-22-2030 CUSIP: 29375NAB1	285,934.730	285,885.44	288,399.92
PVTPL EXPEDIA GROUP INC FORMERLY EXPEDIAINC SR NT 144A 6.25 DUE 05-01-2025 CUSIP: 30212PAS4	205,000.000	205,000.00	205,140.13
PVTPL F G GLOBAL FUNDING 144A 5.875% DUE06-10-2027 BEO CUSIP: 30321L2G6	225,000.000	224,871.75	227,986.66
PVTPL F&G GLOBAL FDG MEDIUM TERM NTS BOOK ENTR 5.15% DUE 07-07-2025 BEO CUSIP: 30321L2E1	645,000.000	644,574.30	645,813.18
PVTPL FARMERS EXCHANGE CAP II 6.151% 11-01-2053 SEDOL: BG4TC86	400,000.000	400,000.00	384,166.08
PVTPL FERRELLGAS ESCROW LLC/FG 5.375% DUE 04-01-2026 BEO SEDOL: BLGZL35	125,000.000	124,070.60	123,694.34
PVTPL FERRELLGAS ESCROW LLC/FG 5.875% DUE 04-01-2029 BEO SEDOL: BMDNX44	350,000.000	322,156.25	319,902.89
PVTPL FIRSTENERGY TRANSMISSION LLC 4.55%01-15-2030 SEDOL: BTFJ208	475,000.000	474,377.75	462,525.38
PVTPL FIRSTKEY HOMES SR 22-SFR2 CL D 4.5% 07-17-2039 CUSIP: 33767PAG3	210,000.000	194,354.24	203,112.59
PVTPL FRONTIER COMMUNICATIONS CORP 5.875% 10-15-2027 SEDOL: BMHL2W5	211,000.000	207,835.00	210,331.12
PVTPL FRONTIER COMMUNICATIONS HLDGS LLC 8.625% 03-15-2031 SEDOL: BPH14P3	182,000.000	180,215.00	193,566.33
PVTPL FRONTIER ISSUER LLC SER 2023-1 CL B 8.3% 08-20-2053 CUSIP: 35910EAB0	1,140,000.000	1,178,475.00	1,182,106.36
PVTPL GA GLOBAL FDG 01-06-2027 CUSIP: 36143L2G9	900,000.000	899,748.00	851,592.47
PVTPL GA GLOBAL FUNDING TRUST 4.4% 09-23-2027 CUSIP: 36143L2N4	150,000.000	149,913.00	147,890.94
PVTPL GARTNER INC 3.625% DUE 06-15-2029 BEO SEDOL: BNSPMJ0	45,000.000	38,925.00	41,800.69
PVTPL GECU AUTO RECEIVABLES TR SR 23-1A CL A3 5.63% 08-15-2028 CUSIP: 36169EAC4	365,000.000	364,942.18	368,502.58
PVTPL GLS AUTO RECEIVABLES ISSUER TR SR 24-3A CL A3 5.02% 04-17-2028 CUSIP: 37989AAE4	360,000.000	359,957.23	361,180.69

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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 GLS AUTO RECEIVABLES TRUST SR 24-4A CL A3 4.75% 07-17-2028 CUSIP: 36270YAE2	215,000.000	214,969.21	215,076.76
PVTPL GLS AUTO SELECT RECEIVABLES SER 24-2A CL A2 06-17-2030 CUSIP: 379924AC7	111,647.370	111,635.20	112,902.33
PVTPL GLS AUTO SELECT RECEIVABLES TR SR 24-4A CL A2 4.43% 12-17-2029 CUSIP: 36271BAC5	285,000.000	284,990.65	283,759.59
PVTPL GM FINL REVOLVING RECEIVABLES TR SR 24-1 CL A 4.9% 12-11-2036 CUSIP: 36269KAA3	535,000.000	534,837.36	539,485.44
PVTPL GO DADDY OPER CO LLC/GD FIN CO INC3.5% DUE 03-01-2029 BEO SEDOL: BL6LVP5	590,000.000	590,429.00	539,005.42
PVTPL GOLDENTREE LN MGMT US SR 24-20A CL B FLTG 07-20-2037 CUSIP: 38139MAE5	1,000,000.000	1,000,000.00	1,006,733.60
PVTPL GUIDEWIRE SOFTWARE INC SR NT CONV 1.25% 11-01-2029 SEDOL: BS6TTV0	94,000.000	94,512.93	91,697.00
PVTPL HAH GROUP HOLDING COMPANY LLC 9.75% 10-01-2031 SEDOL: BSRK7K7	135,000.000	135,000.00	135,107.40
PVTPL HARDEES FDG LLC SER 21-1A CL A-2 2.865% 06-20-2051 CUSIP: 411707AK8	96,500.000	97,510.20	86,404.98
PVTPL HARLEY DAVIDSON FINL SVCS INC 3.35% DUE 06-08-2025/06-08-2020 BEO CUSIP: 41283LAY1	135,000.000	134,815.05	133,907.79
PVTPL HELMERICH & PAYNE INC 5.5% 12-01-2034 SEDOL: BN2BSK7	1,900,000.000	1,890,495.10	1,805,424.62
PVTPL HERTZ VEHICLE FINANCING LLC SR 24-1A CL A 5.44% 01-25-2029 CUSIP: 42806MCK3	755,000.000	754,978.71	759,417.20
PVTPL HILTON DOMESTIC OPER CO INC 3.625%DUE 02-15-2032/02-02-2021 BEO SEDOL: BKPJT48	305,000.000	302,078.90	264,917.54
PVTPL HILTON DOMESTIC OPER CO INC 4.0% DUE 05-01-2031 BEO SEDOL: BNDLGZ7	375,000.000	375,000.00	337,253.06
PVTPL HILTON GRAND VAC COR ESC 6.625% 01-15-2032 SEDOL: BRF20V0	1,285,000.000	1,285,000.00	1,289,061.89
PVTPL HILTON GRAND VACATIONS BORROWER ESC 4.875% 07-01-2031 SEDOL: BNKCJL0	100,000.000	100,000.00	89,514.70
PVTPL HILTON GRAND VACATIONS BORROWER ESCROW L SR NT 5.0% 06-01-2029 SEDOL: BMXKCL5	300,000.000	300,000.00	282,686.78
PVTPL HUNTINGTON AUTO TRUST SER 24-1A CL A3 5.23% 01-16-2029 CUSIP: 446144AE7	295,000.000	294,989.03	298,011.12

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PVTPL HYUNDAI CAPITAL AMERICA 4.75% 09-26-2031 CUSIP: 44891ADH7	225,000.000	224,748.00	216,306.85
PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029 CUSIP: 44891ACY1	909,000.000	903,018.78	913,580.30
PVTPL I/O CMO GS MTG SECS TRUST SR 20-UPTN CL XA VAR 12-10-2039 CUSIP: 36258PAC1	3,770,000.000	65,202.15	1,718.74
PVTPL ICAHN ENTERPRISES 10.0% 11-15-2029 SEDOL: BTPH0K8	5,000.000	5,093.75	5,011.81
PVTPL IHEARTCOMMUNICATIONS INC 7.75% 08-15-2030 SEDOL: BSPS7L4	578,500.000	587,813.01	450,308.69
PVTPL IHEARTCOMMUNICATIONS INC 9.125% 05-01-2029 SEDOL: BSPS7M5	579,500.000	537,486.25	502,902.90
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES INC SR NT 1.832% 10-15-2027 SEDOL: BNNFQD7	210,000.000	184,564.80	192,837.35
PVTPL INTERNATIONAL FLAVORS & FRAGRANCES 2.3% 11-01-2030 USD SEDOL: BNNFQF9	450,000.000	348,197.48	382,248.90
PVTPL IRON MOUNTAIN INFORMATION MANAGEMEN 5% DUE 07-15-2032 BEO SEDOL: BNDKXQ4	300,000.000	293,750.00	276,253.65
PVTPL IRON MTN INC NEW 5.0% DUE 07-15-2028 SEDOL: BL57WD9	270,000.000	270,000.00	261,012.21
PVTPL IRON MTN INC NEW 5.25% DUE 07-15-2030 SEDOL: BL57W73	435,000.000	440,151.00	415,233.36
PVTPL ITRON INC 1.375% 07-15-2030 SEDOL: BSY3TN6	36,000.000	38,218.00	37,890.00
PVTPL JACKSON NATIONAL LIFE GLOBAL FUNDING NEW ISSUE 3YR 3YR 1.75% 01-12-2025 CUSIP: 46849LUV1	360,000.000	359,938.80	359,700.43
PVTPL JACKSON NATL LIFE GLOBAL 5.25% 04-12-2028 CUSIP: 46849LUY5	155,000.000	154,730.30	154,354.96
PVTPL JAZZ INVESTMENTS I LTD CONV 3.125%09-15-2030 CUSIP: 472145AG6	200,000.000	200,000.00	215,200.00
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	100,000.000	85,984.00	84,971.31
PVTPL KDAC AVIATION FIN CAYMAN LTD/KDAC AVIA SR SECD NT SER A DUE 12-15-2042 CUSIP: 48244XAA0	84,323.110	81,898.82	81,583.45
PVTPL KESTREL AIRCRAFT FDG LTD/KESTREL AIRCR NT SER 2018 A 4.25 12-15-2038 CUSIP: 49255PAA1	132,234.370	128,503.82	130,000.93

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Schedule of Assets Held for Investment Purposes

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PVTPL KEYSPAN GAS EAST CORP SR NT 144A 2.742% DUE 08-15-2026/08-05-2016 BEO SEDOL: BDBBHD4	400,000.000	400,000.00	385,631.17
PVTPL LAD AUTO RECEIVABLES TR SR 23-4A CL A3 6.1% 12-15-2027 CUSIP: 50571AAC5	1,380,000.000	1,379,957.63	1,390,468.27
PVTPL LAD AUTO RECEIVABLES TR SR 24-1A CL A4 5.17% 09-15-2028 CUSIP: 501689AD5	135,000.000	134,999.97	135,892.31
PVTPL LAD AUTO RECEIVABLES TR SR 24-3A CL A3 4.52% 03-15-2029 CUSIP: 505709AC9	240,000.000	239,989.75	238,841.76
PVTPL LAD AUTO RECEIVABLES TR 2024-2 SER24-2A CL A3 5.61% 08-15-2028 CUSIP: 505920AC2	275,000.000	274,971.62	277,972.23
PVTPL LCM LTD PARTNERSHIP SR 37A CL CR FLTG 04-15-2034 CUSIP: 50204JAS6	700,000.000	700,000.00	700,129.50
PVTPL LIGHT & WONDER INC 7.5% 09-01-2031 SEDOL: BPLVRB6	150,000.000	150,000.00	154,451.85
PVTPL M&T EQUIPTMENT 2023-LEAF1 LLC SR 23-1A CL A3 5.74% 07-15-2030 CUSIP: 551925AB6	305,000.000	304,986.76	307,967.77
PVTPL MADISON PARK FUNDING LTD SR 21-39A CL BR FLTG 10-22-2034 CUSIP: 55821LAL8	675,000.000	675,000.00	676,437.28
PVTPL MAGIC MERGECO INC 7.875% 05-01-2029 SEDOL: BN6JYJ8	250,000.000	247,239.58	151,651.59
PVTPL MAGIC MERGERCO INC 5.25% 05-01-2028 SEDOL: BN6JYK9	83,000.000	60,590.00	62,665.76
PVTPL MARRIOTT OWNERSHIP RESORTS INC 4.5% DUE 06-15-2029 SEDOL: BMBMCS0	235,000.000	235,000.00	219,330.21
PVTPL MATADOR RES CO 6.875% 04-15-2028 SEDOL: BP5WN62	120,000.000	118,752.00	121,669.32
PVTPL MEDLINE BORROWER/MEDLINE CO 6.25% 04-01-2029 SEDOL: BQV0HY3	430,000.000	430,000.00	434,533.94
PVTPL MERIT MED SYS INC SR NT 3.0% 02-01-2029 SEDOL: BSD6D12	37,000.000	47,222.21	46,678.64
PVTPL MERITAGE HOMES CORP 3.875% 04-15-2029 CUSIP: 59001ABD3	1,579,000.000	1,454,985.94	1,475,424.07
PVTPL MOLINA HEALTHCARE INC 3.875% DUE 11-15-2030 BEO SEDOL: BMYKTN5	85,000.000	73,100.00	75,669.53
PVTPL MVW 2024-1 LLC SR 24-1A CL A 5.32%02-20-2043 CUSIP: 62847RAA5	147,239.440	147,231.38	147,781.21

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PVTPL NCL CORP LTD 8.125% 01-15-2029 CUSIP: 62886HBN0	515,000.000	510,968.75	542,720.39
PVTPL NCL FIN LTD NCL FINANCE 6.125% DUE03-15-2028 BEO SEDOL: BNQPS27	130,000.000	130,000.00	130,423.15
PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO SEDOL: BL6KR10	170,000.000	164,206.54	162,647.51
PVTPL NETFLIX INC FIXED 5.375% 11-15-2029 BEO SEDOL: BK0RZV6	25,000.000	23,875.00	25,480.17
PVTPL NETFLIX INC 4.875% DUE 06-15-2030/10-25-2019 BEO SEDOL: BKM1GZ7	780,000.000	849,256.04	776,428.45
PVTPL NEW YORK LIFE GLOBAL FDG 4.55% 01-28-2033 CUSIP: 64952WEZ2	1,035,000.000	981,066.15	989,439.65
PVTPL NEW YORK LIFE GLOBAL FDG 4.6% 12-05-2029 CUSIP: 64952WFK4	750,000.000	749,572.50	744,505.64
PVTPL NEW YORK LIFE GLOBAL FDG 5.0% 06-06-2029 CUSIP: 64952WFG3	655,000.000	653,742.40	659,772.02
PVTPL NGL ENERGY PARTNERS LP 8.375% 02-15-2032 SEDOL: BPG27W5	255,000.000	257,187.50	256,927.55
PVTPL NGPL PIPECO LLC 144A 7.768% 12-15-2037 CUSIP: 62912XAC8	1,153,000.000	1,318,536.21	1,291,754.31
PVTPL NISSAN MOTOR ACCEPTANCE 5.55% 09-13-2029 CUSIP: 65480CAH8	480,000.000	479,419.20	473,569.78
PVTPL NORTHWESTERN MUTUAL LIFE 4.9% DUE 06-12-2028 CUSIP: 66815L2M0	825,000.000	824,744.25	825,299.30
PVTPL NORTONLIFELOCK INC 6.75% DUE 09-30-2027 BEO SEDOL: BNTGM58	208,000.000	208,000.00	211,130.22
PVTPL OCP AEGIS CLO LTD SR 23-29A CL D2R FLTG RT 01-20-2036 CUSIP: 67118BAW3	525,000.000	525,000.00	525,000.00
PVTPL OCP CLO 2021-21 LTD SER 21-21A CL B FLTG DUE 07-20-2034 BEO CUSIP: 671000AE7	850,000.000	850,000.00	853,985.40
PVTPL OCTANE RECEIVABLES TR SR 24-2A CL A2 5.8% 07-20-2032 CUSIP: 67578YAB2	523,648.000	523,624.38	529,322.56
PVTPL OT MERGER CORP 7.875% DUE 10-15-2029 SEDOL: BMCF802	520,000.000	470,096.77	224,900.00
PVTPL OWL ROCK TECHNOLOGY FIN CORP NT 4.75% 12-15-2025 CUSIP: 691205AC2	430,000.000	458,650.90	425,246.23

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PVTPL PANTHER ESCROW ISSUER LLC/PANTHER CO-I 7.125% 06-01-2031 SEDOL: BS2FMQ8	510,000.000	510,000.00	515,097.11
PVTPL PAPA JOHNS INTL INC SR NT 3.875% 09-15-2029 SEDOL: BNDVLZ2	240,000.000	212,700.00	215,008.05
PVTPL PARK AVE INSTL ADVISERS CLO LTD SER 21-1A CL A2 FLTG 01-20-2034 CUSIP: 70015QAC2	500,000.000	500,000.00	499,506.30
PVTPL PENFED AUTO RECEIVABLES OWNER SER 24-A CL A3 4.7% 06-15-2029 CUSIP: 70687FAC3	245,000.000	244,976.33	244,709.04
PVTPL PENSKE TRUCK LEASING/PTL 5.35% 01-12-2027 CUSIP: 709599BY9	650,000.000	648,401.00	654,340.76
PVTPL PERMIAN RES OPER LLC 6.25% 02-01-2033 SEDOL: BP091F3	780,000.000	783,268.75	769,906.68
PVTPL PERNOD RICARD INTL FIN LLC 1.625% DUE 04-01-2031/10-01-2020 BEO CUSIP: 71427QAB4	1,875,000.000	1,487,081.25	1,509,835.65
PVTPL PIKE CORP 8.625% 01-31-2031 SEDOL: BNKBFL9	430,000.000	451,775.00	453,596.57
PVTPL PINNACLE WEST CAP 4.75% 06-15-2027 SEDOL: BR3YQN2	83,000.000	89,942.94	86,984.00
PVTPL PLANET FITNESS MASTER ISSUER L 2019-1 SR SECD NT CL A-2 144A 3.858 SEDOL: BL0L838	280,250.000	266,178.72	257,735.89
PVTPL PLANET FITNESS MASTER ISSUER L SR 24-1A CL A2I 5.765% 06-05-2054 CUSIP: 72703PAF0	802,987.500	802,987.50	805,826.06
PVTPL POST HLDGS INC SR NT 144A 5.5% DUE12-15-2029/12-15-2024 BEO SEDOL: BJ7HPV2	405,000.000	392,343.75	391,881.69
PVTPL POST HLDGS INC 4.5% DUE 09-15-2031 BEO SEDOL: BMZ9QV8	575,000.000	565,556.25	515,109.63
PVTPL PRIME HEALTHCARE SVCS INC 9.375% 09-01-2029 SEDOL: BTCK903	130,000.000	130,000.00	126,452.32
PVTPL PRINCIPAL LIFE GLOBAL FUND II 4.6% 08-19-2024 CUSIP: 74256LFA2	355,000.000	354,723.10	353,944.81
PVTPL PROGRESS RESIDENTIAL SR 21-SFR9 CL E2 3.01% DUE 11-17-2040 BEO CUSIP: 74333QAL9	100,000.000	99,997.79	89,578.05
PVTPL PROGRESS RESIDENTIAL TRUST SR 24-SFR5 CL D 3.75% 08-09-2029 CUSIP: 74332HAG1	650,000.000	576,664.92	579,068.43
PVTPL PROGRESS RESIDENTIAL 2021-SFR8 TR SER 21-SFR8 CL E1 2.382% 09-17-2038 BEO CUSIP: 74333TAJ8	1,652,000.000	1,450,146.25	1,557,996.90

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PVTPL PROTECTIVE LIFE GLOBAL 4.772% 12-09-2029 CUSIP: 74368CCA0	680,000.000	680,000.00	673,466.66
PVTPL RAD CLO 22 LTD / RAD CLO 22 LLC SR23-22A CL D VAR RT DUE 01-20-2037 BEO CUSIP: 74923VAJ9	275,000.000	275,000.00	281,884.43
PVTPL RAVEN ACQUISITION HLDGS LLC 6.875% 11-15-2031 SEDOL: BT9NKJ1	150,000.000	150,000.00	148,495.27
PVTPL REGIONAL MANAGEMENT ISSUANCE TRUST SER 24-1 CL A 5.83% 07-15-2036 CUSIP: 758983AA8	175,000.000	174,964.35	178,592.75
PVTPL RENT A CTR INC NEW SR NT 6.375% 02-15-2029 SEDOL: BMFNQS7	250,000.000	226,875.00	243,140.20
PVTPL ROCC TRUST SER 24-CNTR CL D 7.10914% 11-13-2041 CUSIP: 74970WAG5	829,000.000	829,000.00	841,334.69
PVTPL ROCKET MTG LLC/ROCKET MTG CO-ISSUER INC 2.875%DUE 10-15-2026 BEO SEDOL: BP815Z9	1,780,000.000	1,748,363.15	1,688,947.23
PVTPL ROCKFORD TOWER CLO LTD SER 19-2A CL BR2 FLTG 08-20-2032 CUSIP: 77341GAU4	1,100,000.000	1,100,000.00	1,099,995.82
PVTPL ROYAL CARIBBEAN CRUISES LTD 5.5% DUE 04-01-2028 BEO CUSIP: 780153BG6	670,000.000	670,000.00	664,980.09
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033 CUSIP: 780153BV3	1,255,000.000	1,259,095.00	1,252,019.53
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032 CUSIP: 780153BU5	295,000.000	295,000.00	298,534.33
PVTPL ROYAL CARIBBEAN 5.625% 09-30-2031 CUSIP: 780153BW1	530,000.000	530,000.00	521,339.34
PVTPL RYAN SPECIALTY LLC 5.875% 08-01-2032 SEDOL: BPLPFQ9	445,000.000	445,000.00	440,463.28
PVTPL SABEY DATA CTR ISSUER LLC SECD DATA CTR REV TERM NT 144A 3C7 SER 2020-1 CUSIP: 78520EAA4	1,140,000.000	1,210,181.25	1,134,922.78
PVTPL SBL HOLDINGS INC 7.2% 10-30-2034 CUSIP: 78397DAD0	610,000.000	608,115.10	593,418.78
PVTPL SBNA AUTO LEASE TR SR 24-A CL A3 5.39% 11-20-2026 CUSIP: 78414SAE4	240,000.000	239,996.38	241,337.04
PVTPL SBNA AUTO LEASE TR SR 24-C CL A3 4.56% 02-22-2028 CUSIP: 78398DAC1	140,000.000	139,987.85	139,939.53
PVTPL SBNA AUTO LEASE TRUST SR 24-B CL A3 5.56% 11-22-2027 CUSIP: 78437VAE0	305,000.000	304,955.65	308,507.50

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PVTPL SBNA AUTO RECEIVABLES TRUST SER 24-A CL A3 5.32% 12-15-2028 CUSIP: 78437PAC7	180,000.000	179,973.92	180,897.80
PVTPL SCF EQUIP LEASING 2022-2 LLC/SCF EQUIP 6.5% DUE 08-20-2032 BEO CUSIP: 78397WAE6	160,000.000	153,580.77	163,116.19
PVTPL SCF EQUIPMENT TRUST LLC SER 2024-1A CL D 6.58% 06-21-2033 CUSIP: 783896AF0	100,000.000	99,995.36	101,725.27
PVTPL SCF EQUIPMENT TRUST LLC SER 24-1A CLS A3 5.52% DUE 01-20-2032 CUSIP: 783896AC7	220,000.000	219,975.07	223,516.28
PVTPL SEB FDG LLC SR 24-1A CL A2 7.386% 04-30-2054 CUSIP: 78433DAC8	425,000.000	425,649.41	434,554.00
PVTPL SENSATA TECHNOLOGIES INC 4.375% DUE 02-15-2030 CUSIP: 81728UAA2	115,000.000	110,112.50	105,344.26
PVTPL SES GLOBAL AMERS HLDGS GP SR NT 5.3 DUE 03-25-2044 SEDOL: BKWC1L1	540,000.000	531,536.49	393,167.56
PVTPL SFS AUTO RECEIVABLES SEC SR 23-1A CL A3 0.0% 10-20-2028 CUSIP: 78398AAD5	420,000.000	419,957.08	423,749.17
PVTPL SHENTON AIRCRAFT INVT I LTD AI 2015-1A NT 144A 4.75 10-15-2042 CUSIP: 82321UAA1	89,445.890	71,081.55	85,864.48
PVTPL SHIFT4 PMTS LLC / FIN 6.75% 08-15-2032 SEDOL: BMZBL86	265,000.000	265,000.00	269,520.09
PVTPL SIERRA RECEIVABLES FUNDING CO LLC SR 24-2A CL A 5.14% 06-20-2041 CUSIP: 82650DAA0	368,977.180	368,886.17	368,401.10
PVTPL SIERRA TIMESHARE 2023-3 RECEIVABLES SR 23-3A CL C 7.12% 09-20-2040 CUSIP: 826944AC4	111,136.610	111,128.79	113,261.83
PVTPL SIRIUS XM RADIO INC 3.875% DUE 09-01-2031 BEO SEDOL: BM9SD09	260,000.000	214,500.00	217,562.53
PVTPL SIRIUS XM RADIO INC 4.0% DUE 07-15-2028 BEO SEDOL: BMBJVY0	50,000.000	44,625.00	46,067.83
PVTPL SIXTH STR LENDING PARTNERS 5.75% 01-15-2030 CUSIP: 829932AC6	200,000.000	199,682.00	196,889.63
PVTPL SK INVICTUS INTERMEDIATE 5.0% 10-30-2029 CUSIP: 29977LAA9	245,000.000	244,145.35	228,262.92
PVTPL SM ENERGY CO 6.75% 08-01-2029 SEDOL: BRT6LY8	410,000.000	410,512.50	405,845.62
PVTPL SM ENERGY CO 7.0% 08-01-2032 SEDOL: BRT6LN7	210,000.000	210,000.00	207,050.06

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PVTPL SMITHFIELD FOODS INC FIXED 5.2% 04-01-2029 BEO SEDOL: BJVSJ20	275,000.000	273,603.00	269,093.38
PVTPL SNOWFLAKE INC 0% 10-01-2029 SEDOL: BRCFGK3	40,000.000	51,296.70	47,440.00
PVTPL SOTERA HEALTH HLDGS LLC 7.375% 06-01-2031 SEDOL: BS88584	125,000.000	130,000.00	126,637.66
PVTPL SPECTRUM BRANDS INC SR NT 144A 3.875% DUE 03-15-2031/03-03-2021 BEO SEDOL: BKSHH12	261,000.000	216,502.50	224,958.01
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	1,007,500.000	1,011,372.37	1,011,588.02
PVTPL SUBWAY FDG LLC ISSUER SR SECD NT CL A-2-I 6.028% 07-30-2054 CUSIP: 864300AA6	930,000.000	930,000.00	941,227.61
PVTPL SYMPHONY CLO LTD SER 18-19A CL B FLTG 04-16-2031 CUSIP: 87165YAE3	750,000.000	735,000.00	751,386.75
PVTPL TARGA RES PARTNERS LP 4.875% 08-30-2021 SEDOL: BP6T4Q9	80,000.000	73,296.65	77,249.09
PVTPL TERWIN MTG TR 2006-3 ASSET BKD CTFI-A-2 FLTG RT DUE 04-25-2037 CUSIP: 881561T61	0.190	0.19	0.19
PVTPL TEXTAINER MARINE CONTAINERS VII LTD 2.11% DUE 09-20-2045 BEO SEDOL: BN4PZW8	521,262.670	521,053.63	483,842.63
PVTPL TIF FDG II LLC SER 21-1A CL A 1.65% DUE 02-20-2046 BEO CUSIP: 872480AE8	961,625.010	836,162.96	849,746.96
PVTPL TRAFIGURA SECURITISATION FIN PLC SR 24-1A CL B 7.29% 11-15-2027 CUSIP: 892725AZ5	310,000.000	309,956.51	309,308.39
PVTPL TRANSDIGM INC 6.75% 08-15-2028 SEDOL: BNC3FJ1	530,000.000	527,050.00	534,623.59
PVTPL TRANSOCEAN POSEIDON LTD SR SECD NT6.875% 02-01-2027 CUSIP: 89383JAA6	156,000.000	156,195.00	155,739.68
PVTPL TRINET GROUP INC 3.5% DUE 03-01-2029/02-26-2021 BEO SEDOL: BMDKPP0	195,000.000	195,047.63	176,473.93
PVTPL TRITON WTR HLDGS INC 6.25% DUE 04-01-2029/03-31-2021 BEO SEDOL: BLF8T86	265,000.000	257,712.50	263,068.96
PVTPL UBER TECHNOLOGIES INC 15/08/2029 4.5% DUE 08-15-2029/08-15-2024 BEO SEDOL: BNSNM61	3,085,000.000	3,085,000.00	2,985,428.85
PVTPL UBER TECHNOLOGIES INC 6.25% DUE 01-15-2028 BEO SEDOL: BLN8YB6	830,000.000	890,983.50	837,139.11

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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 UGI CORP 5.0% 06-01-2028 SEDOL: BP083J8	27,000.000	30,963.56	30,658.50
PVTPL UNITED RENTALS INC 6.125% 03-15-2034 SEDOL: BS9C5X0	805,000.000	805,000.00	798,703.89
PVTPL USA COMPRESSION PARTNERS LP/USA 7.125% 03-15-2029 SEDOL: BM8SW92	215,000.000	215,000.00	218,794.19
PVTPL VALVOLINE INC 3.625% DUE 06-15-2031/01-04-2021 BEO SEDOL: BMTS6P5	250,000.000	202,500.00	213,308.65
PVTPL VANTAGE DATA CTRS ISSUER LLC SR 20-1A CL A2 1.645% 09-15-2045 SEDOL: BMBYYY6	530,000.000	493,314.06	517,575.79
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	246,000.000	247,397.50	249,684.86
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69	97,000.000	107,427.50	106,436.10
PVTPL VERTEX INC .75% 05-01-2029 SEDOL: BRJV3C5	18,000.000	24,101.33	28,458.38
PVTPL VICI PPTYS L P/VICI NT CO INC 3.875% DUE 02-15-2029 BEO SEDOL: BMH6ZF4	85,000.000	75,835.98	80,094.79
PVTPL VICI PPTYS L P/VICI NT CO INC 4.125% DUE 08-15-2030 SEDOL: BKMH5T2	12,000.000	10,514.52	11,150.00
PVTPL VICI PPTYS L P/VICI NT CO INC 4.5%DUE 01-15-2028 BEO SEDOL: BMGMNK4	13,000.000	12,221.55	12,713.86
PVTPL VIPER ENERGY PARTNERS LP 7.375% 11-01-2031 SEDOL: BR2PG58	205,000.000	205,000.00	214,622.76
PVTPL VSTRONG AUTO RECEIVABLES TR SR 24-A CL A3 5.62% 12-15-2028 CUSIP: 92891PAE3	145,000.000	144,980.21	146,268.10
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR SR 24-1A CL D 6.9% 10-15-2029 CUSIP: 96043RAG2	530,000.000	529,999.89	539,654.32
PVTPL WHEELS FLEET LEASE FDG 1 LLC SR 24-1A CL A1 5.49% 02-18-2039 CUSIP: 96328GBM8	320,000.000	319,976.86	323,641.86
PVTPL WHEELS FLEET LEASE FUNDING LLC SR 24-3A CL A1 4.8% 09-19-2039 CUSIP: 96328GBZ9	325,000.000	324,980.44	324,618.74
PVTPL WHEELS FLEET LEASE FUNDING 1 LLC SER 23-1A CL A 5.8% DUE 04-18-2028 CUSIP: 96328GAS6	552,857.350	552,832.41	556,324.54
PVTPL WHISTLER PIPELINE LLC SR NT 5.95% 09-30-2034 SEDOL: BQ2JQ53	195,000.000	194,526.15	195,601.32

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PVTPL WHISTLER PIPELINE LLC 5.7% 09-30-2031 SEDOL: BQ2JQ42	175,000.000	174,952.75	174,837.96
PVTPL WOODWARD CAPITAL MANAGEMENT SR 24-CES6 CL A3 FLTG RT 12-31-2049 CUSIP: 749410AD8	880,000.000	879,982.49	876,218.99
PVTPL ZIPLY FIBER ISSUER LLC SER 24-1A CL A2 6.64% 04-20-2054 CUSIP: 98979QAA1	670,000.000	692,507.81	686,569.17
PVTPL 321 HENDERSON RECEIVABLES LLC SER 17-1A CL A 3.99% 08-15-2062 CUSIP: 46620JAA9	0.010	0.01	0.01
PVTPL 7-ELEVEN INC 1.8% DUE 02-10-2031 BEO CUSIP: 817826AE0	1,647,000.000	1,312,724.88	1,328,526.97
PVTPLALLEGRO CLO LTD SR 24-2A CL B1 FLTG RT 07-24-2037 CUSIP: 01750RAG5	500,000.000	500,000.00	501,215.00
QUICKEN LNS LLC/QUICKEN LNS CO-ISSU 3.625% 03-01-2021 SEDOL: BMH3K83	555,000.000	542,403.10	502,617.71
QUICKEN LNS 3.875% DUE 03-01-2031 SEDOL: BN7RYH9	150,000.000	138,301.25	130,694.54
QUICKEN LNS 3.875% DUE 03-01-2031 SEDOL: BLSN9D3	1,675,000.000	1,652,856.25	1,459,422.31
RAD CLO 7 LTD / RAD CLO 7 LLC 6.20288% 04-17-2036 CUSIP: 74936GAC2	575,000.000	575,000.00	577,920.54
RADIAN GROUP INC 6.2% 05-15-2029 CUSIP: 750236AY7	235,000.000	234,560.55	241,215.61
RATE MTG TR FLTG RT 2.5% DUE 11-25-2051 CUSIP: 75410JAG9	1,491,828.560	1,500,453.17	1,289,504.98
RCKT MTG TR 2024-CES-8 MTG BKD NT CL A-2144A 5.65904% 11-25-2044 CUSIP: 749421AC7	920,000.000	913,675.00	916,322.58
REINSURANCE GROUP AMER INC 5.75% 09-15-2034 CUSIP: 759351AS8	535,000.000	531,185.45	539,149.45
RELIANCE STD LIFE 2.75% DUE 05-07-2025 CUSIP: 75951AAP3	810,000.000	806,476.50	803,948.11
RELIANCE STL & 2.15% DUE 08-15-2030 SEDOL: BJLD7W1	70,000.000	69,805.40	59,775.33
ROCHE HOLDINGS INC 4.985% 03-08-2034 CUSIP: U75000CL8	210,000.000	208,408.20	208,053.75
ROCKET MTG LLC / ROCKET MTG CO-ISSR 4% 10-15-2033 SEDOL: BMWS577	955,000.000	943,043.75	795,385.54

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
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ROCKET MTG LLC/ROCKET MTG CO-ISSR 2.875%10-15-2026 SEDOL: BM9HKT4	380,000.000	328,725.00	360,561.77
ROCKIES EXPRESS 4.8% DUE 05-15-2030 SEDOL: BH3T5V8	500,000.000	492,150.00	469,702.95
ROYAL CARIBBEAN CRUISES LTD SR NT 144A 4.25% 07-01-2026 CUSIP: 780153BH4	165,000.000	164,977.00	161,958.03
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP: 78081BAS2	435,000.000	424,633.95	413,539.81
RTX CORPORATION 2.375% 03-15-2032 SEDOL: BMYT802	105,000.000	79,195.35	87,170.40
RTX CORPORATION 5.15% DUE 02-27-2033 SEDOL: BQS6Q47	845,000.000	782,714.35	838,098.73
RTX CORPORATION 6.1% 03-15-2034 SEDOL: BQHN1W2	860,000.000	869,211.55	905,803.74
S&P GLOBAL INC 4.25% 05-01-2029 SEDOL: BPJLZM5	335,000.000	354,818.92	327,634.08
SANTANDER DR AUTO 4.42% DUE 11-15-2027 CUSIP: 80286FAD5	492,129.890	492,015.86	491,561.33
SANTANDER DR AUTO 5.09% DUE 05-15-2030 CUSIP: 80287GAE0	95,000.000	94,628.91	95,332.41
SANTANDER DR AUTO 5.61% DUE 07-17-2028 CUSIP: 80285XAD7	320,000.000	319,963.46	322,924.67
SANTANDER DR AUTO 5.63% DUE 01-16-2029 CUSIP: 80287LAC3	420,000.000	419,956.36	425,235.09
SANTANDER DR AUTO 6.16% DUE 12-17-2029 CUSIP: 80286PAD3	535,000.000	534,866.20	547,043.55
SANTANDER DRIVE AUTO REC TR SER 24-4 CLS A3 4.85% 01-16-2029 CUSIP: 802919AC4	510,000.000	509,944.26	511,380.16
SANTANDER DRIVE AUTO RECEIVABLES TR SER 23-4 CL B 5.77% DUE 12-15-2028 CUSIP: 802927AE3	345,000.000	344,925.07	349,708.56
SANTANDER DRIVE AUTO RECEIVABLES TR 2022SR 22-3 CL B 4.59% 08-16-2027 CUSIP: 80285UAE1	247,091.760	247,064.80	246,678.15
SCF EQUIP LEASING SR 24-1A CL C 5.82% 09-20-2032 CUSIP: 783896AE3	100,000.000	99,964.13	101,274.92
SCF EQUIP LEASING 6.56% DUE 01-22-2030 CUSIP: 784024AB7	297,517.920	297,514.35	299,769.33

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SCHWAB CHARLES CORP NEW DEP SHS REPSTG 1/100TH INT 5% 12-31-2049 SEDOL: BP6LTG0	185,000.000	185,000.00	179,591.03
SCIENTIFIC GAMES CORP 7.25% 11-15-2029 SEDOL: BJTM2D6	790,000.000	869,725.00	805,789.73
SCIENTIFIC GAMES 7% DUE 05-15-2028 SEDOL: BL0KTF4	295,000.000	292,875.00	295,582.39
SEA LTD SR NT CONV 2.375% DUE 12-01-2025REG CUSIP: 81141RAF7	24,000.000	32,636.41	30,372.00
SEAGATE HDD CAYMAN 3.5% 06-01-2028 CUSIP: 81180WBL4	87,000.000	116,890.80	104,443.50
SEAGATE HDD CAYMAN 4.091% DUE 06-01-2029 CUSIP: 81180WBC4	40,000.000	35,000.00	37,301.01
SEAGATE HDD CAYMAN 9.625% 12-01-2032 CUSIP: 81180WBM2	30,600.000	31,833.33	34,482.99
SECURITIZED ASSET BACKED RECEIVABLES LLCSER 06-NC2 CL A-3 FLTG 03-25-2036 REG CUSIP: 81376EAC9	239,531.540	235,680.00	236,138.67
SENSATA TECHNOLOGIES INC 3.75% DUE 02-15-2031 BEO SEDOL: BM8F7M1	170,000.000	136,000.00	148,610.16
SENSATA 3.75% DUE 02-15-2031 SEDOL: BMD7L86	315,000.000	285,862.50	275,365.88
SFS AUTO 4.55% DUE 06-20-2030 CUSIP: 78436XAC1	195,000.000	194,978.53	194,687.14
SHERWIN-WILLIAMS 3.45% DUE 06-01-2027 CUSIP: 824348AW6	1,076,000.000	1,024,567.20	1,046,173.94
SIMON PPTY GROUP L 2.65% DUE 07-15-2030 SEDOL: BMVPRM8	260,000.000	259,113.40	231,381.26
SIXTH STR LENDING PARTNERS NT 144A 6.5% 03-11-2029 CUSIP: 829932AA0	400,000.000	395,748.00	405,469.75
SLC STUD LN TR FLTG RT 5.01276% DUE 08-15-2031 CUSIP: 784423AH8	117,065.990	105,464.55	102,829.52
SLC STUDENT LN TR 2006-1 ASSET BACKED NTCL B FLTG VAR 03-15-2055 REG CUSIP: 784427AG1	101,265.350	88,433.15	92,575.08
SLM STUD LN TR FLTG RT 5.81845% DUE 04-27-2083 CUSIP: 78444XAF4	224,023.820	212,262.57	214,641.08
SLM STUDENT LN TR FLTG SER 2007-7 CL B 10-25-2028 CUSIP: 78444EAE9	150,000.000	129,539.06	150,806.13

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United States - USD			
SLM STUDENT LN TR SER 2007-6 CL B FLT RT 04-27-2043 BEO CUSIP: 78444CAF0	91,881.050	78,992.58	88,804.95
SLM STUDENT LN TR SER 05-3 CL B FLTG 04-25-2040 CUSIP: 78442GPD2	162,291.000	148,191.97	153,682.68
SLM STUDENT LN TR 2005-9 20410125 FLT 01-25-2041 REG CUSIP: 78442GRC2	185,052.680	161,024.72	174,519.96
SLM STUDENT LN TR 2008-2 CL B FLTG RATE 01-25-2029 REG CUSIP: 784442AD7	265,000.000	229,504.49	274,538.28
SLM STUDENT LN TR 2008-3 CL B FLTG RATE 04-25-2029 REG CUSIP: 78444GAD6	1,185,000.000	1,132,830.27	1,226,689.72
SLM STUDENT LN TR 2008-4 CL B FLTG RATE 04-25-2029 REG CUSIP: 78445AAE6	265,000.000	239,286.72	276,684.43
SLM STUDENT LN TR 2008-5 CL B FLT RT 07-25-2029 REG CUSIP: 78444YAE5	380,000.000	374,045.31	392,866.99
SLM STUDENT LN TR 2008-6 CL B FLTG RT 07-25-2029 REG CUSIP: 78445CAE2	265,000.000	253,137.11	272,556.87
SLM STUDENT LN TR 2008-7 CL B FLT RT 07-25-2029 BEO CUSIP: 78445FAE5	265,000.000	254,493.16	273,179.97
SLM STUDENT LOAN TRUST SER 08-6 CL A4 FLTG RT 01-25-2029 SEDOL: BD71L14	452,007.980	457,168.70	451,318.80
SM ENERGY CO 6.5% DUE 07-15-2028 REG SEDOL: BL98722	195,000.000	194,268.75	193,781.62
SMUCKER J M CO 6.2% 11-15-2033 CUSIP: 832696AX6	1,112,000.000	1,161,283.84	1,173,504.20
SOUNDVIEW HOME LN FLTG RT 5.13878% DUE 11-25-2035 CUSIP: 83611MGU6	200,636.320	199,068.85	198,044.20
SOUTHERN CO GAS CAP CORP 5.75% 09-15-2033 SEDOL: BKPJSM9	170,000.000	169,819.80	174,366.31
SOUTHERN CO GAS CAP 3.25% 06-15-2026 SEDOL: BD5ZHZ4	245,000.000	253,187.90	239,949.12
SOUTHERN CO 5.7% 03-15-2034 SEDOL: BM9VYX8	1,640,000.000	1,710,754.80	1,675,546.93
SOUTHWEST GAS CORP 3.18% DUE 08-15-2051 BEO CUSIP: 845011AD7	435,000.000	434,917.35	273,722.36
SPOTIFY USA INC 0% CONV 03-15-2026 SEDOL: BN4QDL6	375,000.000	306,198.70	398,662.50

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SPRINT CAP CORP 6.875% DUE 11-15-2028 SEDOL: 2327354	55,000.000	56,400.00	58,410.47
SPRINT CAP CORP 8.75% DUE 03-15-2032 SEDOL: BG49327	1,040,000.000	1,262,825.35	1,244,569.04
ST STR BK & TR CO 4.782% DUE 11-23-2029 CUSIP: 857449AE2	675,000.000	675,000.00	673,190.95
STARBUCKS CORP 3% 02-14-2032 SEDOL: BNYF3Z7	70,000.000	60,946.20	61,228.58
STATE STR CORP FLTG RT 4.53% DUE 02-20-2029 CUSIP: 857477CN1	330,000.000	330,000.00	326,271.80
STATE STR CORP JR SUB DEB FTG RATE DUE 06-01-2077/12-21-2016 REG CUSIP: 857477AY9	1,721,000.000	1,485,777.50	1,587,926.00
STEEL DYNAMICS INC SR NT 5.375% 08-15-2034 SEDOL: BSMQ0D4	155,000.000	152,905.95	153,921.16
STEWART FIXED 3.6% DUE 11-15-2031 SEDOL: BN6SD10	980,000.000	946,229.20	848,649.12
STORE CAP CORP 2.75% DUE 11-18-2030 CUSIP: 862121AC4	1,027,000.000	854,312.51	886,193.18
STORE CAPITAL CORPORATION SR NT 2.7% 12-01-2031 CUSIP: 862121AD2	353,000.000	282,029.35	290,529.29
STRUCTURED ASSET INVT LN TR SER 2004-6 CLA3 07-25-2034 BEO SEDOL: B80ZX67	395,537.750	390,593.51	401,042.33
STRUCTURED ASSET SECS CORP MTG LN TR 2007-BC1 CL A1 FLTG RT 02-25-2037 CUSIP: 86362PAA3	785,539.510	748,226.37	743,894.21
STRUCTURED ASSET SECS CORP 2004-1 MTG PASSTHRU CTF CL 2-A1 VAR 04-25-2034 REG CUSIP: 86359BMX6	816,662.930	799,308.99	785,446.81
STRUCTURED ASSET SECS CORP 2005-WF2 MTG PASSTHRU CTF 5.06378% 05-25-2035 SEDOL: B7ZRKS2	500,242.480	486,573.18	498,852.56
STRUCTURED AST FLTG RT 4.66378% DUE 05-25-2047 SEDOL: BGYGSP6	623,835.450	606,290.07	601,088.35
STRUCTURED AST FLTG RT 4.77378% DUE 12-25-2036 SEDOL: B4MQD60	128,085.840	124,603.52	125,904.28
STRUCTURED 7.6139998436% DUE 01-16-2046 CUSIP: 86365FAC8	274,591.360	323,685.28	276,149.06
STRUCTURED 7.97% DUE 08-15-2036 CUSIP: 86365LAB7	181,476.180	217,884.85	185,414.83

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SUNOCO LOGISTICS PARTNER 4.0% 10-01-2027 SEDOL: BD35XP8	700,000.000	677,294.79	684,405.32
SUNTRUST CAP I TR PFD SECS SER A FLTG RATE DUE 05-15-2027/05-15-2007 REG CUSIP: 86787XAA3	665,000.000	652,531.25	655,145.94
SYNCHRONY BK GLOBAL SR SHORT TERM BK NTS5.4% DUE 08-22-2025 REG CUSIP: 87166FAD5	570,000.000	569,407.20	570,709.81
SYNCHRONY FINANCIAL 5.935% 08-02-2030 SEDOL: BR2NKL6	825,000.000	826,601.40	832,554.07
SYNCHRONY FINL 4.875% 06-13-2025 CUSIP: 87165BAS2	265,000.000	264,809.20	264,741.92
T-MOBILE USA INC 2.4% 03-15-2029 SEDOL: BMWDS51	70,000.000	69,953.80	63,045.63
T-MOBILE USA INC 2.7% 03-15-2032 SEDOL: BMWDS40	200,000.000	186,848.25	169,427.14
T-MOBILE USA INC 3.375% 04-15-2029 CUSIP: 87264ABV6	1,500,000.000	1,500,000.00	1,400,038.97
T-MOBILE USA INC 3.5% DUE 04-15-2031 REG SEDOL: BMW23T7	740,000.000	740,000.00	671,695.57
T-MOBILE USA INC 3.875% 04-15-2030 CUSIP: 87264ABF1	4,084,000.000	4,099,850.42	3,842,460.68
T-MOBILE USA INC 4.75% 02-01-2028 CUSIP: 87264AAV7	351,000.000	337,975.00	348,708.18
T-MOBILE USA INC 5.75% 01-15-2034 SEDOL: BN4JN15	545,000.000	549,757.75	558,934.58
TAKE-TWO INTERACTIVE SOFTWARE INC 4.95% 04-14-2023 CUSIP: 874054AK5	400,000.000	399,537.51	399,920.62
TAPESTRY INC 5.5% 03-11-2035 CUSIP: 876030AL1	260,000.000	259,646.40	252,813.34
TARGA RES CORP 6.125% 03-15-2033 SEDOL: BQ3PVF5	610,000.000	602,317.05	629,194.10
TARGA RES CORP 6.5% 03-30-2034 SEDOL: BN12KV6	1,140,000.000	1,150,695.45	1,205,620.28
TARGA RES FIXED 5.2% DUE 07-01-2027 SEDOL: BPLH6Q2	30,000.000	30,207.60	30,179.17
TARGA RES PARTNERS LP/TARGA RES FIN 4.0%DUE 01-15-2032 BEO SEDOL: BPLF5V4	400,000.000	355,040.60	363,944.88

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TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	80,000.000	76,566.15	80,251.61
TARGA RESOURCES CORPORATION 5.5% 02-15-2035 SEDOL: BP93RV4	45,000.000	44,974.35	44,284.36
TD SYNNEX CORP 6.1% 04-12-2034 SEDOL: BMDPVY6	680,000.000	684,467.00	697,102.18
TEXTRON INC FIXED 2.45% DUE 03-15-2031 SEDOL: BMF11B9	75,000.000	62,702.25	63,817.88
TEXTRON INC FIXED 3% DUE 06-01-2030 SEDOL: BLSQ909	1,570,000.000	1,597,502.65	1,411,409.76
TEXTRON INC 6.1% 11-15-2033 SEDOL: BLDBBL4	200,000.000	208,370.00	208,511.45
TIAA CLO IV LTD / TIAA CLO IV LLC SR SECD NT CL A-2-R FLTG 6.04317 01-20-2032 CUSIP: 88631YAQ0	700,000.000	700,000.00	701,197.84
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	895,000.000	742,543.87	670,154.07
TIME WARNER CABLE 5.5% DUE 09-01-2041 SEDOL: B441BS1	1,730,000.000	1,602,524.70	1,470,852.32
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	150,000.000	130,037.85	134,246.15
TIMKEN CO FIXED 4.5% DUE 12-15-2028 CUSIP: 887389AK0	1,520,000.000	1,483,957.60	1,490,836.92
TOLL BROS FIN CORP 3.8% DUE 11-01-2029 CUSIP: 88947EAU4	1,287,000.000	1,181,157.12	1,211,319.51
TOPBUILD CORP SR NT 144A 4.125% 02-15-2032 SEDOL: BP4YZQ3	255,000.000	255,000.00	225,909.65
TOWD POINT MORTGAGE TRUST 2024-CES6 AST BACKED NT CL M1 144A 6.102 11-25-2064 CUSIP: 891947AC7	820,000.000	819,985.32	818,382.39
TOWD PT HE TR 6.5% DUE 02-25-2063 CUSIP: 89181PAY4	680,000.000	678,618.75	664,351.09
TOWD PT MTG TR 2024-CES4 AST BACKED SECSCL M1 144A 5.57299995422% 09-25-2064 CUSIP: 89182QAC9	630,000.000	629,998.36	618,935.31
TOYOTA MOTOR CREDIT CORP 4.65% 01-05-2029 CUSIP: 89236TLL7	672,000.000	660,811.20	667,418.30
TOYOTA MTR CR CORP 5.05% 05-16-2029 CUSIP: 89236TMF9	430,000.000	429,079.80	433,026.09

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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			
TRANSMONTAIGNE 6.125% DUE 02-15-2026 SEDOL: BFZ9L70	261,000.000	263,732.09	259,465.76
TRAVEL + LEISURE CO SR SECD NT 144A 4.5%12-01-2029 SEDOL: BMV9VB7	960,000.000	960,000.00	896,601.46
TRAVEL PLUS 4.625% DUE 03-01-2030 SEDOL: BQWS4K1	305,000.000	318,343.75	283,055.49
TRICON RESIDENTIAL 2024-SFR3 TR 5.25% 08-17-2041 CUSIP: 89616YAD6	350,000.000	335,590.85	334,586.95
TRICON RESIDENTIAL 2024-SFR4 TR 5.35% 11-17-2041 CUSIP: 895975AD2	950,000.000	920,421.85	921,718.60
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	900,000.000	907,063.00	934,764.52
TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029 CUSIP: 89788MAQ5	475,000.000	475,000.00	508,053.37
TRUSTAGE FINANCIAL GROUP INC SR NT 144A 4.625% 04-15-2032 CUSIP: 89787EAA9	340,000.000	337,538.40	310,746.72
TYLER TECHNOLOGIES INC .25% DUE 03-15-2026 REG SEDOL: BMXFKH2	30,000.000	38,198.22	36,195.00
TYSON FOODS INC 5.4% 03-15-2029 CUSIP: 902494BL6	752,000.000	751,548.80	760,306.82
U S BANCORP MEDIUM TERM NTS- BOOK ENTRY 4.839% 02-01-2034 CUSIP: 91159HJL5	140,000.000	138,452.67	134,044.75
U S BANCORP 4.967% 07-22-2033 CUSIP: 91159HJG6	927,000.000	865,994.13	888,195.25
U S BANCORP 5.836% 06-12-2034 CUSIP: 91159HJN1	70,000.000	70,000.00	71,396.31
U S BK NATL ASSN CIN OH MEDIUM 4.507% 10-22-2027 CUSIP: 90331HPP2	1,010,000.000	1,010,000.00	1,004,367.18
UBER TECHNOLOGIES FIXED 6.25% DUE 01-15-2028 CUSIP: U9029YAF7	60,000.000	64,787.50	60,516.08
UBER TECHNOLOGIES FIXED 7.5% DUE 09-15-2027 CUSIP: U9029YAC4	60,000.000	66,150.00	61,068.54
UBER TECHNOLOGIES INC CNV SNR NTS 0.875% 12-01-2028 SEDOL: BPG4F94	110,000.000	130,716.43	121,000.00
UBER TECHNOLOGIES INC SR NT 4.3% 01-15-2030 SEDOL: BP4YGZ9	530,000.000	529,825.10	512,727.24

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
UBER TECHNOLOGIES INC 4.5% 08-15-2029 CUSIP: U9029YAG5	310,000.000	294,603.25	299,994.47
UBER TECHNOLOGIES INC 4.8% 09-15-2034 SEDOL: BP4YGX7	450,000.000	440,157.95	430,681.01
UBS COML MTG TR SER 2018-C11 CL A4 3.9772% 07-15-2051 CUSIP: 90276XAU9	1,700,000.000	1,621,109.38	1,661,124.40
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 CUSIP: 91324PFL1	440,000.000	439,124.40	427,910.58
UNITEDHEALTH GROUP 2.875% DUE 08-15-2029 CUSIP: 91324PDS8	1,032,000.000	929,367.60	948,608.07
UNIVERSAL HEALTH SVCS 4.625% 10-15-2029 CUSIP: 913903BB5	305,000.000	304,868.85	294,156.18
US AWYS 2013-1 3.95 DUE 05-15-2027 SEDOL: B94MBG7	225,255.490	225,255.49	222,984.24
US BANCORP DEL DEPOS SHS REPSTG 1/25TH PFD 3.7% 12-31-2049 SEDOL: BMX6N65	180,000.000	162,225.00	170,234.55
USQ RAIL II LLC / 2.21% DUE 06-28-2051 CUSIP: 90354PAA5	777,992.680	698,643.50	719,400.18
UTD AIRLS INC 3.7% DUE 09-01-2031 SEDOL: BMHCY77	70,998.330	68,788.31	64,767.94
VELOCITY COML CAP LN TR 2022-2 MTG PASS THRU CTF CL A 144A 4.67% 04-25-2052 CUSIP: 92259UAA6	820,901.170	820,755.78	770,339.57
VENTURE GLOBAL CALCASIEU 4.125% 08-15-2031 CUSIP: U9220MAB9	495,000.000	400,206.25	443,286.92
VENTURE GLOBAL CALCASIEU 6.25% 01-15-2030 CUSIP: U9220MAD5	85,000.000	80,112.50	85,795.60
VENTURE GLOBAL LNG INC. 3.875% 11-01-2033 SEDOL: BN6SFD6	905,000.000	740,562.50	777,506.05
VERALTO CORP 5.45% 09-18-2033 SEDOL: BPLP882	1,860,000.000	1,896,079.95	1,867,409.78
VERISK ANALYTICS INC SR NT 5.75% 04-01-2033 SEDOL: BPH14H5	380,000.000	376,348.20	390,600.15
VERIZON COMMUNICATIONS INC NT 2.355% 03-15-2032 CUSIP: 92343VGN8	75,000.000	60,331.50	62,212.29
VERIZON COMMUNICATIONS INC 1.68% 10-30-2030 USD CUSIP: 92343VFX7	1,592,000.000	1,282,945.04	1,324,637.21

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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			
VERUS FLTG RT 4.26% DUE 02-25-2067 CUSIP: 92538XAC9	1,398,309.060	1,310,464.12	1,293,970.87
VERUS SECURITIZATION TR 2021-5 1.013% 09-25-2066 CUSIP: 92538KAA1	1,180,200.190	992,589.82	981,259.63
VIATRIS INC SR NT 2.7% 06-22-2030 CUSIP: 92556VAD8	1,123,000.000	944,521.61	974,526.70
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	11,000.000	10,973.73	10,234.35
VICI PROPERTIES INC 5.125% 05-15-2032 SEDOL: BP5JTL0	280,000.000	270,206.25	272,629.70
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	670,000.000	527,281.00	555,916.24
WARNERMEDIA HLDGS INC SR NT 4.054% 03-15-2029 CUSIP: 55903VBB8	805,000.000	740,664.40	749,222.11
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6	593,000.000	521,751.51	522,725.80
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	787,000.000	705,019.13	587,525.29
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	755,000.000	708,464.46	608,137.83
WASTE MANAGEMENT INC 5.35% 10-15-2054 CUSIP: 94106LCF4	935,000.000	934,616.65	899,581.01
WASTE MGMT INC DEL 4.875% 02-15-2034 CUSIP: 94106LBW8	1,260,000.000	1,228,739.40	1,235,926.76
WASTE MGMT INC DEL 5.2% 03-15-2035 SEDOL: BSHPMV8	760,000.000	756,154.40	741,173.33
WASTE PRO USA INC 5.5% DUE 02-15-2026 SEDOL: BFY0Z83	43,000.000	37,947.50	42,975.48
WELLS FARGO & CO 2.393% 06-02-2028 SEDOL: BMGDBG9	355,000.000	363,495.01	334,348.64
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZYZ9	95,000.000	81,031.20	83,784.63
WELLS FARGO & COMPANY 2.164% 02-11-2026 SEDOL: BK8ZKC8	535,000.000	516,007.50	533,362.98
WELLS FARGO & COMPANY 5.574% 07-25-2029 SEDOL: BNFZXP6	1,455,000.000	1,466,072.55	1,477,456.72

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Corporate Debt Instruments - Other			
United States - USD			
WELLS FARGO AND COMPANY 5.211% 12-03-2035 CUSIP: 95000U3N1	1,185,000.000	1,185,000.00	1,153,233.52
WELLS FARGO COML FLTG RT 4% DUE 04-15-2055 CUSIP: 95003MBS6	3,600,000.000	3,409,737.38	3,314,513.89
WELLS FARGO COML MTG TR SER 2017-C38 CL A5 3.453% DUE 07-15-2050 CUSIP: 95001MAF7	2,390,000.000	2,247,907.03	2,296,592.11
WELLS FARGO COML MTG TR 2016-C36 MTG PASSTHRU CTF CL B 3.671% 11-15-2059 CUSIP: 95000MBU4	95,000.000	94,313.48	82,628.55
WELLS FARGO COML MTG TR 2018-C44 CL A-5 4.212% DUE 05-15-2051 CUSIP: 95001JAX5	2,560,000.000	2,420,800.00	2,481,169.92
WELLS FARGO COML 1.86399996281% DUE 08-15-2053 CUSIP: 95002XBC8	1,000,000.000	835,234.38	855,961.30
WELLS FARGO COML 3.04% DUE 10-15-2052 CUSIP: 95002BAE3	2,500,000.000	2,232,031.25	2,279,866.00
WELLTOWER INC 4% DUE 06-01-2025 SEDOL: BYMSY74	225,000.000	221,871.00	224,168.61
WELLTOWER OP LLC 4% SNR 01/06/2025 USD SEDOL: BY6Z910	265,000.000	264,803.90	264,020.80
WESTERN DIG CORP 4.75% DUE 02-15-2026 CUSIP: 958102AM7	570,000.000	551,097.00	564,505.14
WESTERN DIGITAL CORP 2.85% DUE 02-01-2029 BEO SEDOL: BLDBDX0	355,000.000	298,671.61	316,017.84
WESTERN MIDSTREAM OPER LP 4.05% 02-01-2030 SEDOL: BKRMR85	115,000.000	128,656.25	107,864.66
WESTERN MIDSTREAM OPER LP 6.35% 01-15-2029 SEDOL: BRJN893	345,000.000	344,261.70	356,763.47
WESTERN MIDSTREAM OPERATING LP 5.25% 02-01-2050 SEDOL: BKRMRB8	150,000.000	179,500.00	128,428.73
WESTERN MIDSTREAM OPERATING LP 6.15% 04-01-2033 CUSIP: 958667AE7	730,000.000	710,515.15	745,677.41
WESTLAKE 4.71% DUE 04-17-2028 CUSIP: 96043CAD2	350,000.000	349,966.54	349,893.25
WESTLAKE 5.56% DUE 02-15-2028 CUSIP: 96042YAD5	235,000.000	234,982.38	237,276.92
WESTLAKE 5.82% DUE 05-17-2027 CUSIP: 96041CAG7	1,600,000.000	1,599,776.32	1,611,179.68

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
WESTLAKE 6.24% DUE 07-15-2027 CUSIP: 96041AAG1	1,180,000.000	1,179,976.40	1,194,210.03
WESTLAKE 6.79% DUE 11-15-2028 CUSIP: 96042XAG0	140,000.000	139,999.50	143,833.76
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	260,000.000	309,362.50	221,084.89
WESTN GAS PARTNERS 5.45% DUE 04-01-2044 SEDOL: BKRV265	50,000.000	59,125.00	44,515.07
WESTN GAS PARTNERS 5.5% DUE 08-15-2048 SEDOL: BFX84M5	35,000.000	41,137.50	30,426.51
WESTROCK CO CORP BOND 4.0% 03-15-2028 SEDOL: BJHN0D7	145,000.000	147,568.05	140,571.74
WESTVACO CORP DEL 8.2% DUE 01-15-2030 CUSIP: 961548AV6	791,000.000	894,518.17	897,308.72
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	585,000.000	576,049.50	554,292.32
WFRBS COML MTG TR 2013-C15 MTG PASS THRUCTF CL B 4.20591% 08-15-2046 CUSIP: 92938CAH0	150,000.000	141,956.26	130,575.00
WFRBS COML MTG TR 4.48574 DUE 08-15-2046 SEDOL: BCZRWT2	170,000.000	157,250.00	136,340.00
WHEELS FLEET LEASE 4.87% DUE 06-21-2039 CUSIP: 96328GBT3	335,000.000	334,991.63	335,413.16
WILLIAMS COMPANIES INC 5.15% 03-15-2034 SEDOL: BPCRN93	305,000.000	304,923.75	296,556.89
WOLFSPEED INC CONV 1.875% 12-01-2029 SEDOL: BS54RG7	195,000.000	181,779.48	80,808.00
WOLFSPEED INC SR NT CONV .25% 02-15-2028 SEDOL: BN4BB62	105,000.000	96,381.50	48,352.50
WORKIVA INC SR NT CONV 1.25% 08-15-2028 SEDOL: BRV2CD0	81,000.000	76,900.76	85,738.50
WORLD OMNI AUTO RECEIVABLE TRUST SER 24-C CLS A3 4.43% 12-17-2029 CUSIP: 98164NAD7	365,000.000	364,926.74	363,700.97
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG SEDOL: BF083Z4	35,000.000	39,112.50	35,005.90
WYNDHAM DESTINATIONS INC 6.625% DUE 07-31-2026 SEDOL: BMWZQZ3	70,000.000	79,450.00	70,748.19

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Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
WYNDHAM 6.625% DUE 07-31-2026 SEDOL: BMWZQD1	145,000.000	145,000.00	146,549.82
YUM BRANDS INC FIXED 4.75% DUE 01-15-2030 CUSIP: U9T71RAB7	95,000.000	88,293.75	90,851.65
YUM BRANDS INC 3.625% 03-15-2031 SEDOL: BN7K371	770,000.000	756,612.50	680,723.34
YUM BRANDS INC 4.625% DUE 01-31-2032 SEDOL: BKP32N0	355,000.000	355,000.00	328,031.26
YUM BRANDS INC 4.75% 144A DUE 01-15-2030 SEDOL: BJDSXL5	160,000.000	138,962.50	153,013.30
1ST FRKLN MTG LN FLTG RT 4.59378% DUE 11-25-2036 SEDOL: B4L2068	177,257.630	174,044.83	176,416.37
1211 AVE OF THE 3.9005% DUE 08-10-2035 CUSIP: 90117PAA3	660,000.000	632,156.25	650,879.59
1345 AVE OF THE 5.278% DUE 08-10-2035 CUSIP: 68275CAC2	753,946.200	791,643.53	747,257.11
Total United States - USD		651,204,966.28	638,515,032.83
Zambia - USD			
PVTPL FIRST QUANTUM MINERALS 9.375% 03-01-2029 CUSIP: 335934AV7	1,590,000.000	1,590,000.00	1,690,885.25
Total Zambia - USD		1,590,000.00	1,690,885.25
Total Corporate Debt Instruments - Other		747,815,681.65	729,044,653.94
Corporate Stock - Preferred			
United States - USD			
APOLLO GLOBAL MGMT INC NEW SER A MANDATORY CONV PFD STK SER A 12-31-2049 SEDOL: BQVW6Z3	287.000	18,044.82	24,943.17
BOEING CO SEDOL: BRBLC59	15,979.000	807,601.49	972,961.31

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Corporate Stock - Preferred			
United States - USD			
PG&E CORP PFD CONV SEDOL: BPGN2R8	694.000	34,700.00	34,554.26
Total United States - USD		860,346.31	1,032,458.74
Total Corporate Stock - Preferred		860,346.31	1,032,458.74
Corporate Stock - Common			
Australia - AUD			
ARISTOCRAT LEISURE NPV SEDOL: 6253983	82,801.000	2,003,224.06	3,504,560.32
LOTTERY CORPORATIO NPV SEDOL: BNRQW72	196,483.000	593,746.71	600,963.14
WISETECH GLOBAL LT NPV SEDOL: BZ8GX83	23,167.000	568,816.00	1,736,466.35
Total Australia - AUD		3,165,786.77	5,841,989.81
Brazil - BRL			
HYPERA SA SEDOL: B2QY968	0.000	0.00	0.00
TOTVS SA COM NPV TOTS3 SEDOL: B10LQP6	218,200.000	1,205,959.72	944,802.80
Total Brazil - BRL		1,205,959.72	944,802.80
Canada - CAD			
AGNICO EAGLE MINES LTD COM NPV SEDOL: 2009823	84,450.000	4,885,124.33	6,603,564.87
CANADIAN IMP BANK COM NPV SEDOL: 2170525	0.000	0.00	0.00
CDN PAC KANS CY COM NPV SEDOL: BMBQR09	42,998.000	3,258,866.79	3,111,689.50
CONSTELLATION SOFT COM STK NPV SEDOL: B15C4L6	0.000	0.00	0.00
ELEMENT FLEET MGMT COM NPV SEDOL: B7FNMQ2	200,651.000	1,942,262.38	4,054,316.55

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Corporate Stock - Common			
Canada - CAD			
FRANCO NEVADA CORP COM NPV SEDOL: B29NF31	44,322.000	5,156,910.86	5,205,723.99
MEG ENERGY CORP COM NPV SEDOL: B4XF9J1	0.000	0.00	0.00
PARKLAND CORP. COM NPV SEDOL: BLFHPV8	0.000	0.00	0.00
RB GLOBAL INC COM NPV SEDOL: BMWGTH9	81,224.000	3,461,927.78	7,327,215.80
RESTAURANT BRANDS INTERN-W/I COMMON STOCK SEDOL: BTF8CF0	0.000	0.00	0.00
TRANSALTA CORP MTN COM NPV SEDOL: 2901628	0.000	0.00	0.00
WEST FRASER TIMBER COM NPV SEDOL: 2951098	0.000	0.00	0.00
Total Canada - CAD		18,705,092.14	26,302,510.71
Canada - USD			
BROOKFIELD INFRASTRUCTURE CORP NEW EXCHANGEABLE SUB VOTING SHS CL A CUSIP: 11276H106	165,990.000	6,609,721.80	6,641,259.90
BROOKFIELD RENEWABLE CORP NEW CL A EXCHANGEABLE SUB VOTING SHS CUSIP: 11285B108	227,123.000	6,375,342.61	6,282,222.18
GFL ENVIRONMENTAL INC. COM NPV SUB VTG SHS CUSIP: 36168Q104	208,944.000	7,838,576.47	9,306,365.76
SHOPIFY INC CL A SHOPIFY INC CUSIP: 82509L107	23,260.000	1,978,837.52	2,473,235.80
Total Canada - USD		22,802,478.40	24,703,083.64
China - HKD			
CHINA AOYUAN GROUP HKD0.01 SEDOL: BJGS0Q6	12,604.000	185,525.00	353.72
Total China - HKD		185,525.00	353.72
Denmark - DKK			
NOVO NORDISK A/S SER'B'DKK0.1 SEDOL: BP6KMJ1	60,006.000	6,682,245.78	5,201,031.05

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
Denmark - DKK			
Total Denmark - DKK		6,682,245.78	5,201,031.05
Denmark - USD			
ADR ASCENDIS PHARMA A/S SPONSORED ADR CUSIP: 04351P101	3,882.000	532,063.93	534,434.94
Total Denmark - USD		532,063.93	534,434.94
France - EUR			
AIR LIQUIDE(L') EUR5.50 SEDOL: B1YXBJ7	43,234.000	4,007,617.47	7,025,121.52
CAPGEMINI EUR8 SEDOL: 4163437	41,289.000	7,100,352.97	6,761,665.53
DASSAULT SYSTEMES EUR0.10 SEDOL: BM8H5Y5	106,863.000	3,683,194.99	3,706,997.50
ESSILORLUXOTTICA EUR 0.18 SEDOL: 7212477	37,838.000	4,954,876.11	9,231,102.69
KERING SEDOL: 5505072	6,198.000	2,009,063.29	1,529,095.48
LVMH MOET HENNESSY EUR0.30 SEDOL: 4061412	14,315.000	4,053,297.62	9,420,132.92
PERNOD RICARD NPV EUR 1.55 SEDOL: 4682329	34,292.000	4,954,782.32	3,870,521.07
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	58,629.000	5,337,025.09	14,625,119.06
SODEXHO EUR4 SEDOL: 7062713	19,616.000	1,641,011.93	1,615,848.95
Total France - EUR		37,741,221.79	57,785,604.72
France - USD			
ADR TOTALENERGIES SE SPONSORED ADR CUSIP: 89151E109	31,631.000	1,732,420.75	1,723,889.50
Total France - USD		1,732,420.75	1,723,889.50

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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			
Germany - EUR			
DEUTSCHE BOERSE AG NPV(REGD) SEDOL: 7021963	26,084.000	4,701,954.51	6,007,020.28
GEA GROUP AG NPV SEDOL: 4557104	86,634.000	2,943,496.13	4,289,908.82
MERCK KGAA NPV SEDOL: 4741844	18,667.000	3,354,373.53	2,704,222.15
QIAGEN NV ORD EUR0.01 (POST REV SPLT) SEDOL: BMHCW17	94,416.000	3,675,638.32	4,208,413.77
SAP SE SEDOL: 4846288	79,300.000	7,750,446.98	19,403,810.85
SYMRISE AG NPV (BR) SEDOL: B1JB4K8	37,966.000	2,781,517.23	4,035,561.04
ZALANDO SE NPV SEDOL: BQV0SV7	82,592.000	1,729,856.66	2,770,123.01
Total Germany - EUR		26,937,283.36	43,419,059.92
Germany - USD			
ADR BIONTECH SE ADS CUSIP: 09075V102	8,720.000	969,925.71	993,644.00
Total Germany - USD		969,925.71	993,644.00
Hong Kong - HKD			
AIA GROUP LTD NPV SEDOL: B4TX8S1	1,152,800.000	7,480,889.16	8,355,182.51
SANDS CHINA LTD USD0.01 SEDOL: B5B23W2	787,600.000	2,340,639.32	2,119,071.31
Total Hong Kong - HKD		9,821,528.48	10,474,253.82
India - USD			
ADR HDFC BK LTD ADR REPSTG 3 SHS SEDOL: 2781648	90,296.000	3,972,204.09	5,766,302.56
RELIANCE INDUSTRIES SPON GDR EACH RP 4 ORD SHS 144A SEDOL: B16CYP9	50,124.000	2,907,655.53	2,847,043.20
Total India - USD		6,879,859.62	8,613,345.76

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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			
Ireland - EUR			
KINGSPAN GROUP ORD EUR0.13 SEDOL: 4491235	16,900.000	1,013,079.87	1,232,871.53
Total Ireland - EUR		1,013,079.87	1,232,871.53
Ireland - USD			
ICON PLC COM CUSIP: G4705A100	3,130.000	640,601.10	656,392.30
Total Ireland - USD		640,601.10	656,392.30
Israel - ILS			
ELBIT SYSTEMS LTD ILS1 SEDOL: 6308913	0.000	0.00	0.00
Total Israel - ILS		0.00	0.00
Israel - USD			
GLOBAL E ONLINE LTD COM NPV CUSIP: M5216V106	71,770.000	2,757,483.14	3,913,618.10
Total Israel - USD		2,757,483.14	3,913,618.10
Italy - EUR			
TENARIS S.A. COMMON STOCK SEDOL: BMHVLR3	100,741.000	1,670,731.25	1,885,013.80
Total Italy - EUR		1,670,731.25	1,885,013.80
Japan - JPY			
AGC INC NPV SEDOL: 6055208	0.000	0.00	0.00
ASAHI GROUP HOLDINGS LTD NPV SEDOL: 6054409	0.000	0.00	0.00
ASICS CORP NPV SEDOL: 6057378	0.000	0.00	0.00
BRIDGESTONE CORP NPV SEDOL: 6132101	0.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
CANON INC NPV SEDOL: 6172323	0.000	0.00	0.00
DAIFUKU CO LTD NPV SEDOL: 6250025	0.000	0.00	0.00
DAIICHI SANKYO COM NPV SEDOL: B0J7D91	94,300.000	2,822,151.55	2,611,310.77
DENTSU GROUP INC NPV SEDOL: 6416281	0.000	0.00	0.00
HIKARI TSUSHIN INC NPV SEDOL: 6416322	0.000	0.00	0.00
HITACHI NPV SEDOL: 6429104	546,300.000	4,423,470.55	13,685,308.60
HOSHIZAKI CORP SEDOL: B3FF8W8	0.000	0.00	0.00
HULIC COMPANY LTD SEDOL: 6805317	0.000	0.00	0.00
INPEX CORPORATION NPV SEDOL: B10RB15	0.000	0.00	0.00
JAPAN TOBACCO INC NPV SEDOL: 6474535	0.000	0.00	0.00
KAO CORP NPV SEDOL: 6483809	0.000	0.00	0.00
KIRIN HOLDINGS CO NPV SEDOL: 6493745	0.000	0.00	0.00
KOSE CORPORATION NPV SEDOL: 6194468	8,500.000	1,095,038.89	388,276.28
KUBOTA CORP NPV SEDOL: 6497509	0.000	0.00	0.00
KYOWA KIRIN CO LTD NPV SEDOL: 6499550	0.000	0.00	0.00
LASERTEC CORP NPV SEDOL: 6506267	0.000	0.00	0.00
LY CORP NPV SEDOL: 6084848	702,700.000	3,719,704.12	1,875,237.85
MCDONALD'S HOLDING CO JAPAN SEDOL: 6371863	0.000	0.00	0.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
MONOTARO CO.LTD NPV SEDOL: B1GHR88	0.000	0.00	0.00
NEXON CO LTD NPV SEDOL: B63QM77	0.000	0.00	0.00
NIPPON PAINT HLDGS NPV SEDOL: 6640507	0.000	0.00	0.00
NOMURA RESEARCH INSTITUTE NPV SEDOL: 6390921	128,800.000	3,232,383.09	3,818,269.28
OBIC CO LTD NPV SEDOL: 6136749	114,500.000	3,152,267.26	3,419,117.46
ORACLE CORP JAPAN NPV SEDOL: 6141680	27,800.000	2,405,905.74	2,680,764.83
OTSUKA CORP NPV SEDOL: 6267058	0.000	0.00	0.00
OTSUKA HOLDINGS CO LTD SEDOL: B5LTM93	0.000	0.00	0.00
PAN PACIFIC INTERNATIONAL HOLDINGS CORP SEDOL: 6269861	0.000	0.00	0.00
RENESAS ELECTRONICS CORPORATION NPV SEDOL: 6635677	0.000	0.00	0.00
RESONAC HOLDINGS CORP NPV SEDOL: 6805469	99,900.000	1,833,302.72	2,552,166.58
SHIMANO INC NPV SEDOL: 6804820	0.000	0.00	0.00
SHISEIDO CO LTD NPV SEDOL: 6805265	0.000	0.00	0.00
SUGI HOLDINGS NPV SEDOL: 6259011	89,000.000	2,084,312.24	1,397,349.83
SUNTORY BEVERAGE & NPV SEDOL: BBD7Q84	0.000	0.00	0.00
TERUMO CORP NPV SEDOL: 6885074	181,100.000	1,922,663.79	3,528,430.90
TREND MICRO INC NPV SEDOL: 6125286	0.000	0.00	0.00
UNICHARM CORP NPV SEDOL: 6911485	0.000	0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Japan - JPY			
YAMAHA MOTOR CO NPV SEDOL: 6985264	0.000	0.00	0.00
ZOZO INC SEDOL: B292RC1	65,100.000	1,780,786.49	2,028,472.26
Total Japan - JPY		28,471,986.44	37,984,704.64
Luxembourg - USD			
INTELSAT S.A. CUSIP: L5217E120	10,281.000	454,386.62	307,144.88
Total Luxembourg - USD		454,386.62	307,144.88
Mexico - MXN			
GRUPO FINANCIERO BANORTE S A B DE C V SEDOL: 2421041	387,442.000	2,414,511.97	2,496,331.88
Total Mexico - MXN		2,414,511.97	2,496,331.88
Netherlands - EUR			
AKZO NOBEL NV EUR0.50(POST REV SPLIT) SEDOL: BJ2KSG2	36,206.000	2,713,494.52	2,172,996.60
ASML HOLDING NV EUR0.09 SEDOL: B929F46	4,800.000	3,180,015.33	3,373,410.64
HEINEKEN NV EUR1.60 SEDOL: 7792559	123,600.000	12,579,585.08	8,792,762.27
PROSUS N.V. EUR0.05 (N SHARES) SEDOL: BJDS7L3	50,911.000	2,508,586.94	2,021,748.45
Total Netherlands - EUR		20,981,681.87	16,360,917.96
Netherlands - USD			
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) CUSIP: N07059210	3,990.000	923,935.68	2,765,389.20
AERCAP HOLDINGS N.V. EUR0.01 CUSIP: N00985106	36,637.000	3,526,871.80	3,506,160.90
Total Netherlands - USD		4,450,807.48	6,271,550.10

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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			
Peru - USD			
CREDICORP LTD COM STK SEDOL: 2232878	20,078.000	2,753,515.92	3,680,698.96
Total Peru - USD		2,753,515.92	3,680,698.96
Russian Federation - USD			
NEBIUS GROUP N V CUSIP: N97284108	75,982.000	2,064,837.14	2,104,701.40
Total Russian Federation - USD		2,064,837.14	2,104,701.40
Singapore - SGD			
DBS GROUP HLDGS NPV SEDOL: 6175203	191,150.000	2,822,336.30	6,125,991.79
SINGAPORE TECHNOLOGIES ENGINEERING SEDOL: 6043214	434,100.000	1,261,197.65	1,482,851.49
Total Singapore - SGD		4,083,533.95	7,608,843.28
Singapore - USD			
ADR SEA LTD ADR CUSIP: 81141R100	20,777.000	2,067,035.87	2,204,439.70
Total Singapore - USD		2,067,035.87	2,204,439.70
Spain - EUR			
AMADEUS IT GROUP EUR0.01 SEDOL: B3MSM28	117,036.000	6,862,789.53	8,265,211.44
Total Spain - EUR		6,862,789.53	8,265,211.44
Sweden - SEK			
ASSA ABLOY SER'B'NPV (POST SPLIT) SEDOL: BYPC1T4	239,048.000	6,180,933.67	7,070,243.36
Total Sweden - SEK		6,180,933.67	7,070,243.36

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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			
Sweden - USD			
SPOTIFY TECHNOLOGY S A COM EUR0.025 CUSIP: L8681T102	17,558.000	4,889,626.53	7,855,098.04
Total Sweden - USD		4,889,626.53	7,855,098.04
Switzerland - CHF			
NESTLE SA CHF0.10(REGD) SEDOL: 7123870	144,126.000	11,436,857.99	11,908,584.70
ROCHE HLDGS AG GENUSSCHEINE NPV SEDOL: 7110388	40,021.000	10,519,450.29	11,283,161.93
SIKA AG CHF0.01 (REG) SEDOL: BF2DSG3	10,806.000	1,314,824.28	2,573,169.43
SONOVA HOLDING AG COMMON STOCK SEDOL: 7156036	9,658.000	2,466,950.55	3,157,699.75
Total Switzerland - CHF		25,738,083.11	28,922,615.81
Switzerland - USD			
ON HLDNG AG CHF0.1 CLASS A CUSIP: H5919C104	16,595.000	566,045.98	908,908.15
Total Switzerland - USD		566,045.98	908,908.15
Taiwan - USD			
ADR TAIWAN SEMICONDUCTOR MANUFACTURING ADS REP 5 TWD10 SEDOL: 2113382	170,990.000	12,367,692.26	33,768,815.10
Total Taiwan - USD		12,367,692.26	33,768,815.10
Thailand - THB			
ADVANCED INFO SERV THB1(ALIEN) SEDOL: 6412591	93,600.000	586,065.69	787,892.65
KASIKORNBANK PLC THB10 (ALIEN MKT) SEDOL: 6888794	292,900.000	1,134,773.38	1,335,854.23
Total Thailand - THB		1,720,839.07	2,123,746.88

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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 Kingdom - GBP			
BRITISH AMERICAN TOBACCO ORD GBP0.25 SEDOL: 0287580	0.000	0.00	0.00
BT GROUP ORD GBP0.05 SEDOL: 3091357	0.000	0.00	0.00
BURBERRY GROUP ORD GBP0.0005 SEDOL: 3174300	87,198.000	2,211,402.27	1,070,226.46
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	117,999.000	3,954,365.25	3,933,955.66
DIAGEO PLC ORD GBP0.28 101/108 SEDOL: 0237400	191,713.000	6,430,954.12	6,092,572.38
EXPERIAN ORD USD0.10 SEDOL: B19NLV4	117,770.000	2,811,781.65	5,081,208.13
HALEON PLC ORD GBP0.01 SEDOL: BMX86B7	509,676.000	2,178,180.04	2,409,013.10
HALMA ORD GBP0.10 SEDOL: 0405207	0.000	0.00	0.00
INTERMED CAP GRP ORD GBP0.2625 SEDOL: BYT1DJ1	0.000	0.00	0.00
LONDON STOCK EXCHANGE GROUP ORD GBP0.06918604 SEDOL: B0SWJX3	21,994.000	2,389,484.46	3,108,485.65
RECKITT BENCK GRP ORD GBP0.10 SEDOL: B24CGK7	103,790.000	8,185,256.32	6,282,252.53
ROLLS ROYCE HLDGS ORD GBP0.20 SEDOL: B63H849	620,318.000	1,704,064.97	4,417,375.54
Total United Kingdom - GBP		29,865,489.08	32,395,089.45
United Kingdom - USD			
ADR BP P L C SPONSORED ADR CUSIP: 055622104	62,082.000	2,047,871.82	1,835,143.92
ROYAL DUTCH SHELL PLC SPONSORED ADR REPSTG ORD SH CUSIP: 780259305	28,666.000	1,556,411.43	1,795,924.90
Total United Kingdom - USD		3,604,283.25	3,631,068.82
United States - USD			
ABBVIE INC COM USD0.01 CUSIP: 00287Y109	15,364.000	1,801,938.92	2,730,182.80

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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			
ABERCROMBIE & FITCH CO CL A CL A CUSIP: 002896207	32,370.000	3,721,367.66	4,838,343.90
ACADIA HEALTHCARE CO INC COM CUSIP: 00404A109	20,215.000	832,964.18	801,524.75
ACUITY BRANDS INC COM CUSIP: 00508Y102	3,495.000	421,870.13	1,020,994.35
ACV AUCTIONS INC CL A CL A CUSIP: 00091G104	84,327.000	1,489,350.70	1,821,463.20
ADAPTHEALTH CORP COM CUSIP: 00653Q102	268,693.000	2,895,986.91	2,557,957.36
ADOBE INC COM CUSIP: 00724F101	4,573.000	2,203,970.85	2,033,521.64
ADR ARM HLDGS PLC SPONSORED ADS NEW CUSIP: 042068205	14,118.000	2,065,257.28	1,741,596.48
ADVANCED MICRO DEVICES INC COM CUSIP: 007903107	12,282.000	1,766,484.56	1,483,542.78
AECOM CUSIP: 00766T100	11,556.000	449,448.16	1,234,411.92
AGCO CORP COM CUSIP: 001084102	10,963.000	887,286.78	1,024,821.24
AIR LEASE CORP CL A CL A CUSIP: 00912X302	65,911.000	2,417,934.87	3,177,569.31
ALASKA AIR GROUP INC COM CUSIP: 011659109	56,468.000	2,905,499.16	3,656,303.00
ALBEMARLE CORP COM CUSIP: 012653101	14,716.000	1,499,537.73	1,266,753.28
ALIGN TECHNOLOGY INC COM CUSIP: 016255101	7,278.000	1,606,128.12	1,517,535.78
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	10,052.000	409,278.39	1,086,219.12
ALLY FINL INC COM CUSIP: 02005N100	100,487.000	4,194,818.58	3,618,536.87
ALPHA & OMEGA SEMICONDUCTOR LTD COM STK CUSIP: G6331P104	84,616.000	2,541,824.10	3,133,330.48
ALPHABET INC CAP STK USD0.001 CL C CUSIP: 02079K107	257,875.000	14,225,884.41	49,109,715.00

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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			
ALPHABET INC CAPITAL STOCK USD0.001 CL A CUSIP: 02079K305	34,860.000	6,162,927.29	6,598,998.00
AMAZON COM INC COM CUSIP: 023135106	363,117.000	46,061,829.42	79,664,238.63
AMCOR PLC ORD USD0.01 CUSIP: G0250X107	59,932.000	660,710.49	563,960.12
AMDOCS ORD GBP0.01 CUSIP: G02602103	76,005.000	6,453,656.90	6,471,065.70
AMER ELEC PWR CO INC COM CUSIP: 025537101	22,879.000	2,042,328.98	2,110,130.17
AMERANT BANCORP INC CL A CL A CUSIP: 023576101	109,060.000	2,722,859.72	2,444,034.60
AMERICAN EXPRESS CO CUSIP: 025816109	50,636.000	8,630,995.31	15,028,258.44
AMERIPRISE FINL INC COM CUSIP: 03076C106	6,922.000	1,642,642.61	3,685,480.46
AMERIS BANCORP COM CUSIP: 03076K108	42,990.000	1,489,203.34	2,689,884.30
AMPHASTAR PHARMACEUTICALS INC DEL COM CUSIP: 03209R103	20,109.000	395,445.18	746,647.17
AMPHENOL CORP NEW CL A CUSIP: 032095101	165,843.000	8,788,813.48	11,517,796.35
ANDERSONS INC COM CUSIP: 034164103	43,437.000	1,310,727.93	1,760,067.24
APPLE INC COM STK CUSIP: 037833100	372,497.000	48,295,756.18	93,280,698.74
APPLIED MATERIALS INC COM CUSIP: 038222105	57,175.000	9,793,918.88	9,298,370.25
APPLOVIN CORP COM CL A COM CL A CUSIP: 03831W108	53,662.000	6,630,616.73	17,377,365.46
ARDENT HEALTH PARTNERS INC COM CUSIP: 03980N107	156,484.000	2,518,711.74	2,672,746.72
ARISTA NETWORKS INC COM NEW CUSIP: 040413205	65,752.000	2,555,669.02	7,267,568.56
ASBURY AUTOMOTIVE GROUP INC COM CUSIP: 043436104	13,730.000	607,101.64	3,336,801.90

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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			
ASPEN AEROGELS INC COM CUSIP: 04523Y105	85,815.000	1,092,291.29	1,019,482.20
ASTEC INDS INC COM CUSIP: 046224101	53,493.000	2,006,810.50	1,797,364.80
ASTERA LABS INC COM CUSIP: 04626A103	19,724.000	830,564.00	2,612,443.80
ATI INC COM CUSIP: 01741R102	83,516.000	1,705,822.39	4,596,720.64
ATKORE INC CUSIP: 047649108	13,191.000	1,521,348.47	1,100,788.95
ATLANTIC UN BANKSHARES CORP COM CUSIP: 04911A107	72,870.000	2,686,029.66	2,760,315.60
AUTODESK INC COM CUSIP: 052769106	5,895.000	1,801,471.02	1,742,385.15
AUTOLIV INC COM STK CUSIP: 052800109	11,638.000	873,442.84	1,091,528.02
AVANTOR INC COM CUSIP: 05352A100	110,241.000	2,426,814.20	2,322,777.87
AVISTA CORP COM ISIN # US05379B1070 CUSIP: 05379B107	78,218.000	2,915,615.01	2,865,125.34
AZEK CO INC CL A CL A CUSIP: 05478C105	41,617.000	1,295,253.54	1,975,558.99
A10 NETWORKS INC COM CUSIP: 002121101	185,552.000	1,746,093.60	3,414,156.80
BAKER HUGHES CO CUSIP: 05722G100	44,347.000	1,201,311.14	1,819,113.94
BANC CALIF INC COM CUSIP: 05990K106	196,703.000	2,345,760.00	3,041,028.38
BANNER CORP COM NEW COM NEW CUSIP: 06652V208	49,143.000	2,615,351.86	3,281,278.11
BATTALION OIL CORP COM USD0.0001 SEDOL: BL1KDQ2	515.000	84,842.06	885.80
BEACON ROOFING SUPPLY INC COM CUSIP: 073685109	42,061.000	1,911,861.11	4,272,556.38
BEAZER HOMES USA INC COM NEW COM NEW CUSIP: 07556Q881	96,775.000	3,194,096.70	2,657,441.50

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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			
BELDEN INC COM CUSIP: 077454106	3,357.000	384,307.02	378,031.77
BERKLEY W R CORP COM CUSIP: 084423102	25,240.000	449,680.89	1,477,044.80
BERKSHIRE HATHAWAY INC COM USD0.0033 CLASS'B' CUSIP: 084670702	31,064.000	9,266,733.29	14,080,689.92
BERRY GLOBAL GROUP INC COM USD0.01 CUSIP: 08579W103	9,169.000	443,453.36	592,959.23
BILL HOLDINGS INC COM USD0.00001 CUSIP: 090043100	9,385.000	821,620.69	795,003.35
BIO RAD LABORATORIES INC CL A CL A CUSIP: 090572207	8,443.000	2,757,924.16	2,773,609.93
BIOGEN INC COMMON STOCK CUSIP: 09062X103	15,784.000	3,967,047.93	2,413,689.28
BLACKSTONE INC COM USD0.00001 CUSIP: 09260D107	34,919.000	4,592,440.79	6,020,733.98
BLOCK H & R INC COM CUSIP: 093671105	81,215.000	5,225,298.97	4,291,400.60
BLOCK INC CUSIP: 852234103	10,425.000	736,578.37	886,020.75
BOISE CASCADE CO COM CUSIP: 09739D100	7,991.000	826,418.27	949,810.26
BOOKING HLDGS INC COM CUSIP: 09857L108	2,123.000	6,863,548.77	10,547,955.66
BOOZ ALLEN HAMILTON HLDG CORP CL A COM STK CUSIP: 099502106	49,058.000	5,866,716.15	6,313,764.60
BORG WARNER INC COM CUSIP: 099724106	97,238.000	3,415,347.26	3,091,196.02
BOSTON SCIENTIFIC CORP COM CUSIP: 101137107	43,361.000	2,565,028.66	3,873,004.52
BOYD GAMING CORP COM CUSIP: 103304101	18,076.000	481,654.00	1,311,233.04
BRIDGEBIO PHARMA INC COM CUSIP: 10806X102	29,766.000	761,143.89	816,779.04
BRIGHTVIEW HLDGS INC COM CUSIP: 10948C107	153,775.000	2,038,770.35	2,458,862.25

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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			
BRINKER INTL INC COM CUSIP: 109641100	37,774.000	4,662,861.77	4,997,122.46
BRISTOL MYERS SQUIBB CO COM CUSIP: 110122108	48,493.000	2,271,179.36	2,742,764.08
BROADCOM INC COM CUSIP: 11135F101	119,933.000	17,386,489.65	27,805,266.72
BUILDERS FIRSTSOURCE INC COM STK CUSIP: 12008R107	33,546.000	2,797,538.12	4,794,729.78
BURLINGTON STORES INC COM CUSIP: 122017106	11,788.000	2,391,779.22	3,360,287.28
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	10,347.000	777,058.24	1,152,552.33
CABOT CORP COM CUSIP: 127055101	26,856.000	1,450,339.88	2,452,221.36
CADENCE DESIGN SYS INC COM CUSIP: 127387108	29,836.000	4,977,977.95	8,964,524.56
CAESARS ENTMT INC NEW COM CUSIP: 12769G100	82,826.000	3,560,420.83	2,768,044.92
CARDINAL HLTH INC CUSIP: 14149Y108	22,948.000	2,572,362.95	2,714,059.96
CARLISLE COMPANIES INC COM CUSIP: 142339100	2,540.000	390,404.84	936,853.60
CARLYLE GROUP INC COM CUSIP: 14316J108	46,923.000	1,338,847.04	2,369,142.27
CARNIVAL CORP COM PAIRED CUSIP: 143658300	189,411.000	4,711,181.92	4,720,122.12
CARPENTER TECHNOLOGY CORP COM CUSIP: 144285103	42,434.000	1,437,841.59	7,201,474.14
CASEYS GEN STORES INC COM CUSIP: 147528103	10,680.000	2,592,329.71	4,231,736.40
CENCORA INC CUSIP: 03073E105	11,341.000	1,186,049.34	2,548,095.88
CENTENE CORP DEL COM CUSIP: 15135B101	45,658.000	3,487,882.55	2,765,961.64
CF INDS HLDGS INC COM CUSIP: 125269100	7,724.000	627,310.83	659,011.68

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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			
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	11,951.000	2,580,401.47	2,206,154.60
CHART INDS INC COM PAR $0.01 COM PAR $0.01 CUSIP: 16115Q308	7,460.000	1,083,165.24	1,423,666.40
CHEMOURS CO COM CUSIP: 163851108	155,490.000	3,094,238.91	2,627,781.00
CHENIERE ENERGY INC COM NEW CUSIP: 16411R208	43,041.000	7,364,854.77	9,248,219.67
CHESAPEAKE UTILS CORP COM CUSIP: 165303108	24,798.000	2,282,503.73	3,009,237.30
CISCO SYSTEMS INC CUSIP: 17275R102	106,263.000	6,033,358.11	6,290,769.60
CITIGROUP INC COM NEW COM NEW CUSIP: 172967424	64,566.000	3,332,716.49	4,544,800.74
CITIZENS FINL GROUP INC COM CUSIP: 174610105	39,209.000	1,260,282.01	1,715,785.84
CLEARWATER PAPER CORP COM STK CUSIP: 18538R103	66,666.000	1,644,302.35	1,984,646.82
CLOUDFLARE INC COM CUSIP: 18915M107	23,615.000	2,271,025.36	2,542,863.20
CNX RESOURCES CORPORATION COM CUSIP: 12653C108	76,372.000	849,475.56	2,800,561.24
COGENT COMMUNICATIONS HLDGS INC CUSIP: 19239V302	27,778.000	1,494,475.85	2,140,850.46
COGNEX CORP COM CUSIP: 192422103	21,667.000	866,287.32	776,978.62
COHERENT CORP COM CUSIP: 19247G107	28,696.000	1,451,719.40	2,718,372.08
COINBASE GLOBAL INC COM CL A CUSIP: 19260Q107	1,254.000	353,542.18	311,368.20
COLUMBIA BKG SYS INC COM CUSIP: 197236102	119,295.000	2,268,745.81	3,222,157.95
COMCAST CORP NEW-CL A CUSIP: 20030N101	128,155.000	5,104,701.01	4,809,657.15
COMMERCIAL METALS CO COM CUSIP: 201723103	10,971.000	472,966.19	544,161.60

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
CONSTELLATION BRANDS INC CL A CL A CUSIP: 21036P108	28,930.000	6,804,061.95	6,393,530.00
CONSTELLATION ENERGY CORPORATION COM NPV WI CUSIP: 21037T109	8,294.000	1,585,050.96	1,855,450.74
CORE & MAIN INC COM CL A COM CL A CUSIP: 21874C102	20,311.000	789,208.28	1,034,033.01
CORE SCIENTIFIC INC NEW COM CUSIP: 21874A106	93,443.000	1,380,614.63	1,312,874.15
CRANE NXT CO COM USD1.00 CUSIP: 224441105	47,318.000	2,761,374.26	2,754,853.96
CRESCENT ENERGY CO COM CL A COM CL A CUSIP: 44952J104	170,902.000	2,055,564.89	2,496,878.22
CROWDSTRIKE HLDGS INC CL A CL A CUSIP: 22788C105	1,847.000	512,553.76	631,969.52
CSX CORP COM STK CUSIP: 126408103	32,162.000	1,097,451.06	1,037,867.74
CUMMINS INC CUSIP: 231021106	2,944.000	432,896.04	1,026,278.40
CURTISS WRIGHT CORP COM CUSIP: 231561101	17,877.000	4,261,411.85	6,344,010.99
CUSHMAN & WAKEFIELD INC CUSIP: G2717B108	239,937.000	2,526,573.66	3,138,375.96
D R HORTON INC COM CUSIP: 23331A109	2,359.000	402,678.48	329,835.38
DARLING INGREDIENTS INC COMSTK CUSIP: 237266101	134,197.000	5,756,059.73	4,521,096.93
DATADOG INC COM USD0.00001 CL A CUSIP: 23804L103	19,533.000	2,376,986.39	2,791,070.37
DAVITA INC COM CUSIP: 23918K108	57,091.000	8,100,934.55	8,537,959.05
DECKERS OUTDOOR CORP COM CUSIP: 243537107	21,981.000	1,998,872.05	4,464,121.29
DEVON ENERGY CORP NEW COM CUSIP: 25179M103	28,527.000	582,618.13	933,688.71
DICKS SPORTING GOODS INC OC-COM OC-COM CUSIP: 253393102	26,262.000	4,588,098.11	6,009,796.08

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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			
DIGITALBRIDGE GROUP INC CL A NEW CUSIP: 25401T603	78,057.000	1,279,476.24	880,482.96
DOLBY LABORATORIES INC CL A COM STK CUSIP: 25659T107	8,687.000	693,913.59	678,454.70
DOLE PLC COM USD0.01 SEDOL: BMCLHR0	0.000	0.00	0.00
DOMINION ENERGY INC COM STK NPV CUSIP: 25746U109	22,830.000	1,201,823.71	1,229,623.80
DOVER CORP COM USD1.00 CUSIP: 260003108	5,672.000	503,128.38	1,064,067.20
DRAFTKINGS INC NEW CL A CUSIP: 26142V105	109,959.000	3,586,355.05	4,090,474.80
EAGLE MATLS INC COM CUSIP: 26969P108	12,652.000	1,064,388.16	3,122,007.52
EASTERN BANKSHARES INC COM CUSIP: 27627N105	55,228.000	960,733.80	952,683.00
EASTMAN CHEM CO COM CUSIP: 277432100	6,412.000	495,775.94	585,543.84
EATON CORP PLC COM USD0.50 CUSIP: G29183103	7,136.000	1,958,233.84	2,368,224.32
ECOLAB INC COM STK USD1 CUSIP: 278865100	0.000	0.00	0.00
ELANCO ANIMAL HEALTH INC COM CUSIP: 28414H103	75,721.000	1,069,111.26	916,981.31
ELASTIC N V COM USD0.01 CUSIP: N14506104	5,084.000	561,129.72	503,722.72
ELI LILLY & CO COM CUSIP: 532457108	16,317.000	7,399,868.73	12,596,724.00
EMCOR GROUP INC COM CUSIP: 29084Q100	2,325.000	126,668.14	1,055,317.50
EMERSON ELECTRIC CO COM CUSIP: 291011104	8,601.000	539,013.10	1,065,921.93
ENCORE CAP GROUP INC COM CUSIP: 292554102	40,108.000	1,945,443.76	1,915,959.16
ENERSYS COM CUSIP: 29275Y102	11,475.000	764,009.08	1,060,634.25

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
ENTERPRISE FINL SVCS CORP COM STK CUSIP: 293712105	48,678.000	2,029,039.13	2,745,439.20
EPAM SYS INC COM STK CUSIP: 29414B104	8,823.000	2,035,641.29	2,062,993.86
EQUIFAX INC COM CUSIP: 294429105	9,133.000	1,681,756.07	2,327,545.05
EQUITABLE HLDGS INC COM CUSIP: 29452E101	79,306.000	3,638,875.00	3,740,864.02
EURONET WORLDWIDE INC COM CUSIP: 298736109	11,787.000	1,294,202.78	1,212,175.08
EVEREST GROUP LTD CUSIP: G3223R108	6,236.000	799,426.20	2,260,300.56
EVERGY INC COM NPV CUSIP: 30034W106	19,039.000	1,179,608.92	1,171,850.45
EXACT SCIENCES CORP COM CUSIP: 30063P105	36,840.000	2,137,072.59	2,070,039.60
EXPAND ENERGY CORP CUSIP: 165167735	18,905.000	1,602,978.41	1,881,992.75
FABRINET COM USD0.01 CUSIP: G3323L100	32,171.000	6,803,576.73	7,073,759.48
FASTENAL CO COM CUSIP: 311900104	68,962.000	5,277,570.41	4,959,057.42
FB FINL CORP COM CUSIP: 30257X104	56,195.000	1,971,342.66	2,894,604.45
FERGUSON ENTERPRISES INC USD0.0001 CUSIP: 31488V107	0.000	0.00	0.00
FIDELITY NATL FINL INC NEW FORMERLY STOCK CUSIP: 31620R303 FIDELITY COMMON	62,406.000	2,702,938.05	3,503,472.84
FIRST BANCORP N C COM CUSIP: 318910106	61,880.000	1,879,545.89	2,720,863.60
FIRST BANCORP P R COM NEW COM NEW CUSIP: 318672706	95,794.000	630,456.45	1,780,810.46
FIRST BUSEY CORP COM NEW COM NEW CUSIP: 319383204	107,010.000	2,843,304.11	2,522,225.70
FIRST INTERSTATE BANCSYS/MT CUSIP: 32055Y201	89,843.000	3,190,737.48	2,917,202.21

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
FIRST MERCHANTS CORP COM CUSIP: 320817109	69,986.000	2,612,802.38	2,791,741.54
FIRSTENERGY CORP COM CUSIP: 337932107	29,168.000	1,209,201.35	1,160,303.04
FISERV INC COM CUSIP: 337738108	25,111.000	3,722,718.87	5,158,301.62
FLEX LTD COM USD0.01 CUSIP: Y2573F102	94,317.000	325,717.49	3,620,829.63
FLUTTER ENTERTAINMENT PLC ORD EUR0.09 SEDOL: BWZMZF4	21,595.000	2,790,700.26	5,581,227.75
FMC CORP COM (NEW) CUSIP: 302491303	33,403.000	1,836,189.62	1,623,719.83
FOOT LOCKER INC COM CUSIP: 344849104	107,949.000	2,631,330.42	2,348,970.24
FORTINET INC COM CUSIP: 34959E109	70,296.000	3,957,868.50	6,641,566.08
FOX CORP CL B CL B CUSIP: 35137L204	101,231.000	4,431,691.59	4,630,305.94
FTAI AVIATION LTD COM USD0.01 CUSIP: G3730V105	46,278.000	851,908.98	6,665,883.12
FTAI INFRASTRUCTURE INC COM CUSIP: 35953C106	64,310.000	555,182.80	466,890.60
F5 INC COM STK NPV CUSIP: 315616102	24,435.000	5,278,799.31	6,144,669.45
GALLAGHER ARTHUR J & CO COM CUSIP: 363576109	9,318.000	668,482.64	2,644,914.30
GARMIN LTD COMMON STOCK CUSIP: H2906T109	22,184.000	3,898,610.44	4,575,671.84
GARTNER INC COM CUSIP: 366651107	12,771.000	3,660,129.88	6,187,166.37
GATX CORP COM CUSIP: 361448103	19,775.000	1,421,735.60	3,064,334.00
GE HEALTHCARE TECHNOLOGIES INC COM CUSIP: 36266G107	73,144.000	6,317,281.63	5,718,397.92
GENTEX CORP COM CUSIP: 371901109	37,445.000	907,766.79	1,075,794.85

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
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GENUINE PARTS CO COM CUSIP: 372460105	9,245.000	1,159,582.20	1,079,446.20
GILEAD SCIENCES INC CUSIP: 375558103	28,903.000	2,154,846.05	2,669,770.11
GMS INC COM CUSIP: 36251C103	63,859.000	2,289,787.30	5,417,158.97
GODADDY INC CL A CL A CUSIP: 380237107	86,732.000	9,930,991.93	17,118,294.84
GOLDEN ENTMT INC COM CUSIP: 381013101	82,759.000	2,998,303.70	2,615,184.40
GOLDMAN SACHS GROUP INC COM CUSIP: 38141G104	15,010.000	5,782,467.67	8,595,026.20
GRANITE CONST INC COM CUSIP: 387328107	46,662.000	1,466,112.04	4,092,724.02
GRID DYNAMICS HOLDINGS INC COM USD0.0001CL A CUSIP: 39813G109	119,053.000	1,235,796.04	2,647,738.72
GUARDIAN PHARMACY SVCS INC CL A CL A CUSIP: 40145W101	51,289.000	733,119.32	1,039,115.14
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	11,752.000	876,422.42	1,981,152.16
GULFPORT ENERGY CORP COM USD0.01 CUSIP: 402635502	16,080.000	2,383,284.49	2,961,936.00
HALLIBURTON CO COM CUSIP: 406216101	66,395.000	2,488,737.02	1,805,280.05
HANOVER INS GROUP INC COM CUSIP: 410867105	16,869.000	1,763,104.31	2,608,959.54
HCA HEALTHCARE INC COM CUSIP: 40412C101	59,671.000	16,828,069.33	17,910,250.65
HEALTHEQUITY INC COM CUSIP: 42226A107	7,146.000	681,146.72	685,658.70
HEICO CORP NEW CL A CL A CUSIP: 422806208	20,912.000	2,779,436.58	3,891,304.96
HELEN TROY LTD COM STK CUSIP: G4388N106	26,610.000	2,453,198.70	1,592,076.30
HEXCEL CORP NEW COM CUSIP: 428291108	19,971.000	1,322,124.95	1,252,181.70

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HILTON WORLDWIDE HLDGS INC COM NEW COM NEW CUSIP: 43300A203	17,796.000	2,136,834.33	4,398,459.36
HOLOGIC INC COM CUSIP: 436440101	53,363.000	3,867,068.89	3,846,938.67
HONEYWELL INTL INC COM STK CUSIP: 438516106	1,713.000	409,209.22	386,949.57
HOPE BANCORP INC COM CUSIP: 43940T109	62,802.000	834,768.20	771,836.58
HUBBELL INC COM CUSIP: 443510607	3,051.000	1,036,254.86	1,278,033.39
HUBSPOT INC COM CUSIP: 443573100	4,676.000	2,577,768.66	3,258,096.52
IMAX CORP COM CUSIP: 45245E109	125,038.000	1,922,456.44	3,200,972.80
INCYTE CORP COM CUSIP: 45337C102	10,711.000	701,806.28	739,808.77
INDIE SEMICONDUCTOR INC COM CL A CUSIP: 45569U101	488,903.000	2,478,599.66	1,980,057.15
INGERSOLL RAND INC COM CUSIP: 45687V106	35,901.000	2,109,065.32	3,247,604.46
INGREDION INC COM CUSIP: 457187102	4,474.000	412,073.68	615,443.44
INSMED INC COM PAR $.01 CUSIP: 457669307	22,574.000	638,100.59	1,558,508.96
INSPIRE MED SYS INC COM CUSIP: 457730109	11,207.000	1,805,215.85	2,077,553.66
INSULET CORP COM STK CUSIP: 45784P101	11,307.000	599,122.28	2,951,918.49
INTEGRAL AD SCIENCE HLDG CORP COM CUSIP: 45828L108	162,659.000	2,710,411.43	1,698,159.96
INTUIT COM CUSIP: 461202103	20,759.000	6,796,310.79	13,047,031.50
INTUITIVE SURGICAL INC COM NEW STK CUSIP: 46120E602	19,728.000	7,429,104.01	10,297,226.88
IRHYTHM TECHNOLOGIES INC COM CUSIP: 450056106	23,469.000	1,599,210.20	2,116,199.73

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Corporate Stock - Common			
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JABIL INC COM USD0.001 CUSIP: 466313103	31,128.000	423,919.01	4,479,319.20
JACKSON FINANCIAL INC CL A COM CUSIP: 46817M107	37,916.000	3,160,843.95	3,301,725.28
JACOBS SOLUTIONS INC COM CUSIP: 46982L108	8,265.000	552,678.55	1,104,369.30
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105	29,140.000	3,328,627.16	3,588,591.00
JOHNSON CTLS INTL PLC COM USD0.01 CUSIP: G51502105	111,968.000	6,716,913.53	8,837,634.24
JONES LANG LASALLE INC COM STK CUSIP: 48020Q107	29,374.000	6,285,331.93	7,435,734.36
JPMORGAN CHASE & CO COM CUSIP: 46625H100	106,627.000	19,001,497.91	25,559,558.17
KB HOME COM CUSIP: 48666K109	64,725.000	4,408,718.18	4,253,727.00
KBR INC COM CUSIP: 48242W106	34,134.000	550,968.46	1,977,382.62
KENVUE INC COM CUSIP: 49177J102	336,916.000	7,844,707.55	7,193,156.60
KIRBY CORP COM CUSIP: 497266106	18,979.000	1,017,988.51	2,007,978.20
KLA CORPORATION COM USD0.001 CUSIP: 482480100	12,026.000	5,807,907.80	7,577,823.12
KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 CUSIP: 499049104	54,506.000	2,131,972.08	2,890,998.24
KRATOS DEFENSE & SECURITY SOLUTIONS INC CUSIP: 50077B207	77,127.000	1,104,009.20	2,034,610.26
LABCORP HLDGS INC COM CUSIP: 504922105	11,542.000	2,245,337.13	2,646,811.44
LAMB WESTON HLDGS INC COM USD5 CUSIP: 513272104	20,929.000	1,370,698.03	1,398,685.07
LANDSEA HOMES CORP + COM USD CUSIP: 51509P103	155,740.000	1,612,515.62	1,322,232.60
LANTHEUS HLDGS INC COM CUSIP: 516544103	66,133.000	2,658,728.84	5,916,258.18

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United States - USD			
LATTICE SEMICONDUCTOR CORP COM CUSIP: 518415104	38,114.000	2,370,356.47	2,159,158.10
LEAR CORP COM NEW COM NEW CUSIP: 521865204	11,143.000	1,292,629.55	1,055,242.10
LEIDOS HLDGS INC COM CUSIP: 525327102	43,128.000	6,467,792.14	6,213,019.68
LGI HOMES INC COM CUSIP: 50187T106	15,500.000	1,532,824.17	1,385,700.00
LIBERTY ENERGY INC COM USD0.01 CL A CUSIP: 53115L104	114,875.000	1,160,037.74	2,284,863.75
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C CUSIP: 531229755	56,358.000	4,104,141.32	5,222,132.28
LINDE PLC SEDOL: BNZHB81	21,776.000	3,506,054.28	9,116,957.92
LITHIA MTRS INC COM CL A CUSIP: 536797103	12,433.000	4,533,204.67	4,443,927.19
LOCKHEED MARTIN CORP COM CUSIP: 539830109	12,181.000	6,375,199.81	5,919,235.14
LOUISIANA-PACIFIC CORP COM CUSIP: 546347105	5,676.000	485,972.88	587,749.80
LOWES COS INC COM CUSIP: 548661107	14,639.000	3,226,274.57	3,612,905.20
LYONDELLBASELL IND N V COM USD0.01 CL 'A' CUSIP: N53745100	8,248.000	671,921.80	612,578.96
MACOM TECHNOLOGY SOLUTIONS HOLDINGS INC COM STK CUSIP: 55405Y100	16,770.000	519,312.82	2,178,590.70
MAGNITE INC COM CUSIP: 55955D100	105,273.000	1,146,893.35	1,675,946.16
MARINEMAX INC COM CUSIP: 567908108	70,968.000	1,531,367.15	2,054,523.60
MARKEL GROUP INC CUSIP: 570535104	8,793.000	11,907,615.45	15,178,740.39
MARTIN MARIETTA MATLS INC COM CUSIP: 573284106	6,245.000	2,695,471.00	3,225,542.50
MARVELL TECHNOLOGY INC COM CUSIP: 573874104	46,732.000	2,218,835.36	5,161,549.40

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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			
MASCO CORP COM CUSIP: 574599106	13,280.000	525,763.30	963,729.60
MASTEC INC COM CUSIP: 576323109	25,177.000	1,191,360.62	3,427,596.78
MATIV HOLDINGS INC CUSIP: 808541106	185,060.000	2,146,433.61	2,017,154.00
MATSON INC COM CUSIP: 57686G105	6,884.000	1,117,614.84	928,238.56
MATTEL INC COM STOCK 1.00 PAR CUSIP: 577081102	111,533.000	1,819,005.57	1,977,480.09
MAXLINEAR INC COMMON STOCK CUSIP: 57776J100	105,061.000	1,784,829.51	2,078,106.58
MCKESSON CORP CUSIP: 58155Q103	4,474.000	1,162,240.35	2,549,777.34
MERCADOLIBRE INC COM STK CUSIP: 58733R102	1,942.000	2,378,671.12	3,302,254.48
MERITAGE HOMES CORP COM CUSIP: 59001A102	26,721.000	5,027,832.18	4,110,224.22
META PLATFORMS INC COM USD0.000006 CL 'A' CUSIP: 30303M102	109,397.000	35,957,582.48	64,053,037.47
METLIFE INC COM STK USD0.01 CUSIP: 59156R108	42,119.000	2,485,475.69	3,448,703.72
MICRON TECH INC COM CUSIP: 595112103	0.000	0.00	0.00
MICROSOFT CORP COM CUSIP: 594918104	209,562.000	45,131,352.26	88,330,383.00
MIDDLEBY CORP COM CUSIP: 596278101	47,223.000	6,531,603.60	6,396,355.35
MKS INSTRS INC COM CUSIP: 55306N104	12,835.000	1,029,625.55	1,339,845.65
MLP VIPER ENERGY INC CUSIP: 927959106	187,723.000	6,215,102.36	9,211,567.61
MODINE MFG CO COM STK CUSIP: 607828100	20,874.000	255,792.71	2,419,922.82
MOLINA HEALTHCARE INC COM CUSIP: 60855R100	9,184.000	2,926,232.66	2,673,003.20

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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			
MOLSON COORS BEVERAGE COMPANY COM USD0.01 CLASS B CUSIP: 60871R209	44,519.000	2,757,476.11	2,551,829.08
MONGODB INC CL A CL A CUSIP: 60937P106	7,489.000	1,697,847.74	1,743,514.09
MONOLITHIC PWR SYS INC COM CUSIP: 609839105	3,488.000	629,888.86	2,063,849.60
MORGAN STANLEY COM STK USD0.01 CUSIP: 617446448	23,939.000	1,463,370.66	3,009,611.08
MP MATERIALS CORP COM USD0.0001 CL A CUSIP: 553368101	93,924.000	1,783,328.84	1,465,214.40
MRC GLOBAL INC COM CUSIP: 55345K103	354,310.000	3,229,810.26	4,528,081.80
MUELLER INDS INC COM CUSIP: 624756102	12,927.000	501,958.83	1,025,886.72
MURPHY OIL CORP COM CUSIP: 626717102	62,641.000	2,308,511.63	1,895,516.66
MURPHY USA INC COM CUSIP: 626755102	8,911.000	2,662,589.58	4,471,094.25
NATERA INC COM CUSIP: 632307104	58,992.000	3,158,593.47	9,338,433.60
NATIONAL BK HLDGS CORP CL A COM STK CUSIP: 633707104	61,414.000	2,224,779.51	2,644,486.84
NETAPP INC COM STK CUSIP: 64110D104	48,933.000	4,480,864.44	5,680,142.64
NETFLIX INC COM STK CUSIP: 64110L106	10,928.000	6,013,504.04	9,740,344.96
NEXTRACKER INC CL A COM USD0.0001 CL A CUSIP: 65290E101	23,682.000	437,841.11	865,103.46
NMI HOLDINGS INC COMMON STOCK CUSIP: 629209305	26,009.000	603,068.14	956,090.84
NORTHERN OIL & GAS INC COM NEW CUSIP: 665531307	66,902.000	1,734,850.34	2,486,078.32
NORTHROP GRUMMAN CORP COM CUSIP: 666807102	13,923.000	7,134,934.76	6,533,924.67
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 CUSIP: G66721104	162,864.000	4,496,569.58	4,190,490.72

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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			
NOVOCURE LTD COM USD0.00 CUSIP: G6674U108	33,659.000	2,194,048.32	1,003,038.20
NRG ENERGY INC COM NEW CUSIP: 629377508	36,677.000	2,452,210.31	3,308,998.94
NUCOR CORP COM CUSIP: 670346105	4,792.000	515,112.23	559,274.32
NUVALENT INC CL A CL A CUSIP: 670703107	7,198.000	617,799.34	563,459.44
NVIDIA CORP COM CUSIP: 67066G104	628,885.000	25,491,392.73	84,452,966.65
NVR INC COM STK USD0.01 CUSIP: 62944T105	1,138.000	5,859,081.62	9,307,588.20
OGE ENERGY CORP COM CUSIP: 670837103	28,234.000	995,298.17	1,164,652.50
OKTA INC CL A CL A CUSIP: 679295105	16,519.000	1,154,397.03	1,301,697.20
OLD DOMINION FREIGHT LINE INC COM CUSIP: 679580100	15,705.000	2,523,900.10	2,770,362.00
OLD NATL BANCORP IND COM CUSIP: 680033107	147,101.000	2,404,582.24	3,192,827.21
ORGANON & CO COM CUSIP: 68622V106	129,885.000	2,331,165.95	1,937,884.20
OSHKOSH CORPORATION CUSIP: 688239201	10,810.000	1,086,348.93	1,027,706.70
OVINTIV INC COM USD0.01 CUSIP: 69047Q102	48,228.000	2,287,597.09	1,953,234.00
OWENS CORNING NEW COM STK CUSIP: 690742101	3,350.000	270,325.53	570,572.00
PACKAGING CORP AMER COM ISIN US6951561090 CUSIP: 695156109	2,900.000	330,204.23	652,877.00
PALO ALTO NETWORKS INC COM USD0.0001 CUSIP: 697435105	26,048.000	5,073,298.01	4,739,694.08
PARKER-HANNIFIN CORP COM CUSIP: 701094104	1,682.000	214,321.93	1,069,802.46
PARSONS CORP DEL COM CUSIP: 70202L102	64,532.000	5,969,790.52	5,953,077.00

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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			
PAYCHEX INC COM CUSIP: 704326107	43,234.000	4,983,037.76	6,062,271.48
PAYCOM SOFTWARE INC COM CUSIP: 70432V102	10,543.000	1,901,426.58	2,160,998.71
PENGUIN SOLUTIONS INC CUSIP: G8232Y101	127,871.000	3,096,989.70	2,453,844.49
PENN ENTERTAINMENT INC CUSIP: 707569109	134,328.000	3,390,973.87	2,662,380.96
PENNANT GROUP INC CUSIP: 70805E109	108,589.000	1,898,129.05	2,879,780.28
PERDOCEO ED CORP COM CUSIP: 71363P106	54,359.000	456,195.72	1,438,882.73
PERMIAN RES CORP CL A CUSIP: 71424F105	173,946.000	1,333,957.50	2,501,343.48
PFIZER INC COM CUSIP: 717081103	106,101.000	2,999,411.60	2,814,859.53
PG& E CORP COM CUSIP: 69331C108	57,796.000	1,217,432.28	1,166,323.28
PHILIP MORRIS INTL COM STK NPV CUSIP: 718172109	20,911.000	1,908,764.17	2,516,638.85
PHINIA INC COM USD0.01 WI CUSIP: 71880K101	74,573.000	2,162,500.17	3,592,181.41
PINNACLE FINL PARTNERS INC COM CUSIP: 72346Q104	24,234.000	1,399,577.71	2,772,127.26
PINNACLE W. CAP CORP COM CUSIP: 723484101	13,278.000	1,000,936.36	1,125,576.06
PINTEREST INC CL A CL A CUSIP: 72352L106	52,034.000	1,657,252.99	1,508,986.00
PLANET FITNESS INC CL A CL A CUSIP: 72703H101	36,299.000	1,876,151.71	3,588,882.13
PLANET LABS PBC COM CL A COM USD0.0001 CL A CUSIP: 72703X106	252,919.000	907,598.53	1,021,792.76
POPULAR INC COM NEW COM USD6 (POST REV SPLIT) CUSIP: 733174700	19,519.000	515,169.49	1,835,957.14
POST HLDGS INC COM STK CUSIP: 737446104	99,591.000	10,413,845.34	11,399,185.86

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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			
PPL CORP COM ISIN US69351T1060 CUSIP: 69351T106	68,311.000	2,069,755.44	2,217,375.06
PRA GROUP INC COM CUSIP: 69354N106	85,102.000	2,714,776.40	1,777,780.78
PROCTER & GAMBLE COM NPV CUSIP: 742718109	39,303.000	5,367,336.28	6,589,147.95
PRUDENTIAL FINL INC COM CUSIP: 744320102	28,850.000	3,104,253.19	3,419,590.50
PURE STORAGE INC CL A CL A CUSIP: 74624M102	38,010.000	1,435,147.03	2,334,954.30
PVH CORP COM USD1 CUSIP: 693656100	22,713.000	1,569,565.47	2,401,899.75
QORVO INC COM CUSIP: 74736K101	25,992.000	2,095,626.97	1,817,620.56
QUANTA SVCS INC COM CUSIP: 74762E102	10,610.000	1,394,736.66	3,353,290.50
QUEST DIAGNOSTICS INC COM CUSIP: 74834L100	16,991.000	2,415,363.85	2,563,262.26
REGAL REXNORD CORPORATION COM STK USD0.01 CUSIP: 758750103	10,956.000	1,706,974.53	1,699,604.28
REGIONS FINL CORP NEW COM CUSIP: 7591EP100	150,509.000	2,739,486.08	3,539,971.68
RELIANCE INC COM NPV CUSIP: 759509102	31,722.000	7,622,548.02	8,541,465.72
RENASANT CORP COM CUSIP: 75970E107	84,684.000	2,650,055.38	3,027,453.00
REVVITY INC CUSIP: 714046109	8,203.000	972,965.64	915,536.83
ROBINHOOD MKTS INC COM CL A COM CL A CUSIP: 770700102	52,819.000	2,039,417.13	1,968,035.94
ROBLOX CORP COM USD0.0001 CL A CUSIP: 771049103	7,218.000	418,682.98	417,633.48
ROGERS CORP COM CUSIP: 775133101	12,640.000	1,453,339.69	1,284,350.40
ROYAL CARIBBEAN GROUP COM STK CUSIP: V7780T103	20,031.000	1,910,002.10	4,620,951.39

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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			
RUSH ENTERPRISES INC CL A CL A CUSIP: 781846209	55,405.000	935,936.68	3,035,639.95
RXO LLC COM CUSIP: 74982T103	67,222.000	1,229,020.61	1,602,572.48
RYDER SYS INC COM CUSIP: 783549108	30,882.000	1,822,855.44	4,844,150.52
S&P GLOBAL INC COM CUSIP: 78409V104	17,812.000	6,401,281.14	8,870,910.36
SALESFORCE INC COM USD0.001 CUSIP: 79466L302	46,909.000	11,459,072.73	15,683,085.97
SANMINA CORP COM CUSIP: 801056102	24,775.000	1,397,927.00	1,874,724.25
SAREPTA THERAPEUTICS INC COM CUSIP: 803607100	18,440.000	2,370,280.26	2,242,119.60
SCANSOURCE INC COM CUSIP: 806037107	52,628.000	1,820,182.45	2,497,198.60
SEALED AIR CORP NEW COM STK CUSIP: 81211K100	80,140.000	2,918,616.76	2,711,136.20
SELECTIVE INS GROUP INC COM CUSIP: 816300107	29,353.000	1,808,492.99	2,745,092.56
SERVICENOW INC COM USD0.001 CUSIP: 81762P102	10,104.000	3,513,235.88	10,711,452.48
SHERWIN-WILLIAMS CO COM CUSIP: 824348106	10,589.000	3,313,726.96	3,599,518.77
SHOALS TECHNOLOGIES GROUP INC CL A CL A CUSIP: 82489W107	184,714.000	2,029,617.10	1,021,468.42
SILA REALTY TRUST INC COM USD0.01 CUSIP: 146280508	31,499.000	796,117.48	766,055.68
SIMMONS 1ST NATL CORP CL A $0.01 PAR CL A $0.01 PAR CUSIP: 828730200	125,677.000	2,653,713.16	2,787,515.86
SIRIUS XM HLDGS INC NEW COM CUSIP: 829933100	210,054.000	5,330,916.77	4,789,231.20
SITIME CORP COM CUSIP: 82982T106	7,148.000	914,179.08	1,533,460.44
SITIO ROYALTIES CORP COM CL A CUSIP: 82983N108	363,655.000	8,510,295.41	6,974,902.90

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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			
SIX FLAGS ENTMT CORP DEL COM CUSIP: 83001C108	55,530.000	3,048,041.70	2,675,990.70
SKYWARD SPECIALTY INS GROUP INC COM CUSIP: 830940102	62,615.000	1,968,360.64	3,164,562.10
SM ENERGY CO COM CUSIP: 78454L100	164,581.000	6,795,662.84	6,379,159.56
SNAP-ON INC COM CUSIP: 833034101	3,241.000	658,174.16	1,100,254.68
SONOCO PROD CO COM CUSIP: 835495102	12,498.000	704,451.03	610,527.30
SOUTHWEST GAS HLDGS INC COM CUSIP: 844895102	37,502.000	2,465,127.30	2,651,766.42
STANLEY BLACK & DECKER INC COM CUSIP: 854502101	16,129.000	1,379,799.52	1,294,997.41
STARBUCKS CORP COM CUSIP: 855244109	44,179.000	3,836,949.82	4,031,333.75
STATE STR CORP COM CUSIP: 857477103	38,997.000	2,835,744.58	3,827,555.55
STEEL DYNAMICS INC COM CUSIP: 858119100	4,651.000	254,437.99	530,539.57
STERIS PLC ORD USD0.001 CUSIP: G8473T100	3,495.000	791,011.84	718,432.20
STRYKER CORP CUSIP: 863667101	17,543.000	4,661,485.08	6,316,357.15
SUPERNUS PHARMACEUTICALS INC COM STK CUSIP: 868459108	62,204.000	2,076,322.66	2,249,296.64
SYMBOTIC INC COM USD0.0001 CLASS A CUSIP: 87151X101	87,720.000	2,238,005.51	2,079,841.20
SYNAPTICS INC COM CUSIP: 87157D109	31,020.000	2,317,638.22	2,367,446.40
SYNCHRONY FINL COM CUSIP: 87165B103	53,270.000	1,701,568.90	3,462,550.00
SYNOPSYS INC COM CUSIP: 871607107	5,795.000	935,093.14	2,812,661.20
SYNOVUS FINL CORP COM NEW COM NEW CUSIP: 87161C501	70,977.000	2,591,922.56	3,636,151.71

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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			
T-MOBILE US INC COM CUSIP: 872590104	19,033.000	2,417,083.10	4,201,154.09
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 CUSIP: 874054109	4,129.000	607,961.13	760,066.32
TALEN ENERGY CORP NEW COM CUSIP: 87422Q109	9,929.000	1,807,263.28	2,000,395.63
TALOS ENERGY INC COM STK CUSIP: 87484T108	238,046.000	3,629,793.46	2,311,426.66
TANDEM DIABETES CARE INC COM NEW COM USD0.001(POST REV SPLT) CUSIP: 875372203	44,431.000	1,361,069.56	1,600,404.62
TAYLOR MORRISON HOME CORP COM USD0.00001 CUSIP: 87724P106	113,724.000	5,551,734.69	6,961,046.04
TENET HEALTHCARE CORP COM NEW . CUSIP: 88033G407	19,406.000	1,774,361.28	2,449,619.38
TERADYNE INC COM CUSIP: 880770102	6,411.000	714,348.24	807,273.12
TESLA INC COM USD0.001 CUSIP: 88160R101	67,457.000	16,080,809.16	27,241,834.88
THE CIGNA GROUP CUSIP: 125523100	19,009.000	4,446,815.49	5,249,145.26
THE COOPER COMPANIES, INC. CUSIP: 216648501	30,491.000	2,917,988.70	2,803,037.63
THE HARTFORD INSURANCE GROUP INC COM USD0.01 CUSIP: 416515104	32,311.000	2,378,866.85	3,534,823.40
THRYV HLDGS INC COM NEW COM NEW CUSIP: 886029206	181,653.000	3,382,799.46	2,688,464.40
TIMKEN CO COM CUSIP: 887389104	14,853.000	1,181,851.42	1,060,058.61
TITAN MACHY INC COM CUSIP: 88830R101	93,978.000	2,779,668.66	1,327,909.14
TOLL BROS INC COM CUSIP: 889478103	12,482.000	1,891,099.14	1,572,107.90
TPG PARTNERS LLC CL A COM CUSIP: 872657101	17,017.000	499,427.40	1,069,348.28
TRANSDIGM GROUP INC COM CUSIP: 893641100	2,680.000	1,596,282.15	3,396,310.40

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
TRANSMEDICS GROUP INC COM CUSIP: 89377M109	8,701.000	741,360.26	542,507.35
TRANSUNION COM CUSIP: 89400J107	18,162.000	1,209,743.87	1,683,799.02
TREX CO INC COM CUSIP: 89531P105	38,074.000	1,212,378.90	2,628,248.22
TRINET GROUP INC COM USD0.000025 CUSIP: 896288107	11,989.000	1,279,567.79	1,088,241.53
TXNM ENERGY INC COM NPV CUSIP: 69349H107	72,471.000	2,646,724.30	3,563,399.07
TYLER TECHNOLOGIES INC COM STK CUSIP: 902252105	5,176.000	2,698,725.84	2,984,688.64
UBER TECHNOLOGIES INC COM USD0.00001 CUSIP: 90353T100	170,488.000	9,228,386.23	10,283,836.16
UFP INDUSTRIES INC COM USD1.00 CUSIP: 90278Q108	4,770.000	422,526.78	537,340.50
UGI CORP NEW COM CUSIP: 902681105	42,332.000	1,146,430.87	1,195,032.36
ULTRA CLEAN HLDGS INC COM CUSIP: 90385V107	48,012.000	1,606,434.77	1,726,031.40
UMB FINL CORP COM STK CUSIP: 902788108	28,877.000	2,386,178.52	3,259,058.22
UNION PAC CORP COM CUSIP: 907818108	57,783.000	12,993,163.06	13,176,835.32
UNITED AIRLINES HOLDINGS INC COM USD0.01 CUSIP: 910047109	56,910.000	5,446,019.61	5,525,961.00
UNITED CMNTY BK BLAIRSVILLE GA COM CUSIP: 90984P303	96,957.000	2,357,210.30	3,132,680.67
UNITED PARCEL SVC INC CL B CUSIP: 911312106	8,067.000	1,041,473.90	1,017,248.70
UNITED RENTALS INC COM CUSIP: 911363109	5,172.000	2,991,250.36	3,643,363.68
UNITED THERAPEUTICS CORP DEL COM STK CUSIP: 91307C102	37,578.000	8,801,887.77	13,259,021.52
UNITEDHEALTH GROUP INC COM CUSIP: 91324P102	24,338.000	12,363,267.30	12,311,620.68

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Schedule of Assets Held for Investment Purposes

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Corporate Stock - Common			
United States - USD			
UNIVERSAL DISPLAY CORP COM CUSIP: 91347P105	11,240.000	1,221,087.04	1,643,288.00
UNUM GROUP CUSIP: 91529Y106	53,709.000	2,162,655.93	3,922,368.27
URBAN OUTFITTERS INC COM CUSIP: 917047102	69,361.000	1,903,473.93	3,806,531.68
VAXCYTE INC COM CUSIP: 92243G108	18,866.000	968,987.79	1,544,370.76
VERICEL CORP COM CUSIP: 92346J108	26,759.000	940,557.11	1,469,336.69
VERISK ANALYTICS INC COM USD0.001 CUSIP: 92345Y106	7,680.000	1,483,240.97	2,115,302.40
VERITEX HLDGS INC COM CUSIP: 923451108	99,773.000	2,620,277.22	2,709,834.68
VERIZON COMMUNICATIONS COM CUSIP: 92343V104	28,782.000	1,270,002.22	1,150,992.18
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP: 92537N108	83,360.000	3,901,171.59	9,470,529.60
VICTORIAS SECRET & CO COM CUSIP: 926400102	78,196.000	2,006,081.90	3,238,878.32
VIKING THERAPEUTICS INC COM CUSIP: 92686J106	18,700.000	884,338.39	752,488.00
VISA INC COM CL A STK CUSIP: 92826C839	58,490.000	12,887,745.48	18,485,179.60
VISTRA CORP COM USD0.01 CUSIP: 92840M102	21,868.000	2,121,622.23	3,014,941.16
VITAL ENERGY INC COM USD0.01(POST REV SPLIT) CUSIP: 516806205	74,241.000	3,441,661.02	2,295,531.72
VONTIER CORP COM USD0.0001 WI CUSIP: 928881101	28,935.000	904,446.21	1,055,259.45
V2X INC COM USD0.01 CUSIP: 92242T101	48,730.000	2,322,180.54	2,330,755.90
WABASH NATL CORP COM CUSIP: 929566107	124,311.000	1,505,047.49	2,129,447.43
WABTEC CORP COM CUSIP: 929740108	7,539.000	726,238.74	1,429,319.01

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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			
WALMART INC COM CUSIP: 931142103	12,268.000	769,113.13	1,108,413.80
WELLS FARGO & CO NEW COM STK CUSIP: 949746101	69,548.000	3,274,718.43	4,885,051.52
WESBANCO INC COM CUSIP: 950810101	87,514.000	2,646,499.31	2,847,705.56
WESTERN UNION CO CUSIP: 959802109	257,860.000	3,165,003.35	2,733,316.00
WESTLAKE CORPORATION COM USD0.01 CUSIP: 960413102	4,868.000	398,692.58	558,116.20
WINNEBAGO INDS INC COM CUSIP: 974637100	31,681.000	1,313,128.95	1,513,718.18
WINTRUST FINL CORP COM CUSIP: 97650W108	16,687.000	1,272,581.23	2,081,035.77
WOLFSPEED INC COM USD0.00125 CUSIP: 977852102	139,512.000	4,097,161.61	929,149.92
WORKIVA INC COM CL A COM CL A CUSIP: 98139A105	12,828.000	993,522.21	1,404,666.00
XCEL ENERGY INC COM CUSIP: 98389B100	17,387.000	1,103,796.61	1,173,970.24
XPO INC COM CUSIP: 983793100	32,302.000	1,256,798.36	4,236,407.30
ZIONS BANCORPORATION N A CUSIP: 989701107	67,273.000	2,635,035.56	3,649,560.25
ZOOMINFO TECHNOLOGIES INC COM USD0.01 CUSIP: 98980F104	135,908.000	2,725,167.77	1,428,393.08
1 800 FLOWERS COM INC CL A COM STK CUSIP: 68243Q106	171,921.000	2,109,977.05	1,404,594.57
3M CO COM CUSIP: 88579Y101	8,690.000	1,021,443.24	1,121,792.10
Total United States - USD		1,389,252,545.66	1,980,980,563.66
Total Corporate Stock - Common		1,692,233,912.21	2,379,166,593.63

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
Global Region - USD			
BLACKSTONE TACTICAL OPPORTUNITIES FUND LP CUSIP: 991JP6992	30,383,265.240	30,383,265.24	5,628,764.00
HAMILTON LANE CO-INVESTMENT OFFSHORE FUND II CUSIP: 991EGX994	4,275,516.000	4,275,516.00	3,711,069.00
SIGULER GUFF BRIC OPPORTUNITIES FUND CUSIP: 993LWC994	105,523,234.130	105,523,234.13	130,859,972.00
Total Global Region - USD		140,182,015.37	140,199,805.00
North America Region - USD			
HEARTLAND INDUSTRIAL PARTNERS CUSIP: 991EGW996	125,936.430	125,936.43	92,346.00
Total North America Region - USD		125,936.43	92,346.00
United States - USD			
Ardian ASF IX L.P CUSIP: 995FEX999	5,686,975.000	5,686,975.00	5,686,975.00
AG CORE PLUS REALTY FUND III LP CUSIP: 991EHB991	6,860,800.430	6,860,800.43	1,381.00
AG CORE PLUS REALTY FUND IV LP CUSIP: 991XY1992	26,618,150.000	26,618,150.00	15,100,915.00
ASF IX GP Limited CUSIP: 995FEW991	197,573.000	197,573.00	193,222.00
BLACKSTONE REAL ESTATE DEBT STRATEGIES III LP CUSIP: 992BWM995	6,971,647.920	6,971,647.92	4,515,468.00
BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP CUSIP: 991XJA999	77,331,305.300	77,331,305.30	27,935,777.00
BLACKSTONE TACTICAL OPPORTUNITIES FUND IV L.P. CUSIP: 994XNF990	166,073,600.100	166,073,600.10	162,220,623.00
BLUE OWL CREDIT INCOME CORP. CUSIP: 994RD7992	40,000,000.000	40,000,000.00	40,000,000.00
CF JPM US REAL ESTATE INCOME & GROWTH DOMESTIC LP FD CUSIP: 447999343	71,240,811.890	103,584,179.06	99,986,479.49
FORTRESS LENDING FUND III A - LP CUSIP: 994QHV997	21,958,308.210	21,958,308.21	21,958,308.00
HAMILTON LANE CI2 AIV-B LP CUSIP: 991MZX995	1,296,688.000	1,296,688.00	1.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Partnership/Joint Venture Interests			
United States - USD			
J P MORGAN PRIV INFRST FD CUSIP: 9952W4992	33,608,362.420	33,608,362.42	37,388,652.00
Lexington Capital Partners X (OFFSHORE) LP CUSIP: 994W93995	23,175,075.910	23,175,075.91	26,881,176.00
LANDMARK GROWTH CAPITAL PTRS CUSIP: 991EHD997	1.000	1.00	29,085.00
OAKTREE OPPORTUNITIES FUND IX, LP CUSIP: 991HW7996	3,917,619.720	3,917,619.72	30,237,633.00
VINTAGE IX B OFFSHORE SCSP CUSIP: 994W94993	10,068,371.180	10,068,371.18	10,552,087.00
Total United States - USD		527,348,657.25	482,687,782.49
Total Partnership/Joint Venture Interests		667,656,609.05	622,979,933.49
Real Estate			
United States - USD			
CF JPMCB STRATEGIC PROPERTY FUND CUSIP: 99089NEN1	25,997,397.310	249,973,131.62	287,427,224.66
Total United States - USD		249,973,131.62	287,427,224.66
Total Real Estate		249,973,131.62	287,427,224.66
Value of Interest in Common/Collective Trusts			
Global Region - USD			
CF WTC-CTF OPP FIXED INCOME ALLOCATION CUSIP: 41999FX08	16,659,074.750	225,038,403.25	201,741,395.22
Total Global Region - USD		225,038,403.25	201,741,395.22
International Region - USD			
NORTHERN TRUST COLLECTIVE WORLD EX US INDEX FUND LENDING CUSIP: 129999H68	1,180,146.020	188,936,657.27	187,660,919.37
Total International Region - USD		188,936,657.27	187,660,919.37

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Value of Interest in Common/Collective Trusts			
United States - USD			
CF BLACKROCK LIQ FDS FEDFUND-IN CUSIP: 8EN999GS2	5,335.370	5,335.37	5,335.37
CF LSV INTL VALUE EQUITY TRUST FUND CUSIP: MBB991877	658,843.596	103,366,197.35	227,844,586.59
CF MELLON CAPITAL EB DV SMID CAP STOCK INDEX FUND CUSIP: 14799MH34	321,928.080	90,830,588.04	245,837,802.87
MFB NT COLLECTIVE RUSSELL 1000 GROWTH INDEX FUND - LENDING CUSIP: 658991351	81,053.570	70,454,425.91	178,603,648.89
MFB NT COLLECTIVE RUSSELL 1000 INDEX FUND - LENDING CUSIP: 658991344	855,297.190	126,840,828.50	912,971,590.12
MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - LENDING CUSIP: 658991369	35,163.590	23,609,369.70	106,683,307.99
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	146,589,859.080	146,589,859.08	146,589,859.08
Total United States - USD		561,696,603.95	1,818,536,130.91
Total Value of Interest in Common/Collective Trusts		975,671,664.47	2,207,938,445.50
Value of Interest in Registered Investment Companies			
United States - USD			
MFO MAINSTAY FDS TR CBRE GLOBAL INFRASTRUCTURE FD CL I CUSIP: 56064L298	2,163,836.420	26,122,321.02	28,281,342.01
Total United States - USD		26,122,321.02	28,281,342.01
Total Value of Interest in Registered Investment Com		26,122,321.02	28,281,342.01
Other			
Australia - AUD			
APA GROUP NPV (STAPLED UNITS) SEDOL: 6247306	0.000	0.00	0.00
Total Australia - AUD		0.00	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Brazil - USD			
FED REPUBLIC OF BRAZIL 6.0% DUE 10-20-2033 CUSIP: 105756CF5	400,000.000	396,176.00	373,097.79
FED REPUBLIC OF 6.125% 03-15-2034 CUSIP: 105756CH1	200,000.000	197,100.00	186,266.31
Total Brazil - USD		593,276.00	559,364.10
Canada - CAD			
CANADA(GOVT OF) 4% BDS 01/08/2026 CAD1'R978 CUSIP: 135087R97	1,715,000.000	1,269,844.19	1,211,673.38
Total Canada - CAD		1,269,844.19	1,211,673.38
Canada - USD			
ANTARES HLDGS LP SR NT 144A 3C7 3.75% 07-15-2027 SEDOL: BM9MCK4	710,000.000	702,942.60	671,041.07
ANTARES HLDGS LP SR NT 144A 3C7 7.95% 08-11-2028 CUSIP: 03666HAF8	600,000.000	600,129.50	628,470.98
ANTARES HLDGS LP 2.75% 01-15-2027 CUSIP: 03666HAD3	500,000.000	496,535.00	468,550.12
PVTPL ANTARES HLDGS LP SR NT 3.95% DUE 07-15-2026 SEDOL: BLC9FM8	250,000.000	246,990.00	242,635.59
Total Canada - USD		2,046,597.10	2,010,697.76
Chile - USD			
CHILE(REPUBLIC OF) TBOND 3.5% 01-31-2034 CUSIP: 168863DV7	600,000.000	525,566.00	515,841.99
CORP NAC DEL COBRE 5.125% SNR 02/02/2033USD SEDOL: BQB5J53	400,000.000	374,380.00	378,296.24
REPUBLIC OF CHILE 4.34% 03-07-2042 SEDOL: BP960X6	600,000.000	531,550.00	502,220.93
REPUBLIC OF CHILE 3.1% DUE 05-07-2041 REG CUSIP: 168863DS4	835,000.000	627,807.50	596,071.63
Total Chile - USD		2,059,303.50	1,992,430.79

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Colombia - USD			
COLOMBIA REP 7.5% 02-02-2034 CUSIP: 195325EG6	600,000.000	609,300.00	590,100.00
COLOMBIA REP 8.0% DUE 04-20-2033 REG CUSIP: 195325EF8	600,000.000	623,380.00	613,500.00
COLOMBIA REP 8.375% 11-07-2054 CUSIP: 195325EQ4	590,000.000	582,035.00	571,503.50
ECOPETROL S A 8.375% 01-19-2036 SEDOL: BRBK4F0	385,000.000	382,847.85	371,287.23
ECOPETROL SA 8.875% DUE 01-13-2033 SEDOL: BQFKWV1	75,000.000	77,557.50	76,422.25
REPUBLIC OF COLOMBIA 7.75% 11-07-2036 CUSIP: 195325EP6	900,000.000	896,535.00	880,110.00
Total Colombia - USD		3,171,655.35	3,102,922.98
Costa Rica - USD			
PVTPL COSTA RICA REP COSTA RICA REP 6.55% 04-03-2034 CUSIP: 221597CR6	200,000.000	205,000.00	203,100.00
Total Costa Rica - USD		205,000.00	203,100.00
Guatemala - USD			
REPUBLIC OF GUATEMALA 3.7% 10-07-2033 CUSIP: P5015VAM8	250,000.000	206,250.00	201,625.00
REPUBLIC OF GUATEMALA 6.6% 06-13-2036 CUSIP: P5015VAQ9	200,000.000	201,500.00	197,600.00
Total Guatemala - USD		407,750.00	399,225.00
PLN - Polish zloty	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Indonesia - IDR			
INDONESIA(REP OF) 6.75% BDS 15/07/2035 IDR SEDOL: BSMTC48	7,853,000,000.000	510,115.77	479,297.75
INDONESIA(REP OF) 6.875% BDS 15/04/2029 IDR SEDOL: BMGC003	25,786,000,000.000	1,618,938.71	1,595,583.85

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Indonesia - IDR			
Total Indonesia - IDR		2,129,054.48	2,074,881.60
Indonesia - USD			
PT INDONESIA ASAHAN ALUMINIUM AND PT MINERAL INDUSTRI 5.45% 05-15-2030 CUSIP: Y7140WAF5	200,000.000	202,298.00	199,000.90
Total Indonesia - USD		202,298.00	199,000.90
Japan - JPY			
NIPPON BUILDING FD REIT SEDOL: 6396800	0.000	0.00	0.00
Total Japan - JPY		0.00	0.00
Mexico - USD			
COMISION FEDERAL DE ELEC 3.875% 07-26-2033 CUSIP: P30179BK3	200,000.000	154,500.00	161,222.28
PETROLEOS MEXICANOS FIXED 6.35% 02-12-2048 CUSIP: 71654QCL4	38,000.000	23,617.00	24,966.51
UNITED MEXICAN STATES 4.875% DUE 05-19-2033 REG CUSIP: 91087BAT7	294,000.000	279,387.49	263,131.84
UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG CUSIP: 91087BAM2	320,000.000	311,367.09	259,628.35
UNITED MEXICAN STS GLOBAL NT 3.25% DUE 04-16-2030 REG CUSIP: 91087BAH3	773,000.000	680,224.54	672,368.66
Total Mexico - USD		1,449,096.12	1,381,317.64
Nigeria - USD			
NIGERIA FED GOVT GLOBAL NT 144A 10.375% 12-09-2034 CUSIP: 65412AFD9	530,000.000	530,000.00	540,672.08
Total Nigeria - USD		530,000.00	540,672.08
Panama - USD			
PANAMA REP GLOBAL BD TBOND 3.16% 01-23-2030 CUSIP: 698299BK9	200,000.000	180,287.07	166,917.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Panama - USD			
REPUBLIC OF PANAMA 6.4% DUE 02-14-2035 REG CUSIP: 698299BT0	200,000.000	203,000.00	181,283.19
Total Panama - USD		383,287.07	348,201.01
Paraguay - USD			
PARAGUAY (REPUBLIC 4.95% SNR 28/04/31 USD'REGS SEDOL: BL6FQ07	200,000.000	188,760.00	191,300.00
PARAGUAY REP 28/06/2033 3.849% DUE 06-28-2033/01-28-2022 BEO CUSIP: 699149AL4	200,000.000	172,600.00	172,800.00
Total Paraguay - USD		361,360.00	364,100.00
Philippines - USD			
PHILIPPINES REP GLOBAL BD 2.65% 12-10-2045 CUSIP: 718286CL9	810,000.000	534,370.00	513,977.02
PHILIPPINES REP GLOBAL BD 2.95% 05-05-2045 CUSIP: 718286CH8	410,000.000	285,700.00	274,326.98
Total Philippines - USD		820,070.00	788,304.00
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 SEDOL: BTVJGR7	285,000.000	281,696.85	262,691.06
Total Poland - USD		281,696.85	262,691.06
Romania - USD			
PVTPL ROMANIA MEDIUM TERM NTS BOOK ENTRY 144A 3.0% DUE 02-14-2031 REG CUSIP: 77586RAH3	400,000.000	372,723.00	323,308.40
PVTPL ROMANIA 5.75% 03-24-2035 CUSIP: 77586RAV2	1,206,000.000	1,177,742.52	1,076,099.33
Total Romania - USD		1,550,465.52	1,399,407.73
South Africa - USD			
PVTPL REPUBLIC OF SOUTH 7.95% 11-19-2054 CUSIP: 836205BG8	235,000.000	235,000.00	225,509.28

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP: 836205BF0	425,000.000	425,000.00	414,250.98
SOUTH AFRICA REP SOUTH AFRICA 5.875% 06-22-2030 REG CUSIP: 836205AY0	400,000.000	370,750.00	383,157.60
Total South Africa - USD		1,030,750.00	1,022,917.86
South Africa - ZAR			
SOUTH AFRICA(REPUBLIC OF) 8.875% 28/02/2035 SEDOL: BYY9RZ4	24,545,000.000	1,114,971.71	1,185,048.66
STH AFRICA(REP OF) 9% SNR 31/01/2040 ZAR1000 SEDOL: BYM2NZ7	30,665,000.000	1,489,044.54	1,384,264.21
Total South Africa - ZAR		2,604,016.25	2,569,312.87
Turkey - USD			
HAZINE 6.5% DUE 04-26-2030 CUSIP: 421790AL0	850,000.000	848,147.00	840,491.76
TURKEY REP NT 7.125% 07-17-2032 CUSIP: 900123DL1	1,235,000.000	1,222,081.90	1,224,193.75
TURKEY REP 6.5% 01-03-2035 CUSIP: 900123DN7	1,990,000.000	1,953,881.50	1,860,524.63
Total Turkey - USD		4,024,110.40	3,925,210.14
United Arab Emirates - USD			
PVTPL SHARJAH (GOVERNMENT OF) 6.5% SNR NTS 23/11/2032 CUSIP: 38381CAE2	300,000.000	299,550.00	309,923.40
Total United Arab Emirates - USD		299,550.00	309,923.40
United Kingdom - GBP			
UK(GOVT OF) 0.25% BDS 31/01/25 GBP1000 SEDOL: BLPK711	1,870,000.000	2,286,573.61	2,333,767.75
UK(GOVT OF) 4.125% BDS 29/01/27 GBP1000 SEDOL: BL6C772	645,000.000	819,672.21	803,710.59
Total United Kingdom - GBP		3,106,245.82	3,137,478.34

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
#REORG/OUTFRONT MEDIA INC REVERSE STOCK SPLIT OUTFRONT MEDIA 241GAR4 01-17-2025 CUSIP: 69007J106	179,611.270	2,602,348.03	3,186,303.93
AMERICAN HEALTHCARE REIT INC COM CUSIP: 398182303	102,461.000	1,327,897.50	2,911,941.62
CENTERSPACE CUSIP: 15202L107	41,401.000	3,066,928.92	2,738,676.15
CF ASB ALLEGIANCE REAL ESTATE FUND CUSIP: 000772954	115,262.450	119,771,643.95	162,258,201.27
CME_OIS SBSIUS33 12/20/2053 USD P 3.52% / R 1DSOFR SWFCME046 SEDOL: 9M2WEUU	1,801,000.000	0.00	132,983.14
CME_OIS SBSIUS33 12/20/2053 USD P 3.52% / R 1DSOFR SWFCME046 SEDOL: 9M2WEUL	-1,801,000.000	0.00	0.00
COMMUNITY HEALTHCARE TR INC REIT CUSIP: 20369C106	105,360.000	3,054,265.78	2,023,965.60
COUSINS PPTYS INC CUSIP: 222795502	85,674.000	2,045,450.64	2,625,051.36
CURBLINE PPTYS CORP CUSIP: 23128Q101	133,938.000	3,025,787.58	3,110,040.36
DYNEX CAPITAL INC COM CUSIP: 26817Q886	209,567.000	2,308,289.72	2,651,022.55
EQUINIX INC COM PAR $0.001 CUSIP: 29444U700	2,259.000	2,003,292.95	2,129,988.51
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	140.000	17,137,123.92	16,646,875.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-140.000	-17,137,123.92	-16,646,875.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	629.000	70,834,425.93	70,015,562.50
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-629.000	-70,834,425.93	-70,015,562.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	1,034.000	110,406,962.40	109,919,046.88
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-1,034.000	-110,406,962.40	-109,919,046.88
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-104.000	-12,111,989.14	-11,839,750.00

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Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
United States - USD			
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	104.000	12,111,989.14	11,839,750.00
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	-505.000	-103,827,697.71	-103,832,734.38
FUT MAR 25 US 2YR T-NOTE CUSIP: 999599GH0	505.000	103,827,697.71	103,832,734.38
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	-244.000	-26,773,239.16	-26,535,000.00
FUT MAR 25 10 YR T-NOTES CUSIP: 999599GH0	244.000	26,773,239.16	26,535,000.00
INDEPENDENCE RLTY TR INC COM CUSIP: 45378A106	207,008.000	3,077,029.11	4,107,038.72
LXP INDUSTRIAL TRUST COM USD0.0001 CUSIP: 529043101	96,780.000	961,006.00	785,853.60
MARICOPA CNTY ARIZ INDL DEV AUTH ED 7.375% 10-01-2029 CUSIP: 56681NJD0	95,000.000	95,000.00	96,835.06
PARK HOTELS & RESORTS INC COM CUSIP: 700517105	172,497.000	2,265,250.88	2,427,032.79
POTLATCHDELTIC CORPORATION CUSIP: 737630103	62,712.000	2,602,620.43	2,461,446.00
PROLOGIS INC COM CUSIP: 74340W103	24,082.000	2,689,287.51	2,545,467.40
REDWOOD TR INC COM CUSIP: 758075402	382,038.000	3,077,228.73	2,494,708.14
REXFORD INDL RLTY INC COM CUSIP: 76169C100	24,903.000	1,222,465.46	962,749.98
SAFEHOLD INC NEW COM CUSIP: 78646V107	141,587.000	2,897,072.83	2,616,527.76
STAG INDL INC COM CUSIP: 85254J102	30,024.000	798,271.90	1,015,411.68
TBA COLLATERAL RECEIVABLE FROM BANK OF AMERICA SEDOL: 9A6FXKU	543,000.000	543,000.00	543,000.00
TBA COLLATERAL RECEIVABLE FROM CITIBANK SEDOL: 9A6FYNU	7,000.000	7,000.00	7,000.00
TERRENO RLTY CORP CUSIP: 88146M101	48,090.000	3,124,664.70	2,844,042.60
Total United States - USD		162,565,802.62	206,675,288.22

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

Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other			
Uzbekistan - EUR			
THE REPUBLIC OF UZBEKISTAN 144A 5.375% 29/05/2027 SEDOL: 5AZRN6U	535,000.000	581,277.54	557,770.75
Total Uzbekistan - EUR		581,277.54	557,770.75
Uzbekistan - USD			
PVTPL THE REPUBLIC OF UZBEKISTAN 7.85% 10-12-2028 CUSIP: 91822QVX2	230,000.000	227,442.40	237,493.63
PVTPL UZBEKISTAN REP NT 6.9% 02-28-2032 CUSIP: 91824PAA5	750,000.000	736,472.50	731,418.00
THE REP UZBEKISTAN 3.7% SNR MTN 25/11/2030 USD SEDOL: BMWB3Z0	200,000.000	165,250.00	166,620.00
Total Uzbekistan - USD		1,129,164.90	1,135,531.63
AUD - Australian dollar	0.000	0.00	0.00
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		192,801,671.71	236,171,423.24
Other Liabilities			
United States - USD			
TBA COLLATERAL PAYABLE TO CSFB	-543,000.000	-543,000.00	-543,000.00
Total United States - USD		-543,000.00	-543,000.00

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Other Liabilities			
Pending foreign exchange sales: Euro	0.000	-1,287,075.73	-1,268,891.77
Total - all currencies		-1,287,075.73	-1,268,891.77
Pending trade purchases: United States dollar	0.000	-11,372,861.03	-11,372,861.03
Total - all currencies		-11,372,861.03	-11,372,861.03
Pending trade purchases: United States dollar	0.000	-31,343,484.56	-31,343,484.56
Other Payables: United States dollar	0.000	-1,893,706.90	-1,893,706.90
Total - all currencies		-33,237,191.46	-33,237,191.46
Total Other Liabilities		-46,440,128.22	-46,421,944.26
Total		5,183,209,605.41	7,083,474,764.21

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

◆ 5% Report - Part A

Single Transaction in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,419,088,154.23

◆ 5% Report - Part B

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

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,419,088,154.23

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID		Number of Transactions	Transaction Aggregate Acquisition Price	Transaction Aggregate Disposition Price	Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
NT COLLECTIVE SHORT TERM INVT FD CUSIP: 66586U452	Total acquisitions	1,620	2,545,170,570.20			0.00	2,545,170,570.20	2,545,170.570.20
	Total dispositions	1,033		2,503,041,943.25		0.00	2,503,041,943.25	2,503,041.943.25
REPRESENTING UNDERLYING SEC BYPASSING CL IENT ACC & GNG DIRECTLY INTO FUND ACC CUSIP: 16S999207	Total acquisitions	1	188,936,657.27			0.00	188,936,657.27	188,936.657.27
	Total dispositions	1		188,936,657.27		0.00	188,936,657.27	188,936.657.27

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,419,088,154.23

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

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

THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 6,419,088,154.23

SCHEDULE MB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

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

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
STEELWORKERS PENSION TRUST

B Three-digit plan number (PN) ▶ 499

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
STEELWORKERS PENSION TRUST

D Employer Identification Number (EIN)
23-6648508

E Type of plan: (1) [X] Multiemployer Defined Benefit (2) [ ] Money Purchase (see instructions)

1a Enter the valuation date: Month 1 Day 1 Year 2024

b	Assets		
(1)	Current value of assets	1b(1)	6,484,726,231
(2)	Actuarial value of assets for funding standard account	1b(2)	6,514,469,928
c (1)	Accrued liability for plan using immediate gain methods	1c(1)	6,600,009,526
(2)	Information for plans using spread gain methods:		
(a)	Unfunded liability for methods with bases	1c(2)(a)	
(b)	Accrued liability under entry age normal method	1c(2)(b)	
(c)	Normal cost under entry age normal method	1c(2)(c)	
(3)	Accrued liability under unit credit cost method	1c(3)	6,600,009,526
d	Information on current liabilities of the plan:		
(1)	Amount excluded from current liability attributable to pre-participation service (see instructions)	1d(1)	
(2)	"RPA '94" information:		
(a)	Current liability	1d(2)(a)	11,796,966,391
(b)	Expected increase in current liability due to benefits accruing during the plan year	1d(2)(b)	358,645,159
(c)	Expected release from "RPA '94" current liability for the plan year	1d(2)(c)	432,172,368
(3)	Expected plan disbursements for the plan year	1d(3)	433,919,609

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary

10/3/2025
Date

CHRISTIAN E. BENJAMINSON, FSA, EA
Type or print name of actuary

23-07015
Most recent enrollment number

CHEIRON, INC.
Firm name

(703)893-1456
Telephone number (including area code)

701 EAST GATE DRIVE
SUITE 330
MT LAUREL NJ 08054
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

2 Operational information as of beginning of this plan year:

a Current value of assets (see instructions)		**2a**	6,484,726,231
b "RPA '94" current liability/participant count breakdown:		**(1)** Number of participants	**(2)** Current liability
(1) For retired participants and beneficiaries receiving payment		53,020	5,512,242,624
(2) For terminated vested participants		26,010	1,667,648,343
(3) For active participants:			
(a) Non-vested benefits			417,474,051
(b) Vested benefits			4,199,601,373
(c) Total active		46,110	4,617,075,424
(4) Total		125,140	11,796,966,391
c If the percentage resulting from dividing line 2a by line 2b(4), column (2), is less than 70%, enter such percentage		**2c**	54.97 %

3 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**(c)** Amount paid by employees	**(a)** Date (MM/DD/YYYY)	**(b)** Amount paid by employer(s)	**c)** Amount paid by employees
01/15/2024	23,312,918		06/15/2024	23,764,937	
02/15/2024	22,679,435		07/15/2024	23,943,911	
03/15/2024	25,525,194		08/15/2024	27,898,945	
04/15/2024	26,326,022		09/15/2024	23,806,861	
05/15/2024	24,348,289		11/15/2024	70,183,742	
			Totals ► **3(b)**	291,790,254	**3(c)** 0

(d) Total withdrawal liability amounts included in line 3(b) total **3(d)** 4,508,839

4 Information on plan status:

a Funded percentage for monitoring plan's status (line 1b(2) divided by line 1c(3))	**4a**	98.7 %
b Enter code to indicate plan's status (see instructions for attachment of supporting evidence of plan's status). If entered code is "N," go to line 5	**4b**	N

c Is the plan making the scheduled progress under any applicable funding improvement or rehabilitation plan? ☐ Yes ☐ No

d If the plan is in critical status or critical and declining status, does line 1(c) reflect any benefit reductions for the first time (see instructions)? ☐ Yes ☐ No

e If line d is "Yes," enter the reduction in liability resulting from the reduction in benefits (see instructions), measured as of the valuation date	**4e**	
f If the plan is in critical status or critical and declining status, and is: • Projected to emerge from critical status within 30 years, enter the plan year in which it is projected to emerge; • Projected to become insolvent within 30 years, enter the plan year in which insolvency is expected and check here ☐ • Neither projected to emerge from critical status nor become insolvent within 30 years, enter "9999."	**4f**	

5 Actuarial cost method used as the basis for this plan year's funding standard account computations (check all that apply):

a ☐ Attained age normal **b** ☐ Entry age normal **c** ☒ Accrued benefit (unit credit) **d** ☐ Aggregate

e ☐ Frozen initial liability **f** ☐ Individual level premium **g** ☐ Individual aggregate **h** ☐ Shortfall

i ☐ Other (specify):

j If box h is checked, enter period of use of shortfall method	**5j**	

k Has a change been made in funding method for this plan year? ☐ Yes ☒ No

l If line k is "Yes," was the change made pursuant to Revenue Procedure 2000-40 or other automatic approval? ☐ Yes ☐ No

m If line k is "Yes," and line l is "No," enter the date (MM/DD/YYYY) of the ruling letter (individual or class) approving the change in funding method	**5m**	

6 Checklist of certain actuarial assumptions:

a Interest rate for "RPA '94" current liability	**6a**	3.29 %	
		Pre-retirement	Post-retirement
b Rates specified in insurance or annuity contracts		☐ Yes ☐ No ☒ N/A	☐ Yes ☐ No ☒ N/A
c Mortality table code for valuation purposes:			
(1) Males	**6c(1)**	A	A
(2) Females	**6c(2)**	A	A
d Valuation liability interest rate	**6d**	7.25 %	7.25%
e Salary scale	**6e**	3.13% ☐ N/A	
f Withdrawal liability interest rate:			
(1) Type of interest rate	**6f(1)**	☒ Single rate ☐ ERISA 4044 ☐ Other ☐ N/A	
(2) If "Single rate" is checked in (1), enter applicable single rate	**6f(2)**	6.25%	
g Estimated investment return on actuarial value of assets for year ending on the valuation date	**6g**	6.9%	
h Estimated investment return on current value of assets for year ending on the valuation date	**6h**	13.6%	
i Expense load included in normal cost reported in line 9b	**6i**	☐ N/A	
(1) If expense load is described as a percentage of normal cost, enter the assumed percentage	**6i(1)**	%	
(2) If expense load is a dollar amount that varies from year to year, enter the dollar amount included in line 9b	**6i(2)**	9,269,847	
(3) If neither (1) nor (2) describes the expense load, check the box	**6i(3)**	☐	

7 New amortization bases established in the current plan year:

(1) Type of base	(2) Initial balance	(3) Amortization Charge/Credit
1	48,485,384	5,042,238

8 Miscellaneous information:

a If a waiver of a funding deficiency has been approved for this plan year, enter the date (MM/DD/YYYY) of the ruling letter granting the approval	**8a**	
b Demographic, benefit, and contribution information		
(1) Is the plan required to provide a projection of expected benefit payments? (See instructions) If "Yes," see instructions for required attachment.		☒ Yes ☐ No
(2) Is the plan required to provide a Schedule of Active Participant Data? (See instructions).		☒ Yes ☐ No
(3) Is the plan required to provide a projection of employer contributions and withdrawal liability payments? (See instructions) If "Yes," attach a schedule.		☒ Yes ☐ No
c Are any of the plan's amortization bases operating under an extension of time under section 412(e) (as in effect prior to 2008) or section 431(d) of the Code?		☒ Yes ☐ No
d If line c is "Yes," provide the following additional information:		
(1) Was an extension granted automatic approval under section 431(d)(1) of the Code?		☒ Yes ☐ No
(2) If line 8d(1) is "Yes," enter the number of years by which the amortization period was extended	**8d(2)**	5
(3) Was an extension approved by the Internal Revenue Service under section 412(e) (as in effect prior to 2008) or 431(d)(2) of the Code?		☐ Yes ☒ No
(4) If line 8d(3) is "Yes," enter number of years by which the amortization period was extended (not including the number of years in line (2))	**8d(4)**	
(5) If line 8d(3) is "Yes," enter the date of the ruling letter approving the extension	**8d(5)**	
(6) If line 8d(3) is "Yes," is the amortization base eligible for amortization using interest rates applicable under section 6621(b) of the Code for years beginning after 2007?		☐ Yes ☐ No
e If box 5h is checked or the plan received an amortization extension for this plan year under Code section 431(d), enter the difference between the amount necessary to satisfy the plan's minimum funding standard for this plan year and the amount that would have been necessary without using the shortfall method or extending the amortization period(s).	**8e**	-69,058,689

9 Funding standard account statement for this plan year:

Charges to funding standard account:		
a Prior year funding deficiency, if any	**9a**	0
b Employer's normal cost for plan year as of valuation date	**9b**	156,007,967

c Amortization charges as of valuation date:		Outstanding balance		
(1) All bases except funding waivers and certain bases for which the amortization period has been extended	**9c(1)**	1,526,055,455		249,489,943
(2) Funding waivers	**9c(2)**	0		0
(3) Certain bases for which the amortization period has been extended	**9c(3)**	0		0
d Interest as applicable on lines 9a, 9b, and 9c			**9d**	29,398,598
e Total charges. Add lines 9a through 9d			**9e**	434,896,508
Credits to funding standard account:				
f Prior year credit balance, if any			**9f**	775,000,212
g Employer contributions. Total from column (b) of line 3			**9g**	291,790,254
		Outstanding balance		
h Amortization credits as of valuation date	**9h**	665,515,645		97,051,580
i Interest as applicable to end of plan year on lines 9f, 9g, and 9h			**9i**	72,819,036
j Full funding limitation (FFL) and credits:				
(1) ERISA FFL (accrued liability FFL)	**9j(1)**	1,122,147,606		
(2) "RPA '94" override (90% current liability FFL)	**9j(2)**	4,376,836,080		
(3) FFL credit			**9j(3)**	0
k (1) Waived funding deficiency			**9k(1)**	0
(2) Other credits			**9k(2)**	0
l Total credits. Add lines 9f through 9i, 9j(3), 9k(1), and 9k(2)			**9l**	1,236,661,082
m Credit balance: If line 9l is greater than line 9e, enter the difference			**9m**	801,764,574
n Funding deficiency: If line 9e is greater than line 9l, enter the difference			**9n**	
o Current year's accumulated reconciliation account:				
(1) Due to waived funding deficiency accumulated prior to the current plan year			**9o(1)**	0
(2) Due to amortization bases extended and amortized using the interest rate under section 6621(b) of the Code:				
(a) Reconciliation outstanding balance as of valuation date			**9o(2)(a)**	0
(b) Reconciliation amount (line 9c(3) balance minus line 9o(2)(a))			**9o(2)(b)**	0
(3) Total as of valuation date			**9o(3)**	0
10 Contribution necessary to avoid an accumulated funding deficiency. (see instructions.)			**10**	0

11 Has a change been made in the actuarial assumptions for the current plan year? If "Yes," see instructions ..... [X] Yes [ ] No