

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

Part II	Basic Plan Information—enter all requested information
1a	Name of plan NATIONWIDE DEFINED BENEFIT MASTER TRUST
1b	Three-digit plan number (PN) ▶ 003
1c	Effective date of plan 01/01/2024
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) NATIONWIDE MUTUAL INSURANCE COMPANY ONE NATIONWIDE PLAZA, 1-04-101 COLUMBUS, OH 43215
2b	Employer Identification Number (EIN) 14-6316950
2c	Plan Sponsor's telephone number 614-677-4272
2d	Business code (see instructions)

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

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

SIGN HERE			
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE			
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/14/2025	KATIE MANNIX
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor ADMINISTRATIVE COMMITTEE ONE NATIONWIDE PLAZA, 1-04-403 COLUMBUS, OH 43215	3b Administrator's EIN 31-4177100 3c Administrator's telephone number 614-249-0132
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name c Plan Name	4b EIN 4d PN
5 Total number of participants at the beginning of the plan year	5
6 Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines 6a(1) , 6a(2) , 6b , 6c , and 6d). a(1) Total number of active participants at the beginning of the plan year a(2) Total number of active participants at the end of the plan year b Retired or separated participants receiving benefits c Other retired or separated participants entitled to future benefits d Subtotal. Add lines 6a(2) , 6b , and 6c e Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. f Total. Add lines 6d and 6e g(1) Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) g(2) Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) h Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.....	 6a(1) 6a(2) 6b 6c 6d 6e 6f 6g(1) 6g(2) 6h
7 Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	7

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

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

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

a Pension Schedules

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

b General Schedules

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

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

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

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

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

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

Receipt Confirmation Code _____

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONWIDE DEFINED BENEFIT MASTER TRUST	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONWIDE MUTUAL INSURANCE COMPANY	D Employer Identification Number (EIN) 14-6316950	

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

(a) Name of insurance carrier
NATIONWIDE LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
31-4156830	66869	GAP-P275	14397	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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

(b) Amount of sales and base commissions paid	Fees and other commissions paid		(e) Organization code
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(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

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	(c) Amount	(d) Purpose	

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end **4** 7579550**5** Current value of plan's interest under this contract in separate accounts at year end **5****6** Contracts With Allocated Funds:**a** State the basis of premium rates ▶**b** Premiums paid to carrier **6b****c** Premiums due but unpaid at the end of the year **6c****d** If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount. **6d**
Specify nature of costs ▶**e** Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☒ guaranteed investment (4) ☐ other ▶**b** Balance at the end of the previous year **7b** 9852207**c** Additions: (1) Contributions deposited during the year **7c(1)**
(2) Dividends and credits **7c(2)**
(3) Interest credited during the year **7c(3)** 372192
(4) Transferred from separate account **7c(4)**
(5) Other (specify below) **7c(5)** 687467

▶ **MARKET VALUE ADJUSTMENT

(6) Total additions **7c(6)** 1059659**d** Total of balance and additions (add lines **7b** and **7c(6)**) **7d** 10911866**e** Deductions:(1) Disbursed from fund to pay benefits or purchase annuities during year **7e(1)** 3332316(2) Administration charge made by carrier **7e(2)**(3) Transferred to separate account **7e(3)**(4) Other (specify below) **7e(4)**

▶

(5) Total deductions **7e(5)** 3332316**f** Balance at the end of the current year (subtract line **7e(5)** from line **7d**) **7f** 7579550

Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

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

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

SCHEDULE A (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	Insurance Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500. ▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).	OMB No. 1210-0110 2024 This Form is Open to Public Inspection
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan NATIONWIDE DEFINED BENEFIT MASTER TRUST	B Three-digit plan number (PN) ▶	003
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONWIDE MUTUAL INSURANCE COMPANY	D Employer Identification Number (EIN) 14-6316950	

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

(a) Name of insurance carrier
NATIONWIDE LIFE INSURANCE COMPANY

(b) EIN	(c) NAIC code	(d) Contract or identification number	(e) Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	(g) To
31-4156830	66869	GAP-P258	19904	01/01/2024	12/31/2024

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

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

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

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

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

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

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

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

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

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

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

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	(c) Amount	(d) Purpose	

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

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

Part II Investment and Annuity Contract Information

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

4 Current value of plan's interest under this contract in the general account at year end	4	4842589
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5 Current value of plan's interest under this contract in separate accounts at year end.....	5	
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6 Contracts With Allocated Funds:**a** State the basis of premium rates ▶

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

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity(3) ☐ other (specify) ▶**f** If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐**7** Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)**a** Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee(3) ☒ guaranteed investment (4) ☐ other ▶

b Balance at the end of the previous year	7b	6982115
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c Additions: (1) Contributions deposited during the year	7c(1)		
(2) Dividends and credits.....	7c(2)		
(3) Interest credited during the year.....	7c(3)	251785	
(4) Transferred from separate account	7c(4)		
(5) Other (specify below).....	7c(5)	592821	

▶ **MARKET VALUE ADJUSTMENT

(6) Total additions	7c(6)	844606
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d Total of balance and additions (add lines 7b and 7c(6))	7d	7826721
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e Deductions:

(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)	2984132	
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(2) Administration charge made by carrier.....	7e(2)	
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(3) Transferred to separate account	7e(3)	
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(4) Other (specify below).....	7e(4)	
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▶

(5) Total deductions	7e(5)	2984132
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f Balance at the end of the current year (subtract line 7e(5) from line 7d).....	7f	4842589
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Part III Welfare Benefit Contract Information

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

8 Benefit and contract type (check all applicable boxes)

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

9 Experience-rated contracts:

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

10 Nonexperience-rated contracts:

a Total premiums or subscription charges paid to carrier	10a	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount. Specify nature of costs.	10b	

Part IV Provision of Information

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

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

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

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

A Name of plan NATIONWIDE DEFINED BENEFIT MASTER TRUST	B Three-digit plan number (PN) ▶ 003
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONWIDE MUTUAL INSURANCE COMPANY	D Employer Identification Number (EIN) 14-6316950

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

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

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

FMR CORP

04-3532603

(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?
15 28 50	ADMIM/RECORD KEEPING	3508737	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 51	INV ADVISOR	829237	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

DELOITTE CONSULTING LLP

06-1454513

(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?
11 16 50	CONSULTANT	566149	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

AON

36-3051915

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17	CONSULTING	350000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BANK OF NEW YORK

13-5160382

(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?
18 19 50	CUSTODIAN	343728	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SSGA

81-4017137

(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?
49	OTHER	205000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

GOLDMAN SACHS & CO LLC

13-5108880

(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?
33 50	ADMIN	151777	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

K&L GATES

25-0921018

(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	LEGAL	91372	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration		DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.		OMB No. 1210-0110 2024 This Form is Open to Public Inspection.	
For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024					
A Name of plan NATIONWIDE DEFINED BENEFIT MASTER TRUST				B Three-digit plan number (PN) ▶ 003	
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 NATIONWIDE MUTUAL INSURANCE COMPANY				D Employer Identification Number (EIN) 14-6316950	
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: EB TEMPORARY INV FUND OF BNY					
b Name of sponsor of entity listed in (a): BANK OF NEW YORK					
c EIN-PN 25-6078093-023		d Entity code C		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 3428	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity code		e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	
a Name of MTIA, CCT, PSA, or 103-12 IE:					
b Name of sponsor of entity listed in (a):					
c EIN-PN		d Entity 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 103-1	

a Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
code**e** Dollar value of interest in MTIA, CCT, PSA, or
103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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103-12 IE at end of year (see instructions)**a** Name of MTIA, CCT, PSA, or 103-12 IE:**b** Name of sponsor of entity listed in (a):**c** EIN-PN**d** Entity
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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 **NATIONWIDE RETIREMENT PLAN - FINAL AVERAGE PAY****b** Name of plan sponsor **NATIONWIDE MUTUAL INS CO****c** EIN-PN **31-4177100-002****a** Plan name **NATIONWIDE RETIREMENT PLAN - ACCOUNT BALANCE****b** Name of plan sponsor **NATIONWIDE MUTUAL INS CO****c** EIN-PN **31-4177100-333****a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**a** Plan name**b** Name of plan sponsor**c** EIN-PN**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 NATIONWIDE DEFINED BENEFIT MASTER TRUST		B Three-digit plan number (PN) ▶ 003
C Plan sponsor's name as shown on line 2a of Form 5500 NATIONWIDE MUTUAL INSURANCE COMPANY		D Employer Identification Number (EIN) 14-6316950

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	0	584054
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	0	34676460
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	0	6554510
(2) U.S. Government securities	1c(2)	0	613572991
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)	0	826374954
(B) All other	1c(3)(B)	0	1153985518
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)		
(B) Common	1c(4)(B)	0	389905
(5) Partnership/joint venture interests	1c(5)	0	1188902396
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	0	3428
(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)	0	48854460
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	0	12422135
(15) Other.....	1c(15)	0	242258858

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	0	4128579669
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j	0	377724
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	0	377724
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	0	4128201945

Part II Income and Expense Statement

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

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: (A) Employers.....	2a(1)(A)		
(B) Participants.....	2a(1)(B)		
(C) Others (including rollovers).....	2a(1)(C)		
(2) Noncash contributions.....	2a(2)		
(3) Total contributions. Add lines 2a(1)(A) , (B), (C), and line 2a(2)	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit).....	2b(1)(A)	282126	
(B) U.S. Government securities.....	2b(1)(B)	42272	
(C) Corporate debt instruments.....	2b(1)(C)	130734130	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	15949640	
(G) Total interest. Add lines 2b(1)(A) through (F).....	2b(1)(G)		147008168
(2) Dividends: (A) Preferred stock.....	2b(2)(A)		
(B) Common stock.....	2b(2)(B)		
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	4507280	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C).....	2b(2)(D)		4507280
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds.....	2b(4)(A)	1142954574	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	1145733627	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		
(5) Unrealized appreciation (depreciation) of assets: (A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	-219147679	
(C) Total unrealized appreciation of assets. Add lines 2b(5)(A) and (B).....	2b(5)(C)		

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		3606772
(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)		16239
c Other income	2c		55288658
d Total income. Add all income amounts in column (b) and enter total	2d		-11499615

Expenses

e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)		
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)		0
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)		
(3) Recordkeeping fees	2i(3)	3508737	
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	11636705	
(6) Bank or trust company trustee/custodial fees	2i(6)	343728	
(7) Actuarial fees	2i(7)	566149	
(8) Legal fees	2i(8)	91372	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	15842046	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		31988737
j Total expenses. Add all expense amounts in column (b) and enter total	2j		31988737

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		-43488352
l Transfers of assets:			
(1) To this plan	2l(1)		5270749558
(2) From this plan	2l(2)		1099059261

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

5b(1) Name of plan(s)	5b(2) EIN(s)	5b(3) PN(s)
NIC & AFFILIATES HEALTH REIMBURSEMENT ACCOUNT PLAN FOR RETIREES & LTD RECIPIENTS	31-4177100	526
NATIONWIDE INSURANCE COMPANIES & AFFILIATES RETIREE HEALTH CARE PLAN	31-4177100	523

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

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

NATIONWIDE DEFINED BENEFIT MASTER TRUST

Plan Number: 003

EIN: 14-6316950

Schedule H, Line 4j – Schedule of Reportable Transactions (Single or Series of Transactions)

Year ended December 31, 2024

(in thousands)

(a) Identity of party involved	(b) Description of asset (include interest rate and maturity in case of loan)	(c) Number of purchases	(d) Number of sales	(e) Purchase price	(f) Selling price	(g) Cost of Asset	(h) Net gain or (loss)
Bank of New York Trust Operations	GLDMN SCHS FIN SQ GV-FST	624	-	\$ 1,004,245	\$ -	\$ -	\$ -
Bank of New York Trust Operations	GLDMN SCHS FIN SQ GV-FST	-	343	\$ -	\$ 961,018	\$ 961,018	\$ -
Bank of New York Trust Operations	EB Temporary Investment FD	113	-	\$ 346,807	\$ -	\$ -	\$ -
Bank of New York Trust Operations	EB Temporary Investment FD	-	93	\$ -	\$ 398,356	\$ 398,356	\$ -

NATIONWIDE DEFINED BENEFIT MASTER TRUST

Plan Number: 003
EIN: 14-6316950

Schedule H, Line 4i – Schedule of Assets (Held at End of Year)

December 31, 2024

(in thousands)

(a)	(b)	(c)	(d)	(e)
	Identity of issuer, borrower, lessor or similar party	Description of investment including maturity date, rate of interest, collateral, par, or maturity value	Cost	Current value
*	Nationwide Life Insurance Company	Guaranteed Investment Fund, 4.28% crediting rate	\$ 5,066	\$ 4,843
*	Nationwide Life Insurance Company	401(h) Guaranteed Investment Fund, 3.85% crediting rate	\$ 7,941	\$ 7,580
*	Bank of New York Trust Operations	Assets held in trust, multiple investments (see Attachment A)	\$ 4,464,427	\$ 4,081,556

* Indicates party-in-interest

NATIONWIDE DEFINED BENEFIT MASTER TRUST

Plan Number: 003
EIN: 14-6316950

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within Year)

Year Ended December 31, 2024

(in thousands)

(a) Identity of issuer, borrower, lessor or similar party	(b) Description of investment including maturity date, rate of interest, collateral, par, or maturity value	(c) Cost of acquisitions	(d) Proceeds of dispositions
Bank of New York Trust Operations	Assets held in trust, multiple investments (see Attachment B)	\$ 265,539	\$ 258,965

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
U S TREASURY BD PRIN STRIP	0.000% 11/15/2051 DD 11/15/21	121,000,000.00	46,651,936.76	33,373,521.83
U S TREASURY BD PRIN STRIP	0.000% 05/15/2050 DD 05/15/20	102,000,000.00	41,388,025.02	30,095,284.62
U S TREASURY BD PRIN STRIP	0.000% 08/15/2051 DD 08/16/21	95,000,000.00	38,501,084.21	26,471,028.95
U S TREASURY BD PRIN STRIP	0.000% 08/15/2050 DD 08/17/20	90,000,000.00	33,668,707.75	26,067,727.80
U S TREASURY BD PRIN STRIP	0.000% 02/15/2050 DD 02/18/20	88,000,000.00	33,607,027.81	26,056,958.40
U S TREASURY BD PRIN STRIP	0.000% 02/15/2052 DD 02/15/22	85,000,000.00	34,415,552.35	23,262,220.30
U S TREASURY BD PRIN STRIP	0.000% 08/15/2048 DD 08/15/18	78,399,000.00	35,884,904.16	24,714,452.15
U S TREASURY BD PRIN STRIP	0.000% 05/15/2049 DD 05/15/19	78,000,000.00	31,115,821.67	23,823,079.80
U S TREASURY BD PRIN STRIP	0.000% 02/15/2048 DD 02/15/18	77,070,000.00	42,518,076.55	24,886,747.69
U S TREASURY BD PRIN STRIP	0.000% 02/15/2049 DD 02/15/19	73,748,000.00	29,553,261.60	22,775,175.21
U S TREASURY BD PRIN STRIP	0.000% 08/15/2049 DD 08/15/19	73,084,000.00	41,893,203.21	22,013,030.16
U S TREASURY BD PRIN STRIP	0.000% 08/15/2047 DD 08/15/17	69,961,000.00	40,833,121.62	23,223,933.84
U S TREASURY BD PRIN STRIP	0.000% 08/15/2046 DD 08/15/16	66,440,000.00	31,331,133.81	23,211,463.12
U S TREASURY BD PRIN STRIP	0.000% 11/15/2052 DD 11/15/22	60,000,000.00	20,820,838.67	16,243,105.20
U S TREASURY BD PRIN STRIP	0.000% 05/15/2048 DD 05/15/18	57,803,000.00	20,929,355.22	18,434,865.71
U S TREASURY BD CPN STRIP	0.000% 11/15/2049 DD 11/15/19	56,000,000.00	20,223,560.00	16,161,038.32
U S TREASURY BD CPN STRIP	0.000% 02/15/2050 DD 02/18/20	56,000,000.00	20,214,040.00	16,051,266.56
U S TREASURY BD CPN STRIP	0.000% 05/15/2050 DD 05/15/20	56,000,000.00	19,913,040.00	15,880,594.80
U S TREASURY BD CPN STRIP	0.000% 11/15/2050 DD 11/16/20	56,000,000.00	19,941,320.00	15,489,946.64
U S TREASURY BD PRIN STRIP	0.000% 05/15/2051 DD 05/17/21	56,000,000.00	19,037,420.30	15,817,373.60
U S TREASURY BD CPN STRIP	0.000% 11/15/2048 DD 11/15/18	54,000,000.00	19,968,930.00	16,359,685.56
U S TREASURY BD CPN STRIP	0.000% 02/15/2049 DD 02/15/19	53,000,000.00	19,874,300.00	15,805,953.62
U S TREASURY BD CPN STRIP	0.000% 05/15/2049 DD 05/15/19	53,000,000.00	19,584,150.00	15,672,474.71
U S TREASURY BD CPN STRIP	0.000% 08/15/2048 DD 08/15/18	52,000,000.00	19,787,820.00	15,907,348.08
U S TREASURY BD PRIN STRIP	0.000% 02/15/2047 DD 02/15/17	49,166,000.00	22,974,985.58	16,710,150.19
U S TREASURY BD CPN STRIP	0.000% 11/15/2042 DD 11/15/12	42,000,000.00	24,319,680.00	17,000,497.92
U S TREASURY BD PRIN STRIP	0.000% 02/15/2043 DD 02/15/13	41,857,000.00	21,967,996.51	17,491,114.00
U S TREASURY BD PRIN STRIP	0.000% 02/15/2045 DD 02/17/15	33,752,000.00	21,306,175.57	12,739,083.85
U S TREASURY BD PRIN STRIP	0.000% 11/15/2048 DD 11/15/18	33,220,000.00	13,859,020.77	10,371,413.23
U S TREASURY BD PRIN STRIP	0.000% 02/15/2044 DD 02/18/14	33,021,000.00	21,068,037.66	13,133,357.80
ANHEUSER-BUSCH COS LLC / ANHEU	4.900% 02/01/2046 DD 02/01/19	32,399,000.00	34,737,969.72	29,487,592.49
US GOVT BLDING OPEN-END FEEDER	1 LP	24,027,452.10	16,896,037.68	23,796,388.00
AT&T INC	3.500% 09/15/2053 DD 03/15/21	23,070,000.00	18,369,249.37	15,542,778.77
VERIZON COMMUNICATIONS INC	2.987% 10/30/2056 DD 04/30/21	22,807,000.00	17,784,509.17	13,554,383.70
PEPPERTREE CAPITAL FUND VIII	LP	21,348,417.00	19,904,738.00	21,786,147.00
VANGUARD GROUP INC	2.670% 08/22/2040 DD 08/19/20	20,000,000.00	20,000,000.00	14,048,000.00
ICG SR DEBT PTNS FD SDP 4B LP		18,272,423.00	18,774,825.39	18,677,203.00
LOCKHEED MARTIN CORP	4.700% 05/15/2046 DD 11/23/15	18,000,000.00	18,631,101.75	16,111,770.12
VISTRA OPERATIONS CO LLC 144A	4.300% 07/15/2029 DD 06/11/19	17,604,000.00	18,530,686.66	16,798,504.51
RTX CORP	4.500% 06/01/2042 DD 06/01/12	17,500,000.00	18,258,760.61	15,162,515.55
CORE SR LENDING FUND LP		17,037,854.88	17,082,728.95	17,361,290.00
PFIZER INVESTMENT ENTERPRISES	5.300% 05/19/2053 DD 05/19/23	16,942,000.00	16,626,595.57	15,888,191.00
FP SOLAR FINANCE LP		16,901,549.00	14,666,385.00	17,393,288.00
BLACKROCK DIR LDG FDR IX-L LP		16,837,911.22	14,154,471.63	16,892,172.86
NTHR N CA PWR AGY REVENUE	7.311% 06/01/2040 DD 06/24/10	16,555,000.00	19,522,338.98	18,282,621.86
UBS GROUP AG 144A	VAR RT 08/12/2033 DD 08/12/22	15,281,000.00	15,516,060.87	16,211,002.42

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
U S TREASURY BD PRIN STRIP	0.000% 11/15/2049 DD 11/15/19	15,281,000.00	6,160,801.45	4,566,550.81
GLDMN SCHS FIN SQ GV-FST		15,223,183.18	15,223,183.18	15,223,183.18
UNITED AIRLINES 2024-1 CLASS A	5.875% 08/15/2038 DD 08/05/24	15,000,000.00	15,039,125.04	15,263,767.50
APPLE INC	3.950% 08/08/2052 DD 08/08/22	15,000,000.00	14,817,378.79	11,954,101.95
TCW RESCUE FIN FUND LP		14,979,590.53	14,375,028.87	15,820,064.53
ORACLE CORP	4.125% 05/15/2045 DD 05/05/15	14,949,000.00	17,325,372.73	11,802,666.03
OAKTREE OPPORTUNITIES FD XI LP		14,690,782.00	13,284,308.45	14,951,661.00
EXETER INDUSTRIAL VALUE FD V	LP	14,607,497.11	8,451,938.54	14,705,346.60
T-MOBILE USA INC	4.500% 04/15/2050 DD 04/15/21	14,500,000.00	17,561,721.20	11,905,590.98
DERMODY PROP INDUST FD III LP		14,413,233.00	7,184,979.59	14,153,089.01
BLACKSTONE INFRA PTNRS F2 LP		14,272,923.26	7,025,283.93	14,777,433.00
GLDMN SCHS FIN SQ GV-FST		14,157,865.31	14,157,865.31	14,157,865.31
U S TREASURY BD CPN STRIP	0.000% 05/15/2042 DD 05/15/12	13,500,000.00	7,924,770.00	5,608,041.35
GLDMN SCHS FIN SQ GV-FST		13,461,253.59	13,461,253.59	13,461,253.59
TEC HEDLAND PTY LTD	4.070% 06/30/2042 DD 10/22/20	13,377,555.07	9,799,590.47	7,681,392.12
MERCATO PARTNERS GROWTH III LP		13,292,037.00	5,742,770.84	13,961,106.00
VISTA CREDIT PARTNERS FUND III	LP	13,186,995.00	13,342,581.00	13,824,382.00
ONE ROCK CAP PARTNERS III LP		13,079,884.00	4,838,859.00	14,179,859.00
AMGEN INC	4.663% 06/15/2051 DD 12/15/16	12,656,000.00	13,081,568.50	10,621,939.07
ALMANAC REALTY SEC VIII LP		12,262,153.00	10,620,789.00	12,606,428.00
MUNI ELEC AUTH OF GEORGIA	6.637% 04/01/2057 DD 03/11/10	12,201,000.00	14,467,649.03	13,018,225.42
YUKON CAPITAL PARTNERS IV LP		12,025,712.65	14,026,010.34	11,903,073.00
MICROSOFT CORP	2.921% 03/17/2052 DD 03/17/21	12,000,000.00	8,675,886.40	7,954,739.76
NORTHERN STATES POWER CO/MN	3.400% 08/15/2042 DD 08/13/12	12,000,000.00	10,448,352.55	9,119,829.48
PEPPERTREE CAP FD VII QP LP		11,937,278.00	9,718,444.00	12,180,452.00
NAVIS ASIA FUND VIII		11,775,216.00	4,410,408.92	11,416,657.00
ILLINOIS ST	5.650% 12/01/2038 DD 12/19/13	11,666,666.67	11,890,564.06	11,692,795.33
WELLS FARGO & CO	4.750% 12/07/2046 DD 12/08/16	11,627,000.00	11,607,758.86	9,829,055.37
VISTA EQUITY PTNRS FD V COINVEST I LP	COINVEST I LP	11,543,882.00	2,341,088.00	11,554,723.00
BLUE OWL DIV LDG 2020 FD LP		11,500,884.00	11,173,122.56	11,754,746.00
JPMORGAN CHASE & CO	5.600% 07/15/2041 DD 07/21/11	11,500,000.00	11,462,321.52	11,610,725.80
SILVER LAKE PARTNERS IV LP		11,352,646.06	1,891,201.16	11,495,923.00
GOLDMAN SACHS GROUP INC/THE	VAR RT 04/22/2042 DD 04/22/21	11,295,000.00	9,057,481.58	8,241,374.72
CHARTER COMMUNICATIONS OPERATI	4.800% 03/01/2050 DD 10/24/19	11,295,000.00	12,892,546.13	8,502,468.70
PEPPERTREE CAP FUND IX QP LP		11,245,694.00	9,978,054.00	11,445,361.00
PRETIUM RESIDENTIAL RE FD II	LP	11,235,656.00	3,181,559.00	11,117,776.00
HPS SPECIALTY LOAN FUND V-L LP		11,070,162.48	10,828,396.90	11,296,702.00
U S TREASURY BD PRIN STRIP	0.000% 11/15/2050 DD 11/16/20	11,000,000.00	5,662,881.30	3,157,522.94
VERIZON COMMUNICATIONS INC	3.550% 03/22/2051 DD 03/22/21	11,000,000.00	12,049,774.66	7,785,907.25
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	10,963,000.00	12,886,810.60	12,703,867.06
WATERTON RES PROP VENT XIII	VENTURE XIII LP	10,900,186.00	8,934,889.78	10,997,546.00
ARES CAPITAL EUR V (D) LEVERED		10,703,047.40	10,626,291.81	10,879,306.00
CLEARLAKE CAPITAL PTNRS VI LP		10,632,143.55	5,282,929.62	10,254,227.00
PRETIUM RES CREDIT FUND II LP		10,553,281.00	10,518,314.00	11,064,610.00
VISA INC	4.300% 12/14/2045 DD 12/14/15	10,500,000.00	8,888,451.99	8,992,016.57
SOLAR STAR FUNDING LLC 144A	5.375% 06/30/2035 DD 06/27/13	10,471,557.00	10,471,557.00	10,437,262.44

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
PREFERRED TERM SECURITIES 144A	VAR RT 03/22/2038 DD 03/01/06	10,396,561.72	7,515,038.20	8,302,694.19
AMGEN INC	5.650% 03/02/2053 DD 03/02/23	10,325,000.00	10,326,119.52	9,959,788.85
MPLX LP	4.500% 04/15/2038 DD 02/08/18	10,298,000.00	11,584,119.12	8,978,226.03
CITIZENS FINANCIAL GROUP INC	VAR RT 05/21/2037 DD 05/23/22	10,088,000.00	9,852,433.09	9,770,270.37
BLUE OWL RE NET LEASE PROP	FUND LP	10,045,358.24	10,051,476.39	10,182,848.00
CONNECTICUT LIGHT AND POWER CO	4.000% 04/01/2048 DD 03/28/18	10,032,000.00	10,946,984.51	7,876,181.99
SIEMENS FINANCIERINGSMAAT 144A	4.400% 05/27/2045 DD 05/27/15	10,000,000.00	9,938,383.72	8,697,180.60
BROADCOM INC 144A	3.500% 02/15/2041 DD 01/19/21	10,000,000.00	9,974,098.27	7,812,601.30
CHICK-FIL-A INC	2.090% 10/29/2030 DD 10/29/20	10,000,000.00	10,000,000.00	8,647,000.00
MCDONALD'S CORP	4.875% 12/09/2045 DD 12/09/15	10,000,000.00	10,394,269.54	9,002,708.00
BURLINGTON NORTHERN SANTA FE L	5.150% 09/01/2043 DD 08/22/13	10,000,000.00	10,141,302.57	9,580,285.50
FLORIDA POWER & LIGHT CO	4.050% 06/01/2042 DD 05/15/12	10,000,000.00	10,026,376.57	8,249,786.00
PECO ENERGY CO	3.900% 03/01/2048 DD 02/23/18	10,000,000.00	9,956,563.04	7,766,625.60
PUBLIC SERVICE ELECTRIC AND GA	3.800% 03/01/2046 DD 03/03/16	10,000,000.00	9,962,911.79	7,753,519.20
NBCUNIVERSAL MEDIA LLC	4.450% 01/15/2043 DD 10/05/12	9,966,000.00	9,322,805.28	8,496,303.12
DUKE ENERGY CAROLINAS LLC	3.875% 03/15/2046 DD 03/11/16	9,966,000.00	9,936,559.71	7,726,385.87
PCCP CREDIT X LP		9,900,799.63	10,077,751.53	10,008,252.01
ARES PRIVATE CR SOLUTIONS II	LP	9,710,895.27	8,728,834.87	9,919,898.00
ARES CORPORATE OPP FD V LP		9,615,836.21	5,831,008.00	9,352,305.00
NORFOLK SOUTHERN CORP	4.550% 06/01/2053 DD 06/13/22	9,600,000.00	8,335,167.31	8,054,396.35
CCY_R 3.747% P 4.07%	2042 JUN 30	9,563,692.49	-	9,303,031.18
CROW HOLDINGS MULTI FAM TO	HOLD FD RESTRICTED	9,544,045.00	9,306,345.00	9,694,071.00
US STRAT INDUSTRIAL FD II LP		9,507,678.17	8,288,264.68	9,596,331.11
VERITAS CAPITAL FUND VII LP		9,501,952.00	5,682,870.00	9,257,468.00
SILVER LAKE PARTNERS V LP		9,403,565.48	5,042,270.64	9,235,057.00
PEPPERTREE CAP FUND VI QP LP		9,396,073.00	4,488,206.00	9,636,467.00
BRITISH AIRWAYS 2021-1 CL 144A	2.900% 09/15/2036 DD 07/28/21	9,278,269.62	9,310,290.67	8,182,923.50
UBS AG/STAMFORD CT	1.250% 08/07/2026 DD 08/09/21	9,235,000.00	8,098,906.98	8,736,996.71
SAMMONS FINANCIAL GROUP I 144A	6.875% 04/15/2034 DD 03/28/24	9,169,000.00	9,352,883.80	9,583,547.45
VISTA EQUITY PARTNERS FD V LP		9,059,960.00	2,467,688.00	8,831,003.00
L CATTERTON IX LP		9,031,190.00	8,545,388.00	9,086,861.00
RTX CORP	4.350% 04/15/2047 DD 10/15/20	9,000,000.00	11,351,150.13	7,399,977.12
VISTRA OPERATIONS CO LLC 144A	6.950% 10/15/2033 DD 09/26/23	9,000,000.00	9,084,554.82	9,682,974.00
SOLVAY FINANCE AMERICA LL 144A	5.850% 06/04/2034 DD 06/04/24	8,969,000.00	8,961,951.16	9,107,360.55
BLUE OWL REAL ESTATE V		8,695,589.72	7,260,337.57	8,747,083.00
BANK OF AMERICA CORP	VAR RT 03/13/2052 DD 03/11/21	8,637,000.00	8,882,827.15	6,095,818.32
J M SMUCKER CO/THE	6.500% 11/15/2053 DD 10/25/23	8,637,000.00	8,575,637.60	9,280,748.00
GTCR FUND XII-C LP		8,559,880.00	3,269,302.00	8,634,368.00
FIRSTENERGY PENNSYLVANIA ELECT	6.150% 10/01/2038 DD 09/30/09	8,514,000.00	11,430,625.52	8,812,639.79
UNITEDHEALTH GROUP INC	3.700% 08/15/2049 DD 07/25/19	8,500,000.00	10,033,900.02	6,192,525.57
MICROSOFT CORP	2.525% 06/01/2050 DD 06/01/20	8,500,000.00	8,622,194.65	5,246,665.55
WARNERMEDIA HOLDINGS INC	5.141% 03/15/2052 DD 03/15/23	8,305,000.00	6,614,452.58	6,199,996.84
OCCIDENTAL PETROLEUM CORP	6.200% 03/15/2040 DD 09/15/19	8,305,000.00	8,540,865.26	8,185,863.11
REYNOLDS AMERICAN INC	7.250% 06/15/2037 DD 06/21/07	8,156,000.00	8,400,656.19	8,968,813.83
L CATTERTON VIII LP		8,139,283.00	5,839,151.00	8,195,270.00
AT&T INC	3.550% 09/15/2055 DD 03/15/21	8,115,000.00	6,975,675.95	5,475,257.12

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
TPG ASIA VII (B) LP		8,005,746.00	7,488,898.00	8,171,891.00
NORTHROP GRUMMAN CORP	4.030% 10/15/2047 DD 10/13/17	8,000,000.00	9,218,668.91	6,285,126.48
VERIZON COMMUNICATIONS INC	4.000% 03/22/2050 DD 03/20/20	8,000,000.00	9,345,559.28	6,081,250.48
WALT DISNEY CO/THE	6.150% 03/01/2037 DD 09/01/19	7,973,000.00	10,016,577.02	8,484,452.80
CONAGRA BRANDS INC	5.400% 11/01/2048 DD 10/22/18	7,973,000.00	7,512,457.83	7,242,581.75
FOUNDRY JV HOLDCO LLC 144A	6.400% 01/25/2038 DD 05/07/24	7,973,000.00	7,952,190.81	8,058,539.21
UNION PACIFIC CORP	3.839% 03/20/2060 DD 03/20/20	7,973,000.00	7,965,486.20	5,700,766.04
COMMONWEALTH EDISON CO	4.000% 03/01/2048 DD 02/20/18	7,973,000.00	7,971,672.75	6,226,337.59
DETROIT MI CITY SCH DIST	7.747% 05/01/2039 DD 12/30/09	7,950,000.00	8,959,561.24	9,114,749.73
SILVER LAKE PARTNERS VI LP		7,896,268.00	5,340,033.00	7,998,762.00
ALPINVEST COINV ONSHORE VIII	LP	7,895,695.27	6,177,687.12	7,831,412.00
SIRIS PARTNERS IV LP		7,800,054.00	5,118,335.00	7,733,051.00
COMCAST CORP	2.987% 11/01/2063 DD 05/01/22	7,785,000.00	7,725,653.64	4,400,996.82
PCCP EQUITY VIII LP		7,718,105.76	4,883,248.52	7,790,298.00
L3HARRIS TECHNOLOGIES INC	5.600% 07/31/2053 DD 07/31/23	7,670,000.00	6,980,741.41	7,441,916.29
CENTERPOINT ENERGY HOUSTON ELE	3.950% 03/01/2048 DD 02/28/18	7,641,000.00	7,625,514.65	5,874,104.56
BROOKFIELD INFRA FUND IV-B LP		7,630,267.54	5,312,687.44	7,727,122.00
ELEVANCE HEALTH INC	3.125% 05/15/2050 DD 05/05/20	7,500,000.00	7,482,593.60	4,805,651.48
EQT INFRA V (NO 2) USD SCSP2		7,409,733.70	4,898,162.22	7,013,185.00
FUNDAMENTAL PARTNERS IV LP		7,390,900.00	6,850,255.00	7,446,059.00
VISTA EQUITY PARTNERS VII-A		7,382,433.00	4,541,088.00	7,357,273.00
BELL INSTITUTIONAL FD VII LLC		7,332,950.62	5,626,657.05	7,454,000.00
AMERICAN HOMES 4 RENT LP	3.375% 07/15/2051 DD 07/08/21	7,308,000.00	7,356,125.29	4,817,540.74
SOUTHERN CALIFORNIA EDISON CO	4.875% 03/01/2049 DD 03/15/19	7,308,000.00	5,791,224.34	6,395,602.70
CROW HLDGS DEV OPP FD I LP		7,301,810.00	6,478,882.00	7,280,794.00
MADISON REALTY CAP DEBT FD IV	LP	7,296,083.50	7,343,914.18	6,794,569.00
MOTOROLA SOLUTIONS INC	5.500% 09/01/2044 DD 08/19/14	7,279,000.00	6,353,616.79	7,014,606.85
MADISON REALTY CAP DEBT FD V	LP	7,218,694.24	6,523,417.37	7,279,063.00
NGPL PIPECO LLC 144A	7.768% 12/15/2037 DD 12/21/07	7,201,000.00	9,642,624.15	8,067,582.67
OWENS CORNING	5.950% 06/15/2054 DD 05/31/24	7,059,000.00	7,029,336.97	6,985,955.59
PROVIDENCE EQUITY PTNRS VIII	LP	7,019,233.00	4,232,438.00	7,203,668.00
TCW DIRECT LENDING VIII LP		7,003,944.73	7,113,501.66	7,193,383.41
AMAZON.COM INC	4.050% 08/22/2047 DD 02/22/18	7,000,000.00	6,954,613.30	5,790,707.79
CVS HEALTH CORP	5.875% 06/01/2053 DD 06/02/23	7,000,000.00	6,686,144.45	6,421,950.01
AKER BP ASA 144A	5.800% 10/01/2054 DD 10/01/24	6,976,000.00	6,972,843.15	6,331,587.67
CONSTELLATION ENERGY GENERATIO	6.500% 10/01/2053 DD 09/29/23	6,976,000.00	7,541,974.37	7,418,136.37
CARLYLE ALPINVEST PRIVATE MARK		6,882,500.10	4,813,591.25	7,191,049.72
CYPRUM INVESTORS V LP		6,871,827.00	5,977,867.00	7,065,521.00
BELL INSTITUTIONAL FD VI LP		6,826,643.72	3,354,514.12	7,020,000.00
OWL ROCK FIRST LIEN FD OFF LP		6,822,597.66	7,147,593.54	6,778,679.00
ABBVIE INC	4.700% 05/14/2045 DD 05/14/15	6,810,000.00	7,997,190.48	6,016,550.76
OAKTREE OPPORTUNITIES FUND XB	LP	6,768,217.00	5,463,004.29	6,986,848.00
ERAC USA FINANCE LLC 144A	5.625% 03/15/2042 DD 03/15/12	6,768,000.00	6,859,631.74	6,731,910.99
WASTE CONNECTIONS INC	3.050% 04/01/2050 DD 03/13/20	6,750,000.00	6,581,721.62	4,351,135.32
FUNDAMENTAL PARTNERS III		6,726,652.00	5,295,543.00	6,721,122.00
CLEARLAKE FLAGSHIP PLUS PTNS	LP	6,644,453.60	5,456,852.35	6,661,308.00

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
BOEING CO/THE	5.705% 05/01/2040 DD 05/04/20	6,644,000.00	8,014,795.07	6,326,754.18
BROOKFIELD FINANCE INC	4.700% 09/20/2047 DD 09/14/17	6,644,000.00	8,279,336.31	5,729,543.69
BANK OF AMERICA CORP	VAR RT 04/22/2042 DD 04/22/21	6,644,000.00	6,644,000.00	4,973,125.02
CITIGROUP INC	VAR RT 03/26/2041 DD 03/26/20	6,644,000.00	8,788,883.02	6,401,490.55
PHILIP MORRIS INTERNATIONAL IN	5.250% 02/13/2034 DD 02/13/24	6,644,000.00	6,511,279.38	6,569,182.38
UNITEDHEALTH GROUP INC	3.750% 10/15/2047 DD 10/25/17	6,644,000.00	6,590,400.65	4,957,966.21
METLIFE INC	4.600% 05/13/2046 DD 11/13/15	6,644,000.00	6,621,981.60	5,776,025.45
ENERGY TRANSFER LP	7.500% 07/01/2038 DD 03/28/08	6,644,000.00	7,473,028.53	7,522,535.79
ENTERPRISE PRODUCTS OPERATING	4.900% 05/15/2046 DD 05/07/15	6,644,000.00	7,269,009.91	5,928,864.69
NATIONAL AUSTRALIA BANK L 144A	VAR RT 01/12/2037 DD 01/12/22	6,644,000.00	6,644,000.00	5,717,348.30
BPCE SA 144A	VAR RT 10/19/2042 DD 10/19/21	6,644,000.00	6,644,000.00	4,729,569.74
CREDIT AGRICOLE SA 144A	VAR RT 01/10/2035 DD 01/10/24	6,644,000.00	6,644,000.00	6,672,628.07
VAR ENERGI ASA 144A	8.000% 11/15/2032 DD 11/15/22	6,644,000.00	6,898,482.80	7,438,033.74
ASSTEAD CAPITAL INC 144A	5.800% 04/15/2034 DD 01/29/24	6,644,000.00	6,620,492.69	6,650,746.98
ITC HOLDINGS CORP 144A	6.375% 09/30/2036 DD 10/10/06	6,644,000.00	7,394,906.24	6,807,698.79
MASSACHUSETTS MUTUAL LIFE 144A	VAR RT 02/15/2069 DD 03/07/19	6,644,000.00	5,932,945.98	5,818,290.99
HEWLETT PACKARD ENTERPRISE CO	5.600% 10/15/2054 DD 09/26/24	6,644,000.00	6,523,318.75	6,265,853.02
BURLINGTON NORTHERN SANTA FE L	4.950% 09/15/2041 DD 08/22/11	6,644,000.00	6,721,953.11	6,189,310.22
ENTERGY ARKANSAS LLC	2.650% 06/15/2051 DD 09/11/20	6,644,000.00	6,619,698.56	3,925,197.40
EVERGY METRO INC	5.300% 10/01/2041 DD 09/20/11	6,644,000.00	6,998,305.46	6,292,088.91
UNION ELECTRIC CO	5.125% 03/15/2055 DD 10/07/24	6,644,000.00	6,636,155.39	6,096,860.62
ATMOS ENERGY CORP	4.125% 03/15/2049 DD 03/04/19	6,644,000.00	6,620,231.54	5,222,733.46
AT&T INC	4.550% 03/09/2049 DD 09/07/16	6,644,000.00	7,768,073.05	5,522,932.37
GLOBAL PAYMENTS INC	5.950% 08/15/2052 DD 08/22/22	6,611,000.00	6,914,222.00	6,417,607.36
US OFFICE DEVELOPMENT PROGRAM	LP	6,598,633.75	6,045,224.97	6,185,217.00
PCCP CREDIT IX LP		6,580,576.37	7,061,372.03	6,503,456.00
HARRISON ST RE PTNRS VII		6,572,834.00	5,218,057.00	6,744,767.00
MBK PARTNERS FUND IV LP		6,554,297.00	3,669,384.00	6,981,719.00
DYAL III PENSION INVESTORS LP		6,520,349.56	417,620.48	7,000,688.00
EXXON MOBIL CORP	3.452% 04/15/2051 DD 04/15/20	6,495,000.00	7,036,176.26	4,559,874.57
CLEARLAKE CAPITAL PTNRS V USTE	LP	6,482,217.16	4,840,825.66	6,367,043.00
GTCR FUND XIII/A & XIII/B LP		6,476,559.00	4,430,555.00	6,616,091.00
BRITISH AIRWAYS 2021-1 CL 144A	3.900% 03/15/2033 DD 07/28/21	6,282,755.61	6,379,899.40	5,889,202.54
HPS STRATEGIC INV PTNS V LP		6,249,550.21	5,042,950.18	6,377,506.00
PPC III LP		6,241,229.00	3,667,139.00	6,482,010.00
JBS USA HOLDING LUX SARL/ JBS	5.750% 04/01/2033 DD 04/01/23	6,201,000.00	6,151,840.69	6,166,288.66
CHARTER COMMUNICATIONS OPERATI	6.484% 10/23/2045 DD 10/23/16	6,013,000.00	6,600,782.36	5,686,812.79
CITIGROUP INC	5.300% 05/06/2044 DD 05/06/14	6,000,000.00	7,923,129.28	5,654,074.26
GE HEALTHCARE TECHNOLOGIES INC	6.377% 11/22/2052 DD 05/22/23	6,000,000.00	6,000,000.00	6,456,533.34
GILEAD SCIENCES INC	4.500% 02/01/2045 DD 11/17/14	6,000,000.00	6,243,481.77	5,148,041.76
ELI LILLY & CO	5.000% 02/09/2054 DD 02/09/24	6,000,000.00	5,966,874.44	5,517,742.44
EXXON MOBIL CORP	4.227% 03/19/2040 DD 03/19/20	6,000,000.00	6,964,330.10	5,268,747.84
CSLB HOLDING INC	2.830% 05/27/2035 DD 05/27/20	6,000,000.00	6,000,000.00	4,851,600.00
PHILIP MORRIS INTERNATIONAL IN	4.875% 11/15/2043 DD 11/12/13	5,980,000.00	5,952,222.57	5,360,712.40
ABBVIE INC	5.400% 03/15/2054 DD 02/26/24	5,980,000.00	5,960,068.77	5,758,060.13
UNITEDHEALTH GROUP INC	5.875% 02/15/2053 DD 10/28/22	5,980,000.00	5,768,773.39	6,004,566.38

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
BNP PARIBAS SA 144A	VAR RT 08/12/2035 DD 08/12/20	5,980,000.00	5,797,035.37	5,008,120.17
FEDEX CORP	4.100% 04/15/2043 DD 04/11/13	5,980,000.00	5,361,347.46	4,753,593.25
MIDAMERICAN ENERGY CO	3.650% 08/01/2048 DD 02/01/18	5,980,000.00	5,933,987.88	4,438,510.52
CATALYST FUND V		5,911,501.16	4,600,697.97	5,954,641.00
UNITED AIRLINES 2024-1 CLASS A	5.450% 08/15/2038 DD 08/05/24	5,833,000.00	5,833,000.00	5,841,429.85
GATX CORP	6.050% 06/05/2054 DD 06/05/24	5,813,000.00	5,948,258.13	5,962,980.40
MERCATO PTNS TRAVERSE IV QP LP		5,793,021.65	1,994,624.65	5,874,487.00
YUKON CAPITAL PTNRS III LP		5,773,305.51	2,834,311.89	5,673,139.00
ONEOK INC	5.150% 10/15/2043 DD 10/10/13	5,747,000.00	5,860,712.05	5,135,019.96
CSL FINANCE PLC 144A	4.625% 04/27/2042 DD 04/27/22	5,722,000.00	5,454,958.71	5,029,753.36
EQT EXETER INDUS VAL VI LP		5,704,170.88	5,538,023.19	6,343,831.01
GEM REALTY FUND VI		5,698,858.74	5,772,178.20	5,818,640.00
SORENSEN CAPITAL PARTNERS III	LP	5,630,206.00	2,104,656.00	6,149,995.00
WALTON STREET REAL ESTATE FUND	VIII LP	5,582,573.66	6,987,532.68	5,681,064.00
ALABAMA POWER CO	5.200% 06/01/2041 DD 05/24/11	5,574,000.00	6,053,815.82	5,287,230.07
MBK PARTNERS V LP		5,572,162.00	3,790,033.00	5,532,045.00
GLENORE FINANCE CANADA L 144A	6.900% 11/15/2037 DD 11/20/07	5,556,000.00	6,064,015.05	6,006,174.73
ONE ROCK CAP PARTNERS II LP		5,551,496.00	4,192,064.00	5,660,550.00
ALTRIA GROUP INC	5.375% 01/31/2044 DD 10/31/13	5,500,000.00	5,481,273.84	5,139,306.32
ALABAMA POWER CO	5.500% 03/15/2041 DD 03/10/11	5,451,000.00	5,956,786.39	5,327,717.40
GIP IV-A/B LP		5,428,816.32	4,229,426.72	5,610,503.00
TPG ASIA VI LP		5,419,577.00	2,918,793.00	5,090,451.00
NORTHLEAF INFR CAP PNR US III		5,415,935.00	5,461,509.00	5,480,890.00
V GLOBAL 12/20 TL	0.000% 12/04/2027 DD 12/04/20	5,405,684.21	5,302,703.08	5,398,116.25
ZIMMER BIOMET HOLDINGS INC	4.450% 08/15/2045 DD 03/19/15	5,400,000.00	6,356,530.72	4,509,950.62
ICG EUROPE FUND VIII SCSP		5,387,303.33	5,864,641.87	5,915,875.88
GRUPO BIMBO SAB DE CV 144A	4.875% 06/27/2044 DD 06/27/14	5,378,000.00	6,280,094.41	5,641,570.02
TPG HEALTHCARE PTNRS		5,361,397.00	4,550,408.00	5,515,941.00
WELLS FARGO & CO	VAR RT 04/04/2051 DD 03/30/20	5,315,000.00	7,096,685.39	4,724,618.62
CIGNA GROUP/THE	6.125% 11/15/2041 DD 05/15/20	5,315,000.00	6,676,088.36	5,412,445.58
BP CAPITAL MARKETS AMERICA INC	3.379% 02/08/2061 DD 02/08/21	5,315,000.00	5,313,655.16	3,371,109.12
ENERGY TRANSFER LP	6.000% 06/15/2048 DD 06/08/18	5,315,000.00	6,412,694.18	5,140,860.51
LOWE'S COS INC	4.050% 05/03/2047 DD 05/03/17	5,315,000.00	3,730,829.60	4,130,077.09
CONSUMERS ENERGY CO	4.050% 05/15/2048 DD 05/14/18	5,315,000.00	5,266,265.68	4,235,740.94
EVERGY METRO INC	4.200% 03/15/2048 DD 03/01/18	5,315,000.00	5,320,300.98	4,216,100.63
ENERGY SPECTRUM PTNRS VII LP		5,312,114.67	2,492,833.80	5,261,793.90
REYNOLDS AMERICAN INC	8.125% 05/01/2040 DD 11/01/15	5,301,000.00	6,321,469.42	6,128,481.65
AGCO CORP	5.800% 03/21/2034 DD 03/21/24	5,271,000.00	5,405,338.08	5,299,187.15
AMGEN INC	4.400% 05/01/2045 DD 05/01/15	5,250,000.00	5,090,641.80	4,358,036.92
MORGAN STANLEY	VAR RT 04/22/2042 DD 04/22/21	5,216,000.00	5,439,503.37	3,864,636.84
NAVIS ASIA FUND VII LP		5,190,017.00	3,591,327.75	4,828,671.00
ALEXANDRIA REAL ESTATE EQUITIE	5.150% 04/15/2053 DD 02/16/23	5,182,000.00	4,267,189.65	4,627,474.80
AMPERSAND 2018 LP		5,163,332.00	6,770,531.00	5,511,153.00
RIVERSIDE STRATEGIC CAP FD I L	P	5,137,013.00	5,366,374.00	5,245,225.00
ALCON FINANCE CORP 144A	5.750% 12/06/2052 DD 12/06/22	5,115,000.00	4,832,051.94	5,040,387.09
AT&T INC	3.650% 09/15/2059 DD 03/15/21	5,113,000.00	4,222,459.20	3,395,623.68

Attachment A

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PCCP EQUITY IX LP		5,099,391.33	4,231,846.76	5,150,768.00
AMF FLORENCE LLC	3.210% 12/31/2035 DD 10/30/20	5,079,053.11	5,079,053.11	4,668,665.62
NORTHROP GRUMMAN CORP	4.750% 06/01/2043 DD 05/31/13	5,000,000.00	4,799,167.45	4,484,825.05
BANK OF AMERICA CORP	5.875% 02/07/2042 DD 02/07/12	5,000,000.00	5,518,295.78	5,221,925.40
MOODY'S CORP	3.250% 05/20/2050 DD 05/20/20	5,000,000.00	4,936,260.68	3,329,960.25
AMGEN INC	4.875% 03/01/2053 DD 08/18/22	5,000,000.00	5,021,782.19	4,293,519.85
BAE SYSTEMS PLC 144A	5.500% 03/26/2054 DD 03/26/24	5,000,000.00	4,919,156.06	4,875,282.25
WALMART INC	4.500% 09/09/2052 DD 09/09/22	5,000,000.00	4,997,603.13	4,370,197.80
APPLE INC	4.650% 02/23/2046 DD 02/23/16	5,000,000.00	5,289,960.44	4,582,684.95
APPLE INC	3.750% 11/13/2047 DD 11/13/17	5,000,000.00	4,847,734.05	3,933,292.85
FISERV INC	4.400% 07/01/2049 DD 06/24/19	5,000,000.00	3,651,275.34	4,088,396.85
ORACLE CORP	5.375% 07/15/2040 DD 07/15/11	5,000,000.00	5,336,024.72	4,818,712.05
DTE ELECTRIC CO	2.950% 03/01/2050 DD 02/26/20	5,000,000.00	5,317,311.02	3,253,504.10
BERKSHIRE HATHAWAY ENERGY CO	5.150% 11/15/2043 DD 11/08/13	5,000,000.00	5,267,762.04	4,749,573.45
DOMINION ENERGY INC	VAR RT 05/15/2055 DD 11/18/24	5,000,000.00	5,000,000.00	5,083,280.00
NISOURCE INC	3.950% 03/30/2048 DD 09/14/17	5,000,000.00	5,812,387.41	3,816,392.05
SOUTHERN CO GAS CAPITAL CORP	3.150% 09/30/2051 DD 09/10/21	5,000,000.00	4,957,834.45	3,234,805.65
AT&T INC	3.300% 02/01/2052 DD 08/04/20	5,000,000.00	4,997,293.22	3,322,255.90
T-MOBILE USA INC	4.375% 04/15/2040 DD 04/15/21	5,000,000.00	5,676,395.41	4,337,334.90
VERIZON COMMUNICATIONS INC	3.400% 03/22/2041 DD 03/22/21	5,000,000.00	4,997,398.21	3,785,604.10
HS WILDCAT LLC	4.390% 12/31/2060 DD 12/30/20	4,996,009.11	4,996,009.11	3,853,921.43
APPALACHIAN POWER CO	3.700% 05/01/2050 DD 05/14/20	4,983,000.00	5,701,710.79	3,464,004.65
VISTA EQUITY PTNRS FD VI LP		4,915,240.00	2,106,993.00	4,824,055.00
AMPERSAND 2020 LP		4,802,801.00	5,112,121.00	4,636,272.00
ADVENT INTL GPE IX C LP		4,779,294.00	2,988,509.00	4,589,293.00
COMCAST CORP	2.887% 11/01/2051 DD 05/01/22	4,706,000.00	4,641,291.95	2,835,848.07
FMR LLC 144A	5.150% 02/01/2043 DD 02/01/13	4,701,000.00	5,062,683.06	4,404,026.17
VERITAS CAPITAL FUND VIII LP		4,682,537.00	3,793,249.00	4,986,821.00
CARLYLE ASIA PARTNERS V LP		4,678,434.00	2,936,150.00	4,530,995.00
BROADVAIL GROWTH EQ FD III LP		4,677,697.00	4,563,137.00	5,380,657.00
BOEING CO/THE	5.805% 05/01/2050 DD 05/04/20	4,651,000.00	5,869,965.55	4,317,306.01
BANK OF MONTREAL	VAR RT 01/10/2037 DD 01/10/22	4,651,000.00	4,006,040.78	3,864,614.08
CITIGROUP INC	4.650% 07/30/2045 DD 07/30/15	4,651,000.00	4,709,463.87	4,063,579.82
KROGER CO/THE	5.500% 09/15/2054 DD 08/27/24	4,651,000.00	4,632,059.84	4,386,177.83
MERCK & CO INC	5.000% 05/17/2053 DD 05/17/23	4,651,000.00	4,656,169.67	4,239,379.01
SHELL FINANCE US INC	4.000% 05/10/2046 DD 05/10/24	4,651,000.00	4,036,097.49	3,646,491.90
KEYSPAN GAS EAST CORP 144A	3.586% 01/18/2052 DD 01/18/22	4,651,000.00	4,587,642.24	3,091,421.61
MUTUAL OF OMAHA INSURANCE 144A	VAR RT 01/16/2064 DD 01/16/24	4,651,000.00	4,952,477.08	4,598,474.77
INTERNATIONAL BUSINESS MACHINE	4.250% 05/15/2049 DD 05/15/19	4,651,000.00	5,800,475.79	3,739,225.82
MIDAMERICAN ENERGY CO	4.250% 05/01/2046 DD 10/15/15	4,651,000.00	4,731,592.74	3,838,330.77
AT&T INC	4.300% 12/15/2042 DD 06/15/13	4,648,000.00	4,928,337.82	3,871,034.70
BROOKLYN NAVY YARD	5.020% 12/31/2040 DD 02/14/19	4,635,158.85	4,635,158.85	4,458,559.29
BACARDI LTD 144A	5.300% 05/15/2048 DD 04/30/18	4,618,000.00	5,448,899.36	4,140,795.88
MID-AMERICA APARTMENTS LP	2.875% 09/15/2051 DD 08/19/21	4,618,000.00	4,588,071.97	2,854,103.69
TPG PARTNERS VIII LP		4,616,928.00	3,052,696.00	4,779,766.00
EMBREY BUILD-TO-RENT FD I LP		4,610,387.00	4,583,161.00	4,313,498.00

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
CROW HLDGS REALTY PTNRS IX LP		4,574,260.00	4,729,408.00	4,559,679.00
LANDMARK EQUITY PTNRS XVI LP		4,553,484.51	3,412,132.51	4,464,300.24
HARRISON ST RE PARTNERS VIII	LP	4,535,069.00	3,855,339.00	4,408,632.00
ALTARIS HEALTH PTNS V LP		4,530,329.00	3,176,852.00	4,404,035.00
WALT DISNEY CO/THE	4.700% 03/23/2050 DD 03/23/20	4,500,000.00	5,844,208.58	3,998,150.87
U S TREASURY BD PRIN STRIP	0.000% 08/15/2046 DD 08/15/16	4,500,000.00	1,807,033.61	1,572,118.97
DERMODY PROP IND ONTARIO RANCH	COINV	4,445,667.00	3,435,574.00	4,465,029.00
DYAL IV PENSION INVESTORS LP		4,427,267.32	522,949.67	4,577,617.00
T-MOBILE USA INC	3.300% 02/15/2051 DD 02/15/21	4,350,000.00	4,259,713.98	2,873,843.46
RIVERGLADE CAPITAL LP		4,327,437.27	3,821,507.75	4,383,307.00
WALT DISNEY CO/THE	6.150% 02/15/2041 DD 08/15/19	4,322,000.00	5,559,663.14	4,580,396.39
TARGA RESOURCES CORP	4.950% 04/15/2052 DD 04/06/22	4,319,000.00	4,290,967.71	3,647,658.48
VENTAS REALTY LP	4.875% 04/15/2049 DD 02/26/19	4,319,000.00	5,201,825.00	3,722,099.43
VODAFONE GROUP PLC	5.625% 02/10/2053 DD 02/10/23	4,319,000.00	4,301,204.21	4,113,327.15
PCCP EQUITY VII		4,281,623.42	1,753,136.26	4,235,393.00
INDIUM V (MAURITIUS) HOLDINGS	LIMITED	4,265,558.00	2,692,924.00	4,039,863.00
DUKE ENERGY CAROLINAS LLC	4.000% 09/30/2042 DD 09/21/12	4,252,000.00	4,194,063.30	3,456,707.62
HIG EUR MIDDLE MKT LBO LP		4,225,653.79	1,087,715.36	4,472,699.73
SOUTHWESTERN ELECTRIC POWER CO	3.900% 04/01/2045 DD 03/26/15	4,152,000.00	4,121,822.96	3,092,958.25
BPEA PRIVATE EQ FD VIII LP		4,127,230.38	3,339,334.47	4,346,680.00
CAPSTONE LOGISTICS 8/24 TL	0.000% 11/12/2029 DD 08/29/24	4,077,804.01	4,044,541.64	4,077,804.01
ORCP III TRITON COINVESTORS LP		4,061,763.00	-	5,076,166.00
DTE ELECTRIC CO	4.050% 05/15/2048 DD 05/07/18	4,053,000.00	4,191,740.42	3,246,559.15
NEWSTONE CAPITAL PARTNERS IV	LP	4,036,775.00	5,242,708.00	4,000,721.00
BLUE OWL REAL ESTATE VI		4,003,666.40	3,830,645.74	4,051,058.20
KROGER CO/THE	5.150% 08/01/2043 DD 07/25/13	4,000,000.00	4,000,126.79	3,667,603.72
PANAMA GOVERNMENT INTERNATIONAL	4.500% 04/01/2056 DD 04/01/20	4,000,000.00	2,996,514.22	2,351,727.00
WELLTOWER OP LLC	4.950% 09/01/2048 DD 08/16/18	4,000,000.00	5,045,978.84	3,597,500.40
RELATED RE FUND III LP		3,987,332.00	3,137,026.00	4,074,553.00
WESTPAC BANKING CORP	3.133% 11/18/2041 DD 11/18/21	3,986,000.00	3,986,000.00	2,861,594.72
JPMORGAN CHASE & CO	VAR RT 02/22/2048 DD 02/22/17	3,986,000.00	3,857,991.62	3,302,965.06
BAXTER INTERNATIONAL INC	3.132% 12/01/2051 DD 06/01/22	3,986,000.00	3,986,000.00	2,477,970.04
CVS HEALTH CORP	5.125% 07/20/2045 DD 07/20/15	3,986,000.00	4,566,897.78	3,355,819.18
PRUDENTIAL FINANCIAL INC	3.700% 03/13/2051 DD 09/13/19	3,986,000.00	4,384,144.07	2,889,021.71
CSL FINANCE PLC 144A	4.750% 04/27/2052 DD 04/27/22	3,986,000.00	3,790,774.67	3,443,015.76
DOLLAR TREE INC	3.375% 12/01/2051 DD 12/01/21	3,986,000.00	3,981,685.52	2,531,055.79
LOWE'S COS INC	4.250% 04/01/2052 DD 03/24/22	3,986,000.00	2,811,675.93	3,116,906.55
PACIFIC GAS AND ELECTRIC CO	4.950% 07/01/2050 DD 07/02/20	3,986,000.00	3,336,663.55	3,455,898.23
UNION ELECTRIC CO	4.000% 04/01/2048 DD 04/06/18	3,986,000.00	3,971,499.73	3,099,530.30
BECTON DICKINSON & CO	4.685% 12/15/2044 DD 12/15/14	3,947,000.00	3,947,000.00	3,414,720.45
BORGWARNER INC	5.400% 08/15/2034 DD 08/16/24	3,945,000.00	3,922,796.86	3,883,830.72
VISTA FOUNDATION FUND IV LP		3,926,494.00	3,192,630.00	3,974,154.00
WATERTON RES PROP VENTURE XIV		3,909,725.00	4,529,403.00	3,927,085.01
ENCAP ENERGY CAPITAL XI		3,901,897.57	954,249.32	4,507,629.04
VISTA EQUITY ENDEAVOR FD II-A		3,856,434.00	2,532,757.00	3,915,038.00
KINDER MORGAN INC	5.550% 06/01/2045 DD 11/26/14	3,787,000.00	4,481,127.96	3,538,402.39

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
CIM FUND VIII		3,776,077.00	12,062,842.79	3,677,629.00
TCW DIRECT LENDING VII LLC		3,757,167.09	4,457,383.75	3,844,525.38
RTX CORP	4.625% 11/16/2048 DD 08/16/18	3,750,000.00	3,739,323.25	3,190,528.69
CLEARLAKE CAP PARTNERS VII LP		3,739,008.37	3,136,412.61	3,709,749.00
BIOGEN INC	3.250% 02/15/2051 DD 02/15/22	3,727,000.00	3,323,068.38	2,407,065.95
COMMONWEALTH BANK OF AUST 144A	3.743% 09/12/2039 DD 09/12/19	3,681,000.00	3,947,470.59	2,931,788.55
PREFERRED TERM SECURITIES 144A	VAR RT 09/23/2035 DD 06/15/05	3,666,908.77	3,660,748.39	2,869,356.12
ONEOK INC	7.150% 01/15/2051 DD 05/07/20	3,654,000.00	4,948,734.44	3,971,917.73
OCCIDENTAL PETROLEUM CORP	4.400% 08/15/2049 DD 08/08/19	3,636,000.00	2,738,884.24	2,540,825.53
FEDERAL REALTY OP LP	3.625% 08/01/2046 DD 07/12/16	3,626,000.00	3,852,763.42	2,554,859.19
ICG EUR MID-MARKET FEEDER FD		3,548,871.30	4,082,269.94	4,066,541.32
NB SPECIALTY FIN FUND II LP		3,541,372.62	3,581,367.18	3,712,014.00
FMR LLC 144A	6.450% 11/15/2039 DD 11/02/09	3,521,000.00	3,941,498.89	3,870,916.10
WALT DISNEY CO/THE	3.600% 01/13/2051 DD 05/13/20	3,500,000.00	3,918,877.44	2,578,316.76
BURLINGTON NORTHERN SANTA FE L	5.050% 03/01/2041 DD 09/10/10	3,500,000.00	3,490,561.37	3,312,919.23
NORFOLK SOUTHERN CORP	3.050% 05/15/2050 DD 05/11/20	3,500,000.00	3,734,208.77	2,266,417.62
GLDMN SCHS FIN SQ GV-FST		3,499,540.46	3,499,540.46	3,499,540.46
PACIFIC GAS AND ELECTRIC CO	4.250% 03/15/2046 DD 11/05/15	3,488,000.00	2,396,486.97	2,760,193.78
ADVENT INTL GPE VIII-B LP		3,486,271.00	2,175,632.00	3,456,311.00
ZMC III LP		3,461,780.81	3,965,766.17	3,461,176.25
ECUADOR GOVERNMENT INTERN REGS	STEP 07/31/2035	3,460,000.00	1,356,142.30	1,959,928.45
ONEOK PARTNERS LP	6.850% 10/15/2037 DD 09/28/07	3,444,000.00	3,914,470.67	3,710,332.75
ARES PRIVATE CREDIT SOLUTIONS	LP	3,428,361.45	2,527,086.42	3,433,873.00
REPUBLIC SERVICES INC	6.200% 03/01/2040 DD 03/04/10	3,400,000.00	3,873,911.70	3,614,377.21
VERITAS CAPITAL FUND VI LP		3,395,309.00	7,611,214.00	3,348,319.00
ABBVIE INC	4.250% 11/21/2049 DD 05/21/20	3,388,000.00	3,971,422.32	2,758,708.10
CONAGRA BRANDS INC	5.300% 11/01/2038 DD 10/22/18	3,369,000.00	3,368,080.59	3,174,268.30
HUNTINGTON BANCSHARES INC/OH	VAR RT 08/15/2036 DD 02/15/22	3,362,000.00	3,362,000.00	2,724,447.74
PRUDENTIAL FINANCIAL INC	VAR RT 03/01/2053 DD 02/27/23	3,350,000.00	3,366,609.15	3,494,619.50
ASHTAD CAPITAL INC 144A	4.250% 11/01/2029 DD 11/04/19	3,329,000.00	3,456,145.91	3,155,129.16
COMCAST CORP	3.999% 11/01/2049 DD 10/19/17	3,325,000.00	3,044,050.58	2,518,374.98
BOEING CO/THE	3.750% 02/01/2050 DD 07/31/19	3,322,000.00	3,265,339.50	2,273,986.97
LOCKHEED MARTIN CORP	5.200% 02/15/2064 DD 01/29/24	3,322,000.00	3,311,581.85	3,089,309.31
BORGWARNER INC	4.375% 03/15/2045 DD 03/16/15	3,322,000.00	3,313,374.71	2,710,588.76
BARCLAYS PLC	VAR RT 09/10/2035 DD 09/10/24	3,322,000.00	3,322,000.00	3,191,575.12
JPMORGAN CHASE & CO	4.950% 06/01/2045 DD 05/29/15	3,322,000.00	3,302,080.79	3,017,370.74
BANK OF AMERICA CORP	6.110% 01/29/2037 DD 01/29/07	3,322,000.00	3,421,315.26	3,445,833.46
BANK OF AMERICA CORP	VAR RT 03/20/2051 DD 03/20/20	3,322,000.00	4,040,422.20	2,605,266.74
BANK OF AMERICA CORP	VAR RT 06/19/2041 DD 06/19/20	3,322,000.00	3,427,560.54	2,309,885.10
CITIGROUP INC	VAR RT 05/25/2034 DD 05/25/23	3,322,000.00	3,433,754.34	3,386,970.05
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2042 DD 07/21/21	3,322,000.00	3,322,000.00	2,310,556.41
JPMORGAN CHASE & CO	VAR RT 11/15/2048 DD 11/10/17	3,322,000.00	3,972,722.91	2,599,549.54
TRUIST FINANCIAL CORP	VAR RT 01/24/2035 DD 01/24/24	3,322,000.00	3,322,000.00	3,348,117.00
NUTRIEN LTD	5.625% 12/01/2040 DD 12/01/17	3,322,000.00	4,174,868.09	3,227,804.52
PARAMOUNT GLOBAL	4.600% 01/15/2045 DD 01/12/15	3,322,000.00	3,286,322.80	2,435,047.49
TIME WARNER CABLE LLC	6.750% 06/15/2039 DD 06/29/09	3,322,000.00	3,338,910.18	3,258,094.82

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
ALTRIA GROUP INC	4.250% 08/09/2042 DD 08/09/12	3,322,000.00	3,290,487.23	2,651,713.28
ANHEUSER-BUSCH INBEV WORLDWIDE	8.200% 01/15/2039 DD 01/15/11	3,322,000.00	3,314,162.66	4,168,676.25
PFIZER INVESTMENT ENTERPRISES	5.110% 05/19/2043 DD 05/19/23	3,322,000.00	3,026,222.33	3,122,959.45
BRISTOL-MYERS SQUIBB CO	6.250% 11/15/2053 DD 11/13/23	3,322,000.00	3,312,613.67	3,521,490.82
BRISTOL-MYERS SQUIBB CO	5.550% 02/22/2054 DD 02/22/24	3,322,000.00	3,309,382.57	3,223,586.58
CVS HEALTH CORP	4.780% 03/25/2038 DD 03/09/18	3,322,000.00	3,269,271.24	2,872,884.00
HUMANA INC	5.750% 04/15/2054 DD 03/13/24	3,322,000.00	3,320,350.66	3,083,382.20
VIATRIS INC	4.000% 06/22/2050 DD 06/22/21	3,322,000.00	3,533,069.17	2,266,794.97
BP CAPITAL MARKETS AMERICA INC	2.772% 11/10/2050 DD 08/10/20	3,322,000.00	3,321,798.85	1,996,000.38
ENTERPRISE PRODUCTS OPERATING	5.950% 02/01/2041 DD 01/13/11	3,322,000.00	3,757,654.57	3,414,272.17
KINDER MORGAN ENERGY PARTNERS	5.500% 03/01/2044 DD 02/24/14	3,322,000.00	3,467,585.94	3,080,060.70
PHILLIPS 66	3.300% 03/15/2052 DD 11/15/21	3,322,000.00	3,298,569.18	2,143,426.92
ENERGY TRANSFER LP	5.300% 04/01/2044 DD 04/03/14	3,322,000.00	3,800,803.26	2,974,063.98
BPCE SA 144A	VAR RT 01/18/2035 DD 01/18/24	3,322,000.00	3,322,000.00	3,329,648.17
BPCE SA 144A	VAR RT 01/14/2037 DD 01/14/22	3,322,000.00	3,322,000.00	2,776,931.59
BERRY GLOBAL INC 144A	5.650% 01/15/2034 DD 01/17/24	3,322,000.00	3,313,406.15	3,333,265.00
CARGILL INC 144A	3.875% 05/23/2049 DD 05/23/19	3,322,000.00	3,277,612.38	2,541,232.80
DAIMLER TRUCK FINANCE NOR 144A	5.500% 09/20/2033 DD 08/09/23	3,322,000.00	3,311,403.78	3,330,573.98
DAIMLER TRUCK FINANCE NOR 144A	5.375% 06/25/2034 DD 06/25/24	3,322,000.00	3,316,708.17	3,296,612.11
ALEXANDRIA REAL ESTATE EQUITIE	5.625% 05/15/2054 DD 02/15/24	3,322,000.00	3,320,161.87	3,185,105.66
EXTRA SPACE STORAGE LP	5.350% 01/15/2035 DD 08/12/24	3,322,000.00	3,346,598.93	3,277,572.07
INVITATION HOMES OPERATING PAR	2.000% 08/15/2031 DD 08/06/21	3,322,000.00	2,676,559.79	2,696,005.87
HOME DEPOT INC/THE	4.950% 09/15/2052 DD 09/19/22	3,322,000.00	3,277,925.49	3,029,274.79
CDW LLC / CDW FINANCE CORP	5.550% 08/22/2034 DD 08/22/24	3,322,000.00	3,313,736.26	3,283,848.42
DELL INTERNATIONAL LLC / EMC C	3.375% 12/15/2041 DD 06/15/23	3,322,000.00	3,311,795.81	2,446,101.98
INTEL CORP	3.734% 12/08/2047 DD 06/08/18	3,322,000.00	2,908,176.07	2,193,235.09
INTERNATIONAL BUSINESS MACHINE	4.900% 07/27/2052 DD 07/27/22	3,322,000.00	3,276,767.56	2,959,986.45
CANADIAN PACIFIC RAILWAY CO	5.750% 01/15/2042 DD 12/01/11	3,322,000.00	3,259,478.88	3,247,437.21
BURLINGTON NORTHERN SANTA FE L	4.900% 04/01/2044 DD 03/07/14	3,322,000.00	3,338,012.67	3,046,765.12
APPALACHIAN POWER CO	6.375% 04/01/2036 DD 04/10/06	3,322,000.00	3,737,695.08	3,439,328.36
DUKE ENERGY CAROLINAS LLC	4.250% 12/15/2041 DD 12/08/11	3,322,000.00	3,399,261.99	2,819,074.38
ENTERGY LOUISIANA LLC	4.200% 04/01/2050 DD 03/12/19	3,322,000.00	3,300,512.45	2,622,969.58
ENTERGY TEXAS INC	5.000% 09/15/2052 DD 08/25/22	3,322,000.00	3,305,441.10	2,973,682.59
INDIANA MICHIGAN POWER CO	4.550% 03/15/2046 DD 03/03/16	3,322,000.00	3,312,331.53	2,811,664.46
KENTUCKY UTILITIES CO	4.375% 10/01/2045 DD 09/28/15	3,322,000.00	3,376,416.09	2,755,716.73
PECO ENERGY CO	2.850% 09/15/2051 DD 09/14/21	3,322,000.00	3,318,846.06	2,062,249.26
PACIFICORP	5.800% 01/15/2055 DD 01/05/24	3,322,000.00	3,302,668.94	3,234,558.38
PUBLIC SERVICE ELECTRIC AND GA	5.375% 11/01/2039 DD 11/24/09	3,322,000.00	3,314,326.17	3,280,116.66
SOUTHWESTERN PUBLIC SERVICE CO	5.150% 06/01/2052 DD 05/31/22	3,322,000.00	3,403,884.45	2,958,953.83
VIRGINIA ELECTRIC AND POWER CO	6.350% 11/30/2037 DD 12/04/07	3,322,000.00	3,316,382.23	3,536,119.38
VIRGINIA ELECTRIC AND POWER CO	4.600% 12/01/2048 DD 11/28/18	3,322,000.00	3,304,923.33	2,806,020.32
BLACKSTONE INFRAST SUPP ACCT		3,320,787.11	2,003,236.23	3,520,855.00
AMERICAN AIRLINES 2021-1 CLASS	3.950% 01/11/2032 DD 11/08/21	3,280,000.00	3,280,851.04	3,032,227.82
DIVCOWEST FUND V LP		3,261,957.00	4,949,419.00	2,869,979.00
VISTA EQUITY ENDEAVOR FD I LP		3,252,123.00	1,831,296.00	3,220,911.00
INGREDION INC	6.625% 04/15/2037 DD 04/10/07	3,246,000.00	3,485,959.33	3,461,022.47

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
ABN AMRO BANK NV 144A	VAR RT 03/13/2037 DD 12/13/21	3,233,000.00	3,233,000.00	2,727,125.64
TPG PARTNERS VII LP		3,217,414.00	2,623,032.00	3,237,379.00
VISTA FOUNDATION FUND III LP		3,208,743.00	1,902,619.00	3,021,224.00
ICG SENIOR DEBT PARTNERS FD		3,172,826.00	3,172,824.21	3,127,839.00
INVITATION HOMES OPERATING PAR	5.500% 08/15/2033 DD 08/02/23	3,159,000.00	3,127,893.04	3,137,384.16
ORBIT PRIV INVESTMENTS LP		3,129,700.00	915,823.00	3,166,656.00
SELECTQUOTE 9/24 TL	0.000% 09/27/2029 DD 09/27/24	3,129,574.70	3,626,378.12	3,659,429.85
ICG EUROPE VII FEEDER SCSP		3,129,304.61	3,688,927.05	3,399,482.29
TRUIST FINANCIAL CORP	VAR RT 01/26/2034 DD 01/26/23	3,123,000.00	2,973,561.56	3,035,240.45
ANHEUSER-BUSCH INBEV WORLDWIDE	4.439% 10/06/2048 DD 04/06/17	3,089,000.00	3,538,851.64	2,618,948.82
ENERGY TRANSFER LP	6.500% 02/01/2042 DD 01/17/12	3,056,000.00	3,393,949.54	3,167,389.06
PETROLEOS MEXICANOS	6.700% 02/16/2032 DD 12/16/21	3,049,000.00	2,706,310.84	2,652,490.66
DYAL CAPITAL PTNRS III (B) LP		3,017,350.05	1,275,593.87	3,014,019.00
GILEAD SCIENCES INC	4.800% 04/01/2044 DD 03/07/14	3,000,000.00	2,995,361.71	2,687,515.98
QUEST DIAGNOSTICS INC	4.700% 03/30/2045 DD 03/10/15	3,000,000.00	2,887,222.99	2,627,636.13
SONOCO PRODUCTS CO	5.000% 09/01/2034 DD 09/19/24	2,997,000.00	2,981,311.16	2,841,920.68
KAZMUNAYGAS NATIONAL CO J REGS	5.750% 04/19/2047	2,995,000.00	2,535,663.15	2,583,016.79
FMR LLC 144A	6.500% 12/14/2040 DD 07/06/10	2,990,000.00	2,977,125.62	3,255,936.94
BLACK HILLS CORP	4.200% 09/15/2046 DD 08/19/16	2,990,000.00	3,079,138.26	2,345,635.86
FRONTRANGE CO-GP PROP FUND LP		2,955,429.90	2,196,912.42	3,032,510.00
ARES US RE OPP FUND III LP		2,942,138.00	2,715,288.00	2,990,439.00
CATTERTON PARTNERS VII LP		2,933,871.00	2,035,991.00	2,758,594.00
SVB CAPITAL PARTNERS IV		2,925,569.00	1,714,336.00	3,296,478.00
ZIMMER BIOMET HOLDINGS INC	5.750% 11/30/2039 DD 11/17/09	2,923,000.00	3,860,035.31	2,914,462.21
ARGENTINE REPUBLIC GOVERNMENT	STEP 01/09/2038 DD 09/04/2020	2,900,000.00	1,088,308.24	2,027,357.00
JBS USA HOLDING LUX SARL/ JBS	6.500% 12/01/2052 DD 06/01/23	2,872,000.00	2,865,280.24	2,921,460.15
ONE ROCK CAPITAL PARTNERS LP		2,834,203.00	956,621.00	2,441,866.00
HARRISON STREET RE PARTNERS	VI LP	2,831,049.00	2,098,041.20	2,789,396.00
ABBVIE INC	4.450% 05/14/2046 DD 05/12/16	2,824,000.00	2,807,803.73	2,403,620.49
ENTERPRISE PRODUCTS OPERATING	4.850% 03/15/2044 DD 03/18/13	2,824,000.00	2,862,902.65	2,527,676.92
MEXICO GOVERNMENT INTERNATIONAL	4.400% 02/12/2052 DD 01/12/22	2,795,000.00	2,108,185.80	1,887,594.92
AMERICAN WATER CAPITAL CORP	4.300% 09/01/2045 DD 08/13/15	2,790,000.00	2,788,986.60	2,287,796.68
WARNERMEDIA HOLDINGS INC	5.050% 03/15/2042 DD 03/15/23	2,767,000.00	2,767,000.00	2,228,764.74
BIF IV RENEWABLE SIDECAR-B		2,756,639.31	1,893,422.33	2,788,277.00
BROADVAIL FD III SIDECAR I LP		2,753,671.00	2,393,143.00	3,187,045.00
JBS USA HOLDING LUX SARL/ JBS	7.250% 11/15/2053 DD 11/15/24	2,753,000.00	2,991,852.12	3,033,293.61
INTERSTATE POWER AND LIGHT CO	5.450% 09/30/2054 DD 09/06/24	2,727,000.00	2,716,560.00	2,582,725.01
GENERAL DYNAMICS CORP	4.250% 04/01/2050 DD 03/25/20	2,700,000.00	3,561,496.56	2,232,597.90
COMCAST CORP	2.937% 11/01/2056 DD 05/01/22	2,689,000.00	2,637,845.33	1,570,767.68
GARTMORE PRIVATE EQUITY III LP		2,678,553.90	11,515,703.24	3,381,663.71
INGREDION INC	3.900% 06/01/2050 DD 05/13/20	2,663,000.00	1,913,941.65	1,963,883.94
RTX CORP	4.150% 05/15/2045 DD 05/04/15	2,660,000.00	2,543,072.96	2,147,450.88
BOEING CO/THE	5.930% 05/01/2060 DD 05/04/20	2,658,000.00	3,437,031.05	2,463,304.82
COMCAST CORP	2.650% 08/15/2062 DD 08/25/20	2,658,000.00	2,635,119.58	1,395,869.22
TIME WARNER CABLE LLC	5.875% 11/15/2040 DD 11/15/10	2,658,000.00	2,758,785.34	2,378,841.72
PRUDENTIAL FINANCIAL INC	4.600% 05/15/2044 DD 05/15/14	2,658,000.00	2,654,170.95	2,324,974.24

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
ENBRIDGE ENERGY PARTNERS LP	7.500% 04/15/2038 DD 04/03/08	2,658,000.00	3,056,116.01	3,025,667.29
ENERGY TRANSFER LP	5.950% 05/15/2054 DD 01/25/24	2,658,000.00	2,645,712.27	2,569,614.93
EXXON MOBIL CORP	4.114% 03/01/2046 DD 03/03/16	2,658,000.00	3,100,917.15	2,158,243.58
PHILLIPS 66 CO	5.500% 03/15/2055 DD 09/11/24	2,658,000.00	2,654,895.48	2,450,971.92
TARGA RESOURCES CORP	6.500% 02/15/2053 DD 01/09/23	2,658,000.00	2,634,406.60	2,777,176.83
BACARDI LTD 144A	5.150% 05/15/2038 DD 04/30/18	2,658,000.00	2,607,839.48	2,446,516.95
VICI PROPERTIES LP	6.125% 04/01/2054 DD 03/18/24	2,658,000.00	2,611,194.48	2,640,903.24
ORACLE CORP	4.000% 11/15/2047 DD 11/09/17	2,658,000.00	2,546,905.45	2,027,774.27
QUALCOMM INC	6.000% 05/20/2053 DD 11/09/22	2,658,000.00	2,639,421.32	2,780,705.96
ALIMENTATION COUCHE-TARD 144A	5.617% 02/12/2054 DD 02/12/24	2,629,000.00	2,629,543.90	2,486,497.71
ROMANIAN GOVERNMENT INTER REGS	3.000% 02/14/2031	2,600,000.00	2,184,333.74	2,101,504.60
ENERGY SPECTRUM PTNRS VIII LP		2,547,874.23	1,463,156.64	2,526,202.00
VENTAS REALTY LP	5.700% 09/30/2043 DD 09/26/13	2,522,000.00	3,091,900.78	2,452,271.90
ENCAP ENERGY CAPITAL FD X LP		2,511,118.00	1,010,460.48	2,587,722.69
BANK OF AMERICA CORP	VAR RT 02/04/2033 DD 02/04/22	2,500,000.00	2,190,222.48	2,152,198.65
S&P GLOBAL INC	3.700% 03/01/2052 DD 03/01/23	2,500,000.00	2,461,303.16	1,869,086.65
ALTRIA GROUP INC	3.700% 02/04/2051 DD 02/04/21	2,500,000.00	2,401,856.13	1,700,944.33
MET WASHINGTON DC ARPTS AUTH D	8.000% 10/01/2047 DD 05/27/10	2,500,000.00	2,869,927.99	3,056,226.75
INDIANA MICHIGAN POWER CO	4.250% 08/15/2048 DD 08/08/18	2,491,000.00	2,478,199.41	1,966,463.58
PPL CAPITAL FUNDING INC	5.250% 09/01/2034 DD 08/09/24	2,491,000.00	2,478,701.81	2,453,386.57
MDF IV CO-INVEST 4 PACK LP		2,480,805.00	2,089,446.57	3,124,577.00
PANAMA GOVERNMENT INTERNATIONA	6.400% 02/14/2035 DD 11/21/22	2,480,000.00	2,392,497.96	2,247,911.58
CATTERTON GROWTH PTNRS III LP		2,478,996.00	1,351,412.00	2,571,570.00
GEM REALTY FUND VII LP		2,457,617.00	2,054,962.31	2,419,959.00
DAWSON PARTNERS V LP		2,437,442.36	2,447,568.60	2,429,532.00
VERITAS CAP VANTAGE FD LP		2,411,184.00	1,454,208.00	2,338,580.00
HOWMET AEROSPACE INC	5.950% 02/01/2037 DD 01/25/07	2,400,000.00	2,474,946.71	2,483,964.00
UNITEDHEALTH GROUP INC	4.250% 04/15/2047 DD 03/13/17	2,400,000.00	1,837,455.80	1,947,005.81
EGYPT GOVERNMENT INTERNAT REGS	7.903% 02/21/2048	2,400,000.00	1,380,320.14	1,758,302.40
BANK OF AMERICA CORP	VAR RT 08/15/2035 DD 08/15/24	2,392,000.00	2,407,904.11	2,334,535.91
DOLLAR GENERAL CORP	5.500% 11/01/2052 DD 09/20/22	2,372,000.00	2,369,730.49	2,140,947.92
DAWSON PARTNERS IV LP		2,361,139.74	2,309,688.88	2,395,581.00
POLYMER SOLUTIONS 5/18 TL	0.000% 06/30/2025 DD 05/01/18	2,343,177.04	2,343,177.03	2,079,803.94
MEXICO GOVERNMENT INTERNATIONA	3.771% 05/24/2061 DD 11/24/20	2,325,000.00	1,466,526.04	1,315,823.22
ENTERPRISE PRODUCTS OPERATING	4.200% 01/31/2050 DD 07/08/19	2,325,000.00	2,689,211.71	1,832,011.09
SHELL FINANCE US INC	4.550% 08/12/2043 DD 08/12/24	2,325,000.00	2,200,783.72	2,033,628.12
TARGA RESOURCES PARTNERS LP /	5.500% 03/01/2030 DD 11/27/19	2,325,000.00	2,325,000.00	2,332,312.31
ERAC USA FINANCE LLC 144A	5.400% 05/01/2053 DD 05/01/23	2,325,000.00	2,313,482.86	2,227,892.47
PUBLIC PENSION CAPITAL LLC		2,323,818.64	2,198,512.06	2,506,682.00
SOUTHERN GAS CORRIDOR CJS REGS	6.875% 03/24/2026	2,300,000.00	2,328,841.31	2,331,441.00
EGYPT GOVERNMENT INTERNAT REGS	7.625% 05/29/2032	2,300,000.00	1,548,713.18	2,020,039.40
U S TREASURY BD PRIN STRIP	0.000% 05/15/2053 DD 05/15/23	2,300,000.00	652,306.84	608,140.08
AMERICAN AIRLINES 2019-1 CLASS	3.500% 08/15/2033 DD 08/15/19	2,267,564.18	2,185,963.68	2,011,131.47
CLAREANT EURO DIRECT LENDING	FD II	2,260,791.13	2,194,669.46	2,156,370.00
COMMONWEALTH EDISON CO	4.350% 11/15/2045 DD 11/19/15	2,259,000.00	2,244,233.20	1,896,172.05
GSO CAPITAL OPP FUND III LP		2,257,242.00	470,271.00	2,263,382.00

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
HSREP VIII CO-INVESTMENT LP		2,256,459.00	1,966,486.00	2,159,697.00
DIVCO WEST FUND VI-A LP		2,250,865.00	2,777,898.00	2,157,606.00
BOEING CO/THE	3.900% 05/01/2049 DD 05/02/19	2,250,000.00	2,380,224.43	1,568,434.28
ONEOK INC	3.950% 03/01/2050 DD 08/19/19	2,250,000.00	2,339,083.54	1,624,868.46
CSX CORP	4.750% 11/15/2048 DD 11/15/18	2,250,000.00	2,230,881.76	1,983,412.78
HARRISON ST REP VI COINVEST 3 LP	LP	2,244,154.00	1,081,927.00	2,353,814.00
CHILE GOVERNMENT INTERNATIONAL	5.330% 01/05/2054 DD 07/05/23	2,200,000.00	2,196,719.10	2,033,460.40
ISRAEL GOVERNMENT INTERNATIONAL	3.875% 07/03/2050	2,200,000.00	1,554,286.42	1,554,506.80
ARGENTINE REPUBLIC GOVERNMENT	STEP 07/09/2041 DD 09/04/2020	2,200,000.00	655,294.90	1,373,170.30
ADVENT GLOBAL TECHNOLOGY II LP		2,168,096.00	1,682,871.00	2,150,280.00
ACTIS GLOBAL 4		2,164,000.00	2,678,250.83	2,116,000.00
METLIFE INC	4.050% 03/01/2045 DD 03/05/15	2,159,000.00	2,587,831.69	1,730,235.29
MPLX LP	4.900% 04/15/2058 DD 02/08/18	2,159,000.00	2,619,817.01	1,746,536.80
VISTA EQUITY PTNRS FD V CO INVEST II LP	CO INVEST II LP	2,158,988.00	604,898.00	2,160,976.00
MEXICO GOVERNMENT INTERNATIONAL	5.750% 10/12/2110 DD 10/12/10	2,150,000.00	2,108,951.45	1,645,503.47
DERMODY PROP INDUSTRIAL II		2,142,655.00	16,409,690.00	2,130,415.00
CYPRUM INVESTORS IV LP		2,127,413.00	2,104,455.00	2,155,520.00
RUBENSTEIN PROPERTIES FUND II LP	LP	2,117,004.00	8,136,417.51	2,038,165.00
CSF III LP		2,114,169.00	1,998,871.00	2,140,249.00
COMCAST CORP	3.969% 11/01/2047 DD 10/19/17	2,105,000.00	1,619,630.83	1,596,307.95
DOMINICAN REPUBLIC INTERN REGS	6.000% 07/19/2028 DD 07/19/18	2,100,000.00	2,104,958.65	2,080,050.00
VENTURE OVERAGE FUND LP		2,095,567.00	1,769,811.00	2,278,293.00
PACIFICORP	4.100% 02/01/2042 DD 01/06/12	2,093,000.00	2,082,297.91	1,687,441.50
AMGEN INC	2.770% 09/01/2053 DD 03/01/21	2,090,000.00	2,075,055.41	1,219,118.30
BANK OF AMERICA CORP	VAR RT 10/24/2051 DD 10/21/20	2,080,000.00	2,080,000.00	1,280,658.95
CHARTER COMMUNICATIONS OPERATI	5.250% 04/01/2053 DD 03/15/22	2,000,000.00	1,986,350.36	1,616,642.52
BAT CAPITAL CORP	4.758% 09/06/2049 DD 09/06/19	2,000,000.00	1,611,358.87	1,621,334.84
ROYALTY PHARMA PLC	3.550% 09/02/2050 DD 03/02/21	2,000,000.00	1,378,446.86	1,333,785.40
WASTE CONNECTIONS INC	2.950% 01/15/2052 DD 09/20/21	2,000,000.00	1,971,466.89	1,249,883.22
MEXICO GOVERNMENT INTERNATIONAL	6.400% 05/07/2054 DD 01/08/24	2,000,000.00	1,986,897.89	1,790,972.64
PERUVIAN GOVERNMENT INTERNATIO	5.875% 08/08/2054 DD 08/08/24	2,000,000.00	1,995,982.56	1,905,680.06
PHILIPPINE GOVERNMENT INTERNAT	5.175% 09/05/2049 DD 09/05/24	2,000,000.00	1,988,110.39	1,861,915.18
LEBANON GOVERNMENT INTERN REGS	6.400% 05/26/2023 DD 05/27/16	2,000,000.00	265,000.00	265,000.00
SERBIA INTERNATIONAL BOND REGS	2.125% 12/01/2030	2,000,000.00	1,578,327.72	1,623,992.48
TARGA RESOURCES PARTNERS LP /	4.875% 02/01/2031 DD 08/18/20	2,000,000.00	2,062,480.96	1,931,227.20
OAKTREE CAP MGMT L P	3.060% 01/12/2037 DD 01/12/22	2,000,000.00	2,000,000.00	1,591,000.00
WELLTOWER OP LLC	6.500% 03/15/2041 DD 03/14/11	2,000,000.00	2,813,364.54	2,140,616.14
REGENCY CENTERS LP	4.400% 02/01/2047 DD 01/26/17	2,000,000.00	2,177,398.59	1,648,020.44
ORACLE CORP	3.600% 04/01/2050 DD 04/01/20	2,000,000.00	2,263,896.53	1,402,441.82
U S TREASURY BD PRIN STRIP	0.000% 08/15/2052 DD 08/15/22	2,000,000.00	543,732.89	539,486.44
DTE ELECTRIC CO	3.950% 06/15/2042 DD 06/22/12	2,000,000.00	1,970,560.86	1,600,581.50
SOUTHERN CO/THE	4.400% 07/01/2046 DD 05/24/16	2,000,000.00	1,991,194.39	1,655,377.56
SOUTHERN CO GAS CAPITAL CORP	3.950% 10/01/2046 DD 09/13/16	2,000,000.00	1,882,457.28	1,549,142.14
BROOKFIELD FINANCE INC	3.625% 02/15/2052 DD 02/04/22	1,993,000.00	1,991,235.86	1,389,018.30
WELLS FARGO & CO	5.375% 11/02/2043 DD 10/28/13	1,993,000.00	1,988,206.72	1,861,701.76
TRUIST FINANCIAL CORP	VAR RT 10/28/2033 DD 10/28/22	1,993,000.00	2,037,010.97	2,076,693.92

Attachment A

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WALT DISNEY CO/THE	4.950% 10/15/2045 DD 10/15/19	1,993,000.00	2,306,723.17	1,824,234.73
J M SMUCKER CO/THE	6.500% 11/15/2043 DD 10/25/23	1,993,000.00	2,175,379.63	2,124,849.59
CIGNA GROUP/THE	4.900% 12/15/2048 DD 06/15/19	1,993,000.00	1,954,565.82	1,700,682.25
HCA INC	6.000% 04/01/2054 DD 02/23/24	1,993,000.00	1,981,827.97	1,901,386.75
ENTERPRISE PRODUCTS OPERATING	5.550% 02/16/2055 DD 08/08/24	1,993,000.00	1,986,371.02	1,920,437.72
OCCIDENTAL PETROLEUM CORP	6.600% 03/15/2046 DD 09/15/19	1,993,000.00	2,613,941.56	2,013,470.10
BAYER US FINANCE II LLC 144A	4.875% 06/25/2048 DD 06/25/18	1,993,000.00	2,461,232.44	1,554,906.23
FOUNDRY JV HOLDCO LLC 144A	6.250% 01/25/2035 DD 05/07/24	1,993,000.00	1,988,563.50	2,006,658.41
TTX CO 144A	4.600% 02/01/2049 DD 01/18/19	1,993,000.00	1,997,741.89	1,728,306.84
KITE REALTY GROUP LP	5.500% 03/01/2034 DD 01/17/24	1,993,000.00	1,970,231.10	1,982,792.75
UNION PACIFIC CORP	3.799% 10/01/2051 DD 10/04/16	1,993,000.00	1,720,465.98	1,489,019.07
DOMINION ENERGY INC	4.700% 12/01/2044 DD 11/25/14	1,993,000.00	2,265,611.37	1,692,865.68
DUKE ENERGY CAROLINAS LLC	3.550% 03/15/2052 DD 03/04/22	1,993,000.00	1,986,985.90	1,405,366.00
ENTERGY LOUISIANA LLC	4.750% 09/15/2052 DD 08/24/22	1,993,000.00	1,976,013.98	1,719,541.63
SOUTHERN CALIFORNIA GAS CO	6.350% 11/15/2052 DD 11/14/22	1,993,000.00	1,985,666.06	2,146,152.16
AMERICAN WATER CAPITAL CORP	3.450% 05/01/2050 DD 04/14/20	1,993,000.00	2,202,697.30	1,377,933.59
DELL INC	5.400% 09/10/2040 DD 09/10/10	1,990,000.00	2,006,869.28	1,876,635.27
DAWSON PORTFOLIO FINANCE 3 LP		1,958,894.21	1,707,668.88	1,968,334.00
REGENCY CENTERS LP	4.650% 03/15/2049 DD 03/06/19	1,939,000.00	2,377,195.37	1,641,897.56
PHILIPPINE GOVERNMENT INTERNAT	4.200% 03/29/2047 DD 03/29/22	1,900,000.00	1,617,545.53	1,529,663.13
MEXICO GOVERNMENT INTERNATIONAL	5.000% 05/07/2029 DD 01/08/24	1,900,000.00	1,899,682.44	1,832,577.13
ADVENT INTL GPE X-C LP		1,888,247.00	1,420,269.00	1,807,497.00
BLACKSTONE CAP PTNRS ASIA II		1,832,073.52	933,708.01	2,349,711.00
VISTA EQ PTNS FD VIII LP		1,817,320.00	1,267,762.00	1,904,020.00
GACI FIRST INVESTMENT CO REGS	5.000% 10/13/2027	1,800,000.00	1,802,304.25	1,792,746.00
PANAMA GOVERNMENT INTERNATIONAL	6.400% 02/14/2035 DD 11/21/22	1,800,000.00	1,796,180.68	1,631,548.73
TURKIYE GOVERNMENT INTERNATIONAL	9.375% 01/19/2033 DD 01/19/23	1,800,000.00	1,930,887.94	2,022,750.00
TRIDENT V LP		1,796,656.47	688,657.95	1,796,724.83
DYAL V US INVESTORS LP		1,792,182.28	1,124,729.75	1,763,767.00
JPMORGAN CHASE & CO	VAR RT 07/25/2033 DD 07/25/22	1,750,000.00	1,732,796.16	1,710,563.37
MCP PRIVATE CAP FUND II SCSP		1,738,768.51	1,419,714.61	1,892,449.17
YUKON CAPITAL PARTNERS PARALLEL II LP	PARALLEL II LP	1,735,218.50	-	1,867,815.00
FREEPORT INDONESIA PT REGS	6.200% 04/14/2052 DD 04/14/22	1,730,000.00	1,683,508.37	1,708,565.47
BAKER HUGHES HOLDINGS LLC	5.125% 09/15/2040 DD 08/24/10	1,727,000.00	1,749,992.73	1,641,228.10
RUBENSTEIN PROPERTIES FD III	LP	1,724,040.00	8,742,091.34	1,741,663.00
YUKON CAPITAL PARTNERS V LP		1,723,699.75	1,636,184.75	1,827,508.00
QNB FINANCE LTD REGS	2.750% 02/12/2027	1,700,000.00	1,672,766.95	1,622,381.40
CHILE GOVERNMENT INTERNATIONAL	3.500% 01/25/2050	1,700,000.00	1,214,372.78	1,166,894.21
MEXICO GOVERNMENT INTERNATIONAL	6.338% 05/04/2053	1,700,000.00	1,572,732.64	1,512,686.69
NIGERIA GOVERNMENT INTERN REGS	8.375% 03/24/2029	1,700,000.00	1,535,627.77	1,648,082.00
VENEZUELA GOVERNMENT INTE REGS	7.650% 04/21/2025	1,700,000.00	302,300.00	233,750.00
JBS USA HOLDING LUX SARL/ JBS	3.625% 01/15/2032 DD 07/15/23	1,697,000.00	1,472,469.96	1,497,582.73
NEWSTONE CAPITAL PARTNERS III	L P	1,691,970.00	1,776,028.00	1,596,670.00
UNITED AIRLINES 2020-1 CLASS B	4.875% 07/15/2027 DD 02/01/21	1,688,400.00	1,729,205.20	1,685,649.93
ENCAP ENERGY TRANS II-B LP		1,679,289.78	1,685,197.97	1,659,005.15
MBK PARTNERS FUND III LP		1,675,472.00	2,788,709.00	1,006,789.00

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
INGERSOLL RAND INC	5.700% 06/15/2054 DD 05/10/24	1,666,000.00	1,659,332.02	1,637,504.45
AIR CANADA 2017-1 CLASS A 144A	3.550% 07/15/2031 DD 12/21/17	1,663,412.80	1,631,779.30	1,525,154.92
TYSON FOODS INC	5.100% 09/28/2048 DD 09/28/18	1,661,000.00	1,477,207.07	1,475,945.32
HCA INC	4.625% 03/15/2052 DD 03/15/23	1,661,000.00	1,659,419.94	1,294,183.98
KINDER MORGAN ENERGY PARTNERS	5.000% 03/01/2043 DD 02/28/13	1,661,000.00	1,638,795.57	1,449,028.81
APPALACHIAN POWER CO	4.400% 05/15/2044 DD 05/08/14	1,661,000.00	1,573,473.77	1,350,758.32
TRANSCANADA PIPELINES LTD	5.850% 03/15/2036 DD 03/20/06	1,661,000.00	1,803,084.84	1,675,361.64
VERIZON COMMUNICATIONS INC	2.355% 03/15/2032 DD 03/15/22	1,650,000.00	1,399,326.71	1,368,670.41
PHILIPPINE GOVERNMENT INTERNAT	3.700% 02/02/2042 DD 02/02/17	1,600,000.00	1,168,584.53	1,258,978.22
URUGUAY GOVERNMENT INTERNATIONAL	4.975% 04/20/2055 DD 04/20/18	1,600,000.00	1,569,778.86	1,414,385.26
ARGENTINE REPUBLIC GOVERNMENT	STEP 07/09/2035 DD 09/04/2020	1,600,000.00	544,529.96	1,061,049.06
PAKISTAN GOVERNMENT INTER REGS	6.000% 04/08/2026	1,600,000.00	1,065,040.50	1,503,545.60
SAUDI GOVERNMENT INTERNAT REGS	3.250% 10/22/2030	1,600,000.00	1,478,529.37	1,440,617.60
ONEOK INC	6.400% 05/01/2037 DD 04/19/07	1,600,000.00	1,681,547.35	1,652,854.08
BURLINGTON NORTHERN SANTA FE L	3.550% 02/15/2050 DD 07/24/19	1,600,000.00	1,776,811.37	1,157,953.20
PUBLIC SERVICE CO OF COLORADO	4.300% 03/15/2044 DD 03/10/14	1,595,000.00	2,015,163.03	1,311,578.92
ENCAP ENERGY CAPITAL VIII LP		1,578,548.60	1,389,960.94	1,776,280.87
NGPL PIPECO LLC 144A	3.250% 07/15/2031 DD 05/14/21	1,560,000.00	1,559,113.77	1,345,769.41
HUNGARY GOVERNMENT INTERN REGS	2.125% 09/22/2031	1,550,000.00	1,228,967.85	1,228,632.30
GATX CORP	4.500% 03/30/2045 DD 02/06/15	1,535,000.00	1,704,105.79	1,241,927.95
ARROW ELECTRONICS INC	5.875% 04/10/2034 DD 04/10/24	1,528,000.00	1,566,288.34	1,536,711.23
EXETER INDUSTRIAL VALUE FUND	IV LP	1,518,827.79	18,816,183.54	1,525,818.94
ENCAP FLATROCK MIDSTREAM III	FUND LP	1,511,560.99	995,621.36	1,507,925.73
CHILE GOVERNMENT INTERNATIONAL	4.950% 01/05/2036 DD 07/05/23	1,501,686.00	1,451,827.84	1,419,395.71
AMGEN INC	5.150% 11/15/2041 DD 11/10/11	1,501,000.00	1,571,857.47	1,398,220.65
PARAMOUNT GLOBAL	5.850% 09/01/2043 DD 08/19/13	1,500,000.00	1,512,293.42	1,304,589.02
BAT CAPITAL CORP	5.650% 03/16/2052 DD 03/16/22	1,500,000.00	1,448,784.34	1,375,294.97
HCA INC	5.500% 06/15/2047 DD 06/22/17	1,500,000.00	1,500,000.00	1,366,242.77
BANK GOSPODARSTWA KRAJOWE REGS	6.250% 10/31/2028	1,500,000.00	1,565,381.27	1,560,217.50
INDONESIA GOVERNMENT INTERNATI	5.150% 09/10/2054 DD 09/10/24	1,500,000.00	1,488,792.52	1,385,351.93
PANAMA GOVERNMENT INTERNATIONAL	4.300% 04/29/2053	1,500,000.00	1,006,446.78	876,901.38
PERUVIAN GOVERNMENT INTERNATIO	5.625% 11/18/2050 DD 11/18/10	1,500,000.00	1,513,679.16	1,403,250.00
REPUBLIC OF POLAND GOVERNMENT	5.500% 03/18/2054 DD 03/18/24	1,500,000.00	1,483,070.83	1,382,584.50
BRAZILIAN GOVERNMENT INTERNATI	4.750% 01/14/2050 DD 11/14/19	1,500,000.00	1,165,373.77	1,021,606.86
COLOMBIA GOVERNMENT INTERNATIO	3.125% 04/15/2031 DD 06/04/20	1,500,000.00	1,192,615.03	1,190,250.00
QATAR GOVERNMENT INTERNAT REGS	4.817% 03/14/2049	1,500,000.00	1,417,941.67	1,356,636.00
SENEGAL GOVERNMENT INTERN REGS	7.750% 06/10/2031	1,500,000.00	1,393,532.52	1,338,774.75
TURKIYE GOVERNMENT INTERNATIONAL	4.875% 04/16/2043	1,500,000.00	1,282,674.21	1,042,396.50
ABU DHABI GOVERNMENT INTE REGS	4.125% 10/11/2047	1,500,000.00	1,310,737.96	1,211,265.00
URUGUAY GOVERNMENT INTERNATIONAL	4.975% 04/20/2055 DD 04/20/18	1,500,000.00	1,554,110.52	1,325,986.19
APIDOS CLO XXXV 35A A 144A	VAR RT 04/20/2034 DD 03/26/21	1,500,000.00	1,487,940.05	1,501,950.00
ARES XLI CLO LTD 41A AR2 144A	VAR RT 04/15/2034 DD 03/24/21	1,500,000.00	1,492,628.29	1,499,850.00
CARLYLE US CLO 20 1A A1AR 144A	VAR RT 01/15/2040 DD 11/06/24	1,500,000.00	1,500,000.00	1,500,000.00
CEDAR FUNDING VIII 8A A1R 144A	VAR RT 10/17/2034 DD 09/02/21	1,500,000.00	1,486,476.29	1,502,250.00
AMERICAN HOMES 4 RENT LP	4.300% 04/15/2052 DD 04/07/22	1,500,000.00	1,206,988.57	1,169,784.30
INTEL CORP	5.700% 02/10/2053 DD 02/10/23	1,500,000.00	1,499,362.61	1,328,512.31

Attachment A

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SIRIS PARTNERS III LP		1,494,921.00	1,604,140.00	1,308,211.00
SL SPV-2 LP		1,487,970.45	721,659.94	1,455,053.00
FALCON COINV PARTNERS LP		1,482,872.73	1,496,388.86	1,522,692.00
GTCR STRATEGIC GR FD I A & B LP		1,466,985.00	1,134,334.00	1,538,075.00
CHG PPC INVESTOR LLC		1,446,542.00	888,862.00	1,573,684.00
GSO EURO SENIOR DEBT FUND LP		1,442,397.00	2,679,399.00	1,282,605.00
OAKTREE OPPORTUNITIES FUND X LP		1,430,184.00	994,511.42	1,462,902.00
TTX CO 144A	5.650% 12/01/2052 DD 11/23/22	1,430,000.00	1,426,141.79	1,449,385.94
PEPPERTREE CAPITAL FD IV QP LP		1,423,896.00	-	1,418,184.00
HARRISON ST RE VII CO-INVEST		1,422,535.00	840,266.00	1,388,996.00
TPG VIII CENTRIFY CI I LP		1,409,792.00	847,045.00	1,520,404.00
NEUBERGER BERMAN L 32A AR 144A	VAR RT 01/20/2032 DD 03/05/21	1,403,082.01	1,395,835.25	1,404,906.01
JORDAN GOVERNMENT INTERNA REGS	5.850% 07/07/2030	1,400,000.00	1,302,450.96	1,278,583.60
PANAMA GOVERNMENT INTERNATIONAL	8.875% 09/30/2027 DD 09/26/97	1,400,000.00	1,492,247.98	1,500,100.00
PHILIPPINE GOVERNMENT INTERNAT	3.700% 02/02/2042 DD 02/02/17	1,400,000.00	1,316,027.31	1,101,605.95
TURKIYE GOVERNMENT INTERNATIONAL	9.125% 07/13/2030 DD 04/13/23	1,400,000.00	1,494,131.93	1,546,552.00
ABU DHABI CRUDE OIL PIPEL REGS	4.600% 11/02/2047	1,400,000.00	1,238,104.67	1,230,670.00
QATARENERGY REGS	2.250% 07/12/2031	1,400,000.00	1,177,366.78	1,178,534.00
DUKE ENERGY CORP	3.750% 09/01/2046 DD 08/12/16	1,400,000.00	1,499,491.27	1,031,880.30
IRONWOOD POWER SERVICES LLC		1,393,823.16	307,838.63	1,482,889.39
ENCAP ENERGY TRANSITION I-B LP		1,388,073.00	1,274,771.35	1,431,399.85
AMPERSAND 2023 LP		1,384,259.00	1,378,698.00	1,279,739.00
ARCLIGHT ENERGY PTNRS FD VI LP		1,362,580.00	1,362,580.00	1,317,920.00
TCW DIRECT LENDING LLC LP		1,360,480.38	1,969,109.16	1,270,357.61
COMISION FEDERAL DE ELECT REGS	6.264% 02/15/2052	1,360,000.00	1,169,626.05	1,148,359.79
REPUBLIC SERVICES INC	5.700% 05/15/2041 DD 05/09/11	1,350,000.00	1,516,059.56	1,349,062.03
AT&T INC	5.250% 03/01/2037 DD 02/09/17	1,350,000.00	1,355,585.96	1,319,787.15
DYAL CAPITAL PTNRS III (A) LP		1,346,362.00	900,851.70	1,307,601.00
ALROSA PJSC		1,341,400.00	2,667,758.61	-
BARCLAYS PLC	VAR RT 03/12/2055 DD 03/12/24	1,329,000.00	1,329,000.00	1,330,790.59
OVINTIV INC	6.625% 08/15/2037 DD 08/13/07	1,329,000.00	1,451,177.36	1,369,051.02
REALTY INCOME CORP	5.375% 09/01/2054 DD 08/26/24	1,329,000.00	1,307,641.11	1,263,583.20
GLDMN SCHS FIN SQ GV-FST		1,321,653.75	1,321,653.75	1,321,653.75
CAPITAL PARTNERS III LP		1,305,665.00	1,200,648.56	1,568,811.00
ISRAEL GOVERNMENT INTERNATIONAL	5.500% 03/12/2034 DD 03/12/24	1,300,000.00	1,274,322.10	1,268,390.50
OMAN GOVERNMENT INTERNATI REGS	5.625% 01/17/2028	1,300,000.00	1,307,484.54	1,298,154.00
REPUBLIC OF SOUTH AFRICA GOVER	5.375% 07/24/2044 DD 07/24/14	1,300,000.00	1,047,918.68	974,651.60
SRI LANKA GOVERNMENT INTE REGS	7.550% 03/28/2030 DD 06/28/19	1,300,000.00	631,400.00	843,375.00
MSCI INC 144A	3.625% 11/01/2031 DD 05/14/21	1,300,000.00	1,300,000.00	1,164,496.71
WESTERN MIDSTREAM OPERATING LP	4.500% 03/01/2028 DD 03/02/18	1,285,000.00	1,354,818.30	1,257,966.17
CVS PASS-THROUGH TRUST	6.943% 01/10/2030 DD 06/10/09	1,284,993.91	1,336,044.73	1,322,552.98
ICG EUROPE FUND VI FEEDER LP		1,267,100.09	2,903,723.12	1,612,323.10
CITIGROUP INC	VAR RT 03/17/2033 DD 03/17/22	1,250,000.00	1,132,191.86	1,122,525.78
US BANCORP	VAR RT 11/03/2036 DD 11/03/21	1,250,000.00	999,566.26	1,012,537.78
COMCAST CORP	2.887% 11/01/2051 DD 05/01/22	1,250,000.00	881,259.34	753,253.31
BANK GOSPODARSTWA KRAJOWE 144A	6.250% 07/09/2054	1,250,000.00	1,241,093.83	1,225,360.00

Attachment A

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SPECTRA ENERGY PARTNERS LP	5.950% 09/25/2043 DD 09/25/13	1,250,000.00	1,394,067.53	1,233,236.10
EQUITABLE FINANCIAL LIFE 144A	5.450% 03/03/2028 DD 03/03/23	1,250,000.00	1,249,294.78	1,260,190.63
U S TREASURY BD PRIN STRIP	0.000% 08/15/2051 DD 08/16/21	1,250,000.00	386,943.80	348,303.01
ENTERGY ARKANSAS LLC	5.150% 01/15/2033 DD 01/06/23	1,250,000.00	1,246,234.04	1,245,624.93
NEXTERA ENERGY CAPITAL HOLDING	5.000% 07/15/2032 DD 06/23/22	1,250,000.00	1,272,751.41	1,230,780.85
ALABAMA POWER CO	3.450% 10/01/2049 DD 09/17/19	1,250,000.00	1,298,730.25	883,829.25
DUKE ENERGY CAROLINAS LLC	3.200% 08/15/2049 DD 08/14/19	1,250,000.00	1,280,056.68	833,898.50
VIRGINIA ELECTRIC AND POWER CO	3.300% 12/01/2049 DD 12/05/19	1,250,000.00	1,288,558.88	848,243.60
ARGENTINE REPUBLIC GOVERNMENT	STEP 07/09/2030 DD 09/04/2020	1,248,000.00	547,604.55	961,771.20
GOODGREEN 2017-1 TRU 1A B 144A	4.940% 10/15/2052 DD 04/28/17	1,242,076.98	1,241,847.38	1,122,116.81
MEXICO GOVERNMENT INTERNATIONA	4.600% 01/23/2046	1,225,000.00	970,286.81	885,417.95
KITE REALTY GROUP TRUST	4.750% 09/15/2030 DD 08/25/20	1,225,000.00	1,315,087.05	1,197,708.10
PERUVIAN GOVERNMENT INTERNATIO	3.000% 01/15/2034 DD 11/02/21	1,220,000.00	1,007,641.73	979,050.00
MCKESSON CORP	4.883% 03/15/2044 DD 03/10/14	1,200,000.00	1,203,606.47	1,058,670.29
BAHRAIN GOVERNMENT INTERN REGS	4.250% 01/25/2028	1,200,000.00	1,119,956.94	1,142,952.00
COLOMBIA GOVERNMENT INTERNATIO	8.000% 11/14/2035 DD 11/14/23	1,200,000.00	1,256,357.81	1,206,600.00
NIGERIA GOVERNMENT INTERN REGS	6.500% 11/28/2027	1,200,000.00	1,037,096.13	1,137,621.60
PERUVIAN GOVERNMENT INTERNATIO	3.000% 01/15/2034 DD 11/02/21	1,200,000.00	1,026,733.96	963,000.00
PHILIPPINE GOVERNMENT INTERNAT	5.000% 07/17/2033 DD 01/17/23	1,200,000.00	1,208,977.73	1,174,685.48
QATAR GOVERNMENT INTERNAT 144A	4.400% 04/16/2050 DD 04/16/20	1,200,000.00	1,471,126.41	1,016,774.40
ROMANIAN GOVERNMENT INTER 144A	3.000% 02/14/2031 DD 07/14/20	1,200,000.00	1,239,149.95	969,925.20
SHELL INTERNATIONAL FINANCE BV	3.125% 11/07/2049 DD 11/07/19	1,200,000.00	1,219,389.18	791,706.36
CORP NACIONAL DEL COBRE D 144A	6.300% 09/08/2053 DD 09/08/23	1,200,000.00	1,133,767.51	1,174,633.73
HP INC	6.000% 09/15/2041 DD 09/19/11	1,163,000.00	1,492,639.50	1,180,528.56
ANHEUSER-BUSCH COS LLC / ANHEU	4.900% 02/01/2046 DD 02/01/19	1,158,000.00	1,119,327.22	1,053,940.93
LOCKHEED MARTIN CORP	3.800% 03/01/2045 DD 02/20/15	1,150,000.00	1,042,640.07	907,364.05
WESTPORT CAPITAL PARTNERS FUND	II	1,132,932.31	57,413.28	1,087,420.53
VEEF II CO-INVEST 2-A LP		1,130,927.00	623,764.00	1,134,433.00
ECUADOR GOVERNMENT INTERN REGS	STEP 07/31/2040	1,120,000.00	441,225.65	572,342.40
WELLS FARGO & CO	VAR RT 03/02/2033 DD 03/02/22	1,100,000.00	975,038.37	964,529.87
CORP NACIONAL DEL COBRE D REGS	3.625% 08/01/2027 DD 08/01/17	1,100,000.00	1,045,847.96	1,052,285.93
BAHRAIN GOVERNMENT INTERN REGS	5.250% 01/25/2033	1,100,000.00	978,873.32	987,340.20
MOROCCO GOVERNMENT INTERN REGS	6.500% 09/08/2033	1,100,000.00	1,136,443.72	1,134,375.00
PAKISTAN GOVERNMENT INTER REGS	8.875% 04/08/2051	1,100,000.00	611,853.79	853,462.50
REPUBLIC OF POLAND GOVERNMENT	4.875% 10/04/2033 DD 04/04/23	1,100,000.00	1,085,305.43	1,056,910.80
QATAR GOVERNMENT INTERNAT 144A	4.500% 04/23/2028 DD 04/23/18	1,100,000.00	1,233,220.83	1,093,125.00
SAUDI GOVERNMENT INTERNAT 144A	3.250% 10/22/2030 DD 04/22/20	1,100,000.00	1,177,271.55	990,424.60
SHELL FINANCE US INC	2.750% 04/06/2030 DD 10/06/24	1,100,000.00	1,028,656.87	988,684.10
NUVEEN LLC 144A	5.850% 04/15/2034 DD 04/11/24	1,100,000.00	1,113,943.86	1,113,904.63
PUBLIC SERVICE ELECTRIC AND GA	3.150% 01/01/2050 DD 01/09/20	1,100,000.00	1,140,588.06	741,412.20
ESKOM HOLDINGS SOC LTD REGS	8.450% 08/10/2028	1,100,000.00	1,074,275.44	1,152,816.50
ENCAP ENERGY TRANS SDCR I-B LP		1,061,533.65	901,784.74	1,043,359.20
NORTHROP GRUMMAN CORP	5.250% 05/01/2050 DD 03/23/20	1,000,000.00	1,341,782.77	937,766.94
BANK OF MONTREAL	VAR RT 01/10/2037 DD 01/10/22	1,000,000.00	828,811.95	830,921.11
MASTERCARD INC	4.850% 03/09/2033 DD 03/09/23	1,000,000.00	999,121.61	991,530.98
BANK OF NEW YORK MELLON CORP/T	VAR RT 10/25/2033 DD 10/25/22	1,000,000.00	1,077,406.31	1,035,784.07

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
GOLDMAN SACHS GROUP INC/THE	VAR RT 07/21/2032 DD 07/21/21	1,000,000.00	841,933.97	834,485.81
HUNTINGTON BANCSHARES INC/OH	VAR RT 08/15/2036 DD 02/15/22	1,000,000.00	823,884.82	810,365.18
TRUIST FINANCIAL CORP	VAR RT 01/26/2034 DD 01/26/23	1,000,000.00	1,005,180.45	971,898.96
BAT CAPITAL CORP	4.742% 03/16/2032 DD 03/16/22	1,000,000.00	925,831.97	962,143.89
PEPSICO INC	1.950% 10/21/2031 DD 10/21/21	1,000,000.00	847,746.05	831,850.70
AMGEN INC	5.250% 03/02/2033 DD 03/02/23	1,000,000.00	997,057.18	993,064.56
PRINCIPAL FINANCIAL GROUP INC	5.375% 03/15/2033 DD 03/08/23	1,000,000.00	999,118.98	1,001,363.45
HUNGARY GOVERNMENT INTERN REGS	5.500% 03/26/2036	1,000,000.00	981,044.29	935,708.00
ISRAEL GOVERNMENT INTERNATIONAL	5.500% 03/12/2034 DD 03/12/24	1,000,000.00	944,176.19	975,685.00
MEXICO GOVERNMENT INTERNATIONAL	5.000% 04/27/2051 DD 04/27/20	1,000,000.00	750,123.95	750,465.44
COLOMBIA GOVERNMENT INTERNATIONAL	4.500% 03/15/2029 DD 10/12/18	1,000,000.00	1,085,289.85	925,000.00
LEBANON GOVERNMENT INTERN REGS	8.250% 04/12/2021	1,000,000.00	124,500.00	128,186.00
OMAN GOVERNMENT INTERNATIONAL	6.500% 03/08/2047	1,000,000.00	990,805.55	992,720.00
SAUDI GOVERNMENT INTERNATIONAL	4.375% 04/16/2029	1,000,000.00	1,012,171.57	974,660.00
REPUBLIC OF UZBEKISTAN IN REGS	5.375% 02/20/2029	1,000,000.00	928,690.47	939,680.00
OVINTIV INC	6.500% 08/15/2034 DD 08/04/04	1,000,000.00	1,076,400.16	1,037,091.50
VALERO ENERGY CORP	4.900% 03/15/2045 DD 03/13/15	1,000,000.00	1,195,517.76	878,317.35
INVESCO CLO LTD 2A A 144A	VAR RT 07/15/2034 DD 06/17/21	1,000,000.00	1,000,000.00	999,700.00
RR 19 LTD 19A A1 144A	VAR RT 10/15/2035 DD 11/04/21	1,000,000.00	1,000,000.00	1,001,200.00
SOUTHWICK PARK CLO 4A A1R 144A	VAR RT 07/20/2032 DD 11/23/21	1,000,000.00	994,542.46	1,000,000.00
EMPRESA NACIONAL DEL PETR 144A	5.250% 11/06/2029 DD 11/06/18	1,000,000.00	1,075,154.13	984,500.00
PERUSAHAAN PERSEROAN PERS 144A	3.375% 02/05/2030 DD 11/05/19	1,000,000.00	1,022,986.69	908,971.20
U S TREASURY BD PRIN STRIP	0.000% 02/15/2049 DD 02/15/19	1,000,000.00	279,525.41	308,824.31
PERUSAHAAN PERSEROAN PERS REGS	4.375% 02/05/2050 DD 11/05/19	1,000,000.00	750,432.68	747,472.90
NISOURCE INC	1.700% 02/15/2031 DD 08/18/20	1,000,000.00	819,158.93	817,844.71
MEXICO GOVERNMENT INTERNATIONAL	3.500% 02/12/2034	990,000.00	830,209.58	787,560.26
ECUADOR GOVERNMENT INTERNATIONAL	STEP 07/31/2035	967,284.00	691,149.65	547,921.22
REPUBLIC OF ANGOLA VIA AV REGS	6.927% 02/19/2027	964,285.71	901,883.75	913,645.47
MEXICO GOVERNMENT INTERNATIONAL	6.350% 02/09/2035 DD 01/09/23	950,000.00	990,680.46	927,911.22
BRAZILIAN GOVERNMENT INTERNATIONAL	5.625% 02/21/2047 DD 07/28/16	950,000.00	986,764.67	749,351.31
CVS PASS-THROUGH TRUST SE 144A	4.704% 01/10/2036 DD 12/19/13	944,894.34	886,279.46	876,138.93
ENCAP ENERGY CAPITAL FD IX LP		942,950.81	1,323,961.81	1,024,482.66
E3 2019-1 1 A 144A	3.100% 09/20/2055 DD 06/28/19	939,348.30	939,321.93	788,979.87
UNITED AIRLINES 2018-1 CLASS A	3.700% 09/01/2031 DD 02/14/18	915,878.28	936,092.56	835,506.30
BANCO NACIONAL DE PANAMA REGS	2.500% 08/11/2030 DD 08/11/20	900,000.00	718,982.76	714,720.87
MEXICO GOVERNMENT INTERNATIONAL	6.338% 05/04/2053 DD 04/28/23	900,000.00	847,276.19	800,834.13
CHILE GOVERNMENT INTERNATIONAL	4.850% 01/22/2029 DD 01/22/24	900,000.00	899,291.95	890,033.73
COLOMBIA GOVERNMENT INTERNATIONAL	8.750% 11/14/2053 DD 11/14/23	900,000.00	961,873.82	908,901.00
IVORY COAST GOVERNMENT IN REGS	6.125% 06/15/2033	900,000.00	780,469.09	801,622.80
DOMINICAN REPUBLIC INTERN REGS	5.875% 01/30/2060 DD 01/30/20	900,000.00	749,419.78	760,500.00
MAGYAR EXPORT-IMPORT BANK REGS	6.125% 12/04/2027	900,000.00	906,693.69	906,742.80
REPUBLIC OF POLAND GOVERNMENT	5.500% 04/04/2053 DD 04/04/23	900,000.00	903,832.91	831,711.60
ROMANIAN GOVERNMENT INTERNATIONAL	7.625% 01/17/2053	900,000.00	983,335.65	909,639.00
SAUDI ARABIAN OIL CO REGS	4.250% 04/16/2039	900,000.00	795,072.34	769,735.80
CARLYLE GLOBAL MA 1A A1R2 144A	VAR RT 04/20/2034 DD 05/13/21	900,000.00	900,000.00	903,150.00
ADNOC MURBAN RSC LTD 144A	5.125% 09/11/2054 DD 09/11/24	900,000.00	886,184.36	811,889.29

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
U S TREASURY BD PRIN STRIP	0.000% 05/15/2050 DD 05/15/20	900,000.00	267,626.97	265,546.63
VEEF II CO-INVEST 3-A LP		867,026.00	622,026.00	865,730.00
DOMINION ENERGY INC	4.850% 08/15/2052 DD 08/19/22	860,000.00	758,815.87	739,556.62
PFIZER INVESTMENT ENTERPRISES	5.300% 05/19/2053 DD 05/19/23	850,000.00	858,912.67	797,129.17
VAR ENERGI ASA 144A	7.500% 01/15/2028 DD 11/15/22	850,000.00	887,000.91	897,588.03
CARGILL INC 144A	1.700% 02/02/2031 DD 02/02/21	850,000.00	700,655.36	700,839.39
APPLE INC	3.950% 08/08/2052 DD 08/08/22	850,000.00	767,237.77	677,399.11
GEORGIA POWER CO	3.700% 01/30/2050 DD 01/10/20	850,000.00	687,213.74	625,053.09
LEBANON GOVERNMENT INTERN REGS	8.250% 05/17/2034	830,000.00	49,915.00	106,356.20
GLDMN SCHS FIN SQ GV-FST		812,013.45	812,013.45	812,013.45
ENCAP ENERGY FUND VIII COINVES		804,444.33	1,666,651.89	920,978.42
BANCO DO BRASIL SA/CAYMAN REGS	3.250% 09/30/2026 DD 09/30/21	800,000.00	756,418.00	777,524.50
KUWAIT PROJECTS CO SPC LT REGS	4.229% 10/29/2026	800,000.00	706,417.91	745,064.80
SASOL FINANCING USA LLC	5.500% 03/18/2031 DD 03/18/21	800,000.00	716,200.00	674,819.44
UNITEDHEALTH GROUP INC	5.875% 02/15/2053 DD 10/28/22	800,000.00	913,271.68	803,286.47
CORP NACIONAL DEL COBRE D REGS	5.950% 01/08/2034 DD 09/08/23	800,000.00	797,021.64	794,214.55
ANGLOGOLD ASHANTI HOLDINGS PLC	3.750% 10/01/2030 DD 10/01/20	800,000.00	783,144.85	723,152.11
ISRAEL GOVERNMENT INTERNATIONAL	5.750% 03/12/2054 DD 03/12/24	800,000.00	739,216.75	731,318.40
BULGARIA GOVERNMENT INTER REGS	5.000% 03/05/2037	800,000.00	797,660.24	800,840.00
EGYPT GOVERNMENT INTERNAT REGS	8.875% 05/29/2050	800,000.00	526,505.04	638,624.00
REPUBLIC OF POLAND GOVERNMENT	5.500% 03/18/2054 DD 03/18/24	800,000.00	790,971.81	737,378.40
SENEGAL GOVERNMENT INTERN REGS	6.250% 05/23/2033	800,000.00	685,055.88	640,000.00
SRI LANKA GOVERNMENT INTE REGS	6.750% 04/18/2028 DD 04/18/18	800,000.00	379,560.61	524,000.00
TURKIYE GOVERNMENT INTERNATIONAL	7.625% 05/15/2034 DD 02/15/24	800,000.00	787,427.14	812,374.40
URUGUAY GOVERNMENT INTERNATIONAL	5.750% 10/28/2034 DD 10/28/22	800,000.00	862,059.38	821,167.10
EGYPT GOVERNMENT INTERNAT 144A	7.903% 02/21/2048 DD 02/21/18	800,000.00	665,014.53	586,100.80
PERTAMINA PERSERO PT REGS	6.450% 05/30/2044 DD 05/30/14	800,000.00	846,652.63	821,526.38
PETROLEOS MEXICANOS	7.690% 01/23/2050 DD 07/23/20	800,000.00	709,469.60	603,600.00
PETROLEOS DE VENEZUELA SA REGS	5.375% 04/12/2027	800,000.00	107,920.00	85,200.00
PETROLEOS DE VENEZUELA SA REGS	5.500% 04/12/2037	800,000.00	107,600.00	80,698.98
37 CAPITAL CLO 1 LT 1A AR 144A	VAR RT 10/15/2034 DD 09/20/24	800,000.00	800,000.00	800,000.00
BPCE SA 144A	VAR RT 10/19/2032 DD 10/19/21	800,000.00	653,863.05	662,252.87
BANCO DE CREDITO DEL PERU 144A	5.850% 01/11/2029 DD 01/11/24	800,000.00	802,345.17	813,839.26
FOUNDRY JV HOLDCO LLC 144A	5.875% 01/25/2034 DD 05/19/23	800,000.00	790,535.95	782,814.58
LATAM AIRLINES GROUP SA 144A	7.875% 04/15/2030 DD 10/15/24	800,000.00	800,000.00	809,888.00
OCP SA 144A	3.750% 06/23/2031 DD 06/23/21	800,000.00	753,871.06	689,097.60
PETROLEOS DEL PERU SA 144A	4.750% 06/19/2032 DD 06/19/17	800,000.00	861,275.49	601,845.44
SAUDI ARABIAN OIL CO 144A	3.500% 11/24/2070 DD 11/24/20	800,000.00	725,732.71	491,315.20
DELL INTERNATIONAL LLC / EMC C	8.350% 07/15/2046 DD 01/15/21	791,000.00	1,291,755.67	1,008,642.52
LOCKHEED MARTIN CORP	4.070% 12/15/2042 DD 12/14/12	750,000.00	705,391.05	625,940.54
RTX CORP	4.350% 04/15/2047 DD 10/15/20	750,000.00	708,674.63	616,664.76
S&P GLOBAL INC	2.900% 03/01/2032 DD 03/01/23	750,000.00	671,601.71	654,785.51
CHARTER COMMUNICATIONS OPERATI	4.400% 04/01/2033 DD 03/15/22	750,000.00	688,504.48	670,206.14
BAT CAPITAL CORP	7.081% 08/02/2053 DD 08/02/23	750,000.00	789,546.80	823,056.32
WARNERMEDIA HOLDINGS INC	4.279% 03/15/2032 DD 03/15/23	750,000.00	678,107.84	661,120.32
HUNGARY GOVERNMENT INTERN REGS	3.125% 09/21/2051	750,000.00	479,021.51	438,750.00

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
ENERGY TRANSFER LP	5.750% 02/15/2033 DD 12/14/22	750,000.00	774,145.88	760,280.87
ENTERPRISE PRODUCTS OPERATING	5.350% 01/31/2033 DD 01/10/23	750,000.00	773,542.81	756,574.16
CEDAR FUNDING XII 12A A1R 144A	VAR RT 10/25/2034 DD 11/18/21	750,000.00	750,000.00	750,750.00
REESE PARK CLO LTD 1A ARR 144A	VAR RT 01/15/2038 DD 12/06/24	750,000.00	750,000.00	750,000.00
JERSEY CENTRAL POWER & LI 144A	2.750% 03/01/2032 DD 06/10/21	750,000.00	644,205.72	637,284.86
DOLLAR GENERAL CORP	5.450% 07/05/2033 DD 06/07/23	750,000.00	748,855.16	736,662.38
BURLINGTON NORTHERN SANTA FE L	4.150% 04/01/2045 DD 03/09/15	750,000.00	684,915.95	617,299.29
APPALACHIAN POWER CO	3.700% 05/01/2050 DD 05/14/20	750,000.00	600,146.10	521,373.37
DUKE ENERGY CORP	5.000% 08/15/2052 DD 08/11/22	750,000.00	731,599.75	655,541.82
MIDAMERICAN ENERGY CO	2.700% 08/01/2052 DD 07/22/21	750,000.00	525,233.40	454,598.53
XCEL ENERGY INC	3.500% 12/01/2049 DD 11/07/19	750,000.00	589,295.65	516,890.46
AMERICAN WATER CAPITAL CORP	4.450% 06/01/2032 DD 05/05/22	750,000.00	740,637.89	715,253.63
ECUADOR GOVERNMENT INTERN REGS	STEP 07/31/2030	740,000.00	360,725.68	514,401.25
ANIMAL SUPPLY 8/20 TL	0.000% 11/14/2025 DD 08/14/20	737,034.86	644,992.67	738,656.34
PREFERRED TERM SECURITIES 144A	VAR RT 07/03/2033 DD 06/26/03	731,885.16	610,072.51	729,323.56
BROOKFIELD INFRA FUND V-B LP		727,296.52	623,912.11	745,775.00
MERCK & CO INC	6.550% 09/15/2037 DD 09/17/07	700,000.00	837,750.00	775,986.95
MDGH GMTN RSC LTD REGS	2.875% 05/21/2030	700,000.00	659,422.97	629,659.80
REPUBLIC OF AZERBAIJAN IN REGS	3.500% 09/01/2032	700,000.00	610,547.62	592,557.70
DOMINICAN REPUBLIC INTERN REGS	5.950% 01/25/2027	700,000.00	675,862.62	695,730.00
MALAYSIA SUKUK GLOBAL BHD REGS	4.080% 04/27/2046 DD 04/27/16	700,000.00	648,680.47	597,132.61
NIGERIA GOVERNMENT INTERN REGS	7.375% 09/28/2033	700,000.00	598,816.27	597,823.80
PARAGUAY GOVERNMENT INTER REGS	5.850% 08/21/2033 DD 07/12/23	700,000.00	704,951.16	686,700.00
PHILIPPINE GOVERNMENT INTERNAT	2.650% 12/10/2045 DD 12/10/20	700,000.00	488,219.40	444,177.67
SLOVENIA GOVERNMENT INTER REGS	5.000% 09/19/2033	700,000.00	704,392.36	707,168.00
TURKIYE GOVERNMENT INTERNATIONAL	5.750% 05/11/2047 DD 05/11/17	700,000.00	446,993.94	520,619.40
ROMANIAN GOVERNMENT INTER 144A	7.625% 01/17/2053 DD 01/17/23	700,000.00	696,274.29	707,497.00
ABU DHABI GOVERNMENT INTE 144A	5.500% 04/30/2054 DD 04/30/24	700,000.00	688,549.76	688,005.50
WILLIAMS COS INC/THE	4.650% 08/15/2032 DD 08/08/22	700,000.00	680,724.70	666,295.32
ECOPETROL SA	7.750% 02/01/2032 DD 10/21/24	700,000.00	697,761.98	679,317.67
PETROLEOS MEXICANOS	6.750% 09/21/2047 DD 09/21/16	700,000.00	475,429.12	481,230.94
PETROLEOS DEL PERU SA REGS	4.750% 06/19/2032 DD 06/19/17	700,000.00	517,768.86	526,614.76
SAMMONS FINANCIAL GROUP I 144A	6.875% 04/15/2034 DD 03/28/24	700,000.00	708,108.74	731,648.30
PETRORIO LUXEMBOURG HOLDI 144A	6.125% 06/09/2026 DD 06/09/21	700,000.00	672,906.90	696,208.94
WELLTOWER OP LLC	2.800% 06/01/2031 DD 03/25/21	700,000.00	592,887.99	609,297.81
U S TREASURY BOND	4.625% 11/15/2044 DD 11/15/24	700,000.00	694,487.96	679,437.50
COMISION FEDERAL DE ELECT REGS	6.450% 01/24/2035	700,000.00	697,539.33	660,951.78
PERUSAHAAN PERSEROAN PERS REGS	3.375% 02/05/2030 DD 11/05/19	700,000.00	644,905.19	636,279.84
VEEF II CO-INVEST 1-A LP		693,357.00	623,453.00	722,637.00
UNITED AIRLINES 2019-1 CLASS A	4.550% 02/25/2033 DD 02/11/19	685,239.12	720,728.36	637,538.26
PERUSAHAAN PERSEROAN PERS REGS	4.875% 07/17/2049 DD 07/17/19	680,000.00	551,523.87	549,118.90
ICG NEWTON SCSP		670,094.12	876,480.78	809,597.88
PERUVIAN GOVERNMENT INTERNATIO	5.875% 08/08/2054 DD 08/08/24	670,000.00	677,143.33	638,402.82
ICG VANADIUM SCSP		666,795.51	671,685.17	726,293.22
BERRY GLOBAL INC	5.500% 04/15/2028 DD 10/15/23	665,000.00	661,324.49	671,522.21
AMERICAN AIRLINES 2016-2 CLASS	3.200% 12/15/2029 DD 05/16/16	654,680.00	655,831.14	618,196.71

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
BROOKFIELD FINANCE INC	4.350% 04/15/2030 DD 04/09/20	650,000.00	603,506.59	626,553.23
AMAZON.COM INC	3.950% 04/13/2052 DD 04/13/22	650,000.00	572,093.55	513,411.59
AMGEN INC	4.200% 03/01/2033 DD 08/18/22	650,000.00	622,279.22	602,999.48
WASTE CONNECTIONS INC	4.200% 01/15/2033 DD 08/18/22	650,000.00	628,518.71	604,275.70
PRUDENTIAL FINANCIAL INC	VAR RT 03/01/2053 DD 02/27/23	650,000.00	653,087.64	678,060.50
APIDOS CLO XXXIII 33A AR 144A	VAR RT 10/24/2034 DD 09/30/21	650,000.00	650,000.00	650,910.00
UNION PACIFIC CORP	4.500% 01/20/2033 DD 09/09/22	650,000.00	650,558.26	625,024.99
CONSTELLATION ENERGY GENERATIO	5.600% 06/15/2042 DD 12/15/12	650,000.00	631,379.34	627,557.27
ESCROW CB ADELPHIA COM	0.000% 10/01/2010 DD 09/20/00	625,000.00	130,265.15	-
GSAA HOME EQUITY TRUST 2 12 A1	VAR RT 08/25/2036 DD 07/28/06	621,346.79	621,346.79	150,077.37
KAYNE SENIOR CREDIT II	OFFSHORE FUND LP	618,555.00	807,291.00	558,720.00
GHANA GOVERNMENT INTERNAT 144A	STEP 07/03/2029 DD 07/03/2024	612,800.00	542,982.17	528,540.00
GSO CAPITAL SOLUTIONS FUND II	LP	603,354.00	1,021,164.00	544,373.00
BOEING CO/THE	5.805% 05/01/2050 DD 05/04/20	600,000.00	616,043.85	556,951.97
BANK HAPOALIM BM 144A	VAR RT 01/21/2032	600,000.00	525,881.82	564,225.00
HCA INC	5.950% 09/15/2054 DD 08/12/24	600,000.00	600,686.40	571,565.15
ANGOLAN GOVERNMENT INTERN REGS	9.375% 05/08/2048	600,000.00	485,466.24	492,000.00
GUATEMALA GOVERNMENT BOND REGS	4.650% 10/07/2041 DD 10/07/21	600,000.00	481,407.57	459,600.00
HUNGARY GOVERNMENT INTERN REGS	5.250% 06/16/2029	600,000.00	585,862.66	589,872.00
INDONESIA GOVERNMENT INTE REGS	6.750% 01/15/2044	600,000.00	700,624.92	679,294.93
KAZAKHSTAN GOVERNMENT INT REGS	6.500% 07/21/2045	600,000.00	652,869.99	647,273.40
PANAMA GOVERNMENT INTERNATIONA	6.853% 03/28/2054 DD 03/28/23	600,000.00	568,600.00	511,290.37
PERUVIAN GOVERNMENT INTERNATIO	3.300% 03/11/2041 DD 03/10/21	600,000.00	461,061.91	431,940.00
SAUDI GOVERNMENT INTERNAT REGS	5.250% 01/16/2050	600,000.00	560,400.00	539,758.20
REPUBLIC OF SOUTH AFRICA GOVER	4.300% 10/12/2028 DD 10/12/16	600,000.00	561,812.31	561,253.80
REPUBLIC OF SOUTH AFRICA GOVER	6.300% 06/22/2048 DD 05/22/18	600,000.00	475,078.28	485,445.60
TURKIYE GOVERNMENT INTERNATIONAL	4.875% 04/16/2043 DD 04/16/13	600,000.00	423,677.01	416,958.60
VENEZUELA GOVERNMENT INTE REGS	8.250% 10/13/2024	600,000.00	109,800.00	82,500.00
IVORY COAST GOVERNMENT IN 144A	8.250% 01/30/2037 DD 01/30/24	600,000.00	589,394.78	582,852.00
SAUDI GOVERNMENT INTERNAT 144A	5.000% 01/16/2034 DD 01/16/24	600,000.00	594,533.77	582,904.80
EMPRESA NACIONAL DEL PETR REGS	5.250% 11/06/2029	600,000.00	584,889.80	590,700.00
LEVIATHAN BOND LTD 144A	6.500% 06/30/2027	600,000.00	575,246.36	580,534.20
QATARENERGY REGS	3.125% 07/12/2041	600,000.00	441,728.14	443,028.00
RECETTE CLO LTD 1A ARR 144A	VAR RT 04/20/2034 DD 03/18/21	600,000.00	591,653.34	600,420.00
HYUNDAI CAPITAL AMERICA 144A	6.375% 04/08/2030 DD 04/07/20	600,000.00	624,274.43	626,581.28
SOLVAY FINANCE AMERICA LL 144A	5.850% 06/04/2034 DD 06/04/24	600,000.00	607,220.44	609,255.92
AMERICAN HOMES 4 RENT LP	3.625% 04/15/2032 DD 04/07/22	600,000.00	525,072.86	536,766.52
VICI PROPERTIES LP	5.625% 05/15/2052 DD 04/29/22	600,000.00	596,361.27	558,237.10
WALMART INC	2.650% 09/22/2051 DD 09/22/21	600,000.00	439,292.29	371,703.86
ORACLE CORP	5.550% 02/06/2053 DD 02/06/23	600,000.00	596,995.15	568,126.64
U S TREASURY NOTE	4.250% 11/15/2034 DD 11/15/24	600,000.00	587,575.97	584,531.25
TRANSCANADA PIPELINES LTD	7.625% 01/15/2039 DD 01/09/09	600,000.00	696,597.37	695,276.86
ENCAP ENERGY TRANS COINV I-B	LP	578,926.19	540,267.11	596,709.97
IVORY COAST GOVERNMENT IN REGS	STEP 12/31/2032	572,333.99	525,303.26	541,427.96
RANGER LEXIPOL HOLDINGS LLC		570,800.00	379,966.00	564,859.00
GHANA GOVERNMENT INTERNAT 144A	STEP 07/03/2035	556,800.00	404,388.36	390,856.90

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
BEAR STEARNS ARM TRUST 20 9 A1	VAR RT 10/25/2035 DD 09/01/05	555,384.67	537,080.30	521,001.69
AGCO CORP	5.800% 03/21/2034 DD 03/21/24	550,000.00	565,591.22	552,941.17
BRISTOL-MYERS SQUIBB CO	3.700% 03/15/2052 DD 03/02/22	550,000.00	468,815.01	400,940.30
ANGOLAN GOVERNMENT INTERN REGS	8.000% 11/26/2029	550,000.00	471,760.60	491,663.70
KINDER MORGAN INC	5.050% 02/15/2046 DD 02/26/15	550,000.00	499,151.43	478,688.02
MPLX LP	4.950% 09/01/2032 DD 08/11/22	550,000.00	541,045.12	530,556.60
BACARDI LTD 144A	5.300% 05/15/2048 DD 04/30/18	550,000.00	509,859.21	493,165.38
ALLEGION US HOLDING CO INC	5.600% 05/29/2034 DD 05/29/24	550,000.00	555,278.24	553,226.84
MICROSOFT CORP	2.921% 03/17/2052 DD 03/17/21	550,000.00	385,952.92	364,592.24
SOUTHERN CALIFORNIA GAS CO	5.750% 06/01/2053 DD 05/23/23	550,000.00	557,276.88	547,294.17
MOTOROLA SOLUTIONS INC	5.400% 04/15/2034 DD 03/25/24	550,000.00	550,911.20	550,143.16
AMERICAN AIRLINES 2016-1 CLASS	3.575% 07/15/2029 DD 01/19/16	526,498.59	533,775.45	506,222.71
HUNGARY GOVERNMENT INTERNATIONAL	7.625% 03/29/2041	520,000.00	621,949.05	576,375.80
PERUVIAN GOVERNMENT INTERNATIONAL	5.375% 02/08/2035 DD 08/08/24	520,000.00	521,345.64	499,291.36
SILVER LAKE PTRS III		503,434.00	2,615,683.95	604,406.00
ROYAL BANK OF CANADA	5.000% 02/01/2033 DD 01/12/23	500,000.00	499,374.27	491,589.26
BANK OF AMERICA CORP	VAR RT 04/25/2034 DD 04/25/23	500,000.00	500,000.00	496,627.07
CITIGROUP INC	VAR RT 09/19/2039 DD 09/19/24	500,000.00	497,025.05	476,822.46
DP WORLD LTD/UNITED ARAB REGS	6.850% 07/02/2037	500,000.00	541,098.29	544,196.00
CONAGRA BRANDS INC	5.400% 11/01/2048 DD 10/22/18	500,000.00	471,726.46	454,194.27
J M SMUCKER CO/THE	6.500% 11/15/2043 DD 10/25/23	500,000.00	495,406.74	533,078.17
ABBVIE INC	4.250% 11/21/2049 DD 05/21/20	500,000.00	458,562.33	407,129.30
VALE OVERSEAS LTD	6.400% 06/28/2054 DD 06/28/24	500,000.00	496,240.45	491,626.85
CORP NACIONAL DEL COBRE D REGS	4.875% 11/04/2044 DD 11/04/14	500,000.00	476,396.57	410,415.96
ESKOM HOLDINGS SOC LTD REGS	4.314% 07/23/2027	500,000.00	449,336.69	474,400.00
ISRAEL GOVERNMENT INTERNATIONAL	4.125% 01/17/2048	500,000.00	383,314.03	378,845.00
ROMANIAN GOVERNMENT INTER REGS	4.000% 02/14/2051	500,000.00	325,172.32	314,575.00
ARGENTINE REPUBLIC GOVERNMENT	STEP 07/09/2035	500,000.00	138,805.15	331,577.83
BAHRAIN GOVERNMENT INTERN REGS	7.500% 09/20/2047	500,000.00	464,162.39	486,060.00
BRAZILIAN GOVERNMENT INTERNATI	6.125% 01/22/2032 DD 06/27/24	500,000.00	493,051.33	477,714.03
COLOMBIA GOVERNMENT INTERNATIONAL	5.000% 06/15/2045 DD 01/28/15	500,000.00	488,477.69	337,000.00
COSTA RICA GOVERNMENT INT REGS	7.000% 04/04/2044	500,000.00	519,933.93	514,000.00
DOMINICAN REPUBLIC INTERN REGS	6.875% 01/29/2026 DD 01/29/16	500,000.00	504,536.71	503,500.00
EGYPT GOVERNMENT INTERNAT REGS	7.300% 09/30/2033	500,000.00	368,470.69	423,172.00
GUATEMALA GOVERNMENT BOND REGS	7.050% 10/04/2032 DD 10/04/23	500,000.00	523,023.95	516,750.00
HUNGARY GOVERNMENT INTERN REGS	6.125% 05/22/2028	500,000.00	513,128.96	508,341.00
EXPORT-IMPORT BANK OF IND REGS	3.375% 08/05/2026 DD 08/05/16	500,000.00	480,600.00	488,095.23
JORDAN GOVERNMENT INTERNA REGS	7.500% 01/13/2029	500,000.00	498,838.42	497,032.50
MEXICO GOVERNMENT INTERNATIONAL	6.050% 01/11/2040 DD 01/11/08	500,000.00	509,525.48	462,348.06
MEXICO GOVERNMENT INTERNATIONAL	3.750% 04/19/2071	500,000.00	500,000.00	274,929.12
OMAN GOVERNMENT INTERNATI REGS	6.250% 01/25/2031	500,000.00	511,292.72	512,336.50
PANAMA GOVERNMENT INTERNATIONAL	2.252% 09/29/2032 DD 09/29/20	500,000.00	509,334.70	349,503.96
PANAMA GOVERNMENT INTERNATIONAL	3.298% 01/19/2033 DD 01/19/22	500,000.00	500,000.00	375,924.04
PARAGUAY GOVERNMENT INTER REGS	6.100% 08/11/2044	500,000.00	478,187.76	471,500.00
PARAGUAY GOVERNMENT INTER REGS	5.600% 03/13/2048 DD 03/13/18	500,000.00	447,260.72	435,500.00
PHILIPPINE GOVERNMENT INTERNAT	9.500% 02/02/2030 DD 02/02/05	500,000.00	611,777.49	597,426.26

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
PHILIPPINE GOVERNMENT INTERNAT	2.950% 05/05/2045 DD 05/05/20	500,000.00	529,392.13	334,545.10
REPUBLIC OF POLAND GOVERNMENT	5.125% 09/18/2034 DD 03/18/24	500,000.00	498,626.22	484,374.00
URUGUAY GOVERNMENT INTERNATION	5.100% 06/18/2050 DD 06/18/14	500,000.00	504,735.24	458,422.79
VENEZUELA GOVERNMENT INTERNATI	9.250% 09/15/2027	500,000.00	103,300.00	78,750.00
VENEZUELA GOVERNMENT INTE REGS	11.950% 08/05/2031	500,000.00	103,550.00	81,250.00
VENEZUELA GOVERNMENT INTE REGS	9.250% 05/07/2028 DD 05/07/08	500,000.00	95,750.00	72,500.00
BAHRAIN GOVERNMENT INTERN 144A	7.500% 09/20/2047 DD 09/20/17	500,000.00	530,756.17	486,060.00
IVORY COAST GOVERNMENT IN 144A	6.125% 06/15/2033	500,000.00	542,106.66	445,346.00
DOMINICAN REPUBLIC INTERN 144A	6.875% 01/29/2026 DD 01/29/16	500,000.00	538,946.14	503,500.00
DOMINICAN REPUBLIC INTERN 144A	6.000% 07/19/2028 DD 07/19/18	500,000.00	533,382.78	495,250.00
DOMINICAN REPUBLIC INTERN 144A	4.500% 01/30/2030 DD 01/30/20	500,000.00	504,090.40	457,250.00
DOMINICAN REPUBLIC INTERN 144A	5.875% 01/30/2060 DD 01/30/20	500,000.00	479,151.19	422,500.00
DEVELOPMENT BANK OF KAZAK 144A	5.500% 04/15/2027 DD 04/15/24	500,000.00	498,959.42	502,600.00
REPUBLIC OF KENYA GOVERNMENT 144A	9.750% 02/16/2031 DD 02/16/24	500,000.00	488,035.90	493,750.00
LATVIA GOVERNMENT INTERNA 144A	5.125% 07/30/2034 DD 05/30/24	500,000.00	495,264.44	487,397.50
MONGOLIA GOVERNMENT INTER 144A	7.875% 06/05/2029 DD 12/05/23	500,000.00	510,022.51	521,380.12
MOROCCO GOVERNMENT INTERN 144A	4.000% 12/15/2050 DD 12/15/20	500,000.00	500,000.00	338,875.00
REPUBLIC OF UZBEKISTAN IN 144A	5.375% 02/20/2029 DD 02/20/19	500,000.00	536,979.60	469,840.00
BP CAPITAL MARKETS AMERICA INC	5.227% 11/17/2034 DD 05/17/24	500,000.00	506,379.88	492,881.03
EXXON MOBIL CORP	3.452% 04/15/2051 DD 04/15/20	500,000.00	411,751.35	351,029.61
TARGA RESOURCES CORP	6.125% 03/15/2033 DD 01/09/23	500,000.00	499,348.62	515,732.87
EMPRESA NACIONAL DEL PETR REGS	5.950% 07/30/2034 DD 07/30/24	500,000.00	492,923.45	497,124.00
PETROBRAS LUXEMBOURG HOLDI REGS	6.125% 06/09/2026 DD 06/09/21	500,000.00	496,095.27	497,292.10
PETRONAS CAPITAL LTD REGS	4.800% 04/21/2060 DD 04/21/20	500,000.00	458,915.40	431,585.79
CEDAR FUNDING X C 10A AR2 144A	VAR RT 10/20/2037 DD 11/19/24	500,000.00	500,000.00	500,000.00
ABN AMRO BANK NV 144A	VAR RT 12/03/2035 DD 12/03/24	500,000.00	500,984.41	488,944.01
UBS GROUP AG 144A	VAR RT 08/12/2033 DD 08/12/22	500,000.00	478,175.88	530,430.03
CANADIAN NATURAL RESOURCE 144A	5.400% 12/15/2034 DD 12/06/24	500,000.00	499,190.81	486,322.81
CSL FINANCE PLC 144A	4.750% 04/27/2052 DD 04/27/22	500,000.00	490,645.02	431,888.58
ASHTON CAPITAL INC 144A	4.000% 05/01/2028 DD 11/04/19	500,000.00	471,069.32	480,560.34
BAYER US FINANCE LLC 144A	6.250% 01/21/2029 DD 11/21/23	500,000.00	499,623.59	509,997.90
DAIMLER TRUCK FINANCE NOR 144A	5.375% 01/18/2034 DD 01/18/24	500,000.00	501,030.87	498,015.14
FOUNDRY JV HOLDCO LLC 144A	6.250% 01/25/2035 DD 05/07/24	500,000.00	498,886.70	503,426.60
GOLD FIELDS OROGEN HOLDIN 144A	6.125% 05/15/2029 DD 05/15/19	500,000.00	542,945.35	505,901.23
CORP NACIONAL DEL COBRE D 144A	3.700% 01/30/2050 DD 09/30/19	500,000.00	529,794.01	334,114.41
EMPRESA NACIONAL DEL PETR 144A	4.500% 09/14/2047 DD 09/14/17	500,000.00	535,658.41	384,964.15
EMPRESA DE TRANSPORTE DE 144A	4.700% 05/07/2050 DD 05/07/20	500,000.00	603,062.04	409,602.60
PERTAMINA PERSERO PT 144A	2.300% 02/09/2031 DD 02/09/21	500,000.00	500,000.00	418,229.43
PERUSAHAAN PERSEROAN PERS 144A	4.375% 02/05/2050 DD 11/05/19	500,000.00	526,984.73	373,736.45
INDONESIA ASAHAN ALUMINIUM 144A	5.450% 05/15/2030 DD 05/15/20	500,000.00	551,806.93	497,502.25
INDONESIA ASAHAN ALUMINIUM 144A	5.800% 05/15/2050 DD 05/15/20	500,000.00	583,655.62	466,121.65
SAUDI ARABIAN OIL CO 144A	4.250% 04/16/2039 DD 04/16/19	500,000.00	500,752.33	427,631.00
NPC UKRENERGO 144A	6.875% 11/09/2028 DD 11/09/21	500,000.00	500,000.00	344,235.11
ABU DHABI DEVELOPMENTAL H 144A	5.250% 10/02/2054 DD 10/02/24	500,000.00	494,020.05	459,855.00
DP WORLD LTD/UNITED ARAB 144A	6.850% 07/02/2037 DD 07/02/07	500,000.00	611,481.83	544,196.00
BIMBO BAKERIES USA INC 144A	5.375% 01/09/2036 DD 01/09/24	500,000.00	497,728.05	482,334.20

Attachment A

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KOSMOS ENERGY LTD 144A	8.750% 10/01/2031 DD 09/24/24	500,000.00	499,980.99	469,505.25
HEALTHPEAK OP LLC	5.250% 12/15/2032 DD 01/17/23	500,000.00	492,213.72	496,589.72
INVITATION HOMES OPERATING PAR	4.875% 02/01/2035 DD 09/26/24	500,000.00	485,715.00	473,137.85
LXP INDUSTRIAL TRUST	6.750% 11/15/2028 DD 11/13/23	500,000.00	497,181.35	523,512.58
REALTY INCOME CORP	3.200% 02/15/2031 DD 08/15/23	500,000.00	431,503.57	448,593.23
LOWE'S COS INC	5.000% 04/15/2033 DD 09/08/22	500,000.00	505,665.06	492,439.97
INRETAIL CONSUMER REGS	3.250% 03/22/2028 DD 03/22/21	500,000.00	442,652.58	458,838.74
HEWLETT PACKARD ENTERPRISE CO	5.600% 10/15/2054 DD 09/26/24	500,000.00	491,895.97	471,542.22
INTERNATIONAL BUSINESS MACHINE	4.750% 02/06/2033 DD 02/06/23	500,000.00	496,794.18	489,687.87
BLACK HILLS CORP	3.875% 10/15/2049 DD 10/03/19	500,000.00	369,488.75	362,470.74
DTE ELECTRIC CO	3.700% 03/15/2045 DD 03/11/15	500,000.00	404,450.40	384,235.60
EVERGY KANSAS CENTRAL INC	5.900% 11/15/2033 DD 11/15/23	500,000.00	499,445.40	516,814.68
LOUISVILLE GAS AND ELECTRIC CO	5.450% 04/15/2033 DD 03/20/23	500,000.00	498,931.51	505,558.07
NATIONAL RURAL UTILITIES COOPE	5.800% 01/15/2033 DD 10/31/22	500,000.00	540,900.47	517,354.96
PNC FINANCIAL SERVICES GROUP I	VAR RT 01/24/2034 DD 01/24/23	490,000.00	490,000.00	477,736.09
SLM STUDENT LOAN TR 4 A5D 144A	VAR RT 03/15/2033 DD 04/16/03	475,955.79	468,727.50	467,590.82
ENERGY TRANSFER LP	6.050% 09/01/2054 DD 06/21/24	475,000.00	475,185.87	464,883.85
KITE REALTY GROUP TRUST	4.750% 09/15/2030 DD 08/25/20	474,000.00	430,824.00	463,439.71
WALT DISNEY CO/THE	2.650% 01/13/2031 DD 05/13/20	450,000.00	399,537.85	398,434.95
PHILIP MORRIS INTERNATIONAL IN	4.250% 11/10/2044 DD 11/10/14	450,000.00	382,626.96	368,752.78
DOMINICAN REPUBLIC INTERN 144A	7.050% 02/03/2031 DD 02/03/23	450,000.00	453,949.50	460,800.00
BROADCOM INC 144A	4.926% 05/15/2037 DD 04/18/22	450,000.00	410,682.23	428,242.69
AMEREN ILLINOIS CO	5.550% 07/01/2054 DD 06/27/24	450,000.00	448,523.32	444,169.88
T-MOBILE USA INC	4.500% 04/15/2050 DD 04/15/21	450,000.00	396,265.92	369,483.86
CROW HOLDINGS REALTY PARTNERS	VI-A LP	448,853.00	1,449,184.00	449,179.00
COMISION FEDERAL DE ELECT REGS	6.264% 02/15/2052 DD 02/15/22	445,000.00	376,802.21	375,750.08
PREFERRED TERM SECURITIES REGS	VAR RT 06/23/2035 DD 03/17/05	440,230.62	381,865.69	411,923.79
RIVERGLADE CAPITAL II LP		439,362.24	369,254.46	407,398.00
AIR CANADA 2020-2 CLASS B 144A	9.000% 04/01/2027 DD 09/23/20	439,190.85	472,789.86	445,849.47
GSO CAP OPP FD II LP HOLDINGS		434,874.00	1,571,000.00	370,180.00
AMERICAN AIRLINES 2016-3 CLASS	3.000% 04/15/2030 DD 10/03/16	433,620.79	437,121.23	404,397.09
GATX CORP	6.050% 06/05/2054 DD 06/05/24	425,000.00	434,504.35	435,965.37
PHILIP MORRIS INTERNATIONAL IN	5.375% 02/15/2033 DD 02/15/23	425,000.00	422,639.42	425,923.67
BAE SYSTEMS PLC 144A	3.000% 09/15/2050 DD 09/15/20	425,000.00	307,820.17	275,261.82
ALEXANDRIA REAL ESTATE EQUITIE	5.625% 05/15/2054 DD 02/15/24	415,000.00	398,621.79	397,898.51
KAYNE ANDERSON CREDIT OPP FD	QP LP	412,091.00	483,348.00	523,150.00
NORFOLK SOUTHERN CORP	4.450% 03/01/2033 DD 02/02/23	405,000.00	379,938.18	386,656.29
ELEVANCE HEALTH INC	5.125% 02/15/2053 DD 02/08/23	400,000.00	374,421.24	356,576.57
UZBEKNEFTEGAZ JSC REGS	4.750% 11/16/2028	400,000.00	344,475.52	351,808.00
BRAZILIAN GOVERNMENT INTERNATI	6.125% 03/15/2034 DD 01/29/24	400,000.00	393,901.64	372,532.61
COLOMBIA GOVERNMENT INTERNATIO	4.125% 05/15/2051 DD 06/04/20	400,000.00	266,494.60	228,204.00
COSTA RICA GOVERNMENT INT REGS	5.625% 04/30/2043 DD 04/30/13	400,000.00	348,434.33	361,462.45
DOMINICAN REPUBLIC INTERN REGS	6.850% 01/27/2045 DD 01/27/15	400,000.00	386,980.48	392,600.00
GUATEMALA GOVERNMENT BOND REGS	6.125% 06/01/2050 DD 05/31/19	400,000.00	355,241.59	354,000.00
EXPORT-IMPORT BANK OF IND REGS	5.500% 01/18/2033 DD 01/18/23	400,000.00	399,780.55	402,882.60
ISRAEL GOVERNMENT INTERNATIONAL	4.500% 01/30/2043 DD 01/31/13	400,000.00	326,562.80	332,523.60

Attachment A

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REPUBLIC OF KENYA GOVERNMENT REGS	7.250% 02/28/2028	400,000.00	373,170.70	381,000.00
REPUBLIC OF KENYA GOVERNMENT REGS	9.750% 02/16/2031	400,000.00	398,600.21	395,000.00
NIGERIA GOVERNMENT INTERN REGS	6.125% 09/28/2028	400,000.00	315,973.97	362,053.60
NIGERIA GOVERNMENT INTERN REGS	7.875% 02/16/2032	400,000.00	325,744.62	359,402.00
PANAMA GOVERNMENT INTERNATIONAL	7.500% 03/01/2031 DD 02/29/24	400,000.00	399,996.00	405,154.31
QATAR GOVERNMENT INTERNATIONAL REGS	4.000% 03/14/2029	400,000.00	387,473.02	389,810.00
ROMANIAN GOVERNMENT INTERNATIONAL REGS	4.000% 02/14/2051	400,000.00	294,829.85	251,660.00
REPUBLIC OF SOUTH AFRICA GOVERNMENT	7.300% 04/20/2052 DD 04/20/22	400,000.00	351,977.18	362,514.00
FINANCE DEPARTMENT GOVERNMENT REGS	4.375% 03/10/2051	400,000.00	276,894.01	274,835.60
ANGOLAN GOVERNMENT INTERNATIONAL 144A	8.000% 11/26/2029 DD 11/26/19	400,000.00	403,736.94	357,573.60
REPUBLIC OF AZERBAIJAN INTERNATIONAL 144A	3.500% 09/01/2032	400,000.00	413,618.37	338,604.40
BAHRAIN GOVERNMENT INTERNATIONAL 144A	5.625% 09/30/2031 DD 09/30/19	400,000.00	400,464.65	375,534.00
IVORY COAST GOVERNMENT INTERNATIONAL 144A	7.625% 01/30/2033 DD 01/30/24	400,000.00	394,512.35	391,025.20
DOMINICAN REPUBLIC INTERNATIONAL 144A	6.850% 01/27/2045 DD 01/27/15	400,000.00	398,876.66	392,600.00
GUATEMALA GOVERNMENT BOND 144A	6.050% 08/06/2031 DD 08/06/24	400,000.00	400,000.00	391,200.00
HUNGARY GOVERNMENT INTERNATIONAL 144A	6.750% 09/25/2052 DD 01/11/23	400,000.00	398,429.83	406,412.00
OMAN GOVERNMENT INTERNATIONAL 144A	6.500% 03/08/2047 DD 03/08/17	400,000.00	363,193.91	397,088.00
OMAN GOVERNMENT INTERNATIONAL 144A	6.500% 03/08/2047	400,000.00	379,831.91	397,088.00
PARAGUAY GOVERNMENT INTERNATIONAL 144A	4.950% 04/28/2031 DD 04/28/20	400,000.00	451,561.14	382,600.00
BANK GOSPODARSTWA KRAJOWE 144A	5.750% 07/09/2034 DD 07/09/24	400,000.00	396,041.12	397,376.00
BANK GOSPODARSTWA KRAJOWE 144A	6.250% 07/09/2054 DD 07/09/24	400,000.00	397,149.76	392,115.20
SAUDI GOVERNMENT INTERNATIONAL 144A	4.750% 01/16/2030 DD 01/16/24	400,000.00	397,629.41	392,816.00
SERBIA INTERNATIONAL BOND 144A	6.000% 06/12/2034 DD 06/12/24	400,000.00	391,925.33	393,426.22
REPUBLIC OF SOUTH AFRICA 144A	7.100% 11/19/2036 DD 11/19/24	400,000.00	400,000.00	389,883.28
REPUBLIC OF SOUTH AFRICA 144A	7.950% 11/19/2054 DD 11/19/24	400,000.00	400,000.00	383,845.58
KOREA NATIONAL OIL CORP 144A	4.875% 04/03/2029 DD 04/03/24	400,000.00	397,528.24	396,837.75
TURKIYE IHRACAT KREDI BANK 144A	7.500% 02/06/2028 DD 02/06/24	400,000.00	397,377.16	407,316.80
BP CAPITAL MARKETS AMERICA INC	3.001% 03/17/2052 DD 09/17/21	400,000.00	292,238.52	250,113.74
PETRONAS CAPITAL LTD REGS	4.500% 03/18/2045 DD 03/18/15	400,000.00	372,275.77	343,051.26
CARLYLE GLOBAL MA 1A A2R2 144A	VAR RT 04/20/2034 DD 05/13/21	400,000.00	400,000.00	399,840.00
NETWORK I2I LTD 144A	VAR RT 12/31/2049 DD 10/15/19	400,000.00	400,000.00	398,940.80
BANGKOK BANK PCL/HONG KONG 144A	VAR RT 09/25/2034 DD 09/25/19	400,000.00	396,540.58	362,065.32
UZBEK INDUSTRIAL AND CONS 144A	8.950% 07/24/2029 DD 07/24/24	400,000.00	395,690.55	407,880.00
ERAC USA FINANCE LLC 144A	5.400% 05/01/2053 DD 05/01/23	400,000.00	398,018.56	383,293.33
CSN RESOURCES SA 144A	5.875% 04/08/2032 DD 02/08/22	400,000.00	369,465.87	322,117.60
PETRONAS CAPITAL LTD 144A	4.800% 04/21/2060 DD 04/21/20	400,000.00	386,379.84	345,268.63
NIAGARA ENERGY SAC 144A	5.746% 10/03/2034 DD 10/03/24	400,000.00	400,000.00	386,971.11
SAUDI ARABIAN OIL CO 144A	5.250% 07/17/2034 DD 07/17/24	400,000.00	397,480.96	394,571.20
SAUDI ARABIAN OIL CO 144A	5.875% 07/17/2064 DD 07/17/24	400,000.00	390,661.84	373,032.00
SK HYNIX INC 144A	2.375% 01/19/2031 DD 01/19/21	400,000.00	397,048.59	335,218.39
ABU DHABI DEVELOPMENTAL H 144A	5.375% 05/08/2029 DD 05/08/24	400,000.00	398,150.78	404,479.60
ABU DHABI DEVELOPMENTAL H 144A	5.500% 05/08/2034 DD 05/08/24	400,000.00	398,154.68	406,479.20
FEDERAL REALTY OP LP	4.500% 12/01/2044 DD 11/14/14	400,000.00	335,164.20	335,124.42
HOME DEPOT INC/THE	5.300% 06/25/2054 DD 06/25/24	400,000.00	399,179.20	383,677.51
BANQUE OUEST AFRICAINE DE REGS	5.000% 07/27/2027	400,000.00	374,270.56	388,296.00
SK HYNIX INC REGS	2.375% 01/19/2031 DD 01/19/21	400,000.00	335,750.64	335,218.39

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
CONSTELLATION ENERGY GENERATIO	5.750% 10/01/2041 DD 09/30/10	400,000.00	401,671.40	390,705.20
AXIATA SPV2 BHD REGS	2.163% 08/19/2030	400,000.00	340,401.89	340,789.52
KEYBANK NA/CLEVELAND OH	5.000% 01/26/2033 DD 01/26/23	389,000.00	387,264.31	373,184.99
GHANA GOVERNMENT INTERNAT 144A	STEP 07/03/2029	387,200.00	343,118.84	333,960.00
GHANA GOVERNMENT INTERNAT 144A	STEP 07/03/2035 DD 07/03/2024	383,200.00	278,271.79	268,994.90
UNITED AIRLINES 2024-1 CLASS A	5.450% 08/15/2038 DD 08/05/24	376,000.00	376,759.67	376,543.40
UNITED AIRLINES 2024-1 CLASS A	5.875% 08/15/2038 DD 08/05/24	375,000.00	375,000.00	381,594.19
JBS USA HOLDING LUX SARL/ JBS	7.250% 11/15/2053 DD 11/15/24	366,000.00	398,106.62	403,263.88
SRI LANKA GOVERNMENT INTE 144A	STEP 03/15/2033	365,742.00	265,246.70	265,246.70
OLKHAN CO-INVESTORS LLC		360,834.07	415,101.00	6,385.43
CITIZENS FINANCIAL GROUP INC	VAR RT 04/25/2035 DD 04/25/24	350,000.00	350,000.00	369,954.72
PERUVIAN GOVERNMENT INTERNATIO	2.783% 01/23/2031 DD 04/23/20	350,000.00	371,525.78	298,375.00
INVESCO CLO LTD 2A B 144A	VAR RT 07/15/2034 DD 06/17/21	350,000.00	350,000.00	351,225.00
AKER BP ASA 144A	5.800% 10/01/2054 DD 10/01/24	350,000.00	349,616.18	317,668.53
NGPL PIPECO LLC 144A	3.250% 07/15/2031 DD 05/14/21	350,000.00	302,988.35	301,935.45
T-MOBILE USA INC	5.650% 01/15/2053 DD 09/15/22	350,000.00	349,832.59	339,514.16
SRI LANKA GOVERNMENT INTE 144A	STEP 02/15/2038	342,936.00	232,152.91	232,152.91
OCCIDENTAL PETROLEUM CORP	6.600% 03/15/2046 DD 09/15/19	335,000.00	354,394.00	338,440.79
SUN COMMUNITIES OPERATING LP	5.700% 01/15/2033 DD 01/17/23	335,000.00	334,182.43	333,936.98
ICG EUR MID-MARKET II FDR SCSP		321,166.83	347,235.81	343,089.56
COMISION FEDERAL DE ELECT REGS	3.348% 02/09/2031 DD 02/09/21	320,000.00	256,087.23	265,141.22
RUTAS 2 & 7 FINANCE LTD REGS	0.000% 09/30/2036	319,999.96	207,540.35	226,072.64
GUARA NORTE SARL 144A	5.198% 06/15/2034 DD 02/11/21	319,460.00	269,483.06	291,577.87
BRITISH AIRWAYS 2021-1 CL 144A	2.900% 09/15/2036 DD 07/28/21	302,067.02	254,989.80	266,406.50
BROOKFIELD FINANCE INC	3.625% 02/15/2052 DD 02/04/22	300,000.00	202,275.73	209,084.54
KUWAIT PROJECTS CO SPC LT REGS	4.500% 02/23/2027	300,000.00	267,114.43	271,899.54
BARCLAYS PLC	VAR RT 08/09/2026 DD 08/09/22	300,000.00	300,000.00	300,568.11
ICL GROUP LTD 144A	6.375% 05/31/2038	300,000.00	273,321.30	295,125.00
PELABUHAN INDONESIA PERSE REGS	5.375% 05/05/2045 DD 05/05/15	300,000.00	289,246.82	275,250.54
AEROPUERTO INTERNACIONAL REGS	5.125% 08/11/2061 DD 08/11/21	300,000.00	226,214.91	216,000.00
OWENS CORNING	5.950% 06/15/2054 DD 05/31/24	300,000.00	308,465.10	296,895.69
INDONESIA ASAHAN ALUMINIU REGS	5.450% 05/15/2030	300,000.00	299,681.32	298,501.35
INDONESIA ASAHAN ALUMINIU REGS	5.800% 05/15/2050 DD 05/15/20	300,000.00	281,548.95	279,672.99
ANGOLAN GOVERNMENT INTERN REGS	8.250% 05/09/2028	300,000.00	280,946.74	282,000.00
BAHRAIN GOVERNMENT INTERN REGS	5.625% 09/30/2031	300,000.00	279,923.43	281,650.50
COLOMBIA GOVERNMENT INTERNATIO	7.500% 02/02/2034 DD 02/02/23	300,000.00	297,913.43	295,050.00
COLOMBIA GOVERNMENT INTERNATIO	8.375% 11/07/2054 DD 11/07/24	300,000.00	295,970.35	290,595.00
DOMINICAN REPUBLIC INTERN REGS	4.500% 01/30/2030 DD 01/30/20	300,000.00	277,228.64	274,350.00
HUNGARY GOVERNMENT INTERN REGS	6.250% 09/22/2032	300,000.00	308,250.85	305,820.00
INDONESIA GOVERNMENT INTE REGS	6.750% 01/15/2044 DD 01/15/14	300,000.00	352,625.90	339,647.46
ISRAEL GOVERNMENT INTERNATIONAL	2.750% 07/03/2030 DD 04/03/20	300,000.00	264,669.52	260,835.30
ISRAEL GOVERNMENT INTERNATIONAL	5.750% 03/12/2054 DD 03/12/24	300,000.00	288,209.87	274,244.40
MEXICO GOVERNMENT INTERNATIONAL	4.400% 02/12/2052 DD 01/12/22	300,000.00	239,190.19	202,604.11
MOROCCO GOVERNMENT INTERN REGS	4.000% 12/15/2050	300,000.00	209,751.70	203,325.00
OMAN GOVERNMENT INTERNATI REGS	4.750% 06/15/2026	300,000.00	290,732.22	296,894.40
PANAMA GOVERNMENT INTERNATIONAL	4.500% 05/15/2047 DD 05/15/17	300,000.00	242,828.88	192,428.11

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
PANAMA GOVERNMENT INTERNATIONAL	4.500% 04/01/2056 DD 04/01/20	300,000.00	340,844.80	176,379.53
PERUVIAN GOVERNMENT INTERNATIONAL	6.550% 03/14/2037 DD 03/14/07	300,000.00	339,179.90	312,300.00
PERUVIAN GOVERNMENT INTERNATIONAL	3.230% 07/28/2121 DD 12/01/20	300,000.00	295,756.42	157,470.00
EGYPT GOVERNMENT INTERNATIONAL 144A	5.875% 02/16/2031 DD 02/16/21	300,000.00	300,000.00	249,900.00
GUATEMALA GOVERNMENT BOND 144A	5.375% 04/24/2032 DD 04/24/20	300,000.00	341,827.79	282,750.00
GUATEMALA GOVERNMENT BOND 144A	6.550% 02/06/2037 DD 08/06/24	300,000.00	300,000.00	294,900.00
HUNGARY GOVERNMENT INTERNATIONAL 144A	6.250% 09/22/2032 DD 01/11/23	300,000.00	299,009.24	305,820.00
HUNGARY GOVERNMENT INTERNATIONAL 144A	5.500% 03/26/2036 DD 01/10/24	300,000.00	294,153.02	280,712.40
MAGYAR EXPORT-IMPORT BANK 144A	6.125% 12/04/2027 DD 05/04/23	300,000.00	298,020.86	302,247.60
JORDAN GOVERNMENT INTERNATIONAL 144A	5.850% 07/07/2030 DD 07/07/20	300,000.00	301,731.04	273,982.20
JORDAN GOVERNMENT INTERNATIONAL 144A	7.500% 01/13/2029 DD 04/13/23	300,000.00	296,800.32	298,219.50
KAZAKHSTAN GOVERNMENT INTERNATIONAL 144A	4.875% 10/14/2044 DD 10/14/14	300,000.00	390,717.02	272,625.00
REPUBLIC OF KENYA GOVERNMENT 144A	8.250% 02/28/2048	300,000.00	337,684.23	246,714.00
NIGERIA GOVERNMENT INTERNATIONAL 144A	10.375% 12/09/2034 DD 12/09/24	300,000.00	300,000.00	306,040.80
NIGERIA GOVERNMENT INTERNATIONAL 144A	7.375% 09/28/2033 DD 09/28/21	300,000.00	300,000.00	256,210.20
SAUDI GOVERNMENT INTERNATIONAL 144A	5.250% 01/16/2050 DD 01/16/19	300,000.00	398,119.17	269,879.10
SAUDI GOVERNMENT INTERNATIONAL 144A	2.750% 02/03/2032 DD 02/03/20	300,000.00	312,511.47	256,071.60
SERBIA INTERNATIONAL BOND 144A	6.500% 09/26/2033 DD 01/26/23	300,000.00	293,545.16	308,068.74
ECOPETROL SA	6.875% 04/29/2030 DD 04/29/20	300,000.00	343,862.21	292,772.14
ECOPETROL SA	5.875% 11/02/2051	300,000.00	249,622.03	201,251.91
KAZMUNAYGAS NATIONAL CO J REGS	5.750% 04/19/2047	300,000.00	276,093.62	258,732.90
GREENSAIF PIPELINES BIDCO REGS	6.129% 02/23/2038	300,000.00	303,592.50	300,598.71
GREENSAIF PIPELINES BIDCO REGS	6.510% 02/23/2042	300,000.00	312,036.90	302,811.00
PETROLEOS MEXICANOS	10.000% 02/07/2033 DD 08/07/23	300,000.00	293,445.25	311,529.79
QATARENERGY REGS	3.300% 07/12/2051	300,000.00	214,308.08	205,351.20
BANCO DEL ESTADO DE CHILE 144A	VAR RT 12/31/2049 DD 05/02/24	300,000.00	300,000.00	308,148.19
NATIONAL AUSTRALIA BANK L 144A	6.429% 01/12/2033 DD 01/12/23	300,000.00	312,834.51	314,312.60
TTX CO 144A	5.650% 12/01/2052 DD 11/23/22	300,000.00	326,921.15	304,066.98
CK HUTCHISON INTERNATIONAL 144A	4.750% 04/21/2028 DD 04/21/23	300,000.00	299,471.07	298,055.38
CK HUTCHISON INTERNATIONAL 144A	4.875% 04/21/2033 DD 04/21/23	300,000.00	298,671.40	292,056.74
CORP NACIONAL DEL COBRE D 144A	3.750% 01/15/2031 DD 05/06/20	300,000.00	325,302.77	268,158.00
PELABUHAN INDONESIA PERSE 144A	5.375% 05/05/2045 DD 05/05/15	300,000.00	345,636.56	275,250.54
KAZMUNAYGAS NATIONAL CO J 144A	6.375% 10/24/2048 DD 04/24/18	300,000.00	396,584.68	278,625.00
GREENSAIF PIPELINES BIDCO 144A	5.853% 02/23/2036 DD 07/31/24	300,000.00	300,000.00	296,104.50
GREENSAIF PIPELINES BIDCO 144A	6.103% 08/23/2042 DD 07/31/24	300,000.00	300,000.00	292,503.00
TRUST FIBRA UNO 144A	6.390% 01/15/2050 DD 06/28/19	300,000.00	312,839.43	233,932.36
YINSON BORONIA PRODUCTION 144A	8.947% 07/31/2042 DD 06/04/24	300,000.00	300,000.00	313,185.00
INRETAIL CONSUMER 144A	3.250% 03/22/2028 DD 03/22/21	300,000.00	263,182.63	275,303.24
SK HYNIX INC 144A	5.500% 01/16/2029 DD 01/16/24	300,000.00	298,903.74	301,434.66
ANTOFAGASTA PLC 144A	6.250% 05/02/2034 DD 05/02/24	300,000.00	298,359.12	304,625.57
SASOL FINANCING USA LLC 144A	8.750% 05/03/2029 DD 05/03/23	300,000.00	300,000.00	303,742.50
AMERICAN HOMES 4 RENT LP	4.300% 04/15/2052 DD 04/07/22	300,000.00	239,658.08	233,956.86
DUKE ENERGY CORP	5.800% 06/15/2054 DD 06/07/24	300,000.00	298,199.30	292,502.31
PERUSAHAAN PERSEROAN PERS REGS	4.375% 02/05/2050 DD 11/05/19	300,000.00	239,748.35	224,241.87
T-MOBILE USA INC	4.375% 04/15/2040 DD 04/15/21	300,000.00	266,535.47	260,240.09
KH AGGREGATOR LP		294,824.04	294,823.93	298,279.00

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
CHL MORTGAGE PASS-THROUG 15 A7	5.500% 08/25/2035 DD 06/01/05	290,746.45	290,746.71	152,032.34
AMERICAN AIRLINES 2017-1 CLASS	3.650% 08/15/2030 DD 01/13/17	282,327.50	291,885.62	268,663.84
HARBORVIEW MORTGAGE L A A 144A	VAR RT 06/21/2037 DD 04/30/07	281,171.02	117,763.16	283,507.13
PETROLEOS DE VENEZUELA SA REGS	8.500% 10/27/2020 DD 10/28/16	275,000.00	248,480.00	239,767.00
JBS USA HOLDING LUX SARL/ JBS	6.500% 12/01/2052 DD 06/01/23	259,000.00	257,475.36	263,460.37
ASTRAZENECA PLC	3.000% 05/28/2051 DD 05/28/21	250,000.00	173,496.32	163,754.88
CIGNA GROUP/THE	5.600% 02/15/2054 DD 02/13/24	250,000.00	246,174.00	234,443.98
CVS HEALTH CORP	6.050% 06/01/2054 DD 05/09/24	250,000.00	252,161.69	235,172.48
ELI LILLY & CO	5.000% 02/09/2054 DD 02/09/24	250,000.00	244,781.20	229,905.94
HUNGARY GOVERNMENT INTERN 144A	2.125% 09/22/2031 DD 09/21/21	250,000.00	247,251.55	198,166.50
HUNGARY GOVERNMENT INTERN 144A	3.125% 09/21/2051 DD 09/21/21	250,000.00	240,160.51	146,250.00
BANCO NACIONAL DE PANAMA 144A	2.500% 08/11/2030 DD 08/11/20	250,000.00	249,770.64	198,533.58
UBS GROUP AG 144A	VAR RT 07/15/2026 DD 08/12/22	250,000.00	250,246.38	251,784.07
QATARENERGY 144A	2.250% 07/12/2031 DD 07/12/21	250,000.00	247,945.15	210,452.50
COMMONWEALTH EDISON CO	4.900% 02/01/2033 DD 01/10/23	250,000.00	249,230.86	244,793.40
PACIFIC GAS AND ELECTRIC CO	2.500% 02/01/2031 DD 06/19/20	250,000.00	205,792.28	213,839.08
SOUTHERN CALIFORNIA EDISON CO	3.450% 02/01/2052 DD 01/13/22	250,000.00	191,183.55	169,340.20
SRI LANKA GOVERNMENT INTE 144A	STEP 06/15/2035	246,960.00	179,193.83	179,193.83
V GLOBAL 12/20 RC	0.000% 12/04/2025 DD 12/04/20	238,736.85	238,736.84	221,722.07
SRI LANKA GOVERNMENT INTE 144A	4.000% 04/15/2028	228,588.00	214,416.53	214,416.53
GHANA GOVERNMENT INTERNAT 144A	0.000% 01/03/2030 DD 10/09/24	222,573.69	174,795.30	172,561.39
GLDMN SCHS FIN SQ GV-FST		222,557.21	222,557.21	222,557.21
DERMODY PROP INDUST CO-IN II		219,077.00	1,229,445.00	39,081.00
REPUBLIC OF CAMEROON INTE REGS	9.500% 11/19/2025	216,666.67	212,257.86	215,059.00
ESCROW CB CENTURY COMM	0.000% 02/14/2007 DD 01/23/97	210,000.00	-	-
APIDOS CLO XXII 22A A1R 144A	VAR RT 04/20/2031 DD 03/12/20	203,686.67	202,327.44	203,869.99
SL SPV-3 LP		201,184.00	348,810.00	178,872.00
NORTHROP GRUMMAN CORP	5.200% 06/01/2054 DD 01/31/24	200,000.00	191,826.91	186,033.80
BBVA BANCOMER SA/TEXAS REGS	VAR RT 06/29/2038 DD 06/29/23	200,000.00	209,822.53	207,129.70
BANGKOK BANK PCL/HONG KON REGS	VAR RT 09/25/2034 DD 09/25/19	200,000.00	178,621.77	181,032.66
UNIGEL LUXEMBOURG SA REGS	8.750% 10/01/2026	200,000.00	201,327.90	38,806.00
BAT CAPITAL CORP	7.081% 08/02/2053 DD 08/02/23	200,000.00	217,225.78	219,481.69
MINERVA LUXEMBOURG SA REGS	4.375% 03/18/2031 DD 03/18/21	200,000.00	168,430.30	167,804.85
CORP NACIONAL DEL COBRE D REGS	6.300% 09/08/2053 DD 09/08/23	200,000.00	196,646.32	195,772.29
ANGOLAN GOVERNMENT INTERN REGS	9.500% 11/12/2025	200,000.00	196,400.00	200,250.00
ARGENTINE REPUBLIC GOVERNMENT	1.000% 07/09/2029 DD 09/04/20	200,000.00	103,870.94	162,400.00
REPUBLIC OF ARMENIA INTER REGS	3.950% 09/26/2029	200,000.00	166,241.94	175,036.00
BRAZILIAN GOVERNMENT INTERNATI	7.125% 05/13/2054 DD 01/29/24	200,000.00	199,430.90	184,813.62
COLOMBIA GOVERNMENT INTERNATIO	5.200% 05/15/2049 DD 01/28/19	200,000.00	202,088.73	134,100.00
IVORY COAST GOVERNMENT IN REGS	7.625% 01/30/2033	200,000.00	197,574.79	195,512.60
EL SALVADOR GOVERNMENT IN REGS	9.500% 07/15/2052 DD 07/15/20	200,000.00	165,293.53	208,420.00
JAMAICA GOVERNMENT INTERNATIONAL	7.875% 07/28/2045 DD 07/28/15	200,000.00	232,061.19	231,000.00
JORDAN GOVERNMENT INTERNA REGS	7.375% 10/10/2047	200,000.00	157,709.29	176,851.00
REPUBLIC OF KENYA GOVERNMENT REGS	8.250% 02/28/2048	200,000.00	166,505.38	164,476.00
REPUBLIC OF KENYA GOVERNMENT REGS	6.300% 01/23/2034	200,000.00	135,409.93	157,225.73
MONGOLIA GOVERNMENT INTER REGS	3.500% 07/07/2027 DD 07/07/21	200,000.00	173,245.97	186,247.96

Attachment A

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NIGERIA GOVERNMENT INTERN REGS	7.143% 02/23/2030	200,000.00	170,184.09	180,790.60
OMAN GOVERNMENT INTERNATI REGS	7.000% 01/25/2051	200,000.00	200,249.52	209,781.20
PAKISTAN GOVERNMENT INTER REGS	6.875% 12/05/2027	200,000.00	112,122.02	180,247.60
PANAMA GOVERNMENT INTERNATIONA	6.700% 01/26/2036 DD 01/26/06	200,000.00	194,677.31	185,297.18
PANAMA GOVERNMENT INTERNATIONA	3.870% 07/23/2060 DD 07/23/19	200,000.00	228,278.84	104,438.31
PANAMA GOVERNMENT INTERNATIONA	8.000% 03/01/2038 DD 02/29/24	200,000.00	199,998.00	200,521.93
PANAMA GOVERNMENT INTERNATIONA	7.875% 03/01/2057 DD 02/29/24	200,000.00	191,748.00	192,777.10
PANAMA BONOS DEL TESORO	3.362% 06/30/2031	200,000.00	200,000.00	160,500.00
PARAGUAY GOVERNMENT INTER REGS	4.700% 03/27/2027 DD 03/27/17	200,000.00	195,977.71	196,200.00
SAUDI GOVERNMENT INTERNAT REGS	4.500% 10/26/2046	200,000.00	175,397.90	161,458.60
SAUDI GOVERNMENT INTERNAT REGS	3.250% 11/17/2051	200,000.00	139,212.15	126,239.00
TURKIYE GOVERNMENT INTERNATION	7.125% 07/17/2032 DD 07/17/24	200,000.00	198,027.28	198,250.00
TURKIYE GOVERNMENT INTERNATION	6.500% 01/03/2035 DD 10/03/24	200,000.00	196,455.50	186,987.40
BENIN GOVERNMENT INTERNAT 144A	7.960% 02/13/2038 DD 02/13/24	200,000.00	193,910.34	188,500.00
COSTA RICA GOVERNMENT INT 144A	7.300% 11/13/2054 DD 11/13/23	200,000.00	189,587.38	207,100.00
COSTA RICA GOVERNMENT INT 144A	7.000% 04/04/2044 DD 04/04/14	200,000.00	193,743.97	205,600.00
DOMINICAN REPUBLIC INTERN 144A	5.300% 01/21/2041 DD 01/21/21	200,000.00	200,000.00	169,700.00
EL SALVADOR GOVERNMENT IN 144A	9.500% 07/15/2052 DD 07/15/20	200,000.00	214,685.68	208,420.00
GUATEMALA GOVERNMENT BOND 144A	3.700% 10/07/2033 DD 10/07/21	200,000.00	195,985.97	161,300.00
GUATEMALA GOVERNMENT BOND 144A	6.600% 06/13/2036 DD 06/13/23	200,000.00	200,000.00	197,600.00
GUATEMALA GOVERNMENT BOND 144A	7.050% 10/04/2032 DD 10/04/23	200,000.00	200,000.00	206,700.00
HONDURAS GOVERNMENT INTER 144A	8.625% 11/27/2034 DD 11/27/24	200,000.00	200,000.00	198,700.00
HUNGARY GOVERNMENT INTERN 144A	6.125% 05/22/2028 DD 01/11/23	200,000.00	198,336.46	203,336.40
CASSA DEPOSITI E PRESTITI 144A	5.875% 04/30/2029 DD 04/30/24	200,000.00	198,546.49	203,639.80
NIGERIA GOVERNMENT INTERN 144A	9.625% 06/09/2031 DD 12/09/24	200,000.00	200,000.00	199,440.00
NIGERIA GOVERNMENT INTERN 144A	7.143% 02/23/2030	200,000.00	208,528.04	180,790.60
PAKISTAN GOVERNMENT INTER 144A	6.875% 12/05/2027 DD 12/05/17	200,000.00	157,556.86	180,247.60
PARAGUAY GOVERNMENT INTER 144A	5.850% 08/21/2033 DD 07/12/23	200,000.00	199,979.67	196,200.00
PARAGUAY GOVERNMENT INTER 144A	6.000% 02/09/2036 DD 02/09/24	200,000.00	200,000.00	198,200.00
BANK GOSPODARSTWA KRAJOWE 144A	6.250% 10/31/2028 DD 10/31/23	200,000.00	199,630.19	208,029.00
ROMANIAN GOVERNMENT INTER 144A	5.750% 03/24/2035 DD 09/24/24	200,000.00	198,622.63	178,457.60
SLOVENIA GOVERNMENT INTER 144A	5.000% 09/19/2033 DD 09/19/23	200,000.00	198,693.83	197,610.00
TRINIDAD & TOBAGO GOVERNMENT 144A	5.950% 01/14/2031 DD 09/14/23	200,000.00	198,583.59	194,700.00
EMPRESA NACIONAL DEL PETR REGS	4.500% 09/14/2047 DD 09/14/17	200,000.00	152,737.11	153,985.66
ECOPETROL SA	5.875% 11/02/2051 DD 11/02/21	200,000.00	147,107.93	134,167.94
ECOPETROL SA	8.375% 01/19/2036 DD 01/19/24	200,000.00	198,970.82	192,876.48
KAZMUNAYGAS NATIONAL CO J REGS	6.375% 10/24/2048	200,000.00	183,631.67	185,750.00
BARINGS CLO LTD 2021 3A A 144A	VAR RT 01/18/2035 DD 12/22/21	200,000.00	200,000.00	199,660.00
CENTRAIS ELETRICAS BRASIL 144A	4.625% 02/04/2030 DD 02/04/20	200,000.00	176,947.60	180,632.52
CORP NACIONAL DEL COBRE D 144A	5.950% 01/08/2034 DD 09/08/23	200,000.00	199,779.90	198,553.64
CORP NACIONAL DEL COBRE D 144A	6.300% 09/08/2053 DD 09/08/23	200,000.00	199,175.02	195,772.29
CORP NACIONAL DEL COBRE D 144A	6.440% 01/26/2036 DD 01/26/24	200,000.00	199,894.23	203,770.66
EMPRESA NACIONAL DEL PETR 144A	5.950% 07/30/2034 DD 07/30/24	200,000.00	197,170.00	198,849.60
ENGIE ENERGIA CHILE SA 144A	6.375% 04/17/2034 DD 04/17/24	200,000.00	198,042.39	200,922.63
GREENSAIF PIPELINES BIDCO 144A	6.129% 02/23/2038 DD 02/23/23	200,000.00	200,000.00	200,399.14
GREENSAIF PIPELINES BIDCO 144A	6.510% 02/23/2042 DD 02/23/23	200,000.00	200,000.00	202,646.11

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
MINERVA LUXEMBOURG SA 144A	4.375% 03/18/2031 DD 03/18/21	200,000.00	198,476.52	167,804.85
FIEMEX ENERGIA - BANCO AC 144A	7.250% 01/31/2041 DD 09/18/24	200,000.00	200,000.00	195,790.00
AEROPUERTO INTERNACIONAL 144A	4.000% 08/11/2041 DD 08/11/21	200,000.00	188,756.89	149,100.00
AEROPUERTO INTERNACIONAL 144A	5.125% 08/11/2061 DD 08/11/21	200,000.00	200,000.00	144,000.00
QATARENERGY 144A	3.300% 07/12/2051 DD 07/12/21	200,000.00	200,000.00	136,900.80
MDGH GMTN RSC LTD 144A	5.875% 05/01/2034 DD 11/01/23	200,000.00	197,626.02	208,666.00
MCDONALD'S CORP	5.450% 08/14/2053 DD 08/14/23	200,000.00	197,637.80	191,901.68
ESKOM HOLDINGS SOC LTD REGS	7.125% 02/11/2025	200,000.00	199,434.59	199,842.80
PORCUPINE HOLDINGS LP		197,196.93	197,388.90	201,127.00
SRI LANKA GOVERNMENT INTE 144A	STEP 01/15/2030	186,462.00	142,343.52	142,343.52
PACIFIC GAS AND ELECTRIC CO	6.700% 04/01/2053 DD 03/30/23	175,000.00	185,953.18	189,657.28
SRI LANKA GOVERNMENT INTE 144A	STEP 05/15/2036	171,396.00	121,631.90	121,631.90
LIMA METRO LINE 2 FINANCE 144A	4.350% 04/05/2036 DD 08/01/19	164,208.00	169,359.58	150,182.70
GHANA GOVERNMENT INTERNAT 144A	0.000% 07/03/2026 DD 10/09/24	160,000.00	149,143.95	148,385.55
ENERGY SPECTRUM PARTNERS VI		152,316.87	-	152,177.00
CHARTER COMMUNICATIONS OPERATI	5.250% 04/01/2053 DD 03/15/22	150,000.00	121,150.86	121,248.19
KRAFT HEINZ FOODS CO	5.500% 06/01/2050 DD 12/01/20	150,000.00	146,990.30	140,920.23
TYSON FOODS INC	5.100% 09/28/2048 DD 09/28/18	150,000.00	134,054.65	133,288.26
DOMINICAN REPUBLIC INTERN 144A	6.600% 06/01/2036 DD 07/01/24	150,000.00	148,842.49	148,725.00
AMERICAN HOME MORTGAGE I 2 5A1	VAR RT 09/25/2035 DD 06/01/05	147,587.44	144,011.85	123,728.97
ANIMAL SUPPLY	0.000% 08/14/2025 DD 08/14/20	115,528.84	111,430.91	115,783.00
GLDMN SCHS FIN SQ GV-FST		104,044.88	104,044.88	104,044.88
GUGGENHEIM PRIVATE DEBT FUND 2.0	2.0	102,216.25	35,504.73	106,671.00
ISRAEL GOVERNMENT INTERNATIONAL	5.375% 03/12/2029 DD 03/12/24	100,000.00	99,554.02	99,693.20
PANAMA GOVERNMENT INTERNATIONAL	7.125% 01/29/2026 DD 11/29/05	100,000.00	100,883.93	101,300.00
ARES LVII CLO LTD 57A AR 144A	VAR RT 01/25/2035 DD 12/20/21	100,000.00	100,000.00	99,910.00
U S TREASURY BOND	4.125% 08/15/2044 DD 08/15/24	100,000.00	96,570.26	90,593.75
PRUDENTIAL CAP PTNR III		92,208.27	1,142,348.34	97,735.91
GHANA GOVERNMENT INTERNAT 144A	0.000% 01/03/2030	81,800.04	64,169.49	63,419.57
GE-WMC MORTGAGE SECURITI 1 A2A	VAR RT 08/25/2036 DD 08/21/06	80,039.39	80,039.36	33,622.44
NEWSTONE CAPITAL PARTNERS II	LP	77,447.00	140,280.50	195,162.00
RALI SERIES 2004-QS6 TR QS6 A1	5.000% 08/25/2064 DD 05/01/04	71,549.47	71,549.47	62,598.59
SRI LANKA GOVERNMENT INTE 144A	STEP 03/15/2033	71,116.00	49,922.18	53,607.24
SRI LANKA GOVERNMENT INTE 144A	STEP 02/15/2038	66,682.00	50,433.92	50,598.30
VISIO 2019-2 TRUST 2 A2 144A	VAR RT 11/25/2054 DD 10/01/19	63,942.95	63,941.30	62,254.75
CROW HOLDINGS RETAIL FUND I		48,872.00	1,223,564.00	59,471.00
SRI LANKA GOVERNMENT INTE 144A	STEP 06/15/2035	48,020.00	34,918.33	34,454.35
UBS-BAMLL TRUST 201 WRM A 144A	3.663% 06/10/2030 DD 07/01/12	47,535.21	48,575.92	47,060.33
GLDMN SCHS FIN SQ GV-FST		42,424.97	42,424.97	42,424.97
SRI LANKA GOVERNMENT INTE 144A	STEP 01/15/2030	36,256.00	27,671.49	29,820.56
SRI LANKA GOVERNMENT INTE 144A	0.000% 12/27/2024	35,516.00	35,516.00	35,516.00
CROW HOLD REALTY VIII RESTRICT		34,871.00	343,809.00	31,919.00
SRI LANKA GOVERNMENT INTE 144A	STEP 05/15/2036	33,327.00	22,928.06	25,161.89
WAMU MORTGAGE PASS-THR AR10 A7	VAR RT 10/25/2033 DD 09/01/03	29,481.55	29,370.82	27,995.86
SRI LANKA GOVERNMENT INTE 144A	4.000% 04/15/2028	21,727.79	20,383.48	20,235.09
NIRVANA HOLDINGS I LP		17,965.16	-	45,673.00

Attachment A

Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
NOBLE CORP PLC		17,559.00	-	215,578.87
NOBLE CORP PLC	WTS EXP 04-FEB-2028	17,559.00	-	174,325.75
GLDMN SCHS FIN SQ GV-FST		9,923.55	9,923.55	9,923.55
CROW HLDGS REALTY PTNRS VII LP		9,618.00	1,942,013.00	12,086.00
GLOBAL INFRASTRUCTURE PARTNERS	B LP	9,217.77	3,148,248.53	8,410.83
ANIMAL SUPPLY COMPANY		5,000.00	-	-
ABFC 2005-AQ1 TRUST AQ1 A6	VAR RT 01/25/2035 DD 06/01/05	4,621.10	4,569.75	4,553.87
ELLIOTT ARDEN LTD	INTL-1492 - B	4,591.08	6,447,878.75	10,789,217.08
EB TEMP INV FD	1.147% 12/31/2049 DD 11/01/01	3,428.08	3,428.08	3,428.08
US ULTRA BOND (CBT)	EXP MAR 25	2,670.00	-	(10,262,812.50)
KAYNE ANDERSON MEZZANINE	PARTNERS (QP) LP	1,617.00	242,743.00	961.00
DEUTSCHE MORTGAGE SEC IN 1 3A6	VAR RT 12/25/2033 DD 01/01/04	670.42	669.01	657.70
CREDIT-BASED ASSET SER CB8 AF5	VAR RT 12/25/2035 DD 11/01/05	655.20	643.26	640.35
FORREST HOLDINGS I LP		497.00	513.71	459.00
US 5YR TREAS NTS FUTURE (CBT)	EXP MAR 25	474.00	-	(207,375.00)
VERITON INTERNATIONAL MULTI-	STRATEGY FD LTD DI 1 - 2021.02	248.84	288,343.00	-
VERITON INTERNATIONAL	MULTI-STRATEGY FUND LTD CLASS	240.58	227,355.56	970,346.31
VERITON INTERNATIONAL	MULTI-STRATEGY FUND LTD CLASS	230.16	222,350.44	-
VERITON INTERNATIONAL MULTI	STRATEGY FUND 2023.12 SER 1Z	212.21	261,103.00	-
US ULTRA BOND (CBT)	EXP MAR 25	51.00	-	(192,579.03)
US 2YR TREAS NTS FUT (CBT)	EXP MAR 25	12.00	-	2,625.02
AMPERSAND 2014 LP		1.00	15,594,260.25	-
CROW HOLDINGS RETAIL FD II LP		1.00	1,172,577.00	3,512.00
HARBERT UNITED STATES RE FD V	LP	1.00	2,816,655.10	4,268.10
TRIDENT IV LP		1.00	1,251,004.04	-
YUKON CAPITAL PARTNERS	PARALLEL LP	0.46	537,876.66	-
CASH - BROKER		-	76,839.73	76,839.73
CASH		-	107.52	107.52
CASH		-	362,079.11	362,079.11
CASH		-	2,896.80	2,896.80
CASH		-	(19,606.86)	(19,606.86)
CASH - BROKER		-	6,471,425.15	6,471,425.15
CASH		-	238,577.51	238,577.51
NON-BASE CURRENCY		-	577.99	565.25
NON-BASE CURRENCY		-	142.38	135.32
NON-BASE CURRENCY		-	7,129.28	5,540.04
NON-BASE CURRENCY		-	1.40	1.40
NON-BASE CURRENCY		-	3.36	3.17
NON-BASE CURRENCY		-	0.22	0.22
RECEIVABLE FOR UNITS ISSUED		-	(22,478.47)	(22,478.47)
RECEIVABLE FOR UNITS ISSUED		-	22,478.47	22,478.47
RECEIVABLE FOR INVESTMENTS SOLD		-	1,463,488.45	1,463,488.45
Blue Vista Sponsor Equity Fund III		-	-	1,604.00
BP CURRENCY FUTURE (CME)	EXP MAR 25	(10.00)	-	16,562.50
US 10YR TREAS NTS FUTURE (CBT)	EXP MAR 25	(87.00)	-	109,648.40
EURO FX CURR FUTURE (CME)	EXP MAR 25	(187.00)	-	370,260.00

Attachment A				
Security Description 1	Security Description 2	Shares/Par	Base Cost	Base Market Value
US TREAS BD FUTURE (CBT)	EXP MAR 25	(1,013.00)	-	2,754,093.75
SWAP COLLATERAL WITH CITIBANK		(1,032,878.00)	(1,032,878.00)	(1,032,878.00)
CCY_R 3.747% P 4.07%	2042 JUN 30	(13,358,978.19)	-	(8,097,158.59)
Total assets held at end of year		5,756,505,226.56	4,464,427,232.19	4,081,555,750.89

Attachment B

Security ID	Security Description	Security Description 2	Shares/Par	Cost	Proceeds
99ZB06783	MERRILL LYNCH REV REPO	5.320% 01/12/2024 DD 01/11/24	79,300,000.00	(79,300,000.00)	79,300,000.00
99ZB07HB3	MERRILL LYNCH REV REPO	5.320% 01/16/2024 DD 01/12/24	77,000,000.00	(77,000,000.00)	77,000,000.00
693475BW4	PNC FINANCIAL SERVICES GROUP I	VAR RT 01/22/2035 DD 01/22/24	3,750,000.00	(3,750,000.00)	3,930,937.50
06051GMA4	BANK OF AMERICA CORP	VAR RT 01/23/2035 DD 01/23/24	3,572,000.00	(3,572,000.00)	3,705,449.92
99ZB237V7	MERRILL LYNCH REV REPO	5.350% 04/30/2024 DD 04/29/24	2,800,000.00	(2,800,000.00)	2,800,000.00
99ZB21L29	MERRILL LYNCH REV REPO	5.350% 04/25/2024 DD 04/24/24	2,700,000.00	(2,700,000.00)	2,700,000.00
99ZB22DW0	MERRILL LYNCH REV REPO	5.340% 04/26/2024 DD 04/25/24	2,700,000.00	(2,700,000.00)	2,700,000.00
99ZB23AM3	MERRILL LYNCH REV REPO	5.350% 04/29/2024 DD 04/26/24	2,700,000.00	(2,700,000.00)	2,700,000.00
99ZB2A8L2	MERRILL LYNCH REV REPO	5.330% 03/18/2024 DD 03/15/24	2,700,000.00	(2,700,000.00)	2,700,000.00
99ZB17QM8	MERRILL LYNCH REV REPO	5.310% 03/12/2024 DD 03/11/24	2,600,000.00	(2,600,000.00)	2,600,000.00
99ZB18L66	MERRILL LYNCH REV REPO	5.320% 03/13/2024 DD 03/12/24	2,600,000.00	(2,600,000.00)	2,600,000.00
99ZB19K16	MERRILL LYNCH REV REPO	5.350% 03/14/2024 DD 03/13/24	2,600,000.00	(2,600,000.00)	2,600,000.00
99ZB16SE6	MERRILL LYNCH REV REPO	5.310% 03/11/2024 DD 03/08/24	2,500,000.00	(2,500,000.00)	2,500,000.00
99ZB64VS1	MERRILL LYNCH REV REPO	4.610% 12/05/2024 DD 12/04/24	2,500,000.00	(2,500,000.00)	2,500,000.00
99ZB65UV2	MERRILL LYNCH REV REPO	4.590% 12/06/2024 DD 12/05/24	2,500,000.00	(2,500,000.00)	2,500,000.00
99ZB66R69	MERRILL LYNCH REV REPO	4.620% 12/09/2024 DD 12/06/24	2,500,000.00	(2,500,000.00)	2,500,000.00
99ZB25U38	MERRILL LYNCH REV REPO	5.350% 05/02/2024 DD 05/01/24	2,400,000.00	(2,400,000.00)	2,400,000.00
99ZB2KN25	MERRILL LYNCH REV REPO	5.400% 04/01/2024 DD 03/28/24	2,400,000.00	(2,400,000.00)	2,400,000.00
99ZB628C6	MERRILL LYNCH REV REPO	4.670% 12/03/2024 DD 12/02/24	2,400,000.00	(2,400,000.00)	2,400,000.00
99ZB63115	MERRILL LYNCH REV REPO	4.660% 12/04/2024 DD 12/03/24	2,400,000.00	(2,400,000.00)	2,400,000.00
99ZB14YK0	MERRILL LYNCH REV REPO	5.320% 03/07/2024 DD 03/06/24	2,300,000.00	(2,300,000.00)	2,300,000.00
99ZB15US4	MERRILL LYNCH REV REPO	5.300% 03/08/2024 DD 03/07/24	2,300,000.00	(2,300,000.00)	2,300,000.00
99ZB2AFQ3	MERRILL LYNCH REV REPO	5.310% 03/15/2024 DD 03/14/24	2,300,000.00	(2,300,000.00)	2,300,000.00
99ZB2J0W7	MERRILL LYNCH REV REPO	5.430% 03/28/2024 DD 03/27/24	2,300,000.00	(2,300,000.00)	2,300,000.00
99ZB62CN7	MERRILL LYNCH REV REPO	4.650% 12/02/2024 DD 11/29/24	2,300,000.00	(2,300,000.00)	2,300,000.00
99ZB61JS1	MERRILL LYNCH REV REPO	4.580% 11/29/2024 DD 11/27/24	2,200,000.00	(2,200,000.00)	2,200,000.00
99ZB240Q3	MERRILL LYNCH REV REPO	5.340% 05/01/2024 DD 04/30/24	2,100,000.00	(2,100,000.00)	2,100,000.00
99ZB2LQJ3	MERRILL LYNCH REV REPO	5.430% 04/02/2024 DD 04/01/24	2,100,000.00	(2,100,000.00)	2,100,000.00
99ZB68LT1	MERRILL LYNCH REV REPO	4.680% 12/11/2024 DD 12/10/24	2,100,000.00	(2,100,000.00)	2,100,000.00
99ZB7CCK0	MERRILL LYNCH REV REPO	4.660% 12/17/2024 DD 12/16/24	2,100,000.00	(2,100,000.00)	2,100,000.00
99ZB20S73	MERRILL LYNCH REV REPO	5.310% 04/24/2024 DD 04/23/24	2,000,000.00	(2,000,000.00)	2,000,000.00
99ZB60N33	MERRILL LYNCH REV REPO	4.620% 11/27/2024 DD 11/26/24	2,000,000.00	(2,000,000.00)	2,000,000.00
99ZB67NV6	MERRILL LYNCH REV REPO	4.650% 12/10/2024 DD 12/09/24	2,000,000.00	(2,000,000.00)	2,000,000.00
99ZB69H15	MERRILL LYNCH REV REPO	4.670% 12/12/2024 DD 12/11/24	2,000,000.00	(2,000,000.00)	2,000,000.00
99ZB7AH60	MERRILL LYNCH REV REPO	4.660% 12/13/2024 DD 12/12/24	2,000,000.00	(2,000,000.00)	2,000,000.00
99ZB7BBW7	MERRILL LYNCH REV REPO	4.640% 12/16/2024 DD 12/13/24	2,000,000.00	(2,000,000.00)	2,000,000.00
NABPQWK14	SAUDI GOVERNMENT INTERNAT REGS	5.750% 01/16/2054	2,000,000.00	(1,956,552.70)	1,948,875.00
NABN7B4N6	ROMANIAN GOVERNMENT INTER REGS	6.375% 01/30/2034	1,500,000.00	(1,488,090.70)	1,511,679.00
NABMDSLK1	INDONESIA ASAHAN ALUMINIUM REGS	5.800% 05/15/2050	1,000,000.00	(959,208.76)	948,870.00
99VVCSQZ1	TWIN TREE CAPITAL OFFSHORE	PARTNERS LP	786,576.25	(786,576.25)	786,576.25
25278XAW9	DIAMONDBACK ENERGY INC	6.250% 03/15/2053 DD 12/13/22	625,000.00	(653,985.91)	635,031.25
NABZ0NTZ6	GABON GOVERNMENT INTERNAT REGS	6.950% 06/16/2025	600,000.00	(579,181.44)	591,260.00
NABZ0X424	KAZMUNAYGAS NATIONAL CO J REGS	4.750% 04/19/2027	500,000.00	(485,402.27)	490,655.00
05890MAC7	BANCO DE CREDITO E INVERS 144A	VAR RT 12/31/2049 DD 02/08/24	300,000.00	(300,000.00)	309,000.00
82556FAA0	SHRIRAM FINANCE LTD 144A	6.625% 04/22/2027 DD 01/22/24	300,000.00	(299,886.80)	302,250.00
NABF5LPR1	GHANA GOVERNMENT INTERNAT REGS	7.625% 05/16/2029	300,000.00	(131,656.61)	147,750.00

Attachment B

Security ID	Security Description	Security Description 2	Shares/Par	Cost	Proceeds
NABNG7XW3	REPUBLIC OF KENYA GOVERNMENT REGS	6.875% 06/24/2024	300,000.00	(293,055.30)	300,000.00
P01012AS5	EL SALVADOR GOVERNMENT IN REGS	5.875% 01/30/2025 DD 12/05/12	260,000.00	(245,149.21)	257,725.00
059578AK0	BANCO DO BRASIL SA/CAYMAN 144A	6.000% 03/18/2031 DD 03/18/24	200,000.00	(196,741.46)	195,400.00
07336UAC7	BBVA BANCOMER SA/TEXAS 144A	5.250% 09/10/2029 DD 09/10/24	200,000.00	(199,563.00)	197,800.00
91087BAZ3	MEXICO GOVERNMENT INTERNATIONAL	6.000% 05/07/2036 DD 01/08/24	200,000.00	(198,375.60)	201,200.00
99ZB08CX8	MERRILL LYNCH REV REPO	5.370% 01/17/2024 DD 01/16/24	200,000.00	(200,000.00)	200,000.00
NABYML882	PAKISTAN GOVERNMENT INTER REGS	8.250% 09/30/2025	200,000.00	(188,285.52)	191,820.00
NABKP8KT8	ENERGEAN ISRAEL FINANCE L 144A	5.875% 03/30/2031	100,000.00	(83,185.28)	88,700.00
08579JBG6	BERRY PLASTICS 3/21 (USD)	0.000% 07/01/2026 DD 12/05/19	53,598.10	(53,598.10)	53,598.10
99VVC3B09	VERITION INTERNATIONAL	MULTI-STRATEGY FUND 2020.02	10,671.92	(17,168,536.99)	17,944,178.67
99F700I4A	US ULTRA BOND FUTURE (CBT)	EXP SEP 24	3,918.00	0.00	33,566,246.30
99F700L4A	US ULTRA BOND FUTURE (CBT)	EXP DEC 24	3,687.00	0.00	(38,076,326.51)
99F700F4A	US ULTRA BOND (CBT)	EXP JUN 24	3,490.00	0.00	(7,910,635.43)
99F133I4A	US TREAS BD FUTURE (CBT)	EXP SEP 24	1,748.00	0.00	(13,239,750.00)
99F133F4A	US LONG BOND FUTURE (CBT)	EXP JUN 24	1,737.00	0.00	3,972,312.50
99F133L4A	US TREAS BD FUTURE (CBT)	EXP DEC 24	1,672.00	0.00	11,281,327.98
99F1349NR	US LONG BOND FUTURE MAR 24	PUT MAR 24 116.000 ED 02/23/24	1,000.00	106,510.00	(28,527.94)
99F1349NS	US LONG BOND FUTURE (CBT)MAR24	PUT FEB 24 119.000 ED 02/23/24	1,000.00	(456,000.00)	1,050,255.00
99F139I4A	US 10YR NOTE FUTURE (CBT)	EXP SEP 24	728.00	0.00	(2,121,687.51)
99F139L4A	US 10YR TREAS NTS FUTURE (CBT)	EXP DEC 24	714.00	0.00	1,032,913.73
99F183F4A	US 5YR NOTE FUTURE (CBT)	EXP JUN 24	483.00	0.00	(648,437.26)
99F183L4A	US 5YR TREAS NTS FUTURE (CBT)	EXP DEC 24	479.00	0.00	(1,402,335.94)
99F183I4A	US 5YR NOTE FUTURE (CBT)	EXP SEP 24	478.00	0.00	1,490,695.08
99F139F4A	US 10YR NOTE FUTURE (CBT)	EXP JUN 24	294.00	0.00	444,105.51
99F205I4C	EURO FX CURR FUTURE (CME)	EXP SEP 24	187.00	0.00	(710,478.75)
99F205L4C	EURO FX CURR FUTURE (CME)	EXP DEC 24	187.00	0.00	1,542,516.25
99F205F4C	EURO FX CURR FUTURE (CME)	EXP JUN 24	180.00	0.00	471,989.50
99F700I4A	US ULTRA BOND FUTURE (CBT)	EXP SEP 24	107.00	0.00	571,082.84
99F139L4A	US 10YR TREAS NTS FUTURE (CBT)	EXP DEC 24	63.00	0.00	277,882.79
99F700L4A	US ULTRA BOND FUTURE (CBT)	EXP DEC 24	63.00	0.00	(568,492.16)
99F139I4A	US 10YR NOTE FUTURE (CBT)	EXP SEP 24	54.00	0.00	(225,937.50)
99F700F4A	US ULTRA BOND (CBT)	EXP JUN 24	48.00	0.00	(141,092.13)
99F139F4A	US 10YR NOTE FUTURE (CBT)	EXP JUN 24	47.00	0.00	60,730.58
99F193I4C	BP CURRENCY FUTURE (CME)	EXP SEP 24	10.00	0.00	(22,806.25)
99F193L4C	BRITISH POUND CURRENCY FUTURE	EXP DEC 24	10.00	0.00	21,843.75
99F193F4C	BP CURRENCY FUTURE (CME)	EXP JUN 24	9.00	0.00	6,946.88
99F217F4A	US 2YR NOTE FUTURE (CBT)	EXP JUN 24	7.00	0.00	(11.69)
99VVAY9E6	TWO SIGMA SPECTRUM CAYMAN LTD	CLASS A1 SERIES BENCHMARK 1	0.00	0.00	97,146.12
99VVB34H1	TENOR OPPORTUNITY FUND LTD		0.00	0.00	294,821.76
99VVB4TJ8	CITADEL KENSINGTON GLOBAL	STRATEGIES FUND LTD	0.00	0.00	108,155.32
99VVBYPV9	LAURION ARDEN LTD		0.00	0.00	492,243.93
99VVC259	AEQUIM ARBITRAGE FUND LIMITED		0.00	0.00	915,619.85
99VVCW0Z0	CLAREN ROAD CREDIT FUND LTD	SERIES 0522	0.00	0.00	23,463.78
Total assets acquired and disposed of within the year				(265,538,521.90)	258,964,536.07