

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

Part II	Basic Plan Information—enter all requested information
1a	Name of plan RTX MASTER RETIREMENT TRUST
1b	Three-digit plan number (PN) ▶ 001
1c	Effective date of plan
2a	Plan sponsor's name (employer, if for a single-employer plan) Mailing address (include room, apt., suite no. and street, or P.O. Box) City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions) RTX CORPORATION 4 FARM SPRINGS ROAD FARMINGTON, CT 06032
2b	Employer Identification Number (EIN) 13-3064404
2c	Plan Sponsor's telephone number 860-728-7000
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	KELLY B. LAPPIN
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☒ Same as Plan Sponsor		3b Administrator's EIN	
		3c Administrator's telephone number	
4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report: a Sponsor's name 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 0
- (4) ☒ **C** (Service Provider Information)
- (5) ☒ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

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

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

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

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

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

Receipt Confirmation Code _____

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

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024		
A Name of plan RTX MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	001
C Plan sponsor's name as shown on line 2a of Form 5500 RTX CORPORATION	D Employer Identification Number (EIN) 13-3064404	

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
ALPHADYNE ASSET MANAGEMENT, LLC
57-1220818

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
AVIDITY PARTNERS AVIDITY PARTNERS
2828 N. HARWOOD ST SUITE 1220 DALLAS, TX 75201

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
BRIDGEWATER ASSOCIATES, LP
04-3689521

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation
CAPSTONE INVESTMENT ADVISORS
20-8601093

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

CAPULA INVESTMENT MANAGEMENT

7 CLARGES STEET
LONDON, ENGLAND W1J8AE GB

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

CITADEL ADVISORS LLC

82-4005693

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

D.E. SHAW & COMPANY L.P.

13-3839469

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

DREYFUS FUNDS

200 PARK AVENUE
NEW YORK, NY 10166

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

GARDA CAPITAL PARTNERS

305 LAKE STREET
EAST WAYZATA, NM 55391

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

HUDSON BAY CAPITAL

777 3RD AVE
NEW YORK, NY 10017

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

KIRKOSWALD CAPITAL PARTNERS LLP

520 MADISON AVENUE
25TH FLOOR
NEW YORK, NY 10022

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

PANAGORA ASSET MANAGEMENT

04-3063840

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

TITAN INVESTMENT MANAGEMENT

1533 W OAK ST
ZIONSVILLE, IA 46077

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

TWO SIGMA ADVISORS, LLC

98-0575607

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

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

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

BLACKSTONE ALTERNATIVE ASSET MGMT

13-3702086

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	16495000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

BRASA CAPITAL MANAGEMENT

2029 CENTURY PARK EAST
SUITE 1040
LOS ANGELES, CA 90067

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	15650000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARROWSTREET CAPITAL, LIMITED

04-3472863

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	14171000	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)

CVC CAPITAL PARTNERS

26-0280572

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	10870000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AEW CAPITAL MANAGEMENT LP

04-3329433

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	9132000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

TPG INC.

61-1549017

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	8704000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

SILVER LAKE TECHNOLOGY MANAGEMENT, 2775 SAND HILL RD
STE 100
MENLO PARK, CA 94025

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	7454000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

THOMA BRAVO, LLC

26-1416963

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	6995000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

OLYMPUS ADVISORS LLC

27-0919289

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	6848000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

ARTISAN PARTNERS

39-1807188

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	6016000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KOHLBERG KRAVIS ROBERTS & CO.

13-2857105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	5398000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PRUDENTIAL CAPITAL PARTNERS

3 GATEWAY CENTER
NEWARK, NJ 07102

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	4788000	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)

ADVENT INTERNATIONAL CORPORATION

04-2840139

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	4275000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

WELLINGTON MANAGEMENT COMPANY LLP

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	4271000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PERMIRA ADVISERS LLP

02-0565670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	4199000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

NEUBERGER BERMAN GROUP LLC

61-1591182

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	4085000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

RTX CORPORATION

06-0570975

(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?
14 35 50	PLAN SPONSOR	4019000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HAMILTON LANE ADVISORS, L.L.C.

23-2962336

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3942000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

LAZARD ASSET MANAGEMENT LLC

05-0530199

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3939000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ENCAP INVESTMENTS L.P

20-0088401

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3913000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

JENNISON ASSOCIATES LLC

22-2540245

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3696000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

HEARD CAPITAL LLC

27-4012679

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3537000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

KOPERNIK GLOBAL INVESTORS LLC

46-2760679

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3483000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CARLYLE GROUP

52-2229944

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3146000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

PACIFIC INVESTMENT MANAGEMENT CO

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 50 51	NONE	3137000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

NISA INVESTMENT ADVISORS

48-1140940

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3013000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

J.P. MORGAN INVESTMENT

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 50 51	NONE	2980000	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)

VITRUVIAN INVESTMENT PARTNERS

105 WIGMORE STREET
LONDON, ENGLAND WC2H 9EA GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2967000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

FIRST EAGLE INVESTMENT MGMT LLC

57-1156902

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2966000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

KPS CAPITAL PARTNERS, LP

13-3548908

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2862000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

LOOMIS SAYLES & COMPANY, LP

04-3200030

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2552000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

GREAT HILL PARTNERS, LLC

04-3436577

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2416000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

APOLLO GLOBAL MANAGEMENT, LLC

20-8880053

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2195000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

KELSO & COMPANY

94-2680741

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2092000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

ACADIAN ASSET MANAGEMENT LLC

04-2929221

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1916000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

INVESTINDUSTRIAL ADVISORS LIMITED

375 PARK AVENUE
26TH FLOOR
NEW YORK, NY 10152

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1916000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

LINDSAY GOLDBERG

630 5TH AVENUE
NEW YORK, NY 10111

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1857000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GRIDIRON CAPITAL

50 PINE ST
NEW CANAAN, CT 06840

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1781000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PARAMETRIC PORTFOLIO ASSOCIATE

20-0292745

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1741000	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)

VOYA INVESTMENT MANAGEMENT CO. LLC

02-0488491

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1598000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FRANCISCO PARTNERS MANAGEMENT, LP

1155 AVENUE OF THE AMERICAS
28TH FLOOR
NEW YORK, NY 10036

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1565000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TPG ANGELO GORDON

245 PARK AVENUE
NEW YORK, NY 10167

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1447000	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)

ROCKPOINT GROUP LLC

16-1679061

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1416000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AVANCE INVESTMENT MANAGEMENT, LLC

85-3586062

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1375000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BLACKROCK FINANCIAL MANAGEMENT, INC

13-3806691

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1352000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

PROVIDENCE STRATEGIC GROWTH CAPITAL

35-2498059

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1348000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

WESTBROOK GROUP LLC

7121 FAIRWAY DRIVE
SUITE 410
PALM BEACH GARDENS, FL 33418

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1280000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MFS INSTITUTIONAL ADVISORS, INC.

04-3247425

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1279000	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)

ATHYRIUM CAPITAL MANAGEMENT

505 5TH AVENUE
18TH FLOOR
NEW YORK, NY 10017

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1176000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

INCOME RESEARCH & MANAGEMENT

04-2955404

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1014000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CENTERBRIDGE PARTNERS, L.P.

20-4920398

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1006000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

PRUDENTIAL FINANCIAL

22-3703799

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1004000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

TA ASSOCIATES

98-1476739

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	992000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PAYDEN AND RYGEL

95-3921788

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	915000	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)

LOGAN CIRCLE PARTNERS LP

20-8262386

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	892000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BESSEMER

22-0770670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	808000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SPEAR STREET CAPITAL LLC

1 MARKET PLZ
STE 4125
SAN FRANCISCO, CA 94105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	781000	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)

INTERMEDIATE CAPITAL GROUP

26-0279682

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	726000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PRUDENTIAL REAL ESTATE INVESTORS

22-1211670

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	715000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

GSO CAPITAL PARTNERS

01-0899018

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	664000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

PSG

401 PARK DRIVE
STE 204
BOSTON, MA 02215

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	658000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AMERICAN INDUSTRIAL PARTNERS

47-5032672

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	628000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LEXINGTON CAPITAL PARTNERS

04-2486260

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	571000	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)

T. ROWE PRICE ASSOCIATES, INC.

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	548000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

SIXTH STREET

888 7TH AVENUE
41ST FLOOR
NEW YORK, NY 10106

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	531000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

HPS INVESTMENT PARTNERS LLC

20-1901985

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	475000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

ALPINVEST PARTNERS

1 VANDERBUILT AVENUE
NEW YORK, NY 10017

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	449000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

PORTOBELLO CAPITAL

13 RUE ALDRINGEN 4TH FLOOR
LUXEMBOURG, MADRID 28010 ES

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	446000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STRATEGIC PARTNERS FUND SOLUTIONS A

94-3194697

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	387000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

SCHRODER INVESTMENT MANAGEMENT

13-4064414

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	346000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ABRY PARTNERS LLC

04-3597417

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	344000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

PRICEWATERHOUSECOOPERS LLP

13-4008324

(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?
10 50	NONE	329000	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)

ANDERSEN TAX

26-1437743

(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?
10 50	NONE	311000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BERKSHIRE HATHAWAY

04-2911958

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	301000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THE CLIFTON GROUP INVESTMENT MANAGE

41-0995965

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	261000	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)

BAIN CAPITAL, LLC

04-3511291

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	242000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

COLLER CAPITAL

83-0352299

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	219000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

MONTAGU PRIVATE EQUITY

2 MORE LOND RIVERSIDE
ROTHERHITHE, LONDON SE1 2 AP GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	206000	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)

CARMEL PARTNERS

94-3411519

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	166000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

W CAPITAL PARTNERS

245 PARK AVE
39TH FL
NEW YORK, NY 10167

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	164000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

NEW MOUNTAIN CAPITAL LLC

81-0659915

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	157000	Yes ☒ No ☐	Yes ☒ No ☐	0	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)

BANNER RIDGE PARTNERS

84-2225682

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	150000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

BGO STRATEGIC CAPITAL PARTNERS

33-3942024

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	150000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CONDUENT INCORPORATED

81-2983623

(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 50 64	NONE	135000	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)

MARLIN EQUITY PARTNERS

1301 MANHATTAN AVENUE
HERMOSA BEACH, CA 90254

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	128000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

GRASSHOPPER BANK

261 5TH AVENUE
SUITE 610
NEW YORK, NY 10016

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	123000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

LONE STAR GLOBAL ACQUISITIONS, LTD.

75-2787141

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	119000	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)

TRITON PARTNERS

353 W. LANCASTER AVE
SUITE 200
WAYNE, PA 19087

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	116000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

FACTSET RESEARCH SYSTEMS, INC.

13-3362547

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	95000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

AETNA LIFE INSURANCE COMPANY

06-6033492

(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?
23 50	NONE	87000	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)

ROCKCREEK INC

33-0403356

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	66000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ERNST & YOUNG LLP

34-6565596

(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?
16 50	NONE	64000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

STATE STREET GLOBAL ADVISORS

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?
27 50 51	NONE	63000	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)

DUPONT CAPITAL MANAGEMENT

20-1612869

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	49000	Yes ☒ No ☐	Yes ☒ No ☐	0	Yes ☐ No ☒

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

AUDAX GROUP

47-3039124

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	49000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ALBOURNE AMERICA, LLC

91-2164625

(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?
16 50	NONE	42000	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)

AVISTA CAPITAL

83-3470750

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	39000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

CINDY G. PITESA

2225 PEMBROKE AVENUE
CHARLOTTE, NC 28207

(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?
16 50	NONE	36000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

SEYFARTH SHAW LLP

36-2152202

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	24000	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)

WILLIS TOWERS WATSON US LLC

53-0181291

(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 50	NONE	12000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

ARDIAN PRIVATE EQUITY

13-4067855

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	12000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

THOMSON REUTERS

75-1297386

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	10000	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)

INSTITUTIONAL LIMITED PARTNERS

75-3028947

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	8000	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

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

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

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

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

Part I Service Provider Information (continued)

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

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

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration	DFE/Participating Plan Information This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ File as an attachment to Form 5500.	OMB No. 1210-0110 2024 This Form is Open to Public Inspection.
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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 RTX MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	001
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 RTX CORPORATION	D Employer Identification Number (EIN) 13-3064404	

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: PRISA ACCOUNT			
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY OF AMERICA			
c EIN-PN 22-1211670-038	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 190476000	
a Name of MTIA, CCT, PSA, or 103-12 IE: ARROWSTREET GLOBAL EQUITY- ALPHA FD			
b Name of sponsor of entity listed in (a): ARROWSTREET CAPITAL LIMITED PARTNERSHIP			
c EIN-PN 45-6500555-001	d Entity code E	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 645967000	
a Name of MTIA, CCT, PSA, or 103-12 IE: PRIVEST PLUS			
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY OF AMERICA			
c EIN-PN 22-1211670-130	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 281956000	
a Name of MTIA, CCT, PSA, or 103-12 IE: PRIVEST ACCOUNT			
b Name of sponsor of entity listed in (a): PRUDENTIAL INSURANCE COMPANY OF AMERICA			
c EIN-PN 22-1211670-020	d Entity code P	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 607664000	
a Name of MTIA, CCT, PSA, or 103-12 IE: WTC-CIF II SECURITIZED OOPS			
b Name of sponsor of entity listed in (a): WELLINGTON TRUST COMPANY, NA			
c EIN-PN 04-6913417-160	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 30843000	
a Name of MTIA, CCT, PSA, or 103-12 IE: MORTGAGE PRIVATE PLACEMENT FUND			
b Name of sponsor of entity listed in (a): JPMORGAN CHASE BANK, N.A.			
c EIN-PN 13-6038769-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 199088000	
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)

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 RTX CONSOLIDATED PENSION PLAN**b** Name of plan sponsor RTX CORPORATION**c** EIN-PN 06-0570975-041**a** Plan name SUNDSTRAND DE PUERTO RICO PENSION PLAN**b** Name of plan sponsor RTX CORPORATION**c** EIN-PN 06-0570975-038**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 RTX MASTER RETIREMENT TRUST	B Three-digit plan number (PN) 001
C Plan sponsor's name as shown on line 2a of Form 5500 RTX CORPORATION	D Employer Identification Number (EIN) 13-3064404

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	327479000	45873000
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions.....	1b(2)		
(3) Other	1b(3)	706142000	434840000
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	2877720000	1696681000
(2) U.S. Government securities	1c(2)	3597224000	4580365000
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	12972426000	11139646000
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	73900000	52136000
(B) Common	1c(4)(B)	5994714000	6096189000
(5) Partnership/joint venture interests	1c(5)	11817091000	11914461000
(6) Real estate (other than employer real property)	1c(6)	1465956000	1480637000
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	0	229931000
(10) Value of interest in pooled separate accounts	1c(10)	492432000	1080097000
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)	589472000	645967000
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	80595000	306283000
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	23899000	24825000
(15) Other.....	1c(15)	3309229000	2327354000

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities	1d(1)	27398000	50438000
(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	44355677000	42105723000
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h		
i Acquisition indebtedness	1i		
j Other liabilities	1j	584125000	437480000
k Total liabilities (add all amounts in lines 1g through 1j)	1k	584125000	437480000
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	43771552000	41668243000

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)	-2713000	
(B) U.S. Government securities	2b(1)(B)	92097000	
(C) Corporate debt instruments	2b(1)(C)	597785000	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	96592000	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		783761000
(2) Dividends: (A) Preferred stock	2b(2)(A)	2309000	
(B) Common stock	2b(2)(B)	110663000	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	9719000	
(D) Total dividends. Add lines 2b(2)(A) , (B), and (C)	2b(2)(D)		122691000
(3) Rents	2b(3)		55569000
(4) Net gain (loss) on sale of assets: (A) Aggregate proceeds	2b(4)(A)	32854118000	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	32803738000	
(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)	-91916000	
(B) Other	2b(5)(B)	-143136000	
(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)		254333000
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		-4168000
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		139960000
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		9802000
c Other income	2c		241089000
d Total income. Add all income amounts in column (b) and enter total	2d		1418365000

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)	4247000	
(3) Recordkeeping fees	2i(3)	135000	
(4) IQPA audit fees	2i(4)	640000	
(5) Investment advisory and investment management fees	2i(5)	223028000	
(6) Bank or trust company trustee/custodial fees	2i(6)		
(7) Actuarial fees	2i(7)	12000	
(8) Legal fees	2i(8)	24000	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	57877000	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		285963000
j Total expenses. Add all expense amounts in column (b) and enter total	2j		285963000

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		1132402000
l Transfers of assets:			
(1) To this plan	2l(1)		42295000
(2) From this plan	2l(2)		3278006000

Part III Accountant's Opinion

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

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

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

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

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

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

(1) Name:

(2) EIN:

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

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

Part IV Compliance Questions

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

During the plan year:

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

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

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

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

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

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



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

UTC 5500 - UTCG55000000

1/1/2024 - 12/31/2024

UTC 5500 CONSOLIDATION

	Beginning of Year 1/1/2024	End of Year 12/31/2024
ASSETS		
A. NON-INTEREST BEARING CASH		
110000 CASH	275,042,307.58	2,730,723.05
190100 INCOME CASH	24,572,632.10	24,570,011.72
TOTAL NON-INTEREST BEARING CASH	299,614,939.68	27,300,734.77
B. RECEIVABLES		
(1) EMPLOYER CONTRIBUTIONS	0.00	0.00
(2) PARTICIPANT CONTRIBUTIONS	0.00	0.00
(3) OTHER		
120020 DIVIDENDS RECEIVABLE	31,318,817.11	26,265,229.35
120021 UNREALIZED GAIN/LOSS DIVIDEND RECEIVABLE	547,459.13	-2,439,879.23
120025 DIVIDENDS RECEIVABLE RECLAIM	9,441,470.16	7,813,993.44
120026 UNREALIZED GAIN/LOSS DIVIDEND RECLAIM RECEIVABLE	-242,350.03	-687,709.73
120030 INTEREST RECEIVABLE	184,522,986.64	173,860,960.14
120031 UNREALIZED GAIN/LOSS INTEREST RECEIVABLE	8,062.91	-35,139.71
120036 INTEREST RECEIVABLE RECLAIM	198.51	201.78
120037 UNREALIZED GAIN/LOSS INTEREST RECLAIM RECEIVABLE	10.23	-12.37
120010 RECEIVABLE FOR INVESTMENTS SOLD	102,384,181.24	60,752,254.04
120011 UNREALIZED GAIN/LOSS RECEIVABLE FOR INVES. SOLD	-7,008.72	183.28
120016 RECEIVABLE FOR UNITS ISSUED	3,445,268.35	421,944.35
160030 FFX CONTRACTS RECEIVABLE	72,258,474.85	109,313,129.36
160031 UNREALIZED GAIN/LOSS FFX CONTRACTS RECEIVABLE	201,036.07	-309,617.25
TOTAL OTHER	403,878,606.45	374,955,537.45
C. GENERAL INVESTMENTS		
(1) INTEREST BEARING CASH		
110200 CASH - NON CUSTODIED	18,683,642.53	6,583,040.65
UNITED TECHNOLOGIES PROP FUND VAR RT 12/31/2049 DD 01/30/07	2,877,719,965.89	1,674,697,536.46
AED (UNITED ARAB EMIRATES DIRHAM)	970.29	850,345.24
AUD (AUSTRALIAN DOLLARS)	692,524.00	22,787.09
AUD CURRENCY AT BROKER	332,919.54	85,431.47
BCY ICE CCP COLLATERAL VAR RT 01/01/2049 DD 07/01/08	0.00	32,000.00
BNY MELLON CASH RESERVE 0.100% 12/31/2049 DD 06/26/97	0.00	21,983,256.03
BRL (BRAZILIAN REAL)	763,889.62	434,817.23
BRL (BRAZILIAN REAL) INCOME	31,888.20	25,073.46
CAD (CANADIAN DOLLARS)	787,925.40	755,365.96
CAD CURRENCY AT BROKER	-327,360.18	313,111.73
CCPC COLLATERAL WITH BANK OF AMERICA	0.00	9,121,000.00
CCPC COLLATERAL WITH MORGANSTANLEY	0.00	1,391,400.00
CHF (SWISS FRANC)	522,431.00	-43,418.36
CHF (SWISS FRANC) INCOME	47,552.97	44,163.27
CLP (CHILEAN PESO)	174.02	152.81



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

UTC 5500 - UTCG55000000

1/1/2024 - 12/31/2024

UTC 5500 CONSOLIDATION

	Beginning of Year 1/1/2024	End of Year 12/31/2024
CME CCP COLL HELD AT GSC	500,000.00	0.00
CNY (CHINESE YUAN RENMINBI)	0.01	-430.28
CZK (CZECH KORUNA)	0.01	0.01
DKK (DANISH KRONE)	59.54	11.44
EGP (EGYPTIAN POUND)	26,006.98	0.00
EUR (EURO)	1,938,284.05	4,935,847.09
EUR CURRENCY AT BROKER	2,724,481.45	833,747.50
FUTURES CASH COLLATERAL HELD AT GOLDMAN	828,000.00	2,240,000.00
FUTURES CASH COLLATERAL HELD AT RBC	0.00	474,000.00
GBP (GREAT BRITISH POUNDS) INCOME	0.01	0.01
GBP (GREAT BRITISH POUNDS)	3,156,545.79	3,371,220.45
GBP CURRENCY AT BROKER 0.000%	592,017.88	157,068.68
GOLDMAN CAP MKT (GLM) CASH COL VAR RT 01/01/2049 DD 07/01/08	60,000.00	50,000.00
GS ICE CCP COLLAT VAR RT 01/01/2049 DD 07/01/08	7,525,000.00	8,486,000.00
HKD (HONG KONG DOLLARS)	-609.06	56,279.92
HKD CURRENCY AT BROKER	0.02	0.00
IDR (INDONESIAN RUPIAH)	58,029.63	578,093.90
ILS (ISRAELI SHEKEL)	43.86	83.48
INR (INDIAN RUPEE)	31,858.36	378,066.32
JPY (JAPANESE YEN)	837,400.32	239,415.93
JPY (JAPANESE YEN) INCOME	5,166.88	4,634.94
JPY CURRENCY AT BROKER	-237,375.28	413,546.42
KRW (SOUTH KOREAN WON)	166,336.47	129,790.29
KRW CURRENCY AT BROKER	-0.03	0.00
LCH CCP GOLDMAN SACHS & CO CAS VAR RT 01/01/2049 DD 07/01/08	341,000.00	1,040,000.00
MXN (MEXICAN PESO)	140,667.90	124,376.18
MYR (MALAYSIAN RINGGIT)	1,072.44	7,845.17
NOK (NORWEGIAN KRONE)	0.01	2,829.55
NZD (NEW ZEALAND DOLLAR)	0.51	0.44
PEN (PERUVIAN NEW SOL)	0.26	0.26
PHP (PHILIPPINES PESO)	0.01	0.01
PLN (POLISH ZLOTY)	8.03	19.39
QAR (QATARI RIAL)	0.09	0.09
SEK (SWEDISH KRONA)	8,169.98	74,087.72
SEK CURRENCY AT BROKER	-0.09	0.00
SGD (SINGAPORE DOLLARS)	0.47	0.45
SWAP COLLATERAL WITH BANK OF AMERICA (MLI)	1,946,000.00	2,290,000.00
SWAP COLLATERAL WITH BARCLAYS	30,000.00	0.00
SWAP COLLATERAL WITH BNP	10,760,000.00	10,760,000.00
SWAP COLLATERAL WITH GOLDMAN	80,000.00	80,000.00
SWAP COLLATERAL WITH MORGAN STANLEY	11,959,450.65	4,000,000.00
SWAP COLLATERAL WITH STANDARD CHARTERED	30,000.00	0.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

UTC 5500 - UTCG55000000

1/1/2024 - 12/31/2024

UTC 5500 CONSOLIDATION

	Beginning of Year 1/1/2024	End of Year 12/31/2024
SWAP COLLATERAL WITH UBS	270,000.00	0.00
SWAP/ISDA CITI CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	20,000.00	110,000.00
SWAPS HSBC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	130,000.00	0.00
THB (THAI BAHT)	0.03	-49.49
TRY (NEW TURKISH LIRA)	0.04	0.00
TWD (TAIWAN DOLLAR)	49,048.99	41,599.38
ZAR (SOUTH AFRICAN RAND)	101.60	29,924.34
110110 CASH - BROKER	-262,548,712.96	112,836,579.84
120131 VAR MARGIN ON SWAPS	7,092,831.74	-3,334,885.20
TOTAL INTEREST BEARING CASH	2,687,777,409.87	1,866,705,767.27
(2) U.S. GOVERNMENT SECURITIES		
COMMIT TO PUR FNMA SF MTG 4.500% 01/01/2055 DD 01/01/25	2,329,031.26	-2,820,937.08
COMMIT TO PUR FNMA SF MTG 4.500% 12/01/2054 DD 12/01/24	0.00	0.00
COMMIT TO PUR FNMA SF MTG 5.000% 01/01/2055 DD 01/01/25	0.00	0.00
COMMIT TO PUR FNMA SF MTG 5.000% 02/01/2055 DD 02/01/25	3,205,364.70	0.00
COMMIT TO PUR FNMA SF MTG 5.000% 12/01/2054 DD 12/01/24	0.00	0.00
COMMIT TO PUR FNMA SF MTG 5.500% 01/01/2055 DD 01/01/25	-2,008,437.50	-1,972,979.80
COMMIT TO PUR FNMA SF MTG 5.500% 12/01/2054 DD 12/01/24	0.00	0.00
COMMIT TO PUR FNMA SF MTG 6.000% 02/01/2055 DD 02/01/25	10,872,621.06	8,435,173.99
COMMIT TO PUR FNMA SF MTG 6.500% 01/01/2055 DD 01/01/25	0.00	0.00
COMMIT TO PUR FNMA SF MTG 6.500% 02/01/2055 DD 02/01/25	6,035,639.44	9,684,950.60
COMMIT TO PUR GNMA II JUMBOS 5.000% 01/20/2055 DD 01/01/25	3,876,843.75	1,455,858.69
COMMIT TO PUR GNMA II JUMBOS 5.500% 01/20/2055 DD 01/01/25	3,920,637.75	2,969,269.91
COMMIT TO PUR GNMA II JUMBOS 6.500% 01/20/2055 DD 01/01/25	3,582,878.81	2,745,956.65
FHLMC POOL #QD-2075 2.500% 12/01/2051 DD 11/01/21	3,506,131.19	3,229,421.42
FHLMC POOL #QF-1929 4.500% 10/01/2052 DD 10/01/22	960,223.85	885,153.28
FHLMC POOL #SD-8315 5.000% 04/01/2053 DD 03/01/23	1,230,651.56	0.00
FHLMC POOL #SD-8323 5.000% 05/01/2053 DD 04/01/23	1,334,611.44	0.00
FHLMC POOL #SD-8329 5.000% 05/01/2053 DD 05/01/23	1,022,538.19	0.00
FHLMC POOL #WA-3210 2.789% 08/01/2035 DD 01/01/20	2,391,207.29	2,304,263.56
FHLMC MULTICLASS MT VAR RT 01/25/2031 DD 03/01/21	46,264.73	39,498.67
FHLMC MULTICLASS MT VAR RT 01/25/2031 DD 05/01/21	690,600.97	581,637.03
FHLMC MULTICLASS MT VAR RT 11/25/2030 DD 12/01/20	10,309.11	8,860.10
FHLMC MULTICLASS MT VAR RT 12/25/2029 DD 12/01/20	105,287.89	83,950.47
FHLMC MULTICLASS MT VAR RT 12/25/2030 DD 01/01/21	83,088.88	71,618.70
FHLMC MULTICLASS MTG 1510 A3 3.794% 01/25/2034 DD 02/01/19	945,028.00	913,061.00
FHLMC MULTICLASS MTG 1514 A2 2.859% 10/25/2034 DD 12/01/19	763,039.53	751,240.53
FHLMC MULTICLASS MTG 1515 X1 VAR RT 02/25/2035 DD 06/01/20	678,572.36	616,474.44
FHLMC MULTICLASS MTG 1516 X1 VAR RT 05/25/2035 DD 07/01/20	684,433.91	630,927.07
FHLMC MULTICLASS MTG 1517 X1 VAR RT 07/25/2035 DD 09/01/20	262,899.24	243,192.93
FHLMC MULTICLASS MTG 1520 X1 VAR RT 02/25/2036 DD 04/01/21	1,239,700.36	1,144,008.94

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FHLMC MULTICLASS MTG 1521 A2 2.184% 08/25/2036 DD 09/01/21	2,438,074.62	2,373,637.16
FHLMC MULTICLASS MTG 1521 X1 VAR RT 08/25/2036 DD 09/01/21	108,077.17	101,647.36
FHLMC MULTICLASS MTG 4029 CZ 3.500% 04/15/2042 DD 04/01/12	910,720.66	893,013.09
FHLMC MULTICLASS MTG 4176 CE 3.000% 03/15/2043 DD 03/01/13	339,353.46	334,163.57
FHLMC MULTICLASS MTG 4332 ZP 3.500% 04/15/2044 DD 04/01/14	730,359.16	759,954.23
FHLMC MULTICLASS MTG 4361 LY 3.000% 01/15/2039 DD 07/01/14	1,398,243.68	1,339,582.78
FHLMC MULTICLASS MTG 4448 GZ 2.500% 03/15/2045 DD 03/01/15	1,062,642.47	1,062,134.94
FHLMC MULTICLASS MTG 4499 CZ 3.500% 08/15/2045 DD 08/01/15	1,334,334.47	1,340,118.78
FHLMC MULTICLASS MTG 4555 PC 3.000% 02/15/2046 DD 02/01/16	334,894.52	322,949.88
FHLMC MULTICLASS MTG 4582 EZ VAR RT 06/15/2052 DD 05/01/16	5,623,121.64	5,617,859.64
FHLMC MULTICLASS MTG 4695 OZ 3.000% 06/15/2047 DD 06/01/17	653,767.43	643,434.69
FHLMC MULTICLASS MTG 4853 AZ 3.250% 02/15/2049 DD 01/01/19	1,802,377.92	1,821,071.50
FHLMC MULTICLASS MTG 4927 LM 3.500% 11/25/2049 DD 10/01/19	1,192,307.75	1,100,593.32
FHLMC MULTICLASS MTG 4933 PY 2.500% 12/25/2049 DD 11/01/19	671,986.02	616,633.45
FHLMC MULTICLASS MTG 4949 HL 2.500% 02/25/2050 DD 01/01/20	1,999,129.62	1,870,566.13
FHLMC MULTICLASS MTG 5058 JW 2.000% 01/25/2051 DD 12/01/20	2,914,287.42	2,809,935.70
FHLMC MULTICLASS MTG 5116 HZ 2.000% 06/25/2051 DD 05/01/21	790,518.45	754,663.71
FHLMC MULTICLASS MTG 5182 Z 2.500% 01/25/2052 DD 12/01/21	2,051,725.42	2,034,514.56
FHLMC MULTICLASS MTG 5182 ZU 2.500% 01/25/2052 DD 12/01/21	1,273,176.10	1,260,848.03
FHLMC MULTICLASS MTG 5191 BD 2.000% 02/25/2042 DD 01/01/22	1,214,195.41	1,149,428.90
FHLMC MULTICLASS MTG 5200 MZ 2.500% 02/25/2052 DD 02/01/22	2,103,532.25	2,037,208.42
FHLMC MULTICLASS MTG 5223 NB 3.500% 02/25/2042 DD 04/01/22	642,238.70	640,839.91
FHLMC MULTICLASS MTG 5228 JL 2.500% 10/25/2041 DD 05/01/22	3,375,126.73	3,347,022.19
FHLMC MULTICLASS MTG K103 X1 VAR RT 11/25/2029 DD 12/01/19	163,524.51	135,557.27
FHLMC MULTICLASS MTG K106 X1 VAR RT 01/25/2030 DD 03/01/20	571,769.38	484,753.89
FHLMC MULTICLASS MTG K108 X1 VAR RT 03/25/2030 DD 05/01/20	943,138.18	804,481.54
FHLMC MULTICLASS MTG K109 X1 VAR RT 04/25/2030 DD 05/01/20	233,741.53	197,074.29
FHLMC MULTICLASS MTG K112 X1 VAR RT 05/25/2030 DD 07/01/20	292,476.37	247,800.99
FHLMC MULTICLASS MTG K113 X1 VAR RT 06/25/2030 DD 08/01/20	370,918.74	315,527.85
FHLMC MULTICLASS MTG K125 X1 VAR RT 01/25/2031 DD 02/01/21	84,436.36	73,481.93
FHLMC MULTICLASS MTG K127 X1 VAR RT 01/25/2031 DD 03/01/21	181,580.85	155,056.59
FHLMC MULTICLASS MTG K1522 A2 2.361% 10/25/2036 DD 12/01/21	2,093,634.27	2,053,400.22
FHLMC MULTICLASS MTG KG04 X1 VAR RT 11/25/2030 DD 12/01/20	622,790.01	535,596.97
FHLMC MULTICLASS MTG KG06 A2 1.777% 10/25/2031 DD 11/01/21	2,045,650.39	2,038,380.11
FNMA POOL #0AN7330 3.260% 12/01/2037 DD 12/01/17	1,982,980.97	1,952,485.15
FNMA POOL #0AN9679 3.785% 07/01/2038 DD 07/01/18	447,689.98	437,517.31
FNMA POOL #0BL3635 3.010% 08/01/2034 DD 08/01/19	1,665,175.47	1,626,445.32
FNMA POOL #0BL3986 2.580% 11/01/2034 DD 11/01/19	4,158,478.65	4,065,323.35
FNMA POOL #0BL4796 2.360% 11/01/2034 DD 11/01/19	971,520.10	929,750.85
FNMA POOL #0BL5199 2.510% 02/01/2035 DD 02/01/20	1,569,536.34	1,539,685.99
FNMA POOL #0BL5540 2.810% 03/01/2035 DD 03/01/20	3,448,432.16	3,327,722.24
FNMA POOL #0BL8646 1.635% 10/01/2035 DD 10/01/20	1,804,542.47	1,777,104.81



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FNMA POOL #0BL9752 1.690% 02/01/2036 DD 02/01/21	2,565,628.86	2,521,950.55
FNMA POOL #0BS0666 1.760% 02/01/2036 DD 02/01/21	404,402.82	396,631.12
FNMA POOL #0BS1340 1.750% 03/01/2036 DD 03/01/21	1,532,977.37	1,508,607.32
FNMA POOL #0BS1621 2.320% 04/01/2036 DD 04/01/21	2,767,442.41	2,689,464.07
FNMA POOL #0BS1785 2.320% 04/01/2036 DD 04/01/21	1,394,557.48	0.00
FNMA POOL #0BS2944 1.910% 09/01/2036 DD 09/01/21	1,126,126.04	1,088,081.52
FNMA POOL #0BS3339 2.140% 10/01/2036 DD 10/01/21	689,175.54	657,815.35
FNMA POOL #0BS3442 2.120% 10/01/2036 DD 10/01/21	1,529,828.16	1,493,392.66
FNMA POOL #0BS3826 2.430% 11/01/2036 DD 11/01/21	793,734.03	772,052.60
FNMA POOL #0BS4469 2.260% 01/01/2037 DD 01/01/22	1,048,499.12	1,001,091.17
FNMA POOL #0BS4483 2.250% 01/01/2037 DD 01/01/22	699,265.68	681,390.93
FNMA POOL #0BY0889 5.000% 04/01/2053 DD 04/01/23	95,498.78	0.00
FNMA POOL #0BY2578 5.500% 09/01/2053 DD 09/01/23	1,967,186.85	1,649,981.68
FNMA POOL #0FM3905 4.000% 05/01/2050 DD 07/01/20	3,477,718.43	3,024,375.54
FNMA POOL #0FS0354 2.000% 12/01/2051 DD 01/01/22	3,450,975.63	3,141,468.20
FNMA POOL #0FS3712 5.500% 01/01/2053 DD 01/01/23	2,252,480.59	2,046,223.38
FNMA POOL #0FS5299 4.500% 05/01/2053 DD 07/01/23	964,126.60	883,495.15
FNMA POOL #0FS5749 6.500% 09/01/2053 DD 09/01/23	3,970,474.18	0.00
FNMA POOL #0MA4413 2.000% 09/01/2051 DD 08/01/21	0.00	2,979,099.86
FNMA POOL #0MA4867 4.500% 12/01/2052 DD 12/01/22	957,664.86	877,922.55
FNMA POOL #0MA5009 5.000% 04/01/2053 DD 04/01/23	234,265.76	0.00
FNMA POOL #0MA5167 6.500% 08/01/2053 DD 09/01/23	396,753.19	310,838.55
FNMA GTD REMIC P/T 11-123 ZJ 4.500% 12/25/2041 DD 11/01/11	2,101,509.82	2,144,396.81
FNMA GTD REMIC P/T 12-126 PL 2.500% 11/25/2042 DD 10/01/12	1,756,090.18	1,716,113.93
FNMA GTD REMIC P/T 12-146 SH VAR RT 01/25/2043 DD 12/25/12	3,502.50	2,888.19
FNMA GTD REMIC P/T 12-71 BZ 3.750% 07/25/2042 DD 06/01/12	834,060.29	864,547.72
FNMA GTD REMIC P/T 12-83 AC 3.000% 08/25/2042 DD 07/01/12	148,870.35	144,686.16
FNMA GTD REMIC P/T 12-84 HM 2.500% 08/25/2042 DD 07/01/12	660,411.67	646,615.32
FNMA GTD REMIC P/T 13-134 DB 4.000% 01/25/2044 DD 12/01/13	461,905.40	440,161.75
FNMA GTD REMIC P/T 13-23 KB 2.500% 03/25/2043 DD 02/01/13	788,054.40	766,320.80
FNMA GTD REMIC P/T 13-28 YB 3.000% 04/25/2043 DD 03/01/13	404,223.80	383,794.30
FNMA GTD REMIC P/T 13-62 PY 2.500% 06/25/2043 DD 05/01/13	304,232.54	297,235.16
FNMA GTD REMIC P/T 14-72 ZJ 3.000% 11/25/2044 DD 10/01/14	436,596.85	434,332.06
FNMA GTD REMIC P/T 15-65 CZ 3.500% 09/25/2045 DD 08/01/15	0.00	801,207.42
FNMA GTD REMIC P/T 15-89 EZ 3.000% 12/25/2045 DD 11/01/15	446,526.74	449,067.59
FNMA GTD REMIC P/T 15-90 AZ 3.000% 06/25/2041 DD 11/01/15	876,901.26	866,051.04
FNMA GTD REMIC P/T 16-105 PZ 3.500% 01/25/2047 DD 12/01/16	5,074,983.66	5,173,440.57
FNMA GTD REMIC P/T 16-5 KB 2.500% 02/25/2046 DD 01/01/16	1,209,106.20	1,191,566.85
FNMA GTD REMIC P/T 16-72 PZ 3.000% 10/25/2046 DD 09/01/16	1,218,063.36	1,194,665.72
FNMA GTD REMIC P/T 17-105 ZE 3.000% 01/25/2048 DD 12/01/17	2,500,232.69	2,435,569.92
FNMA GTD REMIC P/T 17-108 AZ 3.500% 01/25/2058 DD 12/01/17	1,676,675.95	1,619,794.16
FNMA GTD REMIC P/T 17-110 PB 3.000% 02/25/2057 DD 12/01/17	2,865,349.19	2,625,597.35

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FNMA GTD REMIC P/T 17-112 AY 3.500% 01/25/2048 DD 12/01/17	1,516,281.65	1,455,642.41
FNMA GTD REMIC P/T 17-56 BY 3.000% 07/25/2047 DD 06/01/17	50,245.70	47,857.96
FNMA GTD REMIC P/T 17-82 PL 3.000% 10/25/2047 DD 09/01/17	1,732,373.73	1,645,440.28
FNMA GTD REMIC P/T 17-96 KB 3.000% 12/25/2057 DD 11/01/17	557,746.21	531,493.20
FNMA GTD REMIC P/T 18-18 Z 3.500% 03/25/2048 DD 02/01/18	2,397,097.54	2,446,017.75
FNMA GTD REMIC P/T 18-24 HB 3.000% 04/25/2048 DD 03/01/18	942,785.41	904,329.60
FNMA GTD REMIC P/T 18-77 PB 3.500% 10/25/2048 DD 09/01/18	1,933,613.05	1,846,053.53
FNMA GTD REMIC P/T 19-20 AZ 3.500% 05/25/2059 DD 04/01/19	2,026,150.89	1,987,958.17
FNMA GTD REMIC P/T 19-31 CB 3.000% 07/25/2049 DD 06/01/19	455,519.45	442,363.85
FNMA GTD REMIC P/T 19-33 KZ 3.500% 07/25/2049 DD 06/01/19	1,109,084.85	1,068,385.72
FNMA GTD REMIC P/T 19-36 NJ 3.000% 07/25/2049 DD 06/01/19	0.00	779,247.20
FNMA GTD REMIC P/T 19-41 Z 2.750% 08/25/2049 DD 07/01/19	1,484,234.93	1,543,166.13
FNMA GTD REMIC P/T 19-41 ZA 4.000% 08/25/2059 DD 07/01/19	4,411,830.21	4,140,839.35
FNMA GTD REMIC P/T 19-5 EZ 4.000% 03/25/2049 DD 02/01/19	1,668,415.59	1,696,784.94
FNMA GTD REMIC P/T 19-5 Z 3.500% 03/25/2049 DD 02/01/19	2,466,866.16	2,533,028.94
FNMA GTD REMIC P/T 19-51 KY 2.500% 09/25/2049 DD 08/01/19	749,792.22	693,028.08
FNMA GTD REMIC P/T 19-6 GZ 4.000% 03/25/2059 DD 02/01/19	3,938,112.13	3,875,714.52
FNMA GTD REMIC P/T 19-M21 3A2 2.450% 06/25/2034 DD 10/01/19	4,270,011.00	4,179,023.00
FNMA GTD REMIC P/T 19-M21 X1 VAR RT 05/25/2029 DD 10/01/19	128,414.04	102,432.06
FNMA GTD REMIC P/T 20-53 ZA 2.000% 08/25/2050 DD 07/01/20	1,580,805.84	1,539,744.18
FNMA GTD REMIC P/T 20-57 LJ 2.000% 08/25/2050 DD 07/01/20	3,046,566.60	2,967,345.36
FNMA GTD REMIC P/T 20-63 MZ 2.000% 09/25/2050 DD 08/01/20	834,950.19	812,090.97
FNMA GTD REMIC P/T 20-9 ML 3.500% 02/25/2050 DD 01/01/20	557,647.56	536,503.31
FNMA GTD REMIC P/T 20-M2 X VAR RT 01/25/2030 DD 01/01/20	25,314.99	21,507.22
FNMA GTD REMIC P/T 21-18 NL 2.000% 04/25/2051 DD 03/01/21	2,255,359.20	2,182,959.20
FNMA GTD REMIC P/T 21-59 HZ 2.000% 09/25/2051 DD 08/01/21	1,093,840.91	1,052,661.52
FNMA GTD REMIC P/T 21-8 VB 2.000% 03/25/2041 DD 02/01/21	3,006,119.07	2,981,644.32
FNMA GTD REMIC P/T 21-M2S 2A2 VAR RT 10/25/2036 DD 11/01/21	2,040,652.21	1,967,220.99
FNMA GTD REMIC P/T 22-3 GM 2.000% 10/25/2047 DD 01/01/22	3,718,721.87	3,579,322.94
FREDDIE MAC MULTICLASS P011 A2 2.316% 09/25/2045 DD 09/01/21	3,055,172.00	2,987,504.00
FREDDIE MAC MULTIFAMIL P002 A2 2.459% 07/25/2033 DD 12/01/19	2,466,545.40	2,433,150.00
GNMA GTD REMIC P/T 1.750% 08/16/2063 DD 05/01/21	893,293.54	817,555.92
GNMA GTD REMIC P/T 12-124 NE 2.000% 10/20/2042 DD 10/01/12	239,305.27	228,592.08
GNMA GTD REMIC P/T 12-79 Z VAR RT 05/16/2054 DD 06/01/12	1,446,680.18	1,399,369.29
GNMA GTD REMIC P/T 13-19 BL 2.500% 02/20/2043 DD 02/01/13	896,654.77	859,298.40
GNMA GTD REMIC P/T 13-62 LZ 3.000% 04/20/2043 DD 04/01/13	544,530.25	535,117.39
GNMA GTD REMIC P/T 13-79 BZ 3.000% 05/20/2043 DD 05/01/13	688,441.88	705,153.36
GNMA GTD REMIC P/T 14-102 ZG 3.750% 07/20/2044 DD 07/01/14	4,187,872.49	4,123,156.60
GNMA GTD REMIC P/T 14-129 ZP 3.000% 09/20/2044 DD 09/01/14	432,884.19	438,646.43
GNMA GTD REMIC P/T 14-168 Z VAR RT 08/16/2055 DD 11/01/14	2,386,835.65	2,466,764.75
GNMA GTD REMIC P/T 14-37 CZ 3.000% 03/20/2044 DD 03/01/14	214,306.00	213,392.28
GNMA GTD REMIC P/T 14-37 UZ 3.000% 06/20/2033 DD 03/01/14	777,399.36	759,296.50

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GNMA GTD REMIC P/T 14-56 PZ 3.750% 12/16/2039 DD 04/01/14	2,382,887.47	2,410,627.43
GNMA GTD REMIC P/T 15-123 PY 3.000% 09/20/2045 DD 09/01/15	1,931,675.22	1,858,625.97
GNMA GTD REMIC P/T 15-155 QZ 3.500% 10/20/2045 DD 10/01/15	1,651,458.93	1,607,746.73
GNMA GTD REMIC P/T 15-157 HZ 3.000% 10/20/2045 DD 10/01/15	710,356.87	724,624.97
GNMA GTD REMIC P/T 15-42 CY 3.500% 12/20/2044 DD 03/01/15	908,955.56	871,365.19
GNMA GTD REMIC P/T 15-65 LM 3.000% 05/20/2045 DD 05/01/15	1,670,326.75	1,582,887.67
GNMA GTD REMIC P/T 15-72 ZK 3.500% 05/20/2045 DD 05/01/15	520,838.36	520,949.54
GNMA GTD REMIC P/T 16-116 DZ 3.000% 09/20/2046 DD 09/01/16	2,715,071.04	2,630,204.60
GNMA GTD REMIC P/T 16-117 GZ 3.500% 09/20/2046 DD 09/01/16	386,406.06	366,480.93
GNMA GTD REMIC P/T 16-139 EZ 1.500% 04/20/2043 DD 10/01/16	223,269.86	247,020.66
GNMA GTD REMIC P/T 16-139 PZ 3.500% 10/20/2046 DD 10/01/16	766,472.09	795,426.53
GNMA GTD REMIC P/T 16-49 PZ 3.000% 11/16/2045 DD 04/01/16	350,541.86	340,696.35
GNMA GTD REMIC P/T 16-68 JZ 3.000% 05/20/2046 DD 05/01/16	616,901.91	586,817.07
GNMA GTD REMIC P/T 17-104 LT 3.000% 07/20/2047 DD 07/01/17	2,310,089.96	2,141,045.35
GNMA GTD REMIC P/T 17-116 ZL 3.000% 06/20/2047 DD 07/01/17	661,475.42	647,400.10
GNMA GTD REMIC P/T 17-117 ZN 3.000% 08/20/2047 DD 08/01/17	472,021.36	462,841.14
GNMA GTD REMIC P/T 17-149 JY 2.500% 12/20/2046 DD 10/01/17	590,624.18	566,619.14
GNMA GTD REMIC P/T 17-19 AY 3.000% 02/20/2047 DD 02/01/17	1,392,635.23	0.00
GNMA GTD REMIC P/T 17-36 ZB 3.000% 03/20/2047 DD 03/01/17	1,811,034.78	1,875,176.04
GNMA GTD REMIC P/T 17-38 Z 4.000% 03/20/2047 DD 03/01/17	3,049,610.14	3,068,576.92
GNMA GTD REMIC P/T 17-40 Z 3.000% 03/20/2047 DD 03/01/17	1,156,265.07	1,125,742.25
GNMA GTD REMIC P/T 18-114 Z VAR RT 04/16/2060 DD 08/01/18	1,823,797.61	1,777,012.44
GNMA GTD REMIC P/T 18-115 ZA 3.000% 04/20/2048 DD 08/01/18	387,855.74	365,300.27
GNMA GTD REMIC P/T 18-14 GZ 3.000% 01/20/2048 DD 01/01/18	107,968.62	104,375.60
GNMA GTD REMIC P/T 18-14 JZ 3.000% 01/20/2048 DD 01/01/18	643,647.43	623,562.87
GNMA GTD REMIC P/T 18-168 AZ 3.500% 12/16/2048 DD 12/01/18	1,496,754.80	1,465,694.28
GNMA GTD REMIC P/T 18-168 PY 4.000% 12/20/2048 DD 12/01/18	1,061,527.87	1,010,416.26
GNMA GTD REMIC P/T 18-169 Z 3.000% 04/16/2061 DD 12/01/18	1,602,849.25	1,545,542.09
GNMA GTD REMIC P/T 18-49 PY 3.500% 04/20/2048 DD 04/01/18	2,122,609.15	2,105,287.12
GNMA GTD REMIC P/T 18-67 QZ 3.500% 05/20/2048 DD 05/01/18	2,756,712.71	2,745,487.23
GNMA GTD REMIC P/T 18-69 CB 3.000% 01/16/2059 DD 05/01/18	2,507,934.13	2,426,004.52
GNMA GTD REMIC P/T 18-83 CZ 3.500% 06/20/2048 DD 06/01/18	3,069,728.28	3,116,649.10
GNMA GTD REMIC P/T 18-97 VZ 3.500% 06/20/2048 DD 07/01/18	1,718,926.73	1,705,973.32
GNMA GTD REMIC P/T 19-151 EL 2.000% 04/20/2042 DD 12/01/19	691,256.30	670,210.40
GNMA GTD REMIC P/T 19-159 PL 2.500% 12/20/2049 DD 12/01/19	840,854.12	793,688.32
GNMA GTD REMIC P/T 19-17 Z 3.000% 12/16/2060 DD 02/01/19	1,548,083.37	1,465,340.14
GNMA GTD REMIC P/T 19-19 Z VAR RT 11/16/2060 DD 02/01/19	2,536,855.31	2,497,146.78
GNMA GTD REMIC P/T 19-20 BZ 3.250% 02/20/2049 DD 02/01/19	2,365,364.11	2,415,467.48
GNMA GTD REMIC P/T 19-21 MZ 3.500% 02/20/2049 DD 02/01/19	2,104,478.82	2,045,253.77
GNMA GTD REMIC P/T 19-22 LZ 3.250% 02/20/2049 DD 02/01/19	1,373,871.85	1,416,778.88
GNMA GTD REMIC P/T 19-23 KD 3.500% 02/20/2049 DD 02/01/19	826,979.63	775,656.64
GNMA GTD REMIC P/T 19-31 QY 4.000% 03/20/2049 DD 03/01/19	1,268,591.61	1,219,503.14



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GNMA GTD REMIC P/T 19-34 Z 3.000% 03/16/2061 DD 03/01/19	1,368,522.84	1,294,929.28
GNMA GTD REMIC P/T 19-35 AL 4.000% 03/20/2049 DD 03/01/19	2,541,012.35	2,377,130.46
GNMA GTD REMIC P/T 19-38 AC 3.500% 03/20/2049 DD 03/01/19	3,246,200.64	3,094,192.64
GNMA GTD REMIC P/T 19-5 DZ 3.250% 02/20/2045 DD 01/01/19	3,079,193.74	3,133,604.60
GNMA GTD REMIC P/T 19-5 EZ 3.250% 01/20/2049 DD 01/01/19	1,296,579.27	1,288,308.53
GNMA GTD REMIC P/T 19-5 ZB 3.250% 01/16/2049 DD 01/01/19	1,220,135.94	1,233,675.41
GNMA GTD REMIC P/T 19-53 Z 3.000% 06/16/2061 DD 04/01/19	2,027,805.52	1,963,072.88
GNMA GTD REMIC P/T 19-90 CZ 3.000% 07/20/2049 DD 07/01/19	558,365.91	520,018.32
GNMA GTD REMIC P/T 20-4 HL 2.500% 01/20/2050 DD 01/01/20	1,201,261.22	1,129,094.93
GNMA GTD REMIC P/T 21-41 ZD 2.000% 03/20/2051 DD 03/01/21	823,053.82	790,589.05
GNMA GTD REMIC P/T 21-53 H 1.500% 06/16/2062 DD 03/01/21	550,149.44	503,385.58
GNMA GTD REMIC P/T 21-60 Z 1.750% 05/16/2063 DD 04/01/21	529,836.78	486,012.96
GNMA GTD REMIC P/T 21-63 BD 1.500% 04/16/2061 DD 04/01/21	395,888.17	390,890.31
GNMA GTD REMIC P/T 21-70 Z 1.750% 04/16/2063 DD 04/01/21	508,440.92	474,629.23
GNMA GTD REMIC P/T 21-75 ZD 1.500% 02/16/2063 DD 04/01/21	1,007,957.76	919,182.12
GNMA GTD REMIC P/T 21-84 B 1.500% 04/16/2061 DD 05/01/21	493,863.74	483,788.57
GNMA GTD REMIC P/T 21-85 Z 1.750% 03/16/2063 DD 05/01/21	540,081.33	495,925.54
GNMA GTD REMIC P/T 24-44 BL 4.500% 03/20/2054 DD 03/01/24	0.00	3,016,200.98
U S TREASURY BD CPN STRIP 0.000% 02/15/2039 DD 02/17/09	3,132,506.80	0.00
U S TREASURY BD CPN STRIP 0.000% 02/15/2040 DD 02/16/10	5,452,407.65	6,969,388.46
U S TREASURY BD CPN STRIP 0.000% 02/15/2041 DD 02/15/11	13,770,980.02	20,505,664.09
U S TREASURY BD CPN STRIP 0.000% 02/15/2042 DD 02/15/12	12,566,354.01	14,565,646.47
U S TREASURY BD CPN STRIP 0.000% 02/15/2043 DD 02/15/13	21,834,921.89	19,569,317.90
U S TREASURY BD CPN STRIP 0.000% 02/15/2044 DD 02/18/14	3,505,330.37	1,707,661.76
U S TREASURY BD CPN STRIP 0.000% 02/15/2045 DD 02/17/15	14,260,248.44	13,759,043.90
U S TREASURY BD CPN STRIP 0.000% 02/15/2046 DD 02/16/16	2,998,408.93	7,259,910.74
U S TREASURY BD CPN STRIP 0.000% 02/15/2047 DD 02/15/17	4,681,688.58	6,235,335.64
U S TREASURY BD CPN STRIP 0.000% 02/15/2048 DD 02/15/18	1,605,107.89	3,467,868.90
U S TREASURY BD CPN STRIP 0.000% 02/15/2049 DD 02/15/19	1,550,149.54	5,138,426.05
U S TREASURY BD CPN STRIP 0.000% 02/15/2050 DD 02/18/20	1,104,595.39	2,132,525.41
U S TREASURY BD CPN STRIP 0.000% 02/15/2051 DD 02/16/21	0.00	620,012.02
U S TREASURY BD CPN STRIP 0.000% 02/15/2052 DD 02/15/22	0.00	440,800.03
U S TREASURY BD CPN STRIP 0.000% 05/15/2039 DD 05/15/09	3,704,097.35	0.00
U S TREASURY BD CPN STRIP 0.000% 05/15/2040 DD 05/17/10	13,107,525.55	17,396,622.10
U S TREASURY BD CPN STRIP 0.000% 05/15/2041 DD 05/16/11	6,203,744.73	3,934,403.19
U S TREASURY BD CPN STRIP 0.000% 05/15/2042 DD 05/15/12	1,207,333.91	7,510,621.30
U S TREASURY BD CPN STRIP 0.000% 05/15/2043 DD 05/15/13	2,910,525.63	7,575,017.85
U S TREASURY BD CPN STRIP 0.000% 05/15/2044 DD 05/15/14	2,314,542.78	5,022,174.24
U S TREASURY BD CPN STRIP 0.000% 05/15/2045 DD 05/15/15	4,393,550.37	39,286,787.92
U S TREASURY BD CPN STRIP 0.000% 05/15/2046 DD 05/16/16	3,975,273.25	11,865,271.21
U S TREASURY BD CPN STRIP 0.000% 05/15/2047 DD 05/15/17	1,615,072.77	3,488,103.07
U S TREASURY BD CPN STRIP 0.000% 05/15/2048 DD 05/15/18	4,037,414.41	4,566,180.39

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U S TREASURY BD CPN STRIP 0.000% 05/15/2049 DD 05/15/19	2,724,840.80	2,010,808.08
U S TREASURY BD CPN STRIP 0.000% 05/15/2050 DD 05/15/20	821,225.72	11,806,938.65
U S TREASURY BD CPN STRIP 0.000% 05/15/2051 DD 05/17/21	0.00	450,795.73
U S TREASURY BD CPN STRIP 0.000% 05/15/2052 DD 05/16/22	0.00	6,670,356.23
U S TREASURY BD CPN STRIP 0.000% 08/15/2039 DD 08/17/09	5,267,699.95	0.00
U S TREASURY BD CPN STRIP 0.000% 08/15/2040 DD 08/16/10	13,218,104.41	17,759,806.76
U S TREASURY BD CPN STRIP 0.000% 08/15/2041 DD 08/15/11	15,585,949.67	19,031,797.11
U S TREASURY BD CPN STRIP 0.000% 08/15/2042 DD 08/15/12	4,105,829.92	8,104,668.18
U S TREASURY BD CPN STRIP 0.000% 08/15/2043 DD 08/15/13	2,395,921.85	11,704,422.30
U S TREASURY BD CPN STRIP 0.000% 08/15/2044 DD 08/15/14	3,581,032.78	5,366,009.16
U S TREASURY BD CPN STRIP 0.000% 08/15/2045 DD 08/17/15	10,879,695.85	10,119,878.83
U S TREASURY BD CPN STRIP 0.000% 08/15/2046 DD 08/15/16	11,613,319.51	11,664,545.60
U S TREASURY BD CPN STRIP 0.000% 08/15/2047 DD 08/15/17	2,609,762.36	3,597,510.01
U S TREASURY BD CPN STRIP 0.000% 08/15/2048 DD 08/15/18	1,265,013.23	11,413,522.25
U S TREASURY BD CPN STRIP 0.000% 08/15/2049 DD 08/15/19	510,184.92	2,104,508.16
U S TREASURY BD CPN STRIP 0.000% 08/15/2050 DD 08/17/20	0.00	3,191,883.26
U S TREASURY BD CPN STRIP 0.000% 08/15/2051 DD 08/16/21	0.00	272,024.72
U S TREASURY BD CPN STRIP 0.000% 08/15/2052 DD 08/15/22	0.00	1,970,069.83
U S TREASURY BD CPN STRIP 0.000% 11/15/2039 DD 11/16/09	5,047,760.49	7,603,910.56
U S TREASURY BD CPN STRIP 0.000% 11/15/2040 DD 11/15/10	3,169,043.25	6,020,356.55
U S TREASURY BD CPN STRIP 0.000% 11/15/2041 DD 11/15/11	3,504,906.59	6,592,866.36
U S TREASURY BD CPN STRIP 0.000% 11/15/2042 DD 11/15/12	3,695,050.73	6,686,862.52
U S TREASURY BD CPN STRIP 0.000% 11/15/2043 DD 11/15/13	3,731,335.10	6,172,183.99
U S TREASURY BD CPN STRIP 0.000% 11/15/2044 DD 11/17/14	4,405,315.97	24,340,398.67
U S TREASURY BD CPN STRIP 0.000% 11/15/2045 DD 11/16/15	1,711,988.43	5,263,394.19
U S TREASURY BD CPN STRIP 0.000% 11/15/2046 DD 11/15/16	3,739,704.12	5,547,041.47
U S TREASURY BD CPN STRIP 0.000% 11/15/2047 DD 11/15/17	2,065,240.90	4,250,346.52
U S TREASURY BD CPN STRIP 0.000% 11/15/2048 DD 11/15/18	7,001,625.70	8,793,330.99
U S TREASURY BD CPN STRIP 0.000% 11/15/2049 DD 11/15/19	1,346,035.78	1,516,540.29
U S TREASURY BD CPN STRIP 0.000% 11/15/2050 DD 11/16/20	0.00	557,361.47
U S TREASURY BD CPN STRIP 0.000% 11/15/2051 DD 11/15/21	0.00	5,076,938.13
U S TREASURY BD PRIN STRIP 0.000% 02/15/2040 DD 02/16/10	11,947,663.80	33,849,410.72
U S TREASURY BD PRIN STRIP 0.000% 02/15/2042 DD 02/28/22	4,238,873.97	0.00
U S TREASURY BD PRIN STRIP 0.000% 02/15/2043 DD 02/15/13	21,789,900.32	10,781,249.05
U S TREASURY BD PRIN STRIP 0.000% 02/15/2044 DD 02/18/14	23,606,061.92	15,909,097.60
U S TREASURY BD PRIN STRIP 0.000% 02/15/2045 DD 02/17/15	0.00	4,115,895.63
U S TREASURY BD PRIN STRIP 0.000% 02/15/2046 DD 02/16/16	18,555,674.61	15,581,725.14
U S TREASURY BD PRIN STRIP 0.000% 02/15/2047 DD 02/15/17	17,475,740.65	12,818,275.12
U S TREASURY BD PRIN STRIP 0.000% 02/15/2048 DD 02/15/18	32,078,943.51	26,504,531.60
U S TREASURY BD PRIN STRIP 0.000% 02/15/2049 DD 02/15/19	18,244,260.72	37,993,110.74
U S TREASURY BD PRIN STRIP 0.000% 02/15/2050 DD 02/18/20	15,456,443.76	42,081,987.82
U S TREASURY BD PRIN STRIP 0.000% 02/15/2051 DD 02/16/21	76,971,365.50	65,781,725.75



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U S TREASURY BD PRIN STRIP 0.000% 02/15/2052 DD 02/15/22	49,370,314.28	52,601,353.56
U S TREASURY BD PRIN STRIP 0.000% 02/15/2053 DD 02/15/23	8,840,218.53	51,114,773.36
U S TREASURY BD PRIN STRIP 0.000% 02/15/2054 DD 02/15/24	0.00	27,026,300.64
U S TREASURY BD PRIN STRIP 0.000% 05/15/2039 DD 05/15/09	6,772,762.65	7,061,477.39
U S TREASURY BD PRIN STRIP 0.000% 05/15/2040 DD 05/17/10	3,905,259.08	0.00
U S TREASURY BD PRIN STRIP 0.000% 05/15/2041 DD 05/16/11	785,052.67	0.00
U S TREASURY BD PRIN STRIP 0.000% 05/15/2042 DD 05/31/22	1,177,474.55	0.00
U S TREASURY BD PRIN STRIP 0.000% 05/15/2044 DD 05/15/14	21,914,965.36	17,871,903.71
U S TREASURY BD PRIN STRIP 0.000% 05/15/2045 DD 05/15/15	11,344,095.39	186,546.46
U S TREASURY BD PRIN STRIP 0.000% 05/15/2046 DD 05/16/16	4,885,619.63	11,515,208.94
U S TREASURY BD PRIN STRIP 0.000% 05/15/2047 DD 05/15/17	24,554,126.60	24,144,464.46
U S TREASURY BD PRIN STRIP 0.000% 05/15/2048 DD 05/15/18	26,529,162.92	15,287,706.31
U S TREASURY BD PRIN STRIP 0.000% 05/15/2049 DD 05/15/19	26,477,856.00	39,990,704.53
U S TREASURY BD PRIN STRIP 0.000% 05/15/2050 DD 05/15/20	27,119,711.48	17,703,108.60
U S TREASURY BD PRIN STRIP 0.000% 05/15/2051 DD 05/17/21	42,966,400.88	47,195,088.48
U S TREASURY BD PRIN STRIP 0.000% 05/15/2052 DD 05/16/22	48,087,323.99	70,423,184.11
U S TREASURY BD PRIN STRIP 0.000% 05/15/2053 DD 05/15/23	22,246,952.94	79,195,702.81
U S TREASURY BD PRIN STRIP 0.000% 05/15/2054 DD 05/15/24	0.00	41,613,089.79
U S TREASURY BD PRIN STRIP 0.000% 08/15/2042 DD 08/15/12	6,882,839.25	33,517,346.46
U S TREASURY BD PRIN STRIP 0.000% 08/15/2042 DD 08/31/22	970,031.55	0.00
U S TREASURY BD PRIN STRIP 0.000% 08/15/2043 DD 08/15/13	1,114,427.19	0.00
U S TREASURY BD PRIN STRIP 0.000% 08/15/2043 DD 08/31/23	0.00	8,930,668.03
U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 08/15/14	22,677,101.82	31,808,295.96
U S TREASURY BD PRIN STRIP 0.000% 08/15/2044 DD 09/03/24	0.00	10,896,294.00
U S TREASURY BD PRIN STRIP 0.000% 08/15/2045 DD 08/17/15	4,025.76	1,085,154.72
U S TREASURY BD PRIN STRIP 0.000% 08/15/2046 DD 08/15/16	13,310,086.56	4,297,125.17
U S TREASURY BD PRIN STRIP 0.000% 08/15/2047 DD 08/15/17	9,725,598.95	29,824,535.61
U S TREASURY BD PRIN STRIP 0.000% 08/15/2048 DD 08/15/18	36,338,411.15	51,105,032.09
U S TREASURY BD PRIN STRIP 0.000% 08/15/2049 DD 08/15/19	15,864,228.83	19,639,861.41
U S TREASURY BD PRIN STRIP 0.000% 08/15/2050 DD 08/17/20	90,824,576.64	21,036,656.33
U S TREASURY BD PRIN STRIP 0.000% 08/15/2051 DD 08/16/21	37,434,878.55	52,798,557.06
U S TREASURY BD PRIN STRIP 0.000% 08/15/2052 DD 08/15/22	34,202,185.34	38,845,721.11
U S TREASURY BD PRIN STRIP 0.000% 08/15/2053 DD 08/15/23	3,190,613.40	5,144,788.16
U S TREASURY BD PRIN STRIP 0.000% 08/15/2054 DD 08/15/24	0.00	41,753,118.91
U S TREASURY BD PRIN STRIP 0.000% 11/15/2039 DD 11/16/09	17,018,881.07	0.00
U S TREASURY BD PRIN STRIP 0.000% 11/15/2040 DD 11/15/10	8,101,786.13	0.00
U S TREASURY BD PRIN STRIP 0.000% 11/15/2041 DD 11/15/11	9,596,315.80	8,974,262.60
U S TREASURY BD PRIN STRIP 0.000% 11/15/2042 DD 11/15/12	0.00	3,531,313.70
U S TREASURY BD PRIN STRIP 0.000% 11/15/2043 DD 11/15/13	28,540,507.85	13,956,288.18
U S TREASURY BD PRIN STRIP 0.000% 11/15/2044 DD 11/17/14	7,380,278.69	3,227,767.69
U S TREASURY BD PRIN STRIP 0.000% 11/15/2045 DD 11/16/15	1,770,854.26	0.00
U S TREASURY BD PRIN STRIP 0.000% 11/15/2046 DD 11/15/16	11,542,192.82	13,830,921.03

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U S TREASURY BD PRIN STRIP 0.000% 11/15/2047 DD 11/15/17	23,839,342.05	30,512,138.80
U S TREASURY BD PRIN STRIP 0.000% 11/15/2048 DD 11/15/18	20,586,962.04	23,602,614.08
U S TREASURY BD PRIN STRIP 0.000% 11/15/2049 DD 11/15/19	26,804,121.78	28,167,020.93
U S TREASURY BD PRIN STRIP 0.000% 11/15/2050 DD 11/16/20	67,244,701.37	62,948,090.28
U S TREASURY BD PRIN STRIP 0.000% 11/15/2051 DD 11/15/21	70,591,272.64	36,636,404.17
U S TREASURY BD PRIN STRIP 0.000% 11/15/2052 DD 11/15/22	15,837,015.96	7,282,325.50
U S TREASURY BD PRIN STRIP 0.000% 11/15/2053 DD 11/15/23	0.00	32,971,759.39
U S TREASURY BILL 0.000% 01/02/2025 DD 07/05/24	0.00	1,096,121.93
U S TREASURY BILL 0.000% 01/04/2024 DD 07/06/23	1,868,436.25	0.00
U S TREASURY BILL 0.000% 01/09/2024 DD 09/12/23	2,884,030.04	0.00
U S TREASURY BILL 0.000% 01/11/2024 DD 07/13/23	17,037,778.56	0.00
U S TREASURY BILL 0.000% 01/14/2025 DD 09/17/24	0.00	7,744,376.82
U S TREASURY BILL 0.000% 01/16/2024 DD 09/19/23	40,550,008.03	0.00
U S TREASURY BILL 0.000% 01/18/2024 DD 07/20/23	6,404,930.46	0.00
U S TREASURY BILL 0.000% 01/21/2025 DD 09/24/24	0.00	496,527.22
U S TREASURY BILL 0.000% 01/23/2024 DD 09/26/23	7,476,951.08	0.00
U S TREASURY BILL 0.000% 01/25/2024 DD 01/26/23	17,965,680.72	0.00
U S TREASURY BILL 0.000% 01/28/2025 DD 10/01/24	0.00	2,824,938.46
U S TREASURY BILL 0.000% 01/30/2024 DD 10/03/23	6,971,196.17	0.00
U S TREASURY BILL 0.000% 01/30/2025 DD 08/01/24	0.00	23,411,356.05
U S TREASURY BILL 0.000% 02/01/2024 DD 08/03/23	6,590,282.62	0.00
U S TREASURY BILL 0.000% 02/04/2025 DD 10/08/24	0.00	7,948,754.00
U S TREASURY BILL 0.000% 02/06/2024 DD 10/10/23	21,167,153.07	0.00
U S TREASURY BILL 0.000% 02/08/2024 DD 08/10/23	3,096,286.20	0.00
U S TREASURY BILL 0.000% 02/11/2025 DD 10/15/24	0.00	17,492,694.27
U S TREASURY BILL 0.000% 02/13/2024 DD 10/17/23	13,284,426.40	0.00
U S TREASURY BILL 0.000% 02/20/2024 DD 10/24/23	9,933,249.44	0.00
U S TREASURY BILL 0.000% 02/20/2025 DD 02/22/24	0.00	15,290,644.15
U S TREASURY BILL 0.000% 03/14/2024 DD 09/14/23	14,346,208.77	0.00
U S TREASURY BILL 0.000% 03/28/2024 DD 09/28/23	11,835,513.15	0.00
U S TREASURY BILL 0.000% 04/15/2025 DD 12/17/24	0.00	2,158,498.13
U S TREASURY BILL 0.000% 05/23/2024 DD 11/24/23	29,886,976.87	0.00
U S TREASURY BOND 1.125% 05/15/2040 DD 05/15/20	841,343.75	16,531,985.42
U S TREASURY BOND 1.125% 08/15/2040 DD 08/15/20	5,259,212.67	43,126,715.81
U S TREASURY BOND 1.375% 08/15/2050 DD 08/15/20	1,549,480.06	1,905,363.29
U S TREASURY BOND 1.375% 11/15/2040 DD 11/15/20	2,275,243.75	12,263,615.62
U S TREASURY BOND 1.625% 11/15/2050 DD 11/15/20	2,483,114.06	43,848,813.08
U S TREASURY BOND 1.750% 08/15/2041 DD 08/15/21	5,890,331.81	3,371,265.61
U S TREASURY BOND 1.875% 02/15/2041 DD 02/15/21	6,684,200.80	33,441,257.56
U S TREASURY BOND 1.875% 02/15/2051 DD 02/15/21	0.00	7,910,953.20
U S TREASURY BOND 1.875% 11/15/2051 DD 11/15/21	931,190.63	2,660,663.65
U S TREASURY BOND 2.000% 02/15/2050 DD 02/15/20	35,106,209.83	38,885,287.27



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U S TREASURY BOND 2.000% 08/15/2051 DD 08/15/21	0.00	47,394,041.22
U S TREASURY BOND 2.000% 11/15/2041 DD 11/15/21	1,118,485.15	16,970,359.51
U S TREASURY BOND 2.250% 02/15/2052 DD 02/15/22	18,250,133.27	60,746,521.88
U S TREASURY BOND 2.250% 05/15/2041 DD 05/15/21	0.00	458,252.34
U S TREASURY BOND 2.250% 08/15/2046 DD 08/15/16	10,334,180.11	6,622,432.03
U S TREASURY BOND 2.250% 08/15/2049 DD 08/15/19	0.00	32,877,583.59
U S TREASURY BOND 2.375% 02/15/2042 DD 02/15/22	7,194,718.75	42,380,426.61
U S TREASURY BOND 2.375% 05/15/2051 DD 05/15/21	8,872,575.72	5,691,344.19
U S TREASURY BOND 2.375% 11/15/2049 DD 11/15/19	1,031,164.06	7,421,407.88
U S TREASURY BOND 2.500% 02/15/2045 DD 02/15/15	26,309,515.45	25,896,493.84
U S TREASURY BOND 2.500% 02/15/2046 DD 02/15/16	1,036,191.40	20,468,732.82
U S TREASURY BOND 2.500% 05/15/2046 DD 05/15/16	1,331,026.18	7,448,630.91
U S TREASURY BOND 2.750% 08/15/2047 DD 08/15/17	492,778.13	44,946,761.72
U S TREASURY BOND 2.750% 11/15/2042 DD 11/15/12	14,421,571.58	10,897,578.44
U S TREASURY BOND 2.750% 11/15/2047 DD 11/15/17	0.00	37,841,552.34
U S TREASURY BOND 2.875% 05/15/2043 DD 05/15/13	0.00	7,165,757.81
U S TREASURY BOND 2.875% 05/15/2049 DD 05/15/19	0.00	3,216,123.06
U S TREASURY BOND 2.875% 05/15/2052 DD 05/15/22	6,093,189.85	11,958,335.24
U S TREASURY BOND 2.875% 11/15/2046 DD 11/15/16	394,067.19	2,033,144.15
U S TREASURY BOND 3.000% 02/15/2047 DD 02/15/17	0.00	2,255,537.48
U S TREASURY BOND 3.000% 02/15/2048 DD 02/15/18	1,276,945.32	4,888,565.41
U S TREASURY BOND 3.000% 02/15/2049 DD 02/15/19	0.00	75,741,380.60
U S TREASURY BOND 3.000% 05/15/2045 DD 05/15/15	4,266,050.81	1,059,023.43
U S TREASURY BOND 3.000% 05/15/2047 DD 05/15/17	3,552,122.25	5,168,627.16
U S TREASURY BOND 3.000% 08/15/2048 DD 08/15/18	1,610,936.73	10,517,621.88
U S TREASURY BOND 3.000% 08/15/2052 DD 08/15/22	1,664,217.78	9,655,881.48
U S TREASURY BOND 3.000% 11/15/2044 DD 11/15/14	1,828,062.50	11,575,624.45
U S TREASURY BOND 3.000% 11/15/2045 DD 11/15/15	3,139,304.68	0.00
U S TREASURY BOND 3.125% 02/15/2043 DD 02/15/13	0.00	2,835,090.81
U S TREASURY BOND 3.125% 05/15/2048 DD 05/15/18	3,590,193.75	5,382,090.84
U S TREASURY BOND 3.125% 08/15/2044 DD 08/15/14	488,794.92	6,531,000.00
U S TREASURY BOND 3.250% 05/15/2042 DD 05/15/22	19,656,421.82	0.00
U S TREASURY BOND 3.375% 05/15/2044 DD 05/15/14	2,920,757.80	16,779,073.49
U S TREASURY BOND 3.375% 08/15/2042 DD 08/15/22	21,332,360.95	19,734,474.87
U S TREASURY BOND 3.375% 11/15/2048 DD 11/15/18	1,632,384.97	24,469,513.94
U S TREASURY BOND 3.500% 02/15/2039 DD 02/15/09	304,100.00	0.00
U S TREASURY BOND 3.625% 02/15/2044 DD 02/15/14	565,679.88	0.00
U S TREASURY BOND 3.625% 02/15/2053 DD 02/15/23	57,153,422.74	35,203,825.31
U S TREASURY BOND 3.625% 05/15/2053 DD 05/15/23	25,919,914.69	38,618,029.54
U S TREASURY BOND 3.625% 08/15/2043 DD 08/15/13	5,947,274.82	18,567,131.00
U S TREASURY BOND 3.750% 08/15/2041 DD 08/15/11	83,559.08	0.00
U S TREASURY BOND 3.750% 11/15/2043 DD 11/15/13	2,504,480.85	0.00

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U S TREASURY BOND 3.875% 02/15/2043 DD 02/15/23	9,335,077.69	2,561,515.63
U S TREASURY BOND 3.875% 05/15/2043 DD 05/15/23	52,675,011.88	48,709,108.54
U S TREASURY BOND 4.000% 11/15/2042 DD 11/15/22	390,156.25	12,277,116.05
U S TREASURY BOND 4.000% 11/15/2052 DD 11/15/22	0.00	32,632,960.84
U S TREASURY BOND 4.125% 08/15/2044 DD 08/15/24	0.00	126,319,395.32
U S TREASURY BOND 4.125% 08/15/2053 DD 08/15/23	92,758,656.26	23,120,026.83
U S TREASURY BOND 4.250% 02/15/2054 DD 02/15/24	0.00	34,636,827.23
U S TREASURY BOND 4.250% 05/15/2039 DD 05/15/09	7,751,367.15	35,894,391.89
U S TREASURY BOND 4.250% 08/15/2054 DD 08/15/24	0.00	67,287,672.66
U S TREASURY BOND 4.250% 11/15/2040 DD 11/15/10	8,520,678.87	14,394,550.74
U S TREASURY BOND 4.375% 02/15/2038 DD 02/15/08	1,343,929.69	19,660,281.25
U S TREASURY BOND 4.375% 05/15/2040 DD 05/15/10	708,501.56	0.00
U S TREASURY BOND 4.375% 08/15/2043 DD 08/15/23	84,504,362.04	101,491,239.97
U S TREASURY BOND 4.375% 11/15/2039 DD 11/15/09	423,319.92	2,374,356.45
U S TREASURY BOND 4.500% 02/15/2036 DD 02/15/06	15,505,371.13	5,974,160.17
U S TREASURY BOND 4.500% 02/15/2044 DD 02/15/24	0.00	25,792,878.90
U S TREASURY BOND 4.500% 05/15/2038 DD 05/15/08	154,560.94	0.00
U S TREASURY BOND 4.500% 08/15/2039 DD 08/15/09	0.00	12,153,866.18
U S TREASURY BOND 4.500% 11/15/2054 DD 11/15/24	0.00	28,229,642.97
U S TREASURY BOND 4.625% 02/15/2040 DD 02/15/10	623,160.15	18,131,187.41
U S TREASURY BOND 4.625% 05/15/2044 DD 05/15/24	0.00	38,124,864.85
U S TREASURY BOND 4.625% 05/15/2054 DD 05/15/24	0.00	62,786,373.44
U S TREASURY BOND 4.625% 11/15/2044 DD 11/15/24	0.00	20,485,040.63
U S TREASURY BOND 4.750% 02/15/2037 DD 02/15/07	987,574.22	5,951,829.51
U S TREASURY BOND 4.750% 02/15/2041 DD 02/15/11	0.00	9,285,414.04
U S TREASURY BOND 4.750% 11/15/2043 DD 11/15/23	21,006,067.97	62,194,971.84
U S TREASURY BOND 4.750% 11/15/2053 DD 11/15/23	9,712,315.63	38,993,390.63
U S TREASURY BOND 5.000% 05/15/2037 DD 05/15/07	0.00	4,042,898.42
U S TREASURY BOND 5.250% 02/15/2029 DD 02/15/99	32,805,046.88	0.00
U S TREASURY BOND 5.250% 11/15/2028 DD 11/15/98	4,244,843.76	0.00
U S TREASURY BOND 5.375% 02/15/2031 DD 02/15/01	30,069,359.51	0.00
U S TREASURY BOND 6.125% 11/15/2027 DD 11/15/97	28,272,460.87	0.00
U S TREASURY BOND 6.875% 08/15/2025 DD 08/15/95	30,133,945.24	0.00
U S TREASURY NOTE 0.250% 06/30/2025 DD 06/30/20	2,987,212.50	0.00
U S TREASURY NOTE 0.250% 07/31/2025 DD 07/31/20	9,314,890.97	0.00
U S TREASURY NOTE 0.250% 08/31/2025 DD 08/31/20	5,724,126.94	3,535,350.58
U S TREASURY NOTE 0.375% 01/31/2026 DD 01/31/21	8,797,446.85	0.00
U S TREASURY NOTE 0.375% 04/30/2025 DD 04/30/20	42,984,588.12	0.00
U S TREASURY NOTE 0.375% 11/30/2025 DD 11/30/20	43,305,609.38	45,018,530.27
U S TREASURY NOTE 0.500% 08/31/2027 DD 08/31/20	9,107,453.13	0.00
U S TREASURY NOTE 0.500% 10/31/2027 DD 10/31/20	4,821,329.70	0.00
U S TREASURY NOTE 0.625% 05/15/2030 DD 05/15/20	8,671,345.31	0.00



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U S TREASURY NOTE 0.625% 08/15/2030 DD 08/15/20	22,267,412.82	0.00
U S TREASURY NOTE 0.750% 01/31/2028 DD 01/31/21	23,055,642.19	14,643,894.57
U S TREASURY NOTE 0.750% 04/30/2026 DD 04/30/21	33,455,695.31	0.00
U S TREASURY NOTE 0.750% 05/31/2026 DD 05/31/21	7,973,882.81	0.00
U S TREASURY NOTE 0.750% 08/31/2026 DD 08/31/21	8,594,412.87	0.00
U S TREASURY NOTE 0.875% 01/31/2024 DD 01/31/22	881,864.51	0.00
U S TREASURY NOTE 1.000% 12/15/2024 DD 12/15/21	4,050,210.95	0.00
U S TREASURY NOTE 1.125% 08/31/2028 DD 08/31/21	3,809,299.20	0.00
U S TREASURY NOTE 1.250% 03/31/2028 DD 03/31/21	2,961,878.90	0.00
U S TREASURY NOTE 1.250% 04/30/2028 DD 04/30/21	6,272,109.34	0.00
U S TREASURY NOTE 1.250% 05/31/2028 DD 05/31/21	6,116,189.08	0.00
U S TREASURY NOTE 1.250% 06/30/2028 DD 06/30/21	12,863,176.57	0.00
U S TREASURY NOTE 1.250% 08/15/2031 DD 08/15/21	1,968,745.11	0.00
U S TREASURY NOTE 1.250% 09/30/2028 DD 09/30/21	4,236,320.31	0.00
U S TREASURY NOTE 1.250% 11/30/2026 DD 11/30/21	25,530,000.00	0.00
U S TREASURY NOTE 1.250% 12/31/2026 DD 12/31/21	19,024,421.77	0.00
U S TREASURY NOTE 1.375% 11/15/2031 DD 11/15/21	3,327,031.24	0.00
U S TREASURY NOTE 1.375% 12/31/2028 DD 12/31/21	9,573,987.50	0.00
U S TREASURY NOTE 1.500% 11/30/2028 DD 11/30/21	6,861,971.52	0.00
U S TREASURY NOTE 1.625% 05/15/2026 DD 05/15/16	6,257,839.47	0.00
U S TREASURY NOTE 1.625% 10/31/2026 DD 10/31/19	11,802,164.09	0.00
U S TREASURY NOTE 1.875% 02/15/2032 DD 02/15/22	18,077,554.59	0.00
U S TREASURY NOTE 1.875% 02/28/2027 DD 02/28/22	10,486,490.63	0.00
U S TREASURY NOTE 2.000% 08/15/2025 DD 08/15/15	25,890,199.29	0.00
U S TREASURY NOTE 2.375% 03/31/2029 DD 03/31/22	4,554,320.29	0.00
U S TREASURY NOTE 2.375% 05/15/2029 DD 05/15/19	13,919,531.25	0.00
U S TREASURY NOTE 2.625% 05/31/2027 DD 05/31/22	8,614,820.75	0.00
U S TREASURY NOTE 2.625% 07/31/2029 DD 07/31/22	0.00	19,294,437.55
U S TREASURY NOTE 2.750% 02/15/2028 DD 02/15/18	6,218,417.99	0.00
U S TREASURY NOTE 2.750% 08/15/2032 DD 08/15/22	29,675,778.33	5,952,797.57
U S TREASURY NOTE 2.875% 04/30/2025 DD 04/30/18	29,054,953.13	0.00
U S TREASURY NOTE 2.875% 05/15/2028 DD 05/15/18	43,669,335.71	0.00
U S TREASURY NOTE 2.875% 05/15/2032 DD 05/15/22	11,293,491.86	0.00
U S TREASURY NOTE 2.875% 05/31/2025 DD 05/31/18	27,757,671.80	0.00
U S TREASURY NOTE 3.125% 08/15/2025 DD 08/15/22	17,918,684.47	0.00
U S TREASURY NOTE 3.125% 08/31/2027 DD 08/31/22	11,038,318.33	0.00
U S TREASURY NOTE 3.125% 08/31/2029 DD 08/31/22	7,683,196.46	0.00
U S TREASURY NOTE 3.250% 06/30/2027 DD 06/30/22	15,645,624.96	0.00
U S TREASURY NOTE 3.250% 06/30/2029 DD 06/30/22	8,454,388.72	78,365,131.63
U S TREASURY NOTE 3.375% 05/15/2033 DD 05/15/23	4,082,496.09	0.00
U S TREASURY NOTE 3.375% 09/15/2027 DD 09/15/24	0.00	3,584,037.20
U S TREASURY NOTE 3.500% 01/31/2028 DD 01/31/23	5,343,625.00	0.00



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U S TREASURY NOTE 3.500% 01/31/2030 DD 01/31/23	5,102,136.74	0.00
U S TREASURY NOTE 3.500% 02/15/2033 DD 02/15/23	9,109,130.81	1,488,562.50
U S TREASURY NOTE 3.500% 04/30/2028 DD 04/30/23	10,342,089.87	0.00
U S TREASURY NOTE 3.625% 03/31/2028 DD 03/31/23	4,212,117.60	0.00
U S TREASURY NOTE 3.625% 03/31/2030 DD 03/31/23	8,374,543.53	0.00
U S TREASURY NOTE 3.750% 04/15/2026 DD 04/15/23	1,402,287.10	0.00
U S TREASURY NOTE 3.750% 05/31/2030 DD 05/31/23	803,925.00	0.00
U S TREASURY NOTE 3.750% 06/30/2030 DD 06/30/23	2,346,985.35	0.00
U S TREASURY NOTE 3.750% 08/15/2027 DD 08/15/24	0.00	21,515,751.56
U S TREASURY NOTE 3.750% 12/31/2028 DD 12/31/23	0.00	12,691,823.11
U S TREASURY NOTE 3.750% 12/31/2030 DD 12/31/23	0.00	35,634,663.47
U S TREASURY NOTE 3.875% 01/15/2026 DD 01/15/23	1,593,150.59	0.00
U S TREASURY NOTE 3.875% 03/31/2025 DD 03/31/23	3,083,030.45	0.00
U S TREASURY NOTE 3.875% 08/15/2033 DD 08/15/23	18,911,763.29	95,183.59
U S TREASURY NOTE 3.875% 08/15/2034 DD 08/15/24	0.00	83,553,152.98
U S TREASURY NOTE 3.875% 09/30/2029 DD 09/30/22	6,404,741.81	0.00
U S TREASURY NOTE 3.875% 11/30/2027 DD 11/30/22	1,557,867.18	0.00
U S TREASURY NOTE 3.875% 11/30/2029 DD 11/30/22	22,984,726.62	0.00
U S TREASURY NOTE 3.875% 12/31/2027 DD 12/31/22	6,993,984.34	0.00
U S TREASURY NOTE 3.875% 12/31/2029 DD 12/31/22	5,722,316.41	0.00
U S TREASURY NOTE 4.000% 02/15/2034 DD 02/15/24	0.00	24,028,485.17
U S TREASURY NOTE 4.000% 02/28/2030 DD 02/28/23	4,592,639.66	0.00
U S TREASURY NOTE 4.000% 02/29/2028 DD 02/28/23	2,168,859.37	0.00
U S TREASURY NOTE 4.000% 07/31/2029 DD 07/31/24	0.00	3,183,315.83
U S TREASURY NOTE 4.000% 10/31/2029 DD 10/31/22	2,731,014.26	0.00
U S TREASURY NOTE 4.000% 12/15/2025 DD 12/15/22	12,555,421.06	0.00
U S TREASURY NOTE 4.125% 06/15/2026 DD 06/15/23	1,350,158.21	0.00
U S TREASURY NOTE 4.125% 08/31/2030 DD 08/31/23	11,417,464.12	13,841,960.19
U S TREASURY NOTE 4.125% 09/30/2027 DD 09/30/22	3,207,394.53	0.00
U S TREASURY NOTE 4.125% 10/31/2026 DD 10/31/24	0.00	11,747,402.34
U S TREASURY NOTE 4.125% 10/31/2029 DD 10/31/24	0.00	32,942,018.14
U S TREASURY NOTE 4.125% 11/15/2032 DD 11/15/22	18,402,459.81	0.00
U S TREASURY NOTE 4.125% 11/30/2029 DD 11/30/24	0.00	18,291,493.03
U S TREASURY NOTE 4.250% 01/31/2026 DD 01/31/24	0.00	7,535,000.00
U S TREASURY NOTE 4.250% 11/15/2034 DD 11/15/24	0.00	42,420,407.04
U S TREASURY NOTE 4.375% 05/15/2034 DD 05/15/24	0.00	40,028,974.22
U S TREASURY NOTE 4.375% 08/15/2026 DD 08/15/23	6,601,601.99	8,710,623.87
U S TREASURY NOTE 4.375% 08/31/2028 DD 08/31/23	10,734,609.38	28,634,002.08
U S TREASURY NOTE 4.375% 11/30/2028 DD 11/30/23	9,218.67	0.00
U S TREASURY NOTE 4.375% 11/30/2030 DD 11/30/23	2,986,546.88	0.00
U S TREASURY NOTE 4.375% 12/31/2029 DD 12/31/24	0.00	3,399,873.75
U S TREASURY NOTE 4.500% 03/31/2026 DD 03/31/24	0.00	200,539.06



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U S TREASURY NOTE 4.500% 05/15/2027 DD 05/15/24	0.00	1,768,593.75
U S TREASURY NOTE 4.500% 07/15/2026 DD 07/15/23	5,351,136.73	0.00
U S TREASURY NOTE 4.500% 11/15/2033 DD 11/15/23	32,640,426.77	0.00
U S TREASURY NOTE 4.500% 11/30/2024 DD 11/30/22	727,319.53	0.00
U S TREASURY NOTE 4.625% 03/15/2026 DD 03/15/23	2,709,018.16	0.00
U S TREASURY NOTE 4.625% 04/30/2029 DD 04/30/24	0.00	7,621,371.06
U S TREASURY NOTE 4.625% 04/30/2031 DD 04/30/24	0.00	4,940,960.96
U S TREASURY NOTE 4.625% 06/30/2025 DD 06/30/23	13,348,807.58	0.00
U S TREASURY NOTE 4.625% 06/30/2026 DD 06/30/24	0.00	32,170,000.00
U S TREASURY NOTE 4.625% 09/15/2026 DD 09/15/23	12,172,031.28	0.00
U S TREASURY NOTE 4.625% 09/30/2028 DD 09/30/23	9,453,451.15	10,268,800.78
U S TREASURY NOTE 4.625% 10/15/2026 DD 10/15/23	1,741,260.94	0.00
U S TREASURY NOTE 4.625% 11/15/2026 DD 11/15/23	1,768,275.00	0.00
U S TREASURY NOTE 4.875% 04/30/2026 DD 04/30/24	0.00	9,664,172.70
U S TREASURY NOTE 5.000% 09/30/2025 DD 09/30/23	5,147,940.21	0.00
US TREAS-CPI INFLAT 0.125% 02/15/2051 DD 02/15/21	812,035.25	9,474,909.34
US TREAS-CPI INFLAT 0.125% 02/15/2052 DD 02/15/22	478,761.77	13,958,261.19
US TREAS-CPI INFLAT 0.125% 10/15/2025 DD 10/15/20	0.00	1,472,956.72
US TREAS-CPI INFLAT 0.375% 07/15/2025 DD 07/15/15	0.00	2,083,679.45
US TREAS-CPI INFLAT 1.000% 02/15/2048 DD 02/15/18	3,042,304.41	0.00
US TREAS-CPI INFLAT 1.500% 02/15/2053 DD 02/15/23	1,702,287.57	510,452.94
US TREAS-CPI INFLAT 1.750% 01/15/2034 DD 01/15/24	0.00	8,738,947.34
US TREAS-CPI INFLAT 1.875% 07/15/2034 DD 07/15/24	0.00	3,119,332.84
US TREAS-CPI INFLAT 2.125%002/15/2054 DD 02/15/24	0.00	4,857,728.15
TOTAL U.S. GOVERNMENT SECURITIES	3,597,223,860.45	4,580,365,051.67
(3) CORPORATE DEBT INSTRUMENTS		
(A) PREFERRED		
3M CO 3.125% 09/19/2046 DD 09/19/16	0.00	2,554,647.78
3M CO 3.250% 08/26/2049 DD 08/26/19	0.00	4,826,804.89
3M CO 3.700% 04/15/2050 DD 03/27/20	0.00	1,677,242.24
3M CO 3.875% 06/15/2044 DD 06/05/14	949,613.32	3,413,290.65
3M CO 4.000% 09/14/2048 DD 09/14/18	0.00	7,507,843.98
ABB FINANCE USA INC 4.375% 05/08/2042 DD 05/08/12	0.00	13,947,775.01
ABBOTT LABORATORIES 4.750% 04/15/2043 DD 10/15/16	3,049,670.35	2,825,560.46
ABBOTT LABORATORIES 4.900% 11/30/2046 DD 11/22/16	16,780,117.27	8,934,971.94
ABBOTT LABORATORIES 5.300% 05/27/2040 DD 05/27/10	3,994,737.44	2,266,315.14
ABBOTT LABORATORIES 6.150% 11/30/2037 DD 11/09/07	6,006,911.20	5,499,795.96
ABBVIE INC 2.950% 11/21/2026 DD 05/21/20	1,977,292.44	0.00
ABBVIE INC 3.200% 11/21/2029 DD 05/21/20	1,591,115.07	4,162,709.46
ABBVIE INC 3.600% 05/14/2025 DD 05/14/15	515,243.21	0.00
ABBVIE INC 3.800% 03/15/2025 DD 09/15/20	902,815.60	0.00



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ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	8,129,790.14	11,631,337.03
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	33,691,161.27	30,436,171.84
ABBVIE INC 4.450% 05/14/2046 DD 05/12/16	6,824,034.29	3,802,895.31
ABBVIE INC 4.550% 03/15/2035 DD 09/15/20	5,128,163.24	957,376.59
ABBVIE INC 4.625% 10/01/2042 DD 10/01/20	1,423,231.20	619,228.29
ABBVIE INC 4.700% 05/14/2045 DD 05/14/15	3,143,325.42	3,760,123.35
ABBVIE INC 4.750% 03/15/2045 DD 09/15/20	2,263,461.40	2,382,850.02
ABBVIE INC 4.850% 06/15/2044 DD 06/15/20	7,936,711.17	8,214,674.50
ABBVIE INC 4.875% 11/14/2048 DD 09/18/18	3,450,345.55	4,777,521.91
ABBVIE INC 5.050% 03/15/2034 DD 02/26/24	0.00	6,161,106.29
ABBVIE INC 5.350% 03/15/2044 DD 02/26/24	0.00	2,381,295.02
ABBVIE INC 5.400% 03/15/2054 DD 02/26/24	0.00	34,091,952.69
ABBVIE INC 5.500% 03/15/2064 DD 02/26/24	0.00	12,573,585.73
ABU DHABI CRUDE OIL PIPEL 144A 4.600% 11/02/2047	3,575,005.20	0.00
ABU DHABI DEVELOPMENTAL H 144A 5.375% 05/08/2029 DD 05/08/24	0.00	808,959.20
ABU DHABI NATIONAL ENERGY 144A 4.375% 10/09/2031 DD 10/09/24	0.00	1,235,117.00
ADNOC MURBAN RSC LTD 144A 4.250% 09/11/2029 DD 09/11/24	0.00	1,158,940.80
ADVANCED MICRO DEVICES INC 3.924% 06/01/2032 DD 06/09/22	1,211,199.48	0.00
ADVANCED MICRO DEVICES INC 4.393% 06/01/2052 DD 06/09/22	728,222.69	531,499.67
ADVENTHEALTH OBLIGATED GROUP 2.795% 11/15/2051 DD 11/04/21	6,735,143.87	3,121,780.10
ADVOCATE HEALTH & HOSPITALS CO 3.387% 10/15/2049 DD 11/14/19	1,978,254.59	2,043,751.99
ADVOCATE HEALTH & HOSPITALS CO 4.272% 08/15/2048 DD 08/16/18	970,922.87	891,074.07
AEP TEXAS INC 3.450% 01/15/2050 DD 12/05/19	1,493,830.02	0.00
AEP TEXAS INC 4.700% 05/15/2032 DD 05/18/22	1,971,505.32	0.00
AEP TEXAS INC 5.250% 05/15/2052 DD 05/18/22	7,147,836.80	0.00
AEP TEXAS INC 5.450% 05/15/2029 DD 05/22/24	0.00	1,013,639.00
AEP TRANSMISSION CO LLC 2.750% 08/15/2051 DD 08/04/21	1,804,609.75	1,061,087.15
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	0.00	628,254.72
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	0.00	6,808,431.15
AEP TRANSMISSION CO LLC 3.800% 06/15/2049 DD 06/12/19	0.00	124,017.48
AEP TRANSMISSION CO LLC 4.000% 12/01/2046 DD 11/21/16	2,756,575.64	0.00
AEP TRANSMISSION CO LLC 4.250% 09/15/2048 DD 09/07/18	3,749,928.34	3,572,791.70
AEP TRANSMISSION CO LLC 5.150% 04/01/2034 DD 03/13/24	0.00	1,038,079.14
AEP TRANSMISSION CO LLC 5.400% 03/15/2053 DD 03/13/23	11,838,052.50	6,653,609.44
AETNA INC 3.875% 08/15/2047 DD 08/10/17	150,691.37	0.00
AETNA INC 4.750% 03/15/2044 DD 03/07/14	146,049.51	0.00
AETNA INC 6.625% 06/15/2036 DD 06/09/06	185,133.45	0.00
AFLAC INC 4.000% 10/15/2046 DD 09/19/16	5,905,646.49	4,062,593.07
AFLAC INC 6.450% 08/15/2040 DD 08/09/10	862,405.52	841,385.56
AHS HOSPITAL CORP 2.780% 07/01/2051 DD 01/27/21	1,603,844.66	0.00
AHS HOSPITAL CORP 5.024% 07/01/2045 DD 05/07/15	978,726.40	0.00
AIA GROUP LTD 144A 4.500% 03/16/2046 DD 03/16/16	1,691,016.30	0.00



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AIA GROUP LTD 144A 4.875% 03/11/2044 DD 03/11/14	1,075,459.16	0.00
AIA GROUP LTD 144A 4.950% 03/30/2035 DD 09/30/24	0.00	1,095,614.49
AIA GROUP LTD 144A 5.400% 09/30/2054 DD 09/30/24	0.00	5,478,443.11
AIA GROUP LTD 144A 5.625% 10/25/2027 DD 10/25/22	1,548,664.74	0.00
AIB GROUP PLC 144A VAR RT 03/28/2035 DD 03/28/24	0.00	560,184.63
AIB GROUP PLC 144A VAR RT 09/13/2029 DD 09/13/23	969,825.36	731,548.55
AIB GROUP PLC 144A VAR RT 10/14/2026 DD 10/14/22	0.00	611,000.20
AIR CANADA 2017-1 CLASS A 144A 3.300% 07/15/2031 DD 12/21/17	205,159.83	0.00
AIR PRODUCTS AND CHEMICALS INC 2.700% 05/15/2040 DD 04/30/20	1,279,284.90	10,176,420.84
AIR PRODUCTS AND CHEMICALS INC 4.850% 02/08/2034 DD 02/08/24	0.00	830,462.58
AIRBUS SE 144A 3.950% 04/10/2047 DD 04/10/17	1,492,041.79	0.00
ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21	0.00	3,318,693.73
ALABAMA POWER CO 3.125% 07/15/2051 DD 06/11/21	8,158,435.10	6,901,212.11
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	0.00	4,574,700.20
ALABAMA POWER CO 3.700% 12/01/2047 DD 11/08/17	0.00	8,302,657.58
ALABAMA POWER CO 3.750% 03/01/2045 DD 03/11/15	1,336,684.25	3,909,744.48
ALABAMA POWER CO 3.850% 12/01/2042 DD 12/05/12	7,325,105.75	6,674,283.84
ALABAMA POWER CO 4.100% 01/15/2042 DD 01/18/12	1,955,425.78	0.00
ALABAMA POWER CO 4.150% 08/15/2044 DD 08/26/14	1,704,081.15	1,572,135.33
ALABAMA POWER CO 4.300% 01/02/2046 DD 01/13/16	2,539,760.23	4,659,888.98
ALABAMA POWER CO 4.300% 07/15/2048 DD 06/28/18	0.00	802,723.95
ALABAMA POWER CO 5.200% 06/01/2041 DD 05/24/11	966,060.68	853,697.00
ALABAMA POWER CO 5.500% 03/15/2041 DD 03/10/11	3,608,322.48	6,628,614.83
ALABAMA POWER CO 6.000% 03/01/2039 DD 03/06/09	1,061,068.15	1,027,988.05
ALABAMA POWER CO 6.125% 05/15/2038 DD 05/14/08	7,122,011.35	5,664,287.62
ALIBABA GROUP HOLDING LTD 2.700% 02/09/2041 DD 02/09/21	1,094,186.40	0.00
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21	5,426,206.98	4,270,026.91
ALIBABA GROUP HOLDING LTD 3.400% 12/06/2027 DD 12/06/17	7,590,272.96	0.00
ALIBABA GROUP HOLDING LTD 4.000% 12/06/2037 DD 12/06/17	2,430,849.19	1,997,530.18
ALIBABA GROUP HOLDING LTD 4.200% 12/06/2047 DD 12/06/17	3,905,270.02	705,443.84
ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057	339,016.19	0.00
ALIBABA GROUP HOLDING LTD 4.400% 12/06/2057 DD 12/06/17	1,658,320.16	855,999.37
ALIBABA GROUP HOLDING LTD 4.500% 11/28/2034 DD 05/28/15	0.00	1,571,683.35
ALIBABA GROUP HOLDING LTD 144A 5.625% 11/26/2054 DD 11/26/24	0.00	2,667,262.24
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14	0.00	551,964.92
ALLIANZ SE 144A VAR RT 09/06/2053 DD 09/06/23	0.00	1,042,015.00
ALLSTATE CORP/THE 3.850% 08/10/2049 DD 06/10/19	196,914.35	0.00
ALLSTATE CORP/THE 4.500% 06/15/2043 DD 06/07/13	6,340,416.61	684,462.18
ALLSTATE CORP/THE 5.350% 06/01/2033 DD 06/02/03	534,820.19	0.00
ALLY BANK AUTO CREDIT A C 144A 6.022% 05/17/2032 DD 06/27/24	0.00	198,174.98
ALPHABET INC 1.100% 08/15/2030 DD 08/05/20	630,557.06	0.00
ALPHABET INC 1.900% 08/15/2040 DD 08/05/20	818,361.11	769,150.55



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ALPHABET INC 2.050% 08/15/2050 DD 08/05/20	7,958,068.64	5,753,839.27
ALPHABET INC 2.250% 08/15/2060 DD 08/05/20	10,226,888.47	0.00
ALTRIA GROUP INC 3.400% 02/04/2041 DD 02/04/21	5,932,803.08	7,640,113.02
ALTRIA GROUP INC 4.000% 02/04/2061 DD 02/04/21	70,318.59	0.00
AMAZON.COM INC 1.200% 06/03/2027 DD 06/03/20	496,435.38	0.00
AMAZON.COM INC 2.500% 06/03/2050 DD 06/03/20	14,973,767.96	15,338,671.49
AMAZON.COM INC 2.700% 06/03/2060 DD 06/03/20	14,504,885.78	11,389,951.29
AMAZON.COM INC 2.875% 05/12/2041 DD 05/12/21	5,734,896.18	5,926,793.71
AMAZON.COM INC 3.100% 05/12/2051 DD 05/12/21	17,409,545.98	16,829,502.22
AMAZON.COM INC 3.250% 05/12/2061 DD 05/12/21	24,340,964.54	29,342,355.52
AMAZON.COM INC 3.875% 08/22/2037 DD 02/22/18	8,426,383.10	5,141,862.80
AMAZON.COM INC 3.950% 04/13/2052 DD 04/13/22	4,808,895.85	3,837,949.08
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	19,525,245.96	8,758,031.91
AMAZON.COM INC 4.100% 04/13/2062 DD 04/13/22	3,546,548.63	3,132,675.97
AMAZON.COM INC 4.250% 08/22/2057 DD 02/22/18	19,684,592.40	11,407,105.08
AMAZON.COM INC 4.800% 12/05/2034 DD 12/05/14	568,731.89	0.00
AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	0.00	3,701,471.85
AMEREN ILLINOIS CO 2.900% 06/15/2051 DD 06/29/21	2,621,605.09	3,363,478.29
AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	0.00	4,797,912.03
AMEREN ILLINOIS CO 3.700% 12/01/2047 DD 11/28/17	2,239,025.63	4,569,014.63
AMEREN ILLINOIS CO 4.150% 03/15/2046 DD 12/14/15	0.00	8,255,318.52
AMEREN ILLINOIS CO 4.500% 03/15/2049 DD 11/15/18	3,531,995.28	2,785,603.61
AMERICA MOVIL SAB DE CV 3.625% 04/22/2029 DD 04/22/19	340,296.39	0.00
AMERICA MOVIL SAB DE CV 4.375% 04/22/2049	2,184,850.29	2,033,868.91
AMERICA MOVIL SAB DE CV 4.375% 04/22/2049 DD 04/22/19	4,465,315.70	1,448,411.10
AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	4,551,461.29	0.00
AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	5,252,986.50	0.00
AMERICA MOVIL SAB DE CV 6.375% 03/01/2035 DD 02/25/05	4,063,877.34	3,049,229.40
AMERICAN AIRLINES 2021-1 CLASS 2.875% 01/11/2036 DD 11/08/21	3,156,009.48	3,061,301.49
AMERICAN ELECTRIC POWER CO INC 5.200% 01/15/2029 DD 12/08/23	633,573.12	0.00
AMERICAN ELECTRIC POWER CO INC 5.950% 11/01/2032 DD 11/02/22	502,682.01	484,508.69
AMERICAN EXPRESS CO 4.050% 12/03/2042 DD 12/03/12	1,043,080.35	875,772.16
AMERICAN EXPRESS CO 5.850% 11/05/2027 DD 11/07/22	798,327.45	0.00
AMERICAN EXPRESS CO VAR RT 02/16/2028 DD 02/16/24	0.00	326,893.08
AMERICAN EXPRESS CO VAR RT 02/16/2028 DD 02/16/24	0.00	1,910,058.73
AMERICAN EXPRESS CO VAR RT 04/23/2027 DD 04/25/24	0.00	303,199.98
AMERICAN EXPRESS CO VAR RT 07/26/2028 DD 07/26/24	0.00	3,814,465.58
AMERICAN EXPRESS CO VAR RT 07/26/2035 DD 07/26/24	0.00	8,199,672.24
AMERICAN HOMES 4 RENT LP 2.375% 07/15/2031 DD 07/08/21	82,594.77	0.00
AMERICAN HONDA FINANCE CORP 5.800% 10/03/2025 DD 10/04/23	1,526,086.52	0.00
AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23	2,487,630.19	0.00
AMERICAN TRANSMISSION SYS 144A 2.650% 01/15/2032 DD 12/01/21	567,888.01	0.00

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AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	0.00	1,994,488.83
AMERICAN UNIVERSITY/THE 3.672% 04/01/2049 DD 06/20/19	3,689,565.69	4,187,031.60
AMERICAN WATER CAPITAL CORP 3.450% 05/01/2050 DD 04/14/20	2,231,233.62	0.00
AMERICAN WATER CAPITAL CORP 4.200% 09/01/2048 DD 08/09/18	3,635,893.81	3,198,921.39
AMERICAN WATER CAPITAL CORP 4.300% 09/01/2045 DD 08/13/15	1,187,541.56	0.00
AMERICAN WATER CAPITAL CORP 4.450% 06/01/2032 DD 05/05/22	4,830,377.73	0.00
AMERICREDIT AUTOMOBILE RE 2 A2 6.190% 04/19/2027 DD 09/20/23	502,153.30	195,484.94
AMERICREDIT AUTOMOBILE REC 1 B 5.570% 03/20/2028 DD 03/15/23	547,992.65	551,307.67
AMERICREDIT AUTOMOBILE REC 1 C 5.800% 12/18/2028 DD 03/15/23	332,920.40	335,953.43
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	360,439.97	331,515.96
AMGEN INC 5.250% 03/02/2033 DD 03/02/23	882,952.47	0.00
AMPHENOL CORP 5.250% 04/05/2034 DD 04/05/24	0.00	958,637.00
AMPHENOL CORP 5.375% 11/15/2054 DD 10/31/24	0.00	5,567,383.19
AMUR EQUIPMENT FINA 2A A2 144A 5.190% 07/21/2031 DD 07/31/24	0.00	675,503.72
ANALOG DEVICES INC 2.800% 10/01/2041 DD 10/05/21	7,204,088.63	6,654,945.89
ANALOG DEVICES INC 2.950% 10/01/2051 DD 10/05/21	13,157,120.15	8,852,239.30
ANALOG DEVICES INC 5.300% 12/15/2045 DD 12/14/15	0.00	9,807,343.36
ANHEUSER-BUSCH COS LLC / ANHEU 4.700% 02/01/2036 DD 02/01/19	13,611,274.43	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	30,298,572.10	33,341,120.89
ANHEUSER-BUSCH INBEV FINANCE I 4.625% 02/01/2044 DD 01/27/14	477,568.87	0.00
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	0.00	2,886,566.31
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	0.00	9,138,627.82
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	7,459,642.17	4,069,587.03
ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 01/23/2029 DD 01/23/19	2,124,345.07	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	501,671.44	465,189.44
ANHEUSER-BUSCH INBEV WORLDWIDE 5.550% 01/23/2049 DD 01/23/19	28,215,401.67	35,275,113.55
ANHEUSER-BUSCH INBEV WORLDWIDE 5.800% 01/23/2059 DD 01/23/19	13,133,008.73	13,495,774.92
ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	0.00	7,918,226.10
ANTARES HOLDINGS LP 144A 3.750% 07/15/2027 DD 01/26/22	1,803,293.74	0.00
ANTARES HOLDINGS LP 144A 7.950% 08/11/2028 DD 08/11/23	1,138,922.62	0.00
ANZ BANK NEW ZEALAND LTD 144A VAR RT 07/10/2034 DD 07/10/24	0.00	855,109.08
AON CORP / AON GLOBAL HOLDINGS 3.900% 02/28/2052 DD 02/28/22	315,207.69	0.00
AP MOLLER - MAERSK A/S 144A 4.500% 06/20/2029 DD 06/20/19	1,281,151.00	0.00
APACHE CORP 4.750% 04/15/2043 DD 04/09/12	0.00	1,732,790.22
APACHE CORP 5.100% 09/01/2040 DD 08/20/10	116,526.16	0.00
APOLLO GLOBAL MANAGEMENT INC 5.800% 05/21/2054 DD 05/21/24	0.00	10,982,294.42
APPALACHIAN POWER CO 3.700% 05/01/2050 DD 05/14/20	5,411,597.90	0.00
APPLE INC 1.650% 05/11/2030 DD 05/11/20	389,664.95	0.00
APPLE INC 2.050% 09/11/2026 DD 09/11/19	0.00	8,792,573.06
APPLE INC 2.375% 02/08/2041 DD 02/08/21	11,388,924.08	9,303,719.73
APPLE INC 2.400% 08/20/2050 DD 08/20/20	0.00	178,026.39
APPLE INC 2.550% 08/20/2060 DD 08/20/20	728,683.95	643,999.62



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APPLE INC 2.650% 02/08/2051 DD 02/08/21	10,408,761.32	10,411,506.76
APPLE INC 2.650% 05/11/2050 DD 05/11/20	27,105,749.60	17,930,740.02
APPLE INC 2.700% 08/05/2051 DD 08/05/21	8,855,039.04	15,262,394.06
APPLE INC 2.800% 02/08/2061 DD 02/08/21	11,566,761.84	8,796,728.75
APPLE INC 2.850% 08/05/2061 DD 08/05/21	3,971,152.16	3,011,379.62
APPLE INC 2.950% 09/11/2049 DD 09/11/19	6,081,122.22	4,806,287.36
APPLE INC 3.250% 08/08/2029 DD 08/08/22	2,022,076.78	0.00
APPLE INC 3.450% 02/09/2045 DD 02/09/15	6,806,311.75	4,031,556.86
APPLE INC 3.750% 09/12/2047 DD 09/12/17	7,362,109.75	10,043,433.12
APPLE INC 3.750% 11/13/2047 DD 11/13/17	7,466,608.05	6,843,929.56
APPLE INC 3.850% 05/04/2043 DD 05/03/13	41,983,467.31	36,316,850.52
APPLE INC 3.850% 08/04/2046 DD 08/04/16	13,852,877.54	12,823,608.49
APPLE INC 3.950% 08/08/2052 DD 08/08/22	5,216,557.55	4,991,236.03
APPLE INC 4.000% 05/10/2028 DD 05/10/23	3,654,798.16	0.00
APPLE INC 4.100% 08/08/2062 DD 08/08/22	16,333,344.55	1,879,373.78
APPLE INC 4.375% 05/13/2045 DD 05/13/15	20,409,063.61	17,438,200.02
APPLE INC 4.650% 02/23/2046 DD 02/23/16	28,309,222.31	25,134,193.87
APPLE INC 4.850% 05/10/2053 DD 05/10/23	11,035,613.20	10,101,469.10
APPLIED MATERIALS INC 2.750% 06/01/2050 DD 05/29/20	1,127,772.64	1,647,303.50
APPLIED MATERIALS INC 4.350% 04/01/2047 DD 03/31/17	1,670,590.12	714,783.54
APPLIED MATERIALS INC 5.850% 06/15/2041 DD 06/08/11	1,039,312.42	1,674,426.46
APTIV SWISS HOLDINGS LTD 3.100% 12/01/2051 DD 11/23/21	2,499,734.69	0.00
ARBOR REALTY COMMER FL1 A 144A VAR RT 01/15/2037 DD 02/11/22	3,569,364.57	1,179,660.30
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2036 DD 06/10/21	981,926.08	0.00
ARBOR REALTY COMMER FL2 A 144A VAR RT 05/15/2037 DD 05/25/22	0.00	875,310.66
ARBOR REALTY COMMER FL2 C 144A VAR RT 05/15/2036 DD 06/10/21	622,391.51	0.00
ARBOR REALTY COMMER FL2 D 144A VAR RT 05/15/2036 DD 06/10/21	524,639.57	0.00
ARBOR REALTY COMMER FL3 A 144A VAR RT 08/15/2034 DD 09/29/21	0.00	836,117.55
ARCHER-DANIELS-MIDLAND CO 2.700% 09/15/2051 DD 09/10/21	0.00	1,938,047.85
ARCHER-DANIELS-MIDLAND CO 4.500% 03/15/2049 DD 12/03/18	645,284.42	482,257.08
ARDAGH PACKAGING FINANCE 144A 4.125% 08/15/2026 DD 08/12/19	2,399,875.00	0.00
ARES CAPITAL CORP 2.875% 06/15/2028 DD 06/10/21	1,316,888.42	0.00
ARIZONA PUBLIC SERVICE CO 3.500% 12/01/2049 DD 11/20/19	1,787,884.60	0.00
ARIZONA PUBLIC SERVICE CO 3.750% 05/15/2046 DD 05/06/16	2,213,224.18	0.00
ARIZONA PUBLIC SERVICE CO 4.350% 11/15/2045 DD 11/06/15	5,345,618.26	0.00
ARIZONA PUBLIC SERVICE CO 4.500% 04/01/2042 DD 01/13/12	1,486,459.04	0.00
ARIZONA PUBLIC SERVICE CO 5.550% 08/01/2033 DD 06/30/23	993,292.94	0.00
ARMY HAWAII FAMILY HOUSIN 144A 5.524% 06/15/2050 DD 04/26/05	1,147,942.97	1,101,456.56
ASCENSION HEALTH 3.945% 11/15/2046 DD 05/11/16	6,081,246.40	3,373,252.64
ASCENSION HEALTH 4.847% 11/15/2053 DD 06/18/13	3,345,875.78	322,572.29
ASHTREAD CAPITAL INC 144A 4.250% 11/01/2029 DD 11/04/19	186,964.35	0.00
ASTRAZENECA FINANCE LLC 5.000% 02/26/2034 DD 02/26/24	0.00	8,645,703.18

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ASTRAZENECA PLC 2.125% 08/06/2050 DD 08/06/20	0.00	120,998.19
ASTRAZENECA PLC 3.000% 05/28/2051 DD 05/28/21	0.00	3,024,225.08
ASTRAZENECA PLC 4.000% 09/18/2042 DD 09/18/12	3,793,847.41	3,385,793.36
ASTRAZENECA PLC 4.375% 08/17/2048 DD 08/17/18	769,730.58	68,740.91
ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	0.00	162,216.32
ASTRAZENECA PLC 6.450% 09/15/2037 DD 09/12/07	27,998,577.72	10,794,807.87
ASURION 2/23 B11 TLB 0.000% 08/19/2028 DD 02/07/23	936,084.05	0.00
ATHENE GLOBAL FUNDING 144A 1.985% 08/19/2028 DD 08/19/21	812,190.33	0.00
ATHENE GLOBAL FUNDING 144A 2.500% 01/14/2025 DD 01/14/20	578,000.63	599,487.97
ATHENE GLOBAL FUNDING 144A 2.550% 11/19/2030 DD 11/19/20	0.00	300,284.22
ATHENE GLOBAL FUNDING 144A 2.646% 10/04/2031 DD 10/04/21	1,786,500.01	1,843,587.83
ATHENE GLOBAL FUNDING 144A 2.673% 06/07/2031 DD 06/07/21	825,610.45	0.00
ATHENE GLOBAL FUNDING 144A 4.721% 10/08/2029 DD 10/08/24	0.00	1,994,237.91
ATHENE GLOBAL FUNDING 144A 4.860% 08/27/2026 DD 08/27/24	0.00	3,635,879.26
ATHENE GLOBAL FUNDING 144A 5.349% 07/09/2027 DD 07/11/24	0.00	802,698.80
ATHENE GLOBAL FUNDING 144A 5.516% 03/25/2027 DD 03/26/24	0.00	784,039.16
ATHENE GLOBAL FUNDING 144A 5.583% 01/09/2029 DD 01/09/24	0.00	505,611.25
ATHENE HOLDING LTD 3.500% 01/15/2031 DD 10/08/20	176,346.62	0.00
ATHENE HOLDING LTD 6.650% 02/01/2033 DD 11/21/22	4,210,959.02	0.00
ATLASSIAN CORP 5.250% 05/15/2029 DD 05/15/24	0.00	1,309,978.37
ATMOS ENERGY CORP 2.850% 02/15/2052 DD 10/01/21	673,567.79	473,252.69
ATMOS ENERGY CORP 3.375% 09/15/2049 DD 10/02/19	792,211.41	302,377.68
ATMOS ENERGY CORP 4.125% 03/15/2049 DD 03/04/19	4,137,489.87	4,181,173.88
ATMOS ENERGY CORP 4.125% 10/15/2044 DD 10/15/14	3,534,806.23	3,243,358.79
ATMOS ENERGY CORP 5.000% 12/15/2054 DD 10/01/24	0.00	3,221,893.52
ATMOS ENERGY CORP 5.750% 10/15/2052 DD 10/03/22	0.00	1,138,351.03
ATMOS ENERGY CORP 6.200% 11/15/2053 DD 10/10/23	17,030,405.34	4,606,837.51
AUSTRALIA & NEW ZEALAND B 144A VAR RT 07/22/2030 DD 01/22/20	655,366.97	0.00
AUTOMATIC DATA PROCESSING INC 4.450% 09/09/2034 DD 09/09/24	0.00	971,888.05
AUXILIOR TERM FUNDI 1A A2 144A 5.840% 03/15/2027 DD 07/03/24	0.00	100,739.34
AVALONBAY COMMUNITIES INC 3.900% 10/15/2046 DD 10/05/16	755,195.10	0.00
AVALONBAY COMMUNITIES INC 4.150% 07/01/2047 DD 06/21/17	2,190,240.14	2,086,729.70
AVALONBAY COMMUNITIES INC 5.350% 06/01/2034 DD 05/14/24	0.00	1,537,176.55
AVISTA CORP 4.350% 06/01/2048 DD 05/22/18	4,057,291.43	1,091,769.40
BACARDI LTD / BACARDI-MAR 144A 5.900% 06/15/2043 DD 06/20/23	3,223,749.80	0.00
BACARDI LTD 144A 2.750% 07/15/2026 DD 07/14/16	565,448.74	0.00
BACARDI LTD 144A 5.300% 05/15/2048 DD 04/30/18	3,260,912.15	0.00
BAKER HUGHES HOLDINGS LLC 5.125% 09/15/2040 DD 08/24/10	0.00	6,030,824.26
BAKER HUGHES HOLDINGS LLC / BA 4.080% 12/15/2047 DD 12/11/17	0.00	422,728.96
BALTIMORE GAS AND ELECTRIC CO 2.900% 06/15/2050 DD 06/05/20	0.00	253,314.24
BALTIMORE GAS AND ELECTRIC CO 3.200% 09/15/2049 DD 09/12/19	560,226.71	506,363.90
BALTIMORE GAS AND ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	3,063,468.51	2,891,698.41



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BALTIMORE GAS AND ELECTRIC CO 3.750% 08/15/2047 DD 08/24/17	1,666,707.71	1,568,956.86
BALTIMORE GAS AND ELECTRIC CO 4.250% 09/15/2048 DD 09/20/18	0.00	304,806.58
BALTIMORE GAS AND ELECTRIC CO 4.550% 06/01/2052 DD 06/06/22	3,625,955.80	2,129,020.44
BALTIMORE GAS AND ELECTRIC CO 5.400% 06/01/2053 DD 05/10/23	1,420,132.15	1,871,398.25
BALTIMORE GAS AND ELECTRIC CO 5.650% 06/01/2054 DD 06/06/24	0.00	1,561,079.31
BANCO SANTANDER MEXICO SA 144A 5.621% 12/10/2029 DD 12/10/24	0.00	338,300.00
BANCO SANTANDER SA 6.938% 11/07/2033 DD 11/07/23	2,890,015.93	0.00
BANCO SANTANDER SA VAR RT 03/14/2030 DD 03/14/24	0.00	1,406,458.44
BANCO SANTANDER SA VAR RT 11/07/2027 DD 11/07/23	3,929,051.38	0.00
BANK 2019-BNK21 BN21 XA VAR RT 10/17/2052 DD 10/01/19	228,969.29	191,757.76
BANK 2019-BNK22 BN22 XA VAR RT 11/15/2062 DD 11/01/19	38,965.11	33,601.70
BANK 2019-BNK23 BN23 D 144A 2.500% 12/15/2052 DD 12/01/19	1,666,471.50	2,252,162.10
BANK OF AMERICA CORP 4.875% 04/01/2044 DD 04/01/14	0.00	380,036.90
BANK OF AMERICA CORP 5.000% 01/21/2044 DD 01/21/14	17,152,948.37	9,060,356.57
BANK OF AMERICA CORP 5.875% 02/07/2042 DD 02/07/12	6,180,903.45	0.00
BANK OF AMERICA CORP 7.750% 05/14/2038 DD 05/14/08	10,130,591.45	3,014,737.61
BANK OF AMERICA CORP VAR RT 01/20/2028 DD 01/20/17	9,666,848.54	2,473,872.64
BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	0.00	2,400,774.77
BANK OF AMERICA CORP VAR RT 01/23/2035 DD 01/23/24	0.00	33,820,676.63
BANK OF AMERICA CORP VAR RT 01/23/2049 DD 01/23/18	8,015,173.39	8,583,859.41
BANK OF AMERICA CORP VAR RT 02/04/2033 DD 02/04/22	1,399,527.80	0.00
BANK OF AMERICA CORP VAR RT 02/13/2031 DD 02/13/20	3,955,555.41	0.00
BANK OF AMERICA CORP VAR RT 03/05/2029 DD 03/05/18	162,428.07	940,699.72
BANK OF AMERICA CORP VAR RT 03/08/2037 DD 03/08/22	1,740,605.40	580,304.50
BANK OF AMERICA CORP VAR RT 03/11/2027 DD 03/11/21	1,017,904.03	1,059,916.29
BANK OF AMERICA CORP VAR RT 03/11/2032 DD 03/11/21	6,770,225.78	8,077,690.84
BANK OF AMERICA CORP VAR RT 03/13/2052 DD 03/11/21	1,082,894.92	378,297.86
BANK OF AMERICA CORP VAR RT 03/15/2050 DD 03/15/19	0.00	768,924.94
BANK OF AMERICA CORP VAR RT 03/20/2051 DD 03/20/20	58,304,059.16	30,802,063.95
BANK OF AMERICA CORP VAR RT 04/02/2026 DD 03/22/22	701,426.24	701,846.12
BANK OF AMERICA CORP VAR RT 04/22/2032 DD 04/22/21	1,377,052.82	458,357.86
BANK OF AMERICA CORP VAR RT 04/22/2042 DD 04/22/21	22,924,561.99	20,020,495.94
BANK OF AMERICA CORP VAR RT 04/23/2040 DD 04/23/19	6,300,311.68	12,532,548.70
BANK OF AMERICA CORP VAR RT 04/24/2028 DD 04/24/17	0.00	2,727,004.20
BANK OF AMERICA CORP VAR RT 04/24/2038 DD 04/24/17	18,495,641.65	31,641,201.26
BANK OF AMERICA CORP VAR RT 04/25/2029 DD 04/25/23	3,222,410.18	2,210,203.86
BANK OF AMERICA CORP VAR RT 04/25/2034 DD 04/25/23	4,023,130.96	0.00
BANK OF AMERICA CORP VAR RT 04/27/2028 DD 04/27/22	488,903.89	2,173,458.56
BANK OF AMERICA CORP VAR RT 04/27/2033 DD 04/27/22	228,391.80	0.00
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	0.00	51,583,725.42
BANK OF AMERICA CORP VAR RT 07/21/2028 DD 07/21/17	9,635,244.14	10,986,934.04
BANK OF AMERICA CORP VAR RT 07/21/2032 DD 07/21/21	3,635,810.20	0.00

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BANK OF AMERICA CORP VAR RT 07/21/2052 DD 07/21/21	5,016,526.35	6,532,392.64
BANK OF AMERICA CORP VAR RT 07/22/2027 DD 04/22/21	2,811,952.02	5,868,249.94
BANK OF AMERICA CORP VAR RT 07/23/2029 DD 07/23/18	4,634,079.49	2,186,596.68
BANK OF AMERICA CORP VAR RT 07/23/2030 DD 07/23/19	11,854,873.87	4,055,451.80
BANK OF AMERICA CORP VAR RT 07/23/2031 DD 07/23/20	0.00	2,502,123.24
BANK OF AMERICA CORP VAR RT 08/15/2035 DD 08/15/24	0.00	7,545,274.72
BANK OF AMERICA CORP VAR RT 09/15/2034 DD 09/15/23	10,535,045.15	0.00
BANK OF AMERICA CORP VAR RT 09/21/2036 DD 09/21/21	23,804.18	1,187,575.67
BANK OF AMERICA CORP VAR RT 10/01/2025 DD 09/18/17	1,960,862.70	0.00
BANK OF AMERICA CORP VAR RT 10/20/2032 DD 10/20/21	6,869,787.19	3,124,170.78
BANK OF AMERICA CORP VAR RT 10/22/2025 DD 10/22/19	1,032,289.05	0.00
BANK OF AMERICA CORP VAR RT 10/22/2030 DD 10/22/19	7,579,759.56	7,707,714.23
BANK OF AMERICA CORP VAR RT 10/24/2026 DD 10/21/20	92,859.72	1,083,232.02
BANK OF AMERICA CORP VAR RT 10/24/2031 DD 10/21/20	3,049,242.38	3,133,083.75
BANK OF AMERICA CORP VAR RT 10/24/2051 DD 10/21/20	1,649,925.02	7,562,044.84
BANK OF AMERICA CORP VAR RT 11/10/2028 DD 11/10/22	1,461,272.40	2,277,856.41
BANK OF AMERICA NA 5.526% 08/18/2026 DD 08/18/23	1,528,332.89	0.00
BANK OF AMERICA NA 6.000% 10/15/2036 DD 10/26/06	5,544,640.36	5,666,167.14
BANK OF IRELAND GROUP PLC 144A VAR RT 09/16/2026 DD 09/16/22	0.00	1,411,504.58
BANK OF MONTREAL VAR RT 09/10/2027 DD 09/10/24	0.00	697,804.56
BANK OF MONTREAL VAR RT 12/11/2026 DD 12/11/24	0.00	3,766,603.49
BANK OF MONTREAL 144A 4.689% 06/28/2028 DD 06/28/23	1,710,112.98	0.00
BANK OF NEW YORK MELLON CORP/T VAR RT 03/14/2030 DD 03/14/24	0.00	801,013.47
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2028 DD 10/25/22	2,085,246.54	0.00
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2029 DD 10/25/23	0.00	3,865,777.62
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2033 DD 10/25/22	4,008,201.23	0.00
BANK OF NEW YORK MELLON CORP/T VAR RT 10/25/2034 DD 10/25/23	6,666,390.86	0.00
BANK OF NEW YORK MELLON CORP/T VAR RT 11/20/2035 DD 11/20/24	0.00	14,339,467.71
BANK OF NOVA SCOTIA/THE 5.450% 06/12/2025 DD 06/12/23	1,004,549.13	0.00
BANNER HEALTH 2.907% 01/01/2042 DD 11/04/21	994,895.25	0.00
BANNER HEALTH 3.181% 01/01/2050 DD 05/14/20	585,706.39	486,529.64
BANQUE FEDERATIVE DU CRED 144A VAR RT 02/16/2028 DD 07/16/24	0.00	502,620.00
BAPTIST HEALTH SOUTH FLORIDA F 3.115% 11/15/2071 DD 08/10/21	488,722.73	0.00
BAPTIST HEALTHCARE SYSTEM OBLI 3.540% 08/15/2050 DD 10/21/20	1,478,288.80	987,813.57
BARCLAYS COMMERCIAL MORT C3 XA VAR RT 05/15/2052 DD 06/01/19	102,394.33	83,881.27
BARCLAYS PLC VAR RT 09/13/2029 DD 09/13/23	1,667,159.95	0.00
BARCLAYS PLC VAR RT 09/13/2034 DD 09/13/23	2,774,014.87	0.00
BARINGS CLO LTD 201 1A A1 144A VAR RT 04/15/2031 DD 04/05/18	1,622,751.06	1,048,826.50
BARINGS CLO LTD 202 1A BR 144A VAR RT 10/15/2036 DD 10/15/21	2,409,351.33	2,429,000.00
BARRICK NORTH AMERICA FINANCE 5.700% 05/30/2041 DD 06/01/11	2,149,115.26	1,995,262.80
BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	7,180,773.85	6,616,586.88
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	0.00	202,160.28



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BASIN ELECTRIC POWER COOP 144A 4.750% 04/26/2047 DD 04/26/17	10,215,439.37	7,858,135.80
BAT CAPITAL CORP 6.421% 08/02/2033 DD 08/02/23	192,069.56	0.00
BAT INTERNATIONAL FINANCE PLC 4.448% 03/16/2028 DD 03/16/22	1,573,985.78	0.00
BATTALION CLO XV 16A A1R2 144A VAR RT 01/20/2038 DD 12/12/24	0.00	3,775,000.00
BATTALION CLO XVI 16A AR 144A VAR RT 12/19/2032 DD 12/20/21	3,767,914.33	0.00
BAYER US FINANCE LLC 144A 6.250% 01/21/2029 DD 11/21/23	1,299,385.30	0.00
BAYLOR SCOTT & WHITE HOLDINGS 2.839% 11/15/2050 DD 01/21/21	6,015,171.18	5,256,232.15
BAYLOR SCOTT & WHITE HOLDINGS 3.967% 11/15/2046 DD 04/13/16	4,011,159.82	3,791,263.51
BDS 2021-FL8 FL8 B 144A VAR RT 01/18/2036 DD 08/05/21	811,725.31	0.00
BDS 2022-FL11 LL FL11 ATS 144A VAR RT 03/19/2039 DD 04/14/22	0.00	2,393,706.77
BECTON DICKINSON & CO 4.669% 06/06/2047 DD 06/06/17	242,572.64	0.00
BELLEMEADE RE 2021 3A M1A 144A VAR RT 09/25/2031 DD 09/28/21	305,198.33	0.00
BELLEMEADE RE 2021 3A M1C 144A VAR RT 09/25/2031 DD 09/28/21	911,594.84	925,395.38
BENCHMARK 2019-B12 MORT B12 XA VAR RT 08/15/2052 DD 08/01/19	43,228.75	37,885.46
BENCHMARK 2020-B22 MORT B22 XA VAR RT 01/15/2054 DD 12/01/20	620,094.69	549,797.00
BENCHMARK 2021-B23 MORT B23 XA VAR RT 02/15/2054 DD 02/01/21	594,387.78	509,931.51
BERKSHIRE HATHAWAY ENERGY CO 2.850% 05/15/2051 DD 10/29/20	0.00	10,520,691.36
BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18	528,930.63	960,348.88
BERKSHIRE HATHAWAY ENERGY CO 4.050% 04/15/2025 DD 10/15/20	988,539.44	0.00
BERKSHIRE HATHAWAY ENERGY CO 4.250% 10/15/2050 DD 10/15/20	979,335.98	975,688.47
BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	2,348,160.23	779,029.02
BERKSHIRE HATHAWAY ENERGY CO 4.500% 02/01/2045 DD 12/04/14	1,387,424.45	1,297,276.37
BERKSHIRE HATHAWAY ENERGY CO 4.600% 05/01/2053 DD 11/01/22	6,678,385.52	5,116,642.11
BERKSHIRE HATHAWAY ENERGY CO 5.150% 11/15/2043 DD 11/08/13	3,158,645.73	3,039,727.01
BERKSHIRE HATHAWAY FINANCE COR 2.500% 01/15/2051 DD 01/15/21	3,016,229.68	198,471.81
BERKSHIRE HATHAWAY FINANCE COR 2.850% 10/15/2050 DD 10/15/20	3,960,014.99	4,441,545.29
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	5,798,133.90	15,106,922.62
BERKSHIRE HATHAWAY FINANCE COR 4.200% 08/15/2048 DD 08/15/18	5,627,635.69	3,203,471.28
BERKSHIRE HATHAWAY FINANCE COR 4.300% 05/15/2043 DD 05/15/13	3,421,759.39	0.00
BERKSHIRE HATHAWAY FINANCE COR 4.400% 05/15/2042 DD 05/15/12	3,671,340.18	0.00
BERKSHIRE HATHAWAY FINANCE COR 5.750% 01/15/2040 DD 01/13/10	5,920,349.74	0.00
BERKSHIRE HATHAWAY INC 4.500% 02/11/2043 DD 02/11/13	512,528.71	0.00
BETH ISRAEL LAHEY HEALTH INC 2.220% 07/01/2028 DD 11/16/21	386,462.28	0.00
BETH ISRAEL LAHEY HEALTH INC 3.080% 07/01/2051 DD 11/16/21	4,195,613.83	3,968,524.89
BG ENERGY CAPITAL PLC 144A 5.125% 10/15/2041 DD 10/12/11	14,685,909.50	12,265,922.87
BHP BILLITON FINANCE USA LTD 4.125% 02/24/2042 DD 02/24/12	4,196,623.68	3,677,568.77
BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	0.00	10,430,973.52
BHP BILLITON FINANCE USA LTD 5.100% 09/08/2028 DD 09/08/23	1,540,796.07	0.00
BHP BILLITON FINANCE USA LTD 5.250% 09/08/2033 DD 09/08/23	10,923,722.36	0.00
BHP BILLITON FINANCE USA LTD 5.500% 09/08/2053 DD 09/08/23	4,945,534.31	10,113,247.07
BIMBO BAKERIES USA INC 144A 6.400% 01/15/2034 DD 11/02/23	810,102.90	0.00
BLACKROCK FUNDING INC 5.250% 03/14/2054 DD 03/14/24	0.00	23,608,283.40

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BLACKROCK FUNDING INC 5.350% 01/08/2055 DD 07/26/24	0.00	8,995,373.97
BLACKROCK INC 4.750% 05/25/2033 DD 05/25/23	909,479.93	0.00
BLACKSTONE HOLDINGS FINAN 144A 1.625% 08/05/2028 DD 08/05/21	870,963.50	0.00
BLACKSTONE HOLDINGS FINAN 144A 2.000% 01/30/2032 DD 08/05/21	777,276.51	0.00
BLACKSTONE HOLDINGS FINAN 144A 2.550% 03/30/2032 DD 01/10/22	694,511.96	0.00
BLACKSTONE HOLDINGS FINAN 144A 2.850% 08/05/2051 DD 08/05/21	5,266,752.76	2,124,841.21
BLACKSTONE HOLDINGS FINAN 144A 3.200% 01/30/2052 DD 01/10/22	6,629,552.07	0.00
BLACKSTONE HOLDINGS FINAN 144A 3.500% 09/10/2049 DD 09/10/19	2,884,427.77	1,510,565.93
BLACKSTONE HOLDINGS FINAN 144A 4.000% 10/02/2047 DD 10/02/17	61,731.21	0.00
BLACKSTONE HOLDINGS FINAN 144A 5.000% 06/15/2044 DD 04/07/14	1,150,371.73	0.00
BLACKSTONE HOLDINGS FINAN 144A 6.200% 04/22/2033 DD 11/03/22	1,267,695.11	0.00
BLACKSTONE HOLDINGS FINAN 144A 6.250% 08/15/2042 DD 08/17/12	2,982,998.06	2,894,295.09
BMW US CAPITAL LLC 144A 2.550% 04/01/2031 DD 04/01/21	3,719,709.52	0.00
BMW US CAPITAL LLC 144A 4.150% 04/09/2030 DD 04/09/20	3,504,203.54	0.00
BMW US CAPITAL LLC 144A 4.600% 08/13/2027 DD 08/13/24	0.00	895,378.04
BMW US CAPITAL LLC 144A 4.650% 08/13/2026 DD 08/13/24	0.00	900,220.92
BNP PARIBAS SA 144A VAR RT 05/20/2030 DD 02/20/24	0.00	2,002,600.70
BNP PARIBAS SA 144A VAR RT 11/19/2025 DD 11/19/19	930,653.51	0.00
BNP PARIBAS SA 144A VAR RT 12/05/2034 DD 12/05/23	1,852,532.14	2,661,357.40
BOEING CO/THE 2.750% 02/01/2026 DD 11/02/20	0.00	1,046,670.54
BOEING CO/THE 3.500% 03/01/2045 DD 02/20/15	29,502.35	0.00
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	1,819,493.78	0.00
BOEING CO/THE 6.875% 03/15/2039 DD 03/13/09	459,313.64	0.00
BON SECOURS MERCY HEALTH INC 3.205% 06/01/2050 DD 10/15/20	635,675.54	1,672,364.99
BOOKING HOLDINGS INC 0.750% 05/01/2025 DD 04/14/20	0.00	514,544.19
BOOZ ALLEN HAMILTON INC 144A 4.000% 07/01/2029 DD 06/17/21	0.00	643,345.98
BOSTON PROPERTIES LP 6.500% 01/15/2034 DD 05/15/23	105,654.27	0.00
BP CAPITAL MARKETS AMERICA INC 2.772% 11/10/2050 DD 08/10/20	10,467,291.89	7,859,026.17
BP CAPITAL MARKETS AMERICA INC 2.939% 06/04/2051 DD 12/04/20	16,121,575.24	13,467,727.89
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	4,937,918.61	5,879,846.41
BP CAPITAL MARKETS AMERICA INC 3.001% 03/17/2052 DD 09/17/21	2,840,105.52	1,565,086.70
BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	0.00	794,386.23
BP CAPITAL MARKETS AMERICA INC 3.379% 02/08/2061 DD 02/08/21	13,700,125.80	11,697,082.67
BP CAPITAL MARKETS AMERICA INC 4.234% 11/06/2028 DD 11/06/18	4,972.05	0.00
BP CAPITAL MARKETS AMERICA INC 4.812% 02/13/2033 DD 02/13/23	2,257,814.16	12,858,840.20
BP CAPITAL MARKETS AMERICA INC 5.227% 11/17/2034 DD 05/17/24	0.00	3,318,075.06
BP CAPITAL MARKETS PLC 3.723% 11/28/2028 DD 11/28/16	1,981,527.68	0.00
BPCE SA 144A VAR RT 10/19/2034 DD 10/19/23	3,375,466.27	0.00
BRIGHTHOUSE FINANCIAL GLO 144A 1.550% 05/24/2026 DD 05/24/21	1,371,858.99	1,430,728.52
BRISTOL-MYERS SQUIBB CO 2.350% 11/13/2040 DD 11/13/20	3,174,139.75	704,362.55
BRISTOL-MYERS SQUIBB CO 2.550% 11/13/2050 DD 11/13/20	5,873,693.83	5,961,591.16
BRISTOL-MYERS SQUIBB CO 2.950% 03/15/2032 DD 03/02/22	1,566,514.65	0.00

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BRISTOL-MYERS SQUIBB CO 3.250% 08/01/2042 DD 07/31/12	5,653,637.47	735,086.25
BRISTOL-MYERS SQUIBB CO 3.550% 03/15/2042 DD 03/02/22	7,961,082.66	7,256,371.73
BRISTOL-MYERS SQUIBB CO 3.700% 03/15/2052 DD 03/02/22	7,223,810.54	9,236,935.49
BRISTOL-MYERS SQUIBB CO 3.900% 03/15/2062 DD 03/02/22	8,038,363.42	11,931,597.78
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20	1,206,262.09	0.00
BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	31,052,605.45	29,267,854.65
BRISTOL-MYERS SQUIBB CO 4.350% 11/15/2047 DD 05/15/20	10,467,599.81	9,617,749.97
BRISTOL-MYERS SQUIBB CO 4.550% 02/20/2048 DD 02/20/20	5,041,261.32	4,696,320.42
BRISTOL-MYERS SQUIBB CO 4.900% 02/22/2027 DD 02/22/24	0.00	504,178.25
BRISTOL-MYERS SQUIBB CO 4.950% 02/20/2026 DD 02/22/24	0.00	703,417.62
BRISTOL-MYERS SQUIBB CO 5.500% 02/22/2044 DD 02/22/24	0.00	596,576.08
BRISTOL-MYERS SQUIBB CO 5.550% 02/22/2054 DD 02/22/24	0.00	9,563,048.09
BRISTOL-MYERS SQUIBB CO 5.650% 02/22/2064 DD 02/22/24	0.00	33,820,351.16
BRISTOL-MYERS SQUIBB CO 6.250% 11/15/2053 DD 11/13/23	11,586,897.20	2,549,423.67
BRISTOL-MYERS SQUIBB CO 6.400% 11/15/2063 DD 11/13/23	13,846,339.96	15,033,168.01
BROADCOM INC 144A 4.150% 04/15/2032 DD 04/14/22	548,008.05	0.00
BROOKFIELD FINANCE INC 3.625% 02/15/2052 DD 02/04/22	0.00	331,050.52
BROOKFIELD FINANCE INC 3.900% 01/25/2028 DD 01/17/18	1,685,734.65	0.00
BROOKFIELD FINANCE INC 5.675% 01/15/2035 DD 06/21/24	0.00	1,766,451.35
BROOKFIELD FINANCE INC 5.968% 03/04/2054 DD 03/04/24	0.00	6,199,533.77
BROWN-FORMAN CORP 4.500% 07/15/2045 DD 06/29/15	1,475,324.15	1,146,128.88
BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	0.00	4,161,232.58
BURLINGTON NORTHERN SANTA FE L 3.050% 02/15/2051 DD 04/13/20	0.00	1,267,530.53
BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21	0.00	6,688,916.27
BURLINGTON NORTHERN SANTA FE L 3.550% 02/15/2050 DD 07/24/19	2,411,346.40	1,600,146.58
BURLINGTON NORTHERN SANTA FE L 3.900% 08/01/2046 DD 05/16/16	10,310,490.64	9,174,210.74
BURLINGTON NORTHERN SANTA FE L 4.050% 06/15/2048 DD 03/05/18	1,697,284.71	566,192.61
BURLINGTON NORTHERN SANTA FE L 4.125% 06/15/2047 DD 03/09/17	4,700,210.70	3,815,064.73
BURLINGTON NORTHERN SANTA FE L 4.150% 04/01/2045 DD 03/09/15	23,923,264.83	20,621,911.61
BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	0.00	9,385,812.27
BURLINGTON NORTHERN SANTA FE L 4.375% 09/01/2042 DD 08/23/12	2,081,892.08	1,953,411.23
BURLINGTON NORTHERN SANTA FE L 4.400% 03/15/2042 DD 03/02/12	2,381,649.74	2,266,846.57
BURLINGTON NORTHERN SANTA FE L 4.450% 03/15/2043 DD 03/12/13	1,057,406.61	987,693.32
BURLINGTON NORTHERN SANTA FE L 4.550% 09/01/2044 DD 08/18/14	1,077,271.17	785,783.74
BURLINGTON NORTHERN SANTA FE L 4.700% 09/01/2045 DD 08/20/15	4,180,801.66	2,287,375.23
BURLINGTON NORTHERN SANTA FE L 4.900% 04/01/2044 DD 03/07/14	5,778,812.91	4,365,623.71
BURLINGTON NORTHERN SANTA FE L 4.950% 09/15/2041 DD 08/22/11	3,200,321.31	1,606,947.65
BURLINGTON NORTHERN SANTA FE L 5.050% 03/01/2041 DD 09/10/10	5,993,498.72	5,347,998.18
BURLINGTON NORTHERN SANTA FE L 5.150% 09/01/2043 DD 08/22/13	742,752.19	648,585.33
BURLINGTON NORTHERN SANTA FE L 5.200% 04/15/2054 DD 06/09/23	9,085,201.13	2,162,689.33
BURLINGTON NORTHERN SANTA FE L 5.400% 06/01/2041 DD 05/19/11	2,525,794.47	0.00
BURLINGTON NORTHERN SANTA FE L 5.500% 03/15/2055 DD 06/07/24	0.00	13,889,063.18

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BURLINGTON NORTHERN SANTA FE L 5.750% 05/01/2040 DD 05/17/10	2,373,372.79	1,001,743.26
BURLINGTON NORTHERN SANTA FE L 7.290% 06/01/2036 DD 06/01/96	2,498,482.08	2,008,195.24
BURLINGTON NORTHERN SANTA FE L 7.950% 08/15/2030 DD 08/08/00	674,495.22	496,597.29
BURLINGTON RESOURCES LLC 7.200% 08/15/2031 DD 08/24/01	810,351.08	0.00
BX COMMERCIAL MORT MDHS B 144A VAR RT 05/15/2041 DD 05/15/24	0.00	2,432,609.77
BX COMMERCIAL MORTGA XL E 144A VAR RT 10/15/2036 DD 10/24/19	3,133,141.05	0.00
CABOT CORP 5.000% 06/30/2032 DD 06/22/22	784,751.82	0.00
CAESARS ENTERTAINMENT INC 144A 4.625% 10/15/2029 DD 09/24/21	1,654,701.52	0.00
CALIFORNIA INSTITUTE OF TECHNO 4.283% 09/01/2116 DD 09/14/16	3,173,023.60	2,918,289.28
CALIFORNIA INSTITUTE OF TECHNO 4.321% 08/01/2045 DD 05/21/15	592,057.33	109,575.46
CAMDEN PROPERTY TRUST 3.350% 11/01/2049 DD 10/07/19	1,732,941.89	0.00
CAMERON LNG LLC 144A 2.902% 07/15/2031 DD 12/13/19	2,073,865.61	609,653.65
CAMERON LNG LLC 144A 3.302% 01/15/2035 DD 12/13/19	630,829.36	1,584,883.22
CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	84,345.55	0.00
CAMERON LNG LLC 144A 3.701% 01/15/2039 DD 12/13/19	8,815,197.21	2,902,755.64
CANADIAN IMPERIAL BANK OF COMM 6.092% 10/03/2033 DD 10/03/23	9,773,259.60	0.00
CANADIAN IMPERIAL BANK OF COMM VAR RT 09/11/2030 DD 09/11/24	0.00	2,703,898.86
CANADIAN NATIONAL RAILWAY CO 2.450% 05/01/2050 DD 05/01/20	910,029.89	802,753.05
CANADIAN NATIONAL RAILWAY CO 3.500% 11/15/2042 DD 11/20/12	3,153,260.21	2,938,685.50
CANADIAN NATIONAL RAILWAY CO 3.650% 02/03/2048 DD 02/06/18	3,310,982.15	2,283,192.20
CANADIAN NATIONAL RAILWAY CO 4.400% 08/05/2052 DD 08/05/22	5,147,190.09	344,349.17
CANADIAN NATIONAL RAILWAY CO 4.450% 01/20/2049 DD 11/07/18	6,049,470.98	4,881,393.30
CANADIAN NATIONAL RAILWAY CO 4.500% 11/07/2043 DD 11/07/13	878,924.12	1,022,218.92
CANADIAN NATIONAL RAILWAY CO 6.125% 11/01/2053 DD 11/01/23	971,430.03	610,006.32
CANADIAN NATIONAL RAILWAY CO 6.200% 06/01/2036 DD 05/31/06	214,042.17	0.00
CANADIAN NATIONAL RAILWAY CO 6.375% 11/15/2037 DD 09/24/07	9,850,395.43	8,541,358.17
CANADIAN NATIONAL RAILWAY CO 6.712% 07/15/2036 DD 07/15/06	1,856,748.63	1,491,293.46
CANADIAN NATIONAL RAILWAY CO 7.375% 10/15/2031 DD 09/26/01	2,134,236.70	0.00
CARGILL INC 144A 3.125% 05/25/2051 DD 05/25/21	0.00	2,139,382.25
CARGILL INC 144A 4.375% 04/22/2052 DD 04/22/22	1,881,679.97	1,345,936.98
CARGILL INC 144A 4.760% 11/23/2045 DD 11/23/15	2,955,035.78	0.00
CARLISLE COS INC 3.750% 12/01/2027 DD 11/16/17	4,407,203.10	0.00
CARLYLE HOLDINGS II FINAN 144A 5.625% 03/30/2043 DD 03/28/13	4,879,224.85	2,046,193.34
CARMAX SELECT RECEIVABLES A C 5.620% 01/15/2030 DD 06/26/24	0.00	552,844.95
CARVANA AUTO RECEIVA N2 C 144A 5.820% 09/10/2030 DD 06/20/24	0.00	475,963.74
CARVANA AUTO RECEIVABLES P1 D 1.820% 12/10/2027 DD 03/18/21	0.00	436,743.58
CASE WESTERN RESERVE UNIVERSIT 5.405% 06/01/2122 DD 06/15/22	1,633,641.34	1,262,668.16
CATERPILLAR FINANCIAL SERVICES 4.450% 10/16/2026 DD 08/16/24	0.00	2,615,592.96
CATERPILLAR FINANCIAL SERVICES 4.600% 11/15/2027 DD 11/15/24	0.00	4,036,918.08
CATERPILLAR FINANCIAL SERVICES 4.850% 02/27/2029 DD 02/27/24	0.00	251,301.64
CATERPILLAR FINANCIAL SERVICES 5.000% 05/14/2027 DD 05/14/24	0.00	1,636,644.22
CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20	4,388,762.73	3,253,728.75



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CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	0.00	6,959,218.07
CATERPILLAR INC 3.803% 08/15/2042 DD 08/15/12	11,969,098.44	14,203,195.98
CATERPILLAR INC 4.300% 05/15/2044 DD 05/08/14	0.00	44,086.27
CATERPILLAR INC 4.750% 05/15/2064 DD 05/08/14	14,179,706.95	11,592,990.64
CATERPILLAR INC 5.200% 05/27/2041 DD 05/27/11	4,398,681.67	4,143,477.09
CCO HOLDINGS LLC / CCO HO 144A 4.250% 01/15/2034 DD 08/16/21	1,707,148.17	0.00
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21	846,527.30	0.00
CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21	885,510.00	0.00
CELANESE US HOLDINGS LLC VAR RT 07/15/2027 DD 07/14/22	804,877.23	0.00
CELANESE US HOLDINGS LLC VAR RT 11/15/2030 DD 08/24/23	905,069.13	0.00
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21	645,504.36	0.00
CENTENE CORP 2.625% 08/01/2031 DD 08/12/21	749,220.38	0.00
CENTERPOINT ENERGY HOUSTON ELE 2.900% 07/01/2050 DD 06/05/20	0.00	702,976.41
CENTERPOINT ENERGY HOUSTON ELE 3.350% 04/01/2051 DD 03/11/21	6,213,327.30	772,757.45
CENTERPOINT ENERGY HOUSTON ELE 3.550% 08/01/2042 DD 08/10/12	2,222,557.74	1,443,646.41
CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	0.00	1,132,160.87
CENTERPOINT ENERGY HOUSTON ELE 3.950% 03/01/2048 DD 02/28/18	1,042,826.62	181,427.65
CENTERPOINT ENERGY HOUSTON ELE 4.250% 02/01/2049 DD 01/15/19	3,118,082.85	2,226,548.48
CENTERPOINT ENERGY HOUSTON ELE 4.500% 04/01/2044 DD 03/17/14	8,882,182.59	1,625,446.04
CENTERPOINT ENERGY HOUSTON ELE 4.850% 10/01/2052 DD 09/15/22	136,860.71	182,887.62
CENTERPOINT ENERGY HOUSTON ELE 5.150% 03/01/2034 DD 02/29/24	0.00	2,570,786.24
CENTERPOINT ENERGY HOUSTON ELE 5.300% 04/01/2053 DD 03/23/23	0.00	182,525.39
CENTERPOINT ENERGY INC 2.500% 09/01/2024 DD 08/14/19	1,076,518.42	0.00
CENTRAL JAPAN RAILWAY CO REGS 2.200% 10/02/2024	683,396.01	0.00
CGI INC 1.450% 09/14/2026 DD 03/14/22	905,399.08	945,879.85
CHARLES SCHWAB CORP/THE 5.875% 08/24/2026 DD 08/24/23	1,128,441.42	0.00
CHARLES SCHWAB CORP/THE VAR RT 08/24/2034 DD 08/24/23	3,712,775.52	0.00
CHARTER COMMUNICATIONS OPERATI 3.500% 03/01/2042 DD 10/12/21	2,791,432.64	0.00
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	4,572,190.88	0.00
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	0.00	3,440,851.36
CHASE HOME LENDI RPL2 A1A 144A VAR RT 08/25/2064 DD 05/01/24	0.00	2,526,507.18
CHEMOURS CO/THE 144A 5.750% 11/15/2028 DD 11/27/20	819,163.42	859,265.21
CHEVRON CORP 3.078% 05/11/2050 DD 05/11/20	15,386,174.02	5,736,471.36
CHEVRON CORP 3.326% 11/17/2025 DD 11/17/15	1,676,278.26	0.00
CHEVRON PHILLIPS CHEMICAL 144A 5.125% 04/01/2025 DD 04/07/20	614,909.56	0.00
CHEVRON USA INC 2.343% 08/12/2050 DD 08/12/20	0.00	260,624.73
CHEVRON USA INC 5.050% 11/15/2044 DD 11/15/20	1,731,717.39	1,678,467.12
CHEVRON USA INC 5.250% 11/15/2043 DD 11/15/20	326,380.76	0.00
CHILDREN'S HOSPITAL CORP/THE 4.115% 01/01/2047 DD 01/31/17	2,656,654.62	2,475,780.18
CHILDREN'S HOSPITAL OF PHILADE 2.704% 07/01/2050 DD 10/13/20	1,049,205.00	765,756.28
CHUBB CORP/THE 6.000% 05/11/2037 DD 05/11/07	13,149,905.94	12,287,631.22
CHUBB CORP/THE 6.500% 05/15/2038 DD 05/06/08	2,610,612.33	1,378,165.68

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CHUBB INA HOLDINGS LLC 3.050% 12/15/2061 DD 11/18/21	6,501,272.85	6,426,598.36
CHUBB INA HOLDINGS LLC 4.350% 11/03/2045 DD 11/03/15	2,356,356.70	2,132,190.48
CHUBB INA HOLDINGS LLC 5.000% 03/15/2034 DD 03/07/24	0.00	3,255,923.14
CHUBB INA HOLDINGS LLC 6.700% 05/15/2036 DD 05/22/06	291,438.48	848,808.35
CIGNA GROUP/THE 3.200% 03/15/2040 DD 03/16/20	4,779,816.63	0.00
CIGNA GROUP/THE 3.400% 03/15/2051 DD 03/03/21	2,499,369.50	0.00
CIGNA GROUP/THE 4.375% 10/15/2028 DD 04/15/19	1,784,473.96	0.00
CIGNA GROUP/THE 4.800% 07/15/2046 DD 01/15/20	1,587,948.83	0.00
CIGNA GROUP/THE 5.600% 02/15/2054 DD 02/13/24	0.00	703,331.93
CINCINNATI FINANCIAL CORP 6.125% 11/01/2034 DD 11/01/04	6,605,756.20	2,862,332.93
CISCO SYSTEMS INC 4.850% 02/26/2029 DD 02/26/24	0.00	603,776.72
CISCO SYSTEMS INC 5.300% 02/26/2054 DD 02/26/24	0.00	25,846,573.04
CISCO SYSTEMS INC 5.350% 02/26/2064 DD 02/26/24	0.00	9,271,537.30
CISCO SYSTEMS INC 5.500% 01/15/2040 DD 11/17/09	9,826,818.82	4,041,032.26
CISCO SYSTEMS INC 5.900% 02/15/2039 DD 02/17/09	17,843,755.91	16,137,914.06
CITADEL SECURITIES 7/23 TLB 0.000% 07/29/2030 DD 07/20/23	3,384,263.63	0.00
CITIBANK CREDIT CARD ISS A3 A3 6.150% 06/15/2039 DD 06/15/07	3,150,926.68	0.00
CITIBANK NA 4.838% 08/06/2029 DD 08/06/24	0.00	1,095,023.94
CITIBANK NA 4.929% 08/06/2026 DD 08/06/24	0.00	1,004,706.53
CITIBANK NA 5.488% 12/04/2026 DD 12/04/23	3,055,424.22	0.00
CITIBANK NA 5.570% 04/30/2034 DD 04/30/24	0.00	5,714,430.23
CITIBANK NA 5.864% 09/29/2025 DD 09/29/23	915,106.67	0.00
CITIBANK NA VAR RT 09/29/2025 DD 09/29/23	901,179.00	905,369.71
CITIBANK NA VAR RT 11/19/2027 DD 11/19/24	0.00	5,539,512.35
CITIGROUP COMMERCIAL MOR P8 XA VAR RT 09/15/2050 DD 09/01/17	22,909.66	16,126.88
CITIGROUP INC 3.200% 10/21/2026 DD 10/21/16	4,408,819.89	0.00
CITIGROUP INC 4.650% 07/23/2048 DD 07/23/18	5,436,593.72	2,077,081.09
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	0.00	4,689,149.19
CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	0.00	2,530,889.98
CITIGROUP INC 6.625% 01/15/2028 DD 01/09/98	297,083.11	0.00
CITIGROUP INC 6.875% 02/15/2098 DD 02/15/98	1,381,318.44	1,074,915.30
CITIGROUP INC 8.125% 07/15/2039 DD 07/23/09	28,994,378.29	19,831,964.01
CITIGROUP INC VAR RT 01/24/2039 DD 01/24/18	6,702,993.45	5,477,288.79
CITIGROUP INC VAR RT 01/25/2033 DD 01/25/22	2,546,803.21	6,856,700.89
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20	0.00	243,288.06
CITIGROUP INC VAR RT 03/26/2041 DD 03/26/20	0.00	14,238,595.32
CITIGROUP INC VAR RT 03/31/2031 DD 03/31/20	3,625,043.13	2,537,596.14
CITIGROUP INC VAR RT 04/23/2029 DD 04/23/18	592,451.40	0.00
CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	0.00	6,453,731.83
CITIGROUP INC VAR RT 06/09/2027 DD 06/09/21	823,958.68	0.00
CITIGROUP INC VAR RT 06/11/2035 DD 06/11/24	0.00	4,847,795.81
CITIGROUP INC VAR RT 11/03/2042 DD 11/03/21	10,565,933.04	9,285,110.42

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CITIGROUP INC VAR RT 11/05/2030 DD 11/05/19	334,303.85	0.00
CITY OF HOPE 5.623% 11/15/2043 DD 07/25/13	673,423.59	0.00
CK HUTCHISON INTERNATIONAL 144A 3.375% 05/08/2050 DD 05/08/20	1,529,198.30	0.00
CK HUTCHISON INTERNATIONAL 144A 3.375% 09/06/2049 DD 09/06/19	2,456,249.25	0.00
CLECO SECURITIZATION I LLC 4.646% 09/01/2044 DD 06/22/22	0.00	873,539.81
CLEVELAND CLINIC FOUNDATION/TH 4.858% 01/01/2114 DD 09/18/14	1,963,586.96	2,731,370.41
CME GROUP INC 2.650% 03/15/2032 DD 03/08/22	387,449.87	0.00
CME GROUP INC 4.150% 06/15/2048 DD 06/21/18	5,124,191.85	866,849.33
CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	0.00	2,255,632.38
CMS ENERGY CORP VAR RT 06/01/2050 DD 05/28/20	866,813.43	0.00
CNA FINANCIAL CORP 3.450% 08/15/2027 DD 08/10/17	1,182,632.52	0.00
CNO FINANCIAL GROUP INC 5.250% 05/30/2029 DD 06/12/19	321,834.42	0.00
CNO GLOBAL FUNDING 144A 2.650% 01/06/2029 DD 01/06/22	1,734,316.46	1,808,731.62
CNO GLOBAL FUNDING 144A 4.875% 12/10/2027 DD 12/12/24	0.00	1,791,517.41
CNO GLOBAL FUNDING 144A 4.950% 09/09/2029 DD 09/09/24	0.00	3,239,997.68
CNOOC FINANCE 2013 LTD 3.300% 09/30/2049 DD 09/30/19	794,136.41	0.00
CNOOC PETROLEUM NORTH AMERICA 6.400% 05/15/2037 DD 05/04/07	1,974,198.00	0.00
CNOOC PETROLEUM NORTH AMERICA 7.500% 07/30/2039 DD 07/30/09	981,170.76	0.00
COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20	566,822.61	5,043,664.47
COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20	4,672,406.63	6,364,362.04
COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	2,082,038.25	1,811,329.59
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21	0.00	1,263,976.85
COCA-COLA CO/THE 3.000% 03/05/2051 DD 03/05/21	1,938,755.41	1,685,154.90
COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	0.00	3,766,762.86
COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	0.00	904,230.68
COCA-COLA FEMSA SAB DE CV 5.250% 11/26/2043 DD 11/26/13	999.80	0.00
COLGATE-PALMOLIVE CO 3.700% 08/01/2047 DD 07/28/17	263,649.41	0.00
COLGATE-PALMOLIVE CO 4.000% 08/15/2045 DD 08/07/15	1,856,283.28	331,769.87
COLOMBIA TELECOMUNICACION 144A 4.950% 07/17/2030 DD 07/17/20	179,643.81	243,362.14
COLONIAL ENTERPRISES INC 144A 3.250% 05/15/2030 DD 05/13/20	908,895.72	0.00
COLONIAL PIPELINE CO 144A 4.250% 04/15/2048 DD 03/29/18	6,347,778.40	3,938,125.90
COLONIAL PIPELINE CO 144A 7.630% 04/15/2032 DD 04/04/02	6,917,580.48	0.00
COLUMBIA PIPELINES OPERAT 144A 5.695% 10/01/2054 DD 09/09/24	0.00	9,300,085.40
COMCAST CORP 1.950% 01/15/2031 DD 05/28/20	0.00	1,305,104.08
COMCAST CORP 2.450% 08/15/2052 DD 08/25/20	10,221,247.15	370,836.74
COMCAST CORP 2.650% 08/15/2062 DD 08/25/20	494,382.33	420,126.18
COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	0.00	4,174,309.84
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	14,416,800.66	6,476,170.68
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	1,553,703.11	1,372,742.30
COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	5,185,768.00	4,923,915.51
COMCAST CORP 3.150% 02/15/2028 DD 08/07/17	2,981,019.56	0.00
COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	8,219,384.93	6,860,478.92

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COMCAST CORP 3.400% 07/15/2046 DD 07/19/16	2,057,318.00	1,859,372.42
COMCAST CORP 3.450% 02/01/2050 DD 11/05/19	1,282,210.88	1,666,935.43
COMCAST CORP 3.750% 04/01/2040 DD 03/27/20	14,338,928.00	13,210,936.30
COMCAST CORP 3.900% 03/01/2038 DD 02/08/18	2,961,977.82	1,531,564.42
COMCAST CORP 3.969% 11/01/2047 DD 10/19/17	19,270,178.62	16,217,882.12
COMCAST CORP 3.999% 11/01/2049 DD 10/19/17	10,419,081.72	611,984.06
COMCAST CORP 4.000% 03/01/2048 DD 02/08/18	17,731,683.03	11,465,595.03
COMCAST CORP 4.000% 08/15/2047 DD 08/07/17	3,109,814.14	1,443,346.77
COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	575,583.91	512,105.21
COMCAST CORP 4.200% 08/15/2034 DD 08/12/14	4,685,248.32	0.00
COMCAST CORP 4.250% 01/15/2033 DD 01/14/13	5,051,260.92	382,814.09
COMCAST CORP 4.250% 10/15/2030 DD 10/05/18	5,211,593.53	0.00
COMCAST CORP 4.400% 08/15/2035 DD 05/27/15	3,029,515.31	239,731.99
COMCAST CORP 4.650% 07/15/2042 DD 07/02/12	1,124,590.89	0.00
COMCAST CORP 4.700% 10/15/2048 DD 10/05/18	714,401.56	0.00
COMCAST CORP 4.950% 10/15/2058 DD 10/05/18	388,608.45	1,164,414.14
COMCAST CORP 5.350% 05/15/2053 DD 05/09/23	16,801,097.16	14,243,426.76
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	0.00	6,680,552.16
COMCAST CORP 5.650% 06/01/2054 DD 05/22/24	0.00	4,800,538.73
COMCAST CORP 6.500% 11/15/2035 DD 11/14/05	7,097,419.38	1,097,962.83
COMM 2015-PC1 MORTGAGE T PC1 B VAR RT 07/10/2050 DD 07/01/15	6,361,649.18	0.00
COMM 2020-CX MORTGAG CX A 144A 2.173% 11/10/2046 DD 11/01/20	2,030,575.50	2,053,146.25
COMMONSPIRIT HEALTH 3.817% 10/01/2049 DD 08/21/19	400,843.77	128,477.92
COMMONSPIRIT HEALTH 3.910% 10/01/2050 DD 10/28/20	3,228,355.36	3,242,931.13
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	0.00	2,210,136.56
COMMONSPIRIT HEALTH 4.350% 11/01/2042 DD 10/31/12	2,428,661.48	2,049,828.75
COMMONSPIRIT HEALTH 5.318% 12/01/2034 DD 03/20/24	0.00	1,063,874.18
COMMONSPIRIT HEALTH 5.548% 12/01/2054 DD 03/20/24	0.00	7,055,005.70
COMMONSPIRIT HEALTH 6.073% 11/01/2027 DD 10/25/22	411,861.31	0.00
COMMONSPIRIT HEALTH 6.461% 11/01/2052 DD 10/25/22	5,071,689.65	0.00
COMMONWEALTH BANK OF AUST 144A 3.900% 07/12/2047 DD 07/12/17	954,733.19	0.00
COMMONWEALTH EDISON CO 2.750% 09/01/2051 DD 08/12/21	553,436.42	529,215.68
COMMONWEALTH EDISON CO 3.000% 03/01/2050 DD 02/25/20	1,541,667.52	1,356,302.60
COMMONWEALTH EDISON CO 3.125% 03/15/2051 DD 03/09/21	805,519.16	443,147.36
COMMONWEALTH EDISON CO 3.200% 11/15/2049 DD 11/12/19	3,015,194.62	3,248,701.08
COMMONWEALTH EDISON CO 3.650% 06/15/2046 DD 06/27/16	1,436,112.41	840,921.86
COMMONWEALTH EDISON CO 3.700% 03/01/2045 DD 03/02/15	1,213,699.17	1,145,868.30
COMMONWEALTH EDISON CO 3.750% 08/15/2047 DD 08/23/17	6,067,831.87	5,049,624.33
COMMONWEALTH EDISON CO 3.800% 10/01/2042 DD 10/01/12	8,932,692.28	7,514,657.27
COMMONWEALTH EDISON CO 3.850% 03/15/2052 DD 03/15/22	823,888.44	721,604.15
COMMONWEALTH EDISON CO 4.000% 03/01/2049 DD 02/19/19	635,343.25	1,374,780.88
COMMONWEALTH EDISON CO 4.350% 11/15/2045 DD 11/19/15	11,600,010.75	9,963,506.95



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COMMONWEALTH EDISON CO 4.600% 08/15/2043 DD 08/19/13	8,062,720.10	7,216,424.17
COMMONWEALTH EDISON CO 4.700% 01/15/2044 DD 01/10/14	7,689,714.63	6,549,245.60
COMMONWEALTH EDISON CO 5.300% 02/01/2053 DD 01/10/23	647,963.56	532,169.44
COMMONWEALTH EDISON CO 5.300% 06/01/2034 DD 05/13/24	0.00	401,332.00
COMMONWEALTH EDISON CO 5.650% 06/01/2054 DD 05/13/24	0.00	997,913.13
COMMONWEALTH EDISON CO 6.450% 01/15/2038 DD 01/16/08	2,058,670.10	1,459,670.59
COMMUNITY HEALTH NETWORK INC 3.099% 05/01/2050 DD 08/25/20	1,523,921.39	1,323,306.36
CONAGRA BRANDS INC 4.600% 11/01/2025 DD 10/22/18	599,107.68	0.00
CONAGRA BRANDS INC 5.300% 11/01/2038 DD 10/22/18	3,727,896.03	0.00
CONAGRA BRANDS INC 5.400% 11/01/2048 DD 10/22/18	713,791.36	0.00
CONNECTICUT LIGHT AND POWER CO 4.150% 06/01/2045 DD 05/20/15	996,523.39	0.00
CONNECTICUT LIGHT AND POWER CO 4.300% 04/15/2044 DD 04/24/14	10,423,622.19	7,280,406.55
CONNECTICUT LIGHT AND POWER CO 6.350% 06/01/2036 DD 06/07/06	0.00	265,275.63
CONOCOPHILLIPS 5.900% 10/15/2032 DD 10/09/02	0.00	649,532.57
CONOCOPHILLIPS CO 3.758% 03/15/2042 DD 09/15/22	5,273,347.98	3,191,224.48
CONOCOPHILLIPS CO 3.800% 03/15/2052 DD 03/08/22	2,531,040.71	5,139,041.07
CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	32,443,833.71	27,006,845.02
CONOCOPHILLIPS CO 4.150% 11/15/2034 DD 11/12/14	0.00	128,687.73
CONOCOPHILLIPS CO 4.300% 11/15/2044 DD 11/12/14	10,288,551.76	9,179,691.55
CONOCOPHILLIPS CO 5.300% 05/15/2053 DD 05/23/23	4,339,117.21	4,652,994.48
CONOCOPHILLIPS CO 5.500% 01/15/2055 DD 12/05/24	0.00	789,430.20
CONOCOPHILLIPS CO 5.550% 03/15/2054 DD 08/17/23	5,770,896.92	6,552,405.89
CONOCOPHILLIPS CO 5.650% 01/15/2065 DD 12/05/24	0.00	3,991,164.76
CONOCOPHILLIPS CO 5.700% 09/15/2063 DD 08/17/23	5,829,112.40	9,423,931.77
CONSOLIDATED EDISON CO OF NEW 3.000% 12/01/2060 DD 11/13/20	339,718.51	1,266,059.95
CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21	0.00	2,605,325.27
CONSOLIDATED EDISON CO OF NEW 3.700% 11/15/2059 DD 11/08/19	2,682,531.77	2,499,679.01
CONSOLIDATED EDISON CO OF NEW 3.800% 05/15/2028 DD 05/10/18	484,283.30	0.00
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	681,610.98	447,210.86
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	4,006,807.23	3,677,209.04
CONSOLIDATED EDISON CO OF NEW 3.950% 03/01/2043 DD 02/28/13	5,338,741.04	3,943,530.26
CONSOLIDATED EDISON CO OF NEW 3.950% 04/01/2050 DD 03/31/20	0.00	1,289,970.57
CONSOLIDATED EDISON CO OF NEW 4.000% 11/15/2057 DD 11/16/17	13,275,062.69	11,528,958.39
CONSOLIDATED EDISON CO OF NEW 4.125% 05/15/2049 DD 05/09/19	133,963.62	64,602.86
CONSOLIDATED EDISON CO OF NEW 4.200% 03/15/2042 DD 03/13/12	7,380,742.07	6,796,216.62
CONSOLIDATED EDISON CO OF NEW 4.300% 12/01/2056 DD 11/16/16	8,481,992.14	5,253,384.99
CONSOLIDATED EDISON CO OF NEW 4.450% 03/15/2044 DD 03/06/14	0.00	470,215.49
CONSOLIDATED EDISON CO OF NEW 4.500% 05/15/2058 DD 05/10/18	5,662,273.14	1,163,027.14
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	0.00	4,241,894.75
CONSOLIDATED EDISON CO OF NEW 4.625% 12/01/2054 DD 11/24/14	7,006,049.80	7,306,267.81
CONSOLIDATED EDISON CO OF NEW 4.650% 12/01/2048 DD 11/30/18	2,030,448.42	818,295.12
CONSOLIDATED EDISON CO OF NEW 5.300% 03/01/2035 DD 03/10/05	397,891.08	387,330.99



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CONSOLIDATED EDISON CO OF NEW 5.500% 03/15/2055 DD 11/18/24	0.00	2,096,691.04
CONSOLIDATED EDISON CO OF NEW 5.500% 12/01/2039 DD 12/04/09	8,825,713.28	4,393,224.82
CONSOLIDATED EDISON CO OF NEW 5.700% 06/15/2040 DD 06/07/10	1,689,776.06	0.00
CONSOLIDATED EDISON CO OF NEW 5.850% 03/15/2036 DD 03/09/06	2,112,122.54	1,585,060.01
CONSOLIDATED EDISON CO OF NEW 6.150% 11/15/2052 DD 11/14/22	4,902,773.03	4,573,809.08
CONSOLIDATED EDISON CO OF NEW 6.200% 06/15/2036 DD 06/15/06	0.00	1,387,540.52
CONSOLIDATED EDISON CO OF NEW 6.300% 08/15/2037 DD 08/28/07	2,777,035.40	5,446,816.75
CONSOLIDATED EDISON CO OF NEW 6.750% 04/01/2038 DD 04/04/08	12,084,050.90	11,404,025.28
CONSTELLATION ENERGY GENERATIO 6.500% 10/01/2053 DD 09/29/23	1,033,585.26	0.00
CONSUMERS 2023 SECURITIZATION 5.550% 03/01/2028 DD 12/12/23	1,204,924.24	929,893.79
CONSUMERS ENERGY CO 3.100% 08/15/2050 DD 09/03/19	5,897,697.60	5,587,705.87
CONSUMERS ENERGY CO 3.250% 08/15/2046 DD 08/10/16	1,381,506.81	1,487,749.69
CONSUMERS ENERGY CO 3.500% 08/01/2051 DD 03/26/20	1,747,929.68	1,618,057.28
CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19	0.00	1,111,683.81
CONSUMERS ENERGY CO 3.950% 05/15/2043 DD 05/17/13	2,506,090.48	1,411,998.95
CONSUMERS ENERGY CO 3.950% 07/15/2047 DD 02/22/17	0.00	2,978,118.12
CONSUMERS ENERGY CO 4.050% 05/15/2048 DD 05/14/18	2,083,644.74	1,648,870.74
CONSUMERS ENERGY CO 4.200% 09/01/2052 DD 08/11/22	340,156.69	818,194.18
CONSUMERS ENERGY CO 4.350% 04/15/2049 DD 11/13/18	10,337,253.21	8,878,968.29
COOPERATIEVE RABOBANK UA 5.250% 05/24/2041 DD 05/24/11	0.00	1,743,648.57
COOPERATIEVE RABOBANK UA 5.750% 12/01/2043 DD 11/29/13	3,123,759.20	0.00
COOPERATIEVE RABOBANK UA/NY 4.333% 08/28/2026 DD 08/28/24	0.00	498,397.67
COOPERATIEVE RABOBANK UA/NY 4.494% 10/17/2029 DD 10/17/24	0.00	1,985,139.17
COOPERATIEVE RABOBANK UA/NY 5.500% 07/18/2025 DD 07/18/23	2,147,883.81	0.00
COOPERATIEVE RABOBANK UA/NY VAR RT 01/10/2025 DD 01/12/22	998,409.00	0.00
COOPERATIEVE RABOBANK UA/NY VAR RT 10/05/2026 DD 10/05/23	600,008.39	605,900.92
COREBRIDGE FINANCIAL INC 5.750% 01/15/2034 DD 12/08/23	2,054,200.06	0.00
COREBRIDGE GLOBAL FUNDING 144A 0.650% 06/17/2024 DD 06/17/21	292,860.47	0.00
COREBRIDGE GLOBAL FUNDING 144A 5.200% 01/12/2029 DD 01/12/24	0.00	175,952.03
COREBRIDGE GLOBAL FUNDING 144A 5.900% 09/19/2028 DD 09/19/23	721,838.18	0.00
CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14	5,333,519.05	0.00
CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	2,461,770.00	0.00
COTTAGE HEALTH OBLIGATED GROUP 3.304% 11/01/2049 DD 01/29/20	2,181,250.65	1,541,824.89
CREDIT AGRICOLE SA 144A 5.589% 07/05/2026 DD 07/05/23	1,119,107.35	0.00
CREDIT AGRICOLE SA 144A VAR RT 09/11/2028 DD 09/11/24	0.00	1,184,811.08
CREDIT AGRICOLE SA 144A VAR RT 10/03/2029 DD 10/03/23	734,262.94	0.00
CREDIT SUISSE USA LLC 7.125% 07/15/2032 DD 07/19/02	1,653,743.22	0.00
CROWN CASTLE INC 2.500% 07/15/2031 DD 06/29/21	2,204,267.05	0.00
CROWN CASTLE INC 5.600% 06/01/2029 DD 12/06/23	747,202.91	0.00
CSL FINANCE PLC 144A 4.625% 04/27/2042 DD 04/27/22	0.00	883,415.26
CSL FINANCE PLC 144A 4.750% 04/27/2052 DD 04/27/22	11,421,069.28	8,649,864.47
CSL FINANCE PLC 144A 5.106% 04/03/2034 DD 04/03/24	0.00	3,239,905.62



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CSX CORP 3.350% 09/15/2049 DD 09/12/19	0.00	1,064,403.94
CSX CORP 3.800% 11/01/2046 DD 10/18/16	0.00	1,651,802.72
CSX CORP 3.950% 05/01/2050 DD 04/21/15	0.00	52,691.32
CSX CORP 4.100% 03/15/2044 DD 10/22/12	0.00	881,154.99
CSX CORP 4.250% 11/01/2066 DD 10/18/16	2,134,813.87	1,888,905.42
CSX CORP 4.300% 03/01/2048 DD 02/20/18	0.00	658,730.61
CSX CORP 4.900% 03/15/2055 DD 09/18/24	0.00	16,786,901.53
CUMMINS INC 2.600% 09/01/2050 DD 08/24/20	7,840,697.78	7,016,012.57
CUMMINS INC 4.875% 10/01/2043 DD 09/24/13	1,281,873.42	2,756,886.32
CUMMINS INC 5.450% 02/20/2054 DD 02/20/24	0.00	21,191,505.33
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	10,778,468.20	0.00
DAIMLER TRUCK FINANCE NOR 144A 2.375% 12/14/2028 DD 12/14/21	1,961,636.25	1,271,441.18
DANAHER CORP 2.600% 10/01/2050 DD 10/06/20	0.00	792,563.65
DANAHER CORP 2.800% 12/10/2051 DD 12/10/21	2,263,418.35	979,723.63
DANSKE BANK A/S 144A VAR RT 01/09/2026 DD 01/09/23	0.00	800,166.42
DANSKE BANK A/S 144A VAR RT 03/01/2030 DD 03/01/24	0.00	1,551,094.72
DANSKE BANK A/S 144A VAR RT 09/22/2026 DD 09/22/23	1,526,081.79	0.00
DARTMOUTH-HITCHCOCK HEALTH 4.178% 08/01/2048 DD 02/21/18	8,319,586.57	7,771,011.10
DEERE & CO 3.750% 04/15/2050 DD 03/30/20	2,432,395.64	1,538,935.74
DEERE & CO 3.900% 06/09/2042 DD 06/08/12	4,074,042.06	9,089,229.12
DELL EQUIPMENT FINANC 2 C 144A 4.990% 08/22/2030 DD 10/16/24	0.00	99,738.38
DELMARVA POWER & LIGHT CO 4.150% 05/15/2045 DD 05/11/15	1,550,394.63	1,230,429.98
DEUTSCHE BANK AG/NEW YORK NY 5.414% 05/10/2029 DD 05/10/24	0.00	203,047.58
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2033 DD 01/07/22	3,907,275.74	0.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/20/2029 DD 11/20/23	2,397,513.32	0.00
DEVON ENERGY CORP 5.200% 09/15/2034 DD 08/28/24	0.00	902,685.17
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	0.00	1,709,219.04
DH EUROPE FINANCE II SARL 3.400% 11/15/2049 DD 11/07/19	3,028,803.70	0.00
DIAGEO CAPITAL PLC 5.300% 10/24/2027 DD 10/24/22	1,443,152.62	0.00
DIAGEO CAPITAL PLC 5.875% 09/30/2036 DD 09/28/06	13,593,852.20	0.00
DIAGEO INVESTMENT CORP 4.250% 05/11/2042 DD 05/11/12	5,167,246.88	2,990,411.54
DIAGEO INVESTMENT CORP 7.450% 04/15/2035 DD 04/26/95	2,423,855.02	1,913,243.04
DICK'S SPORTING GOODS INC 4.100% 01/15/2052 DD 01/14/22	1,431,720.68	0.00
DIGNITY HEALTH 4.500% 11/01/2042 DD 10/18/12	4,510,331.33	4,320,412.15
DIGNITY HEALTH 5.267% 11/01/2064 DD 10/15/14	1,359,609.98	0.00
DIRECTV FINANCING 8/21 COV-LIT 0.000% 08/02/2027 DD 06/30/21	383,154.90	0.00
DISCOVER BANK 2.700% 02/06/2030 DD 02/06/20	1,552,356.72	0.00
DLLAA 2023-1 LLC 1A A4 144A 5.730% 10/20/2031 DD 08/02/23	1,056,269.94	1,059,862.36
DNB BANK ASA 144A VAR RT 09/16/2026 DD 09/16/20	742,192.27	0.00
DNB BANK ASA 144A VAR RT 10/09/2026 DD 10/12/22	2,069,844.96	0.00
DOC DR LLC 3.950% 01/15/2028 DD 12/01/17	4,480,271.10	0.00
DOMINION ENERGY INC 4.850% 08/15/2052 DD 08/19/22	2,840,174.21	0.00

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DOMINION ENERGY INC VAR RT 12/31/2049 DD 12/09/21	2,818,580.26	0.00
DOMINION ENERGY SOUTH CAROLINA 4.600% 06/15/2043 DD 06/14/13	4,006,581.07	3,484,565.77
DOMINION ENERGY SOUTH CAROLINA 5.100% 06/01/2065 DD 05/22/15	4,728,772.85	1,867,508.98
DOMINION ENERGY SOUTH CAROLINA 5.450% 02/01/2041 DD 01/27/11	1,885,094.00	1,499,370.09
DOMINION ENERGY SOUTH CAROLINA 6.050% 01/15/2038 DD 01/14/08	2,406,080.27	1,527,418.39
DOMINION ENERGY SOUTH CAROLINA 6.250% 10/15/2053 DD 10/06/23	986,919.11	349,457.91
DRIVEN BRANDS FUNDI 1A A2 144A 4.641% 04/20/2049 DD 03/19/19	0.00	291,695.93
DTE ELECTRIC CO 2.625% 03/01/2031 DD 04/06/20	569,500.52	0.00
DTE ELECTRIC CO 2.950% 03/01/2050 DD 02/26/20	0.00	83,289.70
DTE ELECTRIC CO 3.250% 04/01/2051 DD 03/29/21	661,340.89	790,009.56
DTE ELECTRIC CO 3.650% 03/01/2052 DD 02/24/22	0.00	52,763.42
DTE ELECTRIC CO 3.700% 03/15/2045 DD 03/11/15	5,483,964.84	4,726,097.88
DTE ELECTRIC CO 3.700% 06/01/2046 DD 05/17/16	1,109,690.69	1,064,758.54
DTE ELECTRIC CO 3.750% 08/15/2047 DD 08/09/17	1,201,402.03	734,569.42
DTE ELECTRIC CO 3.950% 06/15/2042 DD 06/22/12	2,536,931.24	2,085,557.69
DTE ELECTRIC CO 4.000% 04/01/2043 DD 03/27/13	373,635.69	182,686.67
DTE ELECTRIC CO 4.050% 05/15/2048 DD 05/07/18	974,843.16	1,529,159.00
DTE ELECTRIC CO 4.300% 07/01/2044 DD 07/02/14	2,915,544.54	1,680,830.59
DTE ELECTRIC CO 5.400% 04/01/2053 DD 03/03/23	0.00	2,169,707.40
DTE ENERGY CO 4.950% 07/01/2027 DD 08/02/24	0.00	1,003,649.59
DUKE ENERGY CAROLINAS LLC 3.200% 08/15/2049 DD 08/14/19	4,444,059.84	3,043,395.97
DUKE ENERGY CAROLINAS LLC 3.550% 03/15/2052 DD 03/04/22	334,542.79	324,369.47
DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	5,479,838.66	5,159,018.99
DUKE ENERGY CAROLINAS LLC 3.750% 06/01/2045 DD 03/12/15	204,417.02	747,192.16
DUKE ENERGY CAROLINAS LLC 3.875% 03/15/2046 DD 03/11/16	3,596,569.64	2,741,370.71
DUKE ENERGY CAROLINAS LLC 3.950% 03/15/2048 DD 03/01/18	0.00	3,635,070.83
DUKE ENERGY CAROLINAS LLC 4.000% 09/30/2042 DD 09/21/12	9,333,477.92	9,865,274.46
DUKE ENERGY CAROLINAS LLC 4.250% 12/15/2041 DD 12/08/11	6,710,085.92	6,026,811.03
DUKE ENERGY CAROLINAS LLC 4.950% 01/15/2033 DD 01/06/23	851,914.95	821,194.13
DUKE ENERGY CAROLINAS LLC 5.300% 02/15/2040 DD 11/19/09	4,002,925.15	4,240,061.95
DUKE ENERGY CAROLINAS LLC 5.350% 01/15/2053 DD 01/06/23	8,822,272.34	854,312.04
DUKE ENERGY CAROLINAS LLC 5.400% 01/15/2054 DD 06/15/23	3,488,211.91	1,712,099.73
DUKE ENERGY CAROLINAS LLC 6.000% 01/15/2038 DD 01/10/08	4,837,272.26	4,674,794.77
DUKE ENERGY CAROLINAS LLC 6.050% 04/15/2038 DD 04/14/08	3,527,594.27	2,493,817.44
DUKE ENERGY CAROLINAS LLC 6.100% 06/01/2037 DD 06/05/07	10,099,459.10	1,594,955.32
DUKE ENERGY CAROLINAS LLC 6.450% 10/15/2032 DD 10/08/02	396,561.40	199,013.92
DUKE ENERGY FLORIDA LLC 2.500% 12/01/2029 DD 11/26/19	718,608.20	0.00
DUKE ENERGY FLORIDA LLC 3.000% 12/15/2051 DD 12/02/21	414,554.87	584,301.37
DUKE ENERGY FLORIDA LLC 3.400% 10/01/2046 DD 09/09/16	5,374,240.10	6,926,161.86
DUKE ENERGY FLORIDA LLC 3.850% 11/15/2042 DD 11/20/12	1,899,479.84	3,535,858.78
DUKE ENERGY FLORIDA LLC 5.650% 04/01/2040 DD 03/25/10	3,483,992.67	3,466,770.97
DUKE ENERGY FLORIDA LLC 5.950% 11/15/2052 DD 11/10/22	1,198,379.22	1,589,295.84



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DUKE ENERGY FLORIDA LLC 6.200% 11/15/2053 DD 11/09/23	4,135,622.21	4,084,346.18
DUKE ENERGY FLORIDA LLC 6.350% 09/15/2037 DD 09/18/07	9,338,812.03	6,116,041.62
DUKE ENERGY FLORIDA LLC 6.400% 06/15/2038 DD 06/18/08	15,687,325.83	13,171,437.39
DUKE ENERGY FLORIDA PROJECT FI 3.112% 09/01/2038 DD 06/22/16	3,686,615.00	1,764,469.13
DUKE ENERGY INDIANA LLC 2.750% 04/01/2050 DD 03/12/20	11,911,638.78	10,609,511.77
DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	1,977,073.51	2,059,780.50
DUKE ENERGY INDIANA LLC 3.750% 05/15/2046 DD 05/12/16	6,724,577.94	6,597,378.63
DUKE ENERGY INDIANA LLC 4.200% 03/15/2042 DD 03/15/12	2,467,266.85	2,071,128.75
DUKE ENERGY INDIANA LLC 4.900% 07/15/2043 DD 07/11/13	635,212.33	600,657.29
DUKE ENERGY INDIANA LLC 5.400% 04/01/2053 DD 03/23/23	2,514,496.33	2,140,228.50
DUKE ENERGY INDIANA LLC 6.350% 08/15/2038 DD 08/21/08	1,564,309.18	1,507,660.67
DUKE ENERGY INDIANA LLC 6.450% 04/01/2039 DD 03/23/09	3,419,751.98	3,301,529.46
DUKE ENERGY OHIO INC 3.700% 06/15/2046 DD 06/23/16	4,734,852.30	5,075,724.80
DUKE ENERGY OHIO INC 5.650% 04/01/2053 DD 03/22/23	5,589,164.87	4,900,893.00
DUKE ENERGY PROGRESS LLC 3.600% 09/15/2047 DD 09/08/17	9,885,446.67	8,969,785.05
DUKE ENERGY PROGRESS LLC 3.700% 10/15/2046 DD 09/16/16	82,487.26	704,755.70
DUKE ENERGY PROGRESS LLC 4.000% 04/01/2052 DD 03/17/22	3,664,351.53	1,931,094.11
DUKE ENERGY PROGRESS LLC 4.100% 03/15/2043 DD 03/12/13	8,857,519.11	8,020,015.63
DUKE ENERGY PROGRESS LLC 4.100% 05/15/2042 DD 05/18/12	1,910,421.31	2,272,643.76
DUKE ENERGY PROGRESS LLC 4.150% 12/01/2044 DD 11/20/14	7,219,727.04	4,324,748.36
DUKE ENERGY PROGRESS LLC 4.200% 08/15/2045 DD 08/13/15	6,268,379.76	1,581,268.10
DUKE ENERGY PROGRESS LLC 4.375% 03/30/2044 DD 03/06/14	8,027,071.35	7,696,857.71
DUKE ENERGY PROGRESS LLC 5.350% 03/15/2053 DD 03/09/23	2,861,045.05	6,157,483.86
DUKE ENERGY PROGRESS SC STORM 5.404% 03/01/2046 DD 04/25/24	0.00	1,123,124.60
DUKE UNIVERSITY 2.682% 10/01/2044 DD 05/19/20	2,200,374.03	1,119,943.37
DUKE UNIVERSITY 2.832% 10/01/2055 DD 05/19/20	1,919,547.90	2,378,693.46
DUKE UNIVERSITY 3.299% 10/01/2046 DD 10/18/16	3,189,677.39	2,892,611.07
DUKE UNIVERSITY HEALTH SYSTEM 3.920% 06/01/2047 DD 06/06/17	3,096,147.43	280,885.10
E.ON INTERNATIONAL FINANC 144A 6.650% 04/30/2038 DD 04/22/08	699,773.97	0.00
EAGLE RE 2021-2 LTD 2 M1B 144A VAR RT 04/25/2034 DD 11/09/21	0.00	0.02
EAST OHIO GAS CO/THE 144A 3.000% 06/15/2050 DD 06/16/20	0.00	182,120.64
EASTERN GAS TRANSMISSION & STO 4.600% 12/15/2044 DD 06/15/22	0.00	2,277,165.87
EASTERN GAS TRANSMISSION & STO 4.800% 11/01/2043 DD 05/01/22	3,618,373.36	3,500,086.40
EBAY INC 3.600% 06/05/2027 DD 06/06/17	2,026,715.47	0.00
EBAY INC 3.650% 05/10/2051 DD 05/10/21	2,061,327.99	0.00
ECOLAB INC 2.125% 08/15/2050 DD 08/13/20	4,227,754.28	394,638.79
ECOLAB INC 2.700% 12/15/2051 DD 12/15/21	3,193,908.34	1,118,297.67
ECOLAB INC 2.750% 08/18/2055 DD 08/18/21	0.00	1,477,890.41
EIG PEARL HOLDINGS SARL 144A 3.545% 08/31/2036 DD 01/25/22	5,728,950.00	997,654.74
EIG PEARL HOLDINGS SARL 144A 4.387% 11/30/2046 DD 01/25/22	1,603,500.00	1,273,216.84
ELECTRICITE DE FRANCE SA 144A 5.000% 09/21/2048 DD 09/21/18	15,288,275.35	0.00
ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	8,464,615.79	0.00

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ELEVANCE HEALTH INC 4.500% 10/30/2026 DD 10/31/24	0.00	897,816.93
ELEVANCE HEALTH INC 5.350% 10/15/2025 DD 11/04/22	2,012,763.52	0.00
ELEVANCE HEALTH INC 5.700% 02/15/2055 DD 10/31/24	0.00	2,417,540.93
ELEVATION CLO 201 8A A1R2 144A VAR RT 10/25/2030 DD 11/05/21	0.00	181,718.02
ELI LILLY & CO 2.250% 05/15/2050 DD 05/05/20	0.00	226,448.44
ELI LILLY & CO 2.500% 09/15/2060 DD 08/25/20	1,941,981.11	2,451,761.11
ELI LILLY & CO 3.700% 03/01/2045 DD 03/05/15	0.00	489,736.52
ELI LILLY & CO 3.950% 03/15/2049 DD 02/22/19	6,910,949.74	3,620,445.68
ELI LILLY & CO 4.150% 03/15/2059 DD 02/22/19	1,466,895.12	1,472,242.38
ELI LILLY & CO 4.500% 02/09/2029 DD 02/09/24	0.00	497,241.05
ELI LILLY & CO 4.700% 02/27/2033 DD 02/27/23	1,063,888.45	0.00
ELI LILLY & CO 4.875% 02/27/2053 DD 02/27/23	7,222,940.76	7,063,898.56
ELI LILLY & CO 4.950% 02/27/2063 DD 02/27/23	6,317,206.02	5,830,857.09
ELI LILLY & CO 5.000% 02/09/2054 DD 02/09/24	0.00	13,633,421.94
ELI LILLY & CO 5.050% 08/14/2054 DD 08/14/24	0.00	13,103,461.49
ELI LILLY & CO 5.100% 02/09/2064 DD 02/09/24	0.00	7,327,872.52
ELI LILLY & CO 5.200% 08/14/2064 DD 08/14/24	0.00	6,730,117.95
ELLINGTON FINANCIAL 1 A1 144A VAR RT 005/25/2065 DD 05/01/20	17,349.18	8,045.97
EMERSON ELECTRIC CO 2.000% 12/21/2028 DD 12/21/21	0.00	4,735,405.45
EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21	0.00	7,622,033.55
EMIRATES SEMB CORP WATER 144A 4.450% 08/01/2035 DD 12/07/17	8,604,000.00	8,575,650.00
EMPOWER FINANCE 2020 LP 144A 1.776% 03/17/2031 DD 09/17/20	943,926.79	0.00
EMPOWER FINANCE 2020 LP 144A 3.075% 09/17/2051 DD 09/17/20	2,566,563.60	0.00
EMPRESA DE LOS FERROCARRI 144A 3.068% 08/18/2050 DD 08/18/20	1,016,905.26	0.00
ENBRIDGE INC 6.000% 11/15/2028 DD 11/09/23	1,576,233.62	0.00
ENBRIDGE INC 6.200% 11/15/2030 DD 11/09/23	787,490.97	0.00
ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	15,073,524.43	0.00
ENBRIDGE INC VAR RT 01/15/2084 DD 09/25/23	1,648,743.76	0.00
ENEL FINANCE INTERNATIONA 144A 5.000% 06/15/2032 DD 06/15/22	1,646,307.80	1,642,161.13
ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	8,221,235.53	0.00
ENERGY TRANSFER LP 6.050% 12/01/2026 DD 10/13/23	1,849,921.20	0.00
ENERGY TRANSFER LP 6.400% 12/01/2030 DD 10/13/23	903,456.26	0.00
ENERGY TRANSFER LP 6.550% 12/01/2033 DD 10/13/23	1,193,918.00	0.00
ENERGY TRANSFER LP VAR RT 10/01/2054 DD 06/21/24	0.00	1,854,194.43
ENI SPA 144A 5.500% 05/15/2034 DD 05/15/24	0.00	1,334,650.65
ENI SPA 144A 5.950% 05/15/2054 DD 05/15/24	0.00	1,544,748.40
ENTERGY ARKANSAS LLC 2.650% 06/15/2051 DD 09/11/20	4,703,171.19	4,188,688.98
ENTERGY ARKANSAS LLC 4.950% 12/15/2044 DD 12/09/14	2,007,312.39	1,626,361.24
ENTERGY LOUISIANA LLC 2.350% 06/15/2032 DD 03/10/21	249,995.63	0.00
ENTERGY LOUISIANA LLC 2.900% 03/15/2051 DD 03/06/20	3,681,977.33	6,596,169.91
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	0.00	3,821,135.16
ENTERGY LOUISIANA LLC 4.200% 09/01/2048 DD 08/14/18	377,258.49	7,540,364.98



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ENERGY LOUISIANA LLC 4.750% 09/15/2052 DD 08/24/22	3,307,836.02	2,191,488.07
ENERGY LOUISIANA LLC 5.000% 07/15/2044 DD 06/24/14	2,047,131.79	0.00
ENERGY LOUISIANA LLC 5.150% 09/15/2034 DD 08/09/24	0.00	3,517,549.00
ENERGY LOUISIANA LLC 5.350% 03/15/2034 DD 03/08/24	0.00	1,873,847.57
ENERGY LOUISIANA LLC 5.700% 03/15/2054 DD 03/08/24	0.00	5,256,597.88
ENERGY MISSISSIPPI LLC 3.500% 06/01/2051 DD 05/22/20	401,177.65	375,613.08
ENERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	0.00	2,683,501.55
ENERGY TEXAS INC 4.500% 03/30/2039 DD 01/08/19	5,180,318.68	3,693,866.34
ENERGY TEXAS INC 5.550% 09/15/2054 DD 08/15/24	0.00	2,970,932.28
ENERGY TEXAS INC 5.800% 09/01/2053 DD 08/11/23	4,304,855.68	4,008,133.92
ENTERPRISE FLEET FIN 1 A2 144A 5.510% 01/22/2029 DD 03/02/23	717,625.42	0.00
ENTERPRISE PRODUCTS OPERATING 2.800% 01/31/2030 DD 01/15/20	1,503,408.17	904,267.69
ENTERPRISE PRODUCTS OPERATING 3.200% 02/15/2052 DD 08/07/20	4,567,396.52	145,741.23
ENTERPRISE PRODUCTS OPERATING 3.300% 02/15/2053 DD 09/15/21	2,938,712.42	3,452,488.29
ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	11,723,009.43	12,365,866.71
ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	0.00	2,677,075.12
ENTERPRISE PRODUCTS OPERATING 4.200% 01/31/2050 DD 07/08/19	1,740,607.84	2,903,639.08
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	53,783.91	49,008.07
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	0.00	1,068,630.69
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	4,602,106.30	0.00
ENTERPRISE PRODUCTS OPERATING 4.850% 01/31/2034 DD 01/11/24	0.00	909,466.42
ENTERPRISE PRODUCTS OPERATING 4.850% 03/15/2044 DD 03/18/13	3,205,255.61	2,685,209.19
ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	0.00	361,433.54
ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	0.00	4,780,127.74
ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	0.00	22,541,294.32
ENTERPRISE PRODUCTS OPERATING 5.700% 02/15/2042 DD 08/24/11	551,903.30	544,966.86
ENTERPRISE PRODUCTS OPERATING 5.750% 03/01/2035 DD 03/02/05	313,906.83	0.00
ENTERPRISE PRODUCTS OPERATING VAR RT 08/16/2077 DD 08/16/17	231,344.14	0.00
EOG RESOURCES INC 3.900% 04/01/2035 DD 03/17/15	8,578,839.41	4,225,227.89
EOG RESOURCES INC 4.150% 01/15/2026 DD 01/14/16	1,377,388.53	0.00
EOG RESOURCES INC 4.950% 04/15/2050 DD 04/14/20	1,803,120.01	3,429,527.07
EOG RESOURCES INC 5.100% 01/15/2036 DD 01/14/16	892,303.84	0.00
EQUIFAX INC 4.800% 09/15/2029 DD 08/15/24	0.00	1,777,227.44
EQUINOR ASA 3.250% 11/18/2049 DD 11/18/19	9,683,158.86	2,233,909.31
EQUINOR ASA 3.625% 04/06/2040 DD 04/06/20	2,989,066.36	0.00
EQUINOR ASA 3.700% 04/06/2050 DD 04/06/20	7,758,138.26	4,302,620.55
EQUINOR ASA 3.950% 05/15/2043 DD 05/15/13	883,147.68	819,908.30
EQUINOR ASA 4.250% 11/23/2041 DD 11/23/11	186,428.74	0.00
EQUINOR ASA 4.800% 11/08/2043 DD 11/08/13	2,693,169.80	1,841,908.74
EQUINOR ASA 5.100% 08/17/2040 DD 08/17/10	4,466,587.83	3,730,821.57
EQUINOR ASA 7.150% 01/15/2029 DD 01/15/99	2,175,373.91	724,201.12
EQUINOR ASA 144A 6.500% 12/01/2028 DD 12/01/98	814,483.61	252,268.84

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EQUITABLE FINANCIAL LIFE 144A 1.000% 01/09/2026 DD 01/11/21	274,536.68	289,063.02
EQUITABLE FINANCIAL LIFE 144A 1.400% 07/07/2025 DD 07/07/20	946,205.88	0.00
EQUITABLE FINANCIAL LIFE 144A 1.400% 08/27/2027 DD 08/28/20	260,831.36	274,730.52
EQUITABLE FINANCIAL LIFE 144A 1.700% 11/12/2026 DD 11/12/21	360,553.86	0.00
EQUITABLE FINANCIAL LIFE 144A 1.800% 03/08/2028 DD 03/08/21	2,669,668.79	2,570,402.82
EQUITABLE FINANCIAL LIFE 144A 5.500% 12/02/2025 DD 12/02/22	0.00	1,512,050.99
ERAC USA FINANCE LLC 144A 4.900% 05/01/2033 DD 05/01/23	1,015,943.54	985,703.17
ERP OPERATING LP 2.500% 02/15/2030 DD 08/27/19	142,438.33	0.00
ERP OPERATING LP 4.000% 08/01/2047 DD 08/03/17	2,627,767.97	2,198,477.77
ERP OPERATING LP 4.500% 06/01/2045 DD 05/14/15	983,526.95	0.00
ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	0.00	445,002.89
ESSEX PORTFOLIO LP 5.500% 04/01/2034 DD 03/14/24	0.00	1,516,034.25
ESTEE LAUDER COS INC/THE 4.150% 03/15/2047 DD 02/09/17	1,828,514.31	0.00
ESTEE LAUDER COS INC/THE 4.375% 06/15/2045 DD 06/04/15	5,885,245.54	3,318,355.69
ESTEE LAUDER COS INC/THE 5.150% 05/15/2053 DD 05/12/23	2,156,428.36	0.00
EVERGY KANSAS CENTRAL INC 3.250% 09/01/2049 DD 08/19/19	2,747,634.63	2,913,050.48
EVERGY KANSAS CENTRAL INC 4.100% 04/01/2043 DD 03/28/13	869,004.71	1,126,570.21
EVERGY KANSAS CENTRAL INC 4.125% 03/01/2042 DD 03/01/12	1,146,509.27	764,074.87
EVERGY KANSAS CENTRAL INC 4.250% 12/01/2045 DD 11/13/15	382,901.67	364,089.73
EVERGY KANSAS CENTRAL INC 5.700% 03/15/2053 DD 03/14/23	1,383,359.70	0.00
EVERGY KANSAS CENTRAL INC 5.900% 11/15/2033 DD 11/15/23	916,284.10	0.00
EVERGY METRO INC 4.125% 04/01/2049 DD 03/27/19	2,577,168.56	2,431,461.66
EVERGY METRO INC 5.400% 04/01/2034 DD 04/05/24	0.00	3,405,005.11
EXELON CORP 4.700% 04/15/2050 DD 04/01/20	4,511.91	0.00
EXETER AUTOMOBILE RECEIVA 1A B 5.720% 04/15/2027 DD 02/28/23	268,664.29	31,813.67
EXTRA SPACE STORAGE LP 3.875% 12/15/2027 DD 06/15/23	3,057,034.05	0.00
EXTRA SPACE STORAGE LP 4.000% 06/15/2029 DD 06/15/23	1,462,816.76	0.00
EXTRA SPACE STORAGE LP 5.500% 07/01/2030 DD 06/16/23	614,453.26	0.00
EXXON MOBIL CORP 2.995% 08/16/2039 DD 08/16/19	3,136,134.19	4,074,155.35
EXXON MOBIL CORP 3.095% 08/16/2049 DD 08/16/19	3,251,886.26	3,674,871.89
EXXON MOBIL CORP 3.452% 04/15/2051 DD 04/15/20	42,572,340.76	28,949,411.52
EXXON MOBIL CORP 3.567% 03/06/2045 DD 03/06/15	3,859,430.52	358,855.62
EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	21,896,917.62	12,650,652.76
EXXON MOBIL CORP 4.227% 03/19/2040 DD 03/19/20	4,252,737.57	1,784,349.27
EXXON MOBIL CORP 4.327% 03/19/2050 DD 03/19/20	9,687,234.60	7,847,022.10
F&G GLOBAL FUNDING 144A 2.300% 04/11/2027 DD 01/11/22	539,702.05	0.00
F&G GLOBAL FUNDING 144A 5.875% 06/10/2027 DD 06/10/24	0.00	506,637.02
FEDERATION DES CAISSES DE 144A 4.400% 08/23/2025 DD 08/23/22	3,357,682.75	3,393,264.46
FIFTH THIRD BANCORP 2.375% 01/28/2025 DD 10/28/19	178,891.66	0.00
FIFTH THIRD BANK NA VAR RT 10/27/2025 DD 10/27/22	1,196,840.17	0.00
FIRST AMERICAN FINANCIAL CORP 5.450% 09/30/2034 DD 09/30/24	0.00	1,144,862.85
FIRSTENERGY PENNSYLVANIA 144A 3.250% 03/15/2028 DD 09/08/17	163,207.06	0.00



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FIRSTKEY HOMES 202 SFR1 B 144A 1.740% 08/17/2037 DD 08/14/20	2,094,385.22	2,192,098.94
FLORIDA POWER & LIGHT CO 3.150% 10/01/2049 DD 09/13/19	677,333.16	1,742,309.09
FLORIDA POWER & LIGHT CO 3.700% 12/01/2047 DD 11/16/17	10,781,551.86	9,010,597.05
FLORIDA POWER & LIGHT CO 3.800% 12/15/2042 DD 12/20/12	2,791,840.69	2,872,329.31
FLORIDA POWER & LIGHT CO 3.950% 03/01/2048 DD 02/28/18	4,214,155.45	894,126.02
FLORIDA POWER & LIGHT CO 3.990% 03/01/2049 DD 02/26/19	3,424,290.07	3,031,077.35
FLORIDA POWER & LIGHT CO 4.050% 06/01/2042 DD 05/15/12	18,981,492.74	20,871,133.59
FLORIDA POWER & LIGHT CO 4.050% 10/01/2044 DD 09/10/14	822,652.33	961,218.14
FLORIDA POWER & LIGHT CO 4.125% 02/01/2042 DD 12/13/11	387,407.85	358,524.53
FLORIDA POWER & LIGHT CO 4.125% 06/01/2048 DD 05/08/18	0.00	1,710,388.09
FLORIDA POWER & LIGHT CO 4.800% 05/15/2033 DD 05/18/23	3,621,996.02	3,478,623.86
FLORIDA POWER & LIGHT CO 4.950% 06/01/2035 DD 06/07/05	2,953,004.63	0.00
FLORIDA POWER & LIGHT CO 5.100% 04/01/2033 DD 03/03/23	723,857.66	0.00
FLORIDA POWER & LIGHT CO 5.125% 06/01/2041 DD 06/10/11	0.00	509,849.39
FLORIDA POWER & LIGHT CO 5.250% 02/01/2041 DD 12/09/10	360,878.15	564,937.86
FLORIDA POWER & LIGHT CO 5.300% 06/15/2034 DD 06/03/24	0.00	6,210,221.43
FLORIDA POWER & LIGHT CO 5.400% 09/01/2035 DD 09/22/05	2,289,190.57	0.00
FLORIDA POWER & LIGHT CO 5.600% 06/15/2054 DD 06/03/24	0.00	4,230,263.42
FLORIDA POWER & LIGHT CO 5.690% 03/01/2040 DD 02/09/10	2,117,664.15	3,308,257.63
FLORIDA POWER & LIGHT CO 5.950% 02/01/2038 DD 01/16/08	10,074,922.25	9,615,787.80
FLORIDA POWER & LIGHT CO 5.960% 04/01/2039 DD 03/17/09	3,167,350.81	2,656,518.18
FMR LLC 144A 5.150% 02/01/2043 DD 02/01/13	2,613,212.42	749,462.02
FMR LLC 144A 6.450% 11/15/2039 DD 11/02/09	7,556,829.21	5,639,818.12
FMR LLC 144A 6.500% 12/14/2040 DD 07/06/10	6,171,714.39	4,747,787.64
FORD CREDIT AUTO LEASE TRU A C 5.540% 12/15/2026 DD 01/23/23	392,461.02	0.00
FORD FOUNDATION/THE 2.415% 06/01/2050 DD 06/25/20	1,322,564.34	1,172,509.22
FORD FOUNDATION/THE 2.815% 06/01/2070 DD 06/25/20	5,088,073.50	5,769,597.96
FORD MOTOR CREDIT CO LLC 5.125% 11/05/2026 DD 09/06/24	0.00	2,597,834.93
FORD MOTOR CREDIT CO LLC 5.303% 09/06/2029 DD 09/06/24	0.00	867,121.19
FORD MOTOR CREDIT CO LLC 6.798% 11/07/2028 DD 11/07/23	1,780,371.77	0.00
FRANCISCAN MISSIONARIES OF OUR 3.914% 07/01/2049 DD 10/29/19	1,415,149.94	1,383,318.09
FREEPORT-MCMORAN INC 5.000% 09/01/2027 DD 08/15/19	7,899.99	0.00
GA GLOBAL FUNDING TRUST 144A 1.000% 04/08/2024 DD 04/08/21	394,132.40	0.00
GA GLOBAL FUNDING TRUST 144A 2.900% 01/06/2032 DD 01/06/22	573,757.51	0.00
GA GLOBAL FUNDING TRUST 144A 4.400% 09/23/2027 DD 09/23/24	0.00	2,602,880.57
GA GLOBAL FUNDING TRUST 144A 5.200% 12/09/2031 DD 12/09/24	0.00	2,571,504.56
GALAXY PIPELINE ASSETS BI 144A 2.940% 09/30/2040 DD 02/18/21	6,506,708.14	294,877.61
GENERAL DYNAMICS CORP 2.625% 11/15/2027 DD 09/14/17	1,381,167.34	0.00
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	0.00	477,352.19
GENERAL DYNAMICS CORP 3.500% 04/01/2027 DD 03/25/20	974,758.40	0.00
GENERAL DYNAMICS CORP 3.600% 11/15/2042 DD 11/06/12	1,803,873.06	1,829,318.80
GENERAL DYNAMICS CORP 4.250% 04/01/2040 DD 03/25/20	3,554,998.46	3,555,645.69



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GENERAL DYNAMICS CORP 4.250% 04/01/2050 DD 03/25/20	9,372,300.91	7,677,656.11
GENERAL ELECTRIC CO 7.500% 08/21/2035 DD 08/21/95	366,862.99	0.00
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06	843,345.14	0.00
GENERAL MOTORS FINANCIAL CO IN 5.800% 01/07/2029 DD 12/07/23	1,023,801.64	0.00
GEORGE WASHINGTON UNIVERSITY/T 3.545% 09/15/2046 DD 07/19/16	3,949,336.55	3,763,606.86
GEORGE WASHINGTON UNIVERSITY/T 4.126% 09/15/2048 DD 04/04/18	1,925,442.46	1,703,108.92
GEORGE WASHINGTON UNIVERSITY/T 4.868% 09/15/2045 DD 07/01/15	388,974.88	558,514.07
GEORGETOWN UNIVERSITY/THE 2.943% 04/01/2050 DD 02/27/20	2,524,150.88	797,343.49
GEORGETOWN UNIVERSITY/THE 4.315% 04/01/2049 DD 01/16/19	4,039,638.71	3,800,072.62
GEORGETOWN UNIVERSITY/THE 5.215% 10/01/2118 DD 01/16/19	2,230,858.14	1,709,953.08
GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21	0.00	278,187.48
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	0.00	2,103,855.18
GEORGIA POWER CO 4.300% 03/15/2042 DD 03/06/12	3,863,845.71	3,706,644.11
GEORGIA POWER CO 4.300% 03/15/2043 DD 03/15/13	3,490,002.32	3,345,231.36
GEORGIA POWER CO 4.750% 09/01/2040 DD 08/31/10	3,068,011.68	3,011,855.55
GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22	0.00	1,210,347.62
GEORGIA POWER CO 5.400% 06/01/2040 DD 06/03/10	979,335.51	964,462.83
GEORGIA POWER CO VAR RT 05/08/2025 DD 11/08/23	0.00	1,002,150.00
GILEAD SCIENCES INC 3.650% 03/01/2026 DD 09/14/15	508,954.72	0.00
GILEAD SCIENCES INC 3.700% 04/01/2024 DD 03/07/14	403,063.57	0.00
GILEAD SCIENCES INC 4.150% 03/01/2047 DD 09/20/16	11,263,449.68	6,341,472.34
GILEAD SCIENCES INC 4.500% 02/01/2045 DD 11/17/14	2,588,497.94	2,393,839.42
GILEAD SCIENCES INC 4.600% 09/01/2035 DD 09/14/15	5,436,342.83	0.00
GILEAD SCIENCES INC 4.750% 03/01/2046 DD 09/14/15	3,074,275.08	0.00
GILEAD SCIENCES INC 4.800% 04/01/2044 DD 03/07/14	116,212.33	0.00
GILEAD SCIENCES INC 5.500% 11/15/2054 DD 11/20/24	0.00	3,225,545.48
GLAXOSMITHKLINE CAPITAL INC 4.200% 03/18/2043 DD 03/18/13	54,302.49	0.00
GLAXOSMITHKLINE CAPITAL INC 6.375% 05/15/2038 DD 05/13/08	27,914,403.47	15,843,506.63
GLENCORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21	0.00	618,655.02
GOLDMAN SACHS BANK USA/NEW YOR VAR RT 05/21/2027 DD 05/21/24	0.00	9,715,257.36
GOLDMAN SACHS BANK USA/NEW YOR VAR RT 05/21/2027 DD 05/21/24	0.00	400,909.22
GOLDMAN SACHS GROUP INC/THE 3.500% 04/01/2025 DD 03/30/20	488,727.38	0.00
GOLDMAN SACHS GROUP INC/THE 3.800% 03/15/2030 DD 03/19/20	329,213.30	0.00
GOLDMAN SACHS GROUP INC/THE 3.850% 01/26/2027 DD 01/26/17	4,400,633.09	4,440,745.13
GOLDMAN SACHS GROUP INC/THE 4.750% 10/21/2045 DD 10/21/15	2,628,815.07	571,356.14
GOLDMAN SACHS GROUP INC/THE 4.800% 07/08/2044 DD 07/08/14	19,545,583.61	9,879,029.07
GOLDMAN SACHS GROUP INC/THE 6.250% 02/01/2041 DD 01/28/11	18,245,363.85	18,262,785.16
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2028 DD 01/24/22	1,177,659.21	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2033 DD 01/24/22	3,786,789.97	3,797,393.55
GOLDMAN SACHS GROUP INC/THE VAR RT 02/24/2043 DD 01/24/22	6,454,820.36	4,830,587.52
GOLDMAN SACHS GROUP INC/THE VAR RT 03/09/2027 DD 03/08/21	2,545,268.91	1,871,953.77
GOLDMAN SACHS GROUP INC/THE VAR RT 03/15/2028 DD 03/15/22	863,735.20	3,793,194.72

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GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2032 DD 04/22/21	155,558.62	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/22/2042 DD 04/22/21	13,965,797.72	8,450,783.72
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2029 DD 01/23/18	19,000.26	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 04/23/2039 DD 04/23/18	27,816,185.48	27,009,659.14
GOLDMAN SACHS GROUP INC/THE VAR RT 04/25/2030 DD 04/25/24	0.00	102,050.13
GOLDMAN SACHS GROUP INC/THE VAR RT 05/01/2029 DD 04/23/18	5,422,767.50	4,378,184.28
GOLDMAN SACHS GROUP INC/THE VAR RT 06/05/2028 DD 06/05/17	11,473,474.08	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2032 DD 07/21/21	2,421,093.98	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21	0.00	6,165,193.25
GOLDMAN SACHS GROUP INC/THE VAR RT 07/23/2030 DD 07/23/24	0.00	1,193,881.38
GOLDMAN SACHS GROUP INC/THE VAR RT 07/23/2035 DD 07/23/24	0.00	1,575,126.75
GOLDMAN SACHS GROUP INC/THE VAR RT 08/10/2026 DD 08/10/23	1,514,779.40	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 09/29/2025 DD 09/29/17	2,359,649.64	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2035 DD 10/23/24	0.00	18,367,855.90
GOLDMAN SACHS GROUP INC/THE VAR RT 10/24/2034 DD 10/24/23	892,868.98	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/28/2027 DD 10/28/16	712,712.07	716,929.77
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	0.00	35,071,716.59
GOLDMAN SACHS GROUP INC/THE VAR RT 11/19/2045 DD 11/19/24	0.00	23,604,936.11
GOLDMAN SACHS GROUP INC/THE VAR RT 12/09/2026 DD 12/09/20	851,939.99	0.00
GREAT-WEST LIFECO FINANCE 144A 4.150% 06/03/2047 DD 05/26/17	4,313,516.41	3,560,597.46
GREENSAIF PIPELINES BIDCO 144A 5.853% 02/23/2036 DD 07/31/24	0.00	523,117.95
GREENSAIF PIPELINES BIDCO 144A 6.103% 08/23/2042 DD 07/31/24	0.00	5,211,428.45
GREENSAIF PIPELINES BIDCO 144A 6.129% 02/23/2038 DD 02/23/23	1,065,708.90	0.00
GREENSAIF PIPELINES BIDCO 144A 6.510% 02/23/2042 DD 02/23/23	5,537,056.08	0.00
GS MORTGAGE SECURITIES GC42 XA VAR RT 09/10/2052 DD 09/01/19	101,397.34	85,832.88
GS MORTGAGE SECURITIES GC47 XA VAR RT 05/12/2053 DD 05/01/20	107,899.74	93,001.53
GUARDIAN LIFE GLOBAL FUND 144A 1.625% 09/16/2028 DD 09/16/21	612,195.70	0.00
GUARDIAN LIFE GLOBAL FUND 144A 3.246% 03/29/2027 DD 03/29/22	381,170.02	0.00
GUARDIAN LIFE GLOBAL FUND 144A 4.179% 09/26/2029 DD 09/26/24	0.00	1,981,599.63
GUARDIAN LIFE INSURANCE C 144A 3.700% 01/22/2070 DD 01/22/20	4,782,983.45	2,250,715.44
GUARDIAN LIFE INSURANCE C 144A 4.850% 01/24/2077 DD 01/24/17	3,579,665.67	3,492,194.62
GUARDIAN LIFE INSURANCE C 144A 4.875% 06/19/2064 DD 06/19/14	6,730,253.14	3,234,593.13
GUARDIAN LIFE INSURANCE C 144A 7.375% 09/30/2039 DD 10/06/09	1,056,218.99	1,048,083.98
HACKENSACK MERIDIAN HEALTH INC 2.875% 09/01/2050 DD 08/26/20	1,229,058.71	1,110,052.49
HALLIBURTON CO 3.800% 11/15/2025 DD 11/13/15	612,611.87	0.00
HALLIBURTON CO 5.000% 11/15/2045 DD 11/13/15	413,481.13	0.00
HALLIBURTON CO 144A 7.600% 08/15/2096 DD 12/15/03	2,425,350.32	2,322,465.48
HAMILTON COLLEGE 4.750% 07/01/2113 DD 04/30/13	664,070.74	638,210.66
HARDEE'S FUNDING L 1A A23 144A 5.710% 06/20/2048 DD 06/20/18	436,067.65	454,714.89
HARTFORD INSURANCE GROUP INC/T 4.400% 03/15/2048 DD 03/15/18	65,834.44	0.00
HCA INC 5.250% 06/15/2049 DD 06/12/19	121,289.25	0.00
HEALTH CARE SERVICE CORP 144A 2.200% 06/01/2030 DD 06/01/20	2,231,958.22	2,261,905.07

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HEALTH CARE SERVICE CORP 144A 3.200% 06/01/2050 DD 06/01/20	6,962,134.61	6,143,358.12
HEALTH CARE SERVICE CORP 144A 5.450% 06/15/2034 DD 06/10/24	0.00	619,990.35
HEALTH CARE SERVICE CORP 144A 5.875% 06/15/2054 DD 06/10/24	0.00	10,926,415.76
HERSHEY CO/THE 2.650% 06/01/2050 DD 06/01/20	0.00	825,949.74
HERSHEY CO/THE 3.125% 11/15/2049 DD 10/31/19	1,625,339.47	692,388.54
HERSHEY CO/THE 3.375% 08/15/2046 DD 08/09/16	0.00	898,206.01
HESS CORP 4.300% 04/01/2027 DD 09/28/16	2,180,316.11	0.00
HESS CORP 5.800% 04/01/2047 DD 09/28/16	0.00	1,999,439.63
HEWLETT PACKARD ENTERPRISE CO 4.850% 10/15/2031 DD 09/26/24	0.00	868,405.97
HILCORP ENERGY I LP / HIL 144A 6.000% 04/15/2030 DD 04/08/22	0.00	338,327.93
HOAG MEMORIAL HOSPITAL PRESBYT 3.803% 07/15/2052 DD 03/30/22	5,599,185.07	502,627.00
HOME DEPOT INC/THE 1.875% 09/15/2031 DD 09/21/21	8,716,512.27	0.00
HOME DEPOT INC/THE 2.375% 03/15/2051 DD 01/07/21	794,489.01	4,718,839.88
HOME DEPOT INC/THE 2.750% 09/15/2051 DD 09/21/21	1,081,926.52	2,354,026.88
HOME DEPOT INC/THE 3.125% 12/15/2049 DD 01/13/20	4,070,703.95	1,059,505.97
HOME DEPOT INC/THE 3.300% 04/15/2040 DD 03/30/20	5,472,985.09	3,407,794.18
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	0.00	12,543,177.50
HOME DEPOT INC/THE 3.500% 09/15/2056 DD 09/15/16	12,244,122.59	10,630,349.07
HOME DEPOT INC/THE 3.625% 04/15/2052 DD 03/28/22	1,892,150.80	5,335,277.59
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	0.00	2,509,931.23
HOME DEPOT INC/THE 4.200% 04/01/2043 DD 04/05/13	1,332,524.95	1,527,721.08
HOME DEPOT INC/THE 4.250% 04/01/2046 DD 06/02/15	15,480,645.81	13,601,412.05
HOME DEPOT INC/THE 4.400% 03/15/2045 DD 06/12/14	22,302,590.88	20,691,605.03
HOME DEPOT INC/THE 4.500% 12/06/2048 DD 12/06/18	13,933,466.56	12,029,762.38
HOME DEPOT INC/THE 4.875% 02/15/2044 DD 09/10/13	21,358,146.63	13,260,382.26
HOME DEPOT INC/THE 4.950% 06/25/2034 DD 06/25/24	0.00	1,885,700.21
HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	76,096.95	646,524.93
HOME DEPOT INC/THE 5.150% 06/25/2026 DD 06/25/24	0.00	1,010,320.32
HOME DEPOT INC/THE 5.300% 06/25/2054 DD 06/25/24	0.00	11,638,857.34
HOME DEPOT INC/THE 5.400% 06/25/2064 DD 06/25/24	0.00	3,168,232.78
HOME DEPOT INC/THE 5.400% 09/15/2040 DD 09/10/10	2,887,993.32	570,435.59
HOME DEPOT INC/THE 5.875% 12/16/2036 DD 12/19/06	13,846,711.41	11,956,630.04
HOME DEPOT INC/THE 5.950% 04/01/2041 DD 03/31/11	3,274,043.17	3,426,703.70
HONEYWELL INTERNATIONAL INC 2.700% 08/15/2029 DD 08/08/19	3,700.27	0.00
HONEYWELL INTERNATIONAL INC 2.800% 06/01/2050 DD 05/18/20	3,573,848.12	2,940,730.09
HONEYWELL INTERNATIONAL INC 3.812% 11/21/2047 DD 11/21/17	2,032,576.34	2,041,636.29
HONEYWELL INTERNATIONAL INC 4.250% 01/15/2029 DD 05/17/23	1,303,466.36	0.00
HONEYWELL INTERNATIONAL INC 4.500% 01/15/2034 DD 05/17/23	3,550,974.42	0.00
HONEYWELL INTERNATIONAL INC 5.250% 03/01/2054 DD 03/01/24	0.00	16,778,368.66
HONEYWELL INTERNATIONAL INC 5.700% 03/15/2037 DD 03/15/07	0.00	1,870,303.60
HORMEL FOODS CORP 3.050% 06/03/2051 DD 06/03/21	3,691,017.67	3,258,918.98
HPEFS EQUIPMENT TRUS 2A C 144A 5.520% 10/20/2031 DD 06/26/24	0.00	404,030.44



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HSBC BANK USA NA 7.000% 01/15/2039 DD 06/18/08	18,519,796.09	18,890,645.50
HSBC HOLDINGS PLC 4.250% 03/14/2024 DD 03/12/14	5,399,406.87	0.00
HSBC HOLDINGS PLC 6.100% 01/14/2042 DD 11/17/11	565,290.71	0.00
HSBC HOLDINGS PLC VAR RT 03/09/2044 DD 03/09/23	24,816,398.97	10,371,116.00
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19	1,493,897.40	0.00
HSBC HOLDINGS PLC VAR RT 03/11/2025 DD 03/11/19	2,203,676.49	0.00
HSBC HOLDINGS PLC VAR RT 03/13/2028 DD 03/13/17	14,364,141.62	0.00
HSBC HOLDINGS PLC VAR RT 05/17/2028 DD 05/17/24	0.00	1,314,094.85
HSBC HOLDINGS PLC VAR RT 05/24/2027 DD 11/24/20	1,743,389.44	0.00
HSBC HOLDINGS PLC VAR RT 05/24/2032 DD 05/24/21	2,270,268.91	861,767.06
HSBC HOLDINGS PLC VAR RT 06/09/2028 DD 06/09/22	0.00	1,986,181.52
HSBC HOLDINGS PLC VAR RT 06/20/2034 DD 06/20/23	3,334,881.29	0.00
HSBC HOLDINGS PLC VAR RT 08/14/2027 DD 08/14/23	1,521,662.13	0.00
HSBC HOLDINGS PLC VAR RT 11/03/2028 DD 11/03/22	214,471.43	0.00
HSBC HOLDINGS PLC VAR RT 11/19/2028 DD 11/19/24	0.00	2,800,935.45
HSBC HOLDINGS PLC VAR RT 03/09/2029	526,865.31	0.00
HSBC HOLDINGS PLC VAR RT 05/24/2027	1,266,251.28	0.00
HSBC HOLDINGS PLC VAR RT 11/22/2032	332,955.55	0.00
HSBC USA INC 5.625% 03/17/2025 DD 03/17/23	3,160,330.90	0.00
HSBC USA INC 7.200% 07/15/2097 DD 07/22/97	632,827.82	0.00
HUMANA INC 5.500% 03/15/2053 DD 03/13/23	1,288,500.70	0.00
HUTCHISON WHAMPOA INTERNA 144A 7.450% 11/24/2033 DD 11/24/03	1,428,478.31	0.00
HYUNDAI CAPITAL AMERICA 144A 2.000% 06/15/2028 DD 06/15/21	0.00	1,889,550.31
HYUNDAI CAPITAL AMERICA 144A 4.300% 09/24/2027 DD 09/26/24	0.00	1,967,551.98
HYUNDAI CAPITAL AMERICA 144A 5.350% 03/19/2029 DD 03/19/24	0.00	452,267.47
HYUNDAI CAPITAL AMERICA 144A 5.400% 01/08/2031 DD 01/08/24	0.00	349,868.47
HYUNDAI CAPITAL AMERICA 144A 6.100% 09/21/2028 DD 09/21/23	0.00	1,286,120.98
HYUNDAI CAPITAL AMERICA 144A 6.200% 09/21/2030 DD 09/21/23	0.00	894,904.86
HYUNDAI CAPITAL AMERICA 144A 6.250% 11/03/2025 DD 11/03/23	2,141,394.52	0.00
HYUNDAI CAPITAL AMERICA 144A 6.500% 01/16/2029 DD 11/03/23	1,585,052.07	0.00
IBERDROLA INTERNATIONAL BV 6.750% 07/15/2036 DD 07/24/06	917,512.90	0.00
IBM INTERNATIONAL CAPITAL PTE 5.250% 02/05/2044 DD 02/05/24	0.00	16,941,465.61
IBM INTERNATIONAL CAPITAL PTE 5.300% 02/05/2054 DD 02/05/24	0.00	10,737,725.25
IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	0.00	3,297,979.64
IDAHO POWER CO 5.800% 04/01/2054 DD 09/11/23	0.00	960,455.97
ILLINOIS TOOL WORKS INC 4.875% 09/15/2041 DD 03/15/12	0.00	1,596,324.72
ILLUMINA INC 5.750% 12/13/2027 DD 12/13/22	821,149.59	0.00
ILLUMINA INC 5.800% 12/12/2025 DD 12/13/22	903,280.48	0.00
IMPERIAL BRANDS FINANCE P 144A 3.125% 07/26/2024 DD 07/26/19	1,278,455.93	0.00
INDIANA MICHIGAN POWER CO 3.750% 07/01/2047 DD 06/29/17	2,406,452.99	2,000,493.79
INDIANA MICHIGAN POWER CO 4.250% 08/15/2048 DD 08/08/18	4,931,382.35	4,874,714.01
INDIANA MICHIGAN POWER CO 5.625% 04/01/2053 DD 03/23/23	1,537,951.84	0.00

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INDIANA UNIVERSITY HEALTH INC 2.852% 11/01/2051 DD 07/01/21	0.00	225,749.56
INDIANAPOLIS POWER & LIGH 144A 4.050% 05/01/2046 DD 05/24/16	4,737,580.98	4,479,507.82
INDIANAPOLIS POWER & LIGH 144A 5.700% 04/01/2054 DD 03/18/24	0.00	2,483,966.68
ING GROEP NV VAR RT 09/11/2027 DD 09/11/23	1,337,500.15	1,335,112.05
ING GROEP NV VAR RT 09/11/2034 DD 09/11/23	1,197,297.84	0.00
ING GROEP NV VAR RT 12/31/2049 DD 09/14/21	1,163,781.62	0.00
ING GROEP NV 144A VAR RT 07/01/2026 DD 07/01/20	498,661.64	0.00
INOVA HEALTH SYSTEM FOUNDATION 4.068% 05/15/2052 DD 04/21/22	934,704.12	0.00
INTEL CORP 3.250% 11/15/2049 DD 11/21/19	7,650,660.65	0.00
INTEL CORP 4.100% 05/11/2047 DD 05/11/17	4,415,397.55	0.00
INTEL CORP 4.600% 03/25/2040 DD 03/25/20	175,721.38	0.00
INTEL CORP 4.750% 03/25/2050 DD 03/25/20	13,458,566.98	0.00
INTEL CORP 4.875% 02/10/2028 DD 02/10/23	2,176,975.63	0.00
INTEL CORP 4.900% 07/29/2045 DD 07/29/15	4,509,675.75	0.00
INTEL CORP 4.900% 08/05/2052 DD 08/05/22	32,672,274.95	0.00
INTEL CORP 5.625% 02/10/2043 DD 02/10/23	2,783,278.17	0.00
INTEL CORP 5.700% 02/10/2053 DD 02/10/23	35,048,592.08	0.00
INTERCONTINENTAL EXCHANGE INC 2.650% 09/15/2040 DD 08/20/20	0.00	3,934,289.29
INTERCONTINENTAL EXCHANGE INC 3.000% 06/15/2050 DD 05/26/20	0.00	6,744,729.72
INTERCONTINENTAL EXCHANGE INC 3.000% 09/15/2060 DD 08/20/20	2,320,636.00	1,992,926.55
INTERCONTINENTAL EXCHANGE INC 4.250% 09/21/2048 DD 08/13/18	2,297,343.89	91,085.78
INTERCONTINENTAL EXCHANGE INC 4.950% 06/15/2052 DD 05/23/22	8,764,235.59	8,746,582.63
INTERCONTINENTAL EXCHANGE INC 5.200% 06/15/2062 DD 05/23/22	2,777,657.68	3,510,156.00
INTERCONTINENTAL EXCHANGE INC 5.250% 06/15/2031 DD 05/13/24	0.00	706,713.70
INTERNATIONAL BUSINESS MACHINE 2.850% 05/15/2040 DD 05/07/20	2,128,851.05	1,251,219.98
INTERNATIONAL BUSINESS MACHINE 2.950% 05/15/2050 DD 05/07/20	155,334.84	4,562,726.26
INTERNATIONAL BUSINESS MACHINE 3.430% 02/09/2052 DD 02/09/22	3,848,742.69	4,492,568.04
INTERNATIONAL BUSINESS MACHINE 3.450% 02/19/2026 DD 02/19/16	0.00	3,507,556.43
INTERNATIONAL BUSINESS MACHINE 3.500% 05/15/2029 DD 05/15/19	0.00	3,715,255.46
INTERNATIONAL BUSINESS MACHINE 4.000% 06/20/2042 DD 06/20/12	8,579,363.94	4,357,911.19
INTERNATIONAL BUSINESS MACHINE 4.150% 05/15/2039 DD 05/15/19	10,742,838.47	14,142,085.12
INTERNATIONAL BUSINESS MACHINE 4.250% 05/15/2049 DD 05/15/19	23,639,112.17	23,057,621.27
INTERNATIONAL BUSINESS MACHINE 4.700% 02/19/2046 DD 02/19/16	4,120,719.85	5,190,108.82
INTERNATIONAL BUSINESS MACHINE 4.900% 07/27/2052 DD 07/27/22	0.00	2,035,993.08
INTERNATIONAL BUSINESS MACHINE 5.100% 02/06/2053 DD 02/06/23	152,510.89	0.00
INTERNATIONAL BUSINESS MACHINE 5.875% 11/29/2032 DD 11/27/02	1,049,312.82	0.00
INTERNATIONAL BUSINESS MACHINE 7.125% 12/01/2096 DD 12/06/96	2,744,932.83	2,408,043.93
INTERNATIONAL FLAVORS & F 144A 1.832% 10/15/2027 DD 09/16/20	1,609,274.65	0.00
INTERNATIONAL TRANSMISSION CO 4.625% 08/15/2043 DD 08/14/13	3,378,529.84	0.00
INTERSTATE POWER AND LIGHT CO 3.500% 09/30/2049 DD 09/26/19	410,052.94	0.00
INTESA SANPAOLO SPA 144A 6.625% 06/20/2033 DD 06/20/23	3,646,170.28	0.00
INTUIT INC 5.500% 09/15/2053 DD 09/15/23	10,110,212.83	2,853,926.66

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IQVIA INC 144A 5.700% 05/15/2028 DD 05/23/23	2,558,369.27	0.00
J.P. MORGAN MORTGAGE 1 A4 144A VAR RT 07/25/2052 DD 01/01/22	1,557,475.51	1,432,601.65
JABIL INC 3.000% 01/15/2031 DD 07/13/20	1,455,049.47	0.00
JACKSON FINANCIAL INC 4.000% 11/23/2051 DD 05/23/22	844,917.15	0.00
JACKSON NATIONAL LIFE GLO 144A 2.650% 06/21/2024 DD 06/21/19	2,061,816.44	0.00
JACKSON NATIONAL LIFE GLO 144A 3.875% 06/11/2025 DD 06/11/18	1,165,713.61	1,194,882.96
JACKSON NATIONAL LIFE GLO 144A 4.600% 10/01/2029 DD 10/01/24	0.00	5,076,883.36
JACKSON NATIONAL LIFE GLO 144A 5.500% 01/09/2026 DD 01/09/23	719,179.15	572,591.69
JDE PEET'S NV 144A 1.375% 01/15/2027 DD 09/24/21	719,359.62	0.00
JERSEY CENTRAL POWER & LI 144A 5.100% 01/15/2035 DD 12/05/24	0.00	2,856,196.28
JETBLUE 6/20 TLB	173,711.79	0.00
JOHN DEERE CAPITAL CORP 2.450% 01/09/2030 DD 01/09/20	0.00	5,541,331.86
JOHN DEERE CAPITAL CORP 2.800% 09/08/2027 DD 09/08/17	4,090,585.13	0.00
JOHN DEERE CAPITAL CORP 5.050% 06/12/2034 DD 06/11/24	0.00	4,921,901.57
JOHN SEVIER COMBINED CYCLE GEN 4.626% 01/15/2042 DD 01/17/12	641,098.35	0.00
JOHNS HOPKINS HEALTH SYSTEM CO 3.837% 05/15/2046 DD 11/10/16	3,961,027.16	348,377.51
JOHNSON & JOHNSON 2.100% 09/01/2040 DD 08/25/20	2,986,304.22	2,784,389.31
JOHNSON & JOHNSON 2.250% 09/01/2050 DD 08/25/20	2,315,769.01	0.00
JOHNSON & JOHNSON 2.450% 03/01/2026 DD 03/01/16	519,517.44	0.00
JOHNSON & JOHNSON 3.400% 01/15/2038 DD 11/10/17	10,092,908.10	4,513,316.78
JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	0.00	10,245,872.17
JOHNSON & JOHNSON 3.550% 03/01/2036 DD 03/01/16	3,910,790.14	2,337,526.46
JOHNSON & JOHNSON 3.625% 03/03/2037 DD 03/03/17	24,072,143.84	7,962,829.13
JOHNSON & JOHNSON 3.700% 03/01/2046 DD 03/01/16	5,224,406.20	0.00
JOHNSON & JOHNSON 3.750% 03/03/2047 DD 03/03/17	9,990,913.68	5,037,748.40
JOHNSON & JOHNSON 4.500% 09/01/2040 DD 08/17/10	7,568,905.53	6,192,273.41
JOHNSON & JOHNSON 4.500% 12/05/2043 DD 12/05/13	5,913,548.02	1,594,809.37
JOHNSON & JOHNSON 4.850% 05/15/2041 DD 05/20/11	691,271.13	641,666.85
JOHNSON & JOHNSON 5.250% 06/01/2054 DD 05/20/24	0.00	2,901,426.10
JOHNSONVILLE AERODERIVATIVE CO 5.078% 10/01/2054 DD 10/02/24	0.00	2,991,549.62
JONES LANG LASALLE INC 6.875% 12/01/2028 DD 11/13/23	1,268,194.57	6,886,581.98
JP MORGAN CHASE C WPT AFL 144A VAR RT 07/05/2033 DD 07/31/18	252,602.93	247,037.56
JP MORGAN CHASE C WPT AFX 144A 4.248% 07/05/2033 DD 07/01/18	438,925.15	469,039.65
JP MORGAN MORTGAGE 12 A5 144A VAR RT 02/25/2052 DD 09/01/21	1,264,836.06	1,284,269.31
JP MORGAN MORTGAGE 6 1A7 144A VAR RT 12/25/2048 DD 06/01/18	0.00	301,401.42
JP MORGAN MORTGAGE T 4 A3 144A VAR RT 10/25/2046 DD 11/01/16	97,935.06	84,949.63
JP MORGAN MORTGAGE T 6 A5 144A VAR RT 10/25/2051 DD 04/01/21	1,742,205.48	1,752,637.20
JP MORGAN MORTGAGE T 9 A3 144A VAR RT 02/25/2049 DD 09/01/18	105,416.59	98,199.18
JPMORGAN CHASE & CO 4.850% 02/01/2044 DD 01/28/14	15,971,250.43	5,081,724.02
JPMORGAN CHASE & CO 4.950% 06/01/2045 DD 05/29/15	3,830,467.98	3,989,251.14
JPMORGAN CHASE & CO 5.400% 01/06/2042 DD 12/22/11	8,644,605.82	17,325,567.50
JPMORGAN CHASE & CO 5.500% 10/15/2040 DD 10/21/10	767,060.76	4,640,065.08

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JPMORGAN CHASE & CO 5.600% 07/15/2041 DD 07/21/11	18,459,058.74	2,327,193.30
JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	0.00	3,492,417.04
JPMORGAN CHASE & CO 6.400% 05/15/2038 DD 05/22/08	22,569,134.00	16,444,036.86
JPMORGAN CHASE & CO VAR RT 01/23/2028 DD 01/23/24	0.00	506,260.63
JPMORGAN CHASE & CO VAR RT 01/23/2028 DD 01/23/24	0.00	3,015,924.14
JPMORGAN CHASE & CO VAR RT 01/23/2029 DD 01/23/18	0.00	479,748.78
JPMORGAN CHASE & CO VAR RT 01/23/2035 DD 01/23/24	0.00	6,345,783.63
JPMORGAN CHASE & CO VAR RT 01/23/2049 DD 01/23/18	7,100,059.04	7,688,987.53
JPMORGAN CHASE & CO VAR RT 01/25/2033 DD 01/25/22	1,725,643.73	1,737,481.10
JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17	0.00	2,359,074.00
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	0.00	17,078,301.52
JPMORGAN CHASE & CO VAR RT 02/24/2028 DD 02/24/22	564,857.11	577,256.73
JPMORGAN CHASE & CO VAR RT 04/22/2026 DD 04/22/20	3,257,218.36	0.00
JPMORGAN CHASE & CO VAR RT 04/22/2027 DD 04/22/21	1,938,525.65	2,015,726.56
JPMORGAN CHASE & CO VAR RT 04/22/2028 DD 04/22/24	0.00	1,271,344.03
JPMORGAN CHASE & CO VAR RT 04/22/2030 DD 04/22/24	0.00	3,310,312.08
JPMORGAN CHASE & CO VAR RT 04/22/2031 DD 04/22/20	151,569.97	154,090.55
JPMORGAN CHASE & CO VAR RT 04/22/2035 DD 04/22/24	0.00	10,731,083.20
JPMORGAN CHASE & CO VAR RT 04/22/2041 DD 04/22/20	26,865,573.15	21,321,590.40
JPMORGAN CHASE & CO VAR RT 04/22/2042 DD 04/22/21	15,465,880.70	17,853,231.33
JPMORGAN CHASE & CO VAR RT 04/22/2051 DD 04/22/20	6,098,756.24	4,334,801.37
JPMORGAN CHASE & CO VAR RT 04/22/2052 DD 04/22/21	7,451,465.49	7,730,514.56
JPMORGAN CHASE & CO VAR RT 04/26/2028 DD 04/26/22	690,042.96	5,532,483.21
JPMORGAN CHASE & CO VAR RT 05/01/2028 DD 04/25/17	4,774,992.30	0.00
JPMORGAN CHASE & CO VAR RT 05/13/2031 DD 05/13/20	6,953,278.70	1,221,065.15
JPMORGAN CHASE & CO VAR RT 06/01/2028 DD 05/27/20	3,496,280.10	0.00
JPMORGAN CHASE & CO VAR RT 06/14/2025 DD 06/14/22	2,127,894.14	0.00
JPMORGAN CHASE & CO VAR RT 06/14/2030 DD 06/14/22	2,057,147.42	2,059,038.36
JPMORGAN CHASE & CO VAR RT 07/22/2028 DD 07/22/24	0.00	1,206,633.04
JPMORGAN CHASE & CO VAR RT 07/22/2035 DD 07/22/24	0.00	6,074,476.50
JPMORGAN CHASE & CO VAR RT 07/24/2029 DD 07/24/23	1,421,901.25	1,414,127.48
JPMORGAN CHASE & CO VAR RT 07/24/2038 DD 07/24/17	19,646,811.89	31,046,215.07
JPMORGAN CHASE & CO VAR RT 07/24/2048 DD 07/24/17	15,630,646.61	13,857,908.84
JPMORGAN CHASE & CO VAR RT 07/25/2028 DD 07/25/22	2,502,567.35	599,951.56
JPMORGAN CHASE & CO VAR RT 07/25/2033 DD 07/25/22	3,037,306.78	2,658,704.20
JPMORGAN CHASE & CO VAR RT 09/22/2027 DD 09/22/21	1,087,402.70	1,135,265.24
JPMORGAN CHASE & CO VAR RT 10/15/2025 DD 09/12/19	487,259.10	0.00
JPMORGAN CHASE & CO VAR RT 10/15/2030 DD 09/12/19	1,781,227.46	1,801,551.58
JPMORGAN CHASE & CO VAR RT 10/22/2030 DD 10/22/24	0.00	338,738.15
JPMORGAN CHASE & CO VAR RT 10/22/2035 DD 10/22/24	0.00	8,790,305.31
JPMORGAN CHASE & CO VAR RT 10/23/2034 DD 10/23/23	17,979,696.98	1,471,429.94
JPMORGAN CHASE & CO VAR RT 11/08/2032 DD 11/08/21	0.00	928,074.92

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JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	0.00	12,036,806.47
JPMORGAN CHASE & CO VAR RT 11/19/2026 DD 11/19/20	856,920.99	0.00
JPMORGAN CHASE & CO VAR RT 11/19/2031 DD 11/19/20	10,818,791.96	8,786,413.55
JPMORGAN CHASE & CO VAR RT 11/19/2041 DD 11/19/20	8,967,484.16	10,675,408.59
JPMORGAN CHASE & CO VAR RT 11/29/2045 DD 11/29/24	0.00	31,618,197.19
JPMORGAN CHASE BANK NA 5.110% 12/08/2026 DD 12/08/23	0.00	13,804,413.52
JUNIPER NETWORKS INC 2.000% 12/10/2030 DD 12/10/20	8,867,429.51	0.00
KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	7,704,369.11	5,991,913.29
KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	2,747,725.21	1,908,984.60
KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	2,064,808.38	1,898,552.82
KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	11,085,520.39	4,201,601.40
KAISER FOUNDATION HOSPITALS 4.875% 04/01/2042 DD 04/11/12	3,994,399.17	3,823,235.04
KENTUCKY UTILITIES CO 4.375% 10/01/2045 DD 09/28/15	6,067,434.42	5,819,191.11
KENTUCKY UTILITIES CO 4.650% 11/15/2043 DD 11/14/13	3,330,086.19	2,620,099.88
KENTUCKY UTILITIES CO 5.125% 11/01/2040 DD 05/01/11	3,591,082.69	3,491,041.46
KENVUE INC 5.050% 03/22/2053 DD 09/22/23	5,525,075.48	2,462,822.69
KENVUE INC 5.100% 03/22/2043 DD 09/22/23	1,831,772.48	2,160,431.39
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	0.00	2,113,285.07
KEYBANK NA/CLEVELAND OH 3.300% 06/01/2025 DD 06/01/15	1,346,691.84	0.00
KIMBERLY-CLARK CORP 3.700% 06/01/2043 DD 05/23/13	5,309,808.79	5,092,691.79
KIMBERLY-CLARK CORP 5.300% 03/01/2041 DD 02/03/11	7,438,011.01	2,351,625.86
KIMBERLY-CLARK CORP 6.625% 08/01/2037 DD 07/30/07	6,706,184.93	0.00
KIMCO REALTY OP LLC 4.850% 03/01/2035 DD 09/16/24	0.00	14,660,837.96
KITE REALTY GROUP LP 4.950% 12/15/2031 DD 08/15/24	0.00	1,204,701.22
KKR GROUP FINANCE CO II L 144A 5.500% 02/01/2043 DD 02/01/13	2,853,093.16	0.00
KKR GROUP FINANCE CO III 144A 5.125% 06/01/2044 DD 05/29/14	16,537,408.19	5,074,886.98
KKR GROUP FINANCE CO VIII 144A 3.500% 08/25/2050 DD 08/25/20	7,446,421.92	3,533,520.36
KKR GROUP FINANCE CO X LL 144A 3.250% 12/15/2051 DD 12/08/21	12,974,413.55	4,038,622.90
KLA CORP 3.300% 03/01/2050 DD 02/28/20	0.00	4,231,992.74
KLA CORP 4.100% 03/15/2029 DD 03/20/19	109,564.41	0.00
KLA CORP 4.950% 07/15/2052 DD 06/23/22	6,084,428.77	6,665,665.19
KLA CORP 5.000% 03/15/2049 DD 03/20/19	1,413,217.98	1,162,209.66
KLA CORP 5.250% 07/15/2062 DD 06/23/22	0.00	12,700,271.75
KRAFT HEINZ FOODS CO 5.000% 06/04/2042 DD 12/04/12	3,159,383.75	0.00
LAM RESEARCH CORP 2.875% 06/15/2050 DD 05/05/20	6,902,730.10	4,379,050.66
LAM RESEARCH CORP 3.125% 06/15/2060 DD 05/05/20	3,441,294.50	2,517,760.66
LAM RESEARCH CORP 4.875% 03/15/2049 DD 03/04/19	1,382,471.35	2,167,583.16
LAZARD GROUP LLC 6.000% 03/15/2031 DD 03/12/24	0.00	4,486,902.35
LEASEPLAN CORP NV 144A 2.875% 10/24/2024 DD 10/24/19	195,426.04	0.00
LEGG MASON INC 5.625% 01/15/2044 DD 01/22/14	719,057.40	685,496.37
LELAND STANFORD JUNIOR UNIVERS 2.413% 06/01/2050 DD 06/04/20	3,355,405.54	0.00
LELAND STANFORD JUNIOR UNIVERS 3.563% 06/01/2044 DD 05/09/13	687,070.78	227,935.88

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LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17	1,311,303.66	1,910,456.82
LIBERTY MUTUAL GROUP INC 144A VAR RT 12/15/2051 DD 08/16/21	783,727.58	889,720.87
LINDE INC/CT 3.550% 11/07/2042 DD 11/07/12	956,375.11	747,981.27
LLOYDS BANK PLC REGS STEP 04/02/2032	771,405.49	788,587.15
LLOYDS BANKING GROUP PLC 3.900% 03/12/2024 DD 03/12/19	413,301.59	0.00
LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17	0.00	268,011.35
LLOYDS BANKING GROUP PLC VAR RT 11/26/2028 DD 11/26/24	0.00	400,859.37
LLOYDS BANKING GROUP PLC VAR RT 11/26/2028 DD 11/26/24	0.00	400,396.17
LLOYDS BANKING GROUP PLC VAR RT 11/26/2035 DD 11/26/24	0.00	2,676,580.01
LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	10,185,398.00	7,879,183.81
LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	0.00	7,150,817.75
LOCKHEED MARTIN CORP 4.070% 12/15/2042 DD 12/14/12	3,565,295.77	6,877,000.10
LOCKHEED MARTIN CORP 4.090% 09/15/2052 DD 09/07/17	13,267,380.66	6,919,045.75
LOCKHEED MARTIN CORP 4.150% 06/15/2053 DD 05/05/22	11,267,068.57	22,378,571.49
LOCKHEED MARTIN CORP 4.300% 06/15/2062 DD 05/05/22	8,452,886.21	7,561,254.67
LOCKHEED MARTIN CORP 4.500% 05/15/2036 DD 11/23/15	926,314.27	2,513,505.01
LOCKHEED MARTIN CORP 4.700% 05/15/2046 DD 11/23/15	1,894,362.80	0.00
LOCKHEED MARTIN CORP 5.200% 02/15/2055 DD 05/25/23	2,165,205.08	15,174,497.46
LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22	0.00	6,385,086.51
LOCKHEED MARTIN CORP 5.900% 11/15/2063 DD 10/24/22	7,873,841.92	0.00
LOCKHEED MARTIN CORP VAR RT 06/01/2040 DD 06/01/11	0.00	178,092.95
LOEWS CORP 4.125% 05/15/2043 DD 05/07/13	3,106,998.06	1,887,575.67
LOEWS CORP 6.000% 02/01/2035 DD 01/27/05	831,968.64	0.00
LOUISVILLE GAS AND ELECTRIC CO 4.250% 04/01/2049 DD 04/01/19	496,766.68	465,229.61
LOUISVILLE GAS AND ELECTRIC CO 4.375% 10/01/2045 DD 09/28/15	2,153,787.35	1,817,518.01
LOUISVILLE GAS AND ELECTRIC CO 4.650% 11/15/2043 DD 11/14/13	1,507,385.89	507,267.62
LOUISVILLE GAS AND ELECTRIC CO 5.125% 11/15/2040 DD 05/15/11	3,087,208.09	2,979,008.44
LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	4,894,513.71	0.00
LOWE'S COS INC 4.250% 09/15/2044 DD 09/10/14	53,545.94	0.00
LOWE'S COS INC 4.375% 09/15/2045 DD 09/16/15	30,672.67	0.00
LOWE'S COS INC 6.650% 09/15/2037 DD 09/11/07	523,050.56	0.00
LSEG US FIN CORP 144A 5.297% 03/28/2034 DD 03/28/24	0.00	3,685,085.89
LSEGA FINANCING PLC 144A 2.000% 04/06/2028 DD 04/06/21	2,734,404.01	0.00
LSEGA FINANCING PLC 144A 2.500% 04/06/2031 DD 04/06/21	2,321,234.94	514,330.08
LSEGA FINANCING PLC 144A 3.200% 04/06/2041 DD 04/06/21	13,303,230.54	4,208,116.28
LYONDELLBASELL INDUSTRIES NV 5.750% 04/15/2024 DD 04/09/12	428,031.71	0.00
M&T BANK CORP VAR RT 10/30/2029 DD 10/30/23	1,636,576.00	0.00
MAGNETITE XVII LT 17A AR2 144A VAR RT 04/20/2037 DD 04/22/24	0.00	920,398.50
MANUFACTURERS & TRADERS TRUST 3.400% 08/17/2027 DD 08/17/17	703,870.48	0.00
MANUFACTURERS & TRADERS TRUST 4.700% 01/27/2028 DD 01/27/23	0.00	4,752,570.19
MARRIOTT INTERNATIONAL INC/MD 4.900% 04/15/2029 DD 03/27/23	0.00	1,197,816.49
MARS INC 144A 3.875% 04/01/2039 DD 03/29/19	2,570,585.59	0.00

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MARS INC 144A 3.950% 04/01/2044 DD 03/29/19	1,166,609.73	0.00
MARS INC 144A 4.125% 04/01/2054 DD 03/29/19	14,175,770.04	10,603,227.31
MARS INC 144A 4.550% 04/20/2028 DD 04/20/23	1,373,486.34	0.00
MARS INC 144A 4.650% 04/20/2031 DD 04/20/23	1,832,681.22	0.00
MARS INC 144A 4.750% 04/20/2033 DD 04/20/23	204,156.07	0.00
MARSH & MCLENNAN COS INC 2.900% 12/15/2051 DD 12/08/21	4,879,830.95	4,768,368.62
MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	0.00	7,962,095.26
MARSH & MCLENNAN COS INC 4.350% 01/30/2047 DD 01/12/17	5,820,550.83	2,097,213.06
MARSH & MCLENNAN COS INC 4.650% 03/15/2030 DD 11/08/24	0.00	2,666,270.01
MARSH & MCLENNAN COS INC 4.750% 03/15/2039 DD 01/15/19	0.00	166,698.79
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	0.00	5,589,472.72
MARSH & MCLENNAN COS INC 5.000% 03/15/2035 DD 11/08/24	0.00	4,653,333.65
MARSH & MCLENNAN COS INC 5.400% 03/15/2055 DD 11/08/24	0.00	2,645,026.13
MARSH & MCLENNAN COS INC 5.450% 03/15/2053 DD 03/09/23	808,834.59	2,107,193.45
MARSH & MCLENNAN COS INC 5.450% 03/15/2054 DD 02/20/24	0.00	4,286,654.17
MARSH & MCLENNAN COS INC 5.700% 09/15/2053 DD 09/11/23	2,310,077.98	2,315,717.85
MARSH & MCLENNAN COS INC 5.750% 11/01/2032 DD 10/31/22	4,437,773.25	0.00
MARSH & MCLENNAN COS INC 6.250% 11/01/2052 DD 10/31/22	1,151,590.59	177,512.87
MASS GENERAL BRIGHAM INC 3.765% 07/01/2048 DD 12/28/17	4,075,721.35	2,616,648.17
MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	4,531,930.67	0.00
MASSACHUSETTS INSTITUTE OF TEC 2.294% 07/01/2051 DD 05/07/20	0.00	385,501.52
MASSACHUSETTS INSTITUTE OF TEC 3.067% 04/01/2052 DD 03/08/22	2,034,337.59	0.00
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	1,971,611.72	1,305,185.27
MASSACHUSETTS INSTITUTE OF TEC 3.959% 07/01/2038 DD 09/29/14	933,399.01	0.00
MASSACHUSETTS INSTITUTE OF TEC 4.678% 07/01/2114 DD 04/08/14	2,927,884.73	1,212,941.52
MASSACHUSETTS INSTITUTE OF TEC 5.600% 07/01/2111 DD 05/18/11	748,285.01	611,612.50
MASSACHUSETTS MUTUAL LIFE 144A 3.200% 12/01/2061 DD 11/23/21	0.00	498,691.82
MASSACHUSETTS MUTUAL LIFE 144A 3.375% 04/15/2050 DD 04/16/20	14,397,223.95	10,864,198.55
MASSACHUSETTS MUTUAL LIFE 144A 3.729% 10/15/2070 DD 10/11/19	7,653,891.05	2,295,210.02
MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17	0.00	8,181,504.26
MASSACHUSETTS MUTUAL LIFE 144A 5.672% 12/01/2052 DD 12/02/22	3,719,726.71	3,279,387.18
MASSACHUSETTS MUTUAL LIFE 144A VAR RT 02/15/2069 DD 03/07/19	4,553,024.50	4,378,605.50
MASSMUTUAL GLOBAL FUNDING 144A 3.400% 03/08/2026 DD 03/08/19	2,631,933.73	0.00
MASSMUTUAL GLOBAL FUNDING 144A 4.150% 08/26/2025 DD 08/26/22	494,895.98	0.00
MASSMUTUAL GLOBAL FUNDING 144A 4.350% 09/17/2031 DD 09/17/24	0.00	1,877,430.33
MASSMUTUAL GLOBAL FUNDING 144A 5.150% 05/30/2029 DD 05/30/24	0.00	795,198.99
MASTERCARD INC 2.950% 03/15/2051 DD 03/04/21	134,778.41	0.00
MASTERCARD INC 3.300% 03/26/2027 DD 03/26/20	3,217,005.02	0.00
MASTERCARD INC 3.650% 06/01/2049 DD 05/31/19	5,132,898.66	5,519,450.69
MASTERCARD INC 3.850% 03/26/2050 DD 03/26/20	9,840,107.87	6,871,780.82
MASTERCARD INC 3.950% 02/26/2048 DD 02/26/18	0.00	2,639,540.18
MASTERCARD INC 4.350% 01/15/2032 DD 09/05/24	0.00	1,875,880.48

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MASTERCARD INC 4.550% 01/15/2035 DD 09/05/24	0.00	1,024,438.07
MAYO CLINIC 3.196% 11/15/2061 DD 04/01/21	1,841,561.13	0.00
MCDONALD'S CORP 3.625% 09/01/2049 DD 08/12/19	869,264.69	0.00
MCDONALD'S CORP 4.800% 08/14/2028 DD 08/14/23	1,018,189.66	0.00
MCDONALD'S CORP 5.150% 09/09/2052 DD 09/09/22	9,156,928.72	0.00
MEAD JOHNSON NUTRITION CO 5.900% 11/01/2039 DD 05/01/10	0.00	117,110.30
MEDTRONIC GLOBAL HOLDINGS SCA 4.250% 03/30/2028 DD 03/30/23	782,462.97	0.00
MEDTRONIC GLOBAL HOLDINGS SCA 4.500% 03/30/2033 DD 03/30/23	9,069,437.50	0.00
MEDTRONIC INC 4.375% 03/15/2035 DD 03/15/15	11,287,122.21	4,873,901.42
MEDTRONIC INC 4.625% 03/15/2045 DD 03/15/15	3,069,016.99	2,388,555.51
MEMORIAL SLOAN-KETTERING CANCER 4.125% 07/01/2052 DD 12/05/12	2,532,970.32	1,210,844.39
MEMORIAL SLOAN-KETTERING CANCER 4.200% 07/01/2055 DD 02/11/15	2,950,469.69	1,241,732.44
MEMORIAL SLOAN-KETTERING CANCER 5.000% 07/01/2042 DD 12/08/11	594,851.75	471,482.66
MERCEDES-BENZ FINANCE NOR 144A 2.700% 06/14/2024 DD 08/15/19	1,085,549.11	0.00
MERCEDES-BENZ FINANCE NOR 144A 4.750% 08/01/2027 DD 08/01/24	0.00	1,297,915.83
MERCEDES-BENZ FINANCE NOR 144A 4.800% 03/30/2028 DD 03/30/23	808,468.54	0.00
MERCEDES-BENZ FINANCE NOR 144A 4.800% 11/13/2026 DD 11/15/24	0.00	851,115.34
MERCEDES-BENZ FINANCE NORTH AM 8.500% 01/18/2031 DD 01/18/01	903,821.95	432,500.03
MERCK & CO INC 2.150% 12/10/2031 DD 12/10/21	342,128.13	0.00
MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	1,896,685.92	1,421,625.88
MERCK & CO INC 2.450% 06/24/2050 DD 06/24/20	3,574,514.63	3,212,839.22
MERCK & CO INC 2.750% 12/10/2051 DD 12/10/21	21,088,691.82	17,069,797.33
MERCK & CO INC 2.900% 12/10/2061 DD 12/10/21	23,998,265.09	8,462,410.77
MERCK & CO INC 3.600% 09/15/2042 DD 09/13/12	14,487,859.00	4,875,436.74
MERCK & CO INC 3.700% 02/10/2045 DD 02/10/15	11,199,390.40	10,385,301.78
MERCK & CO INC 3.900% 03/07/2039 DD 03/07/19	0.00	364,354.20
MERCK & CO INC 4.000% 03/07/2049 DD 03/07/19	1,570,333.14	2,746,094.36
MERCK & CO INC 4.150% 05/18/2043 DD 05/20/13	11,594,579.56	8,699,402.65
MERCK & CO INC 4.300% 05/17/2030 DD 05/17/23	3,865,230.57	1,668,155.45
MERCK & CO INC 4.500% 05/17/2033 DD 05/17/23	2,421,936.62	0.00
MERCK & CO INC 4.900% 05/17/2044 DD 05/17/23	0.00	623,884.72
MERCK & CO INC 5.000% 05/17/2053 DD 05/17/23	18,619,221.83	1,822,085.28
MERCK & CO INC 5.150% 05/17/2063 DD 05/17/23	3,301,591.88	8,002,813.89
MERCK & CO INC 6.550% 09/15/2037 DD 09/17/07	3,669,656.83	2,626,161.56
MET TOWER GLOBAL FUNDING 144A 4.000% 10/01/2027 DD 10/01/24	0.00	373,632.56
META PLATFORMS INC 3.500% 08/15/2027 DD 08/09/22	0.00	5,000,576.22
META PLATFORMS INC 3.850% 08/15/2032 DD 08/09/22	6,763,070.57	748,378.26
META PLATFORMS INC 4.450% 08/15/2052 DD 08/09/22	13,544,036.58	21,216,482.36
META PLATFORMS INC 4.550% 08/15/2031 DD 08/09/24	0.00	2,769,002.67
META PLATFORMS INC 4.650% 08/15/2062 DD 08/09/22	7,900,444.36	6,918,460.45
META PLATFORMS INC 4.750% 08/15/2034 DD 08/09/24	0.00	6,720,584.20
META PLATFORMS INC 5.400% 08/15/2054 DD 08/09/24	0.00	33,852,207.91



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META PLATFORMS INC 5.550% 08/15/2064 DD 08/09/24	0.00	19,001,750.07
META PLATFORMS INC 5.600% 05/15/2053 DD 05/03/23	10,765,641.80	10,856,722.54
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	0.00	30,762,365.09
METHODIST HOSPITAL/THE 2.705% 12/01/2050 DD 08/27/20	988,269.18	0.00
METLIFE INC 4.050% 03/01/2045 DD 03/05/15	0.00	4,576,027.57
METLIFE INC 4.125% 08/13/2042 DD 08/13/12	10,525,217.30	9,498,212.38
METLIFE INC 4.600% 05/13/2046 DD 11/13/15	6,468,142.18	0.00
METLIFE INC 4.875% 11/13/2043 DD 11/13/13	8,536,987.65	10,900,828.70
METLIFE INC 5.000% 07/15/2052 DD 07/11/22	4,956,263.75	296,416.71
METLIFE INC 5.300% 12/15/2034 DD 06/05/24	0.00	1,050,628.78
METLIFE INC 5.700% 06/15/2035 DD 06/23/05	4,906,644.36	0.00
METLIFE INC 5.875% 02/06/2041 DD 08/06/10	5,056,817.20	4,730,447.85
METLIFE INC 6.375% 06/15/2034 DD 06/03/04	2,677,520.13	0.00
METLIFE INC VAR RT 12/15/2044 DD 09/15/14	2,490,681.90	2,324,250.40
METROPOLITAN LIFE GLOBAL 144A 0.950% 07/02/2025 DD 07/02/20	471,487.23	0.00
METROPOLITAN LIFE GLOBAL 144A 2.800% 03/21/2025 DD 03/21/22	389,529.91	0.00
METROPOLITAN LIFE GLOBAL 144A VAR RT 09/27/2024 DD 09/28/21	699,307.18	0.00
METROPOLITAN MUSEUM OF ART/THE 3.400% 07/01/2045 DD 02/02/15	1,204,953.51	1,108,437.52
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21	0.00	1,144,006.91
MICROSOFT CORP 2.500% 09/15/2050 DD 03/15/24	0.00	12,520,627.05
MICROSOFT CORP 2.525% 06/01/2050 DD 06/01/20	80,933,785.71	68,002,958.02
MICROSOFT CORP 2.921% 03/17/2052 DD 03/17/21	37,236,376.01	22,762,487.82
MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21	0.00	14,302,185.95
MICROSOFT CORP 3.450% 08/08/2036 DD 08/08/16	18,944,302.28	12,273,677.14
MICROSOFT CORP 3.700% 08/08/2046 DD 08/08/16	0.00	1,744,150.27
MICROSOFT CORP 3.750% 02/12/2045 DD 02/12/15	532,098.42	0.00
MICROSOFT CORP 4.000% 02/12/2055 DD 02/12/15	639,814.04	118,948.80
MICROSOFT CORP 4.100% 02/06/2037 DD 02/06/17	5,713,245.65	0.00
MICROSOFT CORP 4.450% 11/03/2045 DD 11/03/15	724,739.91	0.00
MICROSOFT CORP 5.300% 02/08/2041 DD 02/08/11	129,753.73	0.00
MID-AMERICA APARTMENTS LP 4.950% 03/01/2035 DD 12/18/24	0.00	7,242,526.91
MIDAMERICAN ENERGY CO 2.700% 08/01/2052 DD 07/22/21	0.00	1,872,945.93
MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19	0.00	2,808,614.21
MIDAMERICAN ENERGY CO 3.650% 08/01/2048 DD 02/01/18	3,576,484.49	3,180,437.73
MIDAMERICAN ENERGY CO 3.950% 08/01/2047 DD 02/01/17	7,421,247.50	5,279,422.87
MIDAMERICAN ENERGY CO 4.250% 05/01/2046 DD 10/15/15	6,110,565.45	4,562,092.56
MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	0.00	3,711,799.78
MIDAMERICAN ENERGY CO 4.400% 10/15/2044 DD 04/03/14	3,306,164.93	2,455,459.50
MIDAMERICAN ENERGY CO 4.800% 09/15/2043 DD 09/19/13	2,558,491.65	1,200,975.35
MIDAMERICAN ENERGY CO 5.300% 02/01/2055 DD 01/24/24	0.00	2,771,329.70
MIDAMERICAN ENERGY CO 5.800% 10/15/2036 DD 10/06/06	15,056,583.60	4,513,354.73
MIDAMERICAN ENERGY CO 5.850% 09/15/2054 DD 09/07/23	4,918,038.27	2,035,026.14



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MINERAL RESOURCES LTD 144A 9.250% 10/01/2028 DD 10/03/23	218,072.85	0.00
MITSUBISHI UFJ FINANCIAL GROUP 3.751% 07/18/2039 DD 07/18/19	0.00	1,323,363.13
MITSUBISHI UFJ FINANCIAL GROUP 4.153% 03/07/2039 DD 03/07/19	614,597.74	0.00
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 02/20/2026 DD 02/22/23	1,000,127.70	1,000,843.81
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2032 DD 07/20/21	2,414,586.35	2,429,130.79
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/20/2033 DD 07/20/22	1,423,751.62	1,390,670.82
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 09/13/2033 DD 09/13/22	1,973,598.74	0.00
MIZUHO FINANCIAL GROUP INC VAR RT 07/10/2035 DD 07/10/24	0.00	3,242,473.25
MIZUHO FINANCIAL GROUP INC VAR RT 07/16/2025 DD 07/16/19	1,182,044.40	0.00
MMAF EQUIPMENT FINAN A A4 144A 5.100% 07/13/2049 DD 01/24/24	0.00	594,519.28
MONDELEZ INTERNATIONAL HO 144A 4.250% 09/15/2025 DD 09/15/22	1,975,490.72	0.00
MONDELEZ INTERNATIONAL INC 1.875% 10/15/2032 DD 10/15/20	506,238.84	0.00
MONONGAHELA POWER CO 144A 5.400% 12/15/2043 DD 11/27/13	4,564,252.03	3,828,627.32
MORGAN STANLEY 3.125% 07/27/2026 DD 07/25/16	13,888,897.21	4,903,433.29
MORGAN STANLEY 4.300% 01/27/2045 DD 01/27/15	16,796,308.12	19,220,653.36
MORGAN STANLEY 4.375% 01/22/2047 DD 01/20/17	8,149,176.42	9,168,815.91
MORGAN STANLEY 6.375% 07/24/2042 DD 07/24/12	20,422,699.69	5,376,454.50
MORGAN STANLEY 7.250% 04/01/2032 DD 04/03/02	2,013,427.03	1,916,290.56
MORGAN STANLEY VAR RT 01/18/2035 DD 01/18/24	0.00	9,999,824.19
MORGAN STANLEY VAR RT 01/25/2052 DD 01/25/21	2,015,237.70	1,435,264.01
MORGAN STANLEY VAR RT 01/28/2027 DD 01/19/23	800,973.66	0.00
MORGAN STANLEY VAR RT 02/01/2029 DD 01/19/23	502,699.83	501,388.35
MORGAN STANLEY VAR RT 04/13/2028 DD 04/19/24	0.00	777,994.78
MORGAN STANLEY VAR RT 04/17/2025 DD 04/20/22	5,675,738.46	0.00
MORGAN STANLEY VAR RT 04/19/2035 DD 04/19/24	0.00	11,258,135.28
MORGAN STANLEY VAR RT 04/20/2029 DD 04/21/23	0.00	3,078,386.13
MORGAN STANLEY VAR RT 04/21/2034 DD 04/21/23	9,513,089.07	2,544,545.37
MORGAN STANLEY VAR RT 04/22/2039 DD 04/24/18	8,765,422.66	14,908,614.38
MORGAN STANLEY VAR RT 04/22/2042 DD 04/22/21	14,805,948.74	6,241,507.04
MORGAN STANLEY VAR RT 07/17/2026 DD 07/20/22	2,080,234.44	0.00
MORGAN STANLEY VAR RT 07/20/2029 DD 07/21/23	1,631,742.69	1,617,732.43
MORGAN STANLEY VAR RT 07/20/2033 DD 07/20/22	4,024,649.44	1,264,569.08
MORGAN STANLEY VAR RT 07/21/2032 DD 07/20/21	2,535,143.14	0.00
MORGAN STANLEY VAR RT 07/21/2034 DD 07/21/23	18,340,851.87	3,526,105.09
MORGAN STANLEY VAR RT 07/22/2028 DD 07/24/17	17,008,670.38	0.00
MORGAN STANLEY VAR RT 07/22/2038 DD 07/24/17	22,687,437.56	27,922,223.89
MORGAN STANLEY VAR RT 10/18/2028 DD 10/18/22	0.00	1,337,618.52
MORGAN STANLEY VAR RT 10/18/2030 DD 10/18/24	0.00	684,970.81
MORGAN STANLEY VAR RT 10/20/2032 DD 10/19/21	15,362,606.80	5,476,258.44
MORGAN STANLEY VAR RT 11/01/2034 DD 11/01/23	7,699,250.39	0.00
MORGAN STANLEY VAR RT 11/19/2055 DD 11/20/24	0.00	31,949,849.25
MORGAN STANLEY BANK NA 4.754% 04/21/2026 DD 04/21/23	1,099,822.47	0.00

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MORGAN STANLEY BANK NA 5.882% 10/30/2026 DD 11/01/23	2,776,708.51	1,735,684.58
MORGAN STANLEY BANK NA VAR RT 01/14/2028 DD 01/18/24	0.00	1,409,472.62
MORGAN STANLEY BANK NA VAR RT 01/14/2028 DD 01/18/24	0.00	12,036,249.36
MORGAN STANLEY BANK NA VAR RT 05/26/2028 DD 05/30/24	0.00	1,901,141.70
MORGAN STANLEY BANK NA VAR RT 07/14/2028 DD 07/19/24	0.00	1,506,458.40
MORGAN STANLEY BANK NA VAR RT 07/14/2028 DD 07/19/24	0.00	3,816,953.94
MORGAN STANLEY BANK NA VAR RT 10/15/2027 DD 10/18/24	0.00	1,291,521.97
MOUNT NITTANY MEDICAL CENTER O 3.799% 11/15/2052 DD 02/23/22	1,173,621.62	1,840,358.15
MUENCHENER RUECKVERSICHER 144A VAR RT 05/23/2042 DD 05/23/22	600,000.00	610,341.60
MUTUAL OF OMAHA COS GLOBA 144A 4.750% 10/15/2029 DD 10/15/24	0.00	1,880,439.77
MUTUAL OF OMAHA COS GLOBA 144A 5.350% 04/09/2027 DD 04/09/24	0.00	1,587,246.67
MUTUAL OF OMAHA COS GLOBA 144A 5.450% 12/12/2028 DD 12/12/23	510,741.93	0.00
MUTUAL OF OMAHA INSURANCE 144A VAR RT 01/16/2064 DD 01/16/24	0.00	1,389,132.89
MVW 2023-2 LLC 2A A 144A 6.180% 11/20/2040 DD 11/16/23	794,399.33	293,178.63
NAKILAT INC 144A 6.067% 12/31/2033 DD 12/19/06	158,669.08	0.00
NARRAGANSETT ELECTRIC CO/ 144A 5.350% 05/01/2034 DD 03/25/24	0.00	2,990,935.50
NARRAGANSETT ELECTRIC CO/ 144A 5.638% 03/15/2040 DD 03/22/10	0.00	2,877,576.09
NASDAQ INC 3.950% 03/07/2052 DD 03/07/22	2,528,754.54	0.00
NATIONAL RURAL UTILITIES COOPE 4.023% 11/01/2032 DD 10/16/12	2,435,962.93	968,256.94
NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19	0.00	5,139,413.39
NATIONAL RURAL UTILITIES COOPE 4.400% 11/01/2048 DD 10/31/18	3,681,555.48	3,492,279.38
NATIONAL RURAL UTILITIES COOPE 5.000% 08/15/2034 DD 08/19/24	0.00	7,778,650.82
NATIONAL RURAL UTILITIES COOPE 5.150% 06/15/2029 DD 05/10/24	0.00	1,922,574.47
NATIONWIDE BUILDING SOCIE 144A VAR RT 10/18/2027 DD 10/18/23	1,862,115.28	0.00
NATIONWIDE FINANCIAL SERV 144A 3.900% 11/30/2049 DD 11/21/19	13,541,317.60	1,722,690.51
NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	12,424,779.36	0.00
NATURE CONSERVANCY/THE 3.957% 03/01/2052 DD 03/03/22	0.00	1,257,522.47
NATWEST GROUP PLC VAR RT 05/08/2030 DD 05/08/19	1,055,350.03	1,060,856.19
NATWEST GROUP PLC VAR RT 08/15/2030 DD 08/15/24	0.00	197,007.13
NATWEST GROUP PLC VAR RT 11/15/2028 DD 08/15/24	0.00	1,825,110.00
NATWEST MARKETS PLC 144A 5.410% 05/17/2029 DD 05/17/24	0.00	7,986,924.42
NBCUNIVERSAL MEDIA LLC 4.450% 01/15/2043 DD 10/05/12	4,173,426.96	0.00
NESTLE CAPITAL CORP 144A 5.100% 03/12/2054 DD 03/12/24	0.00	5,069,469.20
NESTLE HOLDINGS INC 144A 2.500% 09/14/2041 DD 09/14/21	8,939,540.53	5,481,355.14
NESTLE HOLDINGS INC 144A 2.625% 09/14/2051 DD 09/14/21	992,395.47	0.00
NESTLE HOLDINGS INC 144A 3.900% 09/24/2038 DD 09/24/18	7,973,150.05	5,778,194.67
NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	3,151,576.27	0.00
NESTLE HOLDINGS INC 144A 4.700% 01/15/2053 DD 09/13/22	14,089,777.81	4,421,985.70
NEVADA POWER CO 3.125% 08/01/2050 DD 01/30/20	369,274.89	1,040,003.34
NEVADA POWER CO 5.375% 09/15/2040 DD 09/14/10	673,320.78	650,119.55
NEVADA POWER CO 5.450% 05/15/2041 DD 05/12/11	199,175.45	193,274.19
NEVADA POWER CO 5.900% 05/01/2053 DD 10/19/22	676,706.83	0.00

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NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	0.00	998,366.63
NEW ENGLAND POWER CO 144A 5.936% 11/25/2052 DD 11/25/22	4,613,146.69	3,484,324.26
NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	0.00	1,852,607.21
NEW YORK AND PRESBYTERIAN HOSP 3.563% 08/01/2036 DD 06/28/16	156,501.99	95,796.24
NEW YORK AND PRESBYTERIAN HOSP 3.954% 08/01/2119 DD 10/29/19	3,635,997.01	2,907,505.87
NEW YORK AND PRESBYTERIAN HOSP 4.024% 08/01/2045 DD 02/05/15	6,793,974.98	1,081,470.23
NEW YORK LIFE GLOBAL FUND 144A 3.900% 10/01/2027 DD 10/01/24	0.00	2,003,710.58
NEW YORK LIFE GLOBAL FUND 144A 4.600% 12/05/2029 DD 12/05/24	0.00	1,503,901.40
NEW YORK LIFE GLOBAL FUND 144A 4.900% 04/02/2027 DD 04/04/24	0.00	784,703.35
NEW YORK LIFE GLOBAL FUND 144A 5.000% 06/06/2029 DD 06/06/24	0.00	1,601,583.98
NEW YORK LIFE INSURANCE C 144A 3.750% 05/15/2050 DD 04/14/20	7,056,414.00	2,177,137.77
NEW YORK LIFE INSURANCE C 144A 4.450% 05/15/2069 DD 04/04/19	18,077,203.36	6,374,746.28
NEW YORK LIFE INSURANCE C 144A 5.875% 05/15/2033 DD 05/08/03	4,114,762.19	5,336,647.15
NEW YORK LIFE INSURANCE C 144A 6.750% 11/15/2039 DD 10/08/09	17,822,674.15	16,719,997.55
NEW YORK STATE ELECTRIC & 144A 3.300% 09/15/2049 DD 09/05/19	1,665,708.06	0.00
NEW YORK STATE ELECTRIC & 144A 5.300% 08/15/2034 DD 08/06/24	0.00	231,495.70
NEW YORK STATE ELECTRIC & 144A 5.850% 08/15/2033 DD 08/08/23	1,154,121.72	511,269.40
NEXTERA ENERGY CAPITAL HOLDING 1.875% 01/15/2027 DD 12/13/21	2,792,472.06	977,916.44
NEXTERA ENERGY CAPITAL HOLDING 4.900% 02/28/2028 DD 02/09/23	1,413,190.74	0.00
NEXTERA ENERGY CAPITAL HOLDING 5.000% 07/15/2032 DD 06/23/22	1,611,048.11	1,575,399.49
NIKE INC 2.400% 03/27/2025 DD 03/27/20	1,483,089.90	0.00
NIKE INC 3.250% 03/27/2040 DD 03/27/20	7,535,898.54	7,555,580.96
NIKE INC 3.375% 03/27/2050 DD 03/27/20	1,144,628.32	0.00
NIKE INC 3.625% 05/01/2043 DD 04/26/13	358,655.91	0.00
NIKE INC 3.875% 11/01/2045 DD 10/29/15	89,604.08	2,149,040.92
NISSAN MOTOR ACCEPTANCE C 144A 1.850% 09/16/2026 DD 09/16/21	292,457.82	0.00
NORDSTROM INC 2.300% 04/08/2024 DD 04/08/21	1,119,495.90	0.00
NORINCHUKIN BANK/THE 144A 4.867% 09/14/2027 DD 09/14/22	1,299,358.96	0.00
NORINCHUKIN BANK/THE 144A 5.094% 10/16/2029 DD 10/16/24	0.00	487,815.97
NORTHERN NATURAL GAS CO 144A 4.100% 09/15/2042 DD 08/27/12	1,320,221.30	1,333,824.35
NORTHERN NATURAL GAS CO 144A 4.300% 01/15/2049 DD 07/17/18	4,218,407.68	3,981,838.24
NORTHERN STATES POWER CO/MN 2.600% 06/01/2051 DD 06/15/20	0.00	1,071,097.06
NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	0.00	3,067,782.08
NORTHERN STATES POWER CO/MN 3.400% 08/15/2042 DD 08/13/12	10,528,869.12	8,840,154.71
NORTHERN STATES POWER CO/MN 3.600% 05/15/2046 DD 05/31/16	3,222,617.02	2,862,675.67
NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	0.00	856,560.26
NORTHERN STATES POWER CO/MN 4.000% 08/15/2045 DD 08/11/15	954,525.28	914,931.73
NORTHERN STATES POWER CO/MN 4.125% 05/15/2044 DD 05/13/14	836,773.26	1,194,964.45
NORTHERN STATES POWER CO/MN 4.500% 06/01/2052 DD 05/09/22	915,151.11	888,555.85
NORTHERN STATES POWER CO/MN 4.850% 08/15/2040 DD 08/11/10	4,334,649.00	3,277,931.05
NORTHERN STATES POWER CO/MN 5.100% 05/15/2053 DD 05/08/23	6,052,802.95	5,662,329.04
NORTHERN STATES POWER CO/MN 5.350% 11/01/2039 DD 11/17/09	141,631.08	135,634.99

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NORTHERN STATES POWER CO/MN 5.400% 03/15/2054 DD 02/29/24	0.00	3,134,404.29
NORTHERN STATES POWER CO/MN 6.200% 07/01/2037 DD 06/26/07	472,870.25	0.00
NORTHERN STATES POWER CO/MN 6.250% 06/01/2036 DD 05/25/06	2,909,397.02	2,074,257.72
NORTHERN STATES POWER CO/WI 5.650% 06/15/2054 DD 05/16/24	0.00	7,216,024.17
NORTHROP GRUMMAN CORP 4.030% 10/15/2047 DD 10/13/17	495,069.60	0.00
NORTHWELL HEALTHCARE INC 3.979% 11/01/2046 DD 09/27/16	1,175,962.50	936,891.36
NORTHWELL HEALTHCARE INC 6.150% 11/01/2043 DD 09/17/13	4,534,690.96	0.00
NORTHWESTERN MUTUAL GLOBA 144A 4.110% 09/12/2027 DD 09/12/24	0.00	1,923,076.90
NORTHWESTERN MUTUAL GLOBA 144A 5.070% 03/25/2027 DD 03/25/24	0.00	781,344.04
NORTHWESTERN MUTUAL LIFE 144A 3.450% 03/30/2051 DD 03/22/21	3,327,068.58	0.00
NORTHWESTERN MUTUAL LIFE 144A 3.625% 09/30/2059 DD 09/20/19	17,331,247.87	13,327,521.01
NORTHWESTERN MUTUAL LIFE 144A 3.850% 09/30/2047 DD 09/26/17	2,268,349.41	4,759,752.85
NORTHWESTERN MUTUAL LIFE 144A 6.063% 03/30/2040 DD 03/26/10	12,012,021.29	8,315,198.69
NORTHWESTERN UNIVERSITY 3.688% 12/01/2038 DD 05/06/15	3,710,081.22	2,580,477.00
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	1,141,199.27	1,079,958.93
NOVA CHEMICALS CORP 144A 5.250% 06/01/2027 DD 06/09/17	1,678,140.93	0.00
NOVANT HEALTH INC 3.168% 11/01/2051 DD 04/15/21	5,602,125.99	4,967,266.51
NOVANT HEALTH INC 3.318% 11/01/2061 DD 04/15/21	3,055,653.06	2,142,448.18
NOVANT HEALTH INC 4.371% 11/01/2043 DD 04/23/13	3,916,556.40	3,806,941.26
NOVARTIS CAPITAL CORP 2.750% 08/14/2050 DD 02/14/20	3,731,916.36	1,352,688.21
NOVARTIS CAPITAL CORP 3.700% 09/21/2042 DD 09/21/12	601,953.07	556,188.67
NOVARTIS CAPITAL CORP 4.000% 11/20/2045 DD 11/20/15	7,198,985.05	1,328,592.95
NOVARTIS CAPITAL CORP 4.400% 05/06/2044 DD 02/21/14	4,189,074.48	3,518,935.78
NOVARTIS CAPITAL CORP 4.700% 09/18/2054 DD 09/18/24	0.00	24,869,160.07
NRG ENERGY INC 144A 4.450% 06/15/2029 DD 05/28/19	816,780.44	0.00
NSTAR ELECTRIC CO 4.400% 03/01/2044 DD 03/07/14	3,665,769.06	2,632,198.62
NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	0.00	569,907.66
NSTAR ELECTRIC CO 5.400% 06/01/2034 DD 05/22/24	0.00	1,206,240.64
NTT FINANCE CORP 144A 5.104% 07/02/2027 DD 07/02/24	0.00	504,359.65
NVIDIA CORP 3.500% 04/01/2040 DD 03/31/20	5,775,889.30	4,154,373.69
NVIDIA CORP 3.500% 04/01/2050 DD 03/31/20	10,397,018.97	17,252,431.30
NVIDIA CORP 3.700% 04/01/2060 DD 03/31/20	2,333,390.08	8,971,398.22
NXP BV / NXP FUNDING LLC / NXP 3.125% 02/15/2042 DD 02/15/22	455,872.17	0.00
NXP BV / NXP FUNDING LLC / NXP 3.250% 11/30/2051 DD 11/30/21	464,546.63	0.00
NYU LANGONE HOSPITALS 5.750% 07/01/2043 DD 08/01/13	4,639,272.22	4,432,687.93
OAKTOWN RE VI LTD 1A M1B 144A VAR RT 10/25/2033 DD 04/27/21	1,375,951.55	0.03
OAKTREE SPECIALTY LENDING CORP 2.700% 01/15/2027 DD 05/18/21	1,699,380.01	0.00
OCP CLO 2017-13 L 13A AR2 144A VAR RT 11/26/2037 DD 11/26/24	0.00	280,000.00
OCTANE RECEIVABLES T 1A A 144A 5.870% 05/21/2029 DD 02/16/23	82,798.43	36,681.02
OGE ENERGY CORP 5.450% 05/15/2029 DD 05/09/24	0.00	914,933.57
OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	3,454,760.52	0.00
OHIO EDISON CO 8.250% 10/15/2038 DD 10/20/08	1,014,843.22	986,352.42

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OHIO POWER CO 4.000% 06/01/2049 DD 05/22/19	2,812,907.27	0.00
OHIOHEALTH CORP 2.834% 11/15/2041 DD 10/26/21	6,319,340.01	0.00
OHIOHEALTH CORP 3.042% 11/15/2050 DD 05/29/20	3,031,039.59	0.00
OKLAHOMA GAS AND ELECTRIC CO 4.150% 04/01/2047 DD 03/31/17	667,408.93	0.00
OKLAHOMA GAS AND ELECTRIC CO 6.450% 02/01/2038 DD 01/31/08	1,075,858.00	1,051,583.79
OMEGA HEALTHCARE INVESTORS INC 4.750% 01/15/2028 DD 04/04/17	3,271,312.62	0.00
ONCOR ELECTRIC DELIVERY C 144A 4.650% 11/01/2029 DD 11/13/24	0.00	1,584,495.12
ONCOR ELECTRIC DELIVERY C 144A 5.650% 11/15/2033 DD 11/13/23	2,963,445.34	0.00
ONCOR ELECTRIC DELIVERY CO LLC 2.700% 11/15/2051 DD 11/16/21	0.00	1,111,986.72
ONCOR ELECTRIC DELIVERY CO LLC 3.100% 09/15/2049 DD 09/12/19	1,284,146.58	1,371,996.57
ONCOR ELECTRIC DELIVERY CO LLC 3.700% 05/15/2050 DD 03/20/20	5,784,973.06	4,967,050.44
ONCOR ELECTRIC DELIVERY CO LLC 3.750% 04/01/2045 DD 10/01/15	3,777,732.64	3,186,520.17
ONCOR ELECTRIC DELIVERY CO LLC 3.800% 06/01/2049 DD 05/23/19	6,390,021.08	6,123,859.24
ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	2,718,051.62	2,456,299.52
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	2,362,156.68	1,521,774.92
ONCOR ELECTRIC DELIVERY CO LLC 4.550% 12/01/2041 DD 06/01/12	313,300.92	294,207.45
ONCOR ELECTRIC DELIVERY CO LLC 4.600% 06/01/2052 DD 12/01/22	1,026,760.13	993,769.40
ONCOR ELECTRIC DELIVERY CO LLC 4.950% 09/15/2052 DD 09/08/22	13,901,602.88	5,332,452.76
ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	1,346,487.59	1,053,470.56
ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12	0.00	2,101,986.56
ONCOR ELECTRIC DELIVERY CO LLC 5.350% 10/01/2052 DD 04/01/21	0.00	248,660.85
ONEOK INC 4.400% 10/15/2029 DD 09/24/24	0.00	484,916.53
ONEOK INC 144A 6.500% 09/01/2030 DD 08/31/22	117,375.56	0.00
OOREDOO INTERNATIONAL FIN 144A 4.625% 10/10/2034 DD 10/10/24	0.00	525,798.90
OPEN TEXT CORP 144A 6.900% 12/01/2027 DD 12/01/22	1,975,534.50	0.00
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	12,387,207.91	0.00
ORACLE CORP 4.200% 09/27/2029 DD 09/27/24	0.00	7,867,326.60
ORACLE CORP 4.300% 07/08/2034 DD 07/08/14	3,277,077.48	0.00
ORACLE CORP 4.375% 05/15/2055 DD 05/05/15	3,012,660.95	0.00
ORACLE CORP 6.125% 07/08/2039 DD 07/08/09	5,735,854.45	0.00
ORACLE CORP 6.500% 04/15/2038 DD 04/09/08	19,433,351.99	0.00
ORLANDO HEALTH OBLIGATED GROUP 3.327% 10/01/2050 DD 10/07/20	954,889.43	903,134.37
OVINTIV INC 5.650% 05/15/2025 DD 05/31/23	2,109,330.72	0.00
OVINTIV INC 6.250% 07/15/2033 DD 05/31/23	1,553,454.80	0.00
PACCAR FINANCIAL CORP 5.000% 03/22/2034 DD 03/22/24	0.00	2,020,327.81
PACIFIC GAS AND ELECTRIC CO 3.300% 12/01/2027 DD 11/29/17	93,412.74	0.00
PACIFIC GAS AND ELECTRIC CO 3.500% 06/15/2025 DD 06/12/15	484,446.47	0.00
PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	4,640,765.26	0.00
PACIFIC GAS AND ELECTRIC CO 4.600% 06/15/2043 DD 06/14/13	1,289,632.13	1,265,806.91
PACIFIC GAS AND ELECTRIC CO 4.750% 02/15/2044 DD 02/21/14	20,086.54	0.00
PACIFIC GAS AND ELECTRIC CO 6.950% 03/15/2034 DD 11/08/23	1,111,584.30	0.00
PACIFIC GAS AND ELECTRIC CO VAR RT 08/15/2042 DD 08/16/12	147,184.21	150,445.46

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PACIFIC LIFE GLOBAL FUNDI 144A 1.600% 09/21/2028 DD 09/21/21	0.00	619,764.61
PACIFIC LIFE INSURANCE CO 144A 9.250% 06/15/2039 DD 06/19/09	9,702,514.27	9,855,767.03
PACIFIC LIFE INSURANCE CO 144A VAR RT 10/24/2067 DD 10/24/17	4,341,946.52	12,115,653.29
PACIFIC LIFECORP 144A 3.350% 09/15/2050 DD 09/15/20	2,439,969.24	2,247,923.62
PACIFIC LIFECORP 144A 5.125% 01/30/2043 DD 01/22/13	1,342,293.43	1,070,363.63
PACIFIC LIFECORP 144A 5.400% 09/15/2052 DD 09/15/22	1,495,378.31	1,160,009.19
PACIFICORP 2.900% 06/15/2052 DD 07/09/21	6,137,947.00	16,665,395.04
PACIFICORP 4.100% 02/01/2042 DD 01/06/12	3,272,665.83	2,530,759.14
PACIFICORP 4.125% 01/15/2049 DD 07/13/18	1,957,808.61	9,015,958.22
PACIFICORP 5.250% 06/15/2035 DD 06/13/05	703,725.70	692,749.34
PACIFICORP 5.350% 12/01/2053 DD 12/01/22	10,141,650.70	11,945,884.52
PACIFICORP 5.500% 05/15/2054 DD 05/17/23	6,022,734.90	3,702,734.36
PACIFICORP 5.750% 04/01/2037 DD 03/14/07	4,030,014.55	3,958,776.49
PACIFICORP 6.000% 01/15/2039 DD 01/08/09	17,167,475.63	8,908,203.39
PACIFICORP 6.100% 08/01/2036 DD 02/01/07	3,093,385.80	2,483,884.53
PACIFICORP 6.250% 10/15/2037 DD 10/03/07	2,223,889.97	2,183,708.96
PACIFICORP 6.350% 07/15/2038 DD 07/17/08	1,745,372.15	1,208,577.99
PARAMOUNT GLOBAL VAR RT 02/28/2057 DD 02/28/17	0.00	5,211,021.82
PAYPAL HOLDINGS INC 3.250% 06/01/2050 DD 05/18/20	2,185,897.93	3,763,691.08
PAYPAL HOLDINGS INC 5.050% 06/01/2052 DD 05/23/22	3,896,785.32	3,560,946.93
PAYPAL HOLDINGS INC 5.150% 06/01/2034 DD 05/28/24	0.00	4,621,242.35
PAYPAL HOLDINGS INC 5.250% 06/01/2062 DD 05/23/22	0.00	4,637,524.41
PAYPAL HOLDINGS INC 5.500% 06/01/2054 DD 05/28/24	0.00	13,636,614.09
PEACEHEALTH OBLIGATED GROUP 3.218% 11/15/2050 DD 10/08/20	2,271,675.43	2,028,004.02
PECO ENERGY CO 2.800% 06/15/2050 DD 06/08/20	0.00	1,958,529.11
PECO ENERGY CO 2.850% 09/15/2051 DD 09/14/21	475,954.73	522,080.56
PECO ENERGY CO 3.000% 09/15/2049 DD 09/10/19	387,816.79	326,564.73
PECO ENERGY CO 3.050% 03/15/2051 DD 03/08/21	163,441.33	72,520.62
PECO ENERGY CO 3.700% 09/15/2047 DD 09/18/17	1,590,165.11	1,611,068.71
PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	0.00	1,718,754.24
PECO ENERGY CO 4.150% 10/01/2044 DD 09/15/14	3,361,490.69	4,087,974.17
PECO ENERGY CO 4.375% 08/15/2052 DD 08/23/22	1,285,668.08	936,812.04
PECO ENERGY CO 4.600% 05/15/2052 DD 05/24/22	0.00	63,583.68
PECO ENERGY CO 4.800% 10/15/2043 DD 09/23/13	10,413,687.15	9,358,229.68
PECO ENERGY CO 5.250% 09/15/2054 DD 09/10/24	0.00	9,145,812.97
PEPSICO INC 2.625% 10/21/2041 DD 10/21/21	9,465,313.93	8,697,480.61
PEPSICO INC 2.750% 10/21/2051 DD 10/21/21	9,673,254.66	2,542,571.98
PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	4,626,697.91	4,863,278.81
PEPSICO INC 3.000% 10/15/2027 DD 10/10/17	509,395.81	0.00
PEPSICO INC 3.375% 07/29/2049 DD 07/29/19	0.00	833,323.78
PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	0.00	2,292,763.89
PEPSICO INC 3.500% 03/19/2040 DD 03/19/20	1,495,817.12	1,419,849.46



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PEPSICO INC 3.600% 08/13/2042 DD 08/13/12	935,598.88	0.00
PEPSICO INC 3.625% 03/19/2050 DD 03/19/20	3,701,747.66	2,116,877.92
PEPSICO INC 4.000% 03/05/2042 DD 03/05/12	1,053,274.14	1,290,633.70
PEPSICO INC 4.650% 02/15/2053 DD 02/15/23	0.00	2,530,431.88
PEPSICO INC 5.250% 07/17/2054 DD 07/17/24	0.00	6,269,006.93
PERMIAN RESOURCES OPERATI 144A 6.250% 02/01/2033 DD 08/05/24	0.00	222,088.47
PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	1,143,434.63	0.00
PETRONAS CAPITAL LTD 144A 4.550% 04/21/2050 DD 04/21/20	9,245,363.10	0.00
PFIZER INC 2.550% 05/28/2040 DD 05/28/20	13,716,057.56	20,446,932.49
PFIZER INC 2.700% 05/28/2050 DD 05/28/20	3,498,908.95	3,605,092.83
PFIZER INC 2.750% 06/03/2026 DD 06/03/16	412,310.57	0.00
PFIZER INC 3.400% 05/15/2024 DD 05/15/14	402,086.63	0.00
PFIZER INC 3.900% 03/15/2039 DD 03/11/19	3,303,590.34	2,236,587.81
PFIZER INC 4.000% 03/15/2049 DD 03/11/19	0.00	1,624,385.34
PFIZER INC 4.000% 12/15/2036 DD 11/21/16	7,235,453.54	5,970,390.24
PFIZER INC 4.100% 09/15/2038 DD 09/07/18	0.00	174,731.43
PFIZER INC 4.125% 12/15/2046 DD 11/21/16	18,152,672.69	10,254,782.09
PFIZER INC 4.200% 09/15/2048 DD 09/07/18	0.00	318,767.31
PFIZER INC 4.300% 06/15/2043 DD 06/03/13	6,700,598.77	5,809,590.77
PFIZER INC 4.400% 05/15/2044 DD 05/15/14	9,333,175.73	1,992,414.42
PFIZER INC 5.600% 09/15/2040 DD 09/15/15	248,563.89	0.00
PFIZER INC 7.200% 03/15/2039 DD 03/24/09	22,984,764.24	20,995,623.41
PFIZER INVESTMENT ENTERPRISES 4.450% 05/19/2028 DD 05/19/23	1,600,800.40	0.00
PFIZER INVESTMENT ENTERPRISES 4.750% 05/19/2033 DD 05/19/23	2,024,940.27	5,107,166.21
PFIZER INVESTMENT ENTERPRISES 5.110% 05/19/2043 DD 05/19/23	7,906,449.36	9,006,005.87
PFIZER INVESTMENT ENTERPRISES 5.300% 05/19/2053 DD 05/19/23	45,691,031.24	32,163,693.00
PFIZER INVESTMENT ENTERPRISES 5.340% 05/19/2063 DD 05/19/23	37,530,909.54	16,895,676.48
PFP 2022-9 LTD 9 A 144A VAR RT 08/19/2035 DD 09/30/22	904,624.38	662,411.49
PG&E CORP VAR RT 03/15/2055 DD 09/11/24	0.00	872,297.20
PG&E ENERGY RECOVERY FUNDING L 1.460% 07/15/2033 DD 11/12/21	2,029,679.72	1,809,938.38
PG&E ENERGY RECOVERY FUNDING L 2.822% 07/15/2048 DD 11/12/21	959,166.99	933,452.20
PG&E RECOVERY FUNDING LLC 5.231% 06/01/2042 DD 08/01/24	0.00	1,373,799.38
PG&E RECOVERY FUNDING LLC 5.529% 06/01/2051 DD 08/01/24	0.00	12,535,719.52
PG&E RECOVERY FUNDING LLC 5.536% 07/15/2049 DD 11/30/22	4,030,365.67	1,654,074.73
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22	0.00	723,015.55
PG&E WILDFIRE RECOVERY FUNDING 4.451% 12/01/2049 DD 05/10/22	0.00	4,342,377.25
PG&E WILDFIRE RECOVERY FUNDING 4.674% 12/01/2053 DD 05/10/22	1,167,620.02	1,102,535.87
PG&E WILDFIRE RECOVERY FUNDING 4.722% 06/01/2039 DD 07/20/22	1,619,630.00	1,084,490.96
PG&E WILDFIRE RECOVERY FUNDING 5.081% 06/01/2043 DD 07/20/22	1,249,268.73	585,569.34
PG&E WILDFIRE RECOVERY FUNDING 5.099% 06/01/2054 DD 07/20/22	3,329,291.00	964,548.62
PG&E WILDFIRE RECOVERY FUNDING 5.212% 12/01/2049 DD 07/20/22	5,026,258.80	1,054,336.95
PHARMACIA LLC VAR RT 12/01/2028 DD 12/01/99	597,447.71	582,547.36

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PHILIP MORRIS INTERNATIONAL IN 3.375% 08/15/2029 DD 05/01/19	2,610,228.76	0.00
PHILIP MORRIS INTERNATIONAL IN 3.875% 08/21/2042 DD 08/21/12	2,172,496.17	6,020,710.28
PHILIP MORRIS INTERNATIONAL IN 4.125% 03/04/2043 DD 03/04/13	2,005,946.10	6,612,134.93
PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044 DD 11/10/14	476,408.93	8,202,700.81
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/01/2027 DD 11/01/24	0.00	594,859.79
PHILIP MORRIS INTERNATIONAL IN 4.375% 11/15/2041 DD 11/15/11	15,639,706.12	11,502,804.93
PHILIP MORRIS INTERNATIONAL IN 4.500% 03/20/2042 DD 03/20/12	9,163,974.33	3,188,337.94
PHILIP MORRIS INTERNATIONAL IN 4.750% 02/12/2027 DD 02/13/24	0.00	3,407,243.94
PHILIP MORRIS INTERNATIONAL IN 4.875% 11/15/2043 DD 11/12/13	12,698,800.67	10,667,638.39
PHILIP MORRIS INTERNATIONAL IN 4.900% 11/01/2034 DD 11/01/24	0.00	6,785,924.52
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22	0.00	401,552.43
PHILIP MORRIS INTERNATIONAL IN 5.125% 02/15/2030 DD 02/15/23	1,695,856.23	0.00
PHILIP MORRIS INTERNATIONAL IN 5.125% 11/17/2027 DD 11/17/22	0.00	607,145.48
PHILIP MORRIS INTERNATIONAL IN 5.250% 02/13/2034 DD 02/13/24	0.00	2,669,595.49
PHILIP MORRIS INTERNATIONAL IN 5.375% 02/15/2033 DD 02/15/23	924,141.36	901,956.00
PHILIP MORRIS INTERNATIONAL IN 5.625% 09/07/2033 DD 09/07/23	3,452,487.72	0.00
PHILIP MORRIS INTERNATIONAL IN 5.750% 11/17/2032 DD 11/17/22	2,165,198.64	0.00
PHILIP MORRIS INTERNATIONAL IN 6.375% 05/16/2038 DD 05/16/08	8,139,217.80	7,316,318.30
PHILLIPS 66 3.300% 03/15/2052 DD 11/15/21	8,584,199.40	3,013,185.95
PHILLIPS 66 5.875% 05/01/2042 DD 11/01/12	97,402.25	0.00
PIEDMONT HEALTHCARE INC 2.864% 01/01/2052 DD 09/15/21	0.00	1,676,168.10
PLAINS ALL AMERICAN PIPELINE L 3.800% 09/15/2030 DD 06/11/20	115,194.08	0.00
PNC FINANCIAL SERVICES GROUP I VAR RT 06/06/2033 DD 06/06/22	0.00	1,625,264.28
PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2027 DD 07/23/24	0.00	804,021.85
PNC FINANCIAL SERVICES GROUP I VAR RT 07/23/2035 DD 07/23/24	0.00	3,409,124.93
PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2034 DD 10/20/23	1,306,861.90	0.00
POTOMAC ELECTRIC POWER CO 4.150% 03/15/2043 DD 03/18/13	2,514,385.53	0.00
POTOMAC ELECTRIC POWER CO 4.950% 11/15/2043 DD 11/21/13	1,910,790.96	1,511,872.66
POTOMAC ELECTRIC POWER CO 6.500% 11/15/2037 DD 11/16/07	2,473,565.30	0.00
PPL ELECTRIC UTILITIES CORP 3.950% 06/01/2047 DD 05/11/17	4,512,414.31	3,986,446.65
PPL ELECTRIC UTILITIES CORP 4.125% 06/15/2044 DD 06/05/14	2,599,355.71	1,377,544.14
PPL ELECTRIC UTILITIES CORP 4.150% 10/01/2045 DD 10/01/15	4,766,972.25	2,202,631.73
PPL ELECTRIC UTILITIES CORP 4.750% 07/15/2043 DD 07/11/13	0.00	7,744,297.44
PPL ELECTRIC UTILITIES CORP 5.200% 07/15/2041 DD 07/15/11	1,672,439.01	200,984.21
PPL ELECTRIC UTILITIES CORP 5.250% 05/15/2053 DD 03/02/23	3,674,415.64	3,389,054.11
PPL ELECTRIC UTILITIES CORP 6.250% 05/15/2039 DD 05/22/09	0.00	250,890.67
PRECISION CASTPARTS CORP 3.900% 01/15/2043 DD 12/20/12	2,555,852.66	2,367,288.21
PRECISION CASTPARTS CORP 4.200% 06/15/2035 DD 06/10/15	1,023,509.91	840,409.00
PRECISION CASTPARTS CORP 4.375% 06/15/2045 DD 06/10/15	935,988.34	729,308.60
PRESBYTERIAN HEALTHCARE SERVIC 4.875% 08/01/2052 DD 05/12/22	0.00	108,757.65
PRESIDENT AND FELLOWS OF 144A 6.500% 01/15/2039 DD 12/12/08	1,495,786.09	1,446,373.81
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20	7,832,797.76	2,448,501.69

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PRESIDENT AND FELLOWS OF HARVA 3.150% 07/15/2046 DD 10/13/16	142,989.72	1,755,903.93
PRESIDENT AND FELLOWS OF HARVA 3.300% 07/15/2056 DD 10/13/16	465,566.73	8,301,483.32
PRESIDENT AND FELLOWS OF HARVA 3.619% 10/01/2037 DD 05/06/13	1,772,173.48	262,452.51
PRESIDENT AND FELLOWS OF HARVA 3.745% 11/15/2052 DD 04/19/22	3,750,298.44	0.00
PRICOA GLOBAL FUNDING I 144A 4.650% 08/27/2031 DD 08/27/24	0.00	4,275,756.85
PRINCIPAL FINANCIAL GROUP INC 5.500% 03/15/2053 DD 03/08/23	460,639.89	0.00
PRINCIPAL LIFE GLOBAL FUN 144A 0.875% 01/12/2026 DD 01/12/21	367,349.05	0.00
PRINCIPAL LIFE GLOBAL FUN 144A 5.500% 06/28/2028 DD 06/28/23	506,876.20	506,617.06
PROCTER & GAMBLE CO/THE 3.550% 03/25/2040 DD 03/25/20	1,514,423.56	0.00
PROGRESSIVE CORP/THE 3.700% 01/26/2045 DD 01/26/15	3,619,012.97	3,125,571.52
PROGRESSIVE CORP/THE 3.700% 03/15/2052 DD 03/09/22	1,328,831.88	1,491,236.15
PROGRESSIVE CORP/THE 3.950% 03/26/2050 DD 03/26/20	198,494.15	250,237.69
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	0.00	532,271.96
PROGRESSIVE CORP/THE 4.200% 03/15/2048 DD 03/14/18	1,582,188.07	1,079,014.09
PROLOGIS LP 2.125% 10/15/2050 DD 08/20/20	0.00	6,254,000.56
PROLOGIS LP 3.000% 04/15/2050 DD 02/18/20	4,067,004.95	2,497,802.27
PROLOGIS LP 3.050% 03/01/2050 DD 09/01/22	746,776.32	0.00
PROLOGIS LP 4.000% 09/15/2028 DD 09/15/22	263,557.56	0.00
PROLOGIS LP 4.375% 09/15/2048 DD 06/20/18	2,414,475.30	435,906.26
PROLOGIS LP 5.000% 01/31/2035 DD 07/23/24	0.00	615,605.10
PROLOGIS LP 5.125% 01/15/2034 DD 06/28/23	1,187,955.45	1,133,520.01
PROLOGIS LP 5.250% 03/15/2054 DD 01/25/24	0.00	4,401,951.01
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	0.00	4,213,472.16
PROLOGIS TARGETED US LOGI 144A 5.250% 01/15/2035 DD 08/15/24	0.00	1,198,472.76
PROTECTIVE LIFE GLOBAL FU 144A 1.646% 01/13/2025 DD 01/13/22	0.00	199,802.87
PROTECTIVE LIFE GLOBAL FU 144A 4.772% 12/09/2029 DD 12/09/24	0.00	2,639,395.05
PROVIDENCE ST JOSEPH HEALTH OB 2.700% 10/01/2051 DD 10/01/21	2,075,033.08	0.00
PROVIDENCE ST JOSEPH HEALTH OB 3.744% 10/01/2047 DD 09/28/16	638,962.45	617,148.49
PROVIDENCE ST JOSEPH HEALTH OB 3.930% 10/01/2048 DD 02/06/18	3,697,574.00	3,558,473.19
PRUDENTIAL FINANCIAL INC 3.700% 03/13/2051 DD 09/13/19	0.00	2,250,479.78
PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	2,360,915.05	1,734,931.95
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	4,619,934.36	3,286,504.12
PRUDENTIAL FINANCIAL INC 4.418% 03/27/2048 DD 03/27/18	7,272,047.40	0.00
PRUDENTIAL FINANCIAL INC 5.100% 08/15/2043 DD 08/15/13	1,892,513.08	1,876,740.62
PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	0.00	3,080,708.64
PRUDENTIAL FUNDING ASIA PLC 3.625% 03/24/2032 DD 03/24/22	635,089.91	0.00
PUBLIC SERVICE CO OF COLORADO 3.550% 06/15/2046 DD 06/13/16	4,573,142.49	4,255,228.65
PUBLIC SERVICE CO OF COLORADO 3.600% 09/15/2042 DD 09/11/12	3,019,216.35	5,251,341.49
PUBLIC SERVICE CO OF COLORADO 3.800% 06/15/2047 DD 06/19/17	0.00	505,315.62
PUBLIC SERVICE CO OF COLORADO 3.950% 03/15/2043 DD 03/26/13	790,626.82	0.00
PUBLIC SERVICE CO OF COLORADO 4.050% 09/15/2049 DD 03/13/19	613,840.34	4,159,757.36
PUBLIC SERVICE CO OF COLORADO 4.100% 06/15/2048 DD 06/21/18	111,614.42	2,784,869.94



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PUBLIC SERVICE CO OF COLORADO 4.300% 03/15/2044 DD 03/10/14	6,847,420.03	8,295,428.28
PUBLIC SERVICE CO OF COLORADO 4.500% 06/01/2052 DD 05/17/22	0.00	4,483,268.51
PUBLIC SERVICE CO OF COLORADO 4.750% 08/15/2041 DD 08/09/11	1,175,212.23	949,261.46
PUBLIC SERVICE CO OF COLORADO 5.750% 05/15/2054 DD 04/04/24	0.00	3,162,064.97
PUBLIC SERVICE CO OF NEW HAMPS 5.350% 10/01/2033 DD 09/25/23	0.00	1,111,342.55
PUBLIC SERVICE ELECTRIC AND GA 2.050% 08/01/2050 DD 08/06/20	3,103,137.70	2,914,519.45
PUBLIC SERVICE ELECTRIC AND GA 3.000% 03/01/2051 DD 03/04/21	1,365,291.85	624,454.17
PUBLIC SERVICE ELECTRIC AND GA 3.200% 08/01/2049 DD 08/12/19	4,700,455.76	4,215,579.20
PUBLIC SERVICE ELECTRIC AND GA 3.600% 12/01/2047 DD 12/06/17	2,841,790.69	2,611,724.05
PUBLIC SERVICE ELECTRIC AND GA 3.650% 09/01/2042 DD 09/13/12	9,895,143.14	8,928,803.78
PUBLIC SERVICE ELECTRIC AND GA 3.800% 03/01/2046 DD 03/03/16	4,192,365.62	3,244,847.78
PUBLIC SERVICE ELECTRIC AND GA 3.850% 05/01/2049 DD 05/08/19	1,373,850.55	807,813.74
PUBLIC SERVICE ELECTRIC AND GA 3.950% 05/01/2042 DD 05/11/12	4,402,852.99	4,258,877.28
PUBLIC SERVICE ELECTRIC AND GA 4.000% 06/01/2044 DD 06/02/14	0.00	186,091.14
PUBLIC SERVICE ELECTRIC AND GA 4.050% 05/01/2045 DD 05/12/15	0.00	185,707.08
PUBLIC SERVICE ELECTRIC AND GA 4.150% 11/01/2045 DD 11/06/15	0.00	1,746,994.43
PUBLIC SERVICE ELECTRIC AND GA 5.300% 08/01/2054 DD 08/05/24	0.00	12,123,080.89
PUBLIC SERVICE ELECTRIC AND GA 5.375% 11/01/2039 DD 11/24/09	1,650,505.77	1,811,864.56
PUBLIC SERVICE ELECTRIC AND GA 5.450% 03/01/2054 DD 03/01/24	0.00	491,851.86
PUBLIC SERVICE ELECTRIC AND GA 5.500% 03/01/2040 DD 03/08/10	571,290.99	294,641.16
PUBLIC SERVICE ELECTRIC AND GA 5.800% 05/01/2037 DD 05/14/07	1,972,450.41	1,922,135.56
PUBLIC SERVICE ENTERPRISE GROU 5.200% 04/01/2029 DD 03/27/24	0.00	505,298.80
PUBLIC STORAGE OPERATING CO 2.250% 11/09/2031 DD 11/09/21	711,076.43	0.00
PUBLIC STORAGE OPERATING CO 5.125% 01/15/2029 DD 07/26/23	619,702.58	0.00
PUBLIC STORAGE OPERATING CO 5.350% 08/01/2053 DD 07/26/23	1,070,343.80	16,473,037.34
PUGET SOUND ENERGY INC 2.893% 09/15/2051 DD 09/15/21	5,005,422.81	4,299,127.61
PUGET SOUND ENERGY INC 3.250% 09/15/2049 DD 08/30/19	6,639,466.75	4,886,624.33
PUGET SOUND ENERGY INC 4.223% 06/15/2048 DD 06/14/18	7,008,356.38	5,519,521.22
PUGET SOUND ENERGY INC 4.300% 05/20/2045 DD 05/26/15	6,180,581.20	4,907,564.28
PUGET SOUND ENERGY INC 4.434% 11/15/2041 DD 11/16/11	10,127,135.95	8,819,697.43
PUGET SOUND ENERGY INC 5.638% 04/15/2041 DD 03/25/11	0.00	790,989.68
PUGET SOUND ENERGY INC 5.685% 06/15/2054 DD 06/11/24	0.00	1,869,694.69
PUGET SOUND ENERGY INC 5.757% 10/01/2039 DD 09/11/09	2,723,664.22	2,671,827.12
PUGET SOUND ENERGY INC 5.795% 03/15/2040 DD 03/08/10	4,871,236.94	4,827,083.63
PUGET SOUND ENERGY INC 6.274% 03/15/2037 DD 09/18/06	0.00	306,031.24
QATARENERGY 144A 3.125% 07/12/2041	2,302,578.00	0.00
QATARENERGY 144A 3.125% 07/12/2041 DD 07/12/21	5,545,375.35	0.00
QATARENERGY 144A 3.300% 07/12/2051	229,950.00	0.00
QATARENERGY 144A 3.300% 07/12/2051 DD 07/12/21	9,376,850.00	0.00
QORVO INC 4.375% 10/15/2029 DD 04/15/20	830,156.25	0.00
QUALCOMM INC 2.150% 05/20/2030 DD 05/08/20	485,230.04	0.00
QUALCOMM INC 4.250% 05/20/2032 DD 05/09/22	869,745.16	0.00

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QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	13,956,928.60	15,346,070.92
QUALCOMM INC 4.500% 05/20/2052 DD 05/09/22	3,587,210.34	4,111,991.46
QUALCOMM INC 4.650% 05/20/2035 DD 05/20/15	871,613.55	0.00
QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	0.00	2,997,779.64
QUALCOMM INC 5.400% 05/20/2033 DD 11/09/22	8,545,277.60	0.00
QUALCOMM INC 6.000% 05/20/2053 DD 11/09/22	10,598,230.97	3,878,132.81
RADNOR RE 2021-1 LT 1 M1B 144A VAR RT 12/27/2033 DD 06/23/21	135,335.13	0.00
RADNOR RE 2021-1 LT 1 M1C 144A VAR RT 12/27/2033 DD 06/23/21	0.00	659,057.25
RAIZEN FUELS FINANCE SA 144A 6.450% 03/05/2034 DD 03/05/24	0.00	563,396.45
RAIZEN FUELS FINANCE SA 144A 6.950% 03/05/2054 DD 03/05/24	0.00	1,698,533.62
RAYMOND JAMES FINANCIAL INC 3.750% 04/01/2051 DD 04/01/21	2,595,348.01	1,941,408.40
RAYMOND JAMES FINANCIAL INC 4.950% 07/15/2046 DD 07/12/16	1,861,324.74	1,696,373.15
REALTY INCOME CORP 3.250% 01/15/2031 DD 05/08/20	181,974.35	0.00
REALTY INCOME CORP 3.950% 08/15/2027 DD 08/15/21	3,599,403.92	0.00
REALTY INCOME CORP 4.650% 03/15/2047 DD 03/15/17	0.00	440,127.71
REALTY INCOME CORP 4.875% 07/06/2030	705,606.23	669,109.04
REALTY INCOME CORP 4.900% 07/15/2033 DD 04/14/23	1,601,313.64	2,263,727.42
REALTY INCOME CORP 5.375% 09/01/2054 DD 08/26/24	0.00	2,262,850.29
REGAL REXNORD CORP 144A 6.050% 04/15/2028 DD 01/24/23	820,580.88	0.00
REGATTA XI FUNDING L 1A A 144A VAR RT 07/17/2031 DD 06/26/18	957,518.20	0.00
REGENCY CENTERS LP 5.100% 01/15/2035 DD 08/15/24	0.00	190,450.78
RGA GLOBAL FUNDING 144A 2.700% 01/18/2029 DD 01/18/22	443,924.37	0.00
RGA GLOBAL FUNDING 144A 5.050% 12/06/2031 DD 12/06/24	0.00	1,996,332.59
RGA GLOBAL FUNDING 144A 5.448% 05/24/2029 DD 05/24/24	0.00	669,094.01
RGA GLOBAL FUNDING 144A 5.500% 01/11/2031 DD 01/11/24	0.00	606,380.72
RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21	0.00	9,305,147.58
RIO TINTO FINANCE USA LTD 5.200% 11/02/2040 DD 11/02/10	4,918,514.53	6,345,587.66
RIO TINTO FINANCE USA PLC 4.125% 08/21/2042 DD 08/21/12	3,238,278.25	3,522,637.51
RIO TINTO FINANCE USA PLC 4.750% 03/22/2042 DD 03/22/12	0.00	3,243,359.93
RIO TINTO FINANCE USA PLC 5.125% 03/09/2053 DD 03/09/23	11,384,108.46	5,600,316.90
ROCHE HOLDINGS INC 144A 1.930% 12/13/2028 DD 12/13/21	536,207.89	0.00
ROCHE HOLDINGS INC 144A 2.607% 12/13/2051 DD 12/13/21	8,138,324.47	3,668,497.01
ROCHE HOLDINGS INC 144A 4.000% 11/28/2044 DD 11/28/14	4,370,837.28	0.00
ROCHE HOLDINGS INC 144A 4.203% 09/09/2029 DD 09/09/24	0.00	1,173,099.31
ROCHE HOLDINGS INC 144A 4.592% 09/09/2034 DD 09/09/24	0.00	2,612,875.68
ROCHE HOLDINGS INC 144A 4.985% 03/08/2034 DD 03/08/24	0.00	1,089,805.35
ROCHE HOLDINGS INC 144A 5.218% 03/08/2054 DD 03/08/24	0.00	6,599,605.83
ROCHE HOLDINGS INC 144A 5.489% 11/13/2030 DD 11/13/23	422,958.01	0.00
ROCHE HOLDINGS INC 144A 5.593% 11/13/2033 DD 11/13/23	4,024,277.27	0.00
ROCHE HOLDINGS INC 144A 7.000% 03/01/2039 DD 02/25/09	0.00	294,999.69
ROCHESTER GAS AND ELECTRI 144A 1.850% 12/01/2030 DD 11/23/20	1,419,420.39	0.00
ROCKEFELLER FOUNDATION/THE 2.492% 10/01/2050 DD 10/15/20	3,069,227.11	1,908,087.27

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ROCKWELL AUTOMATION INC 2.800% 08/15/2061 DD 08/17/21	0.00	4,347,969.42
ROLLS-ROYCE PLC 144A 3.625% 10/14/2025 DD 10/14/15	768,400.00	0.00
RWJ BARNABAS HEALTH INC 3.477% 07/01/2049 DD 10/30/19	1,294,748.85	0.00
RWJ BARNABAS HEALTH INC 3.949% 07/01/2046 DD 11/02/16	4,940,216.29	0.00
S&P GLOBAL INC 2.300% 08/15/2060 DD 08/13/20	162,547.65	0.00
S&P GLOBAL INC 3.250% 12/01/2049 DD 11/26/19	3,891,153.60	4,085,692.04
S&P GLOBAL INC 3.700% 03/01/2052 DD 03/01/23	0.00	14,794,194.66
S&P GLOBAL INC 3.900% 03/01/2062 DD 03/01/23	0.00	3,156,488.48
S&P GLOBAL INC 144A 5.250% 09/15/2033 DD 09/12/23	2,720,418.22	0.00
SA GLOBAL SUKUK LTD 144A 2.694% 06/17/2031 DD 06/17/21	7,101,178.05	0.00
SAFEHOLD GL HOLDINGS LLC 6.100% 04/01/2034 DD 03/04/24	0.00	3,463,729.12
SALESFORCE INC 1.950% 07/15/2031 DD 07/12/21	0.00	5,355,702.87
SALESFORCE INC 2.700% 07/15/2041 DD 07/12/21	1,218,617.35	3,912,797.80
SALESFORCE INC 2.900% 07/15/2051 DD 07/12/21	17,151,948.22	22,097,781.78
SALESFORCE INC 3.050% 07/15/2061 DD 07/12/21	1,407,093.33	9,626,318.61
SAMMONS FINANCIAL GROUP G 144A 5.100% 12/10/2029 DD 12/10/24	0.00	625,214.58
SAN DIEGO GAS & ELECTRIC CO 2.950% 08/15/2051 DD 08/13/21	2,443,953.80	2,342,295.07
SAN DIEGO GAS & ELECTRIC CO 3.320% 04/15/2050 DD 04/07/20	1,261,488.20	1,649,626.48
SAN DIEGO GAS & ELECTRIC CO 3.750% 06/01/2047 DD 06/08/17	13,081,195.99	10,767,216.13
SAN DIEGO GAS & ELECTRIC CO 3.950% 11/15/2041 DD 11/17/11	1,665,475.88	1,321,003.26
SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	0.00	7,775,307.92
SAN DIEGO GAS & ELECTRIC CO 4.150% 05/15/2048 DD 05/17/18	1,159,547.39	988,520.45
SAN DIEGO GAS & ELECTRIC CO 4.500% 08/15/2040 DD 08/26/10	10,853,810.23	4,660,960.86
SAN DIEGO GAS & ELECTRIC CO 5.350% 05/15/2040 DD 05/13/10	867,991.60	852,157.49
SAN DIEGO GAS & ELECTRIC CO 5.550% 04/15/2054 DD 03/22/24	0.00	3,255,708.81
SAN DIEGO GAS & ELECTRIC CO 6.000% 06/01/2039 DD 05/14/09	2,942,754.79	2,849,459.08
SANTANDER DRIVE AUTO RECEI 2 C 5.840% 06/17/2030 DD 04/24/24	0.00	606,651.11
SANTANDER UK GROUP HOLDINGS PL VAR RT 03/15/2025 DD 03/15/21	3,585,250.21	0.00
SANTOS FINANCE LTD 144A 6.875% 09/19/2033 DD 09/19/23	742,387.86	0.00
SAUDI ARABIAN OIL CO 144A 2.250% 11/24/2030 DD 11/24/20	356,372.95	0.00
SAUDI ARABIAN OIL CO 144A 3.250% 11/24/2050 DD 11/24/20	17,853,638.95	4,941,672.00
SAUDI ARABIAN OIL CO 144A 4.250% 04/16/2039 DD 04/16/19	5,317,527.95	0.00
SAUDI ARABIAN OIL CO 144A 4.375% 04/16/2049 DD 04/16/19	8,597,099.30	0.00
SAUDI ARABIAN OIL CO 144A 5.750% 07/17/2054 DD 07/17/24	0.00	12,850,018.99
SAUDI ARABIAN OIL CO 144A 5.875% 07/17/2064 DD 07/17/24	0.00	997,860.60
SAUDI ELECTRICITY GLOBAL 144A 5.500% 04/08/2044 DD 04/08/14	4,655,002.82	0.00
SBA TOWER TRUST 144A 1.631% 05/15/2051 DD 05/14/21	1,071,909.12	1,124,772.60
SBA TOWER TRUST 144A 4.831% 10/15/2029 DD 10/11/24	0.00	3,750,416.26
SBA TOWER TRUST 2A C 144A VAR RT 10/15/2049 DD 10/15/14	6,758,869.44	0.00
SC JOHNSON & SON INC 144A 4.350% 09/30/2044 DD 10/03/14	4,968,998.03	2,151,268.48
SC JOHNSON & SON INC 144A 4.800% 09/01/2040 DD 08/30/10	2,907,648.23	0.00
SCENTRE GROUP TRUST 1 / S 144A 3.500% 02/12/2025 DD 11/12/14	2,543,948.91	0.00

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SCHLUMBERGER HOLDINGS COR 144A 5.000% 11/15/2029 DD 05/29/24	0.00	3,109,822.35
SECURIAN FINANCIAL GROUP 144A 4.800% 04/15/2048 DD 04/05/18	4,260,208.62	2,538,218.17
SHELL FINANCE US INC 3.250% 04/06/2050 DD 10/06/24	0.00	4,326,720.97
SHELL FINANCE US INC 3.750% 09/12/2046 DD 09/12/24	0.00	9,985,054.84
SHELL FINANCE US INC 4.000% 05/10/2046 DD 05/10/24	0.00	12,268,395.03
SHELL FINANCE US INC 4.375% 05/11/2045 DD 05/11/24	0.00	21,461,645.95
SHELL FINANCE US INC 4.550% 08/12/2043 DD 08/12/24	0.00	6,377,282.84
SHELL INTERNATIONAL FINANCE BV 2.875% 11/26/2041 DD 11/26/21	1,946,396.57	3,735,701.38
SHELL INTERNATIONAL FINANCE BV 3.000% 11/26/2051 DD 11/26/21	3,287,862.23	1,886,876.16
SHELL INTERNATIONAL FINANCE BV 3.125% 11/07/2049 DD 11/07/19	11,752,922.08	10,765,227.23
SHELL INTERNATIONAL FINANCE BV 3.250% 04/06/2050 DD 04/06/20	18,233,944.88	0.00
SHELL INTERNATIONAL FINANCE BV 3.250% 05/11/2025 DD 05/11/15	504,928.99	0.00
SHELL INTERNATIONAL FINANCE BV 3.625% 08/21/2042 DD 08/21/12	2,198,607.29	1,016,236.75
SHELL INTERNATIONAL FINANCE BV 3.750% 09/12/2046 DD 09/12/16	16,165,432.65	0.00
SHELL INTERNATIONAL FINANCE BV 4.000% 05/10/2046 DD 05/10/16	13,482,769.06	0.00
SHELL INTERNATIONAL FINANCE BV 4.125% 05/11/2035 DD 05/11/15	581,725.13	0.00
SHELL INTERNATIONAL FINANCE BV 4.375% 05/11/2045 DD 05/11/15	23,154,663.12	0.00
SHELL INTERNATIONAL FINANCE BV 4.550% 08/12/2043 DD 08/12/13	13,998,716.56	0.00
SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	0.00	5,504,049.37
SHELL INTERNATIONAL FINANCE BV 6.375% 12/15/2038 DD 12/11/08	20,946,592.30	14,964,913.97
SHELTER GROWTH CRE FL4 A 144A VAR RT 06/17/2037 DD 06/27/22	1,617,644.74	1,031,899.92
SHERWIN-WILLIAMS CO/THE 3.450% 06/01/2027 DD 05/16/17	878,871.81	0.00
SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21	15,319,368.47	3,165,153.43
SIEMENS FINANCIERINGSMAAT 144A 3.300% 09/15/2046 DD 09/15/16	7,617,628.87	2,229,913.82
SIEMENS FINANCIERINGSMAAT 144A 4.400% 05/27/2045 DD 05/27/15	5,858,087.34	6,109,769.37
SIERRA PACIFIC POWER CO 5.900% 03/15/2054 DD 03/15/24	0.00	3,005,295.93
SIERRA PACIFIC POWER CO 6.750% 07/01/2037 DD 06/28/07	3,944,878.21	3,196,336.48
SIGNAL RAIL I LLC 1A A 144A 5.670% 05/17/2054 DD 05/22/24	0.00	1,530,840.70
SIMON PROPERTY GROUP LP 2.200% 02/01/2031 DD 01/21/21	0.00	2,088,339.49
SIMON PROPERTY GROUP LP 3.250% 09/13/2049 DD 09/13/19	7,692,909.62	11,155,123.98
SIMON PROPERTY GROUP LP 3.500% 09/01/2025 DD 08/17/15	312,617.45	0.00
SIMON PROPERTY GROUP LP 3.800% 07/15/2050 DD 07/09/20	5,067,469.37	4,710,778.48
SIMON PROPERTY GROUP LP 4.250% 10/01/2044 DD 09/10/14	792,846.91	0.00
SIMON PROPERTY GROUP LP 4.250% 11/30/2046 DD 11/23/16	0.00	4,568,905.81
SIMON PROPERTY GROUP LP 4.750% 03/15/2042 DD 03/13/12	7,942,576.57	8,399,564.87
SIMON PROPERTY GROUP LP 4.750% 09/26/2034 DD 09/26/24	0.00	5,853,779.12
SIMON PROPERTY GROUP LP 5.850% 03/08/2053 DD 03/08/23	2,911,815.90	1,323,887.93
SIMON PROPERTY GROUP LP 6.650% 01/15/2054 DD 11/09/23	4,079,451.16	2,574,756.82
SIMON PROPERTY GROUP LP 6.750% 02/01/2040 DD 01/25/10	8,861,580.54	7,391,276.73
SINOPEC CAPITAL 2013 LTD 144A 4.250% 04/24/2043 DD 04/24/13	451,601.30	0.00
SINOPEC GROUP OVERSEAS DE 144A 3.440% 11/12/2049 DD 11/12/19	700,772.32	0.00
SINOPEC GROUP OVERSEAS DE 144A 4.000% 09/13/2047 DD 09/13/17	629,539.25	0.00

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SINOPEC GROUP OVERSEAS DE 144A 4.875% 05/17/2042 DD 05/17/12	1,222,506.07	0.00
SITIOS LATINOAMERICA SAB 144A 6.000% 11/25/2029 DD 11/25/24	0.00	1,287,424.25
SKANDINAVISKA ENSKILDA BA 144A 1.400% 11/19/2025 DD 11/19/21	1,122,103.81	0.00
SMBC AVIATION CAPITAL FIN 144A 3.550% 04/15/2024 DD 04/15/19	595,877.49	0.00
SMBC AVIATION CAPITAL FIN 144A 5.300% 04/03/2029 DD 04/03/24	0.00	2,472,556.90
SNAP-ON INC 3.100% 05/01/2050 DD 04/30/20	0.00	3,217,485.55
SNAP-ON INC 4.100% 03/01/2048 DD 02/26/18	0.00	2,312,076.99
SOCIETE GENERALE SA 144A 7.367% 01/10/2053 DD 01/10/23	15,835,476.99	0.00
SOCIETE GENERALE SA 144A VAR RT 12/31/2049 DD 11/21/24	0.00	264,729.49
SOUNDVIEW HOME LOAN 1 A2 144A VAR RT 02/25/2038 DD 12/01/07	1,274,545.16	1,191,051.66
SOUTHERN CALIFORNIA EDISON CO 2.950% 02/01/2051 DD 01/08/21	1,789,634.14	1,354,666.94
SOUTHERN CALIFORNIA EDISON CO 3.450% 02/01/2052 DD 01/13/22	2,969,602.27	3,478,925.02
SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	0.00	4,657,225.24
SOUTHERN CALIFORNIA EDISON CO 3.650% 02/01/2050 DD 01/09/20	2,332,422.36	2,350,188.50
SOUTHERN CALIFORNIA EDISON CO 3.650% 06/01/2051 DD 06/14/21	4,304,071.70	4,384,460.62
SOUTHERN CALIFORNIA EDISON CO 3.900% 03/15/2043 DD 03/07/13	6,009,637.96	6,087,144.01
SOUTHERN CALIFORNIA EDISON CO 3.900% 12/01/2041 DD 11/22/11	4,766,292.73	3,809,378.46
SOUTHERN CALIFORNIA EDISON CO 4.000% 04/01/2047 DD 03/24/17	13,820,933.62	6,520,399.01
SOUTHERN CALIFORNIA EDISON CO 4.050% 03/15/2042 DD 03/13/12	7,446,809.79	6,851,083.99
SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	2,175,778.54	2,011,572.04
SOUTHERN CALIFORNIA EDISON CO 4.200% 03/01/2029 DD 03/15/19	74,581.95	0.00
SOUTHERN CALIFORNIA EDISON CO 4.400% 09/06/2026 DD 09/06/24	0.00	1,294,782.70
SOUTHERN CALIFORNIA EDISON CO 4.500% 09/01/2040 DD 08/30/10	5,360,588.11	4,510,515.30
SOUTHERN CALIFORNIA EDISON CO 4.650% 10/01/2043 DD 10/02/13	7,431,913.02	7,753,606.89
SOUTHERN CALIFORNIA EDISON CO 4.875% 03/01/2049 DD 03/15/19	2,014,758.67	1,217,334.89
SOUTHERN CALIFORNIA EDISON CO 5.200% 06/01/2034 DD 01/11/24	0.00	1,582,947.20
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2031 DD 05/09/24	0.00	167,650.37
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2052 DD 05/23/22	0.00	2,598,655.65
SOUTHERN CALIFORNIA EDISON CO 5.500% 03/15/2040 DD 03/11/10	8,280,923.93	7,599,000.42
SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2036 DD 01/19/05	1,174,775.04	550,525.58
SOUTHERN CALIFORNIA EDISON CO 5.550% 01/15/2037 DD 12/11/06	1,189,917.82	973,437.50
SOUTHERN CALIFORNIA EDISON CO 5.625% 02/01/2036 DD 01/31/06	846,209.83	829,981.78
SOUTHERN CALIFORNIA EDISON CO 5.875% 12/01/2053 DD 05/22/23	1,515,638.03	949,958.68
SOUTHERN CALIFORNIA EDISON CO 5.950% 02/01/2038 DD 01/22/08	473,510.07	460,938.56
SOUTHERN CALIFORNIA EDISON CO 6.000% 01/15/2034 DD 01/14/04	1,337,792.38	0.00
SOUTHERN CALIFORNIA EDISON CO 6.050% 03/15/2039 DD 03/20/09	5,086,337.63	3,648,159.40
SOUTHERN CALIFORNIA EDISON CO 6.650% 04/01/2029 DD 04/01/99	319,934.89	0.00
SOUTHERN CALIFORNIA GAS CO 3.750% 09/15/2042 DD 09/21/12	4,759,931.30	3,900,588.91
SOUTHERN CALIFORNIA GAS CO 4.125% 06/01/2048 DD 05/15/18	6,564,211.08	6,109,898.16
SOUTHERN CALIFORNIA GAS CO 4.300% 01/15/2049 DD 09/24/18	1,693,085.59	1,616,403.39
SOUTHERN CALIFORNIA GAS CO 4.450% 03/15/2044 DD 03/13/14	3,196,481.02	2,742,518.87
SOUTHERN CALIFORNIA GAS CO 5.050% 09/01/2034 DD 08/14/24	0.00	2,366,532.55

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SOUTHERN CALIFORNIA GAS CO 5.125% 11/15/2040 DD 11/18/10	2,930,257.82	1,467,586.98
SOUTHERN CALIFORNIA GAS CO 5.750% 06/01/2053 DD 05/23/23	4,858,058.45	3,602,190.69
SOUTHERN CALIFORNIA GAS CO 6.350% 11/15/2052 DD 11/14/22	0.00	3,855,105.24
SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	0.00	1,254,805.13
SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	84,043.68	0.00
SOUTHWESTERN PUBLIC SERVICE CO 3.150% 05/01/2050 DD 05/18/20	1,904,941.22	1,793,799.17
SOUTHWESTERN PUBLIC SERVICE CO 3.400% 08/15/2046 DD 08/12/16	722,712.17	697,503.79
SOUTHWESTERN PUBLIC SERVICE CO 3.700% 08/15/2047 DD 08/09/17	12,226,015.79	10,481,049.34
SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	0.00	3,579,246.22
SOUTHWESTERN PUBLIC SERVICE CO 4.400% 11/15/2048 DD 11/05/18	1,993,082.35	2,948,754.14
SOUTHWESTERN PUBLIC SERVICE CO 4.500% 08/15/2041 DD 08/10/11	3,699,222.74	3,579,009.69
STANDARD CHARTERED BANK/NEW YO 4.853% 12/03/2027 DD 12/03/24	0.00	1,837,856.84
STANDARD CHARTERED PLC 144A VAR RT 03/30/2026 DD 03/30/22	1,545,202.11	0.00
STANDARD CHARTERED PLC 144A VAR RT 12/31/2049 DD 08/19/21	739,847.41	0.00
STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	1,537,340.41	0.00
STANLEY BLACK & DECKER INC 2.300% 03/15/2030 DD 02/10/20	0.00	889,156.49
STARBUCKS CORP 2.250% 03/12/2030 DD 03/12/20	2,284,643.24	3,244,757.11
STARWOOD PROPERTY TRUST I 144A 4.375% 01/15/2027 DD 01/25/22	1,112,067.40	0.00
STATE STREET BANK & TRUST CO 4.782% 11/23/2029 DD 11/25/24	0.00	2,622,951.39
STATE STREET CORP VAR RT 02/20/2029 DD 08/20/24	0.00	519,068.77
STATE STREET CORP VAR RT 11/21/2034 DD 11/21/23	882,450.30	864,346.23
STELLANTIS FINANCE US INC 144A 1.711% 01/29/2027 DD 09/15/21	1,453,830.78	1,492,500.29
STRYKER CORP 4.100% 04/01/2043 DD 03/25/13	2,279,450.59	2,116,821.22
SUMITOMO MITSUI FINANCIAL GROU 2.296% 01/12/2041 DD 01/12/21	4,853,284.59	0.00
SUMITOMO MITSUI FINANCIAL GROU 2.750% 01/15/2030 DD 01/15/20	0.00	892,618.93
SUMITOMO MITSUI FINANCIAL GROU 3.544% 01/17/2028 DD 01/17/18	247,858.86	0.00
SUMITOMO MITSUI FINANCIAL GROU 5.316% 07/09/2029 DD 07/09/24	0.00	1,213,442.87
SUMITOMO MITSUI FINANCIAL GROU 5.464% 01/13/2026 DD 01/13/23	1,010,245.68	0.00
SUMITOMO MITSUI FINANCIAL GROU 5.558% 07/09/2034 DD 07/09/24	0.00	4,115,284.31
SUMITOMO MITSUI TRUST BAN 144A 2.800% 03/10/2027 DD 03/10/22	281,444.28	287,933.78
SUMITOMO MITSUI TRUST BAN 144A 4.450% 09/10/2027 DD 09/10/24	0.00	842,689.18
SUMITOMO MITSUI TRUST BAN 144A VAR RT 09/10/2027 DD 09/10/24	0.00	857,140.00
SUNOCO LP / SUNOCO FINANCE COR 4.500% 05/15/2029 DD 05/15/21	807,577.76	0.00
SUNRISE FINCO I BV 144A 4.875% 07/15/2031 DD 04/21/21	814,101.75	0.00
SUTTER HEALTH 3.161% 08/15/2040 DD 10/29/20	2,509,187.00	900,495.54
SUTTER HEALTH 3.361% 08/15/2050 DD 10/29/20	5,547,478.76	2,970,164.40
SUTTER HEALTH 4.091% 08/15/2048 DD 04/04/18	3,901,939.34	3,625,094.57
SUTTER HEALTH 5.164% 08/15/2033 DD 06/08/23	370,526.76	362,349.11
SUTTER HEALTH 5.547% 08/15/2053 DD 06/08/23	362,580.27	0.00
SWISS RE SUBORDINATED FIN 144A VAR RT 04/05/2035 DD 04/05/24	0.00	397,250.80
SYNCHRONY BANK 5.400% 08/22/2025 DD 08/23/22	1,477,663.41	1,501,867.92
T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	1,680,382.05	0.00



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TAKE-TWO INTERACTIVE SOFTWARE 4.950% 03/28/2028 DD 04/14/23	2,172,778.75	0.00
TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	209,570.38	0.00
TAMPA ELECTRIC CO 3.625% 06/15/2050 DD 07/24/19	1,075,321.36	249,985.23
TAMPA ELECTRIC CO 4.100% 06/15/2042 DD 06/05/12	139,991.37	0.00
TAMPA ELECTRIC CO 4.300% 06/15/2048 DD 06/07/18	0.00	1,178,893.25
TAMPA ELECTRIC CO 4.350% 05/15/2044 DD 05/15/14	682,926.10	661,271.63
TAMPA ELECTRIC CO 4.450% 06/15/2049 DD 10/04/18	660,055.31	663,655.51
TAMPA ELECTRIC CO 4.900% 03/01/2029 DD 01/30/24	0.00	799,433.82
TARGET CORP 2.950% 01/15/2052 DD 01/24/22	0.00	5,609,876.45
TARGET CORP 3.625% 04/15/2046 DD 04/11/16	707,680.81	451,087.69
TARGET CORP 3.900% 11/15/2047 DD 10/20/17	389,492.55	350,322.65
TARGET CORP 4.500% 09/15/2032 DD 09/13/22	461,396.27	0.00
TARGET CORP 4.800% 01/15/2053 DD 01/24/23	149,511.05	0.00
TEACHERS INSURANCE & ANNU 144A 3.300% 05/15/2050 DD 05/07/20	14,037,707.29	4,472,433.85
TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	25,933,395.74	15,610,338.71
TEACHERS INSURANCE & ANNU 144A 4.900% 09/15/2044 DD 09/18/14	17,391,733.69	11,225,810.99
TEACHERS INSURANCE & ANNU 144A 6.850% 12/16/2039 DD 12/16/09	1,099,743.11	348,370.79
TENCENT HOLDINGS LTD 144A 3.290% 06/03/2060 DD 06/03/20	317,065.07	0.00
TENCENT HOLDINGS LTD 144A 3.680% 04/22/2041 DD 04/22/21	492,837.31	0.00
TENCENT HOLDINGS LTD 144A 3.840% 04/22/2051 DD 04/22/21	6,891,292.04	0.00
TENCENT HOLDINGS LTD 144A 3.925% 01/19/2038 DD 01/19/18	710,722.07	0.00
TENCENT HOLDINGS LTD 144A 3.940% 04/22/2061 DD 04/22/21	567,856.39	0.00
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	1,544,042.18	0.00
TEXAS ELECTRIC MARKET STA 144A 5.057% 08/01/2048 DD 06/15/22	0.00	827,918.57
TEXAS INSTRUMENTS INC 2.250% 09/04/2029 DD 09/04/19	243,842.52	0.00
TEXAS INSTRUMENTS INC 4.150% 05/15/2048 DD 05/07/18	4,931,965.86	710,965.86
TEXAS INSTRUMENTS INC 4.600% 02/15/2028 DD 11/18/22	813,414.11	0.00
TEXAS INSTRUMENTS INC 5.000% 03/14/2053 DD 03/14/23	16,520,536.09	6,876,529.99
TEXAS INSTRUMENTS INC 5.050% 05/18/2063 DD 05/18/23	0.00	24,734,596.90
TEXAS INSTRUMENTS INC 5.150% 02/08/2054 DD 02/08/24	0.00	1,097,614.17
THERMO FISHER SCIENTIFIC INC 2.800% 10/15/2041 DD 08/23/21	5,315,845.17	4,416,894.01
THERMO FISHER SCIENTIFIC INC 4.977% 08/10/2030 DD 08/10/23	1,333,480.58	0.00
THERMO FISHER SCIENTIFIC INC 5.404% 08/10/2043 DD 08/10/23	0.00	531,480.21
THOMAS JEFFERSON UNIVERSITY 3.847% 11/01/2057 DD 02/02/22	2,902,704.78	1,335,776.23
TIF FUNDING III LLC 2A A 144A 5.540% 07/20/2049 DD 07/08/24	0.00	2,240,036.57
TMS ISSUER SARL 144A 5.780% 08/23/2032 DD 02/23/23	0.00	2,337,030.00
TOLEDO HOSPITAL/THE 5.750% 11/15/2038 DD 10/25/18	4,979,241.20	0.00
TORONTO-DOMINION BANK/THE 5.523% 07/17/2028 DD 07/17/23	2,735,319.67	0.00
TORONTO-DOMINION BANK/THE 5.532% 07/17/2026 DD 07/17/23	407,765.00	0.00
TORONTO-DOMINION BANK/THE 144A 4.701% 06/05/2027 DD 06/06/23	1,000,678.12	1,001,761.71
TOTALENERGIES CAPITAL INTERNAT 2.829% 01/10/2030 DD 07/10/19	662,290.44	0.00
TOTALENERGIES CAPITAL INTERNAT 2.986% 06/29/2041 DD 06/29/20	5,518,874.40	2,659,031.86

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TOTALENERGIES CAPITAL INTERNAT 3.127% 05/29/2050 DD 05/29/20	16,657,184.72	8,887,723.22
TOTALENERGIES CAPITAL INTERNAT 3.386% 06/29/2060 DD 06/29/20	1,738,457.94	1,079,277.48
TOTALENERGIES CAPITAL INTERNAT 3.461% 07/12/2049 DD 07/10/19	0.00	861,516.38
TOTALENERGIES CAPITAL SA 5.275% 09/10/2054 DD 09/10/24	0.00	1,625,171.22
TOTALENERGIES CAPITAL SA 5.425% 09/10/2064 DD 09/10/24	0.00	3,364,821.20
TOTALENERGIES CAPITAL SA 5.488% 04/05/2054 DD 04/05/24	0.00	4,757,201.36
TOTALENERGIES CAPITAL SA 5.638% 04/05/2064 DD 04/05/24	0.00	8,115,950.15
TOYOTA MOTOR CORP 2.760% 07/02/2029 DD 07/02/19	23,485.42	0.00
TOYOTA MOTOR CREDIT CORP 2.150% 02/13/2030 DD 02/13/20	181,333.04	0.00
TOYOTA MOTOR CREDIT CORP 3.050% 03/22/2027 DD 03/22/22	574,962.62	0.00
TOYOTA MOTOR CREDIT CORP 4.550% 08/07/2026 DD 08/09/24	0.00	2,001,256.28
TOYOTA MOTOR CREDIT CORP 5.100% 03/21/2031 DD 03/21/24	0.00	401,231.34
TOYOTA MOTOR CREDIT CORP VAR RT 01/11/2024 DD 01/11/21	399,993.18	0.00
TPG OPERATING GROUP II LP 5.875% 03/05/2034 DD 03/05/24	0.00	1,044,068.11
TRANE TECHNOLOGIES FINANCING L 3.500% 03/21/2026 DD 03/21/19	0.00	4,885,967.98
TRANE TECHNOLOGIES FINANCING L 4.500% 03/21/2049 DD 03/21/19	4,177,108.13	0.00
TRANE TECHNOLOGIES FINANCING L 5.100% 06/13/2034 DD 06/13/24	0.00	173,072.16
TRANSCANADA PIPELINES LTD 4.875% 01/15/2026 DD 01/27/16	1,077,325.06	0.00
TRANSCANADA PIPELINES LTD 6.100% 06/01/2040 DD 06/01/10	2,113,353.86	0.00
TRANSCANADA PIPELINES LTD 6.203% 03/09/2026 DD 03/09/23	4,794,790.12	0.00
TRANSCANADA TRUST VAR RT 03/07/2082 DD 03/07/22	1,985,452.10	0.00
TRANSURBAN FINANCE CO PTY 144A 4.125% 02/02/2026 DD 11/02/15	781,773.49	0.00
TRAVELERS COS INC/THE 2.550% 04/27/2050 DD 04/27/20	1,319,493.84	2,990,691.19
TRAVELERS COS INC/THE 3.050% 06/08/2051 DD 06/08/21	2,305,963.65	2,625,257.99
TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	4,393,449.83	4,751,249.93
TRAVELERS COS INC/THE 4.000% 05/30/2047 DD 05/22/17	3,858,549.62	1,130,888.91
TRAVELERS COS INC/THE 4.050% 03/07/2048 DD 03/07/18	2,310,189.92	520,897.53
TRAVELERS COS INC/THE 4.100% 03/04/2049 DD 03/04/19	4,356,493.40	3,436,251.43
TRAVELERS COS INC/THE 4.300% 08/25/2045 DD 08/25/15	224,097.69	826,324.78
TRAVELERS COS INC/THE 4.600% 08/01/2043 DD 08/01/13	699,041.74	1,055,937.71
TRAVELERS COS INC/THE 5.350% 11/01/2040 DD 11/01/10	2,235,947.20	2,184,842.51
TRAVELERS COS INC/THE 5.450% 05/25/2053 DD 05/25/23	3,123,760.78	2,114,537.86
TRAVELERS COS INC/THE 6.250% 06/15/2037 DD 05/29/07	8,469,816.27	1,411,887.88
TRICON AMERICAN HO SFR1 B 144A 2.049% 07/17/2038 DD 07/21/20	2,044,528.64	2,141,092.80
TRINITY HEALTH CORP 2.632% 12/01/2040 DD 01/20/21	1,207,444.87	0.00
TRINITY HEALTH CORP 3.434% 12/01/2048 DD 12/18/19	551,830.59	520,020.90
TRINITY RAIL LEASING 1A A 144A 5.780% 05/19/2054 DD 05/30/24	0.00	2,295,639.45
TRTX 2021-FL4 ISSUE FL4 A 144A VAR RT 03/15/2038 DD 03/31/21	358,131.17	229,540.75
TRUIST BANK 2.250% 03/11/2030 DD 03/09/20	0.00	1,146,252.72
TRUIST FINANCIAL CORP VAR RT 01/26/2034 DD 01/26/23	2,935,716.63	0.00
TRUSTEES OF BOSTON UNIVERSITY 4.061% 10/01/2048 DD 08/17/18	2,691,141.77	2,535,344.36
TRUSTEES OF PRINCETON UNIVERSI 2.516% 07/01/2050 DD 06/15/20	1,761,998.83	0.00

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TRUSTEES OF PRINCETON UNIVERSI 4.201% 03/01/2052 DD 05/24/22	1,689,582.13	0.00
TRUSTEES OF PRINCETON UNIVERSI 5.700% 03/01/2039 DD 01/21/09	4,947,698.98	4,599,723.84
TRUSTEES OF THE UNIVERSITY OF 2.396% 10/01/2050 DD 07/14/20	1,392,578.25	487,983.99
TRUSTEES OF THE UNIVERSITY OF 3.610% 02/15/2119 DD 08/06/19	2,696,938.84	2,377,221.75
TRUSTEES OF THE UNIVERSITY OF 4.674% 09/01/2112 DD 04/05/12	893,652.08	0.00
TRUSTEES OF TUFTS COLLEGE 3.099% 08/15/2051 DD 04/29/21	3,165,560.65	0.00
TSMC ARIZONA CORP 1.750% 10/25/2026 DD 10/25/21	0.00	8,068,018.02
TSMC ARIZONA CORP 2.500% 10/25/2031 DD 10/25/21	0.00	496,654.46
TSMC ARIZONA CORP 3.250% 10/25/2051 DD 10/25/21	3,643,450.25	0.00
TSMC ARIZONA CORP 4.500% 04/22/2052 DD 04/22/22	1,101,892.78	0.00
TSMC GLOBAL LTD 144A 0.750% 09/28/2025 DD 09/28/20	0.00	1,360,134.57
TSMC GLOBAL LTD 144A 1.750% 04/23/2028 DD 04/23/21	267,732.94	0.00
TTX CO 144A 5.650% 12/01/2052 DD 11/23/22	3,384,800.70	3,194,730.40
TUCSON ELECTRIC POWER CO 4.850% 12/01/2048 DD 11/29/18	4,834,767.43	4,629,641.10
TUCSON ELECTRIC POWER CO 5.500% 04/15/2053 DD 02/16/23	1,268,296.55	0.00
TWDC ENTERPRISES 18 CORP 3.000% 07/30/2046 DD 07/12/16	0.00	1,403,421.39
TWDC ENTERPRISES 18 CORP 3.700% 12/01/2042 DD 11/30/12	468,692.07	3,308,100.01
TWDC ENTERPRISES 18 CORP 4.125% 06/01/2044 DD 06/02/14	2,164,030.16	5,141,707.01
TWDC ENTERPRISES 18 CORP 4.125% 12/01/2041 DD 12/02/11	845,436.20	1,237,750.95
TWDC ENTERPRISES 18 CORP 4.375% 08/16/2041 DD 08/22/11	1,080,269.23	838,146.71
TYCO ELECTRONICS GROUP SA 3.125% 08/15/2027 DD 08/03/17	66,730.51	0.00
UBS AG/LONDON 4.500% 06/26/2048 DD 06/26/23	0.00	2,221,644.89
UBS AG/STAMFORD CT 1.250% 08/07/2026 DD 08/09/21	253,945.19	0.00
UBS AG/STAMFORD CT 3.625% 09/09/2024 DD 09/09/14	4,209,222.57	0.00
UBS AG/STAMFORD CT 3.700% 02/21/2025 DD 04/07/22	3,450,029.17	898,199.89
UBS AG/STAMFORD CT 4.750% 08/09/2024 DD 08/23/22	2,608,617.85	0.00
UBS GROUP AG 3.750% 03/26/2025	244,955.36	0.00
UBS GROUP AG 4.875% 05/15/2045 DD 11/15/15	3,386,857.31	632,823.28
UBS GROUP AG 144A VAR RT 01/12/2034 DD 01/12/23	4,433,102.37	0.00
UBS GROUP AG 144A VAR RT 02/02/2027 DD 02/02/21	549,135.79	576,555.64
UBS GROUP AG 144A VAR RT 02/08/2035 DD 01/08/24	0.00	11,220,792.58
UBS GROUP AG 144A VAR RT 02/11/2033 DD 01/11/22	0.00	551,966.46
UBS GROUP AG 144A VAR RT 02/11/2043 DD 01/11/22	1,264,126.66	0.00
UBS GROUP AG 144A VAR RT 04/01/2031 DD 04/01/20	932,333.10	0.00
UBS GROUP AG 144A VAR RT 05/12/2028 DD 05/12/22	1,695,007.32	0.00
UBS GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21	0.00	7,176,076.98
UBS GROUP AG 144A VAR RT 06/05/2026 DD 06/05/20	1,122,373.84	0.00
UBS GROUP AG 144A VAR RT 08/05/2033 DD 08/05/22	9,071,372.85	0.00
UBS GROUP AG 144A VAR RT 08/11/2028 DD 08/12/22	9,829,859.42	0.00
UBS GROUP AG 144A VAR RT 08/12/2033 DD 08/12/22	0.00	1,151,033.15
UBS GROUP AG 144A VAR RT 09/06/2045 DD 09/06/24	0.00	3,421,956.48
UBS GROUP AG 144A VAR RT 09/11/2025 DD 09/11/19	1,369,681.29	0.00

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UBS GROUP AG 144A VAR RT 09/13/2030 DD 05/13/24	0.00	609,472.51
UBS GROUP AG 144A VAR RT 09/22/2029 DD 09/22/23	0.00	890,984.33
UBS GROUP AG 144A VAR RT 11/15/2033 DD 11/14/22	4,802,242.03	333,587.40
UBS GROUP AG 144A VAR RT 12/22/2027 DD 09/22/23	515,590.88	513,121.63
UBS GROUP AG 144A VAR RT 02/02/2027	471,341.55	0.00
UNILEVER CAPITAL CORP 4.250% 08/12/2027 DD 08/12/24	0.00	1,491,098.42
UNILEVER CAPITAL CORP 4.625% 08/12/2034 DD 08/12/24	0.00	1,440,315.93
UNILEVER CAPITAL CORP 5.900% 11/15/2032 DD 11/12/02	2,341,006.87	2,236,829.31
UNION ELECTRIC CO 2.150% 03/15/2032 DD 06/22/21	414,409.09	0.00
UNION ELECTRIC CO 2.625% 03/15/2051 DD 10/09/20	2,241,123.95	1,596,232.41
UNION ELECTRIC CO 3.650% 04/15/2045 DD 04/06/15	914,517.37	726,101.69
UNION ELECTRIC CO 3.900% 04/01/2052 DD 04/01/22	343,365.23	460,940.12
UNION ELECTRIC CO 3.900% 09/15/2042 DD 09/11/12	4,322,897.95	4,129,116.10
UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18	0.00	3,160,183.43
UNION ELECTRIC CO 5.250% 01/15/2054 DD 01/09/24	0.00	1,223,286.79
UNION ELECTRIC CO 5.300% 08/01/2037 DD 07/21/05	2,794,629.60	2,322,852.74
UNION ELECTRIC CO 5.450% 03/15/2053 DD 03/13/23	7,765,580.24	0.00
UNION ELECTRIC CO 8.450% 03/15/2039 DD 03/20/09	0.00	721,885.36
UNION PACIFIC CORP 2.950% 03/10/2052 DD 09/10/21	11,142,724.11	6,432,645.31
UNION PACIFIC CORP 2.973% 09/16/2062 DD 03/16/21	8,577,349.11	5,805,850.43
UNION PACIFIC CORP 3.200% 05/20/2041 DD 05/20/21	4,371,048.51	4,078,764.01
UNION PACIFIC CORP 3.250% 02/05/2050 DD 01/31/20	1,346,815.14	5,071,954.09
UNION PACIFIC CORP 3.350% 08/15/2046 DD 08/08/16	0.00	511,485.27
UNION PACIFIC CORP 3.375% 02/01/2035 DD 01/29/15	1,134,734.16	82,445.73
UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	0.00	1,168,567.67
UNION PACIFIC CORP 3.500% 02/14/2053 DD 02/14/22	17,065,975.22	14,433,892.64
UNION PACIFIC CORP 3.550% 05/20/2061 DD 05/20/21	2,346,174.44	1,717,990.35
UNION PACIFIC CORP 3.550% 08/15/2039 DD 08/05/19	0.00	105,548.56
UNION PACIFIC CORP 3.750% 02/05/2070 DD 01/31/20	0.00	225,259.85
UNION PACIFIC CORP 3.799% 04/06/2071 DD 04/06/21	397,010.88	558,081.49
UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	2,423,669.99	3,124,474.53
UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	16,775,416.78	13,891,908.11
UNION PACIFIC CORP 3.875% 02/01/2055 DD 01/29/15	2,416,531.82	989,171.84
UNION PACIFIC CORP 3.950% 08/15/2059 DD 08/05/19	577,506.15	859,339.06
UNION PACIFIC CORP 4.000% 04/15/2047 DD 04/05/17	0.00	211,282.49
UNION PACIFIC CORP 4.050% 03/01/2046 DD 03/01/16	0.00	433,864.57
UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	0.00	995,710.59
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17	0.00	5,974,757.20
UNION PACIFIC CORP 4.300% 03/01/2049 DD 02/19/19	0.00	595,157.85
UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	0.00	852,570.24
UNION PACIFIC CORP 4.375% 11/15/2065 DD 10/29/15	0.00	60,404.07
UNION PACIFIC CORP 4.500% 09/10/2048 DD 06/08/18	0.00	836,735.56

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UNION PACIFIC CORP 4.950% 09/09/2052 DD 09/09/22	0.00	7,341,342.64
UNION PACIFIC CORP 5.150% 01/20/2063 DD 09/09/22	0.00	459,802.17
UNITED AIRLINES 2020-1 CLASS A 5.875% 04/15/2029 DD 10/28/20	435,652.51	0.00
UNITED AIRLINES 2023-1 CLASS A 5.800% 07/15/2037 DD 06/20/23	2,202,370.82	2,161,616.92
UNITED AIRLINES 2024-1 CLASS A 5.875% 08/15/2038 DD 08/05/24	0.00	188,253.13
UNITED PARCEL SERVICE INC 3.400% 11/15/2046 DD 10/24/16	2,869,562.66	0.00
UNITED PARCEL SERVICE INC 3.625% 10/01/2042 DD 09/27/12	2,788,314.37	1,125,840.10
UNITED PARCEL SERVICE INC 3.750% 11/15/2047 DD 11/14/17	13,481,568.68	12,012,918.78
UNITED PARCEL SERVICE INC 3.900% 04/01/2025 DD 03/24/20	494,337.39	0.00
UNITED PARCEL SERVICE INC 4.250% 03/15/2049 DD 03/15/19	0.00	790,437.53
UNITED PARCEL SERVICE INC 4.875% 03/03/2033 DD 02/27/23	1,897,866.37	0.00
UNITED PARCEL SERVICE INC 4.875% 11/15/2040 DD 11/12/10	7,937,972.60	477,401.12
UNITED PARCEL SERVICE INC 5.050% 03/03/2053 DD 02/27/23	16,472,804.41	4,926,222.03
UNITED PARCEL SERVICE INC 5.200% 04/01/2040 DD 03/24/20	1,370,785.39	1,012,939.26
UNITED PARCEL SERVICE INC 5.300% 04/01/2050 DD 03/24/20	32,088.25	0.00
UNITED PARCEL SERVICE INC 5.500% 05/22/2054 DD 05/22/24	0.00	7,783,406.15
UNITED PARCEL SERVICE INC 5.600% 05/22/2064 DD 05/22/24	0.00	1,939,356.71
UNITED PARCEL SERVICE INC 6.200% 01/15/2038 DD 01/15/08	16,115,844.79	11,348,729.83
UNITED PARCEL SERVICE OF AMERI STEP 04/01/2030 DD 10/01/1997	932,938.26	885,508.09
UNITEDHEALTH GROUP INC 2.750% 05/15/2040 DD 05/18/20	6,725,022.20	2,823,213.75
UNITEDHEALTH GROUP INC 2.900% 05/15/2050 DD 05/18/20	1,208,293.80	900,939.31
UNITEDHEALTH GROUP INC 3.050% 05/15/2041 DD 05/19/21	278,343.84	510,078.01
UNITEDHEALTH GROUP INC 3.125% 05/15/2060 DD 05/18/20	2,130,268.17	1,788,715.35
UNITEDHEALTH GROUP INC 3.250% 05/15/2051 DD 05/19/21	12,796,825.07	7,296,554.98
UNITEDHEALTH GROUP INC 3.500% 08/15/2039 DD 07/25/19	13,954,105.00	11,519,910.00
UNITEDHEALTH GROUP INC 3.700% 08/15/2049 DD 07/25/19	6,229,344.66	5,300,801.89
UNITEDHEALTH GROUP INC 3.750% 10/15/2047 DD 10/25/17	25,530,027.12	21,984,744.48
UNITEDHEALTH GROUP INC 3.875% 08/15/2059 DD 07/25/19	0.00	6,992,449.02
UNITEDHEALTH GROUP INC 3.950% 10/15/2042 DD 10/22/12	3,072,659.28	326,981.89
UNITEDHEALTH GROUP INC 4.200% 01/15/2047 DD 12/20/16	13,484,868.31	8,391,852.37
UNITEDHEALTH GROUP INC 4.250% 01/15/2029 DD 03/28/23	2,138,729.20	0.00
UNITEDHEALTH GROUP INC 4.250% 03/15/2043 DD 02/28/13	784,614.53	0.00
UNITEDHEALTH GROUP INC 4.250% 04/15/2047 DD 03/13/17	3,918,373.24	3,026,782.78
UNITEDHEALTH GROUP INC 4.250% 06/15/2048 DD 06/19/18	14,218,773.00	12,735,142.95
UNITEDHEALTH GROUP INC 4.375% 03/15/2042 DD 03/08/12	2,200,654.27	0.00
UNITEDHEALTH GROUP INC 4.450% 12/15/2048 DD 12/17/18	13,654,233.63	11,394,985.95
UNITEDHEALTH GROUP INC 4.625% 07/15/2035 DD 07/23/15	4,032,351.79	3,782,610.44
UNITEDHEALTH GROUP INC 4.625% 11/15/2041 DD 11/10/11	3,001,765.37	1,131,120.86
UNITEDHEALTH GROUP INC 4.750% 05/15/2052 DD 05/20/22	12,796,233.71	14,251,817.45
UNITEDHEALTH GROUP INC 4.750% 07/15/2045 DD 07/23/15	26,342,716.64	18,372,876.38
UNITEDHEALTH GROUP INC 4.950% 05/15/2062 DD 05/20/22	8,482,282.23	10,794,431.55
UNITEDHEALTH GROUP INC 5.000% 04/15/2034 DD 03/21/24	0.00	742,281.20

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UNITEDHEALTH GROUP INC 5.050% 04/15/2053 DD 03/28/23	5,209,197.87	10,677,945.13
UNITEDHEALTH GROUP INC 5.200% 04/15/2063 DD 03/28/23	0.00	7,014,243.82
UNITEDHEALTH GROUP INC 5.250% 02/15/2028 DD 10/28/22	1,055,595.53	0.00
UNITEDHEALTH GROUP INC 5.350% 02/15/2033 DD 10/28/22	1,694,717.42	0.00
UNITEDHEALTH GROUP INC 5.375% 04/15/2054 DD 03/21/24	0.00	12,709,752.65
UNITEDHEALTH GROUP INC 5.500% 04/15/2064 DD 03/21/24	0.00	13,253,351.91
UNITEDHEALTH GROUP INC 5.500% 07/15/2044 DD 07/25/24	0.00	2,405,277.96
UNITEDHEALTH GROUP INC 5.625% 07/15/2054 DD 07/25/24	0.00	17,626,998.23
UNITEDHEALTH GROUP INC 5.700% 10/15/2040 DD 10/25/10	2,776,781.97	2,386,542.73
UNITEDHEALTH GROUP INC 5.800% 03/15/2036 DD 03/02/06	1,814,286.85	0.00
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	0.00	9,290,008.04
UNITEDHEALTH GROUP INC 5.950% 02/15/2041 DD 02/17/11	5,261,648.99	1,481,609.19
UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	0.00	4,817,878.78
UNITEDHEALTH GROUP INC 6.875% 02/15/2038 DD 02/07/08	1,506,242.53	1,407,287.94
UNIVERSITY OF CHICAGO/THE 2.547% 04/01/2050 DD 09/02/20	770,274.56	288,348.57
UNIVERSITY OF CHICAGO/THE 2.761% 04/01/2045 DD 03/18/20	1,024,815.47	413,862.17
UNIVERSITY OF CHICAGO/THE 3.000% 10/01/2052 DD 03/10/21	421,506.83	0.00
UNIVERSITY OF CHICAGO/THE 4.003% 10/01/2053 DD 09/13/18	202,109.58	186,535.46
UNIVERSITY OF CHICAGO/THE 4.411% 10/01/2044 DD 08/12/14	213,626.79	0.00
UNIVERSITY OF MIAMI 4.063% 04/01/2052 DD 04/07/22	356,010.48	931,400.89
UNIVERSITY OF NOTRE DAME DU LA 3.438% 02/15/2045 DD 01/21/15	1,426,095.96	0.00
UNIVERSITY OF SOUTHERN CALIFOR 2.805% 10/01/2050 DD 02/12/20	1,370,989.99	0.00
UNIVERSITY OF SOUTHERN CALIFOR 3.028% 10/01/2039 DD 08/22/16	3,536,827.23	1,411,287.77
UNIVERSITY OF SOUTHERN CALIFOR 3.226% 10/01/2120 DD 02/04/20	0.00	510,435.10
UNIVERSITY OF SOUTHERN CALIFOR 3.841% 10/01/2047 DD 04/18/17	4,654,042.67	3,787,748.82
UNIVERSITY OF SOUTHERN CALIFOR 5.250% 10/01/2111 DD 08/17/11	2,523,949.51	2,144,471.57
UNUM GROUP 6.000% 06/15/2054 DD 06/10/24	0.00	3,367,587.87
US BANCORP VAR RT 01/23/2035 DD 01/23/24	0.00	235,126.65
US BANCORP VAR RT 02/01/2034 DD 02/01/23	3,867,088.42	405,006.65
US BANCORP VAR RT 06/12/2034 DD 06/12/23	0.00	3,161,836.66
US BANCORP VAR RT 10/21/2033 DD 10/21/22	2,612,118.94	0.00
US BANK NA/CINCINNATI OH VAR RT 10/22/2027 DD 10/22/24	0.00	944,701.80
VAR ENERGI ASA 144A 5.000% 05/18/2027 DD 05/18/22	770,627.77	0.00
VENTURE 44 CLO LTD 44A B 144A VAR RT 10/20/2034 DD 09/16/21	1,291,635.72	0.00
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21	2,210,986.09	0.00
VENTURE GLOBAL LNG INC 144A 8.125% 06/01/2028 DD 05/26/23	605,912.40	624,175.76
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23	700,163.80	0.00
VENTURE XXVIII CL 28A B2R 144A VAR RT 07/20/2030 DD 09/16/21	0.00	2,460,080.21
VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	2,204,915.79	0.00
VERIZON COMMUNICATIONS INC 2.875% 11/20/2050 DD 11/20/20	52,477.84	0.00
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21	1,759,427.07	0.00
VERIZON COMMUNICATIONS INC 3.875% 03/01/2052 DD 03/01/22	4,434,100.33	0.00



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VERIZON MASTER TRUST 2 A 4.890% 04/13/2028 DD 04/25/23	1,300,855.97	1,305,898.10
VF CORP 2.950% 04/23/2030 DD 04/23/20	1,252,685.28	0.00
VF CORP 4.250% 03/07/2029	0.00	864,037.25
VICI PROPERTIES LP / VICI 144A 4.500% 01/15/2028 DD 01/15/22	1,574,238.65	0.00
VIRGINIA ELECTRIC AND POWER CO 2.450% 12/15/2050 DD 12/15/20	3,217,224.71	3,983,877.63
VIRGINIA ELECTRIC AND POWER CO 2.950% 11/15/2051 DD 11/22/21	1,552,638.43	3,699,633.51
VIRGINIA ELECTRIC AND POWER CO 3.300% 12/01/2049 DD 12/05/19	0.00	598,520.69
VIRGINIA ELECTRIC AND POWER CO 3.800% 09/15/2047 DD 09/13/17	0.00	280,268.87
VIRGINIA ELECTRIC AND POWER CO 4.000% 01/15/2043 DD 01/08/13	9,812,794.90	14,315,938.79
VIRGINIA ELECTRIC AND POWER CO 4.000% 11/15/2046 DD 11/16/16	2,143,215.26	2,031,795.30
VIRGINIA ELECTRIC AND POWER CO 4.200% 05/15/2045 DD 05/13/15	5,551,978.46	3,656,005.31
VIRGINIA ELECTRIC AND POWER CO 4.450% 02/15/2044 DD 02/07/14	9,571,940.21	6,076,977.83
VIRGINIA ELECTRIC AND POWER CO 4.600% 12/01/2048 DD 11/28/18	0.00	4,876,326.09
VIRGINIA ELECTRIC AND POWER CO 4.625% 05/15/2052 DD 05/31/22	6,539,682.52	7,687,488.00
VIRGINIA ELECTRIC AND POWER CO 4.650% 08/15/2043 DD 08/15/13	10,694,155.44	9,853,117.99
VIRGINIA ELECTRIC AND POWER CO 5.000% 01/15/2034 DD 01/08/24	0.00	2,933,083.63
VIRGINIA ELECTRIC AND POWER CO 5.000% 04/01/2033 DD 03/30/23	1,216,715.74	0.00
VIRGINIA ELECTRIC AND POWER CO 5.450% 04/01/2053 DD 03/30/23	5,779,677.48	5,198,310.92
VIRGINIA ELECTRIC AND POWER CO 5.550% 08/15/2054 DD 08/12/24	0.00	994,249.30
VIRGINIA ELECTRIC AND POWER CO 5.700% 08/15/2053 DD 08/10/23	1,154,261.68	825,057.50
VIRGINIA ELECTRIC AND POWER CO 6.000% 01/15/2036 DD 01/13/06	4,809,968.38	4,638,475.11
VIRGINIA ELECTRIC AND POWER CO 6.000% 05/15/2037 DD 05/17/07	2,106,593.91	1,657,447.53
VIRGINIA ELECTRIC AND POWER CO 6.350% 11/30/2037 DD 12/04/07	786,085.99	329,981.04
VIRGINIA ELECTRIC AND POWER CO 8.875% 11/15/2038 DD 11/06/08	25,838,251.35	22,500,904.09
VIRGINIA POWER FUEL SECURITIZA 4.877% 05/01/2033 DD 02/14/24	0.00	799,353.75
VISA INC 2.000% 08/15/2050 DD 08/17/20	0.00	481,282.32
VISA INC 2.700% 04/15/2040 DD 04/02/20	1,288,673.05	798,767.45
VISA INC 3.650% 09/15/2047 DD 09/11/17	7,313,788.13	10,357,389.62
VISA INC 4.150% 12/14/2035 DD 12/14/15	5,049,060.57	4,107,964.32
VISA INC 4.300% 12/14/2045 DD 12/14/15	19,462,927.77	15,171,672.91
VISTRA OPERATIONS CO LLC 144A 5.125% 05/13/2025 DD 05/13/22	2,235,050.88	0.00
VISTRA OPERATIONS CO LLC 144A 5.500% 09/01/2026 DD 08/22/18	142,425.86	0.00
VMED O2 UK FINANCING I PL 144A 4.750% 07/15/2031 DD 07/07/21	0.00	855,379.67
VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19	2,543,276.84	0.00
VOLKSWAGEN GROUP OF AMERI 144A 3.350% 05/13/2025 DD 05/13/20	1,947,541.24	0.00
VOLKSWAGEN GROUP OF AMERI 144A 4.850% 08/15/2027 DD 08/15/24	0.00	1,484,257.97
VOLKSWAGEN GROUP OF AMERI 144A 4.900% 08/14/2026 DD 08/15/24	0.00	1,493,823.27
VOLKSWAGEN GROUP OF AMERI 144A 6.450% 11/16/2030 DD 11/16/23	0.00	465,932.09
VOLKSWAGEN GROUP OF AMERI 144A VAR RT 09/12/2025 DD 09/12/23	601,300.61	601,187.00
WACHOVIA CORP 5.500% 08/01/2035 DD 08/01/05	2,854,097.31	0.00
WACHOVIA CORP STEP 08/01/2026 DD 08/01/1996	353,598.81	347,711.58
WALMART INC 2.500% 09/22/2041 DD 09/22/21	5,375,725.32	9,596,393.71

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WALMART INC 2.650% 09/22/2051 DD 09/22/21	8,147,443.42	11,495,561.31
WALMART INC 2.950% 09/24/2049 DD 09/24/19	0.00	302,636.69
WALMART INC 3.625% 12/15/2047 DD 10/20/17	6,013,514.49	1,905,084.62
WALMART INC 4.000% 04/11/2043 DD 04/11/13	227,919.73	212,008.23
WALMART INC 4.050% 06/29/2048 DD 06/27/18	2,347,726.94	6,559,804.95
WALMART INC 4.300% 04/22/2044 DD 04/22/14	190,302.17	0.00
WALMART INC 4.500% 04/15/2053 DD 04/18/23	21,145,673.66	17,491,919.19
WALMART INC 4.500% 09/09/2052 DD 09/09/22	15,431,997.07	9,596,954.37
WALMART INC 4.875% 07/08/2040 DD 07/08/10	0.00	103,838.71
WALMART INC 5.250% 09/01/2035 DD 08/31/05	437,762.17	0.00
WALMART INC 5.625% 04/01/2040 DD 04/01/10	1,317,802.90	1,017,248.74
WALMART INC 5.625% 04/15/2041 DD 04/18/11	0.00	103,165.13
WALMART INC 6.200% 04/15/2038 DD 04/15/08	176,276.41	0.00
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	0.00	20,374,904.40
WALT DISNEY CO/THE 3.350% 03/24/2025 DD 03/23/20	500,028.07	0.00
WALT DISNEY CO/THE 3.500% 05/13/2040 DD 05/13/20	6,096,092.61	7,752,669.23
WALT DISNEY CO/THE 3.600% 01/13/2051 DD 05/13/20	18,782,892.24	10,387,669.87
WALT DISNEY CO/THE 3.800% 05/13/2060 DD 05/13/20	9,088,629.03	7,832,091.96
WALT DISNEY CO/THE 4.625% 03/23/2040 DD 03/23/20	3,869,108.70	3,050,502.81
WALT DISNEY CO/THE 4.700% 03/23/2050 DD 03/23/20	13,560,548.68	5,513,894.29
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	0.00	811,000.88
WALT DISNEY CO/THE 4.750% 11/15/2046 DD 11/15/19	2,129,123.75	2,026,611.05
WALT DISNEY CO/THE 4.950% 10/15/2045 DD 10/15/19	0.00	2,149,173.68
WALT DISNEY CO/THE 5.400% 10/01/2043 DD 10/01/19	4,213,438.71	3,391,378.64
WALT DISNEY CO/THE 6.150% 02/15/2041 DD 08/15/19	0.00	461,007.04
WALT DISNEY CO/THE 6.400% 12/15/2035 DD 06/15/19	7,835,886.28	9,320,245.89
WALT DISNEY CO/THE 6.650% 11/15/2037 DD 11/15/19	2,896,751.55	4,165,699.62
WALT DISNEY CO/THE 7.750% 12/01/2045 DD 06/01/19	575,717.39	0.00
WARNERMEDIA HOLDINGS INC 6.412% 03/15/2026 DD 03/10/23	2,636,137.55	0.00
WASHINGTON GAS LIGHT CO 3.796% 09/15/2046 DD 09/16/16	187,736.54	0.00
WASHINGTON UNIVERSITY/THE 3.524% 04/15/2054 DD 04/07/22	4,388,680.58	0.00
WASHINGTON UNIVERSITY/THE 4.349% 04/15/2122 DD 04/07/22	327,623.85	0.00
WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20	0.00	1,354,178.31
WASTE MANAGEMENT INC 2.950% 06/01/2041 DD 05/12/21	0.00	290,636.36
WASTE MANAGEMENT INC 4.625% 02/15/2030 DD 02/15/23	810,085.60	0.00
WASTE MANAGEMENT INC 4.950% 03/15/2035 DD 11/04/24	0.00	3,153,887.58
WASTE MANAGEMENT INC 5.350% 10/15/2054 DD 11/04/24	0.00	8,522,447.71
WCORE COMMERCIAL M CORE A 144A VAR RT 11/15/2041 DD 11/19/24	0.00	1,001,248.90
WELLS FARGO & CO 3.000% 10/23/2026 DD 10/25/16	2,141,749.44	0.00
WELLS FARGO & CO 3.900% 05/01/2045 DD 04/30/15	6,000,325.51	8,021,807.17
WELLS FARGO & CO 4.150% 01/24/2029 DD 01/24/19	797,917.48	0.00
WELLS FARGO & CO 4.400% 06/14/2046 DD 06/14/16	3,776,570.42	21,847,092.94

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WELLS FARGO & CO 4.650% 11/04/2044 DD 11/04/14	2,448,448.80	1,628,722.51
WELLS FARGO & CO 4.750% 12/07/2046 DD 12/08/16	6,220,910.00	5,187,157.80
WELLS FARGO & CO 4.900% 11/17/2045 DD 11/17/15	82,085.37	0.00
WELLS FARGO & CO 5.375% 11/02/2043 DD 10/28/13	5,930,486.88	4,441,742.02
WELLS FARGO & CO 5.606% 01/15/2044 DD 11/26/13	4,056,715.70	0.00
WELLS FARGO & CO VAR RT 01/23/2035 DD 01/23/24	0.00	3,247,706.38
WELLS FARGO & CO VAR RT 02/11/2031 DD 02/11/20	3,344,788.16	6,936,485.08
WELLS FARGO & CO VAR RT 03/02/2033 DD 03/02/22	10,822,224.24	14,060,215.03
WELLS FARGO & CO VAR RT 03/24/2028 DD 03/24/22	1,092,993.53	1,110,375.27
WELLS FARGO & CO VAR RT 04/04/2031 DD 03/30/20	146,080.60	0.00
WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	15,762,351.42	18,622,019.86
WELLS FARGO & CO VAR RT 04/22/2028 DD 04/22/24	0.00	2,419,464.47
WELLS FARGO & CO VAR RT 04/24/2034 DD 04/24/23	4,105,937.74	1,384,757.02
WELLS FARGO & CO VAR RT 04/25/2053 DD 04/25/22	15,433,334.70	19,169,135.83
WELLS FARGO & CO VAR RT 04/30/2026 DD 04/30/20	3,450,505.39	0.00
WELLS FARGO & CO VAR RT 04/30/2041 DD 04/30/20	25,278,822.53	38,218,222.92
WELLS FARGO & CO VAR RT 05/22/2028 DD 05/22/17	22,123,060.64	26,878,920.12
WELLS FARGO & CO VAR RT 06/02/2028 DD 06/02/20	0.00	1,789,471.60
WELLS FARGO & CO VAR RT 06/17/2027 DD 06/17/19	544,882.23	4,747,324.20
WELLS FARGO & CO VAR RT 07/25/2029 DD 07/25/23	2,146,400.32	2,132,411.76
WELLS FARGO & CO VAR RT 07/25/2033 DD 07/25/22	8,726,285.54	0.00
WELLS FARGO & CO VAR RT 07/25/2034 DD 07/25/23	5,122,707.78	1,497,696.08
WELLS FARGO & CO VAR RT 10/23/2029 DD 10/23/23	4,092,934.36	2,372,534.05
WELLS FARGO & CO VAR RT 10/23/2034 DD 10/23/23	11,582,786.41	0.00
WELLS FARGO & CO VAR RT 10/30/2025 DD 10/31/19	4,377,848.94	0.00
WELLS FARGO & CO VAR RT 10/30/2030 DD 10/31/19	0.00	721,931.58
WELLS FARGO & CO VAR RT 12/03/2035 DD 12/03/24	0.00	15,415,374.58
WELLS FARGO BANK NA 5.850% 02/01/2037 DD 01/29/07	14,490,890.10	18,721,677.30
WELLS FARGO BANK NA 5.950% 08/26/2036 DD 08/29/06	12,298,005.57	12,243,088.85
WELLS FARGO BANK NA 6.600% 01/15/2038 DD 12/07/07	21,872,680.81	21,938,123.69
WELLS FARGO COMMER SAVE A 144A VAR RT 02/15/2040 DD 02/17/21	0.00	742,280.12
WELLS FARGO COMMERCIAL C55 XA VAR RT 02/15/2053 DD 02/01/20	0.00	61,544.49
WESTERN & SOUTHERN LIFE I 144A 3.750% 04/28/2061 DD 04/28/21	1,903,029.61	699,024.36
WESTERN & SOUTHERN LIFE I 144A 5.150% 01/15/2049 DD 01/23/19	9,530,618.95	7,296,810.57
WESTERN MIDSTREAM OPERATING LP 6.150% 04/01/2033 DD 04/04/23	1,200,696.42	0.00
WESTPAC BANKING CORP VAR RT 11/20/2035 DD 11/20/24	0.00	4,782,621.93
WESTPAC NEW ZEALAND LTD 144A 5.195% 02/28/2029 DD 02/28/24	0.00	4,638,002.22
WILLIAMS COS INC/THE 4.850% 03/01/2048 DD 03/05/18	2,279,542.98	0.00
WILLIAMS COS INC/THE 5.400% 03/02/2026 DD 03/02/23	869,006.62	0.00
WILLIS-KNIGHTON MEDICAL CENTER 3.065% 03/01/2051 DD 02/10/21	531,611.70	0.00
WISCONSIN ELECTRIC POWER CO 3.650% 12/15/2042 DD 12/11/12	236,164.53	1,135,094.95
WISCONSIN ELECTRIC POWER CO 4.300% 10/15/2048 DD 10/04/18	0.00	727,701.47

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WISCONSIN ELECTRIC POWER CO 4.300% 12/15/2045 DD 11/18/15	2,143,118.22	0.00
WISCONSIN POWER AND LIGHT CO 4.100% 10/15/2044 DD 10/14/14	1,088,346.82	0.00
WISCONSIN POWER AND LIGHT CO 6.375% 08/15/2037 DD 08/15/07	1,166,254.20	0.00
WISCONSIN PUBLIC SERVICE CORP 2.850% 12/01/2051 DD 11/18/21	592,974.07	603,005.49
WISCONSIN PUBLIC SERVICE CORP 3.300% 09/01/2049 DD 08/14/19	0.00	44,699.12
WISCONSIN PUBLIC SERVICE CORP 4.550% 12/01/2029 DD 12/06/24	0.00	986,200.12
WISCONSIN PUBLIC SERVICE CORP 4.752% 11/01/2044 DD 11/21/13	13,677,589.40	10,566,814.61
WW GRAINGER INC 1.850% 02/15/2025 DD 02/26/20	0.00	1,971,593.12
WW GRAINGER INC 3.750% 05/15/2046 DD 05/16/16	1,719,389.26	0.00
WW GRAINGER INC 4.200% 05/15/2047 DD 05/22/17	4,054,010.13	3,703,039.43
WW GRAINGER INC 4.600% 06/15/2045 DD 06/11/15	6,007,557.86	7,559,514.46
WYETH LLC 5.950% 04/01/2037 DD 03/27/07	18,142,161.94	15,401,010.62
WYETH LLC 6.000% 02/15/2036 DD 11/14/05	3,869,198.56	748,028.00
XL GROUP LTD 5.250% 12/15/2043 DD 11/21/13	3,892,586.95	3,459,238.47
YALE UNIVERSITY 2.402% 04/15/2050 DD 06/09/20	767,791.72	0.00
ZF NORTH AMERICA CAPITAL 144A 6.875% 04/14/2028 DD 04/14/23	363,425.30	0.00
TOTAL PREFERRED	8,328,523,454.78	8,017,894,680.74
(B) ALL OTHER		
2020 SANTA MONICA VAR RT 10/01/2027 DD 11/15/22	3,500,000.00	3,500,000.00
2510 SNOW ROAD 0 01JUL26 CML VAR RT 07/01/2026 DD 06/13/24	0.00	4,490,489.13
3M CO 2.250% 09/19/2026 DD 09/19/16	0.00	5,476,887.40
3M CO 3.250% 08/26/2049 DD 08/26/19	6,211,648.45	0.00
3M CO 3.625% 10/15/2047 DD 10/02/17	1,533,408.96	0.00
65 E STATE STREET 5.500% 11/01/2023 DD 09/01/20	568,540.65	535,753.76
7-ELEVEN INC 144A 2.500% 02/10/2041 DD 02/10/21	1,585,607.77	1,773,340.53
7-ELEVEN INC 144A 2.800% 02/10/2051 DD 02/10/21	1,162,297.58	1,041,544.26
8500 HARDWOOD VAR RT 07/01/2024 DD 07/01/21	2,493,025.00	0.00
ABBOTT LABORATORIES 4.750% 11/30/2036 DD 11/22/16	4,508,208.75	0.00
ABBVIE INC 4.050% 11/21/2039 DD 05/21/20	0.00	3,831,781.00
ABBVIE INC 4.250% 11/21/2049 DD 05/21/20	11,328,148.90	14,449,018.68
ABBVIE INC 4.400% 11/06/2042 DD 05/06/13	5,044,041.16	3,258,664.58
ABBVIE INC 4.500% 05/14/2035 DD 05/14/15	1,617,458.73	0.00
ABBVIE INC 4.750% 03/15/2045 DD 09/15/20	0.00	1,379,356.80
ABN AMRO BANK NV 144A VAR RT 09/18/2027 DD 09/18/23	2,106,595.28	0.00
ABN AMRO BANK NV 144A VAR RT 10/13/2026 DD 10/13/23	1,523,272.43	0.00
ABN AMRO BANK NV 144A VAR RT 12/03/2035 DD 12/03/24	0.00	782,310.42
ABN AMRO BANK NV 144A VAR RT 12/13/2029 DD 12/13/21	2,201,421.10	0.00
ACCENTURE CAPITAL INC 3.900% 10/04/2027 DD 10/04/24	0.00	98,544.48
ACCENTURE CAPITAL INC 4.050% 10/04/2029 DD 10/04/24	0.00	1,979,105.71
ACCENTURE CAPITAL INC 4.500% 10/04/2034 DD 10/04/24	0.00	4,457,457.42
ADANI PORTS & SPECIAL ECO REGS 3.100% 02/02/2031	0.00	1,639,985.75

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ADANI PORTS & SPECIAL ECO REGS 4.200% 08/04/2027	1,648,747.50	0.00
ADANI RENEWABLE ENERGY RJ 144A 4.625% 10/15/2039 DD 10/15/19	781,476.20	710,323.22
ADIENT 1/24 TLB2 0.000% 01/31/2031 DD 01/22/24	0.00	1,477,974.71
ADIENT 4/21 TLB1 0.000% 03/31/2028 DD 03/30/21	1,488,653.35	0.00
AEGEA FINANCE SARL REGS 6.750% 05/20/2029 DD 05/06/22	1,606,541.84	0.00
AEP TEXAS INC 3.450% 05/15/2051 DD 05/06/21	3,443,711.14	0.00
AEP TEXAS INC 6.650% 02/15/2033 DD 08/15/03	472,708.76	0.00
AEP TRANSMISSION CO LLC 3.150% 09/15/2049 DD 09/11/19	789,189.46	0.00
AEP TRANSMISSION CO LLC 3.650% 04/01/2050 DD 04/01/20	7,629,364.27	0.00
AEP TRANSMISSION CO LLC 3.750% 12/01/2047 DD 09/28/17	0.00	57,932.18
AEP TRANSMISSION CO LLC 4.000% 12/01/2046 DD 11/21/16	0.00	2,738,218.73
AEP TRANSMISSION CO LLC 4.500% 06/15/2052 DD 06/09/22	707,516.23	0.00
AERCAP IRELAND CAPITAL DAC / A 1.650% 10/29/2024 DD 10/29/21	337,748.77	0.00
AERCAP IRELAND CAPITAL DAC / A 1.750% 01/30/2026	1,857,857.08	1,935,378.36
AERCAP IRELAND CAPITAL DAC / A 1.750% 10/29/2024 DD 10/29/21	2,413,724.78	0.00
AERCAP IRELAND CAPITAL DAC / A 2.450% 10/29/2026 DD 10/29/21	0.00	574,356.76
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032	927,964.91	0.00
AERCAP IRELAND CAPITAL DAC / A 3.300% 01/30/2032 DD 10/29/21	945,391.48	0.00
AERCAP IRELAND CAPITAL DAC / A 3.400% 10/29/2033 DD 10/29/21	1,202,139.53	0.00
AERCAP IRELAND CAPITAL DAC / A 4.625% 09/10/2029 DD 09/10/24	0.00	1,369,431.10
AES ANDES SA 144A 6.300% 03/15/2029 DD 03/15/24	0.00	422,069.68
AES CORP/THE 1.375% 01/15/2026 DD 07/15/21	833,025.43	0.00
AES CORP/THE 2.450% 01/15/2031 DD 07/15/21	252,385.71	1,250,208.98
AES CORP/THE 5.450% 06/01/2028 DD 05/17/23	2,731,710.95	0.00
AES CORP/THE 144A 3.300% 07/15/2025 DD 05/27/20	423,772.19	0.00
AETNA INC 3.875% 08/15/2047 DD 08/10/17	0.00	273,582.12
AETNA INC 4.125% 11/15/2042 DD 11/07/12	290,506.94	0.00
AGILENT TECHNOLOGIES INC 4.200% 09/09/2027 DD 09/09/24	0.00	691,554.91
AGREE LP 2.000% 06/15/2028 DD 05/14/21	86,802.03	0.00
AGREE LP 5.625% 06/15/2034 DD 05/13/24	0.00	501,585.30
AIB GROUP PLC 144A VAR RT 10/14/2026 DD 10/14/22	618,984.55	0.00
AIR LEASE CORP 3.625% 12/01/2027 DD 11/20/17	2,242,860.69	0.00
AIR LEASE CORP 5.300% 06/25/2026 DD 06/25/24	0.00	603,879.16
AIR LEASE CORP 5.850% 12/15/2027 DD 12/05/22	2,191,923.88	0.00
AIRCASTLE LTD 4.250% 06/15/2026 DD 06/13/19	2,992,747.16	4,052,236.37
AIRCASTLE LTD 144A 2.850% 01/26/2028 DD 01/26/21	1,616,029.97	0.00
AIRCASTLE LTD 144A 6.500% 07/18/2028 DD 07/18/23	1,592,114.80	0.00
AIRCASTLE LTD 144A VAR RT 12/31/2049 DD 06/08/21	2,460,483.75	0.00
AKER BP ASA 144A 2.000% 07/15/2026 DD 06/23/21	1,141,428.89	0.00
AKER BP ASA 144A 3.750% 01/15/2030 DD 01/15/20	813,696.82	0.00
AKER BP ASA 144A 4.000% 01/15/2031 DD 09/30/20	3,493,930.63	0.00
AKER BP ASA 144A 6.000% 06/13/2033 DD 06/13/23	1,175,900.72	0.00



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ALABAMA POWER CO 3.000% 03/15/2052 DD 11/18/21	3,727,340.77	0.00
ALABAMA POWER CO 3.450% 10/01/2049 DD 09/17/19	5,324,736.14	0.00
ALABAMA POWER CO 3.700% 12/01/2047 DD 11/08/17	9,155,077.61	0.00
ALABAMA POWER CO 4.300% 01/02/2046 DD 01/13/16	0.00	232,662.07
ALCON FINANCE CORP 144A 5.750% 12/06/2052 DD 12/06/22	2,277,772.60	0.00
ALEXANDRIA REAL ESTATE EQUITIE 1.875% 02/01/2033 DD 08/05/20	7,800.81	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.000% 05/18/2051 DD 02/18/21	215,070.34	0.00
ALEXANDRIA REAL ESTATE EQUITIE 3.550% 03/15/2052 DD 02/16/22	1,139,327.50	0.00
ALEXANDRIA REAL ESTATE EQUITIE 4.000% 02/01/2050 DD 07/15/19	218,156.87	0.00
ALEXANDRIA REAL ESTATE EQUITIE 4.900% 12/15/2030 DD 03/26/20	331,950.62	0.00
ALEXANDRIA REAL ESTATE EQUITIE 5.150% 04/15/2053 DD 02/16/23	123,018.51	0.00
ALIBABA GROUP HOLDING LTD 3.150% 02/09/2051 DD 02/09/21	1,076,027.70	0.00
ALIBABA GROUP HOLDING LTD 4.500% 11/28/2034 DD 05/28/15	2,162,113.05	0.00
ALIMENTATION COUCHE-TARD 144A 5.267% 02/12/2034 DD 02/12/24	0.00	1,073,381.38
ALLEGHANY CORP 4.900% 09/15/2044 DD 09/09/14	582,677.05	0.00
ALLIANT ENERGY FINANCE LL 144A 5.400% 06/06/2027 DD 06/06/24	0.00	503,271.84
ALLIANT ENERGY FINANCE LL 144A 5.950% 03/30/2029 DD 11/10/23	1,665,352.37	0.00
ALLIANZ SE 144A VAR RT 09/06/2053 DD 09/06/23	6,635,776.00	0.00
ALLIED UNIVERSAL HOLDCO L 144A 4.625% 06/01/2028 DD 05/14/21	2,552,739.06	865,126.95
ALLSTATE CORP/THE 4.200% 12/15/2046 DD 12/08/16	477,144.51	450,065.46
ALLSTATE CORP/THE VAR RT 08/15/2053 DD 08/08/13	745,172.81	0.00
ALLY BANK AUTO CREDIT A B 144A 5.827% 05/17/2032 DD 06/27/24	0.00	197,909.94
ALLY BANK AUTO CREDIT B C 144A 5.215% 09/15/2032 DD 11/08/24	0.00	233,375.45
ALLY FINANCIAL INC 2.200% 11/02/2028 DD 11/02/21	476,377.08	0.00
ALLY FINANCIAL INC 6.700% 02/14/2033 DD 02/13/23	1,201,690.38	0.00
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 11/02/01	437,033.81	441,829.10
ALLY FINANCIAL INC 8.000% 11/01/2031 DD 12/31/08	986,899.54	995,258.26
ALLY FINANCIAL INC VAR RT 01/03/2030 DD 12/14/23	1,973,671.07	862,440.78
ALLY FINANCIAL INC VAR RT 01/17/2031 DD 12/05/24	0.00	2,074,619.09
ALLY FINANCIAL INC VAR RT 06/13/2029 DD 06/13/23	807,233.33	885,777.91
ALROSA FINANCE SA 144A 3.100% 06/25/2027 DD 06/25/20	18,000.00	18,000.00
ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/2035 DD 07/21/10	349,958.52	381,080.86
ALTICE FRANCE SA 144A 5.125% 07/15/2029 DD 04/27/21	931,913.04	0.00
ALTICE FRANCE SA 144A 5.500% 10/15/2029 DD 10/06/21	877,755.54	0.00
ALTRIA GROUP INC 10.200% 02/06/2039 DD 02/06/09	4,615,248.62	4,585,042.30
ALTRIA GROUP INC 3.700% 02/04/2051 DD 02/04/21	122,923.38	0.00
ALTRIA GROUP INC 3.875% 09/16/2046 DD 09/16/16	0.00	5,249,437.89
ALTRIA GROUP INC 5.375% 01/31/2044 DD 10/31/13	1,132,130.20	0.00
ALTRIA GROUP INC 5.800% 02/14/2039 DD 02/14/19	840,569.79	0.00
ALTRIA GROUP INC 5.950% 02/14/2049 DD 02/14/19	127,807.63	0.00
ALTRIA GROUP INC 9.950% 11/10/2038 DD 11/10/08	2,915,118.64	1,854,583.36
AMAZON.COM INC 4.050% 08/22/2047 DD 02/22/18	4,698,007.72	7,792,638.20



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AMAZON.COM INC 4.950% 12/05/2044 DD 12/05/14	10,208,509.33	0.00
AMCOR GROUP FINANCE PLC 5.450% 05/23/2029 DD 05/23/24	0.00	786,364.32
AMEREN CORP 5.000% 01/15/2029 DD 12/21/23	150,749.91	0.00
AMEREN ILLINOIS CO 3.250% 03/15/2050 DD 11/26/19	5,499,931.90	0.00
AMEREN ILLINOIS CO 4.150% 03/15/2046 DD 12/14/15	8,063,061.83	0.00
AMEREN ILLINOIS CO 5.550% 07/01/2054 DD 06/27/24	0.00	3,257,245.79
AMERICA MOVIL SAB DE CV 4.375% 07/16/2042 DD 07/16/12	0.00	4,218,422.43
AMERICA MOVIL SAB DE CV 4.700% 07/21/2032 DD 07/21/22	10,895,082.69	0.00
AMERICA MOVIL SAB DE CV 6.125% 03/30/2040 DD 03/30/10	0.00	5,024,982.22
AMERICA MOVIL SAB DE CV 6.125% 11/15/2037 DD 10/30/07	1,419,015.49	4,427,730.69
AMERICAN AIRLINES INC/AAD 144A 5.500% 04/20/2026 DD 03/24/21	1,075,538.10	648,576.16
AMERICAN AIRLINES INC/AAD 144A 5.750% 04/20/2029 DD 03/24/21	1,169,354.76	1,446,961.92
AMERICAN ELEC PWR DISC 01/16/2024	1,427,652.28	0.00
AMERICAN ELECTRIC POWER CO INC 2.300% 03/01/2030 DD 03/05/20	342,073.30	0.00
AMERICAN ELECTRIC POWER CO INC 3.200% 11/13/2027 DD 11/13/17	719,113.32	0.00
AMERICAN ELECTRIC POWER CO INC 5.699% 08/15/2025 DD 06/02/23	785,291.59	0.00
AMERICAN EXPRESS CO VAR RT 12/31/2049 DD 08/03/21	2,456,164.50	0.00
AMERICAN HOMES 4 RENT LP 4.250% 02/15/2028 DD 02/07/18	291,376.94	0.00
AMERICAN HOMES 4 RENT LP 5.250% 03/15/2035 DD 12/09/24	0.00	238,465.92
AMERICAN HONDA FN DISC 03/11/2024	4,706,320.91	0.00
AMERICAN INTERNATIONAL GROUP I 4.250% 03/15/2029 DD 03/15/19	814,019.54	0.00
AMERICAN INTERNATIONAL GROUP I VAR RT 04/01/2048 DD 03/26/18	985,139.40	0.00
AMERICAN NATIONAL GROUP INC 5.750% 10/01/2029 DD 10/02/24	0.00	4,170,402.54
AMERICAN TOWER CORP 2.950% 01/15/2051 DD 11/20/20	2,944,478.50	0.00
AMERICAN TOWER CORP 3.100% 06/15/2050 DD 06/03/20	1,368,225.42	0.00
AMERICAN TOWER CORP 3.375% 10/15/2026 DD 05/13/16	958,410.66	0.00
AMERICAN TOWER CORP 3.650% 03/15/2027 DD 04/01/22	288,710.01	292,863.49
AMERICAN TOWER CORP 3.800% 08/15/2029 DD 06/13/19	522,488.89	0.00
AMERICAN TOWER CORP 3.900% 05/16/2030	0.00	640,432.31
AMERICAN TOWER CORP 5.000% 01/31/2030 DD 11/21/24	0.00	1,789,792.27
AMERICAN TOWER CORP 5.550% 07/15/2033 DD 05/25/23	0.00	2,419,760.19
AMERICAN TRAFFIC/ATS CONSOLIDA 0.000% 03/24/2028 DD 09/24/24	0.00	2,723,048.34
AMERICAN TRANSMISSION SYS 144A 5.000% 09/01/2044 DD 09/25/14	1,034,837.26	0.00
AMERICAN WATER CAPITAL CORP 4.150% 06/01/2049 DD 05/13/19	111,442.93	0.00
AMERICAN WATER CAPITAL CORP 5.450% 03/01/2054 DD 02/23/24	0.00	1,531,926.72
AMERIGAS PARTNERS LP / AMERIGA 5.750% 05/20/2027 DD 02/13/17	1,618,076.97	835,557.02
AMERIPRISE FINANCIAL INC 5.700% 12/15/2028 DD 11/09/23	1,151,750.15	0.00
AMGEN INC 2.770% 09/01/2053 DD 03/01/21	173,531.04	825,967.23
AMGEN INC 3.150% 02/21/2040 DD 02/21/20	25,748.62	0.00
AMGEN INC 3.350% 02/22/2032 DD 02/22/22	365,880.69	0.00
AMGEN INC 3.375% 02/21/2050 DD 02/21/20	8,774,157.38	0.00
AMGEN INC 4.200% 02/22/2052 DD 02/22/22	248,126.16	0.00



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AMGEN INC 4.400% 02/22/2062 DD 02/22/22	84,724.35	0.00
AMGEN INC 4.400% 05/01/2045 DD 05/01/15	520,891.49	2,100,158.74
AMGEN INC 4.663% 06/15/2051 DD 12/15/16	4,316,154.61	1,292,492.59
AMGEN INC 4.875% 03/01/2053 DD 08/18/22	1,796,901.07	0.00
AMGEN INC 5.150% 03/02/2028 DD 03/02/23	358,072.55	936,692.52
AMGEN INC 5.250% 03/02/2025 DD 03/02/23	350,766.70	0.00
AMGEN INC 5.250% 03/02/2033 DD 03/02/23	0.00	854,035.52
AMGEN INC 5.600% 03/02/2043 DD 03/02/23	10,193,620.20	0.00
AMGEN INC 5.650% 03/02/2053 DD 03/02/23	11,774,820.26	0.00
AMGEN INC 5.750% 03/02/2063 DD 03/02/23	4,468,748.46	0.00
AMPAC IND PARK 2.360% 12/01/2026 DD 09/01/21	1,695,201.23	1,710,412.71
AMPHENOL CORP 2.200% 09/15/2031 DD 09/14/21	0.00	3,595,361.61
AMPHENOL CORP 5.000% 01/15/2035 DD 10/31/24	0.00	1,436,264.72
AMR/AADVANTAGE 3/21 TL 0.000% 04/20/2028 DD 03/08/21	2,132,748.19	1,657,834.01
AMWINS GROUP INC 144A 6.375% 02/15/2029 DD 02/15/24	0.00	648,955.28
ANALOG DEVICES INC 5.300% 04/01/2054 DD 04/03/24	0.00	178,441.64
ANGLO AMERICAN CAPITAL PL 144A 2.250% 03/17/2028 DD 03/17/21	1,427,044.03	1,463,385.34
ANGLO AMERICAN CAPITAL PL 144A 2.625% 09/10/2030 DD 09/10/20	323,772.93	0.00
ANGLO AMERICAN CAPITAL PL 144A 2.875% 03/17/2031 DD 03/17/21	421,753.87	0.00
ANGLO AMERICAN CAPITAL PL 144A 3.875% 03/16/2029 DD 03/16/22	258,199.50	0.00
ANGLO AMERICAN CAPITAL PL 144A 3.950% 09/10/2050 DD 09/10/20	0.00	814,651.95
ANGLO AMERICAN CAPITAL PL 144A 4.750% 03/16/2052 DD 03/16/22	177,117.51	0.00
ANGLO AMERICAN CAPITAL PL 144A 6.000% 04/05/2054 DD 04/05/24	0.00	2,223,575.19
ANGLOGOLD ASHANTI HOLDINGS PLC 3.375% 11/01/2028	819,418.74	0.00
ANGLOGOLD ASHANTI HOLDINGS PLC 3.750% 10/01/2030 DD 10/01/20	370,058.73	384,174.56
ANGLOGOLD ASHANTI HOLDINGS PLC 6.500% 04/15/2040	851,187.59	0.00
ANHEUSER-BUSCH COS LLC / ANHEU 4.900% 02/01/2046 DD 02/01/19	29,982,757.64	34,700,868.51
ANHEUSER-BUSCH INBEV FINANCE I 4.700% 02/01/2036 DD 01/25/16	979,595.51	0.00
ANHEUSER-BUSCH INBEV FINANCE I 4.900% 02/01/2046 DD 01/25/16	11,994,083.84	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 3.500% 06/01/2030 DD 04/03/20	5,482,852.30	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.350% 06/01/2040 DD 04/03/20	11,749,135.02	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.375% 04/15/2038 DD 04/04/18	3,294,793.80	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.439% 10/06/2048 DD 04/06/17	3,626,291.98	4,786,851.74
ANHEUSER-BUSCH INBEV WORLDWIDE 4.600% 04/15/2048 DD 04/04/18	2,448,143.05	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.750% 04/15/2058 DD 04/04/18	3,124,805.32	0.00
ANHEUSER-BUSCH INBEV WORLDWIDE 4.950% 01/15/2042 DD 07/15/16	0.00	2,281,288.99
ANHEUSER-BUSCH INBEV WORLDWIDE 5.450% 01/23/2039 DD 01/23/19	4,840,265.27	6,158,228.45
ANHEUSER-BUSCH INBEV WORLDWIDE 8.000% 11/15/2039 DD 11/15/10	5,160,230.82	3,169,541.33
ANHEUSER-BUSCH INBEV WORLDWIDE 8.200% 01/15/2039 DD 01/15/11	8,907,215.92	0.00
ANTARES HOLDINGS LP 144A 2.750% 01/15/2027 DD 07/26/21	221,618.69	234,275.06
ANTARES HOLDINGS LP 144A 3.750% 07/15/2027 DD 01/26/22	0.00	1,890,256.54
ANTARES HOLDINGS LP 144A 3.950% 07/15/2026 DD 01/26/21	293,086.27	0.00



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ANTARES HOLDINGS LP 144A 6.350% 10/23/2029 DD 10/23/24	0.00	1,443,851.73
ANTARES HOLDINGS LP 144A 7.950% 08/11/2028 DD 08/11/23	0.00	1,152,196.79
AON CORP 6.250% 09/30/2040 DD 09/10/10	215,866.63	0.00
AON GLOBAL LTD 4.450% 05/24/2043 DD 05/24/13	619,964.39	0.00
AON GLOBAL LTD 4.600% 06/14/2044 DD 05/28/14	269,986.06	0.00
AON NORTH AMERICA INC 5.125% 03/01/2027 DD 03/01/24	0.00	604,070.77
APA INFRASTRUCTURE LTD 144A 4.250% 07/15/2027	1,747,472.60	1,770,837.79
APA INFRASTRUCTURE LTD 144A 5.125% 09/16/2034 DD 09/16/24	0.00	333,343.68
APOLLO DEBT SOLUTIONS BDC 144A 6.700% 07/29/2031 DD 07/29/24	0.00	2,028,111.92
APOLLO MANAGEMENT HOLDING 144A 4.872% 02/15/2029 DD 02/07/19	4,720,977.75	0.00
APPALACHIAN POWER CO 4.400% 05/15/2044 DD 05/08/14	3,908,341.66	0.00
APPALACHIAN POWER CO 4.450% 06/01/2045 DD 05/18/15	2,134,722.20	0.00
APPALACHIAN POWER CO 4.500% 03/01/2049 DD 03/06/19	2,451,943.79	1,764,191.79
APPALACHIAN POWER CO 6.700% 08/15/2037 DD 08/17/07	537,635.00	0.00
APPLE INC 2.650% 02/08/2051 DD 02/08/21	2,859,209.53	0.00
APPLE INC 2.900% 09/12/2027 DD 09/12/17	2,060,377.08	0.00
APPLE INC 3.750% 09/12/2047 DD 09/12/17	5,810,838.66	5,339,905.63
APPLE INC 3.850% 08/04/2046 DD 08/04/16	14,450,247.46	11,903,311.75
APPLEBEE'S FUNDIN 1A A2II 144A 4.723% 06/05/2049 DD 06/05/19	0.00	296,627.47
APPLEBEE'S FUNDING 1A A2 144A 7.824% 03/05/2053 DD 04/17/23	1,025,775.00	0.00
APPLIED SYSTEMS 12/22 COV-LITE 0.000% 09/18/2026 DD 11/15/22	834,214.52	0.00
APPLIED SYSTEMS 2/24 TL 0.000% 02/07/2031 DD 02/02/24	0.00	834,559.58
APPLOVIN CORP 5.125% 12/01/2029 DD 12/05/24	0.00	996,615.79
APTIV SWISS HOLDINGS LTD 3.100% 12/01/2051 DD 11/23/21	0.00	852,478.77
APTIV SWISS HOLDINGS LTD 4.150% 05/01/2052 DD 02/18/22	1,215,905.07	0.00
APTIV SWISS HOLDINGS LTD 4.650% 09/13/2029 DD 09/13/24	0.00	689,366.94
APTIV SWISS HOLDINGS LTD VAR RT 12/15/2054 DD 09/13/24	0.00	1,315,596.74
ARBYS FUNDING LLC 1A A2 144A 3.237% 07/30/2050 DD 07/31/20	0.00	886,329.28
ARCELORMITTAL SA 6.350% 06/17/2054 DD 06/17/24	0.00	5,489,071.82
ARCELORMITTAL SA 6.550% 11/29/2027 DD 11/29/22	1,471,058.55	0.00
ARCHER-DANIELS-MIDLAND CO 2.700% 09/15/2051 DD 09/10/21	3,725,878.57	0.00
ARDONAGH FINCO LTD 144A 7.750% 02/15/2031 DD 02/16/24	0.00	2,311,841.24
AREC 33 POOL 2 5.990% 03/01/2035 DD 02/10/25	0.00	7,500,000.00
ARES CAPITAL CORP 2.150% 07/15/2026 DD 01/13/21	0.00	1,434,137.90
ARES CAPITAL CORP 2.875% 06/15/2027 DD 01/13/22	639,744.81	0.00
ARES CAPITAL CORP 5.950% 07/15/2029 DD 05/13/24	0.00	808,933.20
ARES FINANCE CO III LLC 144A VAR RT 06/30/2051 DD 06/30/21	843,221.11	0.00
ARES LVI CLO LTD 56A BR2 144A VAR RT 01/25/2038 DD 01/27/25	0.00	900,000.00
ARES MANAGEMENT CORP 6.375% 11/10/2028 DD 11/10/23	1,049,467.80	0.00
ARION BANKI HF REGS 0.375% 07/14/2025	1,914,798.32	1,888,514.56
ARIZONA PUBLIC SERVICE CO 3.350% 05/15/2050 DD 05/22/20	2,057,213.91	1,251,574.04
ARIZONA PUBLIC SERVICE CO 4.200% 08/15/2048 DD 08/09/18	581,850.53	0.00

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ARIZONA PUBLIC SERVICE CO 5.700% 08/15/2034 DD 05/09/24	0.00	202,219.60
ARSENAL AIC PARENT LLC 144A 8.000% 10/01/2030 DD 08/10/23	813,820.81	0.00
ARTHUR J GALLAGHER & CO 4.600% 12/15/2027 DD 12/19/24	0.00	497,846.32
ARTHUR J GALLAGHER & CO 5.000% 02/15/2032 DD 12/19/24	0.00	912,261.15
ARTHUR J GALLAGHER & CO 5.450% 07/15/2034 DD 02/15/24	0.00	910,981.61
ARTHUR J GALLAGHER & CO 5.550% 02/15/2055 DD 12/19/24	0.00	2,340,601.83
ARTHUR J GALLAGHER & CO 6.750% 02/15/2054 DD 11/02/23	8,647,286.28	0.00
AS MILEAGE PLAN IP LTD 144A 5.021% 10/20/2029 DD 10/15/24	0.00	1,169,176.15
ASHTHEAD CAPITAL INC 144A 5.800% 04/15/2034 DD 01/29/24	0.00	1,301,320.15
ASHTHEAD CAPITAL INC 144A 5.950% 10/15/2033 DD 07/27/23	204,145.81	0.00
ASSURANT INC 6.100% 02/27/2026 DD 02/28/23	538,603.86	534,336.14
ASTRAZENECA PLC 3.000% 05/28/2051 DD 05/28/21	5,431,943.48	0.00
ASTRAZENECA PLC 4.375% 11/16/2045 DD 11/16/15	412,671.61	0.00
ASURION 2/23 B11 TLB 0.000% 08/19/2028 DD 02/07/23	0.00	931,140.59
AT&T INC 2.250% 02/01/2032 DD 08/04/20	1,985,388.12	0.00
AT&T INC 2.550% 12/01/2033 DD 06/01/21	3,751,148.41	0.00
AT&T INC 3.500% 09/15/2053 DD 03/15/21	2,624,373.47	223,002.16
AT&T INC 3.550% 09/15/2055 DD 03/15/21	1,948,418.70	6,794,311.68
AT&T INC 3.650% 06/01/2051 DD 05/28/20	1,638,621.61	1,060,561.52
AT&T INC 3.650% 09/15/2059 DD 03/15/21	8,668,381.36	5,979,033.83
AT&T INC 3.800% 12/01/2057 DD 06/01/21	30,614.10	0.00
AT&T INC 3.850% 06/01/2060 DD 05/28/20	2,050,174.18	0.00
AT&T INC 4.500% 03/09/2048 DD 09/07/16	31,521.24	0.00
AT&T INC 5.350% 09/01/2040 DD 03/01/11	989.40	969.02
AT&T INC 5.400% 02/15/2034 DD 06/02/23	3,751,226.40	0.00
AT&T INC 6.550% 06/15/2034 DD 06/15/18	3,326,693.94	2,444,187.21
AT&T INC 6.800% 05/15/2036 DD 05/18/06	1,972,475.67	1,911,443.40
AT&T INC VAR RT 11/15/2031 DD 11/15/18	2,587,923.24	2,530,011.20
AT&T INC DISC 03/19/2024	1,700,820.00	0.00
AT&T REIGN II MULTI-PROPE 144A 6.088% 12/15/2044 DD 01/08/25	0.00	4,139,690.00
ATHENE GLOBAL FUNDING 144A 1.716% 01/07/2025 DD 01/07/22	2,692,284.86	0.00
ATHENE HOLDING LTD 5.875% 01/15/2034 DD 12/12/23	404,330.82	0.00
ATLANTIC CENTER PLAZA LLC 10.108% 03/01/2027 DD 02/15/24	0.00	7,000,000.00
ATLAS WAREHOUSE LENDING C 144A 6.050% 01/15/2028 DD 12/10/24	0.00	4,055,748.69
ATMOS ENERGY CORP 5.500% 06/15/2041 DD 06/10/11	2,620,492.68	2,480,162.78
ATMOS ENERGY CORP 5.750% 10/15/2052 DD 10/03/22	1,808,703.13	0.00
AUGUSTAR LIFE INSURANCE C 144A 6.875% 06/15/2042 DD 06/11/12	4,138,156.14	4,257,009.05
AURIZON NETWORK PTY LTD REGS 3.125% 06/01/2026	656,233.67	624,112.00
AUTONATION INC 3.800% 11/15/2027 DD 11/10/17	2,158,616.84	2,222,797.95
AUTOZONE INC 4.750% 08/01/2032 DD 08/01/22	2,087,580.16	0.00
AUTOZONE INC 5.050% 07/15/2026 DD 07/21/23	906,013.01	0.00
AUTOZONE INC 6.550% 11/01/2033 DD 10/25/23	870,009.04	0.00

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AUTOZONE INC DISC 01/03/2025	0.00	998,997.78
AUXILIOR TERM FUNDI 1A A3 144A 5.490% 07/15/2031 DD 07/03/24	0.00	101,121.22
AVALON BRESSI 7.040% 08/01/2026 DD 07/19/23	6,979,700.00	7,000,000.00
AVALONBAY COMMUNITIES INC 5.300% 12/07/2033 DD 12/07/23	1,999,332.63	0.00
AVANGRID INC DISC 01/21/2025	0.00	498,662.25
AVIATION CAPITAL GROUP LL 144A 4.125% 08/01/2025 DD 08/01/18	1,553,248.50	0.00
AVIATION CAPITAL GROUP LL 144A 4.875% 10/01/2025 DD 09/17/15	588,086.57	599,210.15
AVIATION CAPITAL GROUP LL 144A 6.250% 04/15/2028 DD 04/03/23	0.00	1,238,122.82
AVNET INC 5.500% 06/01/2032 DD 05/23/22	9,606,663.38	0.00
AVOLON HOLDINGS FUNDING L 144A 2.528% 11/18/2027 DD 08/18/21	1,153,404.71	1,206,272.52
AVOLON HOLDINGS FUNDING L 144A 3.950% 07/01/2024 DD 04/16/19	887,867.32	0.00
AVOLON HOLDINGS FUNDING L 144A 4.250% 04/15/2026 DD 11/23/20	386,494.76	395,172.62
AVOLON HOLDINGS FUNDING L 144A 4.950% 01/15/2028 DD 12/12/24	0.00	99,099.69
AVOLON HOLDINGS FUNDING L 144A 5.500% 01/15/2026 DD 09/29/20	695,685.03	701,896.98
AXIS SPECIALTY FINANCE PLC 4.000% 12/06/2027 DD 12/06/17	4,509,811.40	0.00
AXON ENTERPRISE INC 0.500% 12/15/2027 DD 12/09/22	0.00	651,257.06
AZELIS FINANCE NV 144A 4.750% 09/25/2029	0.00	745,580.71
BACARDI LTD / BACARDI-MAR 144A 5.250% 01/15/2029 DD 06/20/23	499,789.65	499,275.52
BACARDI LTD / BACARDI-MAR 144A 5.900% 06/15/2043 DD 06/20/23	0.00	1,197,339.22
BACARDI LTD 144A 4.700% 05/15/2028 DD 04/30/18	5,000,775.37	5,028,891.62
BAE SYSTEMS HOLDINGS INC 144A 4.750% 10/07/2044 DD 10/07/14	2,195,095.67	0.00
BAE SYSTEMS PLC 144A 3.000% 09/15/2050 DD 09/15/20	0.00	4,122,450.55
BAE SYSTEMS PLC 144A 5.500% 03/26/2054 DD 03/26/24	0.00	2,939,795.20
BAKER HUGHES HOLDINGS LLC / BA 4.080% 12/15/2047 DD 12/11/17	633,303.91	0.00
BALTIMORE GAS AND ELECTRIC CO 2.900% 06/15/2050 DD 06/05/20	987,972.68	0.00
BALTIMORE GAS AND ELECTRIC CO 3.500% 08/15/2046 DD 08/18/16	818,969.80	659,408.57
BANCO BTG PACTUAL SA/CAYM 144A 4.500% 01/10/2025 DD 12/10/19	196,504.56	198,970.86
BANCO SANTANDER SA 2.749% 12/03/2030 DD 12/03/20	1,331,626.13	0.00
BANCO SANTANDER SA 3.490% 05/28/2030 DD 05/28/20	4,321,577.86	0.00
BANCO SANTANDER SA 5.147% 08/18/2025 DD 08/18/22	994,498.29	0.00
BANCO SANTANDER SA 6.921% 08/08/2033 DD 08/08/23	1,282,051.60	630,070.09
BANCO SANTANDER SA VAR RT 03/14/2028 DD 03/14/24	0.00	1,008,669.02
BANCO SANTANDER SA VAR RT 03/24/2028 DD 03/24/22	0.00	3,916,512.12
BANCO SANTANDER SA VAR RT 12/31/2049 DD 05/12/21	0.00	2,283,029.52
BANCO SANTANDER SA VAR RT 12/31/2049 DD 08/01/24	0.00	2,277,657.80
BANK 2019-BNK21 BN21 D 144A 2.500% 10/17/2052 DD 10/01/19	1,038,175.20	1,375,474.60
BANK 2020-BNK25 BN25 D 144A 2.500% 01/15/2063 DD 02/01/20	1,154,535.60	1,437,443.80
BANK OF AMERICA CORP 4.750% 04/21/2045 DD 04/21/15	1,620,460.71	0.00
BANK OF AMERICA CORP 6.110% 01/29/2037 DD 01/29/07	6,765,150.76	0.00
BANK OF AMERICA CORP VAR RT 01/20/2048 DD 01/20/17	3,689,763.39	0.00
BANK OF AMERICA CORP VAR RT 06/19/2041 DD 06/19/20	55,359,452.50	0.00
BANK OF AMERICA CORP VAR RT 09/15/2027 DD 09/15/23	2,551,877.10	0.00



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BANK OF AMERICA CORP VAR RT 10/25/2035 DD 10/25/24	0.00	10,251,635.16
BANK OF IRELAND GROUP PLC 144A VAR RT 09/16/2026 DD 09/16/22	3,238,813.96	0.00
BANK OF NOVA SCOTIA/THE VAR RT 05/04/2037 DD 04/12/22	448,352.28	0.00
BARCLAYS PLC 3.650% 03/16/2025 DD 03/16/15	645,245.89	0.00
BARCLAYS PLC 5.250% 08/17/2045 DD 08/17/15	2,199,468.45	0.00
BARCLAYS PLC VAR RT 05/07/2026 DD 05/07/20	2,522,355.00	0.00
BARCLAYS PLC VAR RT 05/09/2027 DD 05/09/23	2,119,390.98	0.00
BARCLAYS PLC VAR RT 05/09/2034 DD 05/09/23	7,409,616.50	0.00
BARCLAYS PLC VAR RT 06/20/2030 DD 06/20/19	0.00	3,082,372.67
BARCLAYS PLC VAR RT 06/27/2034 DD 06/27/23	7,020,540.61	4,713,042.91
BARCLAYS PLC VAR RT 08/09/2026 DD 08/09/22	542,863.70	0.00
BARCLAYS PLC VAR RT 09/10/2030 DD 09/10/24	0.00	2,804,590.73
BARCLAYS PLC VAR RT 09/10/2035 DD 09/10/24	0.00	10,006,097.21
BARCLAYS PLC VAR RT 09/23/2035 DD 09/23/20	828,660.14	0.00
BARCLAYS PLC VAR RT 11/02/2028 DD 11/02/22	534,782.32	530,038.85
BARCLAYS PLC VAR RT 11/02/2033 DD 11/02/22	3,364,976.37	0.00
BARCLAYS PLC VAR RT 11/24/2027 DD 11/24/21	1,052,524.45	0.00
BARCLAYS PLC VAR RT 11/24/2042 DD 11/24/21	1,497,629.66	0.00
BARCLAYS PLC VAR RT 12/31/2049 DD 08/11/21	5,075,889.15	4,496,677.50
BARCLAYS PLC VAR RT 12/31/2049 DD 11/22/23	2,685,467.50	0.00
BARCLAYS PLC VAR RT 08/09/2026	202,204.28	0.00
BARCLAYS PLC VAR RT 09/13/2034	0.00	319,698.29
BARCLAYS PLC VAR RT 11/24/2027	346,551.72	0.00
BARNES GROUP 3/24 TL 0.000% 09/03/2030 DD 03/11/24	0.00	3,369,000.13
BARRICK NORTH AMERICA FINANCE 5.750% 05/01/2043 DD 05/02/13	3,788,958.40	0.00
BARRICK PD AUSTRALIA FINANCE P 5.950% 10/15/2039 DD 10/16/09	214,614.02	0.00
BAT CAPITAL CORP 3.557% 08/15/2027	2,578,287.40	2,612,228.54
BAT CAPITAL CORP 3.557% 08/15/2027 DD 08/15/18	518,522.24	0.00
BAT CAPITAL CORP 3.984% 09/25/2050 DD 09/25/20	79,960.36	0.00
BAT CAPITAL CORP 4.390% 08/15/2037 DD 08/15/18	4,565,255.70	3,406,900.38
BAT CAPITAL CORP 4.540% 08/15/2047 DD 08/15/18	3,466,237.64	12,267,214.58
BAT CAPITAL CORP 4.758% 09/06/2049 DD 09/06/19	0.00	1,147,905.07
BAT CAPITAL CORP 5.650% 03/16/2052 DD 03/16/22	0.00	1,412,886.36
BAT CAPITAL CORP 5.834% 02/20/2031 DD 02/20/24	0.00	1,068,616.40
BAT CAPITAL CORP 6.343% 08/02/2030 DD 08/02/23	315,374.43	315,577.37
BAT CAPITAL CORP 6.421% 08/02/2033 DD 08/02/23	813,409.32	0.00
BAT CAPITAL CORP 7.079% 08/02/2043 DD 08/02/23	454,607.74	3,535,346.94
BAT CAPITAL CORP 7.081% 08/02/2053 DD 08/02/23	1,707,001.76	0.00
BAT INTERNATIONAL FINANCE PLC 4.448% 03/16/2028 DD 03/16/22	0.00	1,574,332.02
BAT INTERNATIONAL FINANCE PLC 5.931% 02/02/2029 DD 08/02/23	831,866.00	0.00
BAXALTA INC 5.250% 06/23/2045 DD 12/23/15	119,827.01	0.00
BAXTER INTERNATIONAL INC 3.132% 12/01/2051 DD 06/01/22	1,668,433.98	1,171,844.84

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BAYCARE HEALTH SYSTEM INC 3.831% 11/15/2050 DD 04/16/20	2,266,415.17	1,531,116.73
BAYER US FINANCE II LLC 144A 3.600% 07/15/2042 DD 07/15/18	1,423,554.38	1,360,871.43
BAYER US FINANCE II LLC 144A 3.950% 04/15/2045 DD 04/15/18	1,106,729.12	1,046,327.95
BAYER US FINANCE II LLC 144A 4.250% 12/15/2025 DD 06/25/18	935,648.28	0.00
BAYER US FINANCE II LLC 144A 4.375% 12/15/2028 DD 06/25/18	2,378,255.60	1,346,221.48
BAYER US FINANCE II LLC 144A 4.400% 07/15/2044 DD 07/15/18	1,584,348.90	1,500,241.96
BAYER US FINANCE II LLC 144A 4.625% 06/25/2038 DD 06/25/18	5,401,338.82	0.00
BAYER US FINANCE II LLC 144A 4.700% 07/15/2064 DD 07/15/18	2,455,642.51	813,780.21
BAYER US FINANCE LLC 144A 6.125% 11/21/2026 DD 11/21/23	610,355.10	611,493.42
BAYER US FINANCE LLC 144A 6.250% 01/21/2029 DD 11/21/23	0.00	713,997.06
BAYER US FINANCE LLC 144A 6.375% 11/21/2030 DD 11/21/23	1,033,449.18	2,263,743.50
BAYER US FINANCE LLC 144A 6.500% 11/21/2033 DD 11/21/23	4,032,138.67	2,746,420.97
BAYER US FINANCE LLC 144A 6.875% 11/21/2053 DD 11/21/23	2,330,557.48	1,166,317.80
BAYLOR SCOTT & WHITE HOLDINGS 4.185% 11/15/2045 DD 04/22/15	3,367,969.05	2,644,279.27
BAYVIEW FINANCING TR 2024-2F 0.000% 01/01/2059 DD 08/29/24	0.00	471,032.60
BBVA MEXICO SA INSTITUCIO 144A VAR RT 01/08/2039 DD 01/08/24	0.00	712,772.20
BBVA MEXICO SA INSTITUCIO 144A VAR RT 06/29/2038 DD 06/29/23	1,653,016.10	854,410.01
BBVA MEXICO SA INSTITUCIO 144A VAR RT 01/08/2039	0.00	1,720,835.74
BCPE ULYSSES INTERMEDIATE 144A 7.750% 04/01/2027 DD 01/28/21	0.00	880,135.33
BDS 2022-FL11 LL FL11 ATS 144A VAR RT 03/19/2039 DD 04/14/22	2,485,231.42	0.00
BDS 2022-FL12 LLC FL12 A 144A VAR RT 08/19/2038 DD 09/22/22	1,004,818.70	889,344.91
BECTON DICKINSON & CO 4.298% 08/22/2032 DD 08/22/22	1,750,921.79	0.00
BECTON DICKINSON & CO 4.685% 12/15/2044 DD 12/15/14	338,501.09	0.00
BECTON DICKINSON & CO 5.081% 06/07/2029 DD 06/07/24	0.00	603,781.85
BELL TELEPHONE CO OF CANADA OR 5.100% 05/11/2033 DD 05/11/23	205,575.73	0.00
BELLEMEADE RE 2019 3A M1C 144A VAR RT 07/25/2029 DD 07/25/19	845,095.47	0.00
BELLIS ACQUISITION CO PLC REGS 3.250% 02/16/2026	1,534,458.40	0.00
BELLSOUTH LLC 6.000% 11/15/2034 DD 11/15/04	1,011.18	998.58
BENTELER INTERNATIONAL AG 144A 10.500% 05/15/2028 DD 05/15/23	0.00	562,437.40
BERKSHIRE HATHAWAY ENERGY CO 2.850% 05/15/2051 DD 10/29/20	13,782,090.39	0.00
BERKSHIRE HATHAWAY ENERGY CO 3.800% 07/15/2048 DD 01/05/18	2,455,185.46	2,309,887.87
BERKSHIRE HATHAWAY ENERGY CO 4.450% 01/15/2049 DD 07/25/18	7,202,783.62	5,146,713.46
BERKSHIRE HATHAWAY ENERGY CO 5.950% 05/15/2037 DD 05/11/07	12,133,117.02	11,559,236.17
BERKSHIRE HATHAWAY ENERGY CO 6.125% 04/01/2036 DD 10/01/06	7,857,606.67	7,618,332.80
BERKSHIRE HATHAWAY FINANCE COR 3.850% 03/15/2052 DD 03/15/22	9,544,478.18	0.00
BERKSHIRE HATHAWAY FINANCE COR 4.250% 01/15/2049 DD 01/11/19	12,963,983.16	9,081,584.00
BERRY GLOBAL INC 144A 4.875% 07/15/2026 DD 06/05/19	982,686.90	464,134.58
BERRY GLOBAL INC 144A 5.500% 04/15/2028 DD 03/30/23	805,216.15	0.00
BG BETA I LTD 6.280% 07/16/2054 DD 07/16/24	0.00	1,900,239.86
BGC GROUP INC 4.375% 12/15/2025 DD 06/15/23	959,915.67	990,616.17
BGC GROUP INC 6.600% 06/10/2029 DD 06/10/24	0.00	3,857,406.39
BHARTI AIRTEL LTD 144A 3.250% 06/03/2031 DD 03/03/21	616,875.00	0.00

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BHARTI AIRTEL LTD REGS 4.375% 06/10/2025	690,270.00	697,196.75
BHP BILLITON FINANCE USA LTD 5.000% 09/30/2043 DD 09/30/13	13,785,207.19	0.00
BIO-RAD LABORATORIES INC 3.700% 03/15/2032 DD 03/02/22	723,562.36	0.00
BLACKROCK TCP CAPITAL CORP 2.850% 02/09/2026 DD 02/09/21	849,506.55	0.00
BLACKSTONE HOLDINGS FINAN 144A 2.550% 03/30/2032 DD 01/10/22	326,829.16	0.00
BLACKSTONE HOLDINGS FINAN 144A 4.000% 10/02/2047 DD 10/02/17	3,009,396.35	2,979,589.86
BLACKSTONE PRIVATE CREDIT 144A 6.000% 11/22/2034 DD 11/22/24	0.00	2,738,359.57
BLACKSTONE PRIVATE CREDIT FUND 2.350% 11/22/2024 DD 05/22/22	676,999.98	0.00
BLACKSTONE PRIVATE CREDIT FUND 2.625% 12/15/2026 DD 06/15/22	2,255,237.92	28,584.19
BLACKSTONE PRIVATE CREDIT FUND 4.700% 03/24/2025 DD 03/24/22	688,102.30	698,936.15
BLACKSTONE PROPERTY PARTN REGS 1.000% 10/20/2026	2,670,854.14	2,684,832.39
BLACKSTONE REG FINANCE CO LLC 5.000% 12/06/2034 DD 12/06/24	0.00	8,064,941.06
BLACKSTONE SECURED LENDING FUN 2.850% 09/30/2028 DD 03/30/22	788,593.09	0.00
BLACKSTONE SECURED LENDING FUN 5.350% 04/13/2028 DD 10/15/24	0.00	1,779,345.85
BLOCK INC 0.125% 03/01/2025 DD 03/05/20	434,720.50	0.00
BLUE OWL ASSET LEASI 1A B 144A 5.410% 03/15/2030 DD 11/08/24	0.00	99,942.15
BLUE OWL CAPITAL CORP 2.875% 06/11/2028 DD 06/11/21	440,052.58	0.00
BLUE OWL CAPITAL CORP 3.400% 07/15/2026 DD 12/08/20	734,593.45	0.00
BLUE OWL CAPITAL CORP II 144A 8.450% 11/15/2026 DD 11/15/23	577,175.14	0.00
BLUE OWL CREDIT INCOME CO 144A 7.950% 06/13/2028 DD 06/13/23	1,597,558.33	0.00
BLUE OWL CREDIT INCOME CORP 5.500% 03/21/2025 DD 03/29/22	4,786,945.81	0.00
BLUE OWL FINANCE LLC 3.125% 06/10/2031 DD 06/10/24	0.00	956,333.64
BLUE OWL FINANCE LLC 6.250% 04/18/2034 DD 10/18/24	0.00	2,040,249.10
BLUE OWL FINANCE LLC 144A 3.125% 06/10/2031 DD 06/10/21	660,497.42	0.00
BNP PARIBAS SA 144A 3.375% 01/09/2025 DD 01/09/18	758,786.30	0.00
BNP PARIBAS SA 144A VAR RT 01/13/2027 DD 01/13/21	2,490,576.63	0.00
BNP PARIBAS SA 144A VAR RT 01/13/2031 DD 01/13/20	11,123,875.79	0.00
BNP PARIBAS SA 144A VAR RT 02/20/2035 DD 02/20/24	0.00	3,661,087.57
BNP PARIBAS SA 144A VAR RT 11/19/2030 DD 11/19/24	0.00	2,572,767.94
BNP PARIBAS SA 144A VAR RT 11/19/2035 DD 11/19/24	0.00	912,001.71
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 01/12/22	1,135,860.18	0.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 02/25/21	3,624,611.85	0.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/14/23	1,403,357.88	0.00
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 08/16/22	0.00	1,073,359.35
BNP PARIBAS SA 144A VAR RT 12/31/2049 DD 09/10/24	0.00	1,255,868.85
BOARDWALK PIPELINES LP 3.400% 02/15/2031 DD 08/11/20	573,401.77	0.00
BOARDWALK PIPELINES LP 5.625% 08/01/2034 DD 02/15/24	0.00	1,773,065.51
BOEING CO/THE 2.196% 02/04/2026 DD 02/04/21	5,538,907.04	2,717,229.36
BOEING CO/THE 2.700% 02/01/2027 DD 07/31/19	1,887,162.72	1,906,269.98
BOEING CO/THE 3.500% 03/01/2045 DD 02/20/15	0.00	26,758.49
BOEING CO/THE 3.550% 03/01/2038 DD 02/23/18	8,170.63	0.00
BOEING CO/THE 3.750% 02/01/2050 DD 07/31/19	388,868.88	1,408,064.77

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BOEING CO/THE 3.825% 03/01/2059 DD 02/15/19	287,253.94	0.00
BOEING CO/THE 3.900% 05/01/2049 DD 05/02/19	3,177.43	1,000,312.53
BOEING CO/THE 5.040% 05/01/2027 DD 05/04/20	2,018,754.42	2,004,798.60
BOEING CO/THE 5.150% 05/01/2030 DD 05/04/20	1,743,067.28	887,039.87
BOEING CO/THE 5.805% 05/01/2050 DD 05/04/20	17,685,479.52	2,825,602.99
BOEING CO/THE 5.930% 05/01/2060 DD 05/04/20	11,151,144.40	11,652,043.47
BOEING CO/THE 6.259% 05/01/2027 DD 11/01/24	0.00	737,139.67
BOEING CO/THE 6.298% 05/01/2029 DD 11/01/24	0.00	523,510.89
BOEING CO/THE 6.858% 05/01/2054 DD 11/01/24	0.00	2,097,886.02
BOEING CO/THE 7.008% 05/01/2064 DD 11/01/24	0.00	4,332,764.40
BON SECOURS MERCY HEALTH INC 3.205% 06/01/2050 DD 10/15/20	2,342,439.59	0.00
BOOKING HOLDINGS INC 0.750% 05/01/2025 DD 04/14/20	188,380.00	0.00
BOOZ ALLEN HAMILTON INC 5.950% 08/04/2033 DD 08/04/23	322,200.77	0.00
BOOZ ALLEN HAMILTON INC 144A 3.875% 09/01/2028 DD 08/24/20	1,980,532.24	1,422,179.07
BOOZ ALLEN HAMILTON INC 144A 4.000% 07/01/2029 DD 06/17/21	2,150,671.56	0.00
BORAL FINANCE PTY LTD 144A 3.750% 05/01/2028 DD 11/01/17	1,173,404.32	1,188,452.05
BOSTON GAS CO 144A 3.150% 08/01/2027 DD 08/03/17	263,339.14	0.00
BOSTON GAS CO 144A 4.487% 02/15/2042 DD 02/17/12	1,336,594.77	0.00
BOSTON GAS CO 144A 6.119% 07/20/2053 DD 07/20/23	4,338,185.56	2,728,742.31
BOSTON PROPERTIES LP 2.450% 10/01/2033 DD 09/29/21	8,095,379.00	0.00
BOSTON PROPERTIES LP 2.900% 03/15/2030 DD 09/03/19	287,207.00	0.00
BOSTON PROPERTIES LP 5.750% 01/15/2035 DD 08/26/24	0.00	4,648,153.64
BOSTON PROPERTIES LP 6.750% 12/01/2027 DD 11/17/22	838,137.64	2,112,413.82
BOSTON SCIENTIFIC CORP 1.900% 06/01/2025 DD 05/18/20	1,086,149.17	0.00
BP CAPITAL MARKETS AMERICA INC 3.000% 02/24/2050 DD 02/24/20	11,425,113.63	3,649,032.81
BP CAPITAL MARKETS AMERICA INC 3.060% 06/17/2041 DD 06/17/21	4,490,088.90	0.00
BP CAPITAL MARKETS AMERICA INC 3.119% 05/04/2026 DD 11/04/18	580,579.24	0.00
BPCE SA 144A VAR RT 01/18/2027 DD 01/18/23	1,411,462.57	0.00
BPCE SA 144A VAR RT 01/20/2032 DD 01/20/21	962,724.19	980,418.05
BPCE SA 144A VAR RT 05/30/2035 DD 05/30/24	0.00	4,312,046.82
BPCE SA 144A VAR RT 07/19/2033 DD 07/19/22	703,903.35	690,250.79
BPCE SA 144A VAR RT 10/06/2026 DD 10/06/20	1,489,308.80	1,557,912.00
BRANDYWINE OPERATING PARTNERSH 3.950% 11/15/2027 DD 11/17/17	2,592,530.43	0.00
BRANDYWINE OPERATING PARTNERSH 4.550% 10/01/2029 DD 09/16/14	349,916.40	180,534.86
BRANDYWINE OPERATING PARTNERSH 8.875% 04/12/2029 DD 04/12/24	0.00	638,496.60
BRASKEM NETHERLANDS FINAN 144A 8.000% 10/15/2034 DD 10/15/24	0.00	839,256.00
BRASKEM NETHERLANDS FINAN REGS 4.500% 01/31/2030	1,630,231.05	2,573,469.47
BRENTWOOD CHASE 6.020% 03/01/2045 DD 01/31/25	0.00	5,000,000.00
BRF SA REGS 5.750% 09/21/2050	869,957.81	0.00
BRIGHTHOUSE FINANCIAL INC 3.850% 12/22/2051 DD 11/22/21	8,166,753.47	0.00
BRIGHTHOUSE FINANCIAL INC 4.700% 06/22/2047 DD 12/22/17	4,540,763.46	0.00
BRISTOL-MYERS SQUIBB CO 4.125% 06/15/2039 DD 06/15/20	2,552,577.09	5,543,750.51



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BRISTOL-MYERS SQUIBB CO 4.250% 10/26/2049 DD 04/26/20	9,294,266.33	7,121,920.17
BRISTOL-MYERS SQUIBB CO 4.625% 05/15/2044 DD 05/15/20	651,145.41	1,972,964.04
BRITISH TELECOMMUNICATIONS PLC VAR RT 12/15/2030 DD 12/12/00	1,077,835.70	0.00
BRIXMOR OPERATING PARTNERSHIP 4.125% 05/15/2029 DD 05/10/19	1,143,217.70	0.00
BROADCOM INC 4.300% 11/15/2032 DD 05/08/20	9,753,329.33	0.00
BROADCOM INC 4.550% 02/15/2032 DD 10/02/24	0.00	647,717.09
BROADCOM INC 5.050% 07/12/2029 DD 07/12/24	0.00	2,027,110.64
BROADCOM INC 144A 1.950% 02/15/2028 DD 01/19/21	179,621.81	182,981.04
BROADCOM INC 144A 2.450% 02/15/2031 DD 01/19/21	3,158,204.66	681,405.34
BROADCOM INC 144A 2.600% 02/15/2033 DD 01/19/21	4,291,815.79	0.00
BROADCOM INC 144A 3.137% 11/15/2035 DD 09/30/21	1,371,862.34	0.00
BROADCOM INC 144A 3.187% 11/15/2036 DD 09/30/21	3,149,397.19	725,235.62
BROADCOM INC 144A 3.419% 04/15/2033 DD 03/31/21	252,606.63	251,284.35
BROADCOM INC 144A 3.469% 04/15/2034 DD 03/31/21	994,424.99	0.00
BROADCOM INC 144A 3.500% 02/15/2041 DD 01/19/21	2,219,351.12	0.00
BROADCOM INC 144A 3.750% 02/15/2051 DD 01/19/21	9,083,080.77	0.00
BROADCOM INC 144A 4.150% 04/15/2032 DD 04/14/22	1,563,712.62	0.00
BROADCOM INC 144A 4.926% 05/15/2037 DD 04/18/22	7,326,732.22	4,707,814.68
BROADCOM/AVAGO 8/23 TLA3 0.000% 08/14/2026 DD 08/15/23	0.00	248,645.84
BROOKFIELD CAPITAL FINANCE LLC 6.087% 06/14/2033 DD 06/14/23	1,358,534.72	0.00
BROOKLYN UNION GAS CO/THE 144A 3.865% 03/04/2029 DD 03/04/19	2,310,411.23	0.00
BROOKLYN UNION GAS CO/THE 144A 4.273% 03/15/2048 DD 03/14/18	4,891,796.41	0.00
BROOKLYN UNION GAS CO/THE 144A 6.388% 09/15/2033 DD 09/15/23	0.00	449,251.35
BROOKLYN UNION GAS CO/THE 144A 6.415% 07/18/2054 DD 07/18/24	0.00	3,457,075.96
BROWN & BROWN INC 4.200% 03/17/2032 DD 03/17/22	456,352.17	230,614.15
BUCKEYE PARTNERS LP 5.600% 10/15/2044 DD 09/12/14	750,230.89	0.00
BUCKEYE PARTNERS LP 5.850% 11/15/2043 DD 11/14/13	883,009.00	0.00
BURLINGTON NORTHERN SANTA FE L 2.875% 06/15/2052 DD 12/08/21	526,697.10	0.00
BURLINGTON NORTHERN SANTA FE L 3.050% 02/15/2051 DD 04/13/20	725,879.27	0.00
BURLINGTON NORTHERN SANTA FE L 3.300% 09/15/2051 DD 04/06/21	3,311,701.41	0.00
BURLINGTON NORTHERN SANTA FE L 4.150% 12/15/2048 DD 08/02/18	10,101,095.85	0.00
BX COMMERCIAL MORTG CIP D 144A VAR RT 12/15/2038 DD 12/21/21	1,754,725.43	1,725,638.17
BX TRUST 2018-BILT BILT A 144A VAR RT 05/15/2030 DD 05/24/18	3,039,954.06	0.00
CADENCE DESIGN SYSTEMS INC 4.700% 09/10/2034 DD 09/10/24	0.00	364,452.46
CAIXABANK SA 144A VAR RT 01/18/2029 DD 01/18/23	5,905,263.73	0.00
CAIXABANK SA 144A VAR RT 09/13/2027 DD 09/13/23	3,275,115.94	1,739,310.10
CALIFORNIA INSTITUTE OF TECHNO 3.650% 09/01/2119 DD 11/25/19	1,414,231.00	2,087,813.94
CAMB COMMERCIAL MOR CX2 A 144A 2.700% 11/10/2046 DD 11/01/21	1,219,249.11	1,192,745.30
CAMB COMMERCIAL MOR CX2 D 144A VAR RT 11/10/2046 DD 11/01/21	1,448,128.40	1,473,783.20
CAMERON LNG LLC 144A 3.402% 01/15/2038 DD 12/13/19	337,382.18	332,049.75
CANADIAN NATIONAL RAILWAY CO 2.450% 05/01/2050 DD 05/01/20	472,160.44	453,148.28
CANADIAN NATURAL RESOURCE 144A 5.000% 12/15/2029 DD 12/06/24	0.00	989,663.58

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CANADIAN NATURAL RESOURCES LTD 6.250% 03/15/2038 DD 03/19/07	146,836.60	0.00
CANADIAN NATURAL RESOURCES LTD 6.450% 06/30/2033 DD 09/16/02	0.00	314,669.92
CANADIAN NATURAL RESOURCES LTD 6.500% 02/15/2037 DD 08/17/06	852,062.88	540,681.69
CANADIAN PACIFIC RAILWAY CO 2.050% 03/05/2030 DD 03/05/20	1,229,974.68	0.00
CANADIAN PACIFIC RAILWAY CO 3.500% 05/01/2050 DD 04/19/23	53,966.65	0.00
CANADIAN PACIFIC RAILWAY CO 4.700% 05/01/2048 DD 04/19/23	4,062,581.90	0.00
CANADIAN PACIFIC RAILWAY CO 4.800% 08/01/2045 DD 08/03/15	188,261.01	0.00
CANADIAN PACIFIC RAILWAY CO 6.125% 09/15/2115 DD 09/11/15	2,455,178.27	2,196,936.80
CANTON MARKETPLACE 6.29 01MAY2 6.290% 05/01/2028 DD 05/11/23	4,075,600.00	3,899,570.18
CANTOR FITZGERALD LP 144A 4.500% 04/14/2027 DD 04/14/22	960,517.12	979,102.23
CANTOR FITZGERALD LP 144A 7.200% 12/12/2028 DD 12/12/23	923,718.67	940,605.86
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2029 DD 02/01/23	997,510.08	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 02/01/2034 DD 02/01/23	6,455,111.07	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 05/09/2025 DD 05/09/22	372,189.30	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 05/10/2028 DD 05/09/22	0.00	897,036.49
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2029 DD 06/08/23	3,980,714.61	0.00
CAPITAL ONE FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	2,066,710.31	1,291,135.40
CAPITAL ONE FINANCIAL CORP VAR RT 07/26/2030 DD 07/26/24	0.00	862,551.89
CAPITAL ONE FINANCIAL CORP VAR RT 07/29/2032 DD 07/29/21	857,196.63	591,139.48
CAPITAL ONE FINANCIAL CORP VAR RT 10/29/2027 DD 11/01/23	0.00	1,971,687.55
CAPITAL ONE FINANCIAL CORP VAR RT 10/30/2031 DD 11/01/23	5,606,923.99	0.00
CARDINAL HEALTH INC 5.125% 02/15/2029 DD 02/20/24	0.00	701,043.29
CARGILL INC 144A 3.125% 05/25/2051 DD 05/25/21	2,042,827.16	0.00
CARGILL INC 144A 4.375% 04/22/2052 DD 04/22/22	4,708,789.40	1,961,104.50
CARLING ON FRANKFD 8.57 01JUL2 8.570% 07/01/2027 DD 06/04/24	0.00	3,138,333.33
CARLISLE COS INC 2.750% 03/01/2030 DD 02/28/20	0.00	2,019,337.28
CARLYLE HOLDINGS II FINAN 144A 5.625% 03/30/2043 DD 03/28/13	3,571,592.59	0.00
CARLYLE SECURED LENDING INC 6.750% 02/18/2030 DD 10/18/24	0.00	209,243.01
CARNIVAL 6/20 (EUR) TLB 0.000% 06/30/2025 DD 06/22/20	2,247,820.02	0.00
CARNIVAL CORP 5.750% 12/01/2027 DD 11/18/22	0.00	533,180.00
CARNIVAL CORP 144A 4.000% 08/01/2028 DD 07/26/21	0.00	1,516,473.28
CARNIVAL CORP 144A 5.750% 03/01/2027 DD 02/16/21	1,074,148.24	0.00
CARRIER GLOBAL CORP 144A 4.375% 05/29/2025	668,489.99	0.00
CARRIER GLOBAL CORP 144A 5.800% 11/30/2025 DD 11/30/23	1,520,027.09	0.00
CARRIER GLOBAL CORP 144A 6.200% 03/15/2054 DD 11/30/23	778,301.40	0.00
CARVANA AUTO RECEIVA N1 D 144A 4.130% 12/11/2028 DD 03/16/22	0.00	116,956.39
CASTLEBROOK APARTMENTS CML VAR RT 07/01/2024 DD 06/25/21	949,988.45	0.00
CATERPILLAR INC 3.250% 04/09/2050 DD 04/09/20	0.00	731,587.17
CATERPILLAR INC 3.250% 09/19/2049 DD 09/19/19	5,952,161.42	0.00
CBRE SERVICES INC 5.500% 04/01/2029 DD 02/23/24	0.00	116,953.67
CBRE SERVICES INC 5.950% 08/15/2034 DD 06/23/23	865,348.27	3,259,250.45
CCO HOLDINGS LLC / CCO HO 144A 4.500% 06/01/2033 DD 04/22/21	0.00	841,387.72

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CCO HOLDINGS LLC / CCO HO 144A 5.125% 05/01/2027 DD 02/06/17	1,003,620.07	0.00
CCO HOLDINGS LLC / CCO HO 144A 5.375% 06/01/2029 DD 05/23/19	792,040.12	0.00
CDW LLC / CDW FINANCE CORP 3.569% 12/01/2031 DD 12/01/21	0.00	890,020.44
CDW LLC / CDW FINANCE CORP 5.100% 03/01/2030 DD 08/22/24	0.00	300,301.61
CELANESE US HOLDINGS LLC STEP 11/15/2033 DD 08/24/2023	0.00	364,487.73
CELANESE US HOLDINGS LLC VAR RT 07/15/2029 DD 07/14/22	2,444,028.57	0.00
CELANESE US HOLDINGS LLC VAR RT 07/15/2032 DD 07/14/22	840,672.57	914,430.14
CELANESE US HOLDINGS LLC VAR RT 11/15/2028 DD 08/24/23	0.00	1,024,256.96
CENCORA INC 4.625% 12/15/2027 DD 12/09/24	0.00	400,061.86
CENOVUS ENERGY INC 5.250% 06/15/2037 DD 04/07/17	1,365,342.99	1,351,439.56
CENOVUS ENERGY INC 6.750% 11/15/2039 DD 05/15/10	3,262,974.19	732,354.64
CENTENE CORP 2.450% 07/15/2028 DD 07/01/21	812,038.50	2,821,619.85
CENTENE CORP 2.500% 03/01/2031 DD 02/17/21	0.00	1,059,523.38
CENTENE CORP 2.625% 08/01/2031 DD 08/12/21	0.00	1,107,751.67
CENTENE CORP 3.000% 10/15/2030 DD 10/07/20	3,071,861.05	2,541,855.42
CENTENE CORP 4.250% 12/15/2027 DD 12/06/19	1,812,215.15	1,823,976.77
CENTERPOINT ENERGY HOUSTON ELE 2.900% 07/01/2050 DD 06/05/20	17,658.90	0.00
CENTERPOINT ENERGY HOUSTON ELE 3.600% 03/01/2052 DD 02/28/22	451,010.75	0.00
CENTERPOINT ENERGY HOUSTON ELE 5.300% 04/01/2053 DD 03/23/23	2,053,852.70	0.00
CENTERPOINT ENERGY INC 3.700% 09/01/2049 DD 08/14/19	4,938,962.06	0.00
CENTERPOINT ENERGY INC 5.400% 06/01/2029 DD 05/10/24	0.00	606,728.57
CENTERPOINT ENERGY INC VAR RT 05/15/2055 DD 10/31/24	0.00	1,650,812.55
CENTERPOINT ENERGY RESOURCES C 5.250% 03/01/2028 DD 02/23/23	1,334,109.23	0.00
CENTRAIS ELETRICAS BRASIL 144A 3.625% 02/04/2025 DD 02/04/20	290,093.58	298,045.92
CENTRAL AMERICAN BOTTLING 144A 5.250% 04/27/2029 DD 01/27/22	827,112.17	0.00
CENTURY TOWER APARTMENTS 5.940% 12/01/2025 DD 12/14/22	4,999,800.00	4,960,850.00
CFAMC III CO LTD REGS 4.750% 04/27/2027	370,880.00	388,520.00
CFAMC IV CO LTD REGS 3.875% 11/13/2029	169,250.00	0.00
CFAMC IV CO LTD REGS 4.500% 05/29/2029	264,930.00	284,688.00
CHARLES SCHWAB CORP/THE VAR RT 05/19/2029 DD 05/19/23	1,745,259.05	0.00
CHARLES SCHWAB CORP/THE VAR RT 05/19/2034 DD 05/19/23	2,248,245.56	0.00
CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 03/18/21	311,901.68	0.00
CHARLES SCHWAB CORP/THE VAR RT 12/31/2049 DD 12/11/20	1,277,756.77	0.00
CHARTER COMMUNICATIONS OPERATI 3.700% 04/01/2051 DD 04/17/20	34,606.08	0.00
CHARTER COMMUNICATIONS OPERATI 3.850% 04/01/2061 DD 12/04/20	0.00	11,764,408.18
CHARTER COMMUNICATIONS OPERATI 3.900% 06/01/2052 DD 03/04/21	2,432,475.80	0.00
CHARTER COMMUNICATIONS OPERATI 4.800% 03/01/2050 DD 10/24/19	341,799.70	0.00
CHARTER COMMUNICATIONS OPERATI 5.125% 07/01/2049 DD 07/10/19	822,477.78	0.00
CHARTER COMMUNICATIONS OPERATI 5.250% 04/01/2053 DD 03/15/22	442,497.63	808,321.26
CHARTER COMMUNICATIONS OPERATI 5.375% 04/01/2038 DD 04/17/18	1,449,791.15	0.00
CHARTER COMMUNICATIONS OPERATI 5.375% 05/01/2047 DD 11/01/17	2,219,187.29	6,446,021.39
CHARTER COMMUNICATIONS OPERATI 5.750% 04/01/2048 DD 04/17/18	1,909,398.95	4,863,390.35



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CHARTER COMMUNICATIONS OPERATI 6.100% 06/01/2029 DD 05/14/24	0.00	785,700.96
CHARTER COMMUNICATIONS OPERATI 6.150% 11/10/2026 DD 11/10/23	613,152.04	611,647.11
CHARTER COMMUNICATIONS OPERATI 6.384% 10/23/2035 DD 10/23/16	2,339,494.24	2,296,731.01
CHARTER COMMUNICATIONS OPERATI 6.484% 10/23/2045 DD 10/23/16	5,585,494.85	3,418,897.10
CHARTER COMMUNICATIONS OPERATI 6.550% 06/01/2034 DD 05/14/24	0.00	3,188,233.99
CHARTER COMMUNICATIONS OPERATI 6.650% 02/01/2034 DD 11/10/23	0.00	823,988.15
CHARTER COMMUNICATIONS OPERATI 6.834% 10/23/2055 DD 10/23/16	2,454,452.85	0.00
CHEMOURS CO/THE 144A 4.625% 11/15/2029 DD 08/18/21	833,892.34	855,792.95
CHENIERE ENERGY PARTNERS LP 3.250% 01/31/2032 DD 09/27/21	0.00	429,209.40
CHENIERE ENERGY PARTNERS LP 4.500% 10/01/2029 DD 04/01/20	2,556,981.73	2,105,789.36
CHEVRON USA INC 2.343% 08/12/2050 DD 08/12/20	4,003,819.44	2,458,766.38
CHILDREN'S HEALTH SYSTEM OF TE 2.511% 08/15/2050 DD 08/04/20	956,076.45	0.00
CHILE ELECTRICITY LUX MPC 144A 5.580% 10/20/2035 DD 10/24/24	0.00	4,517,614.50
CHOICE HOTELS INTERNATIONAL IN 5.850% 08/01/2034 DD 07/02/24	0.00	70,160.06
CHURCH RANCH PORTFOLIO CML 0.000% 07/01/2024 DD 06/09/21	1,000,000.00	0.00
CI FINANCIAL CORP 3.200% 12/17/2030 DD 12/17/20	712,163.12	2,463,500.89
CI FINANCIAL CORP 144A 7.500% 05/30/2029 DD 05/30/24	0.00	523,104.98
CIFC FUNDING 2018- 1A A1R 144A VAR RT 01/18/2038 DD 12/09/24	0.00	250,000.00
CIFC FUNDING 2019- 4A A2R 144A VAR RT 10/15/2034 DD 10/15/21	3,391,770.10	3,423,128.06
CIGNA CORPORATION DISC 01/03/2024	2,764,945.83	0.00
CIGNA CORPORATION DISC 01/06/2025	0.00	1,991,420.00
CIGNA GROUP/THE 2.375% 03/15/2031 DD 03/03/21	0.00	1,058,681.11
CIGNA GROUP/THE 2.400% 03/15/2030 DD 03/16/20	1,994,894.15	0.00
CIGNA GROUP/THE 3.400% 03/15/2051 DD 03/03/21	0.00	2,198,470.66
CIGNA GROUP/THE 4.800% 08/15/2038 DD 08/15/19	969,288.77	0.00
CIGNA GROUP/THE 4.900% 12/15/2048 DD 06/15/19	9,497,060.52	0.00
CIGNA GROUP/THE 5.000% 05/15/2029 DD 02/13/24	0.00	1,199,311.68
CINEWORLD 2/20 INCREMENTAL TL	431,826.44	0.00
CITIGROUP INC 4.650% 07/30/2045 DD 07/30/15	6,185,611.98	0.00
CITIGROUP INC 4.750% 05/18/2046 DD 05/18/16	2,459,543.16	0.00
CITIGROUP INC 5.875% 01/30/2042 DD 01/26/12	10,698,958.66	0.00
CITIGROUP INC 6.625% 06/15/2032 DD 06/06/02	921,035.25	0.00
CITIGROUP INC VAR RT 01/10/2028 DD 01/10/17	1,016,272.79	0.00
CITIGROUP INC VAR RT 01/29/2031 DD 01/29/20	738,396.09	0.00
CITIGROUP INC VAR RT 02/13/2035 DD 02/13/24	0.00	538,132.15
CITIGROUP INC VAR RT 03/20/2030 DD 03/20/19	743,299.52	747,755.07
CITIGROUP INC VAR RT 03/26/2041 DD 03/26/20	11,826,406.92	0.00
CITIGROUP INC VAR RT 04/08/2026 DD 04/08/20	432,559.30	0.00
CITIGROUP INC VAR RT 04/24/2048 DD 04/25/17	6,935,850.90	0.00
CITIGROUP INC VAR RT 05/01/2032 DD 05/04/21	96,104.29	0.00
CITIGROUP INC VAR RT 05/25/2034 DD 05/25/23	2,062,887.55	0.00
CITIGROUP INC VAR RT 06/03/2031 DD 06/03/20	603,081.98	0.00



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CITIGROUP INC VAR RT 07/24/2028 DD 07/24/17	123,982.86	0.00
CITIGROUP INC VAR RT 12/31/2049 DD 03/07/23	1,062,737.55	1,085,118.30
CITIGROUP INC VAR RT 12/31/2049 DD 12/10/20	1,679,504.92	0.00
CITIZENS BANK NA/PROVIDENCE RI VAR RT 05/23/2025 DD 05/23/22	780,764.62	0.00
CITIZENS FINANCIAL GROUP INC VAR RT 01/23/2030 DD 01/23/24	0.00	4,569,195.60
CITIZENS FINANCIAL GROUP INC VAR RT 04/25/2035 DD 04/25/24	0.00	782,189.98
CITIZENS FINANCIAL GROUP INC VAR RT 07/23/2032 DD 07/23/24	0.00	4,607,079.20
CITY CENTER AT PENN VAR RT 03/01/2023 DD 02/25/20	1,985,114.20	0.00
CLAREMONT MCKENNA COLLEGE 3.775% 01/01/2122 DD 01/26/22	3,363,730.59	2,373,609.29
CLARIOS GLOBAL LP / CLARI 144A 6.750% 05/15/2028 DD 05/04/23	0.00	73,307.11
CLECO CORPORATE HOLDINGS LLC 3.375% 09/15/2029 DD 03/15/20	0.00	584,341.62
CLECO SECURITIZATION I LLC 4.646% 09/01/2044 DD 06/22/22	907,662.20	0.00
CLEVELAND ELECTRIC ILLUMINATIN 5.950% 12/15/2036 DD 12/11/06	286,400.08	0.00
CLEVELAND-CLIFFS INC 144A 4.625% 03/01/2029 DD 02/17/21	0.00	858,828.09
CLI FUNDING IX LLC 1A A 144A 5.630% 07/20/2049 DD 07/31/24	0.00	1,395,656.90
CLOUDFLARE INC 0.000% 08/15/2026 DD 08/13/21	691,460.00	0.00
CLYDESDALE ACQUISITION HO 144A 6.625% 04/15/2029 DD 04/13/22	1,583,545.45	0.00
CME GROUP INC 5.300% 09/15/2043 DD 09/09/13	4,472,103.26	0.00
CMS ENERGY CORP 4.700% 03/31/2043 DD 03/22/13	112,191.91	0.00
CMS ENERGY CORP 4.875% 03/01/2044 DD 02/27/14	4,766.35	0.00
CNO FINANCIAL GROUP INC 5.250% 05/30/2029 DD 06/12/19	0.00	287,948.86
COCA-COLA CO/THE 2.500% 03/15/2051 DD 09/18/20	5,575,780.02	0.00
COCA-COLA CO/THE 2.500% 06/01/2040 DD 05/01/20	3,470,172.13	0.00
COCA-COLA CO/THE 2.600% 06/01/2050 DD 05/01/20	305,365.61	265,661.67
COCA-COLA CO/THE 2.875% 05/05/2041 DD 05/05/21	1,670,503.33	0.00
COCA-COLA CO/THE 5.200% 01/14/2055 DD 08/14/24	0.00	2,577,108.65
COCA-COLA CO/THE 5.300% 05/13/2054 DD 05/13/24	0.00	3,232,148.43
COCA-COLA CO/THE 5.400% 05/13/2064 DD 05/13/24	0.00	13,233,772.64
COCA-COLA FEMSA SAB DE CV 1.850% 09/01/2032 DD 09/01/20	536,886.05	0.00
COHERENT CORP 144A 5.000% 12/15/2029 DD 12/10/21	0.00	3,611,996.85
COINBASE GLOBAL INC 144A 0.250% 04/01/2030 DD 03/18/24	0.00	495,256.02
COLUMBIA PIPELINE GROUP INC 5.800% 06/01/2045 DD 12/01/15	194,699.73	1,731,397.98
COLUMBIA PIPELINES HOLDIN 144A 5.097% 10/01/2031 DD 09/09/24	0.00	5,785,346.19
COLUMBIA PIPELINES HOLDIN 144A 6.042% 08/15/2028 DD 08/08/23	2,618,836.40	2,304,383.76
COLUMBIA PIPELINES HOLDIN 144A 6.055% 08/15/2026 DD 08/08/23	102,409.29	0.00
COLUMBIA PIPELINES OPERAT 144A 5.927% 08/15/2030 DD 08/08/23	1,346,031.53	0.00
COLUMBIA PIPELINES OPERAT 144A 6.497% 08/15/2043 DD 08/08/23	4,243,506.09	0.00
COLUMBIA PIPELINES OPERAT 144A 6.544% 11/15/2053 DD 08/08/23	2,266,364.26	0.00
COMCAST CORP 1.950% 01/15/2031 DD 05/28/20	1,318,052.36	0.00
COMCAST CORP 2.800% 01/15/2051 DD 05/28/20	4,342,344.59	0.00
COMCAST CORP 2.887% 11/01/2051 DD 05/01/22	49,839,832.28	44,747,464.98
COMCAST CORP 2.937% 11/01/2056 DD 05/01/22	79,453,071.34	79,164,003.99

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COMCAST CORP 2.987% 11/01/2063 DD 05/01/22	16,438,884.56	14,082,059.16
COMCAST CORP 3.250% 11/01/2039 DD 11/05/19	5,453,292.70	4,310,459.00
COMCAST CORP 4.049% 11/01/2052 DD 10/19/17	0.00	320,065.76
COMCAST CORP 4.600% 08/15/2045 DD 05/27/15	616,384.38	0.00
COMCAST CORP 5.500% 05/15/2064 DD 05/09/23	17,931,773.43	0.00
COMCAST CORP 5.650% 06/15/2035 DD 06/09/05	617,659.20	0.00
COMERICA INC VAR RT 01/30/2030 DD 01/30/24	0.00	2,411,190.02
COMISION FEDERAL DE ELECT 144A 5.700% 01/24/2030 DD 09/24/24	0.00	585,600.00
COMM 2015-PC1 MORTGAGE T PC1 B VAR RT 07/10/2050 DD 07/01/15	0.00	6,467,926.65
COMMERZBANK AG REGS VAR RT 12/31/2049	1,153,920.00	0.00
COMMONSPIRIT HEALTH 4.187% 10/01/2049 DD 08/21/19	4,461,597.77	0.00
COMMONWEALTH EDISON CO 4.000% 03/01/2048 DD 02/20/18	11,766,231.53	13,756,043.73
CONCENTRIX CORP 6.600% 08/02/2028 DD 08/02/23	0.00	1,282,436.31
CONNECTICUT LIGHT AND POWER CO 4.000% 04/01/2048 DD 03/28/18	5,533,871.13	4,549,688.46
CONNECTICUT LIGHT AND POWER CO 5.250% 01/15/2053 DD 01/10/23	694,585.93	0.00
CONNECTICUT LIGHT AND POWER CO 6.350% 06/01/2036 DD 06/07/06	275,715.68	0.00
CONOCOPHILLIPS 5.900% 10/15/2032 DD 10/09/02	1,099,094.18	0.00
CONOCOPHILLIPS CO 4.025% 03/15/2062 DD 09/15/22	738,398.29	0.00
CONOCOPHILLIPS CO 4.150% 11/15/2034 DD 11/12/14	132,229.55	0.00
CONSOLIDATED EDISON CO OF NEW 3.200% 12/01/2051 DD 12/02/21	7,508,432.97	0.00
CONSOLIDATED EDISON CO OF NEW 3.850% 06/15/2046 DD 06/17/16	0.00	470,144.75
CONSOLIDATED EDISON CO OF NEW 3.875% 06/15/2047 DD 06/08/17	3,491,762.17	1,129,570.23
CONSOLIDATED EDISON CO OF NEW 3.950% 04/01/2050 DD 03/31/20	1,981,828.54	0.00
CONSOLIDATED EDISON CO OF NEW 4.125% 05/15/2049 DD 05/09/19	1,243,349.87	839,049.37
CONSOLIDATED EDISON CO OF NEW 4.500% 12/01/2045 DD 11/17/15	4,450,389.15	0.00
CONSOLIDATED EDISON CO OF NEW 5.700% 05/15/2054 DD 05/09/24	0.00	2,316,349.61
CONSOLIDATED EDISON CO OF NEW 5.900% 11/15/2053 DD 11/22/23	2,837,350.68	2,685,745.83
CONSOLIDATED EDISON CO OF NEW 6.200% 06/15/2036 DD 06/15/06	1,424,691.48	0.00
CONSTELLATION BRANDS INC 3.600% 05/09/2024 DD 05/09/22	595,520.54	0.00
CONSTELLATION BRANDS INC 4.350% 05/09/2027 DD 05/09/22	396,846.97	0.00
CONSTELLATION BRANDS INC 4.750% 05/09/2032 DD 05/09/22	13,172,117.38	0.00
CONSTELLATION ENERGY GENERATIO 5.750% 03/15/2054 DD 03/15/24	0.00	884,898.91
CONSTELLATION ENERGY GENERATIO 6.250% 10/01/2039 DD 09/23/09	2,143,278.96	2,086,711.98
CONSUMERS ENERGY CO 2.500% 05/01/2060 DD 05/13/20	800,679.14	435,952.36
CONSUMERS ENERGY CO 2.650% 08/15/2052 DD 08/12/21	2,133,981.19	1,992,175.16
CONSUMERS ENERGY CO 3.750% 02/15/2050 DD 05/28/19	3,577,303.52	0.00
CONSUMERS ENERGY CO 3.950% 07/15/2047 DD 02/22/17	4,225,014.00	0.00
CONTINENTAL RESOURCES INC 144A 2.268% 11/15/2026 DD 11/22/21	1,422,157.72	0.00
CONTINENTAL RESOURCES INC 144A 5.750% 01/15/2031 DD 11/25/20	298,252.39	296,394.35
CONTINENTAL RESOURCES INC/OK 4.375% 01/15/2028 DD 12/08/17	387,636.71	389,071.02
COOPERATIEVE RABOBANK UA/NY 3.875% 08/22/2024 DD 08/22/22	1,386,011.89	0.00
COPELAND 5/23 COV-LITE TLB 0.000% 05/31/2030 DD 04/17/23	0.00	3,622,413.49

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COPT DEFENSE PROPERTIES LP 2.250% 03/15/2026 DD 09/17/20	279,802.44	0.00
COPT DEFENSE PROPERTIES LP 2.750% 04/15/2031 DD 03/11/21	375,676.06	0.00
COREBRIDGE FINANCIAL INC 3.500% 04/04/2025 DD 04/04/23	1,155,387.17	782,198.85
COREBRIDGE FINANCIAL INC 3.850% 04/05/2029 DD 04/05/23	1,800,364.09	1,003,032.71
COREBRIDGE FINANCIAL INC 3.900% 04/05/2032 DD 04/05/23	2,331,651.98	0.00
COREBRIDGE FINANCIAL INC 4.350% 04/05/2042 DD 04/05/23	310,327.19	0.00
COREBRIDGE FINANCIAL INC 4.400% 04/05/2052 DD 04/05/23	6,639,510.43	0.00
COREBRIDGE GLOBAL FUNDING 144A 4.650% 08/20/2027 DD 08/22/24	0.00	1,096,033.22
CORNING INC 4.375% 11/15/2057 DD 11/13/17	0.00	4,651,744.08
CORNING INC 5.350% 11/15/2048 DD 11/06/18	0.00	1,320,389.14
CORP NACIONAL DEL COBRE D 144A 3.150% 01/15/2051 DD 12/14/20	635,325.43	0.00
CORP NACIONAL DEL COBRE D 144A 3.700% 01/30/2050	4,609,443.43	0.00
CORP NACIONAL DEL COBRE D 144A 3.700% 01/30/2050 DD 09/30/19	9,272,988.32	6,167,751.92
CORP NACIONAL DEL COBRE D 144A 4.250% 07/17/2042 DD 07/17/12	10,529,323.03	399,416.10
CORP NACIONAL DEL COBRE D 144A 4.375% 02/05/2049 DD 02/05/19	6,788,634.47	5,118,477.91
CORP NACIONAL DEL COBRE D 144A 4.500% 08/01/2047	1,801,106.47	0.00
CORP NACIONAL DEL COBRE D 144A 4.500% 08/01/2047 DD 08/01/17	3,757,763.05	0.00
CORP NACIONAL DEL COBRE D 144A 4.875% 11/04/2044 DD 11/04/14	0.00	4,440,700.63
CORP NACIONAL DEL COBRE D 144A 5.625% 09/21/2035 DD 09/21/05	1,777,707.20	1,734,713.21
CORP NACIONAL DEL COBRE D 144A 5.625% 10/18/2043 DD 10/18/13	0.00	2,323,809.29
CORP NACIONAL DEL COBRE D 144A 6.300% 09/08/2053 DD 09/08/23	4,876,872.75	0.00
CORP NACIONAL DEL COBRE D REGS 3.625% 08/01/2027 DD 08/01/17	0.00	1,018,804.10
COTERRA ENERGY INC 5.400% 02/15/2035 DD 12/17/24	0.00	1,627,418.85
COTY INC 144A 4.500% 05/15/2027	0.00	741,965.52
COUSINS PROPERTIES LP 5.375% 02/15/2032 DD 12/17/24	0.00	324,220.48
COUSINS PROPERTIES LP 5.875% 10/01/2034 DD 08/16/24	0.00	2,243,702.97
CQS US CLO 2022-2 2A A1R 144A VAR RT 07/20/2031 DD 09/28/23	1,413,691.82	905,411.49
CR MOUNT PLEASANT LLC 3.780% 03/01/2030 DD 02/13/20	1,798,383.28	1,774,211.91
CRANBERRY RUN CML VAR RT 05/01/2025 DD 04/21/21	994,960.00	1,000,000.00
CREDIT ACCEPTANCE CORP 144A 9.250% 12/15/2028 DD 12/19/23	1,279,680.00	0.00
CREDIT AGRICOLE SA 144A 3.250% 01/14/2030 DD 01/14/20	2,227,522.50	0.00
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/11/22	1,467,649.31	0.00
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 01/23/14	440,161.92	0.00
CREDIT AGRICOLE SA 144A VAR RT 12/31/2049 DD 02/27/19	507,000.18	0.00
CREDIT AGRICOLE SA/LONDON 144A 4.125% 01/10/2027 DD 01/10/17	305,693.67	0.00
CREDIT SUISSE MORT ICE4 D 144A VAR RT 05/15/2036 DD 06/05/19	2,910,274.07	0.00
CRH AMERICA FINANCE INC 144A 4.500% 04/04/2048 DD 04/04/18	260,134.72	0.00
CRH SMW FINANCE DAC 5.200% 05/21/2029 DD 05/21/24	0.00	3,635,180.70
CROSSROADS ASSET TRU A A2 144A 5.900% 08/20/2030 DD 06/25/24	0.00	100,465.56
CROWN CASTLE INC 2.900% 04/01/2041 DD 02/16/21	1,923,426.28	0.00
CROWN CASTLE INC 3.250% 01/15/2051 DD 06/15/20	2,941,702.30	2,742,232.84
CROWN CASTLE INC 3.300% 07/01/2030 DD 04/03/20	0.00	1,135,652.24



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CROWN CASTLE INC 4.150% 07/01/2050 DD 04/03/20	861,773.90	0.00
CROWN CASTLE INC 4.800% 09/01/2028 DD 04/26/23	2,093,893.18	0.00
CROWN CASTLE INC 4.900% 09/01/2029 DD 08/12/24	0.00	3,027,161.09
CROWN CASTLE INC 5.800% 03/01/2034 DD 12/06/23	8,158,076.09	0.00
CS AT1 CLAIMS US225401AL29 VAR RT 12/31/2049 DD 08/21/19	240,000.00	250,000.00
CSC HOLDINGS LLC 144A 6.500% 02/01/2029 DD 01/31/19	2,780,190.00	0.00
CSL FINANCE PLC 144A 4.625% 04/27/2042 DD 04/27/22	959,140.35	0.00
CSL FINANCE PLC 144A 4.950% 04/27/2062 DD 04/27/22	1,174,804.00	1,074,275.55
CSN RESOURCES SA 144A 4.625% 06/10/2031 DD 06/10/21	572,678.75	271,749.77
CSN RESOURCES SA 144A 5.875% 04/08/2032 DD 02/08/22	173,993.18	161,058.80
CSN RESOURCES SA REGS 4.625% 06/10/2031	1,668,949.50	838,542.13
CSX CORP 3.800% 04/15/2050 DD 03/30/20	0.00	2,262,478.37
CSX CORP 4.250% 11/01/2066 DD 10/18/16	89,841.87	79,493.01
CSX CORP 4.300% 03/01/2048 DD 02/20/18	4,469.64	900,292.65
CSX CORP 4.500% 11/15/2052 DD 07/28/22	1,240,598.24	6,808,018.04
CSX CORP 4.650% 03/01/2068 DD 02/20/18	4,624,617.52	0.00
CSX CORP 4.750% 05/30/2042 DD 11/01/11	95,754.07	0.00
CVS CORP DISC 01/02/2024	299,818.33	0.00
CVS HEALTH CORP 1.875% 02/28/2031 DD 12/16/20	2,555,438.53	2,499,978.45
CVS HEALTH CORP 3.250% 08/15/2029 DD 08/15/19	1,612,811.05	0.00
CVS HEALTH CORP 3.750% 04/01/2030 DD 03/31/20	4,320,047.27	1,739,926.77
CVS HEALTH CORP 4.780% 03/25/2038 DD 03/09/18	9,071,255.35	7,177,885.98
CVS HEALTH CORP 5.000% 02/20/2026 DD 02/21/23	402,037.98	0.00
CVS HEALTH CORP 5.050% 03/25/2048 DD 03/09/18	0.00	10,168,723.50
CVS HEALTH CORP 5.125% 02/21/2030 DD 02/21/23	4,042,073.63	2,971,453.72
CVS HEALTH CORP 5.125% 07/20/2045 DD 07/20/15	99,655.12	0.00
CVS HEALTH CORP 5.250% 01/30/2031 DD 06/02/23	410,777.23	390,725.60
CVS HEALTH CORP 5.300% 06/01/2033 DD 06/02/23	1,413,559.37	0.00
CVS HEALTH CORP 5.550% 06/01/2031 DD 05/09/24	0.00	1,091,959.76
CVS HEALTH CORP 5.625% 02/21/2053 DD 02/21/23	4,701,409.19	0.00
CVS HEALTH CORP 5.700% 06/01/2034 DD 05/09/24	0.00	2,664,432.52
CVS HEALTH CORP 5.875% 06/01/2053 DD 06/02/23	497,214.81	0.00
CVS HEALTH CORP 6.000% 06/01/2063 DD 06/02/23	1,442,751.74	0.00
CVS HEALTH CORP VAR RT 03/10/2055 DD 12/10/24	0.00	2,222,431.97
CVS HEALTH CORP VAR RT 12/10/2054 DD 12/10/24	0.00	2,142,475.67
CYBERARK SOFTWARE LTD 0.000% 11/15/2024 DD 11/18/19	212,400.00	0.00
CYRUSONE DATA CENTE 2A A2 144A 4.500% 05/20/2049 DD 05/14/24	0.00	414,532.12
DAE FUNDING LLC 144A 1.550% 08/01/2024 DD 06/22/21	408,804.76	0.00
DAIMLER TRUCK FINANCE NOR 144A 3.500% 04/07/2025 DD 04/07/22	293,370.56	0.00
DANSKE BANK A/S 144A 5.375% 01/12/2024 DD 01/16/19	3,444,212.03	0.00
DANSKE BANK A/S 144A VAR RT 01/09/2026 DD 01/09/23	805,776.68	0.00
DANSKE BANK A/S 144A VAR RT 03/28/2025 DD 04/01/22	1,636,481.70	0.00



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DANSKE BANK A/S 144A VAR RT 12/20/2025 DD 09/20/19	969,384.39	0.00
DARDEN RESTAURANTS INC 4.350% 10/15/2027 DD 10/03/24	0.00	986,578.99
DARDEN RESTAURANTS INC 6.300% 10/10/2033 DD 10/10/23	1,615,663.35	0.00
DATADOG INC 0.125% 06/15/2025 DD 06/02/20	195,440.00	0.00
DAVIDE CAMPARI-MILANO NV REGS 1.250% 10/06/2027	0.00	1,264,057.47
DAYTON POWER & LIGHT CO/THE 3.950% 06/15/2049 DD 12/15/19	1,768,837.24	0.00
DC COMMERCIAL MORTGA DC A 144A 6.314% 09/12/2040 DD 08/01/23	516,182.90	512,589.00
DELL INTERNATIONAL LLC / EMC C 3.450% 12/15/2051 DD 06/15/23	1,301,837.49	0.00
DELL INTERNATIONAL LLC / EMC C 4.350% 02/01/2030 DD 10/08/24	0.00	3,289,209.50
DELL INTERNATIONAL LLC / EMC C 5.400% 04/15/2034 DD 03/18/24	0.00	3,702,021.13
DELL INTERNATIONAL LLC / EMC C 6.020% 06/15/2026 DD 06/15/21	2,081,052.80	0.00
DELL INTERNATIONAL LLC / EMC C 8.350% 07/15/2046 DD 01/15/21	635,496.86	10,354,206.39
DELTA AIR LINES INC 2.900% 10/28/2024 DD 10/28/19	778,691.12	0.00
DELTA AIR LINES INC 7.375% 01/15/2026 DD 06/12/20	516,873.37	510,742.96
DELTA AIR LINES INC / SKY 144A 4.500% 10/20/2025 DD 09/23/20	723,003.86	364,697.37
DELTA AIR LINES/SKYMILES 9/20 0.000% 10/20/2027 DD 09/14/20	2,107,066.57	0.00
DEUTSCHE BANK AG VAR RT 12/31/2049	0.00	982,500.00
DEUTSCHE BANK AG REGS VAR RT 12/31/2049	351,760.10	392,000.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/07/2028 DD 01/07/22	0.00	237,817.40
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/14/2032 DD 01/14/21	180,840.15	0.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 01/18/2029 DD 01/18/23	2,279,701.41	0.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 02/10/2034 DD 02/10/23	1,569,526.24	413,316.41
DEUTSCHE BANK AG/NEW YORK NY VAR RT 07/13/2027 DD 07/13/23	0.00	1,339,631.03
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/16/2027 DD 11/16/21	2,034,171.30	2,107,595.91
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/24/2026 DD 11/24/20	1,706,317.89	0.00
DEUTSCHE BANK AG/NEW YORK NY VAR RT 11/26/2025 DD 11/26/19	1,760,840.72	0.00
DEUTSCHE TELEKOM AG 144A 3.625% 01/21/2050 DD 01/21/20	4,734,974.65	4,222,729.89
DEUTSCHE TELEKOM INTERNAT 144A 4.875% 03/06/2042 DD 03/06/12	4,281,261.90	4,025,677.04
DEUTSCHE TELEKOM INTERNATIONAL VAR RT 06/15/2030 DD 07/06/00	1,599,262.23	0.00
DEVON ENERGY CORP 4.750% 05/15/2042 DD 05/14/12	60,466.40	0.00
DEVON ENERGY CORP 5.000% 06/15/2045 DD 06/16/15	112,484.95	0.00
DEVON ENERGY CORP 5.750% 09/15/2054 DD 08/28/24	0.00	3,595,745.64
DEVON ENERGY CORP 7.875% 09/30/2031 DD 10/03/01	2,133,156.50	1,476,614.55
DH EUROPE FINANCE II SARL 3.250% 11/15/2039 DD 11/07/19	399,449.76	0.00
DIAMONDBACK ENERGY INC 3.125% 03/24/2031 DD 03/24/21	267,003.68	1,767,695.34
DIAMONDBACK ENERGY INC 4.250% 03/15/2052 DD 03/17/22	4,743,146.13	5,869,854.51
DIAMONDBACK ENERGY INC 4.400% 03/24/2051 DD 03/24/21	1,171,224.76	0.00
DIAMONDBACK ENERGY INC 5.750% 04/18/2054 DD 04/18/24	0.00	2,850,874.99
DIAMONDBACK ENERGY INC 5.900% 04/18/2064 DD 04/18/24	0.00	1,957,858.26
DIAMONDBACK ENERGY INC 6.250% 03/15/2033 DD 10/28/22	5,300,387.09	0.00
DIAMONDBACK ENERGY INC 6.250% 03/15/2053 DD 12/13/22	132,685.14	0.00
DIGITAL REALTY TRUST LP 3.600% 07/01/2029 DD 06/14/19	1,877,573.20	0.00



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DIGITAL REALTY TRUST LP 5.550% 01/15/2028 DD 09/27/22	0.00	609,853.18
DIRECTV FINANCING 1/24 EXTENDE 0.000% 08/02/2029 DD 01/09/24	0.00	342,300.58
DIRECTV FINANCING LLC / D 144A 5.875% 08/15/2027 DD 08/02/21	0.00	2,167,814.52
DISCOVER BANK 4.650% 09/13/2028 DD 09/13/18	0.00	881,697.02
DISCOVER FINANCIAL SERVICES VAR RT 11/02/2034 DD 11/02/23	5,799,200.25	1,834,621.19
DISCOVERY COMMUNICATIONS LLC 3.625% 05/15/2030 DD 05/18/20	0.00	1,111,852.80
DISCOVERY COMMUNICATIONS LLC 3.950% 03/20/2028 DD 09/21/17	0.00	4,796,040.85
DISCOVERY COMMUNICATIONS LLC 5.200% 09/20/2047 DD 09/21/17	3,672,766.91	5,995,379.84
DISCOVERY COMMUNICATIONS LLC 6.350% 06/01/2040 DD 06/03/10	1,664,644.40	1,534,995.53
DISH DBS CORP 144A 5.250% 12/01/2026 DD 11/26/21	514,050.00	0.00
DOCTORS CO AN INTERINSURA 144A 4.500% 01/18/2032 DD 01/18/22	478,383.96	504,536.08
DOLLAR GENERAL CORP 5.450% 07/05/2033 DD 06/07/23	1,841,295.16	0.00
DOLP TRUST 2021-NYC NYC A 144A 2.956% 05/10/2041 DD 04/01/21	1,649,258.20	1,712,096.80
DOMINION ENERGY INC 4.250% 06/01/2028 DD 06/05/18	3,020,004.65	0.00
DOMINION ENERGY INC 6.300% 03/15/2033 DD 03/06/03	262,512.73	0.00
DOMINION ENERGY INC VAR RT 12/31/2049 DD 12/13/19	484,666.97	0.00
DOMINION RES INC DISC 01/09/2025	0.00	2,339,635.19
DOMINION RES INC DISC 01/17/2024	2,260,464.65	0.00
DOMINION RES INC DISC 02/07/2024	1,462,036.39	0.00
DOW CHEMICAL CO/THE 6.900% 05/15/2053 DD 10/26/22	340,157.92	0.00
DP WORLD LTD/UNITED ARAB REGS 5.250% 12/24/2029	0.00	1,917,499.80
DRIVEN BRANDS FUNDI 1A A2 144A 4.739% 04/20/2048 DD 04/24/18	1,846,055.61	0.00
DRIVEN BRANDS FUNDI 2A A2 144A 3.237% 01/20/2051 DD 12/14/20	0.00	262,574.90
DRIVEN BRANDS FUNDI 2A A2 144A 3.981% 10/20/2049 DD 09/17/19	0.00	158,340.59
DRYDEN 93 CLO LTD 93A A1R 144A VAR RT 01/15/2038 DD 12/19/24	0.00	315,000.00
DS SMITH PLC REGS 2.875% 07/26/2029	0.00	1,813,314.89
DT MIDSTREAM INC 144A 5.800% 12/15/2034 DD 12/06/24	0.00	3,624,904.51
DTE ELECTRIC CO 3.950% 03/01/2049 DD 02/15/19	13,705,503.05	11,330,180.83
DTE ELECTRIC CO 5.400% 04/01/2053 DD 03/03/23	2,012,983.06	0.00
DTW AIRPORT INDUSTRIAL PORTFOL 6.170% 02/01/2028 DD 02/22/23	6,030,960.00	6,000,120.00
DUKE ENERGY CAROLINAS LLC 3.450% 04/15/2051 DD 04/01/21	0.00	774,713.60
DUKE ENERGY CAROLINAS LLC 3.700% 12/01/2047 DD 11/14/17	1,236,113.03	2,205,184.12
DUKE ENERGY CAROLINAS LLC 3.950% 03/15/2048 DD 03/01/18	4,753,024.43	0.00
DUKE ENERGY CORP 3.100% 06/15/2028	2,611,657.72	2,490,511.49
DUKE ENERGY CORP 3.150% 08/15/2027 DD 08/10/17	411,468.35	0.00
DUKE ENERGY CORP 3.500% 06/15/2051 DD 06/10/21	0.00	251,397.56
DUKE ENERGY CORP 3.950% 08/15/2047 DD 08/10/17	937,385.54	0.00
DUKE ENERGY CORP 4.200% 06/15/2049 DD 06/07/19	305,960.18	290,031.11
DUKE ENERGY CORP 4.300% 03/15/2028 DD 08/11/22	1,667,723.52	1,663,602.34
DUKE ENERGY CORP 4.500% 08/15/2032 DD 08/11/22	1,648,329.25	1,619,838.03
DUKE ENERGY CORP 4.800% 12/15/2045 DD 11/19/15	2,552,465.78	0.00
DUKE ENERGY CORP 5.000% 08/15/2052 DD 08/11/22	2,249,805.07	0.00



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DUKE ENERGY CORP 5.800% 06/15/2054 DD 06/07/24	0.00	1,686,763.34
DUKE ENERGY CORP DISC 01/19/2024	1,841,078.89	0.00
DUKE ENERGY CORP DISC 02/23/2024	1,171,900.00	0.00
DUKE ENERGY CORP DISC 02/27/2024	2,559,086.25	0.00
DUKE ENERGY FLORIDA LLC 4.200% 07/15/2048 DD 06/21/18	8,179,286.47	7,060,735.93
DUKE ENERGY INDIANA LLC 3.250% 10/01/2049 DD 09/27/19	0.00	232,230.15
DUKE ENERGY OHIO INC 4.300% 02/01/2049 DD 01/08/19	384,530.28	0.00
DUKE ENERGY PROGRESS LLC 2.500% 08/15/2050 DD 08/20/20	219,448.86	117,090.47
DURABLE IND PORT CML 5.770% 08/01/2028 DD 07/05/23	6,943,650.00	6,950,370.00
EAGLE RE 2021-2 LTD 2 M1B 144A VAR RT 04/25/2034 DD 11/09/21	2,123,232.52	0.00
EAST OHIO GAS CO/THE 144A 1.300% 06/15/2025 DD 06/16/20	567,140.50	0.00
EASTERN ENERGY GAS HOLDINGS LL 5.650% 10/15/2054 DD 10/09/24	0.00	8,396,698.38
EASTMAN CHEMICAL CO 5.000% 08/01/2029 DD 08/01/24	0.00	1,296,872.94
EATON CORP 4.150% 11/02/2042 DD 11/02/13	138,007.19	0.00
EATON CORP 4.700% 08/23/2052 DD 08/23/22	1,374,533.85	0.00
EBAY INC 2.700% 03/11/2030 DD 03/11/20	3,696,379.81	0.00
EBAY INC 5.950% 11/22/2027 DD 11/22/22	522,293.46	0.00
ECOLAB INC 2.750% 08/18/2055 DD 08/18/21	1,958,746.99	0.00
ECOPETROL SA 4.625% 11/02/2031	848,222.90	891,529.32
ECOPETROL SA 4.625% 11/02/2031 DD 11/02/21	678,578.32	663,463.68
ECOPETROL SA 5.875% 05/28/2045 DD 05/28/14	0.00	833,599.77
EDISON INTERNATIONAL 5.750% 06/15/2027 DD 06/21/19	2,074,599.89	1,733,300.65
EDISON INTERNATIONAL VAR RT 12/31/2049 DD 03/09/21	1,622,044.94	0.00
EFMT 2024-CES1 CES1 A2 144A VAR RT 01/26/2060 DD 12/01/24	0.00	1,539,963.81
ELECTRICITE DE FRANCE SA 144A 4.950% 10/13/2045 DD 10/13/15	1,181,608.61	554,835.84
ELECTRICITE DE FRANCE SA 144A 5.000% 09/21/2048 DD 09/21/18	0.00	2,173,806.80
ELECTRICITE DE FRANCE SA 144A 5.700% 05/23/2028 DD 05/23/23	1,760,595.99	0.00
ELECTRICITE DE FRANCE SA 144A 6.000% 01/22/2114 DD 01/22/14	0.00	6,495,461.63
ELECTRICITE DE FRANCE SA 144A 6.000% 04/22/2064 DD 04/22/24	0.00	1,644,905.01
ELECTRICITE DE FRANCE SA 144A 6.250% 05/23/2033 DD 05/23/23	1,301,060.02	0.00
ELECTRICITE DE FRANCE SA 144A VAR RT 12/31/2049 DD 06/15/23	1,618,781.45	676,772.40
ELEVANCE HEALTH INC 3.125% 05/15/2050 DD 05/05/20	0.00	556,814.82
ELEVANCE HEALTH INC 4.375% 12/01/2047 DD 11/21/17	2,647,315.69	2,390,938.46
ELEVANCE HEALTH INC 4.750% 02/15/2030 DD 10/31/24	0.00	592,939.04
ELEVANCE HEALTH INC 4.750% 02/15/2033 DD 02/08/23	200,331.58	0.00
ELEVANCE HEALTH INC 4.950% 11/01/2031 DD 10/31/24	0.00	673,686.45
ELEVANCE HEALTH INC 5.125% 02/15/2053 DD 02/08/23	2,905,637.34	0.00
ELEVANCE HEALTH INC 5.150% 06/15/2029 DD 05/30/24	0.00	804,626.91
ELEVANCE HEALTH INC 5.650% 06/15/2054 DD 05/30/24	0.00	3,886,801.77
ELEVANCE HEALTH INC 5.850% 11/01/2064 DD 10/31/24	0.00	2,767,010.68
ELEVATION CLO 201 8A A1R2 144A VAR RT 10/25/2030 DD 11/05/21	974,374.01	0.00
ELI LILLY & CO 3.950% 05/15/2047 DD 05/09/17	1,122,096.57	1,110,915.30



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ELWOOD ENERGY LLC 8.159% 07/05/2026 DD 01/05/02	35,311.60	26,291.10
EMERA INC VAR RT 06/15/2076 DD 06/16/16	768,637.74	0.00
EMERA US FINANCE LP 2.639% 06/15/2031 DD 06/04/21	0.00	1,746,701.52
EMERA US FINANCE LP 4.750% 06/15/2046 DD 12/15/16	1,688,173.70	368,865.74
EMERSON ELECTRIC CO 2.800% 12/21/2051 DD 12/21/21	5,495,342.57	0.00
EMPRESA DE TRANSPORTE DE 144A 4.700% 05/07/2050 DD 05/07/20	762,873.59	0.00
EMPRESA DE TRANSPORTE DE 144A 5.000% 01/25/2047	1,296,188.55	0.00
EMRLD BORROWER LP / EMERA 144A 6.375% 12/15/2030	755,085.72	700,263.09
ENBRIDGE (US) INC DISC 01/24/2025	0.00	647,985.00
ENBRIDGE ENERGY PARTNERS LP 5.500% 09/15/2040 DD 09/13/10	1,876,349.54	0.00
ENBRIDGE ENERGY PARTNERS LP 7.500% 04/15/2038 DD 04/03/08	196,891.11	0.00
ENBRIDGE INC 3.400% 08/01/2051 DD 06/28/21	301,403.28	0.00
ENBRIDGE INC 4.000% 11/15/2049 DD 11/15/19	1,245,186.64	0.00
ENBRIDGE INC 4.500% 06/10/2044 DD 06/04/14	227,623.93	0.00
ENBRIDGE INC 5.250% 04/05/2027 DD 04/05/24	0.00	1,011,624.63
ENBRIDGE INC 5.625% 04/05/2034 DD 04/05/24	0.00	880,502.03
ENBRIDGE INC 5.950% 04/05/2054 DD 04/05/24	0.00	742,768.74
ENBRIDGE INC 6.700% 11/15/2053 DD 11/09/23	0.00	816,161.13
ENBRIDGE INC VAR RT 07/15/2080 DD 07/08/20	1,577,475.00	3,019,559.06
ENEL FINANCE AMERICA LLC 144A 2.875% 07/12/2041 DD 07/12/21	1,909,386.78	0.00
ENEL FINANCE INTERNATIONA 144A 4.750% 05/25/2047 DD 05/25/17	1,020,691.84	0.00
ENEL FINANCE INTERNATIONA 144A 5.500% 06/15/2052 DD 06/15/22	8,585,990.35	0.00
ENEL FINANCE INTERNATIONA 144A VAR RT 10/14/2025 DD 10/14/22	3,691,144.84	1,016,038.01
ENERGEAN ISRAEL FINANCE L 144A 5.375% 03/30/2028	737,310.00	0.00
ENERGO-PRO AS 144A 11.000% 11/02/2028	634,495.50	0.00
ENERGY TRANSFER LP 3.750% 05/15/2030 DD 01/22/20	0.00	1,166,337.35
ENERGY TRANSFER LP 4.000% 10/01/2027 DD 09/21/17	91,510.29	0.00
ENERGY TRANSFER LP 4.950% 06/15/2028 DD 06/08/18	1,994,083.20	1,996,847.52
ENERGY TRANSFER LP 5.000% 05/15/2050 DD 01/22/20	167,539.26	88,353.31
ENERGY TRANSFER LP 5.150% 02/01/2043 DD 01/22/13	49,060.23	0.00
ENERGY TRANSFER LP 5.150% 03/15/2045 DD 03/12/15	7,515,975.08	5,505,511.28
ENERGY TRANSFER LP 5.250% 04/15/2029 DD 01/15/19	504,290.72	0.00
ENERGY TRANSFER LP 5.250% 07/01/2029 DD 06/21/24	0.00	803,799.13
ENERGY TRANSFER LP 5.300% 04/01/2044 DD 04/03/14	3,322,968.77	0.00
ENERGY TRANSFER LP 5.350% 05/15/2045 DD 11/17/14	1,858,628.40	1,797,885.18
ENERGY TRANSFER LP 5.400% 10/01/2047 DD 09/21/17	3,877,102.23	0.00
ENERGY TRANSFER LP 5.550% 05/15/2034 DD 01/25/24	0.00	397,951.74
ENERGY TRANSFER LP 5.950% 05/15/2054 DD 01/25/24	0.00	307,425.71
ENERGY TRANSFER LP 5.950% 10/01/2043 DD 09/19/13	24,680.78	489,480.93
ENERGY TRANSFER LP 6.000% 06/15/2048 DD 06/08/18	1,187,561.87	0.00
ENERGY TRANSFER LP 6.050% 06/01/2041 DD 05/12/11	0.00	7,936,324.49
ENERGY TRANSFER LP 6.050% 09/01/2054 DD 06/21/24	0.00	1,138,231.40



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ENERGY TRANSFER LP 6.100% 02/15/2042 DD 08/02/11	3,012,569.28	0.00
ENERGY TRANSFER LP 6.125% 12/15/2045 DD 06/23/15	593,847.96	0.00
ENERGY TRANSFER LP 6.250% 04/15/2049 DD 01/15/19	319,266.59	8,566,806.10
ENERGY TRANSFER LP 6.500% 02/01/2042 DD 01/17/12	2,219,917.97	0.00
ENERGY TRANSFER LP 6.625% 10/15/2036 DD 10/23/06	619,545.97	0.00
ENERGY TRANSFER LP VAR RT 12/31/2049 DD 01/22/20	0.00	3,659,492.31
ENGIE SA 144A 5.250% 04/10/2029 DD 04/10/24	0.00	1,579,428.90
ENGIE SA 144A 5.875% 04/10/2054 DD 04/10/24	0.00	2,396,352.55
ENI SPA 144A 5.700% 10/01/2040 DD 10/01/10	3,946,289.06	3,813,696.93
ENSTAR GROUP LTD 3.100% 09/01/2031 DD 08/24/21	4,011,401.61	1,167,558.53
ENSTAR GROUP LTD 4.950% 06/01/2029 DD 05/28/19	409,772.91	0.00
ENTEGRI INC 144A 4.750% 04/15/2029 DD 04/14/22	804,158.52	0.00
ENTERGY ARKANSAS LLC 5.750% 06/01/2054 DD 05/10/24	0.00	6,451,926.53
ENTERGY CORP DISC 01/24/2024	297,946.67	0.00
ENTERGY CORP DISC 02/01/2024	3,206,260.42	0.00
ENTERGY CORP DISC 02/07/2024	296,024.00	0.00
ENTERGY CORP DISC 02/14/2024	1,234,365.08	0.00
ENTERGY LOUISIANA LLC 3.100% 06/15/2041 DD 03/10/21	1,427,752.55	0.00
ENTERGY MISSISSIPPI LLC 3.850% 06/01/2049 DD 06/05/19	2,903,223.01	0.00
ENTERGY MISSISSIPPI LLC 5.850% 06/01/2054 DD 05/16/24	0.00	736,843.31
ENTERGY TEXAS INC 3.550% 09/30/2049 DD 09/20/19	378,562.93	0.00
ENTERPRISE PRODUCTS OPERATING 3.700% 01/31/2051 DD 01/15/20	4,622,899.87	0.00
ENTERPRISE PRODUCTS OPERATING 3.950% 01/31/2060 DD 01/15/20	1,195,384.78	0.00
ENTERPRISE PRODUCTS OPERATING 4.250% 02/15/2048 DD 02/15/18	4,261,272.63	1,804,460.95
ENTERPRISE PRODUCTS OPERATING 4.450% 02/15/2043 DD 08/13/12	127,250.58	0.00
ENTERPRISE PRODUCTS OPERATING 4.800% 02/01/2049 DD 10/11/18	0.00	2,982,787.06
ENTERPRISE PRODUCTS OPERATING 4.850% 08/15/2042 DD 02/15/12	1,658,668.51	0.00
ENTERPRISE PRODUCTS OPERATING 4.950% 10/15/2054 DD 10/14/14	3,686,432.93	0.00
ENTERPRISE PRODUCTS OPERATING 5.050% 01/10/2026 DD 01/10/23	1,317,318.00	0.00
ENTERPRISE PRODUCTS OPERATING 5.100% 02/15/2045 DD 02/12/14	2,447,199.97	0.00
ENTERPRISE PRODUCTS OPERATING 5.550% 02/16/2055 DD 08/08/24	0.00	617,662.11
ENTERPRISE PRODUCTS OPERATING 5.950% 02/01/2041 DD 01/13/11	2,031,453.16	797,554.25
ENTERPRISE PRODUCTS OPERATING 6.125% 10/15/2039 DD 10/05/09	3,969,926.50	7,260,442.62
EOG RESOURCES INC 5.650% 12/01/2054 DD 11/21/24	0.00	5,238,425.83
EPR PROPERTIES 3.600% 11/15/2031 DD 10/27/21	498,477.38	350,292.66
EPR PROPERTIES 4.750% 12/15/2026 DD 12/14/16	0.00	1,289,600.95
EQT CORP 5.750% 02/01/2034 DD 01/19/24	0.00	1,692,342.69
EQUIFAX INC 3.100% 05/15/2030 DD 04/27/20	0.00	1,132,927.98
EQUIFAX INC 5.100% 06/01/2028 DD 05/16/23	1,615,349.68	0.00
EQUIFAX INC 5.100% 12/15/2027 DD 09/12/22	1,353,450.93	0.00
EQUINIX EUROPE 2 FINANCING COR 3.250% 03/15/2031	0.00	1,858,121.91
EQUINIX INC 2.950% 09/15/2051 DD 10/07/20	76,556.60	0.00

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EQUINIX INC 3.000% 07/15/2050 DD 06/22/20	224,272.04	0.00
EQUINIX INC 3.400% 02/15/2052 DD 05/17/21	2,425,859.50	0.00
EQUITABLE FINANCIAL LIFE 144A 1.400% 07/07/2025 DD 07/07/20	0.00	983,599.15
EQUITABLE FINANCIAL LIFE 144A 1.700% 11/12/2026 DD 11/12/21	0.00	378,091.88
EQUITABLE FINANCIAL LIFE 144A 5.500% 12/02/2025 DD 12/02/22	1,500,292.47	0.00
EQUITABLE HOLDINGS INC 5.000% 04/20/2048 DD 10/20/18	372,818.47	0.00
ERAC USA FINANCE LLC 144A 5.400% 05/01/2053 DD 05/01/23	1,048,768.80	0.00
ERAC USA FINANCE LLC 144A 5.625% 03/15/2042 DD 03/15/12	509,941.72	0.00
ERP OPERATING LP 4.500% 07/01/2044 DD 06/19/14	142,177.08	0.00
ESSENT GROUP LTD 6.250% 07/01/2029 DD 07/01/24	0.00	1,226,070.47
EVEREST REINSURANCE HOLDINGS I 3.500% 10/15/2050 DD 10/07/20	5,639,305.51	0.00
EVERGY KANSAS CENTRAL INC 3.450% 04/15/2050 DD 04/09/20	5,838,113.22	5,121,231.57
EVERGY METRO INC 5.300% 10/01/2041 DD 09/20/11	0.00	1,246,295.76
EVERSOURCE ENERGY 2.550% 03/15/2031 DD 03/11/21	0.00	1,069,234.98
EVERSOURCE ENERGY 3.375% 03/01/2032 DD 02/25/22	354,666.68	0.00
EVERSOURCE ENERGY 3.450% 01/15/2050 DD 01/10/20	1,273,152.44	0.00
EVERSOURCE ENERGY 4.750% 05/15/2026 DD 05/11/23	1,393,652.22	0.00
EVERSOURCE ENERGY 5.850% 04/15/2031 DD 04/18/24	0.00	1,421,922.85
EW SCRIPPS 12/19 COV-LITE TLB2	2,162,457.90	0.00
EXELON CORP 3.350% 03/15/2032 DD 09/15/22	1,451,103.08	0.00
EXELON CORP 3.950% 06/15/2025 DD 12/15/15	806,027.31	0.00
EXELON CORP 4.450% 04/15/2046 DD 04/07/16	825,975.00	0.00
EXELON CORP 5.600% 03/15/2053 DD 02/21/23	3,651,134.47	0.00
EXELON CORP DISC 01/02/2025	0.00	649,837.50
EXPAND ENERGY CORP 5.700% 01/15/2035 DD 12/02/24	0.00	3,659,194.49
EXPAND ENERGY CORP 144A 5.500% 02/01/2026 DD 02/05/21	198,336.32	0.00
EXPAND ENERGY CORP 144A 5.875% 02/01/2029 DD 02/05/21	0.00	874,778.19
EXPEDIA GROUP INC 3.250% 02/15/2030 DD 02/15/20	4,222,897.02	0.00
EXPEDIA GROUP INC 144A 6.250% 05/01/2025 DD 05/05/20	355,380.08	0.00
EXTRA SPACE STORAGE LP 5.700% 04/01/2028 DD 03/28/23	0.00	1,837,533.42
EXXON MOBIL CORP 4.114% 03/01/2046 DD 03/03/16	0.00	312,612.41
F&G ANNUITIES & LIFE INC 6.250% 10/04/2034 DD 10/04/24	0.00	378,511.19
F&G ANNUITIES & LIFE INC 6.500% 06/04/2029 DD 06/04/24	0.00	510,688.36
F&G ANNUITIES & LIFE INC 7.400% 01/13/2028 DD 07/13/23	0.00	1,530,613.20
FAIRFAX FINANCIAL HOLDINGS LTD 4.625% 04/29/2030 DD 04/29/20	962,071.13	0.00
FAIRWAY ON THE PARK 0.000% 07/01/2024 DD 06/10/21	1,998,380.03	2,000,000.03
FARMERS EXCHANGE CAPITAL 144A VAR RT 10/15/2054 DD 10/07/14	1,331,400.00	1,428,447.33
FARMERS INSURANCE EXCHANG 144A VAR RT 10/15/2064 DD 10/09/24	0.00	752,605.92
FARMERS INSURANCE EXCHANG 144A VAR RT 11/01/2057 DD 10/16/17	1,137,828.78	1,198,673.61
FEDERAL REALTY OP LP 4.500% 12/01/2044 DD 11/14/14	1,907,072.01	1,914,398.25
FEDEX CORP 4.100% 02/01/2045 DD 01/09/15	167,695.34	0.00
FEDEX CORP 5.250% 05/15/2050 DD 04/07/20	8,404,067.50	0.00

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FERGUSON ENTERPRISES INC 5.000% 10/03/2034 DD 10/03/24	0.00	349,073.54
FERGUSON FINANCE PLC 144A 4.250% 04/20/2027 DD 04/20/22	588,789.49	590,770.31
FERTITTA ENTERTAINMENT LL 144A 4.625% 01/15/2029 DD 01/27/22	816,633.00	0.00
FIDELITY NATIONAL INFORMATION 5.625% 07/15/2052 DD 07/13/22	415,745.17	0.00
FIFTH THIRD BANCORP 2.550% 05/05/2027 DD 05/05/20	96,796.56	0.00
FIFTH THIRD BANCORP 8.250% 03/01/2038 DD 03/04/08	2,648,628.86	0.00
FIFTH THIRD BANCORP VAR RT 04/25/2028 DD 04/25/22	953,982.33	0.00
FIFTH THIRD BANCORP VAR RT 07/27/2029 DD 07/27/23	390,781.04	0.00
FIFTH THIRD BANCORP VAR RT 10/27/2028 DD 10/27/22	1,930,923.49	879,019.35
FIFTH THIRD BANK NA 2.250% 02/01/2027 DD 01/31/20	231,071.90	0.00
FIGRE TRUST 2024-HE HE1 A 144A VAR RT 03/25/2054 DD 03/27/24	0.00	1,040,926.27
FIGRE TRUST 2024-HE HE5 B 144A VAR RT 10/25/2054 DD 10/25/24	0.00	1,431,375.40
FIGRE TRUST 2024-HE HE6 B 144A VAR RT 12/25/2054 DD 12/01/24	0.00	1,264,979.62
FIGRE TRUST 2024-HE HE6 C 144A VAR RT 12/25/2054 DD 12/01/24	0.00	2,040,969.59
FIRST QUANTUM MINERALS LT 144A 6.875% 10/15/2027 DD 10/01/20	1,682,693.10	0.00
FIRSTENERGY CORP 2.250% 09/01/2030 DD 06/08/20	0.00	90,058.90
FIRSTENERGY CORP 2.650% 03/01/2030 DD 02/20/20	1,295,894.85	502,611.00
FIRSTENERGY CORP 3.400% 03/01/2050 DD 02/20/20	0.00	1,571,289.81
FIRSTENERGY CORP VAR RT 07/15/2027 DD 06/21/17	0.00	389,516.89
FIRSTENERGY TRANSMISSION 144A 4.550% 01/15/2030 DD 09/05/24	0.00	1,197,697.31
FIRSTENERGY TRANSMISSION 144A 4.550% 04/01/2049 DD 03/28/19	0.00	640,450.60
FIRSTENERGY TRANSMISSION 144A 5.000% 01/15/2035 DD 09/05/24	0.00	299,757.79
FIRSTKEY HOMES 202 SFR1 E 144A 2.791% 08/17/2037 DD 08/14/20	1,173,241.75	1,224,643.00
FISERV INC 3.500% 07/01/2029 DD 06/24/19	211,875.12	0.00
FISERV INC 4.400% 07/01/2049 DD 06/24/19	330,723.24	0.00
FISERV INC 4.500% 05/24/2031	0.00	2,096,022.86
FISERV INC 5.450% 03/15/2034 DD 03/04/24	0.00	2,448,187.52
FLEX LTD 4.875% 06/15/2029 DD 06/06/19	0.00	4,986,314.05
FLORIDA POWER & LIGHT CO 2.875% 12/04/2051 DD 11/18/21	1,739,536.47	1,280,468.10
FLORIDA POWER & LIGHT CO 4.125% 06/01/2048 DD 05/08/18	2,190,490.15	0.00
FLORIDA POWER & LIGHT CO 5.300% 04/01/2053 DD 03/03/23	3,914,548.39	182,360.22
FLUTTER TREASURY DAC 144A 6.375% 04/29/2029 DD 04/29/24	0.00	908,552.63
FOMENTO ECONOMICO MEXICANO SAB 3.500% 01/16/2050 DD 01/16/20	770.00	0.00
FORD CREDIT FLOORPLAN 3 B 144A 4.500% 09/15/2029 DD 10/08/24	0.00	113,410.86
FORD MOTOR CO 4.750% 01/15/2043 DD 01/08/13	0.00	2,994,060.67
FORD MOTOR CO 5.291% 12/08/2046 DD 12/08/16	273,831.00	0.00
FORD MOTOR CREDIT CO LLC 3.021% 03/06/2024	110,078.37	0.00
FORD MOTOR CREDIT CO LLC 3.375% 11/13/2025 DD 11/13/20	1,818,759.80	1,870,224.83
FORD MOTOR CREDIT CO LLC 5.800% 03/05/2027 DD 01/05/24	0.00	807,611.30
FORD MOTOR CREDIT CO LLC 5.800% 03/08/2029 DD 03/08/24	0.00	500,357.33
FORD MOTOR CREDIT CO LLC 5.850% 05/17/2027 DD 05/17/24	0.00	1,263,090.69
FORD MOTOR CREDIT CO LLC 6.125% 03/08/2034 DD 03/08/24	0.00	2,939,925.20



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FORD MOTOR CREDIT CO LLC 6.950% 03/06/2026 DD 01/06/23	1,578,381.83	1,877,586.89
FORD MOTOR CREDIT CO LLC 7.200% 06/10/2030 DD 06/08/23	106,634.84	105,349.37
FORD MOTOR CREDIT CO LLC 7.350% 03/06/2030 DD 01/06/23	322,801.34	317,784.45
FORTINET INC 2.200% 03/15/2031 DD 03/05/21	0.00	5,103,678.62
FORTRESS INTERMEDIATE 3 I 144A 7.500% 06/01/2031 DD 05/16/24	0.00	1,040,064.40
FORTRESS TRANSPORTATION A 144A 5.500% 05/01/2028 DD 04/12/21	769,805.60	0.00
FORTUNE BRANDS INNOVATIONS INC 3.250% 09/15/2029 DD 09/13/19	0.00	1,156,010.41
FOUNDATION BUILDING MATER 144A 6.000% 03/01/2029 DD 02/10/21	0.00	823,744.28
FOUNDRY JV HOLDCO LLC 144A 5.875% 01/25/2034 DD 05/19/23	0.00	856,203.44
FOUNDRY JV HOLDCO LLC 144A 5.900% 01/25/2030 DD 05/07/24	0.00	2,777,876.83
FOUNDRY JV HOLDCO LLC 144A 6.150% 01/25/2032 DD 05/07/24	0.00	1,493,573.64
FOUNDRY JV HOLDCO LLC 144A 6.250% 01/25/2035 DD 05/07/24	0.00	2,093,247.78
FOUNDRY JV HOLDCO LLC 144A 6.400% 01/25/2038 DD 05/07/24	0.00	3,739,695.86
FOX CORP 5.576% 01/25/2049 DD 01/25/20	0.00	11,910,620.18
FOX CORP 6.500% 10/13/2033 DD 10/13/23	0.00	3,214,914.23
FREDDIE MAC SEASONED CRE 1 MBU 2.500% 09/25/2060 DD 03/01/21	1,465,517.56	1,387,922.30
FREDDIE MAC SEASONED CRE 1 MBU 3.250% 11/25/2061 DD 03/01/22	1,340,159.55	1,281,751.49
FREDDIE MAC SEASONED CRE 2 MBU 2.500% 11/25/2060 DD 05/01/21	576,764.57	561,926.88
FREDDIE MAC SEASONED CRE 3 MBU 2.500% 03/25/2061 DD 09/01/21	1,360,488.38	1,299,848.34
FREDDIE MAC SEASONED CRED 1 MB 2.500% 08/25/2059 DD 02/01/20	1,443,605.72	1,369,465.12
FREDDIE MAC SEASONED CRED 1 MV 3.500% 07/25/2058 DD 02/01/19	223,326.32	206,147.03
FREDDIE MAC SEASONED CRED 2 MV 3.500% 11/25/2057 DD 05/01/18	90,380.50	83,665.01
FREDDIE MAC SEASONED CRED 3 MB 3.500% 10/25/2058 DD 07/01/19	1,655,762.34	1,571,409.15
FREDDIE MAC SEASONED CRED 3 MZ 3.500% 10/25/2058 DD 07/01/19	492,331.96	552,140.52
FREDDIE MAC SEASONED CREDI 1 M VAR RT 05/25/2057 DD 02/01/18	376,106.22	329,895.55
FREEDOM MORTGAGE CORP 144A 6.625% 01/15/2027 DD 07/15/23	838,549.54	0.00
FREEPORT-MCMORAN INC 4.125% 03/01/2028 DD 03/04/20	1,607,305.51	0.00
FREEPORT-MCMORAN INC 4.375% 08/01/2028 DD 07/27/20	171,759.88	0.00
FREEPORT-MCMORAN INC 5.450% 03/15/2043 DD 09/15/13	1,770,308.72	1,995,425.57
FRESENIUS MEDICAL CARE US 144A 1.875% 12/01/2026 DD 05/18/21	542,283.80	564,272.09
FRESENIUS MEDICAL CARE US 144A 2.375% 02/16/2031 DD 09/16/20	7,841,585.60	0.00
FRESHPET INC 3.000% 04/01/2028 DD 03/20/23	0.00	497,475.00
FRONTIER COMMUNICATIONS H 144A 5.000% 05/01/2028 DD 11/25/20	817,588.84	0.00
FRONTIER COMMUNICATIONS H 144A 5.875% 10/15/2027 DD 10/08/20	1,651,824.60	0.00
FS KKR CAPITAL CORP 2.625% 01/15/2027 DD 06/17/21	2,649,557.25	1,135,705.42
FS KKR CAPITAL CORP 3.250% 07/15/2027 DD 01/18/22	181,999.51	0.00
FS KKR CAPITAL CORP 6.125% 01/15/2030 DD 11/20/24	0.00	1,933,877.10
GALAXY PIPELINE ASSETS BI 144A 2.625% 03/31/2036 DD 11/05/20	3,038,030.99	0.00
GATX CORP 3.500% 06/01/2032 DD 03/04/22	0.00	429,968.54
GATX CORP 4.000% 06/30/2030 DD 05/12/20	0.00	658,881.61
GE HEALTHCARE TECHNOLOGIES INC 5.600% 11/15/2025 DD 05/15/23	1,009,030.88	1,006,701.43
GE HEALTHCARE TECHNOLOGIES INC 5.905% 11/22/2032 DD 05/22/23	2,099,392.19	0.00

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GE HEALTHCARE TECHNOLOGIES INC 6.377% 11/22/2052 DD 05/22/23	2,979,975.01	0.00
GENERAL DYNAMICS CORP 2.850% 06/01/2041 DD 05/10/21	3,728,859.67	0.00
GENERAL ELECTRIC CO 5.875% 01/14/2038 DD 01/14/08	0.00	6,442,374.16
GENERAL ELECTRIC CO 6.750% 03/15/2032 DD 03/20/02	0.00	4,837,431.31
GENERAL ELECTRIC CO VAR RT 05/05/2026 DD 05/05/06	0.00	850,501.86
GENERAL MILLS INC 3.000% 02/01/2051 DD 08/01/21	334,115.30	0.00
GENERAL MOTORS CO 5.200% 04/01/2045 DD 11/12/14	0.00	1,406,027.97
GENERAL MOTORS CO 5.400% 04/01/2048 DD 08/07/17	127,455.16	8,209,167.27
GENERAL MOTORS CO 5.400% 10/15/2029 DD 08/02/22	1,120,505.87	0.00
GENERAL MOTORS CO 5.950% 04/01/2049 DD 09/10/18	370,431.25	336,739.99
GENERAL MOTORS CO 6.250% 10/02/2043 DD 04/02/14	6,067,142.70	2,162,757.51
GENERAL MOTORS CO 6.600% 04/01/2036 DD 02/23/16	291,789.52	0.00
GENERAL MOTORS CO 6.800% 10/01/2027 DD 05/12/20	450,788.98	0.00
GENERAL MOTORS FINANCIAL CO IN 1.500% 06/10/2026 DD 06/10/21	1,558,368.56	0.00
GENERAL MOTORS FINANCIAL CO IN 2.350% 01/08/2031 DD 01/08/21	0.00	585,577.64
GENERAL MOTORS FINANCIAL CO IN 2.400% 04/10/2028 DD 04/09/21	0.00	1,148,518.39
GENERAL MOTORS FINANCIAL CO IN 2.900% 02/26/2025 DD 01/09/20	388,135.01	0.00
GENERAL MOTORS FINANCIAL CO IN 3.100% 01/12/2032 DD 01/11/22	1,620,417.39	0.00
GENERAL MOTORS FINANCIAL CO IN 3.600% 06/21/2030 DD 06/22/20	0.00	3,837,715.27
GENERAL MOTORS FINANCIAL CO IN 4.900% 10/06/2029 DD 09/06/24	0.00	985,143.18
GENERAL MOTORS FINANCIAL CO IN 5.000% 04/09/2027 DD 06/09/22	1,676,380.39	0.00
GENERAL MOTORS FINANCIAL CO IN 5.400% 04/06/2026 DD 04/06/23	2,159,701.40	0.00
GENERAL MOTORS FINANCIAL CO IN 5.550% 07/15/2029 DD 04/04/24	0.00	4,680,519.45
GENERAL MOTORS FINANCIAL CO IN 5.950% 04/04/2034 DD 04/04/24	0.00	829,150.36
GENERAL MOTORS FINANCIAL CO IN 6.000% 01/09/2028 DD 01/09/23	517,374.29	3,125,407.91
GENERAL MOTORS FINANCIAL CO IN VAR RT 12/31/2049 DD 09/16/20	1,685,759.80	0.00
GENPACT LUXEMBOURG SARL/GENPAC 6.000% 06/04/2029 DD 06/04/24	0.00	4,987,582.09
GEORGETOWN UNIVERSITY/THE 4.315% 04/01/2049 DD 01/16/19	451,306.84	0.00
GEORGIA POWER CO 3.250% 03/15/2051 DD 02/26/21	2,035,352.87	0.00
GEORGIA POWER CO 3.700% 01/30/2050 DD 01/10/20	1,282,672.57	0.00
GEORGIA POWER CO 4.650% 05/16/2028 DD 05/04/23	906,624.44	0.00
GEORGIA POWER CO 4.700% 05/15/2032 DD 05/04/22	1,107,226.47	0.00
GEORGIA POWER CO 5.125% 05/15/2052 DD 05/04/22	4,569,855.41	0.00
GEORGIA POWER CO VAR RT 05/08/2025 DD 11/08/23	1,002,241.22	0.00
GGAM FINANCE LTD 144A 8.000% 02/15/2027 DD 11/28/23	1,559,266.75	0.00
GIG CW CHURCH RANCH II 0.000% 01/01/2059 DD 06/09/21	0.00	998,360.00
GILEAD SCIENCES INC 1.650% 10/01/2030 DD 09/30/20	729,956.36	0.00
GILEAD SCIENCES INC 2.600% 10/01/2040 DD 09/30/20	221,594.24	0.00
GILEAD SCIENCES INC 2.800% 10/01/2050 DD 09/30/20	13,366,792.97	0.00
GILEAD SCIENCES INC 5.550% 10/15/2053 DD 09/14/23	7,401,667.23	0.00
GLENCORE FINANCE CANADA L 144A VAR RT 10/25/2042 DD 10/25/12	360,274.93	0.00
GLENCORE FUNDING LLC 144A 2.500% 09/01/2030 DD 09/01/20	825,699.21	0.00

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GLENCORE FUNDING LLC 144A 3.375% 09/23/2051 DD 09/23/21	933,259.56	0.00
GLENCORE FUNDING LLC 144A 3.875% 04/27/2051 DD 04/27/21	6,591,174.45	1,400,402.19
GLENCORE FUNDING LLC 144A 5.400% 05/08/2028 DD 05/08/23	509,654.43	0.00
GLENCORE FUNDING LLC 144A 5.893% 04/04/2054 DD 04/04/24	0.00	1,722,942.80
GLENCORE FUNDING LLC 144A 6.500% 10/06/2033 DD 10/06/23	6,586,468.34	0.00
GLOBAL ATLANTIC FIN CO 144A 3.125% 06/15/2031 DD 06/17/21	1,928,274.15	0.00
GLOBAL ATLANTIC FIN CO 144A 4.400% 10/15/2029 DD 10/07/19	221,082.12	227,310.45
GLOBAL ATLANTIC FIN CO 144A 6.750% 03/15/2054 DD 03/15/24	0.00	1,295,914.21
GLOBAL ATLANTIC FIN CO 144A 7.950% 06/15/2033 DD 06/15/23	1,659,652.87	0.00
GLOBAL PAYMENTS INC 2.150% 01/15/2027 DD 11/22/21	829,030.82	0.00
GLOBAL PAYMENTS INC 4.150% 08/15/2049 DD 08/14/19	148,437.40	0.00
GLOBAL PAYMENTS INC 4.875% 03/17/2031	2,316,148.31	765,332.87
GLOBAL PAYMENTS INC 5.950% 08/15/2052 DD 08/22/22	1,405,584.95	0.00
GLP CAPITAL LP / GLP FINANCING 4.000% 01/15/2030 DD 08/29/19	0.00	745,104.22
GLP CAPITAL LP / GLP FINANCING 5.375% 04/15/2026 DD 04/28/16	0.00	2,300,955.82
GLP CAPITAL LP / GLP FINANCING 5.750% 06/01/2028 DD 05/21/18	4,001,426.52	3,179,132.18
GLP CAPITAL LP / GLP FINANCING 6.250% 09/15/2054 DD 08/06/24	0.00	461,331.70
GOLDMAN SACHS GROUP INC/THE 4.250% 10/21/2025 DD 10/21/15	618,449.06	0.00
GOLDMAN SACHS GROUP INC/THE 5.950% 01/15/2027 DD 11/09/06	46,298.31	0.00
GOLDMAN SACHS GROUP INC/THE 6.450% 05/01/2036 DD 04/18/06	935,811.15	913,033.48
GOLDMAN SACHS GROUP INC/THE 6.750% 10/01/2037 DD 10/03/07	2,079,968.47	5,374.20
GOLDMAN SACHS GROUP INC/THE VAR RT 07/21/2042 DD 07/21/21	6,624,352.93	0.00
GOLDMAN SACHS GROUP INC/THE VAR RT 10/23/2030 DD 10/23/24	0.00	2,159,287.95
GOLDMAN SACHS GROUP INC/THE VAR RT 10/31/2038 DD 10/31/17	35,444,611.58	0.00
GOLUB CAPITAL BDC INC 2.500% 08/24/2026 DD 02/24/21	634,668.76	666,765.19
GOODMAN US FINANCE FIVE L 144A 4.625% 05/04/2032 DD 05/04/22	466,232.47	473,657.09
GOODMAN US FINANCE SIX LL 144A 5.125% 10/07/2034 DD 10/07/24	0.00	385,945.02
GOODMAN US FINANCE THREE 144A 3.700% 03/15/2028 DD 09/27/17	558,589.37	571,516.97
GREENKO POWER II LTD 144A 4.300% 12/13/2028 DD 12/13/21	0.00	842,753.81
GREENKO SOLAR MAURITIUS L 144A 5.950% 07/29/2026	806,192.50	0.00
GREENSPPOINT OFFICE PAR 0.00 VAR RT 11/01/2023 DD 02/25/20	0.00	1,000,000.00
GS MORTGAGE SECU GC45 SWA 144A VAR RT 12/13/2039 DD 01/01/20	1,194,774.30	1,319,886.45
GS MORTGAGE SECU GC45 SWB 144A VAR RT 12/13/2039 DD 01/01/20	1,155,563.70	1,263,923.70
GTA FINANCE CO PTY LTD 2.200% 08/26/2027	243,981.09	228,721.44
GUIDEWIRE SOFTWARE INC 1.250% 03/15/2025 DD 03/13/18	0.00	450,180.00
GXO LOGISTICS INC 6.250% 05/06/2029 DD 05/06/24	0.00	614,412.23
HA SUSTAINABLE INFRASTRUC 144A 6.375% 07/01/2034 DD 07/01/24	0.00	1,459,701.92
HALEON UK CAPITAL PLC 3.125% 03/24/2025 DD 09/24/22	732,513.42	747,021.77
HALEON US CAPITAL LLC 3.375% 03/24/2029 DD 09/24/22	236,602.77	0.00
HALEON US CAPITAL LLC 4.000% 03/24/2052 DD 09/24/22	4,679,801.17	0.00
HARBOR VIEW 6.150% 06/01/2034 DD 06/07/24	0.00	1,269,230.30
HARDEE'S FUNDING 1A A2II 144A 4.959% 06/20/2048 DD 06/20/18	381,090.45	0.00



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HARDEE'S FUNDING LL 1A A2 144A 2.865% 06/20/2051 DD 06/24/21	515,602.46	552,991.88
HARDEE'S FUNDING LL 1A A2 144A 3.981% 12/20/2050 DD 12/21/20	865,243.22	916,032.66
HARTFORD INSURANCE GROUP INC/T 4.300% 04/15/2043 DD 04/18/13	904,986.69	0.00
HARTFORD INSURANCE GROUP INC/T 6.625% 03/30/2040 DD 03/23/10	909,072.54	0.00
HASBRO INC 3.900% 11/19/2029 DD 11/19/19	801,085.92	0.00
HASBRO INC 6.050% 05/14/2034 DD 05/14/24	0.00	2,878,032.80
HAT HOLDINGS I LLC / HAT 144A 8.000% 06/15/2027 DD 12/07/23	411,307.43	1,829,059.25
HCA INC 3.125% 03/15/2027 DD 03/15/23	284,538.43	0.00
HCA INC 3.375% 03/15/2029 DD 03/15/23	900,442.60	92,850.81
HCA INC 3.500% 07/15/2051 DD 06/30/21	689,791.43	715,946.90
HCA INC 3.625% 03/15/2032 DD 03/15/23	3,191,861.86	1,996,413.28
HCA INC 4.125% 06/15/2029 DD 06/12/19	0.00	955,807.46
HCA INC 4.375% 03/15/2042 DD 03/15/23	11,864.24	0.00
HCA INC 4.625% 03/15/2052 DD 03/15/23	1,995,120.41	1,867,645.39
HCA INC 5.200% 06/01/2028 DD 05/04/23	2,123,393.69	2,104,684.03
HCA INC 5.375% 09/01/2026 DD 08/23/18	1,321,736.06	0.00
HCA INC 5.450% 04/01/2031 DD 02/23/24	0.00	499,063.35
HCA INC 5.450% 09/15/2034 DD 08/12/24	0.00	1,173,479.60
HCA INC 5.500% 06/15/2047 DD 06/22/17	80,060.10	0.00
HCA INC 5.900% 06/01/2053 DD 05/04/23	3,715,417.86	3,346,071.30
HCA INC 6.000% 04/01/2054 DD 02/23/24	0.00	715,524.37
HEALTHPEAK OP LLC 3.000% 01/15/2030 DD 11/21/19	46,305.37	0.00
HERSHEY CO/THE 3.375% 08/15/2046 DD 08/09/16	699,234.72	0.00
HERSHEY CO/THE 4.250% 05/04/2028 DD 05/04/23	800,577.90	0.00
HESS CORP 5.600% 02/15/2041 DD 08/10/10	7,107,412.02	6,933,804.18
HESS CORP 6.000% 01/15/2040 DD 12/14/09	9,252,846.68	9,992,139.29
HESS CORP 7.125% 03/15/2033 DD 03/05/02	480,523.51	327,024.90
HESS MIDSTREAM OPERATIONS 144A 6.500% 06/01/2029 DD 05/16/24	0.00	949,304.09
HEWLETT PACKARD ENTERPRISE CO 5.600% 10/15/2054 DD 09/26/24	0.00	7,143,864.64
HGI CRE CLO 2021-FL FL2 A 144A VAR RT 09/17/2036 DD 09/27/21	645,079.22	476,917.23
HIBERNIA TOWER 0.000% 11/01/2024 DD 09/01/21	2,000,000.00	1,968,051.12
HIGHLAND COUNTRY CLUB INC VAR RT 07/01/2025 DD 06/30/21	1,993,860.00	2,000,000.00
HIGHWOODS REALTY LP 3.050% 02/15/2030 DD 09/13/19	0.00	3,093,545.52
HIGHWOODS REALTY LP 7.650% 02/01/2034 DD 11/21/23	686,312.10	0.00
HILCORP ENERGY I LP / HIL 144A 5.750% 02/01/2029 DD 01/22/21	0.00	1,316,587.18
HILCORP ENERGY I LP / HIL 144A 8.375% 11/01/2033 DD 11/08/23	132,430.00	127,599.08
HILLENBRAND INC 3.750% 03/01/2031 DD 03/03/21	1,199,919.31	0.00
HILTON GRAND VACATIONS BO 144A 5.000% 06/01/2029 DD 06/04/21	553,517.34	0.00
HOME DEPOT INC/THE 3.350% 04/15/2050 DD 03/30/20	14,684,289.99	0.00
HOME DEPOT INC/THE 3.900% 06/15/2047 DD 06/05/17	3,057,918.42	0.00
HOME DEPOT INC/THE 4.950% 09/15/2052 DD 09/19/22	0.00	1,904,923.25
HOME RE 2022-1 LTD 1 M1A 144A VAR RT 10/25/2034 DD 04/26/22	494,353.29	0.00

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HOST HOTELS & RESORTS LP 3.500% 09/15/2030 DD 08/20/20	1,696,736.73	0.00
HOST HOTELS & RESORTS LP 4.000% 06/15/2025 DD 05/15/15	1,367,252.49	1,393,965.78
HOTWIRE FUNDING LLC 1 A2 144A 2.311% 11/20/2051 DD 11/19/21	0.00	1,020,735.22
HOUSE 94 6.190% 08/05/2026 DD 08/02/23	3,765,416.00	3,750,209.00
HOWARD MIDSTREAM ENERGY P 144A 8.875% 07/15/2028 DD 07/06/23	419,825.59	0.00
HOWMET AEROSPACE INC 4.850% 10/15/2031 DD 08/22/24	0.00	1,556,374.80
HPS CORPORATE LENDING FUN 144A 6.250% 09/30/2029 DD 06/18/24	0.00	813,725.00
HSBC BANK PLC WTS EXP 31-OCT-2025	0.00	10,852,480.72
HSBC HOLDINGS PLC 6.500% 09/15/2037 DD 09/12/07	14,647,377.12	4,665,778.88
HSBC HOLDINGS PLC 6.800% 06/01/2038 DD 06/01/22	834,728.19	0.00
HSBC HOLDINGS PLC 7.625% 05/17/2032 DD 05/17/22	748,133.01	0.00
HSBC HOLDINGS PLC VAR RT 11/07/2025 DD 11/07/19	1,462,628.54	0.00
HSBC HOLDINGS PLC VAR RT 11/13/2034 DD 11/13/23	11,748,962.84	0.00
HSBC HOLDINGS PLC VAR RT 11/22/2032 DD 11/22/21	1,265,231.10	1,282,403.71
HSBC HOLDINGS PLC VAR RT 12/31/2049 DD 09/11/24	0.00	876,390.73
HUB INTERNATIONAL LTD 144A 7.250% 06/15/2030 DD 06/20/23	0.00	3,596,873.31
HUBBELL INC 3.500% 02/15/2028 DD 02/02/18	0.00	1,983,899.60
HUBSPOT INC 0.375% 06/01/2025 DD 06/04/20	186,570.00	0.00
HUDSON PACIFIC PROPERTIES LP 5.950% 02/15/2028 DD 09/15/22	796,086.96	0.00
HUMANA INC 1.350% 02/03/2027 DD 08/03/21	451,265.03	0.00
HUMANA INC 3.125% 08/15/2029 DD 08/15/19	1,019,034.07	0.00
HUMANA INC 3.700% 03/23/2029 DD 03/23/22	1,471,421.13	0.00
HUMANA INC 3.950% 08/15/2049 DD 08/15/19	0.00	396,228.53
HUMANA INC 4.875% 04/01/2030 DD 03/26/20	910,583.75	0.00
HUMANA INC 5.375% 04/15/2031 DD 03/13/24	0.00	1,830,105.26
HUMANA INC 5.750% 04/15/2054 DD 03/13/24	0.00	3,323,778.35
HUMANA INC 5.875% 03/01/2033 DD 11/22/22	1,756,560.48	993,751.60
HUMANA INC 8.150% 06/15/2038 DD 06/05/08	3,059,317.10	2,875,568.68
HUNTINGTON BANCSHARES INC/OH VAR RT 01/15/2031 DD 11/18/24	0.00	2,102,932.61
HUNTINGTON BANK AUTO 1 B1 144A 6.153% 05/20/2032 DD 06/21/24	0.00	193,720.38
HUNTINGTON BANK AUTO 2 B1 144A 5.442% 10/20/2032 DD 11/06/24	0.00	275,721.95
HUNTINGTON INGALLS INDUSTRIES 4.200% 05/01/2030 DD 11/01/20	0.00	1,184,448.48
HUNTINGTON INGALLS INDUSTRIES 5.353% 01/15/2030 DD 11/18/24	0.00	255,487.55
HYATT HOTELS CORP 1.800% 10/01/2024 DD 10/01/21	2,522,422.27	0.00
HYATT HOTELS CORP 4.375% 09/15/2028 DD 08/16/18	97,179.87	0.00
HYATT HOTELS CORP 5.250% 06/30/2029 DD 06/17/24	0.00	800,704.31
HYATT HOTELS CORP 5.375% 12/15/2031 DD 11/20/24	0.00	895,758.58
HYATT HOTELS CORP 5.750% 01/30/2027 DD 07/06/23	1,941,662.10	0.00
HYUNDAI CAPITAL AMERICA 144A 2.000% 06/15/2028 DD 06/15/21	2,709,964.26	0.00
HYUNDAI CAPITAL AMERICA 144A VAR RT 03/19/2027 DD 03/19/24	0.00	4,662,872.60
ICON INVESTMENTS SIX DAC 5.809% 05/08/2027 DD 05/08/24	0.00	915,376.73
ICON INVESTMENTS SIX DAC 5.849% 05/08/2029	0.00	203,853.31



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ICON INVESTMENTS SIX DAC 6.000% 05/08/2034	0.00	202,224.32
IDAHO POWER CO 4.200% 03/01/2048 DD 03/16/18	3,530,340.97	0.00
IGLO BIRDS EYE 11/22 COV-LITE 0.000% 11/04/2029 DD 11/04/22	250,455.00	0.00
IHC HEALTH SERVICES INC 4.131% 05/15/2048 DD 07/05/18	1,193,010.20	0.00
IHS HOLDING LTD REGS 6.250% 11/29/2028	772,117.50	0.00
ILLINOIS TOOL WORKS INC 4.875% 09/15/2041 DD 03/15/12	2,947,138.04	0.00
ILLUMINA INC 4.650% 09/09/2026 DD 09/09/24	0.00	1,295,525.10
IMPERIAL BRANDS FINANCE N REGS 5.250% 02/15/2031	0.00	1,686,565.45
IMPERIAL BRANDS FINANCE P 144A 5.500% 02/01/2030 DD 07/01/24	0.00	950,180.51
IMPERIAL BRANDS FINANCE P 144A 6.125% 07/27/2027 DD 07/27/22	205,505.62	205,386.47
INDIAN RAILWAY FINANCE CO 144A 3.249% 02/13/2030 DD 02/13/20	180,460.00	181,575.71
INDIANA MICHIGAN POWER CO 3.250% 05/01/2051 DD 04/29/21	6,078,777.63	5,596,010.52
INDIANA MICHIGAN POWER CO 4.550% 03/15/2046 DD 03/03/16	2,822,912.56	1,849,333.79
INDIANA UNIVERSITY HEALTH INC 3.970% 11/01/2048 DD 04/17/18	3,198,427.83	0.00
ING 6.470% 03/01/2026 DD 02/14/23	7,000,000.00	0.00
ING 6.770% 04/01/2029 DD 03/01/24	0.00	3,210,298.00
ING GROEP NV VAR RT 09/11/2027 DD 09/11/23	3,444,514.94	1,317,900.62
ING GROEP NV VAR RT 12/31/2049 DD 04/16/15	798,587.43	819,988.03
ING GROEP NV VAR RT 12/31/2049 DD 09/10/19	238,052.14	0.00
INGERSOLL RAND INC 5.176% 06/15/2029 DD 05/10/24	0.00	707,176.92
INGERSOLL RAND INC 5.314% 06/15/2031 DD 05/10/24	0.00	596,288.51
INGERSOLL RAND INC 5.450% 06/15/2034 DD 05/10/24	0.00	367,560.34
INGRAM MICRO 9/23 TL	1,415,572.76	0.00
INGRAM MICRO 9/24 TLB 0.000% 09/17/2031 DD 09/09/24	0.00	1,013,305.04
INOVALON HOLDINGS 11/21 UNITRA 0.000% 11/24/2028 DD 09/20/21	743,437.50	0.00
INTACT FINANCIAL CORP 144A 5.459% 09/22/2032 DD 09/22/22	552,898.33	0.00
INTEL CORP 2.800% 08/12/2041 DD 08/12/21	2,477,434.54	3,325,894.47
INTEL CORP 3.050% 08/12/2051 DD 08/12/21	7,509,250.52	465,285.55
INTEL CORP 3.200% 08/12/2061 DD 08/12/21	11,651,199.03	5,109,929.11
INTEL CORP 3.250% 11/15/2049 DD 11/21/19	0.00	3,093,957.43
INTEL CORP 3.734% 12/08/2047 DD 06/08/18	19,421,531.00	0.00
INTEL CORP 4.100% 05/11/2047 DD 05/11/17	794,073.47	0.00
INTEL CORP 4.100% 05/19/2046 DD 05/19/16	5,662,838.28	1,757,893.81
INTEL CORP 4.900% 07/29/2045 DD 07/29/15	0.00	2,810,227.74
INTEL CORP 4.900% 08/05/2052 DD 08/05/22	0.00	3,162,917.40
INTEL CORP 5.050% 08/05/2062 DD 08/05/22	6,562,931.57	0.00
INTEL CORP 5.150% 02/21/2034 DD 02/21/24	0.00	1,463,465.08
INTEL CORP 5.600% 02/21/2054 DD 02/21/24	0.00	3,602,099.08
INTEL CORP 5.700% 02/10/2053 DD 02/10/23	0.00	4,911,067.16
INTEL CORP 5.900% 02/10/2063 DD 02/10/23	9,815,294.61	0.00
INTERDIGITAL INC 3.500% 06/01/2027 DD 05/27/22	0.00	540,159.65
INTERNATIONAL BUSINESS MACHINE 2.850% 05/15/2040 DD 05/07/20	784,076.83	0.00

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INTERNATIONAL BUSINESS MACHINE 4.150% 07/27/2027 DD 07/27/22	2,041,643.88	0.00
INTERNATIONAL BUSINESS MACHINE 4.900% 07/27/2052 DD 07/27/22	3,082,736.76	0.00
INTERNATIONAL FLAVORS & F 144A 2.300% 11/01/2030 DD 09/16/20	1,590,168.17	0.00
INTERNATIONAL FLAVORS & F 144A 3.268% 11/15/2040 DD 09/16/20	165,166.09	0.00
INTERNATIONAL FLAVORS & F 144A 3.468% 12/01/2050 DD 09/16/20	96,626.93	0.00
INTERNATIONAL FLAVORS & FRAGRA 5.000% 09/26/2048 DD 09/26/18	47,623.61	0.00
INTERNATIONAL PAPER CO 4.350% 08/15/2048 DD 08/09/17	71,581.21	0.00
INTERPUBLIC GROUP OF COS INC/T 2.400% 03/01/2031 DD 02/25/21	1,481,163.60	0.00
INTERPUBLIC GROUP OF COS INC/T 3.375% 03/01/2041 DD 02/25/21	1,529,886.60	1,477,321.26
INTESA SANPAOLO SPA 144A 3.250% 09/23/2024 DD 09/23/19	3,268,928.73	0.00
INTESA SANPAOLO SPA 144A 4.700% 09/23/2049 DD 09/23/19	2,305,426.97	0.00
INTESA SANPAOLO SPA 144A 5.017% 06/26/2024 DD 06/26/14	1,781,280.00	0.00
INTESA SANPAOLO SPA 144A 6.625% 06/20/2033 DD 06/20/23	0.00	2,369,073.02
INTESA SANPAOLO SPA 144A 7.200% 11/28/2033 DD 11/28/23	656,899.48	0.00
INTESA SANPAOLO SPA 144A 7.800% 11/28/2053 DD 11/28/23	8,870,608.79	0.00
INTESA SANPAOLO SPA 144A VAR RT 06/01/2032 DD 06/01/21	2,847,310.93	0.00
INTESA SANPAOLO SPA 144A VAR RT 06/01/2042 DD 06/01/21	3,899,838.09	4,036,790.42
INTESA SANPAOLO SPA 144A VAR RT 06/20/2054 DD 06/20/23	11,141,813.77	0.00
INVITATION HOMES OPERATING PAR 2.000% 08/15/2031 DD 08/06/21	0.00	1,014,451.34
INVITATION HOMES OPERATING PAR 2.300% 11/15/2028 DD 11/05/21	3,903,844.82	0.00
INVITATION HOMES OPERATING PAR 4.150% 04/15/2032 DD 04/05/22	920,766.16	0.00
INVITATION HOMES OPERATING PAR 4.875% 02/01/2035 DD 09/26/24	0.00	392,704.41
INVITATION HOMES OPERATING PAR 5.450% 08/15/2030 DD 08/02/23	1,795,826.25	891,617.72
IQVIA INC 5.700% 05/15/2028 DD 11/15/23	0.00	2,550,240.00
IQVIA INC 144A 6.250% 02/01/2029 DD 11/28/23	1,567,273.50	0.00
ISRAEL DISCOUNT BANK LTD 144A 5.375% 01/26/2028	0.00	397,506.00
ISRAEL ELECTRIC CORP LTD 144A 3.750% 02/22/2032	1,352,640.00	434,553.00
J M SMUCKER CO/THE 6.500% 11/15/2043 DD 10/25/23	3,449,631.29	0.00
J M SMUCKER CO/THE 6.500% 11/15/2053 DD 10/25/23	469,255.40	0.00
JAB HOLDINGS BV 144A 4.500% 04/08/2052 DD 04/08/22	0.00	2,203,695.99
JABIL INC 5.450% 02/01/2029 DD 04/13/23	199,230.99	0.00
JACK IN THE BOX FU 1A A2I 144A 3.445% 02/26/2052 DD 02/11/22	0.00	907,094.67
JACKSON FINANCIAL INC 3.125% 11/23/2031 DD 05/23/22	3,870,604.13	0.00
JACKSON FINANCIAL INC 4.000% 11/23/2051 DD 05/23/22	0.00	818,303.23
JACKSON FINANCIAL INC 5.170% 06/08/2027 DD 06/08/22	765,057.87	0.00
JACOBS ENGINEERING GROUP INC 6.350% 08/18/2028 DD 08/18/23	819,828.13	817,246.62
JAGUAR LAND ROVER AUTOMOT REGS 5.875% 11/15/2024	333,718.08	0.00
JANE STREET GROUP / JSG F 144A 7.125% 04/30/2031 DD 04/24/24	0.00	909,485.10
JBS USA HOLDING LUX SARL/ 144A 7.250% 11/15/2053 DD 09/19/23	3,069,765.09	0.00
JBS USA HOLDING LUX SARL/ JBS 6.500% 12/01/2052 DD 06/01/23	14,902,282.22	3,162,541.64
JDE PEET'S NV 144A 1.375% 01/15/2027 DD 09/24/21	0.00	742,477.74
JEFFERIES FINANCIAL GROUP INC 6.200% 04/14/2034 DD 04/16/24	0.00	1,681,151.63



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JELD-WEN INC 144A 7.000% 09/01/2032 DD 08/22/24	0.00	649,656.00
JERSEY CENTRAL POWER & LI 144A 4.300% 01/15/2026 DD 08/18/15	97,848.49	0.00
JERSEY CENTRAL POWER & LIGHT C 6.150% 06/01/2037 DD 12/01/07	1,379,291.43	0.00
JERSEY MIKE'S FUNDI 1A A2 144A 4.433% 02/15/2050 DD 12/23/19	0.00	53,892.08
JOHN DEERE CAPITAL CORP 4.950% 07/14/2028 DD 07/14/23	687,517.08	0.00
JOHNS HOPKINS HEALTH SYSTEM CO 3.837% 05/15/2046 DD 11/10/16	1,345,980.10	722,883.33
JOHNS HOPKINS UNIVERSITY 2.813% 01/01/2060 DD 03/16/20	76,960.89	0.00
JOHNSON & JOHNSON 3.500% 01/15/2048 DD 11/10/17	10,336,171.39	0.00
JOHNSON CONTROLS INTERNATIONAL 4.900% 12/01/2032 DD 09/14/22	0.00	1,899,390.69
JOHNSON CONTROLS INTERNATIONAL 5.125% 09/14/2045 DD 09/14/16	162,352.97	42,911.70
JOHNSON CONTROLS INTERNATIONAL VAR RT 07/02/2044 DD 07/02/16	1,978,533.06	1,889,885.05
JP MORGAN CHASE CO LOOP D 144A VAR RT 12/05/2038 DD 02/01/20	2,307,535.65	0.00
JP MORGAN MORTGAGE 10 A5 144A VAR RT 12/25/2051 DD 07/01/21	0.00	3,130,705.44
JP MORGAN MORTGAGE 6 1A7 144A VAR RT 12/25/2048 DD 06/01/18	328,485.30	0.00
JP MORGAN MORTGAGE T 8 A5 144A VAR RT 12/25/2051 DD 06/01/21	2,820,130.64	2,850,942.12
JPMORGAN CHASE & CO 5.625% 08/16/2043 DD 08/21/13	4,282,280.61	0.00
JPMORGAN CHASE & CO VAR RT 01/29/2027 DD 01/29/19	5,569,744.57	0.00
JPMORGAN CHASE & CO VAR RT 02/01/2028 DD 02/01/17	2,329,552.06	0.00
JPMORGAN CHASE & CO VAR RT 02/22/2048 DD 02/22/17	15,511,498.69	0.00
JPMORGAN CHASE & CO VAR RT 06/01/2034 DD 06/01/23	14,020,680.67	0.00
JPMORGAN CHASE & CO VAR RT 09/14/2033 DD 09/14/22	11,579,623.87	0.00
JPMORGAN CHASE & CO VAR RT 10/22/2027 DD 10/23/23	1,132,126.08	0.00
JPMORGAN CHASE & CO VAR RT 11/08/2032 DD 11/08/21	2,780,800.67	0.00
JPMORGAN CHASE & CO VAR RT 11/15/2048 DD 11/10/17	15,484,943.50	0.00
JSW STEEL LTD 144A 3.950% 04/05/2027 DD 09/23/21	812,743.40	0.00
KAISER FOUNDATION HOSPITALS 2.810% 06/01/2041 DD 06/15/21	2,883,290.34	2,352,700.88
KAISER FOUNDATION HOSPITALS 3.002% 06/01/2051 DD 06/15/21	110,195.23	0.00
KAISER FOUNDATION HOSPITALS 3.266% 11/01/2049 DD 10/31/19	569,992.81	0.00
KAISER FOUNDATION HOSPITALS 4.150% 05/01/2047 DD 05/03/17	2,904,174.01	0.00
KBC GROUP NV 144A VAR RT 01/19/2029 DD 01/19/23	1,730,142.50	0.00
KELLANOVA 5.250% 03/01/2033 DD 03/01/23	1,231,971.62	0.00
KENTUCKY UTILITIES CO 3.300% 06/01/2050 DD 06/03/20	4,211,795.82	4,169,153.91
KENVUE INC 5.200% 03/22/2063 DD 09/22/23	3,080,602.15	0.00
KEURIG DR PEPPER DISC 01/08/2024	1,544,954.75	0.00
KEURIG DR PEPPER DISC 01/30/2024	967,720.00	0.00
KEURIG DR PEPPER INC 4.500% 04/15/2052 DD 04/22/22	319,347.14	0.00
KEYBANK NA/CLEVELAND OH 3.300% 06/01/2025 DD 06/01/15	0.00	1,390,822.06
KEYBANK NA/CLEVELAND OH 5.000% 01/26/2033 DD 01/26/23	1,461,255.34	0.00
KEYCORP VAR RT 03/06/2035 DD 02/28/24	0.00	4,324,949.32
KEYSPAN GAS EAST CORP 144A 5.819% 04/01/2041 DD 03/31/11	3,332,408.64	1,978,082.54
KIA CORP 144A 1.000% 04/16/2024 DD 04/16/21	197,280.98	0.00
KILROY REALTY LP 2.500% 11/15/2032 DD 08/12/20	125,128.90	128,161.29



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KILROY REALTY LP 2.650% 11/15/2033 DD 10/07/21	911,806.10	0.00
KILROY REALTY LP 3.050% 02/15/2030 DD 09/17/19	514,747.42	184,133.37
KILROY REALTY LP 4.250% 08/15/2029 DD 08/06/14	1,563,967.09	1,605,037.90
KILROY REALTY LP 4.750% 12/15/2028 DD 11/29/18	1,139,828.47	1,171,076.34
KIMBERLY-CLARK CORP 3.900% 05/04/2047 DD 05/04/17	544,287.33	0.00
KINDER MORGAN ENERGY PARTNERS 5.000% 08/15/2042 DD 08/13/12	2,527,725.98	0.00
KINDER MORGAN ENERGY PARTNERS 6.500% 02/01/2037 DD 01/30/07	1,686,815.33	1,672,725.89
KINDER MORGAN ENERGY PARTNERS 6.550% 09/15/2040 DD 05/19/10	4,546,220.88	4,470,222.08
KINDER MORGAN ENERGY PARTNERS 7.500% 11/15/2040 DD 11/19/10	1,804,966.84	1,795,728.59
KINDER MORGAN INC 3.250% 08/01/2050 DD 08/05/20	0.00	86,270.42
KINDER MORGAN INC 4.800% 02/01/2033 DD 08/03/22	2,056,478.88	0.00
KINDER MORGAN INC 5.050% 02/15/2046 DD 02/26/15	1,969,221.91	1,914,752.07
KINDER MORGAN INC 5.100% 08/01/2029 DD 07/31/24	0.00	500,375.10
KINDER MORGAN INC 5.200% 06/01/2033 DD 01/31/23	1,394,172.22	0.00
KINDER MORGAN INC 5.450% 08/01/2052 DD 08/03/22	324,547.70	0.00
KINDER MORGAN INC 5.550% 06/01/2045 DD 11/26/14	6,067,186.73	5,872,421.18
KINDER MORGAN INC 5.950% 08/01/2054 DD 07/31/24	0.00	7,590,292.45
KINDER MORGAN INC 7.750% 01/15/2032 DD 01/11/02	478,511.74	0.00
KINETIK HOLDINGS LP 144A 6.625% 12/15/2028 DD 12/06/23	2,802,105.90	2,813,274.99
KKR GROUP FINANCE CO III 144A 5.125% 06/01/2044 DD 05/29/14	3,806,658.38	0.00
KLA CORP 3.300% 03/01/2050 DD 02/28/20	5,378,409.46	0.00
KLA CORP 5.250% 07/15/2062 DD 06/23/22	4,549,698.61	0.00
KOLL COTTON CENTER CML VAR RT 04/01/2024 DD 03/19/21	1,000,000.00	0.00
KRAFT HEINZ FOODS CO 3.000% 06/01/2026 DD 05/24/16	804,466.53	0.00
KRAFT HEINZ FOODS CO 4.375% 06/01/2046 DD 05/24/16	3,440,033.00	0.00
KRAFT HEINZ FOODS CO 4.875% 10/01/2049 DD 10/01/20	112,067.38	0.00
KRAFT HEINZ FOODS CO 5.500% 06/01/2050 DD 12/01/20	111,725.67	0.00
KRAFT HEINZ FOODS CO 6.500% 02/09/2040 DD 08/09/12	309,166.00	0.00
KROGER CO/THE 3.950% 01/15/2050 DD 01/13/20	5,995,407.58	0.00
KROGER CO/THE 4.650% 01/15/2048 DD 07/24/17	3,740,643.11	0.00
KROGER CO/THE 5.650% 09/15/2064 DD 08/27/24	0.00	6,320,091.63
KROGER CO/THE 6.900% 04/15/2038 DD 03/27/08	1,132.26	1,100.10
KYNDRYL HOLDINGS INC 2.050% 10/15/2026 DD 04/15/22	0.00	4,026,678.19
KYNDRYL HOLDINGS INC 2.700% 10/15/2028 DD 04/15/22	0.00	5,386,686.76
KYNDRYL HOLDINGS INC 4.100% 10/15/2041 DD 04/15/22	1,624,495.94	10,191,544.91
L3HARRIS TECHNOLOGIES INC 5.050% 06/01/2029 DD 03/13/24	0.00	799,731.31
L3HARRIS TECHNOLOGIES INC 5.600% 07/31/2053 DD 07/31/23	318,476.80	0.00
LA PALMA I II CML 2.85 01AUG31 2.850% 08/01/2031 DD 04/20/21	857,080.00	851,154.54
LAKEWOOD MARKETPLA 5.840% 01/01/2030 DD 12/18/24	0.00	7,500,000.00
LAS VEGAS SANDS CORP 3.200% 08/08/2024 DD 07/31/19	294,200.70	0.00
LAS VEGAS SANDS CORP 5.900% 06/01/2027 DD 05/16/24	0.00	1,115,681.62
LAZARD GROUP LLC 4.375% 03/11/2029 DD 03/11/19	1,236,168.03	847,430.03

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LD CELULOSE INTERNATIONAL 144A 7.950% 01/26/2032 DD 10/03/24	0.00	1,068,077.85
LEIDOS INC 2.300% 02/15/2031 DD 02/15/21	0.00	2,910,163.96
LEIDOS INC 4.375% 05/15/2030 DD 05/15/21	0.00	1,889,502.63
LEIDOS INC 5.750% 03/15/2033 DD 02/28/23	1,045,002.59	0.00
LELAND STANFORD JUNIOR UNIVERS 2.413% 06/01/2050 DD 06/04/20	0.00	285,245.35
LELAND STANFORD JUNIOR UNIVERS 3.563% 06/01/2044 DD 05/09/13	230,394.99	216,345.92
LELAND STANFORD JUNIOR UNIVERS 3.647% 05/01/2048 DD 04/11/17	868,413.02	0.00
LENNOX INTERNATIONAL INC 5.500% 09/15/2028 DD 09/15/23	0.00	1,925,922.97
LENOVO GROUP LTD REGS 5.875% 04/24/2025	1,105,344.38	1,102,214.73
LI AUTO INC 0.250% 05/01/2028 DD 04/12/21	160,105.00	0.00
LIBERTY MEDIA CORP-LIBERTY FOR 2.250% 08/15/2027 DD 08/12/22	431,131.38	567,532.50
LIBERTY MUTUAL GROUP INC 144A 3.950% 05/15/2060 DD 05/07/20	5,501,738.37	0.00
LIBERTY MUTUAL GROUP INC 144A 4.300% 02/01/2061 DD 02/01/21	2,823,536.71	0.00
LIBERTY MUTUAL INSURANCE 144A 7.697% 10/15/2097 DD 10/15/97	8,360,697.97	8,549,647.29
LIBERTY ON EIGHTH 6.090% 09/01/2029 DD 08/26/24	0.00	3,107,626.00
LIBERTY TRIPADVISOR HOLDI 144A 0.500% 06/30/2051 DD 03/25/21	482,184.00	0.00
LIBERTY UTILITIES CO 144A 5.577% 01/31/2029 DD 01/12/24	0.00	1,259,970.73
LINCOLN NATIONAL CORP 3.400% 03/01/2032 DD 03/01/22	845,884.61	0.00
LINDEN INDUSTRIAL PORTFOLIO 6.230% 10/01/2030 DD 09/21/23	2,066,128.24	1,999,937.93
LKQ CORP 5.750% 06/15/2028 DD 05/24/23	1,827,309.53	1,016,333.13
LLOYDS BANKING GROUP PLC 4.375% 03/22/2028 DD 03/22/18	1,589,621.04	0.00
LLOYDS BANKING GROUP PLC 4.450% 05/08/2025 DD 05/08/18	612,571.33	0.00
LLOYDS BANKING GROUP PLC 4.550% 08/16/2028 DD 08/16/18	1,196,099.74	0.00
LLOYDS BANKING GROUP PLC 4.650% 03/24/2026 DD 03/24/16	147,348.11	0.00
LLOYDS BANKING GROUP PLC 5.300% 12/01/2045 DD 06/01/16	1,438,349.98	0.00
LLOYDS BANKING GROUP PLC VAR RT 08/07/2027 DD 08/07/23	1,502,136.05	1,517,477.27
LLOYDS BANKING GROUP PLC VAR RT 11/07/2028 DD 11/07/17	262,290.78	0.00
LLOYDS BANKING GROUP PLC VAR RT 03/18/2026	233,406.17	0.00
LOCKHEED MARTIN CORP 2.800% 06/15/2050 DD 05/20/20	0.00	2,431,265.91
LOCKHEED MARTIN CORP 3.800% 03/01/2045 DD 02/20/15	952,999.61	0.00
LOCKHEED MARTIN CORP 5.200% 02/15/2064 DD 01/29/24	0.00	10,838,621.33
LOCKHEED MARTIN CORP 5.700% 11/15/2054 DD 10/24/22	6,991,445.84	4,432,360.93
LOCKHEED MARTIN CORP 5.900% 11/15/2063 DD 10/24/22	7,772,925.31	0.00
LODGES AT GLENWOOD CML 2.5 01M 2.500% 03/01/2026 DD 02/01/21	1,748,704.69	1,765,562.45
LOGICOR FINANCING SARL REGS 0.625% 11/17/2025	2,057,088.07	2,027,660.18
LOWE'S COS INC 3.700% 04/15/2046 DD 04/20/16	0.00	2,908,203.94
LOWE'S COS INC 4.250% 04/01/2052 DD 03/24/22	67,124.43	0.00
LOWE'S COS INC 4.450% 04/01/2062 DD 03/24/22	362,170.01	10,354,315.17
LOWE'S COS INC 5.125% 04/15/2050 DD 03/26/20	731,248.79	0.00
LOWE'S COS INC 5.625% 04/15/2053 DD 09/08/22	911,523.89	0.00
LOWE'S COS INC 5.750% 07/01/2053 DD 03/30/23	247,747.26	0.00
LOWE'S COS INC 5.800% 09/15/2062 DD 09/08/22	87,188.05	0.00

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LOWE'S COS INC 5.850% 04/01/2063 DD 03/30/23	126,222.74	0.00
LOWE'S COS INC 6.650% 09/15/2037 DD 09/11/07	0.00	506,826.04
LPL HOLDINGS INC 5.700% 05/20/2027 DD 05/20/24	0.00	1,012,242.64
LPL HOLDINGS INC 6.750% 11/17/2028 DD 11/17/23	959,418.00	0.00
LSEG US FIN CORP 144A 4.875% 03/28/2027 DD 03/28/24	0.00	601,255.96
LXP INDUSTRIAL TRUST 2.375% 10/01/2031 DD 08/30/21	80,453.52	0.00
LYB INTERNATIONAL FINANCE BV 5.250% 07/15/2043 DD 07/16/13	558,959.96	0.00
LYB INTERNATIONAL FINANCE III 2.250% 10/01/2030 DD 10/08/20	222,131.64	0.00
LYB INTERNATIONAL FINANCE III 3.625% 04/01/2051 DD 10/08/20	307,227.86	0.00
LYB INTERNATIONAL FINANCE III 3.800% 10/01/2060 DD 10/08/20	18,466.96	0.00
LYB INTERNATIONAL FINANCE III 4.200% 05/01/2050 DD 04/20/20	85,578.75	0.00
LYB INTERNATIONAL FINANCE III 4.200% 10/15/2049 DD 10/10/19	87,628.85	0.00
LYFT INC 144A 0.625% 03/01/2029 DD 02/27/24	0.00	440,150.62
LYONDELLBASELL INDUSTRIES NV 4.625% 02/26/2055 DD 03/05/15	46,179.51	0.00
M&T BANK CORP VAR RT 01/16/2036 DD 12/17/24	0.00	13,865,350.36
M&T BANK CORP VAR RT 01/27/2034 DD 01/27/23	2,914,182.15	0.00
M&T BANK CORP VAR RT 03/13/2032 DD 03/13/24	0.00	1,615,675.57
MACOM TECHNOLOGY SOLUTION 144A 0.000% 12/15/2029 DD 12/19/24	0.00	502,222.50
MACQUARIE AIRFINANCE HOLD 144A 5.150% 03/17/2030 DD 09/17/24	0.00	874,050.02
MACQUARIE GROUP LTD 144A VAR RT 11/28/2028 DD 11/28/17	4,397,367.00	4,532,160.60
MACQUARIE GROUP LTD 144A VAR RT 12/07/2034 DD 12/07/23	3,191,135.27	0.00
MADISON PARK FUND 37A AR2 144A VAR RT 04/15/2037 DD 04/25/24	0.00	431,889.77
MAGELLAN MIDSTREAM PARTNERS LP 3.950% 03/01/2050 DD 08/19/19	268,358.81	0.00
MAGELLAN MIDSTREAM PARTNERS LP 5.000% 03/01/2026 DD 02/29/16	2,140,399.94	0.00
MAGNA INTERNATIONAL INC 5.980% 03/21/2026 DD 03/21/23	3,165,075.69	0.00
MARATHON OIL CORP 5.200% 06/01/2045 DD 06/10/15	137,959.15	0.00
MARATHON PETROLEUM CORP 4.700% 05/01/2025 DD 04/27/20	3,973.54	0.00
MARATHON PETROLEUM CORP 4.750% 09/15/2044 DD 09/05/14	20,576.80	0.00
MARATHON PETROLEUM CORP 5.125% 12/15/2026 DD 12/15/18	0.00	738,827.03
MARATHON PETROLEUM CORP 5.850% 12/15/2045 DD 12/14/15	1,766,924.58	0.00
MARATHON PETROLEUM CORP 6.500% 03/01/2041 DD 09/01/11	86,131.59	0.00
MAREX GROUP PLC 6.404% 11/04/2029 DD 11/04/24	0.00	908,528.67
MARK II PORTFOLIO 3.000% 11/01/2030 DD 10/13/20	818,651.76	801,910.80
MARKEL GROUP INC 4.300% 11/01/2047 DD 11/02/17	1,956,450.49	0.00
MARRIOTT INTERNATIONAL INC/MD 2.850% 04/15/2031 DD 03/05/21	1,938,081.15	0.00
MARRIOTT INTERNATIONAL INC/MD 4.875% 05/15/2029 DD 02/22/24	0.00	1,141,705.26
MARRIOTT INTERNATIONAL INC/MD 5.450% 09/15/2026 DD 09/15/23	610,651.06	0.00
MARS INC 144A 2.375% 07/16/2040 DD 07/16/20	565,009.34	0.00
MARSH & MCLENNAN COS INC 3.875% 03/15/2024 DD 01/15/19	1,010,799.49	0.00
MARSH & MCLENNAN COS INC 4.200% 03/01/2048 DD 03/01/18	9,709,861.20	0.00
MARSH & MCLENNAN COS INC 4.750% 03/15/2039 DD 01/15/19	175,344.34	0.00
MARSH & MCLENNAN COS INC 4.900% 03/15/2049 DD 01/15/19	10,572,569.06	0.00



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MARTIN MARIETTA MATERIALS INC 3.500% 12/15/2027 DD 12/20/17	8,000,813.10	0.00
MARTIN MARIETTA MATERIALS INC 4.250% 12/15/2047 DD 12/20/17	317,201.81	0.00
MARVELL TECHNOLOGY INC 2.450% 04/15/2028 DD 04/12/21	451,714.67	461,182.21
MARVELL TECHNOLOGY INC 2.950% 04/15/2031 DD 04/12/21	0.00	412,401.76
MASCO CORP 4.500% 05/15/2047 DD 06/21/17	951,239.25	899,682.47
MASMOVIL/MASORANGE 4/24 (EUR) 0.000%	0.00	987,010.64
MASMOVIL/MASORANGE 4/24 (USD) 0.000% 04/17/2031 DD 04/09/24	0.00	2,555,109.82
MASS GENERAL BRIGHAM INC 3.192% 07/01/2049 DD 01/29/20	2,896,621.61	2,671,954.32
MASS GENERAL BRIGHAM INC 3.342% 07/01/2060 DD 01/29/20	1,480,946.84	1,347,106.07
MASS GENERAL BRIGHAM INC 4.117% 07/01/2055 DD 01/29/15	2,427,790.54	224,405.47
MASSACHUSETTS ELECTRIC CO 144A 4.004% 08/15/2046 DD 08/05/16	3,612,327.53	0.00
MASSACHUSETTS ELECTRIC CO 144A 5.900% 11/15/2039 DD 11/18/09	0.00	1,858,592.35
MASSACHUSETTS INSTITUTE OF TEC 2.989% 07/01/2050 DD 12/20/19	3,017,791.83	2,700,252.36
MASSACHUSETTS INSTITUTE OF TEC 3.885% 07/01/2116 DD 08/02/16	193,217.95	171,919.56
MASSACHUSETTS MUTUAL LIFE 144A 3.200% 12/01/2061 DD 11/23/21	1,098,933.22	0.00
MASSACHUSETTS MUTUAL LIFE 144A 4.900% 04/01/2077 DD 03/23/17	8,898,038.20	0.00
MASTEC INC 5.900% 06/15/2029 DD 06/10/24	0.00	4,677,261.80
MASTERCARD INC 3.950% 02/26/2048 DD 02/26/18	3,184,003.99	0.00
MATTEL INC 144A 5.875% 12/15/2027 DD 11/20/19	1,727,212.80	1,689,060.09
MAYFAIR SHOP CENT 8.28 01FEB26 8.280% 02/01/2026 DD 01/16/23	3,082,834.39	3,502,942.13
MAYFAIR SHOPPING CENTER A2 8.260% 04/01/2026	63,053.62	63,053.62
MCA FREEWAY INDUSTRIAL 5.980% 03/01/2032 DD 02/06/25	0.00	7,500,000.00
MCCORMICK & CO INC/MD 4.950% 04/15/2033 DD 04/06/23	6,662,900.44	0.00
MCDONALD'S CORP 4.600% 05/26/2045 DD 05/26/15	568,569.14	0.00
MCDONALD'S CORP 5.450% 08/14/2053 DD 08/14/23	3,324,094.76	0.00
MCGRAW-HILL 7/21 COV-LITE TL 0.000% 07/28/2028 DD 07/12/21	1,351,684.88	0.00
MCGRAW-HILL 8/24 COV-LITE TLB 0.000% 08/01/2031 DD 07/29/24	0.00	883,067.10
MDC HOLDINGS INC 3.966% 08/06/2061 DD 08/06/21	892,842.10	0.00
MEDICAL DENTAL BUILDING CML 2. 2.950% 03/01/2028 DD 02/03/21	1,660,040.00	1,696,600.00
MEDLINE INDUSTRIES/MOZART 10/2 0.000% 10/23/2028 DD 09/15/21	1,262,642.97	0.00
MEDTRONIC GLOBAL DISC 01/04/2024	1,346,968.13	0.00
MEGLOBAL CANADA ULC 144A 5.875% 05/18/2030 DD 05/18/20	677,705.16	673,368.96
MEMORIAL HEALTH SERVICES 3.447% 11/01/2049 DD 12/12/19	487,223.35	455,353.70
MEMORIAL SLOAN-KETTERING CANCE 2.955% 01/01/2050 DD 06/16/20	1,100,162.55	656,515.10
MERCK & CO INC 2.350% 06/24/2040 DD 06/24/20	4,375,847.34	0.00
MERLIN 1/24 (USD) TL 0.000% 12/31/2026 DD 01/16/24	0.00	29,222.89
MERLIN 10/19 (USD) DELAYED 0.000% 11/12/2026 DD 10/08/19	28,899.29	0.00
MERLIN 10/19 (USD) TLB 0.000% 11/12/2026 DD 10/08/19	693.51	0.00
META PLATFORMS INC 5.750% 05/15/2063 DD 05/03/23	31,566,222.35	0.00
METLIFE INC 5.250% 01/15/2054 DD 01/06/23	1,980,334.92	0.00
MF1 2021-FL7 LTD FL7 A 144A VAR RT 10/16/2036 DD 09/24/21	1,562,245.07	0.00
MHC COMMERCIAL MORT MHC A 144A VAR RT 04/15/2038 DD 04/22/21	1,557,899.85	519,815.46

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MICHAELS COS INC/THE 144A 5.250% 05/01/2028 DD 04/15/21	788,394.00	0.00
MICHAELS STORES 4/21 COV-LITE 0.000% 04/15/2028 DD 03/23/21	1,124,293.96	410,826.93
MICROCHIP TECHNOLOGY INC 0.983% 09/01/2024 DD 05/28/21	968,861.09	0.00
MICRON TECHNOLOGY INC 5.875% 09/15/2033 DD 04/11/23	937,352.38	0.00
MICRON TECHNOLOGY INC 6.750% 11/01/2029 DD 10/31/22	2,574,795.34	899,906.07
MICROSOFT CORP 2.500% 09/15/2050 DD 03/15/24	0.00	1,312,793.02
MICROSOFT CORP 2.675% 06/01/2060 DD 06/01/20	29,492,120.91	25,710,849.38
MICROSOFT CORP 3.041% 03/17/2062 DD 03/17/21	19,223,877.52	0.00
MICROSOFT CORP 4.250% 02/06/2047 DD 02/06/17	629,905.50	0.00
MICROSOFT CORP 4.500% 02/06/2057 DD 02/06/17	3,107,426.30	0.00
MICROSOFT CORP 4.750% 11/03/2055 DD 11/03/15	2,002,721.36	0.00
MICROSOFT CORP 144A 2.500% 09/15/2050 DD 09/15/23	9,002,602.75	0.00
MID COUNTIES PORTFOLIO 6.050% 09/01/2029 DD 08/14/24	0.00	5,043,700.00
MIDAMERICAN ENERGY CO 3.150% 04/15/2050 DD 10/15/19	3,625,429.84	0.00
MIDAMERICAN ENERGY CO 4.250% 07/15/2049 DD 01/09/19	10,337,384.99	0.00
MIDCAP FINANCIAL ISSUER T 144A 6.500% 05/01/2028 DD 04/29/21	468,875.00	488,979.76
MIDDLEBROOK CROSSROADS 7.470% 01/03/2028 DD 12/18/24	0.00	6,282,617.45
MILANO 10/20 COV-LITE TLB 0.000% 10/01/2027 DD 08/04/20	1,631,836.59	0.00
MILEAGE PLUS HOLDINGS LLC 144A 6.500% 06/20/2027 DD 07/02/20	2,381,849.42	857,873.24
MINERVA LUXEMBOURG SA REGS 4.375% 03/18/2031	2,481,319.69	2,525,463.05
MISSISSIPPI POWER CO 3.950% 03/30/2028 DD 03/27/18	194,473.01	0.00
MITSUBISHI UFJ FINANCIAL GROUP VAR RT 07/19/2025 DD 07/20/21	876,990.38	0.00
MKS INSTRUMENTS INC 144A 1.250% 06/01/2030 DD 05/16/24	0.00	488,840.00
MODENA/END USER COMPUTING (EUC 0.000% 04/18/2031 DD 04/02/24	0.00	1,986,465.47
MOHAWK INDUSTRIES INC 5.850% 09/18/2028 DD 09/18/23	0.00	4,781,267.27
MOLINA HEALTHCARE INC 144A 6.250% 01/15/2033 DD 11/18/24	0.00	434,870.44
MOLSON COORS BEVERAGE CO 4.200% 07/15/2046 DD 07/07/16	6,559,740.89	0.00
MONGODB INC 0.250% 01/15/2026 DD 01/14/20	187,625.00	0.00
MONONGAHELA POWER CO 144A 5.850% 02/15/2034 DD 09/15/23	5,209,488.90	3,951,723.68
MOODY'S CORP 2.550% 08/18/2060 DD 08/18/20	0.00	925,898.09
MOODY'S CORP 3.250% 05/20/2050 DD 05/20/20	1,799,212.84	1,224,093.39
MOODY'S CORP 4.875% 12/17/2048 DD 12/17/18	9,461,262.80	8,902,841.20
MORGAN STANLEY VAR RT 01/19/2038 DD 01/19/23	4,787,431.04	1,092,972.26
MORGAN STANLEY VAR RT 02/07/2039 DD 02/07/24	0.00	949,434.36
MORGAN STANLEY VAR RT 04/20/2029 DD 04/21/23	2,305,009.28	0.00
MORGAN STANLEY VAR RT 04/20/2037 DD 04/20/22	786,760.84	0.00
MORRIS MARKETPLACE 5.840% 11/01/2029 DD 09/30/24	0.00	5,000,000.00
MOTOROLA SOLUTIONS INC 5.400% 04/15/2034 DD 03/25/24	0.00	335,087.20
MOTOROLA SOLUTIONS INC 5.600% 06/01/2032 DD 05/31/22	871,966.04	0.00
MPH ACQUISITION HOLDINGS 144A 5.500% 09/01/2028 DD 08/24/21	223,851.25	0.00
MPLX LP 4.000% 02/15/2025 DD 02/12/15	1,659,252.27	0.00
MPLX LP 4.700% 04/15/2048 DD 02/08/18	4,017,703.04	0.00

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MPLX LP 4.900% 04/15/2058 DD 02/08/18	1,135,773.36	889,852.01
MPLX LP 4.950% 03/14/2052 DD 03/14/22	153,609.72	0.00
MPLX LP 4.950% 09/01/2032 DD 08/11/22	2,926,051.96	868,183.52
MPLX LP 5.200% 12/01/2047 DD 12/01/19	1,285,044.01	0.00
MPLX LP 5.500% 02/15/2049 DD 11/15/18	1,224,531.63	0.00
MPLX LP 5.650% 03/01/2053 DD 02/09/23	2,826,467.95	0.00
MSCI INC 144A 3.625% 11/01/2031 DD 05/14/21	189,217.82	0.00
MUIRKIRK BUSINESS CENTER 6.430% 08/01/2029 DD 07/25/24	0.00	2,530,191.04
MULTICARE HEALTH SYSTEM 2.803% 08/15/2050 DD 07/22/20	0.00	3,089,297.55
MYLAN INC 5.200% 04/15/2048 DD 10/15/18	0.00	1,168,558.24
MYLAN INC 5.400% 11/29/2043 DD 11/29/13	2,221,787.98	0.00
MYMICHIGAN HEALTH 3.409% 06/01/2050 DD 10/28/20	3,693,474.25	1,720,810.99
N BEVERLY DRIVE PO 6.050% 03/01/2028 DD 02/13/25	0.00	5,000,000.00
NABORS INDUSTRIES INC 144A 9.125% 01/31/2030 DD 11/20/23	788,187.10	0.00
NARRAGANSETT ELECTRIC CO/ 144A 4.170% 12/10/2042 DD 12/10/12	2,024,952.53	2,000,535.48
NARRAGANSETT ELECTRIC CO/ 144A 5.638% 03/15/2040 DD 03/22/10	2,427,804.26	0.00
NASDAQ INC 5.550% 02/15/2034 DD 06/28/23	1,769,603.10	1,715,847.37
NASDAQ INC 5.950% 08/15/2053 DD 06/28/23	3,860,860.60	0.00
NASDAQ INC 6.100% 06/28/2063 DD 06/28/23	450,063.22	1,146,525.68
NATIONAL AUSTRALIA BANK L 144A 2.990% 05/21/2031 DD 05/21/21	0.00	929,278.97
NATIONAL GRID PLC 5.602% 06/12/2028 DD 06/12/23	1,649,763.84	0.00
NATIONAL GRID PLC DISC 01/05/2024	1,882,704.72	0.00
NATIONAL GRID USA 8.000% 11/15/2030 DD 11/20/00	246,151.16	117,847.76
NATIONAL HEALTH INVESTORS INC 3.000% 02/01/2031 DD 01/26/21	0.00	2,539,552.62
NATIONAL RURAL UTILITIES COOPE 4.300% 03/15/2049 DD 01/31/19	4,433,186.97	0.00
NATIONAL RURAL UTILITIES COOPE 5.050% 09/15/2028 DD 06/29/23	820,611.87	0.00
NATIONAL SECURITIES CLEAR 144A 0.750% 12/07/2025 DD 12/07/20	1,759,380.89	0.00
NATIONSTAR MORTGAGE HOLDI 144A 5.750% 11/15/2031 DD 11/04/21	559,500.00	573,588.60
NATIONWIDE BUILDING SOCIE 144A 0.550% 01/22/2024 DD 01/22/21	199,476.86	0.00
NATIONWIDE BUILDING SOCIE 144A VAR RT 02/16/2028 DD 02/16/22	558,350.88	0.00
NATIONWIDE CHILDREN'S HOSPITAL 4.556% 11/01/2052 DD 05/12/22	236,630.78	391,067.69
NATIONWIDE MUTUAL INSURAN 144A 4.350% 04/30/2050 DD 04/30/20	11,853,510.15	5,114,740.44
NATIONWIDE MUTUAL INSURAN 144A 4.950% 04/22/2044 DD 04/22/14	302,378.21	0.00
NATIONWIDE MUTUAL INSURAN 144A 9.375% 08/15/2039 DD 08/10/09	0.00	11,968,241.78
NATURE CONSERVANCY/THE 3.957% 03/01/2052 DD 03/03/22	1,477,195.81	0.00
NATWEST GROUP PLC VAR RT 03/02/2034 DD 03/02/23	11,690,537.45	4,610,475.45
NATWEST GROUP PLC VAR RT 05/18/2029 DD 05/18/18	491,373.24	495,085.58
NATWEST GROUP PLC VAR RT 09/13/2029 DD 06/13/23	1,847,270.72	0.00
NATWEST GROUP PLC VAR RT 09/30/2028 DD 06/30/22	533,297.76	0.00
NATWEST GROUP PLC VAR RT 11/10/2026 DD 11/10/22	1,138,467.12	1,122,837.44
NATWEST GROUP PLC VAR RT 12/31/2049 DD 06/28/21	750,129.40	0.00
NBN CO LTD 144A 1.450% 05/05/2026 DD 05/05/21	1,707,155.89	1,769,462.69

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NBN CO LTD 144A 2.625% 05/05/2031 DD 05/05/21	3,220,994.93	2,204,129.55
NBN CO LTD 144A 4.000% 10/01/2027 DD 10/01/24	0.00	1,569,232.14
NBN CO LTD 144A 5.750% 10/06/2028 DD 10/06/23	208,116.97	0.00
NEPA INDUSTRIAL 2 PACK 4.590% 11/01/2037 DD 10/21/22	6,274,829.35	5,834,923.70
NESTLE HOLDINGS INC 144A 1.250% 09/15/2030 DD 09/15/20	1,823,544.21	1,810,609.04
NESTLE HOLDINGS INC 144A 4.000% 09/24/2048 DD 09/24/18	0.00	584,533.14
NETFLIX INC 4.875% 04/15/2028 DD 10/26/17	1,728,300.53	0.00
NETFLIX INC 5.400% 08/15/2054 DD 08/01/24	0.00	1,603,625.34
NEUBERGER BERMAN 21A A1R3 144A VAR RT 01/20/2039 DD 12/09/24	0.00	250,000.00
NEVADA POWER CO 6.000% 03/15/2054 DD 09/13/23	1,883,497.27	1,748,856.84
NEVADA POWER CO 6.650% 04/01/2036 DD 10/01/06	2,204,156.88	1,776,116.66
NEVADA POWER CO 6.750% 07/01/2037 DD 06/28/07	1,249,314.33	0.00
NEW ENGLAND POWER CO 144A 2.807% 10/06/2050 DD 10/06/20	1,957,679.56	2,549,446.67
NEW ENGLAND POWER CO 144A 3.800% 12/05/2047 DD 12/05/17	3,557,729.25	0.00
NEW METRO GLOBAL LTD REGS 4.800% 12/15/2024	429,000.00	0.00
NEW YORK AND PRESBYTERIAN HOSP 2.256% 08/01/2040 DD 08/19/20	2,651,804.55	0.00
NEW YORK AND PRESBYTERIAN HOSP 2.606% 08/01/2060 DD 08/19/20	161,514.85	0.00
NEW YORK LIFE GLOBAL FUND 144A 3.250% 04/07/2027 DD 04/07/22	767,479.78	0.00
NEWINGTON BUSINESS CENTER 5.290% 07/30/2030 DD 06/21/23	3,628,590.00	3,563,322.00
NEWMARK GROUP INC 7.500% 01/12/2029 DD 07/12/24	0.00	1,358,546.94
NEWMARKET CORP 2.700% 03/18/2031 DD 03/18/21	1,431,118.43	0.00
NEWMONT CORP 4.875% 03/15/2042 DD 03/08/12	92,506.36	0.00
NEWMONT CORP 5.875% 04/01/2035 DD 04/01/19	3,982,398.98	0.00
NEWMONT CORP / NEWCREST FINANC 5.350% 03/15/2034 DD 03/07/24	0.00	1,612,914.07
NEXTERA ENERGY CAPITAL HOLDING 4.255% 09/01/2024 DD 08/05/22	1,193,192.78	0.00
NEXTERA ENERGY CAPITAL HOLDING 5.749% 09/01/2025 DD 08/10/23	797,762.63	0.00
NEXTERA ENERGY CAPITAL HOLDING 6.051% 03/01/2025 DD 03/01/23	1,624,541.02	0.00
NEXTERA ENERGY CAPITAL HOLDING VAR RT 12/01/2077 DD 11/02/17	392,388.13	0.00
NIAGARA ENERGY SAC 144A 5.746% 10/03/2034 DD 10/03/24	0.00	870,685.00
NIAGARA MOHAWK POWER CORP 144A 3.025% 06/27/2050 DD 06/25/20	986,340.60	0.00
NIKE INC 3.375% 11/01/2046 DD 10/21/16	1,954,108.40	0.00
NIPPON LIFE INSURANCE CO 144A VAR RT 01/23/2050 DD 01/23/20	193,751.40	470,158.97
NISOURCE INC 3.950% 03/30/2048 DD 09/14/17	3,862,778.22	0.00
NISOURCE INC 4.375% 05/15/2047 DD 05/22/17	2,119,779.54	0.00
NISOURCE INC 5.250% 02/15/2043 DD 06/14/12	34,112.23	0.00
NISOURCE INC 5.650% 02/01/2045 DD 10/10/13	94,707.35	0.00
NISOURCE INC 5.950% 06/15/2041 DD 06/10/11	88,786.43	0.00
NISSAN MOTOR ACCEPTANCE C 144A 1.125% 09/16/2024 DD 09/16/21	96,446.91	0.00
NISSAN MOTOR ACCEPTANCE C 144A 2.000% 03/09/2026 DD 03/09/21	551,537.18	575,967.80
NISSAN MOTOR ACCEPTANCE C 144A 2.450% 09/15/2028 DD 09/16/21	85,722.77	0.00
NISSAN MOTOR ACCEPTANCE C 144A 2.750% 03/09/2028 DD 03/09/21	4,944,694.10	0.00
NISSAN MOTOR ACCEPTANCE C 144A 6.950% 09/15/2026 DD 09/15/23	408,195.33	306,791.39

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NISSAN MOTOR ACCEPTANCE C 144A 7.050% 09/15/2028 DD 09/15/23	3,744,700.67	0.00
NISSAN MOTOR ACCEPTANCE C 144A VAR RT 09/13/2027 DD 09/13/24	0.00	2,124,963.71
NISSAN MOTOR CO LTD 144A 3.522% 09/17/2025 DD 09/17/20	2,055,678.09	0.00
NISSAN MOTOR CO LTD 144A 4.810% 09/17/2030 DD 09/17/20	4,680,229.46	0.00
NMI HOLDINGS INC 6.000% 08/15/2029 DD 05/21/24	0.00	1,129,796.13
NOMURA HOLDINGS INC 2.648% 01/16/2025 DD 01/16/20	3,977,747.27	0.00
NOMURA HOLDINGS INC 5.594% 07/02/2027 DD 07/03/24	0.00	1,013,017.27
NOMURA HOLDINGS INC 5.605% 07/06/2029 DD 07/06/22	817,987.10	0.00
NOMURA HOLDINGS INC 6.070% 07/12/2028 DD 07/12/23	103,342.12	0.00
NORFOLK SOUTHERN CORP 3.155% 05/15/2055 DD 05/15/20	0.00	659,896.23
NORFOLK SOUTHERN CORP 3.942% 11/01/2047 DD 05/01/18	359,752.62	0.00
NORFOLK SOUTHERN CORP 4.050% 08/15/2052 DD 02/15/18	3,393,447.40	2,882,007.86
NORFOLK SOUTHERN CORP 4.100% 05/15/2121 DD 05/12/21	748,738.64	0.00
NORFOLK SOUTHERN CORP 4.450% 06/15/2045 DD 06/02/15	134,585.42	0.00
NORFOLK SOUTHERN CORP 4.550% 06/01/2053 DD 06/13/22	464,853.38	0.00
NORFOLK SOUTHERN CORP 5.350% 08/01/2054 DD 08/02/23	5,787,466.09	0.00
NORFOLK SOUTHERN CORP 5.550% 03/15/2034 DD 11/22/23	2,814,943.86	2,713,669.92
NORTHERN DYNASTY MINERALS LTD 0.000% 12/18/2033 DD 12/18/23	0.00	2,785,963.47
NORTHERN NATURAL GAS CO 144A 5.625% 02/01/2054 DD 01/31/24	0.00	4,246,881.71
NORTHERN OIL & GAS INC 3.625% 04/15/2029 DD 10/14/22	1,008,045.00	0.00
NORTHERN STAR RESOURCES L 144A 6.125% 04/11/2033 DD 04/11/23	2,229,144.92	0.00
NORTHERN STATES POWER CO/MN 2.900% 03/01/2050 DD 09/10/19	2,276,219.71	0.00
NORTHERN STATES POWER CO/MN 3.200% 04/01/2052 DD 03/30/21	166,496.32	424,596.32
NORTHERN STATES POWER CO/MN 3.600% 09/15/2047 DD 09/13/17	1,049,048.80	0.00
NORTHERN STATES POWER CO/MN 4.850% 08/15/2040 DD 08/11/10	992,201.06	951,628.30
NORTHERN TRUST CORP VAR RT 05/08/2032 DD 05/08/17	24,980.25	0.00
NORTHROP GRUMMAN CORP 4.950% 03/15/2053 DD 02/08/23	1,928,900.25	1,914,813.48
NORTHROP GRUMMAN CORP 5.200% 06/01/2054 DD 01/31/24	0.00	1,632,446.56
NORTHTECH FOUR LLC 2.500% 03/01/2026 DD 02/09/21	927,937.39	964,250.00
NORTHWELL HEALTHCARE INC 3.809% 11/01/2049 DD 09/26/19	0.00	207,603.69
NORTHWELL HEALTHCARE INC 4.260% 11/01/2047 DD 09/26/17	850,085.71	1,173,304.58
NORTHWESTERN UNIVERSITY 3.662% 12/01/2057 DD 10/12/17	2,888,315.97	360,010.16
NORTHWESTERN UNIVERSITY 4.643% 12/01/2044 DD 10/29/13	270,793.05	0.00
NOVA CHEMICALS CORP 144A 4.250% 05/15/2029 DD 05/11/21	1,683,952.20	0.00
NOVA CHEMICALS CORP 144A 8.500% 11/15/2028 DD 11/28/23	1,625,423.00	0.00
NRG ENERGY INC 144A 6.000% 02/01/2033 DD 10/30/24	0.00	950,178.80
NSTAR ELECTRIC CO 4.950% 09/15/2052 DD 09/15/22	1,320,693.73	0.00
NTT FINANCE CORP 144A 1.591% 04/03/2028 DD 03/03/21	6,912,706.10	7,052,126.00
NUCOR CORP 3.850% 04/01/2052 DD 03/11/22	6,976,957.74	1,019,136.04
NUCOR CORP 5.200% 08/01/2043 DD 07/29/13	427,869.35	402,238.22
NUSTAR LOGISTICS LP 6.000% 06/01/2026 DD 05/22/19	0.00	82,109.75
NUTRIEN LTD 2.950% 05/13/2030 DD 05/13/20	1,356,268.07	1,349,604.83

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NUTRIEN LTD 4.900% 03/27/2028 DD 03/27/23	2,155,645.88	0.00
NUTRIEN LTD 4.900% 06/01/2043 DD 12/01/17	1,684,867.00	0.00
NUTRIEN LTD 5.200% 06/21/2027 DD 06/21/24	0.00	1,010,198.62
NUTRIEN LTD 5.800% 03/27/2053 DD 03/27/23	2,630,615.88	0.00
NUTRIEN LTD 5.950% 11/07/2025 DD 11/09/22	2,059,072.41	0.00
NUVEEN FINANCE LLC 144A 4.125% 11/01/2024 DD 10/30/14	241,224.77	0.00
NUVEEN LLC 144A 5.550% 01/15/2030 DD 04/11/24	0.00	473,527.40
NVIDIA CORP 2.850% 04/01/2030 DD 03/31/20	0.00	8,333,017.26
NXP BV / NXP FUNDING LLC / NXP 3.250% 05/11/2041 DD 05/11/22	4,847,667.60	0.00
NXP BV / NXP FUNDING LLC / NXP 3.250% 11/30/2051 DD 11/30/21	0.00	463,042.22
NXP BV / NXP FUNDING LLC / NXP 5.000% 01/15/2033 DD 05/16/22	6,303,109.71	0.00
OAKTOWN RE III LTD 1A M1B 144A VAR RT 07/25/2029 DD 07/30/19	278,478.54	0.00
OAKTREE SPECIALTY LENDING CORP 2.700% 01/15/2027 DD 05/18/21	0.00	894,018.08
OAKTREE SPECIALTY LENDING CORP 7.100% 02/15/2029 DD 08/15/23	1,615,357.38	0.00
OAKTREE STRATEGIC CREDIT 144A 8.400% 11/14/2028 DD 11/14/23	2,730,503.90	0.00
OAKTREE STRATEGIC CREDIT FUND 6.500% 07/23/2029 DD 07/23/24	0.00	692,332.27
OCCIDENTAL PETROLEUM CORP 5.375% 01/01/2032 DD 07/26/24	0.00	1,470,071.70
OCCIDENTAL PETROLEUM CORP 6.050% 10/01/2054 DD 07/26/24	0.00	4,260,066.16
OCCIDENTAL PETROLEUM CORP 6.125% 01/01/2031 DD 12/22/20	0.00	172,924.22
OCCIDENTAL PETROLEUM CORP 6.375% 09/01/2028 DD 08/26/20	0.00	1,751,996.20
OCCIDENTAL PETROLEUM CORP 6.450% 09/15/2036 DD 09/15/19	1,320,583.95	0.00
OCCIDENTAL PETROLEUM CORP 6.625% 09/01/2030 DD 08/26/20	425,404.00	418,606.80
OCCIDENTAL PETROLEUM CORP 7.200% 03/15/2029 DD 09/15/19	967,339.10	971,469.30
OCCIDENTAL PETROLEUM CORP 7.500% 05/01/2031 DD 05/01/19	4,036,842.00	1,656,346.47
OCCIDENTAL PETROLEUM CORP 8.875% 07/15/2030 DD 07/13/20	1,190,097.46	1,161,467.11
OCI NV 144A 6.700% 03/16/2033 DD 03/16/23	1,841,715.76	1,411,689.71
OCP SA REGS 3.750% 06/23/2031	828,935.00	0.00
OCTANE RECEIVABLES RVM1 A 144A 5.010% 01/22/2046 DD 12/19/24	0.00	99,866.94
OGLETHORPE POWER CORP 3.750% 08/01/2050 DD 02/01/21	334,182.28	78,391.06
OGLETHORPE POWER CORP 4.200% 12/01/2042 DD 11/30/12	1,312,625.86	0.00
OGLETHORPE POWER CORP 4.250% 04/01/2046 DD 04/21/16	2,144,755.41	0.00
OGLETHORPE POWER CORP 5.050% 10/01/2048 DD 04/01/19	622,687.14	0.00
OGLETHORPE POWER CORP 5.950% 11/01/2039 DD 11/03/09	430,283.01	0.00
OGLETHORPE POWER CORP 144A 6.200% 12/01/2053 DD 12/05/23	639,176.44	0.00
OHIO EDISON CO 6.875% 07/15/2036 DD 06/26/06	624,975.16	0.00
OHIO EDISON CO 144A 5.500% 01/15/2033 DD 09/27/22	3,143,324.21	0.00
OHIO POWER CO 2.600% 04/01/2030 DD 03/17/20	254,310.48	0.00
OHIO POWER CO 2.900% 10/01/2051 DD 09/13/21	632,722.94	357,999.27
OHIO POWER CO 4.150% 04/01/2048 DD 03/22/18	9,466,149.93	3,734,251.56
OHIO POWER CO 5.000% 06/01/2033 DD 05/10/23	1,108,483.33	0.00
OHIO POWER CO 5.850% 10/01/2035 DD 10/14/05	338,336.89	0.00
OHIO POWER CO 6.600% 03/01/2033 DD 09/01/03	1,058,506.13	0.00



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OJALA STNL PORTF 6.43 01JUL26 6.430% 07/01/2026 DD 04/01/23	7,000,000.00	7,001,861.58
OLYMPUS CORP 144A 2.143% 12/08/2026 DD 12/08/21	184,082.58	189,841.61
OLYMPUS WATER US HOLDING 144A 4.250% 10/01/2028 DD 10/01/21	0.00	2,924,812.54
OLYMPUS WATER US HOLDING 144A 9.750% 11/15/2028 DD 06/08/23	0.00	1,437,677.02
ONCOR ELECTRIC DELIVERY C 144A 5.550% 06/15/2054 DD 06/21/24	0.00	1,150,327.74
ONCOR ELECTRIC DELIVERY CO LLC 3.800% 09/30/2047 DD 03/30/18	7,856,552.07	7,374,211.94
ONCOR ELECTRIC DELIVERY CO LLC 4.100% 11/15/2048 DD 11/15/18	0.00	1,678,544.66
ONCOR ELECTRIC DELIVERY CO LLC 5.250% 09/30/2040 DD 03/30/11	1,058,540.09	0.00
ONCOR ELECTRIC DELIVERY CO LLC 5.300% 06/01/2042 DD 05/18/12	3,040,994.54	0.00
ONCOR ELECTRIC DELIVERY CO LLC 7.500% 09/01/2038 DD 03/01/09	398,232.20	0.00
ONE GAS INC 4.500% 11/01/2048 DD 11/05/18	4,166,913.95	3,051,267.65
ONEMAIN FINANCE CORP 6.625% 05/15/2029 DD 11/04/24	0.00	809,959.95
ONEMAIN FINANCE CORP 7.125% 11/15/2031 DD 08/19/24	0.00	234,329.24
ONEOK INC 4.250% 09/24/2027 DD 09/24/24	0.00	1,970,882.78
ONEOK INC 4.750% 10/15/2031 DD 09/24/24	0.00	1,480,353.52
ONEOK INC 4.950% 07/13/2047 DD 07/13/17	71,831.79	0.00
ONEOK INC 5.050% 04/01/2045 DD 11/12/14	3,310,000.00	3,437,394.84
ONEOK INC 5.050% 11/01/2034 DD 09/24/24	0.00	521,435.68
ONEOK INC 5.200% 07/15/2048 DD 07/02/18	4,099,653.80	0.00
ONEOK INC 5.375% 06/01/2029 DD 04/09/19	0.00	850,005.10
ONEOK INC 5.550% 11/01/2026 DD 08/24/23	1,119,593.18	0.00
ONEOK INC 5.650% 11/01/2028 DD 08/24/23	1,344,037.98	1,326,480.86
ONEOK INC 5.700% 11/01/2054 DD 09/24/24	0.00	16,486,479.35
ONEOK INC 5.800% 11/01/2030 DD 08/24/23	1,546,120.57	1,530,781.41
ONEOK INC 6.625% 09/01/2053 DD 08/24/23	4,137,223.32	0.00
ONESKY CLASS A LOAN TRUST 2021 3.875% 01/15/2031 DD 12/15/21	1,522,978.94	1,347,955.71
OPEN TEXT CORP 144A 6.900% 12/01/2027 DD 12/01/22	0.00	1,963,213.00
OPEN TEXT HOLDINGS INC 144A 4.125% 02/15/2030 DD 02/18/20	0.00	1,790,926.05
ORACLE CORP 2.500% 04/01/2025 DD 04/01/20	6,584,089.96	0.00
ORACLE CORP 2.650% 07/15/2026 DD 07/07/16	735,181.28	0.00
ORACLE CORP 2.875% 03/25/2031 DD 03/24/21	2,226,510.89	0.00
ORACLE CORP 3.600% 04/01/2040 DD 04/01/20	12,223,576.82	7,665,504.12
ORACLE CORP 3.600% 04/01/2050 DD 04/01/20	0.00	5,774,554.19
ORACLE CORP 3.650% 03/25/2041 DD 03/24/21	989,550.24	0.00
ORACLE CORP 3.850% 04/01/2060 DD 04/01/20	4,725,808.60	4,981,866.40
ORACLE CORP 3.850% 07/15/2036 DD 07/07/16	3,007,463.33	2,412,473.41
ORACLE CORP 3.950% 03/25/2051 DD 03/24/21	308,274.18	0.00
ORACLE CORP 4.000% 07/15/2046 DD 07/07/16	8,957,765.55	8,347,309.03
ORACLE CORP 4.000% 11/15/2047 DD 11/09/17	9,213,877.04	12,197,924.32
ORACLE CORP 4.100% 03/25/2061 DD 03/24/21	84,194.67	850,507.46
ORACLE CORP 4.125% 05/15/2045 DD 05/05/15	257,989.70	0.00
ORACLE CORP 4.500% 07/08/2044 DD 07/08/14	1,320,612.66	0.00



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ORACLE CORP 4.900% 02/06/2033 DD 02/06/23	887,403.48	866,812.71
ORACLE CORP 5.375% 09/27/2054 DD 09/27/24	0.00	12,128,086.37
ORACLE CORP 5.500% 09/27/2064 DD 09/27/24	0.00	324,496.98
ORACLE CORP 5.550% 02/06/2053 DD 02/06/23	1,656,143.90	0.00
ORACLE CORP 6.500% 04/15/2038 DD 04/09/08	0.00	6,083,632.83
ORACLE CORP 6.900% 11/09/2052 DD 11/09/22	48,139.10	0.00
ORGANON 12/24 (USD) COV-LITE T 0.000% 05/19/2031 DD 12/09/24	0.00	288,484.51
ORGANON 6/21 (USD) TLB 0.000% 06/02/2028 DD 03/23/21	427,984.45	0.00
ORSTED AS REGS VAR RT 02/18/3021	0.00	553,529.49
OVINTIV INC 7.100% 07/15/2053 DD 05/31/23	810,748.34	2,295,426.56
OWENS CORNING 4.300% 07/15/2047 DD 06/26/17	1,052,895.47	3,107,718.45
OWENS CORNING 5.700% 06/15/2034 DD 05/31/24	0.00	1,822,803.92
OWENS CORNING VAR RT 12/01/2036 DD 06/01/07	1,333,425.73	0.00
OXFORD FINANCE LLC / OXFO 144A 6.375% 02/01/2027 DD 02/07/22	188,848.99	197,569.28
PACIFIC GAS AND ELECTRIC CO 2.950% 03/01/2026 DD 03/01/16	1,857,122.29	0.00
PACIFIC GAS AND ELECTRIC CO 3.150% 01/01/2026 DD 07/02/20	575,567.90	0.00
PACIFIC GAS AND ELECTRIC CO 3.250% 06/01/2031 DD 03/11/21	5,464,892.54	0.00
PACIFIC GAS AND ELECTRIC CO 3.300% 03/15/2027 DD 03/10/17	373,907.73	0.00
PACIFIC GAS AND ELECTRIC CO 3.450% 07/01/2025 DD 07/02/20	96,779.23	0.00
PACIFIC GAS AND ELECTRIC CO 3.500% 06/15/2025 DD 06/12/15	0.00	496,453.53
PACIFIC GAS AND ELECTRIC CO 3.500% 08/01/2050 DD 06/19/20	8,259,128.20	2,779,125.57
PACIFIC GAS AND ELECTRIC CO 4.200% 03/01/2029 DD 02/18/22	756,838.63	0.00
PACIFIC GAS AND ELECTRIC CO 4.200% 06/01/2041 DD 03/11/21	1,504,506.32	1,533,884.25
PACIFIC GAS AND ELECTRIC CO 4.450% 04/15/2042 DD 04/16/12	0.00	3,742,438.50
PACIFIC GAS AND ELECTRIC CO 4.500% 07/01/2040 DD 07/02/20	1,102,110.37	604,864.77
PACIFIC GAS AND ELECTRIC CO 4.550% 07/01/2030 DD 07/02/20	1,038,005.91	3,953,546.01
PACIFIC GAS AND ELECTRIC CO 4.950% 07/01/2050 DD 07/02/20	3,501,240.96	1,517,265.91
PACIFIC GAS AND ELECTRIC CO 5.250% 03/01/2052 DD 02/18/22	1,159,489.84	1,166,409.28
PACIFIC GAS AND ELECTRIC CO 5.900% 06/15/2032 DD 06/08/22	1,553,439.53	0.00
PACIFIC GAS AND ELECTRIC CO 5.900% 10/01/2054 DD 09/05/24	0.00	494,347.71
PACIFIC GAS AND ELECTRIC CO 6.100% 01/15/2029 DD 06/05/23	1,615,720.81	0.00
PACIFIC GAS AND ELECTRIC CO 6.150% 01/15/2033 DD 01/06/23	1,666,520.92	0.00
PACIFIC GAS AND ELECTRIC CO 6.700% 04/01/2053 DD 03/30/23	6,333,311.61	0.00
PACIFIC GAS AND ELECTRIC CO 6.750% 01/15/2053 DD 01/06/23	6,430,700.53	837,107.25
PACIFIC GAS AND ELECTRIC CO 6.950% 03/15/2034 DD 11/08/23	0.00	1,106,612.38
PACIFIC LIFE GLOBAL FUNDI 144A 1.600% 09/21/2028 DD 09/21/21	600,327.67	0.00
PACIFICORP 3.300% 03/15/2051 DD 04/08/20	5,423,439.32	5,800,133.56
PACIFICORP 4.150% 02/15/2050 DD 03/01/19	1,470,925.18	1,658,062.56
PACIFICORP 5.800% 01/15/2055 DD 01/05/24	0.00	7,200,348.96
PANONIA ASSOCIATES A-4 0.000% 01/01/2059 DD 05/06/21	1,185,323.44	1,175,124.41
PARAMOUNT GLOBAL 2.900% 01/15/2027 DD 07/11/16	796,995.10	0.00
PARAMOUNT GLOBAL 3.700% 06/01/2028 DD 12/01/18	0.00	564,931.97



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PARAMOUNT GLOBAL 4.200% 05/19/2032 DD 05/19/20	187,903.27	0.00
PARAMOUNT GLOBAL 4.375% 03/15/2043 DD 03/15/13	3,261,280.93	2,805,359.44
PARAMOUNT GLOBAL 4.900% 08/15/2044 DD 08/19/14	1,665,853.97	1,598,760.25
PARAMOUNT GLOBAL 4.950% 01/15/2031 DD 04/01/20	0.00	1,694,613.12
PARAMOUNT GLOBAL 5.850% 09/01/2043 DD 08/19/13	1,838,154.07	0.00
PARAMOUNT GLOBAL 6.875% 04/30/2036 DD 04/12/06	1,764,942.47	870,949.11
PARAMOUNT GLOBAL VAR RT 02/28/2057 DD 02/28/17	0.00	314,951.87
PARKER-HANNIFIN CORP 4.450% 11/21/2044 DD 11/21/14	4,170,041.96	3,601,485.43
PATTERSON-UTI ENERGY INC 5.150% 11/15/2029 DD 11/15/19	793,644.94	886,060.12
PATTERSON-UTI ENERGY INC 7.150% 10/01/2033 DD 09/13/23	3,175,131.71	461,175.35
PAYPAL HOLDINGS INC 5.250% 06/01/2062 DD 05/23/22	2,864,965.91	0.00
PAYSAFE 6/21 (USD) COV-LITE TL 0.000% 06/28/2028 DD 06/02/21	1,521,403.36	0.00
PECO ENERGY CO 2.800% 06/15/2050 DD 06/08/20	2,152,753.66	0.00
PECO ENERGY CO 3.900% 03/01/2048 DD 02/23/18	1,376,226.65	0.00
PENNYMAC FINANCIAL SERVIC 144A 4.250% 02/15/2029 DD 02/11/21	859,598.84	0.00
PENSKE TRUCK LEASING CO L 144A 5.350% 01/12/2027 DD 01/12/24	0.00	3,825,376.74
PENSKE TRUCK LEASING CO L 144A 5.350% 03/30/2029 DD 04/02/24	0.00	1,258,405.85
PEPSICO INC 2.750% 10/21/2051 DD 10/21/21	1,564,003.52	1,368,116.13
PEPSICO INC 2.875% 10/15/2049 DD 10/09/19	1,842,425.10	1,634,605.68
PEPSICO INC 3.450% 10/06/2046 DD 10/06/16	2,958,067.59	0.00
PEPSICO INC 4.200% 07/18/2052 DD 07/18/22	12,435,212.65	8,778,389.46
PEPSICO INC 4.650% 02/15/2053 DD 02/15/23	3,385,835.51	0.00
PERATON 2/21 COV-LITE TLB 0.000% 02/01/2028 DD 02/01/21	1,582,037.72	0.00
PERUSAHAAN PERSEROAN PERS 144A 4.875% 07/17/2049 DD 07/17/19	176,500.00	161,505.56
PETROBRAS GLOBAL FINANCE BV 6.500% 07/03/2033 DD 07/03/23	1,887,771.66	0.00
PETROLEOS MEXICANOS 10.000% 02/07/2033 DD 08/07/23	2,570,201.60	2,243,014.46
PETROLEOS MEXICANOS 6.625% 06/15/2035 DD 12/15/05	997,296.82	1,023,902.58
PETROLEOS MEXICANOS 6.700% 02/16/2032 DD 12/16/21	2,011,766.08	1,412,805.78
PETROLEOS MEXICANOS 6.750% 09/21/2047 DD 09/21/16	0.00	1,199,639.98
PETROLEOS MEXICANOS 6.875% 08/04/2026 DD 08/04/16	0.00	3,537,413.89
PETRONAS CAPITAL LTD 144A 3.404% 04/28/2061 DD 04/28/21	1,515,682.31	0.00
PETRONAS CAPITAL LTD 144A 4.800% 04/21/2060 DD 04/21/20	943,787.04	0.00
PETSMART 2/21 COV-LITE TL 0.000% 02/11/2028 DD 01/27/21	0.00	1,818,919.26
PETSMART INC / PETSMART F 144A 4.750% 02/15/2028 DD 02/12/21	1,651,019.13	1,165,216.84
PFIZER INC 4.000% 03/15/2049 DD 03/11/19	1,493,595.45	0.00
PFIZER INC 4.100% 09/15/2038 DD 09/07/18	4,969,022.03	0.00
PG&E WILDFIRE RECOVERY FUNDING 4.263% 06/01/2038 DD 05/10/22	730,882.85	0.00
PHILIP MORRIS INTERNATIONAL IN 4.250% 11/10/2044	1,716,788.94	0.00
PHILIP MORRIS INTERNATIONAL IN 5.000% 11/17/2025 DD 11/17/22	401,609.66	0.00
PHILIP MORRIS INTERNATIONAL IN 5.125% 11/15/2024 DD 11/17/22	399,425.36	0.00
PHILIP MORRIS INTERNATIONAL IN 5.125% 11/17/2027 DD 11/17/22	611,139.35	0.00
PHINIA INC 144A 6.750% 04/15/2029 DD 04/04/24	0.00	112,200.47

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PIEDMONT NATURAL GAS CO INC 3.640% 11/01/2046 DD 07/28/16	1,389,798.87	1,343,142.33
PIEDMONT OPERATING PARTNERSHIP 6.875% 07/15/2029 DD 06/25/24	0.00	719,372.29
PIEDMONT OPERATING PARTNERSHIP 9.250% 07/20/2028 DD 07/20/23	0.00	4,284,622.11
PILGRIM'S PRIDE CORP 4.250% 04/15/2031 DD 10/15/22	0.00	4,381,327.09
PINNACLE WEST CAPITAL CORP VAR RT 06/10/2026 DD 06/10/24	0.00	100,407.48
PIONEER NATURAL RESOURCES CO 5.100% 03/29/2026 DD 03/29/23	1,612,202.24	0.00
PIXLEY PARK CLO LTD 1A B1 144A VAR RT 01/15/2037 DD 01/15/25	0.00	1,010,524.50
PLAINS ALL AMERICAN PIPELINE L 3.550% 12/15/2029 DD 09/16/19	815,727.80	0.00
PLAINS ALL AMERICAN PIPELINE L 4.300% 01/31/2043 DD 12/10/12	40,672.41	0.00
PLAINS ALL AMERICAN PIPELINE L 4.700% 06/15/2044 DD 04/23/14	171,378.65	0.00
PLAINS ALL AMERICAN PIPELINE L 4.900% 02/15/2045 DD 12/09/14	3,991,602.06	0.00
PLAINS ALL AMERICAN PIPELINE L 5.150% 06/01/2042 DD 03/22/12	0.00	1,541,175.48
PLAINS ALL AMERICAN PIPELINE L 6.650% 01/15/2037 DD 07/15/07	1,083,931.55	0.00
PLANET FITNESS MAS 1A A2I 144A 5.765% 06/05/2054 DD 06/12/24	0.00	1,301,334.01
PLANET FITNESS MAST 1A A2 144A 3.858% 12/05/2049 DD 12/03/19	2,437,713.10	2,516,201.25
PNC FINANCIAL SERVICES GROUP I VAR RT 10/20/2027 DD 10/20/23	1,868,005.39	0.00
POWER SOLUTIONS 5/23 TL 0.000% 05/06/2030 DD 05/04/23	1,198,496.25	0.00
PPL CAPITAL FUNDING INC VAR RT 03/30/2067 DD 03/20/07	1,622,268.35	0.00
PPL ELECTRIC UTILITIES CORP 4.750% 07/15/2043 DD 07/11/13	8,059,202.06	0.00
PREMIER DISTRIBUTION CENTER 8.730% 06/01/2027 DD 04/01/24	0.00	6,438,261.22
PRESIDENT AND FELLOWS OF HARVA 2.517% 10/15/2050 DD 04/21/20	0.00	553,590.08
PRESIDENT AND FELLOWS OF HARVA 3.150% 07/15/2046 DD 10/13/16	231,875.21	125,626.81
PRESIDIO/FORTRESS INTERMEDIATE 0.000% 06/27/2031 DD 04/26/24	0.00	1,440,099.81
PRIME SECURITY SERVICES B 144A 3.375% 08/31/2027 DD 08/20/20	0.00	198,268.46
PRINCIPAL FINANCIAL GROUP INC 4.625% 09/15/2042 DD 09/10/12	1,058,621.34	0.00
PROCTER & GAMBLE CO/THE 3.000% 03/25/2030 DD 03/25/20	2,783,003.75	0.00
PROGRESSIVE CORP/THE 4.125% 04/15/2047 DD 04/06/17	2,595,569.86	0.00
PROLOGIS LP 2.125% 10/15/2050 DD 08/20/20	3,744,987.51	0.00
PROLOGIS LP 3.050% 03/01/2050 DD 09/01/22	0.00	545,581.66
PROLOGIS LP 5.250% 06/15/2053 DD 03/30/23	7,798,424.71	0.00
PROMENADE AT COCO 6.37 01MAY28 6.370% 05/01/2028 DD 04/24/23	4,702,258.00	4,682,800.00
PROOFPOINT 5/24 TL 0.000% 08/31/2028 DD 05/28/24	0.00	1,129,069.45
PROOFPOINT 8/21 COV-LITE TL 0.000% 08/31/2028 DD 05/27/21	1,134,638.75	0.00
PROSUS NV 144A 3.061% 07/13/2031 DD 07/13/21	388,331.88	0.00
PROSUS NV 144A 3.257% 01/19/2027 DD 01/19/22	646,497.95	669,227.09
PROSUS NV 144A 4.193% 01/19/2032 DD 01/19/22	2,745,635.53	0.00
PROSUS NV 144A 4.987% 01/19/2052 DD 01/19/22	1,881,064.65	1,950,099.80
PROSUS NV REGS 3.061% 07/13/2031	837,340.63	0.00
PROTECTION ONE/ADT 10/23 TLB 0.000% 10/13/2030 DD 10/03/23	146,557.46	0.00
PROTECTIVE LIFE GLOBAL FU 144A 1.618% 04/15/2026 DD 04/12/21	553,701.47	0.00
PROTECTIVE LIFE GLOBAL FU 144A 1.646% 01/13/2025 DD 01/13/22	192,293.99	0.00
PRUDENTIAL FINANCIAL INC 3.000% 03/10/2040 DD 03/10/20	2,261,098.36	0.00



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PRUDENTIAL FINANCIAL INC 3.905% 12/07/2047 DD 12/07/17	4,098,810.85	3,814,714.05
PRUDENTIAL FINANCIAL INC 3.935% 12/07/2049 DD 12/07/17	3,196,446.00	2,543,586.58
PRUDENTIAL FINANCIAL INC 5.700% 12/14/2036 DD 12/14/06	7,706,646.10	0.00
PRUDENTIAL FINANCIAL INC 6.625% 06/21/2040 DD 06/21/10	5,566,845.17	5,809,360.26
PRUDENTIAL INSURANCE CO O 144A 8.300% 07/01/2025 DD 07/01/95	3,108,085.37	0.00
PUBLIC SERVICE CO OF COLORADO 2.700% 01/15/2051 DD 05/15/20	1,565,428.56	0.00
PUBLIC SERVICE CO OF COLORADO 3.200% 03/01/2050 DD 08/13/19	2,460,425.64	1,929,538.40
PUBLIC SERVICE CO OF COLORADO 5.250% 04/01/2053 DD 04/03/23	769,535.47	6,460,699.91
PUBLIC SERVICE CO OF NEW HAMPS 3.600% 07/01/2049 DD 06/28/19	858,741.52	0.00
PUBLIC SERVICE CO OF NEW HAMPS 5.150% 01/15/2053 DD 01/11/23	1,302,111.32	1,188,692.67
PUBLIC SERVICE ELECTRIC AND GA 2.700% 05/01/2050 DD 05/08/20	2,004,753.62	1,781,268.15
PUBLIC SERVICE ELECTRIC AND GA 4.150% 11/01/2045 DD 11/06/15	2,052,705.07	0.00
PUBLIC SERVICE ELECTRIC AND GA 5.125% 03/15/2053 DD 03/27/23	4,817,200.69	3,620,304.42
PUBLIC SERVICE ENTERPRISE GROU 5.875% 10/15/2028 DD 10/04/23	1,049,874.86	0.00
PUBLIC SERVICE ENTERPRISE GROU 6.125% 10/15/2033 DD 10/04/23	969,249.43	0.00
PUGET ENERGY INC 4.224% 03/15/2032 DD 03/17/22	181,000.45	0.00
PUGET SOUND ENERGY INC 5.638% 04/15/2041 DD 03/25/11	1,158,049.75	0.00
PUGET SOUND ENERGY INC 6.274% 03/15/2037 DD 09/18/06	1,406,302.52	0.00
QATARENERGY 144A 3.125% 07/12/2041 DD 07/12/21	1,726,933.50	0.00
QORVO INC 144A 3.375% 04/01/2031 DD 09/29/20	830,512.25	0.00
QUALCOMM INC 4.300% 05/20/2047 DD 05/26/17	762,789.06	0.00
QUALCOMM INC 4.800% 05/20/2045 DD 05/20/15	2,872,501.37	0.00
QUANTA SERVICES INC 4.750% 08/09/2027 DD 08/09/24	0.00	1,497,828.03
QUEST DIAGNOSTICS INC 4.600% 12/15/2027 DD 08/19/24	0.00	1,697,310.48
QUEST DIAGNOSTICS INC 6.400% 11/30/2033 DD 11/01/23	1,332,193.73	0.00
RADIAN GROUP INC 6.200% 05/15/2029 DD 03/04/24	0.00	841,688.51
RADNOR RE 2021-1 LT 1 M1C 144A VAR RT 12/27/2033 DD 06/23/21	1,761,675.57	0.00
RAND PARENT/ATLAS AIR 2/23 TLB 0.000% 03/17/2030 DD 01/31/23	1,158,090.44	0.00
RB GLOBAL HOLDINGS INC 144A 6.750% 03/15/2028 DD 03/15/23	0.00	57,249.19
RCKT MORTGAGE TR CES2 A1A 144A VAR RT 04/25/2044 DD 03/01/24	0.00	762,804.88
RCKT MORTGAGE TRU CES2 A2 144A VAR RT 04/25/2044 DD 03/01/24	0.00	1,006,943.80
RCKT MORTGAGE TRU CES3 A2 144A VAR RT 05/25/2044 DD 04/01/24	0.00	600,979.92
RCKT MORTGAGE TRU CES4 A2 144A VAR RT 06/25/2044 DD 05/01/24	0.00	722,954.09
RCKT MORTGAGE TRU CES9 A2 144A VAR RT 12/25/2044 DD 12/01/24	0.00	576,983.32
READY CAPITAL MORT FL10 A 144A VAR RT 10/25/2039 DD 10/19/22	1,102,666.95	768,652.08
REALTY INCOME CORP 3.875% 04/15/2025 DD 04/04/18	368,667.90	0.00
REGAL REXNORD CORP 6.050% 02/15/2026 DD 02/15/24	0.00	923,205.27
REGAL REXNORD CORP 6.050% 04/15/2028 DD 04/15/24	0.00	874,749.03
REGAL REXNORD CORP 6.300% 02/15/2030 DD 02/15/24	0.00	863,983.44
REGAL REXNORD CORP 144A 6.050% 02/15/2026 DD 01/24/23	925,500.22	0.00
REGAL REXNORD CORP 144A 6.300% 02/15/2030 DD 01/24/23	3,292,277.73	0.00
REGATTA XXIV FUNDIN 5A BR 144A VAR RT 01/20/2038 DD 12/27/24	0.00	920,000.00

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REGENCY CENTERS LP 4.400% 02/01/2047 DD 01/26/17	2,746,147.82	0.00
REGENERON PHARMACEUTICALS INC 1.750% 09/15/2030 DD 08/12/20	494,103.73	0.00
REGIONS FINANCIAL CORP VAR RT 09/06/2035 DD 09/06/24	0.00	2,326,669.03
REINSURANCE GROUP OF AMERICA I 3.900% 05/15/2029 DD 05/15/19	1,018,594.37	0.00
REINSURANCE GROUP OF AMERICA I 6.000% 09/15/2033 DD 06/08/23	315,113.89	0.00
RELIANCE INDUSTRIES LTD 144A 2.875% 01/12/2032 DD 01/12/22	1,071,150.00	0.00
RENAISSANCERE HOLDINGS LTD 5.750% 06/05/2033 DD 06/05/23	1,413,172.92	0.00
RENESAS ELECTRONICS CORP 144A 1.543% 11/26/2024 DD 11/26/21	192,471.34	0.00
RENESAS ELECTRONICS CORP 144A 2.170% 11/25/2026 DD 11/26/21	3,927,225.57	4,072,718.65
RENEW WIND ENERGY AP2 / R 144A 4.500% 07/14/2028 DD 04/14/21	355,819.24	0.00
RENEW WIND ENERGY AP2 / R REGS 4.500% 07/14/2028	822,831.98	863,238.39
REPUBLIC SERVICES INC 3.050% 03/01/2050 DD 02/27/20	135,424.85	0.00
REPUBLIC SERVICES INC 3.375% 11/15/2027 DD 11/16/17	3,666,654.45	0.00
REPUBLIC SERVICES INC 4.875% 04/01/2029 DD 03/28/23	2,161,413.37	0.00
REPUBLIC SERVICES INC 5.000% 04/01/2034 DD 03/28/23	2,061,802.73	0.00
RESORTS WORLD LAS VEGAS L 144A 4.625% 04/06/2031 DD 04/06/21	0.00	1,112,325.24
RESORTS WORLD LAS VEGAS L 144A 4.625% 04/16/2029 DD 04/16/19	0.00	539,910.02
RETAIL OPPORTUNITY INVESTMENTS 6.750% 10/15/2028 DD 09/21/23	946,253.00	0.00
REVVITY INC 0.850% 09/15/2024 DD 09/10/21	2,895,932.34	0.00
REVVITY INC 2.550% 03/15/2031 DD 03/08/21	1,510,126.57	0.00
REYNOLDS AMERICAN INC 5.850% 08/15/2045 DD 06/12/15	0.00	1,702,187.30
REYNOLDS AMERICAN INC 6.150% 09/15/2043 DD 09/17/13	1,782,844.53	1,583,909.68
REYNOLDS AMERICAN INC 7.250% 06/15/2037 DD 06/21/07	3,802,479.33	3,540,900.02
RIO TINTO ALCAN INC 6.125% 12/15/2033 DD 12/08/03	2,684,548.14	21,096.25
RIO TINTO ALCAN INC 7.250% 03/15/2031 DD 03/23/01	1,214,069.72	0.00
RIO TINTO FINANCE USA LTD 2.750% 11/02/2051 DD 11/02/21	11,650,300.91	0.00
RIO TINTO FINANCE USA PLC 4.750% 03/22/2042 DD 03/22/12	7,980,915.14	0.00
ROCKEFELLER FOUNDATION/THE 2.492% 10/01/2050 DD 10/15/20	4,164,908.18	2,610,747.98
ROCKIES EXPRESS PIPELINE 144A 3.600% 05/15/2025 DD 01/31/20	556,436.13	569,133.29
ROCKWELL AUTOMATION INC 2.800% 08/15/2061 DD 08/17/21	5,206,813.67	0.00
ROGERS COMMUNICATIONS INC 2.950% 03/15/2025 DD 03/15/23	2,231,786.17	497,254.78
ROGERS COMMUNICATIONS INC 3.700% 11/15/2049 DD 11/12/19	151,727.86	1,117,134.26
ROGERS COMMUNICATIONS INC 3.800% 03/15/2032 DD 03/15/23	1,105,529.92	899,197.01
ROGERS COMMUNICATIONS INC 4.300% 02/15/2048 DD 02/08/18	255,138.47	0.00
ROGERS COMMUNICATIONS INC 4.550% 03/15/2052 DD 03/15/23	3,009,088.51	0.00
ROGERS COMMUNICATIONS INC 5.000% 02/15/2029 DD 02/09/24	0.00	3,313,410.38
ROLLS-ROYCE PLC 144A 3.625% 10/14/2025 DD 10/14/15	0.00	784,139.29
ROLLS-ROYCE PLC 144A 5.750% 10/15/2027 DD 10/21/20	400,703.20	406,153.20
ROLLS-ROYCE PLC REGS 4.625% 02/16/2026	2,244,441.13	3,074,148.91
ROYAL CARIBBEAN CRUISES L 144A 11.625% 08/15/2027 DD 08/18/22	1,403,719.95	0.00
ROYAL CARIBBEAN CRUISES LTD 6.000% 08/15/2025 DD 08/05/22	212,960.00	0.00
ROYALTY PHARMA PLC 2.200% 09/02/2030 DD 03/02/21	804,634.93	1,062,102.94



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ROYALTY PHARMA PLC 3.550% 09/02/2050 DD 03/02/21	1,884,546.28	0.00
RTX CORP 2.820% 09/01/2051 DD 08/10/21	97,018.61	0.00
RTX CORP 5.000% 02/27/2026 DD 02/27/23	1,506,442.95	0.00
RTX CORP 5.375% 02/27/2053 DD 02/27/23	6,568,421.99	2,094,179.99
RTX CORP 5.750% 01/15/2029 DD 11/08/23	1,046,132.89	0.00
RTX CORP 6.400% 03/15/2054 DD 11/08/23	1,528,188.35	0.00
RWE FINANCE US LLC 144A 6.250% 04/16/2054 DD 04/16/24	0.00	5,463,285.53
RYDER SYSTEM INC 4.950% 09/01/2029 DD 08/01/24	0.00	485,170.06
RYDER SYSTEM INC 5.500% 06/01/2029 DD 05/08/24	0.00	776,667.12
S&P GLOBAL INC 3.700% 03/01/2052 DD 03/01/23	13,238,243.57	0.00
S&P GLOBAL INC 3.900% 03/01/2062 DD 03/01/23	533,750.05	0.00
SABAL TRAIL TRANSMISSION 144A 4.832% 05/01/2048 DD 04/30/18	4,713,257.81	4,361,820.97
SABINE PASS LIQUEFACTION LLC 4.200% 03/15/2028 DD 03/06/17	4,408,356.20	0.00
SABINE PASS LIQUEFACTION LLC 4.500% 05/15/2030 DD 11/15/20	977,962.31	0.00
SABINE PASS LIQUEFACTION LLC 5.625% 03/01/2025 DD 09/01/15	7,374,909.08	946,362.31
SALUDA GRADE ALTER FIG5 A 144A VAR RT 04/25/2054 DD 04/01/24	0.00	1,524,721.28
SAMMONS FINANCIAL GROUP I 144A 3.350% 04/16/2031 DD 04/16/21	6,759,843.28	1,297,951.62
SAMMONS FINANCIAL GROUP I 144A 4.450% 05/12/2027 DD 05/12/17	660,953.53	686,063.68
SAN DIEGO GAS & ELECTRIC CO 3.700% 03/15/2052 DD 03/11/22	703,203.62	0.00
SAN DIEGO GAS & ELECTRIC CO 4.100% 06/15/2049 DD 05/31/19	11,947,307.56	0.00
SAN DIEGO GAS & ELECTRIC CO 5.350% 04/01/2053 DD 03/10/23	3,102,035.33	2,471,530.33
SAN MIGUEL INDUSTRIAS PET REGS STEP 08/02/2028	0.00	864,101.48
SANDS CHINA LTD VAR RT 03/08/2027 DD 03/08/22	2,544,421.54	0.00
SANDS CHINA LTD VAR RT 03/08/2029 DD 03/08/22	824,038.58	0.00
SANDS CHINA LTD VAR RT 06/18/2030 DD 12/18/20	363,996.80	0.00
SANDS CHINA LTD VAR RT 08/08/2028 DD 08/09/18	396,846.20	197,769.42
SANTANDER BANK AUTO C A B 144A 5.622% 06/15/2032 DD 06/27/24	0.00	252,097.45
SANTANDER BANK AUTO C A C 144A 5.818% 06/15/2032 DD 06/27/24	0.00	251,906.15
SANTANDER BANK AUTO C B B 144A 4.965% 01/18/2033 DD 12/18/24	0.00	249,457.60
SANTANDER BANK AUTO C B C 144A 5.141% 01/18/2033 DD 12/18/24	0.00	249,456.60
SANTANDER HOLDINGS USA INC 3.244% 10/05/2026 DD 10/04/19	2,152,583.47	0.00
SANTANDER HOLDINGS USA INC VAR RT 01/06/2028 DD 01/06/22	1,879,264.03	0.00
SANTANDER HOLDINGS USA INC VAR RT 03/09/2029 DD 03/09/23	2,465,385.18	138,720.15
SANTANDER HOLDINGS USA INC VAR RT 05/31/2035 DD 05/31/24	0.00	2,872,672.83
SANTANDER HOLDINGS USA INC VAR RT 06/12/2029 DD 06/12/23	805,214.37	0.00
SANTANDER UK GROUP HOLDINGS PL VAR RT 08/21/2026 DD 08/21/20	1,772,311.36	1,856,497.52
SANTANDER UK GROUP HOLDINGS PL VAR RT 11/21/2026 DD 11/21/22	1,527,868.97	1,521,613.02
SANTANDER UK GROUP HOLDINGS PL VAR RT 08/21/2026	2,039,459.34	2,118,934.34
SANTANDER UK PLC 2.875% 06/18/2024 DD 06/18/19	691,194.32	0.00
SANTOS FINANCE LTD 144A 3.649% 04/29/2031 DD 04/29/21	732,113.51	739,786.84
SANTOS FINANCE LTD REGS 4.125% 09/14/2027	0.00	290,676.85
SASOL FINANCING USA LLC 4.375% 09/18/2026	817,249.66	0.00

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SAUDI ARABIAN OIL CO 144A 3.500% 11/24/2070 DD 11/24/20	685,800.00	0.00
SAUDI ARABIAN OIL CO REGS 2.250% 11/24/2030	515,238.00	0.00
SBL HOLDINGS INC 144A 5.000% 02/18/2031 DD 02/16/21	0.00	1,732,653.52
SBL HOLDINGS INC 144A 7.200% 10/30/2034 DD 10/30/24	0.00	3,555,648.58
SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20	6,901,394.45	1,194,479.78
SCENTRE GROUP TRUST 2 144A VAR RT 09/24/2080 DD 09/24/20	2,786,551.05	5,177,414.22
SCF EQUIPMENT LEASIN 1A D 144A 6.580% 06/21/2033 DD 06/21/24	0.00	345,865.92
SCIL IV LLC / SCIL USA HO REGS 9.500% 07/15/2028	0.00	2,677,394.25
SEA LTD 2.375% 12/01/2025 DD 05/22/20	0.00	550,492.50
SEADRILL FINANCE LTD 144A 8.375% 08/01/2030 DD 07/27/23	0.00	520,113.75
SEAGATE HDD CAYMAN 3.500% 06/01/2028 DD 09/13/23	0.00	450,187.50
SEAGATE HDD CAYMAN 9.625% 12/01/2032 DD 11/30/22	1,783,974.35	0.00
SEALED AIR CORP 144A 1.573% 10/15/2026 DD 09/29/21	720,666.53	752,443.17
SEALED AIR CORP/SEALED AI 144A 6.125% 02/01/2028 DD 01/31/23	0.00	82,272.86
SEATTLE CHILDREN'S HOSPITAL 2.719% 10/01/2050 DD 02/11/21	1,574,508.74	1,108,803.36
SEDGWICK CMS 2/23 TLB 0.000% 02/17/2028 DD 02/14/23	2,538,675.12	3,657,963.29
SEMPRA 3.400% 02/01/2028 DD 01/12/18	453,085.05	0.00
SEMPRA 3.700% 04/01/2029 DD 03/24/22	391,005.12	0.00
SEMPRA 3.800% 02/01/2038 DD 01/12/18	2,617,273.22	1,947,269.34
SEMPRA 4.000% 02/01/2048 DD 01/12/18	2,240,580.60	210,491.24
SEMPRA 5.400% 08/01/2026 DD 06/23/23	1,520,585.94	0.00
SEMPRA 6.000% 10/15/2039 DD 10/08/09	1,983,770.50	0.00
SEMPRA VAR RT 04/01/2052 DD 11/19/21	2,497,271.21	0.00
SEMPRA VAR RT 10/01/2054 DD 03/14/24	0.00	1,341,820.60
SENSATA TECHNOLOGIES INC 144A 6.625% 07/15/2032 DD 06/06/24	0.00	374,595.49
SEVERN TRENT UTILITIES FI REGS 6.250% 06/07/2029	968,585.03	924,389.80
SHELL INTERNATIONAL FINANCE BV 5.500% 03/25/2040 DD 03/25/10	8,119,002.87	0.00
SHELL REQUIRES SEC MA 2.810% 10/01/2028 DD 07/22/21	845,251.12	848,596.92
SHELL REQUIRES SEC MA 3.780% 12/31/2049 DD 08/14/20	833,732.22	812,701.47
SHERWIN-WILLIAMS CO/THE 4.500% 06/01/2047 DD 05/16/17	1,000,502.45	0.00
SHERWIN-WILLIAMS CO/THE 4.550% 03/01/2028 DD 08/09/24	0.00	694,549.14
SHOPPES OF ST. JOHNS PARKWAY 8.820% 01/01/2027 DD 11/03/23	2,718,750.00	2,718,750.00
SIEMENS FINANCIERINGSMAAT 144A 2.875% 03/11/2041 DD 03/11/21	4,711,235.82	1,445,275.54
SIERRA PACIFIC POWER CO 144A 5.900% 03/15/2054 DD 09/15/23	1,179,371.40	0.00
SIGNAL RAIL I LLC 1 A 144A 2.230% 08/17/2051 DD 08/18/21	0.00	1,572,614.07
SINOPEC GROUP OVERSEAS DE 144A 3.100% 01/08/2051 DD 01/08/21	6,650,584.78	0.00
SIRIUSPOINT LTD 7.000% 04/05/2029 DD 04/05/24	0.00	591,064.19
SITIO ROYALTIES OPERATING 144A 7.875% 11/01/2028 DD 10/03/23	0.00	1,156,357.13
SITIOS LATINOAMERICA SAB REGS 5.375% 04/04/2032	0.00	1,725,000.00
SIXTH STREET LENDING PART 144A 5.750% 01/15/2030 DD 09/16/24	0.00	1,870,451.50
SIXTH STREET LENDING PART 144A 6.500% 03/11/2029 DD 03/11/24	0.00	608,204.63
SKANDINAVISKA ENSKILDA BA 144A 1.200% 09/09/2026 DD 09/09/21	1,088,820.00	0.00

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SLM CORP 3.125% 11/02/2026 DD 11/01/21	559,461.00	572,664.95
SMURFIT KAPPA TREASURY UL 144A 5.200% 01/15/2030 DD 04/03/24	0.00	301,024.50
SMURFIT KAPPA TREASURY UL 144A 5.777% 04/03/2054 DD 04/03/24	0.00	308,786.97
SNAP-ON INC 3.100% 05/01/2050 DD 04/30/20	2,290,688.97	0.00
SOCIETE GENERALE SA 144A 4.250% 04/14/2025	1,661,013.58	0.00
SOCIETE GENERALE SA 144A 4.250% 08/19/2026 DD 08/19/16	0.00	643,659.75
SOCIETE GENERALE SA 144A VAR RT 01/12/2027 DD 01/10/23	2,127,178.78	0.00
SOCIETE GENERALE SA 144A VAR RT 01/21/2026 DD 01/19/22	496,693.37	500,172.84
SOCIETE GENERALE SA 144A VAR RT 12/14/2026 DD 12/14/20	1,565,208.94	1,640,683.24
SOLENIS 12/24 (USD) COV-LITE T 0.000% 06/20/2031 DD 12/09/24	0.00	3,638,681.52
SOLVENTUM CORP 144A 5.400% 03/01/2029 DD 02/27/24	0.00	1,132,855.96
SOLVENTUM CORP 144A 5.450% 03/13/2031 DD 02/27/24	0.00	1,798,859.41
SOLVENTUM CORP 144A 5.900% 04/30/2054 DD 02/27/24	0.00	2,973,271.55
SOLVENTUM CORP 144A 6.000% 05/15/2064 DD 02/27/24	0.00	1,845,586.49
SOMNIGROUP INTERNATIONAL 144A 4.000% 04/15/2029 DD 03/25/21	821,706.70	0.00
SONIC CAPITAL LLC 1A A2I 144A 3.845% 01/20/2050 DD 01/22/20	1,857,489.90	1,882,661.29
SOUTH BOW CANADIAN INFRAS 144A VAR RT 03/01/2055 DD 08/28/24	0.00	1,240,825.56
SOUTH BOW USA INFRASTRUCT 144A 4.911% 09/01/2027 DD 08/28/24	0.00	1,195,866.46
SOUTH BOW USA INFRASTRUCT 144A 5.026% 10/01/2029 DD 08/28/24	0.00	746,636.88
SOUTH BOW USA INFRASTRUCT 144A 5.584% 10/01/2034 DD 08/28/24	0.00	2,918,869.92
SOUTH32 TREASURY LTD 144A 4.350% 04/14/2032 DD 04/14/22	1,018,710.82	1,575,091.73
SOUTHERN CALIFORNIA EDISON CO 0.975% 08/01/2024 DD 08/10/21	973,796.62	0.00
SOUTHERN CALIFORNIA EDISON CO 3.600% 02/01/2045 DD 01/16/15	4,247,528.46	0.00
SOUTHERN CALIFORNIA EDISON CO 4.125% 03/01/2048 DD 03/05/18	2,448,909.97	1,091,127.80
SOUTHERN CALIFORNIA EDISON CO 5.450% 06/01/2052 DD 05/23/22	3,057,304.67	0.00
SOUTHERN CALIFORNIA EDISON CO 5.700% 03/01/2053 DD 03/02/23	3,047,940.69	1,466,519.79
SOUTHERN CALIFORNIA EDISON CO VAR RT 04/01/2024 DD 04/01/21	1,200,354.14	0.00
SOUTHERN CALIFORNIA GAS CO 5.600% 04/01/2054 DD 03/18/24	0.00	5,019,470.69
SOUTHERN CO GAS CAPITAL CORP 3.950% 10/01/2046 DD 09/13/16	1,261,329.88	0.00
SOUTHERN CO GAS CAPITAL CORP 4.400% 05/30/2047 DD 05/09/17	2,245,940.87	0.00
SOUTHERN CO/THE 1.750% 03/15/2028 DD 02/26/21	533,980.39	0.00
SOUTHERN CO/THE 3.250% 07/01/2026 DD 05/24/16	1,756,413.33	0.00
SOUTHERN CO/THE 4.400% 07/01/2046 DD 05/24/16	4,373,909.90	0.00
SOUTHERN CO/THE 4.850% 06/15/2028 DD 05/18/23	806,567.14	0.00
SOUTHERN CO/THE 5.700% 03/15/2034 DD 09/08/23	668,609.15	1,088,083.83
SOUTHERN CO/THE VAR RT 01/15/2051 DD 09/18/20	4,545,029.06	0.00
SOUTHERN COPPER CORP 5.875% 04/23/2045 DD 04/23/15	260,349.90	0.00
SOUTHERN COPPER CORP 7.500% 07/27/2035 DD 07/27/05	116,135.50	0.00
SOUTHERN NATURAL GAS CO L 144A 4.800% 03/15/2047 DD 03/14/17	0.00	83,414.30
SOUTHWEST AIRLINES CO 5.125% 06/15/2027 DD 06/08/20	1,914,533.06	0.00
SOUTHWEST GAS CORP 3.800% 09/29/2046 DD 09/29/16	3,752,245.05	3,690,839.90
SOUTHWEST GAS CORP 4.875% 10/01/2043 DD 10/04/13	2,356,693.16	2,320,360.21

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SOUTHWESTERN ELECTRIC POWER CO 3.850% 02/01/2048 DD 01/22/18	4,600,827.31	4,402,163.35
SOUTHWESTERN PUBLIC SERVICE CO 3.750% 06/15/2049 DD 06/18/19	4,417,167.10	0.00
SOUTHWESTERN PUBLIC SERVICE CO 6.000% 06/01/2054 DD 06/06/24	0.00	3,916,497.16
SPIRE INC 5.300% 03/01/2026 DD 02/12/24	0.00	1,004,748.46
SPIRIT REALTY LP 3.200% 02/15/2031 DD 08/06/20	499,548.62	0.00
SPRINT CAPITAL CORP 6.875% 11/15/2028 DD 11/16/98	0.00	1,327,510.60
SPRINT CAPITAL CORP 8.750% 03/15/2032 DD 03/14/02	2,012,295.31	1,124,898.94
SPRINT SPECTRUM CO LLC / 144A 5.152% 09/20/2029 DD 03/21/18	4,629,990.55	3,569,274.12
SS&C TECHNOLOGIES 4/18 COV-LT TLB3	146,065.06	0.00
SS&C TECHNOLOGIES 4/18 COV-LT TLB4	100,396.01	0.00
ST MARYS CEMENT INC CANAD 144A 5.750% 04/02/2034 DD 04/02/24	0.00	1,383,889.75
STANDARD CHARTERED PLC 144A VAR RT 01/14/2027 DD 01/14/21	3,021,816.60	0.00
STANDARD CHARTERED PLC 144A VAR RT 01/30/2026 DD 01/14/20	386,754.85	399,195.17
STANDARD CHARTERED PLC 144A VAR RT 02/18/2036 DD 11/18/20	856,260.45	0.00
STANDARD CHARTERED PLC 144A VAR RT 05/14/2035 DD 05/14/24	0.00	8,732,285.24
STANDARD CHARTERED PLC 144A VAR RT 05/21/2025 DD 05/21/19	2,577,083.78	0.00
STANDARD CHARTERED PLC 144A VAR RT 10/15/2030 DD 10/15/24	0.00	1,802,612.29
STANDARD INDUSTRIES INC/N REGS 2.250% 11/21/2026	624,679.58	607,072.23
STANFORD HEALTH CARE 3.795% 11/15/2048 DD 01/17/18	3,243,664.61	2,782,363.82
STANLEY BLACK & DECKER INC 2.750% 11/15/2050 DD 11/02/20	0.00	774,438.56
STANLEY BLACK & DECKER INC 5.200% 09/01/2040 DD 09/03/10	4,895,163.26	0.00
STANLEY BLACK & DECKER INC 6.000% 03/06/2028 DD 03/06/23	1,786,796.63	0.00
STARBUCKS CORP 2.000% 03/12/2027 DD 03/12/20	1,019,352.28	0.00
STARBUCKS CORP 3.350% 03/12/2050 DD 03/12/20	1,986,228.03	0.00
STARBUCKS CORP 4.850% 02/08/2027 DD 02/08/24	0.00	1,004,676.34
STATE STREET CORP VAR RT 02/07/2033 DD 02/07/22	573,704.67	0.00
STILLWATER MINING CO 144A 4.500% 11/16/2029	2,522,931.75	1,755,291.56
STILLWATER MINING CO REGS 4.000% 11/16/2026	776,562.50	0.00
STONEPEAK 2021-1 AB 1A AA 144A 2.301% 02/28/2033 DD 10/29/21	317,030.44	243,784.53
STOREM PACIFIC BEACH 3.160% 08/01/2031 DD 07/15/21	1,631,480.62	1,580,618.94
STRYKER CORP 3.375% 12/11/2028	896,268.82	844,945.63
STRYKER CORP 4.625% 03/15/2046 DD 03/10/16	3,936,312.95	3,554,276.39
STUDIO CITY FINANCE LTD REGS 5.000% 01/15/2029	890,400.00	0.00
SUMITOMO MITSUI FINANCIAL GROU 3.040% 07/16/2029 DD 07/16/19	782,453.51	0.00
SUMITOMO MITSUI FINANCIAL GROU 5.880% 07/13/2026 DD 07/13/23	1,943,640.07	0.00
SUMITOMO MITSUI FINANCIAL GROU 6.184% 07/13/2043 DD 07/13/23	2,732,508.52	0.00
SUMITOMO MITSUI TRUST BAN 144A 0.850% 03/25/2024 DD 03/25/21	1,187,725.88	0.00
SUN COMMUNITIES OPERATING LP 2.300% 11/01/2028 DD 10/05/21	437,662.24	1,171,936.90
SUNCOR ENERGY INC 5.950% 12/01/2034 DD 12/01/03	1,630,775.21	1,357,042.74
SUNCOR ENERGY INC 6.500% 06/15/2038 DD 06/28/07	803,400.43	0.00
SUNCOR ENERGY INC 6.800% 05/15/2038 DD 05/15/08	1,830,423.89	0.00
SUNCOR ENERGY INC 6.850% 06/01/2039 DD 06/06/08	1,720,510.71	2,710,863.30

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SUNTORY HOLDINGS LTD 144A 5.124% 06/11/2029 DD 06/11/24	0.00	802,886.58
SUTTER HEALTH 4.091% 08/15/2048 DD 04/04/18	216,774.41	201,394.14
SUTTER HEALTH 5.547% 08/15/2053 DD 06/08/23	2,931,568.15	2,527,453.92
SUZANO AUSTRIA GMBH 3.750% 01/15/2031	0.00	860,480.11
SYNCHRONY FINANCIAL 2.875% 10/28/2031 DD 10/28/21	1,332,379.66	0.00
SYNCHRONY FINANCIAL 3.950% 12/01/2027 DD 12/01/17	1,617,900.08	0.00
SYNCHRONY FINANCIAL 7.250% 02/02/2033 DD 02/02/23	3,340,983.34	1,750,082.21
SYNGENTA FINANCE NV 144A 4.892% 04/24/2025 DD 04/24/18	1,614,665.70	1,635,210.19
SYNOVUS BANK/COLUMBUS GA 5.625% 02/15/2028 DD 02/15/23	0.00	856,459.78
SYSTEM ENERGY RESOURCES INC 5.300% 12/15/2034 DD 12/06/24	0.00	4,192,144.48
T-MOBILE USA INC 2.250% 11/15/2031 DD 05/15/21	250,037.23	0.00
T-MOBILE USA INC 2.400% 03/15/2029 DD 12/06/21	89,830.47	90,065.18
T-MOBILE USA INC 2.700% 03/15/2032 DD 12/06/21	2,368,308.38	0.00
T-MOBILE USA INC 2.875% 02/15/2031 DD 01/14/21	352,565.16	351,556.16
T-MOBILE USA INC 3.300% 02/15/2051 DD 02/15/21	413,657.86	1,064,973.72
T-MOBILE USA INC 3.400% 10/15/2052 DD 04/15/22	2,932,791.49	1,023,537.47
T-MOBILE USA INC 3.600% 11/15/2060 DD 05/15/21	5,894,848.95	1,002,030.71
T-MOBILE USA INC 4.200% 10/01/2029 DD 09/26/24	0.00	1,549,048.90
T-MOBILE USA INC 4.375% 04/15/2040 DD 04/15/21	1,194,604.42	0.00
T-MOBILE USA INC 4.500% 04/15/2050 DD 04/15/21	7,100,033.19	0.00
T-MOBILE USA INC 4.800% 07/15/2028 DD 05/11/23	2,986,865.40	795,560.64
T-MOBILE USA INC 4.850% 01/15/2029 DD 01/12/24	0.00	497,108.40
T-MOBILE USA INC 4.950% 03/15/2028 DD 02/09/23	1,881,202.78	0.00
T-MOBILE USA INC 5.050% 07/15/2033 DD 02/09/23	4,255,731.06	2,007,831.64
T-MOBILE USA INC 5.150% 04/15/2034 DD 01/12/24	0.00	393,644.32
T-MOBILE USA INC 5.250% 06/15/2055 DD 09/26/24	0.00	759,520.85
T-MOBILE USA INC 5.500% 01/15/2055 DD 01/12/24	0.00	4,243,193.04
T-MOBILE USA INC 5.650% 01/15/2053 DD 09/15/22	15,532,771.66	0.00
T-MOBILE USA INC 5.750% 01/15/2054 DD 05/11/23	368,747.82	0.00
T-MOBILE USA INC 5.800% 09/15/2062 DD 09/15/22	84,783.81	0.00
T-MOBILE USA INC 6.000% 06/15/2054 DD 09/14/23	49,552.55	0.00
TAKE-TWO INTERACTIVE SOFTWARE 5.400% 06/12/2029 DD 06/12/24	0.00	608,152.88
TAKEDA PHARMACEUTICAL CO LTD 3.025% 07/09/2040 DD 07/09/20	0.00	375,702.94
TAKEDA PHARMACEUTICAL CO LTD 3.175% 07/09/2050 DD 07/09/20	0.00	2,843,090.85
TAKEDA PHARMACEUTICAL CO LTD 5.300% 07/05/2034 DD 07/05/24	0.00	881,856.50
TALLGRASS ENERGY PARTNERS 144A 6.000% 12/31/2030 DD 12/22/20	371,887.72	0.00
TAMPA ELECTRIC CO 3.450% 03/15/2051 DD 03/18/21	800,719.80	0.00
TAMPA ELECTRIC CO 4.300% 06/15/2048 DD 06/07/18	1,792,492.38	0.00
TAPESTRY INC 3.050% 03/15/2032 DD 12/01/21	0.00	3,379,801.92
TAPESTRY INC 5.100% 03/11/2030 DD 12/11/24	0.00	3,954,421.40
TAPESTRY INC 5.375% 11/27/2027	801,532.85	0.00
TAPESTRY INC 5.500% 03/11/2035 DD 12/11/24	0.00	1,925,270.80

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TAPESTRY INC 7.000% 11/27/2026 DD 11/27/23	933,692.44	0.00
TAPESTRY INC 7.350% 11/27/2028 DD 11/27/23	1,659,116.40	0.00
TARGA RESOURCES CORP 5.200% 07/01/2027 DD 07/07/22	602,997.57	0.00
TARGA RESOURCES CORP 5.500% 02/15/2035 DD 08/09/24	0.00	1,328,530.67
TARGA RESOURCES CORP 6.125% 03/15/2033 DD 01/09/23	2,943,810.33	0.00
TARGA RESOURCES CORP 6.150% 03/01/2029 DD 11/09/23	1,256,378.24	2,147,607.51
TARGA RESOURCES CORP 6.250% 07/01/2052 DD 07/07/22	892,720.29	0.00
TARGA RESOURCES CORP 6.500% 02/15/2053 DD 01/09/23	1,095,874.27	0.00
TARGA RESOURCES CORP 6.500% 03/30/2034 DD 11/09/23	1,329,959.32	0.00
TARGA RESOURCES PARTNERS LP / 4.875% 02/01/2031 DD 08/18/20	194,054.00	193,122.72
TARGA RESOURCES PARTNERS LP / 5.500% 03/01/2030 DD 11/27/19	1,710,145.57	566,776.97
TARGA RESOURCES PARTNERS LP / 6.875% 01/15/2029 DD 01/17/19	774,532.50	767,582.25
TARGET CORP 2.950% 01/15/2052 DD 01/24/22	5,634,373.65	0.00
TARGET CORP 3.625% 04/15/2046 DD 04/11/16	2,670,150.04	2,425,348.16
TARGET CORP 4.400% 01/15/2033 DD 01/24/23	249,857.70	0.00
TARGET CORP 4.800% 01/15/2053 DD 01/24/23	4,902,965.84	1,452,694.85
TD SYNEX CORP 1.750% 08/09/2026 DD 02/09/22	181,586.42	189,917.52
TDC NET A/S REGS 5.618% 02/06/2030	0.00	879,584.35
TDC NET A/S REGS 6.500% 06/01/2031	0.00	575,847.76
TDF INFRASTRUCTURE SASU REGS 1.750% 12/01/2029	0.00	1,317,948.36
TEACHERS INSURANCE & ANNU 144A 4.270% 05/15/2047 DD 05/08/17	11,299,526.02	6,350,715.31
TELEDYNE FLIR LLC 2.500% 08/01/2030 DD 08/03/20	0.00	1,092,134.64
TELEFONICA EMISIONES SA 5.213% 03/08/2047 DD 03/08/17	1,950,542.20	0.00
TELENET 1/20 (USD) AR TL	760,645.05	0.00
TENCENT HOLDINGS LTD 144A 3.240% 06/03/2050 DD 06/03/20	669,217.60	0.00
TENCENT HOLDINGS LTD 144A 3.975% 04/11/2029 DD 04/11/19	342,744.54	346,454.37
TENNESSEE GAS PIPELINE CO 144A 2.900% 03/01/2030 DD 02/24/20	0.00	806,863.82
TENNESSEE GAS PIPELINE CO LLC 7.000% 10/15/2028 DD 10/09/98	216,739.45	212,741.50
TENNESSEE GAS PIPELINE CO LLC 8.375% 06/15/2032 DD 06/10/02	425,532.53	414,311.17
TENNET HOLDING BV REGS 4.250% 04/28/2032	0.00	890,236.10
TEVA PHARMACEUTICAL FINANCE CO 6.150% 02/01/2036 DD 01/31/06	2,219,869.03	0.00
TEVA PHARMACEUTICAL FINANCE NE 4.100% 10/01/2046 DD 07/21/16	2,274,289.58	2,415,502.59
TEXAS EASTERN TRANSMISSIO 144A 4.150% 01/15/2048 DD 01/09/18	0.00	1,445,245.78
TEXAS ELECTRIC MARKET STA 144A 5.057% 08/01/2048 DD 06/15/22	3,519,950.61	0.00
TEXAS ELECTRIC MARKET STA 144A 5.167% 02/01/2052 DD 06/15/22	1,068,994.05	0.00
TEXAS HEALTH RESOURCES 2.328% 11/15/2050 DD 08/11/20	790,178.77	503,586.86
TEXAS INSTRUMENTS INC 1.750% 05/04/2030 DD 05/04/20	12,947.39	0.00
TEXAS INSTRUMENTS INC 2.700% 09/15/2051 DD 09/15/21	794,659.34	0.00
TEXAS INSTRUMENTS INC 3.875% 03/15/2039 DD 03/11/19	5,737,448.38	0.00
TEXAS INSTRUMENTS INC 4.100% 08/16/2052 DD 08/16/22	445,680.78	173,492.23
TEXAS INSTRUMENTS INC 4.150% 05/15/2048 DD 05/07/18	0.00	7,853,976.38
TEXAS INSTRUMENTS INC 5.050% 05/18/2063 DD 05/18/23	13,186,996.92	0.00



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TEXTRON INC 3.000% 06/01/2030 DD 03/17/20	3,254,995.23	0.00
THANKSGIVING PARK 2.870% 10/01/2036 DD 09/30/21	1,488,532.22	1,384,878.68
THE BENTON 0.000% 08/01/2024 DD 07/13/21	2,000,000.00	2,000,000.00
THE KELSTON CML 4.250% 01/01/2028 DD 12/08/20	921,283.09	916,446.35
THERMO FISHER SCIENTIFIC INC 4.100% 08/15/2047 DD 08/14/17	1,181,597.11	0.00
THERMO FISHER SCIENTIFIC INC 5.300% 02/01/2044 DD 12/11/13	104,297.18	0.00
THERMO FISHER SCIENTIFIC INC 5.404% 08/10/2043 DD 08/10/23	811,425.98	0.00
TIME WARNER CABLE ENTERPRISES 8.375% 07/15/2033 DD 01/15/94	75,309.24	1,714,410.32
TIME WARNER CABLE LLC 4.500% 09/15/2042 DD 08/10/12	716,513.54	0.00
TIME WARNER CABLE LLC 5.875% 11/15/2040 DD 11/15/10	5,711,480.65	5,629,388.41
TIME WARNER CABLE LLC 6.550% 05/01/2037 DD 04/09/07	1,004,124.69	144,978.54
TIME WARNER CABLE LLC 6.750% 06/15/2039 DD 06/29/09	2,736,268.70	2,697,098.36
TIME WARNER CABLE LLC 7.300% 07/01/2038 DD 06/19/08	2,072,256.10	2,042,322.11
TMS ISSUER SARL 144A 5.780% 08/23/2032 DD 02/23/23	3,753,000.00	0.00
TOLEDO EDISON CO/THE 6.150% 05/15/2037 DD 11/16/06	874,446.59	595,119.07
TOPAZ VILLAS LP 5.680% 09/01/2025 DD 08/17/22	4,937,289.16	0.00
TOWD POINT MORTGA CES2 A2 144A VAR RT 02/25/2064 DD 02/01/24	0.00	720,453.53
TOWD POINT MORTGAG MH1 A1 144A VAR RT 02/25/2060 DD 02/01/20	627,467.65	408,121.12
TRANSCANADA PIPELINES LTD 1.000% 10/12/2024 DD 10/12/21	482,109.18	0.00
TRANSCANADA PIPELINES LTD 4.750% 05/15/2038 DD 05/07/18	1,137,706.48	0.00
TRANSCANADA PIPELINES LTD 4.875% 05/15/2048 DD 05/07/18	2,502,768.07	0.00
TRANSCANADA PIPELINES LTD 5.850% 03/15/2036 DD 03/20/06	3,537,982.27	0.00
TRANSCANADA PIPELINES LTD 6.100% 06/01/2040 DD 06/01/10	0.00	2,033,803.22
TRANSCANADA PIPELINES LTD 6.200% 10/15/2037 DD 10/05/07	11,026,395.18	11,499,959.67
TRANSCANADA TRUST VAR RT 03/07/2082 DD 03/07/22	0.00	1,730,553.15
TRANSCANADA TRUST VAR RT 03/15/2077 DD 03/02/17	3,821,453.00	0.00
TRANSCANADA TRUST VAR RT 08/15/2076 DD 08/11/16	316,668.12	0.00
TRANSCONTINENTAL GAS PIPE LINE 4.000% 03/15/2028 DD 09/15/18	159,974.94	0.00
TRANSCONTINENTAL GAS PIPE LINE 4.600% 03/15/2048 DD 09/15/18	2,290,538.24	2,109,110.44
TRANSDIGM 11/23 TLJ 0.000% 02/14/2031 DD 11/13/23	0.00	1,813,314.13
TRANSOCEAN INC 144A 8.750% 02/15/2030 DD 01/31/23	297,821.47	0.00
TRANSURBAN FINANCE CO PTY 144A 2.450% 03/16/2031 DD 09/16/20	2,105,061.14	2,130,639.84
TRAVELERS COS INC/THE 2.550% 04/27/2050 DD 04/27/20	504,706.39	701,469.13
TRAVELERS COS INC/THE 3.750% 05/15/2046 DD 05/11/16	886,115.52	0.00
TREATY OAKS MARKETPLACE 6.150% 03/01/2034 DD 02/15/24	4,000,000.00	4,006,240.00
TRIMBLE INC 6.100% 03/15/2033 DD 03/09/23	3,315,644.03	0.00
TRINET GROUP INC 144A 3.500% 03/01/2029 DD 02/26/21	0.00	3,601,878.11
TRINITY HEALTH CORP 4.125% 12/01/2045 DD 02/12/15	457,921.57	941,019.63
TRONOX INC 144A 4.625% 03/15/2029 DD 03/15/21	823,435.95	650,758.84
TRUIST FINANCIAL CORP VAR RT 01/24/2030 DD 01/24/24	0.00	802,915.02
TRUIST FINANCIAL CORP VAR RT 06/08/2027 DD 06/08/23	1,679,569.34	0.00
TRUIST FINANCIAL CORP VAR RT 06/08/2034 DD 06/08/23	6,303,647.53	0.00

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TRUIST FINANCIAL CORP VAR RT 08/05/2032 DD 08/05/24	0.00	1,817,462.26
TRUIST FINANCIAL CORP VAR RT 10/30/2029 DD 10/27/23	689,239.40	0.00
TRUST FIBRA UNO 144A 4.869% 01/15/2030 DD 06/28/19	903,475.70	3,215,906.02
TRUST FIBRA UNO 144A 6.950% 01/30/2044 DD 01/30/14	1,803,452.07	0.00
TRUSTEES OF THE UNIVERSITY OF 4.674% 09/01/2112 DD 04/05/12	0.00	715,279.26
TSMC ARIZONA CORP 3.125% 10/25/2041 DD 10/25/21	827,286.98	0.00
TSMC GLOBAL LTD 144A 0.750% 09/28/2025 DD 09/28/20	1,301,277.45	0.00
TUCSON ELECTRIC POWER CO 5.500% 04/15/2053 DD 02/16/23	0.00	2,533,916.87
TWDC ENTERPRISES 18 CORP 3.000% 07/30/2046 DD 07/12/16	820,669.35	0.00
TYSON FOODS INC 3.950% 08/15/2024 DD 08/08/14	795,653.93	0.00
TYSON FOODS INC 4.875% 08/15/2034 DD 08/08/14	1,199,692.96	0.00
U.S.I. 12/24 (2029) COV-LITE T 0.000% 11/22/2029 DD 12/10/24	0.00	3,250,087.40
UBER TECHNOLOGIES INC 0.875% 12/01/2028 DD 11/24/23	0.00	467,500.00
UBER TECHNOLOGIES INC 4.300% 01/15/2030 DD 09/09/24	0.00	1,654,270.89
UBER TECHNOLOGIES INC 4.800% 09/15/2034 DD 09/09/24	0.00	272,764.64
UBER TECHNOLOGIES INC 5.350% 09/15/2054 DD 09/09/24	0.00	3,056,612.49
UBER TECHNOLOGIES INC 144A 4.500% 08/15/2029 DD 08/12/21	0.00	947,401.89
UBS AG/LONDON 4.500% 06/26/2048 DD 06/26/23	5,019,043.67	0.00
UBS AG/LONDON 5.800% 09/11/2025 DD 09/11/23	1,516,927.38	0.00
UBS AG/STAMFORD CT 7.950% 01/09/2025 DD 01/09/23	1,073,240.31	0.00
UBS GROUP AG 144A VAR RT 05/14/2032 DD 05/14/21	4,181,715.13	0.00
UBS GROUP AG 144A VAR RT 08/10/2027 DD 08/10/21	4,065,945.39	0.00
UBS GROUP AG 144A VAR RT 08/12/2033 DD 08/12/22	8,670,302.31	0.00
UBS GROUP AG 144A VAR RT 09/22/2029 DD 09/22/23	1,715,444.18	0.00
UBS GROUP AG 144A VAR RT 09/22/2034 DD 09/22/23	11,606,367.88	0.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 01/12/22	990,716.87	0.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 02/10/21	789,804.80	0.00
UBS GROUP AG 144A VAR RT 12/31/2049 DD 09/10/24	0.00	865,470.81
UBS GROUP AG REGS VAR RT 12/31/2049	542,656.25	0.00
UDR INC 2.100% 08/01/2032 DD 07/21/20	161,000.18	0.00
UDR INC 3.100% 11/01/2034 DD 10/11/19	3,281,781.02	0.00
UDR INC 5.125% 09/01/2034 DD 08/15/24	0.00	412,518.39
UNICREDIT SPA 144A 4.625% 04/12/2027 DD 04/12/17	1,756,828.46	1,775,659.59
UNICREDIT SPA 144A VAR RT 04/02/2034 DD 04/02/19	1,162,848.66	0.00
UNICREDIT SPA 144A VAR RT 06/03/2027 DD 06/03/21	731,769.54	765,738.46
UNICREDIT SPA 144A VAR RT 06/30/2035 DD 06/30/20	833,019.45	0.00
UNION ELECTRIC CO 3.250% 10/01/2049 DD 10/01/19	0.00	248,416.92
UNION ELECTRIC CO 4.000% 04/01/2048 DD 04/06/18	3,861,712.20	0.00
UNION ELECTRIC CO 5.125% 03/15/2055 DD 10/07/24	0.00	14,608,973.67
UNION ELECTRIC CO 5.450% 03/15/2053 DD 03/13/23	0.00	5,464,743.22
UNION PACIFIC CORP 3.375% 02/14/2042 DD 02/14/22	1,258,084.39	0.00
UNION PACIFIC CORP 3.799% 10/01/2051 DD 10/04/16	894,079.85	795,687.56

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UNION PACIFIC CORP 3.839% 03/20/2060 DD 03/20/20	1,901,268.54	1,992,014.82
UNION PACIFIC CORP 4.050% 11/15/2045 DD 10/29/15	711,907.44	0.00
UNION PACIFIC CORP 4.100% 09/15/2067 DD 09/19/17	6,558,409.12	0.00
UNION PACIFIC CORP 4.375% 09/10/2038 DD 06/08/18	1,060,873.68	0.00
UNION PACIFIC CORP 4.375% 11/15/2065 DD 10/29/15	65,919.26	0.00
UNION PACIFIC CORP 4.500% 09/10/2048 DD 06/08/18	452,021.00	0.00
UNION PACIFIC CORP 4.950% 09/09/2052 DD 09/09/22	8,198,598.72	0.00
UNION PACIFIC CORP 5.150% 01/20/2063 DD 09/09/22	1,298,759.55	0.00
UNITED AIR LINES 4/21 TLB 0.000% 04/21/2028 DD 04/12/21	1,810,056.83	0.00
UNITED AIRLINES 2019-2 CLASS A 2.700% 11/01/2033 DD 09/13/19	119,967.80	0.00
UNITED AIRLINES 2024-1 CLASS A 5.450% 08/15/2038 DD 08/05/24	0.00	3,546,112.50
UNITED AIRLINES INC 144A 4.375% 04/15/2026 DD 04/21/21	584,961.60	589,955.30
UNITED AIRLINES INC 144A 4.625% 04/15/2029 DD 04/21/21	561,176.40	475,393.15
UNITED PARCEL SERVICE INC 3.400% 09/01/2049 DD 08/16/19	2,463,751.23	0.00
UNITED PARCEL SERVICE INC 5.500% 05/22/2054 DD 05/22/24	0.00	3,758,920.44
UNITEDHEALTH GROUP INC 3.875% 08/15/2059 DD 07/25/19	2,772,998.58	0.00
UNITEDHEALTH GROUP INC 4.500% 04/15/2033 DD 03/28/23	1,707,038.46	0.00
UNITEDHEALTH GROUP INC 4.950% 01/15/2032 DD 07/25/24	0.00	1,975,076.54
UNITEDHEALTH GROUP INC 5.750% 07/15/2064 DD 07/25/24	0.00	23,554,088.31
UNITEDHEALTH GROUP INC 5.875% 02/15/2053 DD 10/28/22	8,633,887.23	0.00
UNITEDHEALTH GROUP INC 6.050% 02/15/2063 DD 10/28/22	6,965,716.46	0.00
UNITEDHEALTH GROUP INC 6.500% 06/15/2037 DD 12/15/07	1,234,338.98	1,464,536.27
UNITEDHEALTH GROUP INC 6.625% 11/15/2037 DD 11/19/07	18,425,763.68	13,753,564.08
UNIVERSITY OF NOTRE DAME DU LA 3.394% 02/15/2048 DD 12/14/17	1,727,274.85	1,575,931.64
UNIVISION COMMUNICATIONS 144A 4.500% 05/01/2029 DD 05/21/21	0.00	1,781,203.81
UPL CORP LTD REGS 4.625% 06/16/2030	0.00	937,921.97
US BANK NA 1 B 144A 6.789% 08/25/2032 DD 12/14/23	250,928.95	135,769.34
USQ RAIL III LLC 1A A 144A 4.990% 09/28/2054 DD 09/30/24	0.00	2,070,307.55
VALE OVERSEAS LTD 6.400% 06/28/2054 DD 06/28/24	0.00	2,321,461.99
VALE OVERSEAS LTD 6.875% 11/10/2039 DD 11/10/09	1,158,478.62	867,751.58
VALE OVERSEAS LTD 6.875% 11/21/2036 DD 11/21/06	1,924,892.68	0.00
VALERO ENERGY CORP 3.650% 12/01/2051 DD 11/29/21	257,242.52	0.00
VALERO ENERGY CORP 4.350% 06/01/2028 DD 06/01/18	1,661,544.58	0.00
VALLEY BUSINESS CENTER 6.080% 07/01/2029 DD 06/12/24	0.00	2,004,360.00
VAR ENERGI ASA 144A 7.500% 01/15/2028 DD 11/15/22	2,861,335.94	1,689,577.47
VAR ENERGI ASA 144A 8.000% 11/15/2032 DD 11/15/22	1,796,958.00	1,796,815.80
VENTAS REALTY LP 3.250% 10/15/2026 DD 09/21/16	0.00	3,681,390.77
VENTAS REALTY LP 5.000% 01/15/2035 DD 09/09/24	0.00	7,275,487.00
VENTURE GLOBAL CALCASIEU 144A 3.875% 08/15/2029 DD 08/05/21	0.00	551,230.72
VENTURE GLOBAL LNG INC 144A 8.375% 06/01/2031 DD 05/26/23	0.00	730,048.60
VENTURE GLOBAL LNG INC 144A 9.500% 02/01/2029 DD 10/24/23	1,787,871.28	956,055.06
VENTURE ONE CHICAG 5.930% 11/01/2029 DD 10/09/24	0.00	4,946,850.00

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VENTURE XXVIII CL 28A B2R 144A VAR RT 07/20/2030 DD 09/16/21	2,442,063.80	0.00
VERIZON COMMUNICATIONS INC 2.355% 03/15/2032 DD 03/15/22	746,475.64	0.00
VERIZON COMMUNICATIONS INC 2.650% 11/20/2040 DD 11/20/20	0.00	6,753,172.36
VERIZON COMMUNICATIONS INC 2.987% 10/30/2056 DD 04/30/21	7,237,233.62	0.00
VERIZON COMMUNICATIONS INC 3.150% 03/22/2030 DD 03/20/20	1,185,332.77	0.00
VERIZON COMMUNICATIONS INC 3.400% 03/22/2041 DD 03/22/21	1,681,730.39	0.00
VERIZON COMMUNICATIONS INC 3.550% 03/22/2051 DD 03/22/21	824,980.24	0.00
VERIZON COMMUNICATIONS INC 3.700% 03/22/2061 DD 03/22/21	84,911.48	0.00
VERIZON COMMUNICATIONS INC 3.875% 03/01/2052 DD 03/01/22	0.00	2,200,676.77
VERIZON COMMUNICATIONS INC 4.500% 08/10/2033 DD 08/10/17	10,019,139.51	0.00
VERIZON COMMUNICATIONS INC 4.812% 03/15/2039 DD 02/03/17	1,599,775.62	1,523,104.08
VERIZON COMMUNICATIONS INC 4.862% 08/21/2046 DD 02/21/15	30,644.67	0.00
VERIZON COMMUNICATIONS INC 5.250% 03/16/2037 DD 03/16/17	6,526,088.85	5,652,943.52
VF CORP 2.950% 04/23/2030 DD 04/23/20	0.00	2,233,352.03
VIATRIS INC 1.650% 06/22/2025 DD 06/22/21	2,537,856.95	0.00
VIATRIS INC 2.700% 06/22/2030 DD 06/22/21	0.00	1,735,577.38
VIATRIS INC 4.000% 06/22/2050 DD 06/22/21	3,054,133.44	1,364,717.02
VICI PROPERTIES LP 4.950% 02/15/2030 DD 04/29/22	871,047.59	882,453.79
VICI PROPERTIES LP 5.625% 05/15/2052 DD 04/29/22	3,049,651.00	2,992,150.83
VICI PROPERTIES LP 6.125% 04/01/2054 DD 03/18/24	0.00	137,112.36
VICI PROPERTIES LP / VICI 144A 3.875% 02/15/2029 DD 02/15/22	0.00	565,374.97
VIDEOTRON LTD 144A 5.700% 01/15/2035 DD 11/08/24	0.00	1,668,511.02
VILLAGE GREEN OF SOUTHGATE 0.000% 02/01/2024 DD 01/26/21	999,999.99	0.00
VIRGIN MONEY UK PLC REGS VAR RT 04/24/2026	243,522.49	248,613.42
VIRGIN MONEY UK PLC REGS VAR RT 06/22/2025	124,815.67	0.00
VIRGIN MONEY UK PLC REGS VAR RT 09/03/2027	1,449,625.05	1,476,173.82
VIRGIN MONEY UK PLC REGS VAR RT 09/25/2026	978,842.43	0.00
VIRGINIA ELECTRIC AND POWER CO 2.400% 03/30/2032 DD 01/13/22	1,813,945.54	0.00
VIRGINIA ELECTRIC AND POWER CO 3.300% 12/01/2049 DD 12/05/19	485,538.55	0.00
VIRGINIA ELECTRIC AND POWER CO 3.800% 09/15/2047 DD 09/13/17	1,249,933.83	0.00
VIRGINIA ELECTRIC AND POWER CO 4.600% 12/01/2048 DD 11/28/18	4,974,108.98	0.00
VISA INC 2.050% 04/15/2030 DD 04/02/20	307,977.17	0.00
VISA INC 2.700% 04/15/2040 DD 04/02/20	42,568.78	0.00
VISA INC 4.150% 12/14/2035 DD 12/14/15	8,366,033.30	4,680,953.72
VISA INC 4.300% 12/14/2045 DD 12/14/15	5,415,307.55	4,957,598.47
VISTRA OPERATIONS CO LLC 144A 3.700% 01/30/2027 DD 11/15/19	644,319.52	1,532,894.00
VISTRA OPERATIONS CO LLC 144A 5.050% 12/30/2026 DD 12/04/24	0.00	400,522.14
VISTRA OPERATIONS CO LLC 144A 5.125% 05/13/2025 DD 05/13/22	0.00	99,888.59
VISTRA OPERATIONS CO LLC 144A 5.700% 12/30/2034 DD 12/04/24	0.00	2,008,865.47
VISTRA OPERATIONS CO LLC 144A 6.875% 04/15/2032 DD 04/12/24	0.00	778,176.59
VITAL ENERGY INC 144A 7.875% 04/15/2032 DD 03/28/24	0.00	861,165.40
VITERRA FINANCE BV 144A 4.900% 04/21/2027 DD 04/21/22	862,506.40	861,869.53

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VMWARE LLC 3.900% 08/21/2027 DD 08/21/17	3,234,567.82	3,264,763.16
VMWARE LLC 4.500% 05/15/2025 DD 04/07/20	1,064,368.99	0.00
VODAFONE GROUP PLC 4.875% 06/19/2049 DD 06/19/19	148,091.60	0.00
VODAFONE GROUP PLC 5.125% 06/19/2059 DD 06/19/19	0.00	2,404,789.19
VODAFONE GROUP PLC 5.625% 02/10/2053 DD 02/10/23	70,941.86	0.00
VODAFONE GROUP PLC 5.750% 02/10/2063 DD 02/10/23	31,585.58	0.00
VODAFONE GROUP PLC 5.750% 06/28/2054 DD 06/28/24	0.00	5,213,262.55
VODAFONE GROUP PLC 5.875% 06/28/2064 DD 06/28/24	0.00	727,225.61
VOLKSWAGEN GROUP OF AMERI 144A 5.800% 09/12/2025 DD 09/12/23	604,929.26	0.00
VOLKSWAGEN GRP DISC 01/10/2024	3,430,404.00	0.00
VOLKSWAGEN GRP DISC 01/16/2024	2,833,152.94	0.00
VOYA FINANCIAL INC 4.800% 06/15/2046 DD 06/13/16	692,042.79	0.00
VZ SECURED FINANCING BV 144A 5.000% 01/15/2032 DD 01/20/22	800,780.46	0.00
VZMT 2023-6 A 144A 5.350% 09/22/2031 DD 09/20/23	2,109,438.61	0.00
WABTEC TRANSPORTATION NETHERLA 1.250% 12/03/2027	508,291.44	492,662.42
WALGREENS BOOTS ALLIANCE INC 3.450% 06/01/2026 DD 06/01/16	380,357.76	0.00
WALMART INC 2.950% 09/24/2049 DD 09/24/19	478,540.97	428,512.12
WALMART INC 3.950% 06/28/2038 DD 06/27/18	1,303,761.72	949,303.78
WALT DISNEY CO/THE 2.750% 09/01/2049 DD 09/06/19	24,865,141.30	0.00
WALT DISNEY CO/THE 4.750% 09/15/2044 DD 09/15/19	1,052,825.29	0.00
WARNERMEDIA HOLDINGS INC 3.755% 03/15/2027 DD 03/15/23	1,639,801.58	0.00
WARNERMEDIA HOLDINGS INC 3.788% 03/15/2025 DD 03/15/23	2,156,050.36	2,193,356.00
WARNERMEDIA HOLDINGS INC 4.054% 03/15/2029 DD 03/15/23	0.00	870,214.50
WARNERMEDIA HOLDINGS INC 4.279% 03/15/2032 DD 03/15/23	0.00	440,746.88
WARNERMEDIA HOLDINGS INC 5.050% 03/15/2042 DD 03/15/23	5,985,980.96	4,160,307.14
WARNERMEDIA HOLDINGS INC 5.141% 03/15/2052 DD 03/15/23	3,662,826.95	4,650,930.80
WARNERMEDIA HOLDINGS INC 5.391% 03/15/2062 DD 03/15/23	12,577,925.26	3,680,727.14
WASHINGTON GAS LIGHT CO 3.650% 09/15/2049 DD 09/13/19	828,214.35	790,416.95
WASHINGTON STATE HOUSING F 1 X VAR RT 12/20/2035 DD 05/01/21	1,386,950.81	1,217,036.61
WASTE CONNECTIONS INC 2.950% 01/15/2052 DD 09/20/21	3,087,680.83	0.00
WASTE CONNECTIONS INC 3.200% 06/01/2032 DD 03/09/22	1,530,391.00	0.00
WASTE MANAGEMENT INC 2.500% 11/15/2050 DD 11/17/20	0.00	1,149,828.96
WASTE MANAGEMENT INC 4.150% 07/15/2049 DD 05/22/19	150,291.04	0.00
WEA FINANCE LLC 144A 4.625% 09/20/2048 DD 09/20/18	3,313,897.78	3,848,597.15
WEC ENERGY GROU INC 6.690% 06/15/2055 DD 12/16/24	0.00	220,000.00
WEC ENERGY GROUP INC 2.200% 12/15/2028 DD 12/13/21	710,644.62	0.00
WELLS FARGO & CO VAR RT 04/04/2051 DD 03/30/20	0.00	253,342.67
WELLS FARGO & CO VAR RT 12/31/2049 DD 01/26/21	1,621,409.75	0.00
WELLS FARGO & CO VAR RT 12/31/2049 DD 07/23/24	0.00	949,578.44
WELLS FARGO COMMERCIAL C55 XA VAR RT 02/15/2053 DD 02/01/20	72,766.10	0.00
WELLTOWER OP LLC 144A 2.750% 05/15/2028 DD 05/11/23	0.00	480,492.50
WEST VIRGINIA UNITED HEALTH SY 3.129% 06/01/2050 DD 12/10/20	604,615.02	168,584.56

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WESTERN DIGITAL CORP 2.850% 02/01/2029 DD 12/10/21	0.00	4,161,643.35
WESTERN DIGITAL CORP 3.000% 11/15/2028 DD 11/03/23	0.00	450,500.00
WESTERN DIGITAL CORP 4.750% 02/15/2026 DD 02/13/18	0.00	376,336.76
WESTERN MIDSTREAM OPERATING LP 4.750% 08/15/2028 DD 08/09/18	805,454.35	0.00
WESTERN MIDSTREAM OPERATING LP 5.450% 04/01/2044 DD 03/20/14	869,953.72	0.00
WESTERN MIDSTREAM OPERATING LP 5.500% 08/15/2048 DD 08/09/18	882,137.82	0.00
WESTERN MIDSTREAM OPERATING LP 6.350% 01/15/2029 DD 09/29/23	3,491,387.24	2,574,901.53
WESTERN MIDSTREAM OPERATING LP VAR RT 02/01/2030 DD 01/13/20	2,362,877.75	675,326.55
WESTINGHOUSE AIR BRAKE TECHNOL 3.450% 11/15/2026 DD 05/15/17	0.00	3,212,945.97
WESTINGHOUSE AIR BRAKE TECHNOL 5.611% 03/11/2034 DD 03/11/24	0.00	1,793,534.86
WESTINGHOUSE AIR BRAKE TECHNOL VAR RT 09/15/2028 DD 09/14/18	197,935.94	1,435,938.00
WESTLAKE CORP 3.125% 08/15/2051 DD 08/19/21	15,270.39	0.00
WESTPAC BANKING CORP 2.963% 11/16/2040 DD 11/16/20	111,241.22	0.00
WESTPAC BANKING CORP 3.133% 11/18/2041 DD 11/18/21	3,507.36	0.00
WESTPAC BANKING CORP VAR RT 07/24/2034 DD 07/24/19	97,001.91	0.00
WESTPAC BANKING CORP VAR RT 11/23/2031 DD 11/23/16	0.00	3,287,771.82
WEYERHAEUSER CO 4.750% 05/15/2026 DD 05/17/23	7,421,948.93	3,500,715.26
WEYERHAEUSER CO 6.950% 10/01/2027 DD 10/08/97	428,431.55	0.00
WHISTLER PIPELINE LLC 144A 5.400% 09/30/2029 DD 08/05/24	0.00	1,728,289.52
WHISTLER PIPELINE LLC 144A 5.700% 09/30/2031 DD 08/05/24	0.00	676,373.15
WHISTLER PIPELINE LLC 144A 5.950% 09/30/2034 DD 08/05/24	0.00	426,310.57
WILLIAMS COS INC/THE 2.600% 03/15/2031 DD 03/02/21	1,284,473.82	1,292,395.26
WILLIAMS COS INC/THE 5.300% 08/15/2052 DD 08/08/22	320,958.53	0.00
WILLIAMS COS INC/THE 5.400% 03/02/2026 DD 03/02/23	0.00	805,456.00
WILLIAMS COS INC/THE 5.750% 06/24/2044 DD 06/24/14	4,027,816.23	0.00
WILLIS NORTH AMERICA INC 5.350% 05/15/2033 DD 05/17/23	404,415.16	0.00
WINGSPAN APARTMENTS 8.580% 06/01/2026 DD 05/14/24	0.00	1,500,000.00
WINWATER MORTGAGE LO 3 A4 144A VAR RT 11/20/2044 DD 12/01/14	35,035.18	33,590.13
WISCONSIN ELECTRIC POWER CO 4.300% 10/15/2048 DD 10/04/18	902,975.20	0.00
WISCONSIN ELECTRIC POWER CO 5.050% 10/01/2054 DD 09/13/24	0.00	1,124,894.56
WISCONSIN POWER AND LIGHT CO 3.650% 04/01/2050 DD 04/02/20	2,593,661.01	2,407,491.44
WISCONSIN POWER AND LIGHT CO 3.950% 09/01/2032 DD 08/15/22	242,006.54	0.00
WIZZ AIR FINANCE CO BV REGS 1.000% 01/19/2026	0.00	757,018.58
WK KELLOGG FOUNDATION TRU 144A 2.443% 10/01/2050 DD 10/22/20	1,712,924.95	1,582,407.69
WOODLAND INDUSTRIAL 8.360% 12/01/2026 DD 11/11/24	0.00	2,563,449.79
WOODSIDE FINANCE LTD 5.100% 09/12/2034 DD 09/12/24	0.00	1,046,181.19
WOODSIDE FINANCE LTD 144A 3.650% 03/05/2025 DD 03/05/15	1,760,412.92	0.00
WOODSIDE FINANCE LTD 144A 3.700% 09/15/2026 DD 09/15/16	96,101.31	98,013.76
WOODSIDE FINANCE LTD 144A 4.500% 03/04/2029 DD 03/04/19	1,634,497.47	3,003,190.81
WORKIVA INC 1.250% 08/15/2028 DD 08/17/23	0.00	534,542.50
WORLDLINE SA/France REGS 4.125% 09/12/2028	327,389.10	0.00
WP CAREY INC 3.850% 07/15/2029 DD 06/14/19	657,437.42	0.00

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WP CAREY UHAUL POOL 1B 6.780% 02/01/2034 DD 01/25/24	5,000,000.00	5,187,487.05
WRKCO INC 4.000% 03/15/2028 DD 09/15/18	47,287.68	0.00
WYNN LAS VEGAS LLC / WYNN 144A 5.500% 03/01/2025 DD 02/18/15	41,781.25	0.00
WYNN MACAU LTD 144A 5.500% 01/15/2026 DD 06/19/20	1,073,464.59	1,089,069.26
WYNN MACAU LTD 144A 5.625% 08/26/2028 DD 08/26/20	1,839,416.33	0.00
WYNN MACAU LTD REGS 5.625% 08/26/2028 DD 08/26/20	926,658.10	963,080.81
XCEL ENERGY INC 3.350% 12/01/2026 DD 12/01/16	0.00	974,940.92
XCEL ENERGY INC 5.450% 08/15/2033 DD 08/03/23	9,229,852.05	0.00
XP INC 144A 6.750% 07/02/2029 DD 07/02/24	0.00	3,901,491.69
XPO LOGISTICS 5/23 TLB 0.000% 05/24/2028 DD 05/15/23	811,173.94	0.00
YARA INTERNATIONAL ASA 144A 7.378% 11/14/2032 DD 11/14/22	1,788,390.56	1,741,400.68
YUM BRANDS/PIZZA HUT/TACO BELL 0.000% 03/10/2028 DD 03/10/21	500,000.00	0.00
ZAXBYS FUNDING LLC 1A A2 144A 3.238% 07/30/2051 DD 06/11/21	2,324,033.50	2,410,574.97
ZAXBYS FUNDING LLC 1A A2I 144A 6.594% 04/30/2054 DD 05/10/24	0.00	377,086.45
ZEBRA TECHNOLOGIES CORP 144A 6.500% 06/01/2032 DD 05/28/24	0.00	2,875,841.89
ZF NORTH AMERICA CAPITAL 144A 6.750% 04/23/2030 DD 04/23/24	0.00	399,202.72
ZF NORTH AMERICA CAPITAL 144A 7.125% 04/14/2030 DD 04/14/23	319,804.20	294,420.69
ZIFF DAVIS INC 144A 4.625% 10/15/2030 DD 10/07/20	0.00	2,915,862.09
ZIGGO BV 144A 4.875% 01/15/2030 DD 10/28/19	1,711,933.25	0.00
ZIMMER BIOMET HOLDINGS INC 3.050% 01/15/2026 DD 03/20/20	502,382.43	0.00
ZIMMER BIOMET HOLDINGS INC 3.518% 12/15/2032	0.00	1,561,625.12
ZIMMER BIOMET HOLDINGS INC 5.350% 12/01/2028 DD 12/01/23	721,172.47	0.00
ZSCALER INC 0.125% 07/01/2025 DD 06/25/20	219,747.50	0.00
TOTAL ALL OTHER	4,500,227,016.80	3,003,850,110.66
(4) CORPORATE STOCKS		
(A) PREFERRED		
AGFC CAPITAL TRUST I 144A VAR RT 01/15/2067 DD 01/22/07	1,852,875.00	2,571,150.00
BANCO BILBAO VIZCAYA ARGENTARI VAR RT 12/31/2049	589,048.26	597,631.38
BANCO BRADESCO SA	2,504,851.64	931,296.81
BAYERISCHE MOTOREN WERKE AG	640,098.17	0.00
CIA ENERGETICA DE MINAS GERAIS	0.00	539,148.41
CITIGROUP CAPITAL III 7.625% 12/01/2036 DD 12/01/96	0.00	2,512,283.32
CORESTATES CAPITAL III 144A VAR RT 002/15/2027 DD 01/31/97	942,994.00	976,663.08
CS AT1 CLAIMS US225401AJ72 VAR RT 12/31/2049 DD 07/16/18	144,000.00	150,000.00
CS AT1 CLAIMS US225401AR98 VAR RT 12/31/2049 DD 07/16/18	96,000.00	100,000.00
DRAEGERWERK AG & CO KGAA	3,581,282.59	3,712,470.98
FARMERS EXCHANGE CAPITAL 144A VAR RT 11/01/2053 DD 11/05/13	3,271,172.76	3,188,578.46
GOLDMAN SACHS CAPITAL I 6.345% 02/15/2034 DD 02/20/04	11,804,502.44	11,710,987.55
GOLDMAN SACHS GROUP INC/THE VAR RT 12/31/2049 DD 11/15/19	792,520.60	0.00
HENKEL AG & CO KGAA	14,364,846.44	2,370,891.57
HEWLETT PACKARD ENTERPRISE CO PFD 7.625%	0.00	522,399.68



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HYUNDAI MOTOR CO	5,522,815.93	0.00
HYUNDAI MOTOR CO	3,105,453.86	0.00
ITAUSA SA	1,909,419.80	1,644,529.09
MARCOPOLO SA	0.00	66,371.44
NEXTERA ENERGY INC PFD 7.299%	0.00	514,596.00
PETROLEO BRASILEIRO SA	4,821,359.52	4,964,676.22
ROLLS-ROYCE HOLDINGS PLC	42,021.84	32,963.48
SAMSUNG ELECTRONICS CO LTD	12,399,149.56	9,901,388.21
VOLKSWAGEN AG	271,329.21	0.00
WELLS FARGO & CO 5.950% 12/01/2086 DD 12/15/19	5,244,189.35	5,128,229.33
TOTAL PREFERRED	73,899,930.97	52,136,255.01
(B) COMMON		
104 CORP	0.00	6,725.74
37 INTERACTIVE ENTERTAINMENT N CN/002555	3,382,100.17	0.00
3I GROUP PLC	1,507,097.52	0.00
3M CO	1,672,923.96	8,928,122.58
A O SMITH CORP	461,169.36	0.00
A2A SPA	950,706.84	2,039,331.03
ABB LTD	27,811,223.90	30,984,138.12
ABBOTT LABORATORIES	4,220,524.08	1,624,259.60
ABBVIE INC	13,036,386.34	10,745,874.40
ABLE GLOBAL BHD	0.00	27,235.38
ABSA GROUP LTD	0.00	401,662.64
ABU DHABI COMMERCIAL BANK PJSC	0.00	1,240,269.50
ABU DHABI ISLAMIC BANK PJSC	1,491,576.82	2,033,802.26
ACCENTURE PLC	14,362,044.48	16,555,940.98
ACCTON TECHNOLOGY CORP	3,749,042.90	0.00
ACER INC	608,285.96	0.00
ACHILLION PHARMACEUTICALS CONTRA	124,650.00	0.00
ACS ACTIVIDADES DE CONSTRUCCIO	0.00	112,608.35
ACTER GROUP CORP LTD	156,155.82	305,952.51
ACUITY INC	0.00	3,290,260.19
AD-SOL NISSIN CORP	20,997.31	24,348.43
ADIDAS AG	16,153,545.27	15,428,141.48
ADNOC LOGISTICS & SERVICES	0.00	355,906.30
ADOBE INC	77,121,288.80	53,817,397.00
ADT INC	0.00	2,944,599.76
ADTALEM GLOBAL EDUCATION INC	0.00	620,232.95
ADVANCED INFORMATION TECHNOLOG	0.00	36,390.56
ADVANCED MICRO DEVICES INC	48,987,733.43	20,551,331.39
ADVANTEST CORP	0.00	976,277.89

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ADYEN NV	0.00	1,879,361.05
AERCAP HOLDINGS NV	1,218,550.72	1,444,495.80
AEROVIRONMENT INC	21,552,840.00	30,747,222.00
AES CORP/THE	0.00	544,130.73
AFFIRM HOLDINGS INC	0.00	914,961.60
AGESA HAYAT VE EMEKLILIK AS	50,294.83	0.00
AGILENT TECHNOLOGIES INC	11,308,561.17	8,491,228.38
AGILON HEALTH INC	567,937.70	85,982.60
AGL ENERGY LTD	0.00	1,055,457.82
AGNICO EAGLE MINES LIMITED	2,430,078.04	3,931,330.11
AGNICO EAGLE MINES LTD	2,488,215.40	2,899,244.70
AGRICULTURAL BANK OF CHINA LTD HK/01288	1,901,162.19	5,856,328.88
AIA GROUP LTD HK/01299	3,043,611.22	4,313,652.87
AIB GROUP PLC	0.00	350,072.77
AIPHONE CO LTD	21,105.83	0.00
AIR ARABIA PJSC	203,587.45	0.00
AIR FRANCE-KLM	1,155,928.85	0.00
AIR LEASE CORP	1,323,626.40	1,256,063.34
AIR NEW ZEALAND LTD	58,366.84	37,640.73
AIR PRODUCTS AND CHEMICALS INC	3,987,897.00	1,323,162.48
AIRBNB INC	12,585,462.30	10,431,194.39
AIRBUS SE	2,374,794.69	0.00
AL MAHHAR HOLDING CO QPSC	0.00	45,474.43
ALAMTRI RESOURCES INDONESIA TB	1,119,066.28	1,093,018.94
ALARM.COM HOLDINGS INC	0.00	180,636.80
ALCOA CORP	0.00	538,780.58
ALEMBIC PHARMACEUTICALS LTD	91,906.90	363,338.58
ALEXANDRIA REAL ESTATE EQUITIE	0.00	2,393,194.15
ALIBABA GROUP HOLDING LTD ADR	5,698,767.73	5,716,626.59
ALIBABA GROUP HOLDING LTD HK/09988	17,432,124.39	21,013,026.25
ALIGN TECHNOLOGY INC	0.00	170,352.67
ALIMENTATION COUCHE-TARD INC	18,894,195.79	10,124,306.96
ALLIANZ SE	0.00	3,121,648.53
ALLISON TRANSMISSION HOLDINGS	525,036.35	4,020,696.48
ALLSTATE CORP/THE	0.00	223,636.40
ALNYLAM PHARMACEUTICALS INC	536,713.64	388,496.81
ALPHA METALLURGICAL RESOURCES	732,067.20	0.00
ALPHABET INC	35,529,016.72	37,470,974.40
ALPHABET INC	83,910,106.72	84,463,577.70
ALTRIA GROUP INC	4,821,194.76	1,732,890.60
AMAZON.COM INC	105,062,407.62	126,618,086.43
AMBEV SA ADR	3,604,137.60	2,360,681.40

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AMBEV SA	1,360,936.51	702,226.01
AMENTUM HOLDINGS INC	0.00	1,799,915.64
AMEREN CORP	0.00	1,403,331.02
AMERICA MOVIL SAB DE CV	0.00	421,987.22
AMERICAN AIRLINES GROUP INC	5,523.48	0.00
AMERICAN ELECTRIC POWER CO INC	5,004,857.62	0.00
AMERICAN EXPRESS CO	26,287,923.48	49,414,051.05
AMERICAN HOMES 4 RENT	551,878.12	1,629,902.94
AMERICAN INTERNATIONAL GROUP I	511,986.75	5,888,500.80
AMERICAN TOWER CORP	54,449,469.48	58,739,253.42
AMERIPRISE FINANCIAL INC	292,469.10	6,155,423.23
AMETEK INC	0.00	2,205,300.84
AMGEN INC	2,385,669.66	283,576.32
AMPHENOL CORP	9,603,516.14	6,194,037.15
ANALOG DEVICES INC	19,453,717.44	13,388,379.36
ANAND RATHI WEALTH LTD	179,627.69	265,489.60
ANEST IWATA CORP	52,704.64	61,432.30
ANGLO AMERICAN PLATINUM LTD	2,267,317.46	14,631,814.18
ANGLO AMERICAN PLC	785,540.20	1,627,600.70
ANGLOGOLD ASHANTI PLC	0.00	441,081.88
ANHUI CONCH CEMENT CO LTD HK/00914	2,143,603.11	2,032,929.90
ANHUI HENGYUAN COAL INDUSTRY A CN/600971	349,174.45	0.00
ANSYS INC	0.00	837,590.39
ANTERIX INC	16,386,776.00	14,227,813.00
ANTERO RESOURCES CORP	0.00	242,230.55
ANZ GROUP HOLDINGS LTD	1,571,941.81	1,212,163.77
AON PLC	10,392,906.24	17,591,656.80
AP MOLLER - MAERSK A/S	2,025,627.01	1,525,815.80
APA CORP	0.00	289,156.07
APACER TECHNOLOGY INC	24,202.93	0.00
APOLLO GLOBAL MANAGEMENT INC	16,923,304.00	39,473,240.00
APPFOLIO INC	304,036.20	0.00
APPLE INC	94,011,628.88	153,624,906.98
APPLIED INDUSTRIAL TECHNOLOGIE	593,190.15	0.00
APPLIED MATERIALS INC	15,146,251.85	5,396,388.66
APPLOVIN CORP	0.00	4,851,297.23
APTIV PLC	0.00	3,071,960.64
APTIV PLC	4,969,949.68	0.00
ARC RESOURCES LTD	370,874.82	487,593.47
ARCA CONTINENTAL SAB DE CV	1,143,607.67	476,282.46
ARCADIUM LITHIUM PLC	0.00	3,883,178.82
ARCH CAPITAL GROUP LTD	27,114,788.68	27,759,024.75

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ARCTIC PAPER SA	21,342.55	0.00
ARDAGH METAL PACKAGING SA	1,747.20	0.00
ARDAGH METAL PACKAGING SA	133,912.32	0.00
ARES MANAGEMENT CORP	4,381,845.24	5,501,030.22
ARGENX SE ADR	11,714,200.56	22,267,305.00
ARIS MINING CORP	3,523,643.08	4,469,413.26
ARISTA NETWORKS INC	22,333,884.32	0.00
ARISTA NETWORKS INC	0.00	37,260,105.12
ARISTOCRAT LEISURE LTD	2,313,681.08	0.00
ARKEMA SA	1,131,190.32	462,754.39
ARM HOLDINGS PLC ADR	0.00	5,885,875.68
ARTEMIS GOLD INC	6,755,200.97	3,137,518.25
ARTHUR J GALLAGHER & CO	1,542,002.16	8,300,341.70
ASAHI KASEI CORP	0.00	221,753.30
ASAHI NET INC	38,450.85	37,235.94
ASCENDIS PHARMA A/S ADR	158,319.15	189,984.60
ASE TECHNOLOGY HOLDING CO LTD	1,975,041.15	1,373,697.93
ASHMORE GROUP PLC	0.00	1,234,499.13
ASHTED GROUP PLC	7,739,605.89	0.00
ASM INTERNATIONAL NV	1,970,618.50	0.00
ASML HOLDING NV	20,723,658.18	7,782,739.09
ASML HOLDING NV	5,206,852.68	4,983,938.28
ASPEED TECHNOLOGY INC	0.00	677,484.79
ASSOCIATED BRITISH FOODS PLC	10,297,204.46	8,952,676.37
ASSOCIATED MATERIALS	0.00	0.01
ASSURED GUARANTY LTD	142,177.00	1,350,150.00
ASTARTA HOLDING PLC	790,520.87	1,069,841.86
ASTELLAS PHARMA INC	406,610.88	0.00
ASTERA LABS INC	0.00	8,235,873.45
ASTRAZENECA PLC	15,751,288.57	14,251,883.83
ASUSTEK COMPUTER INC	5,502,598.57	6,238,069.81
AT&T INC	2,404,389.42	2,507,956.11
ATLASSIAN CORP	24,688,440.84	12,271,219.60
ATMOS ENERGY CORP	0.00	589,947.72
AURELIA METALS LTD	0.00	10,933.42
AUTODESK INC	11,055,452.88	0.00
AUTOHOME INC ADR	444,105.62	0.00
AUTONATION INC	740,237.22	0.00
AUTOZONE INC	3,674,151.81	2,728,104.00
AVER INFORMATION INC	17,096.50	14,645.64
AVERY DENNISON CORP	0.00	866,037.64
AVIDITY BIOSCIENCES INC	0.00	186,664.52

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AXA SA	2,756,070.78	1,710,105.88
AXCELIS TECHNOLOGIES INC	369,616.50	0.00
AXIS BANK LTD	1,272,879.92	0.00
AXIS CAPITAL HOLDINGS LTD	0.00	1,530,467.40
AXOS FINANCIAL INC	2,373,298.20	0.00
AZEK CO INC/THE	1,003,182.75	1,180,199.14
AZUREWAVE TECHNOLOGIES INC	126,948.08	0.00
B&M EUROPEAN VALUE RETAIL SA	5,169,809.44	2,223,634.06
B3 SA - BRASIL BOLSA BALCAO	240,223.57	376,289.90
BAE SYSTEMS PLC	5,154,593.45	14,392,171.01
BAIDU INC HK/09888	147,196.34	7,567,929.10
BAKER HUGHES CO	4,028,967.50	4,344,264.12
BALL CORP	388,029.92	0.00
BALMER LAWRIE INVESTMENTS LTD	0.00	36,689.78
BANCA POPOLARE DI SONDRIO SPA	0.00	973,613.47
BANCO BILBAO VIZCAYA ARGENTARI	475,878.38	3,568,862.26
BANCO BPM SPA	790,013.28	0.00
BANCO DE CREDITO E INVERSIONES	27.31	27.75
BANCO DO BRASIL SA	1,389,995.27	771,412.61
BANCO SANTANDER BRASIL SA	0.00	411,018.72
BANCO SANTANDER SA	0.00	1,397,719.34
BANDO CHEMICAL INDUSTRIES LTD	48,406.87	24,319.16
BANGKOK BANK PCL	4,521,340.32	1,492,063.36
BANK CENTRAL ASIA TBK PT	1,008,198.20	0.00
BANK OCBC NISP TBK PT	144,655.43	0.00
BANK OF AMERICA CORP	9,642,313.59	9,321,311.55
BANK OF CHINA LTD HK/03988	1,279,233.67	1,876,665.01
BANK OF COMMUNICATIONS CO LTD HK/03328	878,758.54	0.00
BANK OF EAST ASIA LTD/THE HK/00023	0.00	470,917.04
BANK OF NEW YORK MELLON CORP/T	4,933,142.85	19,796,478.78
BANK RAKYAT INDONESIA PERSERO	0.00	532,186.31
BARCLAYS PLC	2,662,119.89	0.00
BARRICK GOLD CORP	4,753,545.48	9,577,558.50
BARRICK GOLD CORP	1,154,461.38	439,895.06
BARRY CALLEBAUT AG	209,060.77	8,379,175.73
BATH & BODY WORKS INC	481,795.08	432,789.51
BAXTER INTERNATIONAL INC	0.00	7,243,489.80
BAYER AG	6,030,681.67	0.00
BAYERISCHE MOTOREN WERKE AG	9,648,901.41	0.00
BB SEGURIDADE PARTICIPACOES SA	651,165.19	2,183,256.58
BEACON ROOFING SUPPLY INC	118,608.26	0.00
BEAR CREEK MINING CORP	388,932.69	673,557.45

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BEAR CREEK MINING CORPORATION WT 05-OCT-2028	84,491.61	167,841.55
BEAZLEY PLC	1,154,415.03	1,449,462.55
BECTON DICKINSON & CO	11,752,118.34	10,355,708.02
BERKELEY GROUP HOLDINGS PLC	10,922,934.31	0.00
BERKELEY GROUP HOLDINGS PLC	0.00	7,286,439.40
BERKSHIRE HATHAWAY INC	2,713,125.15	3,404,600.00
BERKSHIRE HATHAWAY INC	14,059,893.86	13,835,918.72
BEST BUY CO INC	2,730,876.08	1,819,818.00
BETSSON AB	0.00	452,858.07
BETSSON AB	871,339.67	0.00
BHARTI AIRTEL LTD	1,370,614.52	0.00
BHP GROUP LTD ADR	2,346,653.43	0.00
BHP GROUP LTD	0.00	1,828,717.73
BILIBILI INC HK/09626	0.00	1,031,736.81
BIO-RAD LABORATORIES INC	0.00	1,544,654.02
BIOGEN INC	4,459,642.18	0.00
BIOMARIN PHARMACEUTICAL INC	2,155,565.52	0.00
BKW AG	42,097.67	0.00
BLACKROCK INC	15,424,200.00	0.00
BLACKROCK INC	0.00	16,244,918.17
BLACKSTONE INC	40,349,544.00	45,087,830.00
BLOCK INC	5,877,439.75	9,500,012.22
BLUESCOPE STEEL LTD	200,976.50	0.00
BM GREENTECH BHD	0.00	27,939.62
BNP PARIBAS SA	7,775,627.57	3,556,448.69
BOC HONG KONG HOLDINGS LTD HK/02388	0.00	1,442,150.11
BOE TECHNOLOGY GROUP CO LTD CN/000725	0.00	1,733,686.89
BOEING CO/THE	0.00	4,500,048.00
BOISE CASCADE CO	7,630,428.96	2,660,799.96
BONHEUR ASA	0.00	33,689.73
BOOKING HOLDINGS INC	19,867,979.22	17,076,459.54
BOOZ ALLEN HAMILTON HOLDING CO	2,534,152.92	10,330,362.90
BOSTON SCIENTIFIC CORP	40,024,753.50	42,538,382.04
BOX INC	682,276.01	3,161,548.40
BP PLC ADR	623,712.60	0.00
BP PLC	8,065,597.64	4,627,757.97
BPER BANCA SPA	485,188.68	848,753.53
BRAMBLES LTD	2,579,550.48	4,172,786.88
BRASILAGRO - CO BRASILEIRA DE	0.00	1,199,120.73
BRAZE INC	348,160.89	0.00
BRENNTAG SE	4,022,903.78	13,470,812.29
BRIDGESTONE CORP	774,634.73	0.00



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BRIGHTHOUSE FINANCIAL INC	1,041,624.36	0.00
BRINKER INTERNATIONAL INC	0.00	1,488,659.37
BRISTOL-MYERS SQUIBB CO	8,662,154.20	7,369,485.20
BRITISH AMERICAN TOBACCO PLC	5,102,448.93	8,990,300.29
BROADCOM INC	30,216,887.50	41,593,487.04
BROOKFIELD ASSET MGMT LTD CL A VTG	3,582,360.65	3,197,758.53
BROWN & BROWN INC	1,831,438.05	1,113,344.26
BTS RAIL MASS TRANSIT GROWTH I	0.00	39,533.66
BUILDERS FIRSTSOURCE INC	1,960,209.48	0.00
BUKIT ASAM TBK PT	286,253.80	0.00
BURBERRY GROUP PLC	2,751,702.00	0.00
BUREAU VERITAS SA	907,484.63	893,613.12
BURKHALTER HOLDING AG	39,320.26	0.00
BURLINGTON STORES INC	4,897,200.88	7,129,920.72
BXP INC	1,493,077.26	1,384,955.00
BYD CO LTD HK/01211	1,186,145.96	1,225,242.18
C&A MODAS SA	0.00	40,785.22
CACI INTERNATIONAL INC	0.00	3,038,935.26
CADENCE DESIGN SYSTEMS INC	33,442,950.45	17,560,985.62
CALERES INC	534,118.13	0.00
CANAAN INC ADR	0.00	320,074.70
CANADIAN IMPERIAL BK OF COMM	0.00	377,831.79
CANADIAN NATURAL RESOURCES LTD	174,414.24	695,686.32
CANADIAN NATURAL RESOURCES LTD	675,335.19	0.00
CANADIAN PACIFIC KANSAS CITY L	10,820,309.72	6,595,874.17
CANADIAN PACIFIC KANSAS CITY L	58,504.40	0.00
CANARE ELECTRIC CO LTD	9,767.34	8,257.83
CANNY ELEVATOR CO LTD CN/002367	606,184.82	308,522.93
CANON INC	2,660,178.86	3,290,482.20
CAPGEMINI SE	13,735,531.54	9,769,524.57
CAPITAL ONE FINANCIAL CORP	0.00	8,725,732.56
CARDINAL HEALTH INC	15,404,558.40	3,141,842.55
CARGOTEC OYJ	489,937.90	0.00
CARNIVAL CORP	0.00	6,737,620.40
CARREFOUR SA	2,645,308.29	6,000,929.18
CARRIER GLOBAL CORP	0.00	5,361,481.70
CATERPILLAR INC	6,745,119.71	5,515,765.80
CAVA GROUP INC	0.00	9,012,043.20
CBRE GROUP INC	255,997.50	9,325,922.57
CCL INDUSTRIES INC CL B	0.00	289,691.49
CDW CORP/DE	3,189,299.60	0.00
CELANESE CORP	1,512,060.84	602,957.52

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CELLNEX TELECOM SA	4,643,468.23	2,488,841.63
CENCORA INC	1,937,554.92	5,141,352.44
CENOVUS ENERGY INC	207,625.50	0.00
CENTENE CORP	4,354,494.38	476,098.22
CENTERPOINT ENERGY INC	3,093,216.76	0.00
CENTERRA GOLD INC	0.00	1,100,750.90
CENTRAIS ELETRICAS BRASILEIRAS	6,863,779.25	6,033,941.57
CENTRICA PLC	511,361.79	0.00
CEWE STIFTUNG & CO KGAA	43,374.75	41,543.43
CGI INC CL A SUB VTG	8,270,369.14	7,303,754.25
CGN POWER CO LTD HK/01816	10,414,553.32	2,531,922.83
CH ROBINSON WORLDWIDE INC	5,973,954.89	8,449,716.24
CHANGYUAN TECHNOLOGY GROUP LTD CN/600525	0.00	326,726.17
CHARLES SCHWAB CORP/THE	12,871,448.00	11,155,823.34
CHARTER COMMUNICATIONS INC	4,874,824.56	6,052,975.43
CHECK POINT SOFTWARE TECHNOLOG	3,396,674.49	2,662,715.40
CHENGDU HONGQI CHAIN CO LTD CN/002697	0.00	206,547.39
CHENGDU KANGHONG PHARMACEUTICA CN/002773	283,664.31	292,956.13
CHENIERE ENERGY INC	627,359.25	2,146,121.56
CHEVRON CORP	0.00	6,737,956.80
CHIA CHANG CO LTD	9,921.64	8,828.87
CHIN-POON INDUSTRIAL CO LTD	59,341.23	0.00
CHINA COAL ENERGY CO LTD HK/01898	483,726.17	0.00
CHINA COMMUNICATIONS SERVICES HK/00552	4,404,894.65	5,947,762.27
CHINA CONSTRUCTION BANK CORP HK/00939	6,424,861.23	15,305,845.14
CHINA ECOTEK CORP	25,727.83	0.00
CHINA GAS HOLDINGS LTD HK/00384	0.00	1,293,350.24
CHINA LIFE INSURANCE CO LTD HK/02628	41,472.49	347,726.23
CHINA LONGYUAN POWER GROUP COR HK/00916	1,965,107.48	0.00
CHINA MERCHANTS BANK CO LTD HK/03968	1,539,645.65	931,880.35
CHINA MERCHANTS CHINA DIRECT I HK/00133	0.00	25,412.11
CHINA NEW HIGHER EDUCATION GRO HK/02001	0.00	44,082.42
CHINA OVERSEAS LAND & INVESTME HK/00688	57,270.56	125,309.77
CHINA RESOURCES LAND LTD HK/01109	451,812.44	534,143.50
CHINA SHENHUA ENERGY CO LTD HK/01088	2,735,447.05	0.00
CHINA SOUTH PUBLISHING & MEDIA CN/601098	28,449.96	0.00
CHINA STEEL CORP	938,694.39	0.00
CHINA WORLD TRADE CENTER CO LT CN/600007	266,973.01	0.00
CHINESE UNIVERSE PUBLISHING AN CN/600373	542,951.63	0.00
CHIPOTLE MEXICAN GRILL INC	24,024,514.80	5,997,618.90
CHONG KUN DANG PHARMACEUTICAL	0.00	1,275,859.86
CHORD ENERGY CORP	148,443.39	179,822.96



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CHROMA ATE INC	0.00	638,840.67
CHUBB LTD	1,774,326.00	1,164,880.80
CHUBU ELECTRIC POWER CO INC	904,419.10	0.00
CHUGAI PHARMACEUTICAL CO LTD	1,420,946.29	0.00
CHUNGHWA TELECOM CO LTD	1,368,501.67	870,182.55
CHURCH & DWIGHT CO INC	12,937,415.52	9,665,047.13
CIA DE SANEAMENTO DE MINAS GER	661,501.98	486,643.09
CIA DE SANENA DO PARANA	557,047.31	383,707.44
CIE DE SAINT-GOBAIN SA	3,703,079.24	724,048.83
CIE FINANCIERE RICHEMONT SA	22,178,780.96	17,405,300.52
CIE GENERALE DES ETABLISSEMENT	0.00	2,930,968.46
CIGNA GROUP/THE	1,173,544.55	1,415,493.64
CIGNITI TECHNOLOGIES LTD	54,546.49	75,160.90
CIMPRESS PLC	385,841.00	196,727.96
CINTAS CORP	0.00	10,614,139.20
CISCO SYSTEMS INC	17,981,078.40	1,369,532.80
CITIC LTD HK/00267	215,763.49	311,823.58
CITIGROUP INC	3,596,736.24	10,832,880.22
CK ASSET HOLDINGS LTD HK/01113	1,639,075.12	1,365,450.34
CK HUTCHISON HOLDINGS LTD HK/00001	10,416,207.27	13,529,792.26
CLEAN HARBORS INC	0.00	1,806,368.86
CLOSE BROTHERS GROUP PLC	0.00	884,223.28
CME GROUP INC	3,479,112.00	5,203,345.38
CMS ENERGY CORP	1,382,472.49	8,489,743.70
CNH INDUSTRIAL NV	4,361,859.65	0.00
CNH INDUSTRIAL NV	1,827,085.26	4,820,189.88
COAL INDIA LTD	175,484.37	1,860,207.89
COCA-COLA CO/THE	4,275,725.08	4,088,987.76
COCA-COLA CONSOLIDATED INC	450,274.00	0.00
COCA-COLA HBC AG	0.00	544,985.57
COGNIZANT TECHNOLOGY SOLUTIONS	19,663,782.32	18,722,535.40
COLGATE-PALMOLIVE CO	7,721,985.96	25,271,707.26
COLGATE-PALMOLIVE INDIA LTD	0.00	157,368.96
COLRUYT GROUP N.V	0.00	1,041,623.62
COMCAST CORP	13,287,690.10	12,638,602.80
COMFORT SYSTEMS USA INC	1,788,094.98	4,883,474.96
COMMERCIAL METALS CO	563,950.80	0.00
COMMERZBANK AG	0.00	678,489.94
COMMVAULT SYSTEMS INC	0.00	5,215,751.42
COMPAL ELECTRONICS INC	299,941.35	0.00
COMPASS GROUP PLC	15,156,796.02	15,522,952.98
COMPUTER INSTITUTE OF JAPAN LT	15,732.13	0.00



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COMPUTERSHARE LTD	0.00	2,577,973.34
CONCENTRIX CORP	601,536.25	0.00
CONOCOPHILLIPS	8,931,702.57	6,975,617.80
CONSTELLATION BRANDS INC	1,722,710.50	0.00
CONSTELLATION SOFTWARE INC WT 31-MAR-2040	0.00	0.12
CONSTELLATION SOFTWARE INC	4,320,232.20	0.00
CONTREL TECHNOLOGY CO LTD	84,162.85	0.00
CORE & MAIN INC	596,855.70	0.00
COREBRIDGE FINANCIAL INC	3,402,786.00	2,504,542.40
CORETRONIC CORP	149,101.51	0.00
CORNING INC	1,371,894.30	0.00
CORPAY INC	0.00	6,127,094.10
COSTAR GROUP INC	6,180,832.53	0.00
COSTCO WHOLESALE CORP	9,520,333.84	21,410,481.09
COTERRA ENERGY INC	353,400.96	339,809.70
COUCHBASE INC	0.00	429,660.40
CREDICORP LTD	4,933,446.65	4,011,408.24
CREDIT AGRICOLE SA	135,907.52	0.00
CROCS INC	366,354.02	0.00
CROWDSTRIKE HOLDINGS INC	9,637,819.36	8,108,849.84
CSG SYSTEMS INTERNATIONAL INC	362,998.62	0.00
CSL LTD	0.00	220,714.77
CSPC PHARMACEUTICAL GROUP LTD HK/01093	1,055,154.77	461,511.72
CSX CORP	1,167,928.29	1,022,700.84
CTT-CORREIOS DE PORTUGAL SA	18,474.25	0.00
CUMMINS INC	3,000,374.68	7,678,263.60
CVS HEALTH CORP	36,255,273.60	21,275,480.83
DAELIM PAPER CO LTD	12,836.65	7,352.52
DAEWON SAN UP CO LTD	6,570.51	2,593.39
DAI NIPPON PRINTING CO LTD	0.00	186,417.66
DAIICHI JITSUGYO CO LTD	37,633.00	0.00
DAIICHI SANKYO CO LTD	1,606,696.05	2,431,315.77
DAIKIN INDUSTRIES LTD	5,510,661.31	4,464,341.91
DAIMLER TRUCK HOLDING AG	2,181,417.46	1,317,449.15
DAITO TRUST CONSTRUCTION CO LT	1,074,382.23	717,604.80
DAIWA SECURITIES GROUP INC	663,117.85	0.00
DANA GAS PJSC	0.00	43,812.86
DANAHER CORP	26,369,289.90	24,400,705.90
DANAOS CORP	595,664.58	792,933.21
DANONE SA	35,128,240.10	30,258,046.78
DARDEN RESTAURANTS INC	536,439.50	2,530,956.33
DASSAULT AVIATION SA	253,182.25	0.00



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DATADOG INC	0.00	12,324,691.17
DAVE & BUSTER'S ENTERTAINMENT	639,037.95	0.00
DAVITA INC	569,370.60	748,198.65
DAYFORCE INC	1,304,745.68	1,747,645.76
DB INSURANCE CO LTD	544,742.28	538,877.19
DEERE & CO	7,535,950.02	2,615,923.80
DELL TECHNOLOGIES INC	13,403,871.00	3,213,121.68
DELTA AIR LINES INC	824,433.39	1,624,425.00
DELTA ELECTRONICS INC	3,575,210.60	4,700,971.49
DEMANT A/S	39,257.00	0.00
DENSO CORP	1,905,519.30	1,476,455.40
DENTSPLY SIRONA INC	19,469,794.22	20,052,464.90
DERWENT LONDON PLC	879,723.67	963,642.18
DESICCANT TECHNOLOGY CORP	28,518.71	0.00
DEUTSCHE BANK AG	4,255,949.57	2,895,570.80
DEUTSCHE BOERSE AG	0.00	745,235.27
DEUTSCHE POST AG	3,715,982.49	0.00
DEUTSCHE TELEKOM AG	3,809,776.57	7,586,774.38
DEVON ENERGY CORP	806,022.90	0.00
DEXCOM INC	10,539,956.42	0.00
DIAGEO PLC	5,302,102.57	6,955,770.90
DIAMONDBACK ENERGY INC	3,391,289.44	1,000,509.81
DIASORIN SPA	557,216.83	557,740.60
DIGITAL REALTY TRUST INC	8,184,751.86	7,939,418.76
DISCO CORP	0.00	408,104.66
DISCOVER FINANCIAL SERVICES	0.00	1,344,264.80
DL E&C CO LTD	5,004,314.55	5,421,596.22
DOCUSIGN INC	0.00	5,689,694.34
DOF GROUP ASA	0.00	1,005,754.87
DOLLAR GENERAL CORP	0.00	2,290,749.66
DOLLARAMA INC	4,883,054.15	6,215,061.41
DOMINION ENERGY INC	1,372,917.00	8,497,384.48
DOORDASH INC	0.00	8,764,266.50
DOOSAN BOBCAT INC	408,866.63	0.00
DOUGLAS EMMETT INC	1,142,817.50	1,268,112.00
DOVER CORP	2,130,268.50	0.00
DOW INC	1,166,391.96	0.00
DR HORTON INC	1,486,212.42	0.00
DR REDDY'S LABORATORIES LTD	4,177,282.05	0.00
DROPBOX INC	431,616.68	6,921,456.32
DSM-FIRMENICH AG	5,088,097.43	4,257,833.27
DTE ENERGY CO	8,643,612.18	2,415,724.50

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DUKE ENERGY CORP	9,690,802.56	6,598,859.52
DUNDEE CORPORATION CL A SUB-VTG	627,367.30	0.00
DUOLINGO INC	4,575,791.35	438,683.19
DWS GROUP GMBH & CO KGAA	0.00	670,245.39
E INK HOLDINGS INC	1,803,717.78	0.00
EATON CORP PLC	19,033,449.52	29,639,973.44
EBAY INC	28,003,865.52	5,652,256.05
ECOLAB INC	31,339.30	7,935,481.12
EDENRED SE	0.00	10,133,058.70
EDISON INTERNATIONAL	1,491,424.38	0.00
EDWARDS LIFESCIENCES CORP	1,501,286.25	2,931,291.88
EFG INTERNATIONAL AG	0.00	213,522.36
EIFFAGE SA	1,162,614.26	709,715.96
EISAI CO LTD	0.00	212,097.85
ELANCO ANIMAL HEALTH INC	934,051.20	1,684,706.87
ELBIT SYSTEMS LTD	7,485,075.00	15,742,270.00
ELECTRIC POWER DEVELOPMENT CO	1,017,796.54	2,438,457.54
ELECTRONIC ARTS INC	7,392,528.35	5,665,613.80
ELEVANCE HEALTH INC	11,128,344.44	7,532,200.20
ELF BEAUTY INC	0.00	1,301,074.65
ELI LILLY & CO	32,941,975.04	19,855,840.00
ELITEGROUP COMPUTER SYSTEMS CO	615,825.75	0.00
ELOPAK ASA	23,644.81	0.00
EMAAR DEVELOPMENT PJSC	0.00	2,058,265.50
EMAAR PROPERTIES PJSC	2,269,869.53	1,680,437.36
EMCOR GROUP INC	1,093,522.68	3,088,789.50
EMERSON ELECTRIC CO	0.00	2,193,932.79
EMIRATES NBD BANK PJSC	529,176.75	769,602.44
EMPIRE CO LTD CL A NON-VTG	0.00	425,991.18
EMPRESA NACIONAL DE TELECOMUNI	0.00	2,258,319.77
ENDEAVOR GROUP HOLDINGS INC	5,821,538.52	0.00
ENEA AB	0.00	16,969.22
ENEL CHILE SA	459,166.05	374,497.49
ENEL SPA	0.00	73,650.44
ENEOS HOLDINGS INC	0.00	1,679,309.05
ENGIE SA	2,571,387.31	3,340,983.50
ENI SPA	2,349,016.96	0.00
ENN ENERGY HOLDINGS LTD HK/02688	567,743.05	1,945,351.13
ENPHASE ENERGY INC	0.00	552,599.28
ENTERGY CORP	1,135,756.56	3,508,797.96
EOG RESOURCES INC	5,221,653.40	5,347,920.24
EQT CORP	409,409.40	1,134,720.99



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EQUIFAX INC	3,113,628.39	0.00
EQUINIX INC	1,063,114.80	2,824,898.44
EQUINOR ASA	2,738,102.13	2,775,128.70
EQUINOX GOLD CORP NO PAR	8,314,383.83	9,793,376.13
EQUITABLE HOLDINGS INC	2,335,462.20	7,457,246.81
EQUITY LIFESTYLE PROPERTIES IN	0.00	314,019.00
EQUITY RESIDENTIAL	3,264,598.48	5,029,801.92
ERAMET SA	0.00	98,855.51
ERSTE GROUP BANK AG	0.00	1,164,946.43
ESSEX PROPERTY TRUST INC	0.00	1,956,405.76
ESTEE LAUDER COS INC/THE	8,539,391.25	3,785,665.22
ETERNAL LTD	0.00	8,808,495.57
ETSY INC	0.00	1,085,197.02
EURAZEO SE	551,535.89	0.00
EUROAPI SA	99,198.19	2,498,550.49
EUROBANK ERGASIAS SERVICES AND	530,753.73	0.00
EURONET WORLDWIDE INC	0.00	1,751,159.52
EVEREST GROUP LTD	2,128,905.18	1,430,629.62
EVERGREEN MARINE CORP TAIWAN L	3,974,356.92	7,240,464.24
EVERLIGHT ELECTRONICS CO LTD	0.00	251,490.80
EVOLUTION MINING LTD	0.00	1,137,075.73
EXELIXIS INC	0.00	1,329,069.60
EXELON CORP	8,045,261.80	0.00
EXOR NV	1,034,498.10	664,136.20
EXPAND ENERGY CORP	294,911.02	10,818,894.90
EXPEDIA GROUP INC	7,148,701.84	2,380,552.08
EXPEDITORS INTERNATIONAL OF WA	2,074,377.60	2,517,469.79
EXPERIAN PLC	2,306,401.38	1,629,205.14
EXTRA SPACE STORAGE INC	1,596,886.80	1,296,284.00
EXXON MOBIL CORP	25,843,730.22	37,595,822.57
F5 INC	0.00	1,095,654.79
FAIR ISAAC CORP	28,087,561.30	59,498,943.05
FAIRFAX FINANCIAL HOLDINGS LTD SUB-VTG	518,264.14	3,269,364.48
FANUC CORP	4,065,225.02	4,816,285.78
FASTENAL CO	45,986.70	0.00
FASTIGHETS AB BALDER	2,353,793.86	415,839.41
FEDEX CORP	0.00	2,216,036.41
FERRARI NV	20,962,977.07	21,701,328.88
FERROVIAL SE	14,048,409.49	15,778,436.22
FIDELITY NATIONAL FINANCIAL IN	1,887,178.78	1,828,086.82
FIDELITY NATIONAL INFORMATION	1,346,709.33	6,482,438.66
FIFTH THIRD BANCORP	5,073,272.06	5,791,429.84



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FINE FOODS & PHARMACEUTICALS N	716.90	574.70
FINETEK CO LTD	36,919.83	0.00
FIRST CITIZENS BANCSHARES INC/	519,343.02	0.00
FIRST PACIFIC CO LTD HK/00142	3,255,551.94	1,933,367.23
FIRST QUANTUM MINERALS LTD	2,796,109.02	339,446.10
FIRST RESOURCES LTD	4,972,532.03	5,705,513.85
FIRSTENERGY CORP	750,026.94	2,236,352.04
FIRSTRAND LTD	549,406.61	0.00
FISERV INC	32,960,659.32	22,873,517.00
FISSION URANIUM CORP	2,962,915.21	0.00
FITIPOWER INTEGRATED TECHNOLOG	0.00	134,743.55
FLEETCOR TECHNOLOGIES INC	4,085,410.16	0.00
FLEETPARTNERS GROUP LTD	74,863.76	0.00
FLEX LTD	3,972,379.98	2,267,466.96
FLOWSERVE CORP	3,432,430.62	2,549,516.48
FLUTTER ENTERTAINMENT PLC	0.00	2,862,255.00
FLYTECH TECHNOLOGY CO LTD	0.00	45,423.90
FMC CORP	1,198,895.75	827,439.42
FOCALTECH SYSTEMS CO LTD	0.00	124,876.08
FOMENTO ECONOMICO MEXICANO SAB ADR	5,608,178.40	4,601,926.70
FOMENTO ECONOMICO MEXICANO SAB	1,009,461.10	0.00
FORMOSA OPTICAL TECHNOLOGY CO	40,908.42	0.00
FORTESCUE LTD	5,458,840.59	0.00
FORTINET INC	2,413,952.79	10,961,475.12
FORTIVE CORP	1,544,094.73	0.00
FOXCONN TECHNOLOGY CO LTD	173,017.71	1,779,182.23
FRANCO-NEVADA CORP	2,342,412.59	0.00
FRANCO-NEVADA CORP	1,225,828.92	1,106,636.24
FRANKLIN RESOURCES INC	0.00	2,606,818.62
FREEPORT-MCMORAN INC	3,587,331.33	2,634,602.88
FRESENIUS MEDICAL CARE AG	18,719,135.51	16,490,224.51
FRESNILLO PLC	603,502.92	580,147.76
FUBON FINANCIAL HOLDING CO LTD	0.00	301,876.80
FUJIKURA LTD	0.00	558,304.89
FUJISHOJI CO LTD	0.00	35,138.71
FUJITSU LTD	437,633.02	0.00
FUKUDA CORP	1,965,903.05	1,322,855.64
FURUNO ELECTRIC CO LTD	6,575.40	0.00
G-BITS NETWORK TECHNOLOGY XIAM CN/603444	203,915.29	0.00
GABRIEL RESOURCES LTD	0.00	9,542.68
GABRIEL RESOURCES LTD	4,550,999.42	52,083.42
GABRIEL RESOURCES LTD	818,921.08	0.00



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GALDERMA GROUP AG	0.00	10,679,555.89
GANYUAN FOODS CO LTD CN/002991	154,160.63	0.00
GARMIN LTD	14,709,731.98	15,254,783.34
GARTNER INC	6,407,115.33	5,294,772.63
GE AEROSPACE	2,908,942.96	384,284.16
GE VERNOVA INC	0.00	5,160,253.84
GECOSS CORP	21,032.77	0.00
GEELY AUTOMOBILE HOLDINGS LTD HK/00175	0.00	497,946.05
GEMTEK TECHNOLOGY CORP	321,500.14	0.00
GENERAL DYNAMICS CORP	3,612,529.04	1,274,501.13
GENERAL MILLS INC	0.00	1,769,043.57
GENERAL PLASTIC INDUSTRIAL CO	25,929.85	23,887.81
GENMAB A/S	400,129.66	138,440.07
GENPACT LTD	228,947.16	0.00
GENTEX CORP	996,130.00	0.00
GENTING PLANTATIONS BHD	1,461,595.64	1,560,138.66
GEUMHWA PSC CO LTD	11,814.82	0.00
GF SECURITIES CO LTD HK/01776	0.00	246,405.29
GILDAN ACTIVEWEAR INC	0.00	1,205,771.17
GILEAD SCIENCES INC	6,794,713.75	947,900.94
GIVAUDAN SA	0.00	4,625,723.59
GLENCORE PLC	1,090,455.34	447,267.57
GLOBAL PAYMENTS INC	3,200,781.00	985,119.46
GLOBAL SHIP LEASE INC	1,022,097.58	0.00
GLOBE LIFE INC	4,512,769.00	0.00
GLORY LTD	45,827.78	0.00
GMS INC	561,842.88	0.00
GOLD FIELDS LTD	1,570,833.56	347,432.82
GOLDEN AGRI-RESOURCES LTD	12,136,151.92	11,960,606.58
GOLDMAN SACHS GROUP INC/THE	0.00	9,921,214.12
GOOD WILL INSTRUMENT CO LTD	70,482.72	28,798.67
GOODMAN GROUP	1,897,150.12	1,537,152.81
GOODYEAR TIRE & RUBBER CO/THE	1,277,558.80	1,040,013.00
GRAB HOLDINGS LTD	0.00	1,078,435.04
GRACO INC	291,687.12	2,358,349.91
GRAVITY CO LTD ADR	44,518.40	0.00
GREAT GIANT FIBRE GARMENT CO L	0.00	57,008.65
GREAT PORTLAND ESTATES PLC	19,135.77	12,891.10
GREAT WALL MOTOR CO LTD HK/02333	0.00	116,061.51
GREEN BRICK PARTNERS INC	1,366,333.64	0.00
GROUPE BRUXELLES LAMBERT NV	12,159,096.23	8,862,047.79
GRUMA SAB DE CV	5,068,484.93	2,805,174.29

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GRUPO FINANCIERO BANORTE SAB D	1,944,262.62	210,030.09
GRUPO MEXICO SAB DE CV	502,689.36	693,559.81
GS HOLDINGS CORP	2,462,225.73	3,413,067.43
GSK PLC	2,290,040.21	7,321,873.70
GUANGDONG VANWARD NEW ELECTRIC CN/002543	0.00	180,551.15
GUANGSHEN RAILWAY CO LTD HK/00525	2,339,794.21	2,883,540.70
GUDANG GARAM TBK PT	15,570.20	0.00
GUIDEWIRE SOFTWARE INC	0.00	407,120.70
GUOCO GROUP LTD HK/00053	829,155.22	1,067,398.73
GXO LOGISTICS INC	10,030,240.00	0.00
GYRODYNE LLC	187,242.95	0.00
H&R BLOCK INC	27,739,227.60	15,255,383.56
HAFNIA LTD	0.00	590,049.02
HAIDILAO INTERNATIONAL HOLDING HK/06862	675,928.31	1,195,373.29
HALEON PLC	5,816,318.96	9,048,384.80
HALYK SAVINGS BANK OF KAZAKHST GDR	5,504,884.04	4,568,808.24
HAMAMATSU PHOTONICS KK	1,386,437.85	0.00
HAMILTON INSURANCE GROUP LTD	0.00	1,796,317.82
HANA FINANCIAL GROUP INC	4,483,420.99	4,191,662.25
HANKOOK & CO CO LTD	2,740,496.40	3,190,062.32
HANWHA AEROSPACE CO LTD	537,963.10	0.00
HAPAG-LLOYD AG	334,046.16	0.00
HAPVIDA PARTICIPACOES E INVEST	251,191.95	0.00
HARGREAVES SERVICES PLC	24,013.22	32,629.85
HARMONY GOLD MINING CO LTD ADR	8,664,956.40	3,259,879.02
HARMONY GOLD MINING CO LTD	0.00	273,060.59
HARTFORD INSURANCE GROUP INC/T	0.00	3,279,483.80
HAWKINS INC	46,054.68	0.00
HCA HEALTHCARE INC	16,203,716.84	18,356,573.70
HCL TECHNOLOGIES LTD	21,774,806.34	24,124,185.25
HDFC BANK LTD ADR	8,953,480.65	9,805,255.98
HEALTHSTREAM INC	0.00	256,308.00
HEINEKEN HOLDING NV	1,850,386.84	1,524,907.95
HEINEKEN MALAYSIA BHD	6,304.24	0.00
HELLO GROUP INC ADR	41,157.90	0.00
HEMAS HOLDINGS PLC	1,130,793.49	1,934,211.30
HENGAN INTERNATIONAL GROUP CO HK/01044	2,546,071.02	894,213.99
HENRY SCHEIN INC	19,980,171.84	18,108,325.20
HERA SPA	166,747.86	0.00
HERMES INTERNATIONAL SCA	25,250,823.63	21,291,236.51
HESS CORP	2,307,280.80	242,344.22
HEWLETT PACKARD ENTERPRISE CO	0.00	1,773,822.05

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HEXAGON AB	8,832,697.85	0.00
HI SUN TECHNOLOGY CHINA LTD HK/00818	1,086,209.35	947,276.95
HIAB OYJ	0.00	445,150.35
HIGHWEALTH CONSTRUCTION CORP	100.61	110.40
HILTON WORLDWIDE HOLDINGS INC	3,286,542.41	8,882,683.24
HIMAX TECHNOLOGIES INC ADR	0.00	103,611.48
HINDALCO INDUSTRIES LTD	0.00	560,751.47
HINDUSTAN AERONAUTICS LTD	2,174,627.96	0.00
HIROSE ELECTRIC CO LTD	1,225,289.45	1,111,331.09
HISENSE HOME APPLIANCES GROUP HK/00921	9,075.00	0.00
HITACHI LTD	4,458,121.91	0.00
HKBN LTD HK/01310	0.00	307,315.31
HOCHTIEF AG	326,406.18	0.00
HOEGH AUTOLINERS ASA	95,976.99	0.00
HOLCIM AG	14,041,045.58	13,510,555.37
HOME DEPOT INC/THE	7,764,799.30	1,294,169.73
HON HAI PRECISION INDUSTRY CO	23,834.74	6,100,687.82
HONDA MOTOR CO LTD	10,578,534.98	549,888.63
HONEYWELL INTERNATIONAL INC	7,142,512.89	6,282,904.46
HONGKONG LAND HOLDINGS LTD	950,736.00	935,835.00
HOSHIZAKI CORP	1,782,811.11	1,829,457.81
HOST HOTELS & RESORTS INC	0.00	495,272.88
HOWMET AEROSPACE INC	7,404,590.16	10,996,934.76
HOYA CORP	8,726,238.12	7,854,889.64
HP INC	815,769.99	0.00
HSBC BANK PLC WT 31-OCT-2024	13,067,888.55	0.00
HSBC HOLDINGS PLC	4,007,877.55	2,098,377.00
HUBBELL INC	5,028,681.84	4,267,651.32
HUBSPOT INC	4,453,902.88	2,472,139.96
HUDBAY MINERALS INC	0.00	1,071,516.87
HUMANA INC	1,318,034.99	921,982.14
HUYA INC ADR	0.00	103,188.84
HYATT HOTELS CORP	1,901,377.80	0.00
HYDRO ONE LIMITED	1,340,033.07	0.00
HYPRES INC CLASS A COMMON	9,900.00	9,900.00
HYSAN DEVELOPMENT CO LTD HK/00014	360,532.24	0.00
HYUNDAI CORP	20,391.40	0.00
HYUNDAI DEPARTMENT STORE CO LT	5,758,734.46	6,155,839.42
HYUNDAI GREEN FOOD	0.00	95,753.40
HYUNDAI MOBIS CO LTD	1,828,796.19	1,335,479.16
HYUNDAI MOTOR CO	1,691,172.50	0.00
IA FINANCIAL CORP INC	1,095,866.08	711,002.92

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IAC INC	16,041,636.90	0.00
IBERDROLA SA	3,278,284.89	5,123,749.37
ICON PLC	7,984,272.42	2,911,823.35
IDEX CORP	0.00	1,790,685.24
IGM FINANCIAL INC	0.00	182,497.20
ILLINOIS TOOL WORKS INC	0.00	1,301,523.48
ILLUMINA INC	707,896.16	0.00
IMCD NV	1,144,123.23	874,477.16
IMPALA PLATINUM HOLDINGS LTD	12,809,012.73	12,802,343.77
IMPERIAL OIL LTD	5,367,460.31	5,194,914.64
INCHCAPE PLC	310,157.08	420,645.29
INCYTE CORP	3,467,012.64	866,345.01
INDIAN OIL CORP LTD	271,987.68	0.00
INDO TAMBANGRAYA MEGAH TBK PT	97,789.28	0.00
INDUS TOWERS LTD	2,207,372.48	0.00
INDUSTRIA DE DISENO TEXTIL SA	11,741,833.58	14,262,933.80
INDUSTRIAL & COMMERCIAL BANK O HK/01398	1,476,427.77	1,697,553.40
INDUSTRIAS PENOLES SAB DE CV	451,420.38	393,911.80
INFINEON TECHNOLOGIES AG	488,375.49	0.00
INFOSYS LTD ADR	0.00	117,272.00
INGERSOLL RAND INC	18,425,326.92	8,784,751.52
INNOCEAN WORLDWIDE INC	0.00	44,057.73
INPEX CORP	1,238,776.12	1,149,750.85
INSULET CORP	1,141,748.76	0.00
INTERCONTINENTAL EXCHANGE INC	3,437,685.81	0.00
INTERNATIONAL BUSINESS MACHINE	2,831,377.60	4,233,925.80
INTERNATIONAL CONSOLIDATED AIR	1,418,456.60	3,414,807.31
INTERNATIONAL CONSOLIDATED AIR	0.00	2,847,826.99
INTERNATIONAL CONTAINER TERMIN	0.00	515,756.59
INTERNATIONAL GAME TECHNOLOGY	22,935,865.70	22,590,477.74
INTERNATIONAL TOWER HILL MINES	822,717.09	640,453.61
INTERPARFUMS INC	2,453,210.35	0.00
INTESA SANPAOLO SPA	880,218.49	4,632,234.07
INTUIT INC	25,260,587.45	6,173,755.50
INTUITIVE SURGICAL INC	3,138,122.72	3,863,025.96
INVESTEC PLC	1,275,078.89	934,820.40
INVESTOR AB	97,030.22	0.00
INVESTOR AB	3,135,128.23	4,216,517.09
IPG PHOTONICS CORP	2,892,156.84	1,834,434.72
IQVIA HOLDINGS INC	0.00	1,931,693.30
IRON MOUNTAIN INC	2,817,534.76	0.00
ISRACARD LTD	2,208.00	2,751.41

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ISUZU MOTORS LTD	650,503.64	1,823,929.69
ITE TECHNOLOGY INC	73,556.96	68,629.99
ITOCHU CORP	744,498.54	1,649,524.00
ITOKI CORP	78,347.29	0.00
IVANHOE ELECTRIC INC / US	0.00	1,943,098.20
IVANHOE MINES LTD CL A	2,038,965.42	0.00
JACK HENRY & ASSOCIATES INC	0.00	553,422.10
JACKSON FINANCIAL INC	0.00	6,012,003.20
JACQUET METALS SACA	20,655.19	0.00
JAMES HARDIE INDUSTRIES PLC	8,941,003.27	0.00
JAPAN PETROLEUM EXPLORATION CO	2,579,486.56	2,555,122.08
JAPAN POST HOLDINGS CO LTD	4,605,421.17	8,675,931.23
JARDINE MATHESON HOLDINGS LTD	2,497,326.00	2,081,276.00
JAYA TIASA HOLDINGS BHD	35,191.95	47,688.02
JBCC HOLDINGS INC	265,789.48	112,538.17
JCDECAUX SE	1,542,165.85	1,033,583.87
JD LOGISTICS INC HK/02618	0.00	203,338.07
JD.COM INC ADR	475,413.84	2,220,232.13
JD.COM INC HK/09618	511,098.42	1,328,407.11
JIN AIR CO LTD	0.00	59,962.08
JINAN ACETATE CHEMICAL CO LTD	1,068,038.91	0.00
JOHNSON & JOHNSON	11,518,665.86	13,318,923.52
JOHNSON CONTROLS INTERNATIONAL	0.00	2,662,387.83
JPMORGAN CHASE & CO	14,486,736.60	12,263,084.18
JS GLOBAL LIFESTYLE CO LTD HK/01691	0.00	74,707.61
JULIUS BAER GROUP LTD	2,181,622.35	1,684,553.38
K WAH INTERNATIONAL HOLDINGS L HK/00173	0.00	124,866.92
K+S AG	6,655,607.27	12,045,630.41
KAMIGUMI CO LTD	3,337,826.78	2,291,962.25
KARUR VYSYA BANK LTD/THE	883,379.67	1,016,152.32
KASIKORNBANK PCL	568,050.09	0.00
KASIKORNBANK PCL	2,891,232.67	2,392,588.38
KATO SANGYO CO LTD	1,342,843.01	1,551,348.89
KB FINANCIAL GROUP INC	1,572,508.76	637,398.12
KC TECH CO LTD	40,286.37	0.00
KDDI CORP	3,525,669.03	4,093,657.28
KE HOLDINGS INC ADR	1,698,970.10	1,301,151.96
KENVUE INC	3,540,091.78	1,044,399.30
KERING SA	0.00	11,876,023.69
KERRY GROUP PLC	16,678,006.14	0.00
KEURIG DR PEPPER INC	534,586.08	1,658,644.68
KEWAL KIRAN CLOTHING LTD	290,700.52	158,514.49

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KEYANG ELECTRIC MACHINERY CO L	28,540.13	0.00
KEYENCE CORP	19,853,461.16	11,514,634.36
KEYSIGHT TECHNOLOGIES INC	1,668,535.92	0.00
KEYSTONE MICROTECH CORP	101,660.12	130,396.99
KFIN TECHNOLOGIES LTD	0.00	64,640.32
KGHM POLSKA MIEDZ SA	0.00	1,047,099.69
KIA CORP	4,517,665.58	1,079,063.56
KIMBERLY-CLARK CORP	9,321,153.61	9,254,044.80
KIMURA UNITY CO LTD	9,497.80	9,601.68
KINGFISHER PLC	0.00	604,529.55
KINGNET NETWORK CO LTD CN/002517	619,120.58	0.00
KINGSOFT CORP LTD HK/03888	0.00	395,935.86
KINROSS GOLD CORP	0.00	1,445,795.16
KKR & CO INC	3,043,329.05	5,629,158.78
KLA CORP	2,328,687.80	0.00
KLAVIYO INC	0.00	252,182.60
KLEPIERRE SA	2,132,602.30	2,759,598.59
KNIGHT-SWIFT TRANSPORTATION HO	1,248,180.15	1,127,259.12
KNORR-BREMSE AG	23,395,767.21	3,890,780.97
KOC HOLDING AS ADR	48,012.40	50,660.00
KOMATSU LTD	1,519,880.90	1,414,386.56
KOMERCNI BANKA AS	0.00	17,031.46
KONINKLIJKE PHILIPS NV	16,990,343.76	20,923,546.61
KOREA ELECTRIC POWER CORP ADR	2,543,140.50	2,413,352.64
KOREA ELECTRIC POWER CORP	6,830,974.51	6,239,426.33
KOREAN AIR LINES CO LTD	0.00	1,222,824.74
KOREAN REINSURANCE CO	2,492,757.46	2,909,729.23
KRAFT HEINZ CO/THE	8,425,966.96	841,024.06
KROGER CO/THE	3,833,834.83	5,322,190.25
KRUNG THAI BANK PCL	221,721.82	0.00
KSB SE & CO KGAA	1,469.18	1,346.15
KT CORP ADR	19,040,810.88	16,819,582.72
KT CORP	3,628,307.48	1,183,115.18
KT&G CORP	3,042,951.48	2,932,365.73
KUAISHOU TECHNOLOGY HK/01024	0.00	1,224,857.91
KUEHNE + NAGEL INTERNATIONAL A	2,350,008.91	0.00
KWEICHOW MOUTAI CO LTD CN/600519	1,800,908.04	4,482,899.48
KWEICHOW MOUTAI CO LTD	3,741,021.41	0.00
KYORIN PHARMACEUTICAL CO LTD	4,819,307.90	5,102,214.12
KYOTO FINANCIAL GROUP INC	0.00	989,055.70
KYUSHU ELECTRIC POWER CO INC	0.00	525,963.97
L'OREAL SA	20,035,380.10	0.00

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LAM RESEARCH CORP	22,244,584.00	0.00
LAM RESEARCH CORP	0.00	40,217,158.39
LAND SECURITIES GROUP PLC	225,194.78	0.00
LAS VEGAS SANDS CORP	2,812,892.81	5,919,753.60
LBS BINA GROUP BHD	67,523.39	127,884.38
LEGEND BIOTECH CORP ADR	69,436.18	0.00
LEGRAND SA	2,706,898.54	2,416,348.12
LEIDOS HOLDINGS INC	0.00	4,825,289.70
LENNAR CORP	7,964,101.44	1,672,987.16
LENNOX INTERNATIONAL INC	393,817.60	0.00
LENOVO GROUP LTD HK/00992	1,960,650.83	0.00
LG CHEM LTD	306,087.51	134,157.60
LG CORP	6,975,449.97	7,171,148.40
LG UPLUS CORP	15,698,022.06	19,216,709.14
LIBERTY GLOBAL LTD CL A	4,498,404.42	0.00
LIBERTY GLOBAL LTD	1,967,675.68	0.00
LIBERTY MEDIA CORP-LIBERTY SIR	1,998,425.64	0.00
LIBERTY MEDIA CORP-LIBERTY SIR	2,987,321.82	0.00
LIDA HOLDINGS LTD	35,007.58	23,697.17
LINDE PLC	20,665,284.36	20,182,406.02
LINGKARAN TRANS KOTA HOLDINGS	21.74	22.34
LINK REIT HK/00823	1,148,959.80	0.00
LITE-ON TECHNOLOGY CORP	499,405.36	0.00
LIVENT CORP	337,232.88	0.00
LLOYDS BANKING GROUP PLC	15,549,542.64	13,778,707.74
LOBLAW COMPANIES LTD	2,495,554.80	3,230,174.42
LOCKHEED MARTIN CORP	1,536,936.84	7,598,157.84
LOGITECH INTERNATIONAL SA	1,302,467.11	4,754,120.39
LONDON STOCK EXCHANGE GROUP PL	15,354,820.32	19,387,683.58
LONGFOR GROUP HOLDINGS LTD HK/00960	111,256.25	288,364.37
LONZA GROUP AG	8,117,050.43	16,885,459.86
LOTTE CHEMICAL CORP	5,391,085.48	2,713,190.72
LOTTE CORP	33,668.11	0.00
LOTTE WELLFOOD CO LTD	1,153.51	0.00
LOWE'S COS INC	6,518,712.05	11,722,259.60
LUBELSKI WEGIEL BOGDANKA SA	28,169.40	0.00
LUKS GROUP VIETNAM HOLDINGS CO HK/00366	248,262.97	194,394.53
LULULEMON ATHLETICA INC	10,299,937.05	0.00
LUNDIN MINING CORP	44,737.81	412,341.93
LVMH MOET HENNESSY LOUIS VUITT	25,606,920.82	8,172,450.25
LX HOLDINGS CORP	614,547.33	1,184,078.21
LX INTERNATIONAL CORP	0.00	622,509.58



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M/I HOMES INC	8,480,514.06	3,242,783.45
M31 TECHNOLOGY CORP	138,153.50	0.00
MAHANAGAR GAS LTD	329,058.66	0.00
MAKITA CORP	1,051,276.82	570,090.97
MALAKOFF CORP BHD	26,892.49	36,774.46
MANGALORE REFINERY & PETROCHEM	440,488.88	0.00
MANHATTAN ASSOCIATES INC	3,470,312.44	0.00
MANULIFE FINANCIAL CORP	10,580,836.28	5,650,250.81
MAP AKTIF ADIPERKASA PT	104,277.91	0.00
MAPLEBEAR INC	0.00	384,791.80
MARATHON OIL CORP	1,194,494.56	0.00
MARATHON PETROLEUM CORP	11,850,403.36	1,589,044.50
MARCUS CORP/THE	0.00	202,229.00
MARKS & SPENCER GROUP PLC	1,349,445.37	0.00
MARSH & MCLENNAN COS INC	13,542,178.78	9,216,682.31
MARTIN MARIETTA MATERIALS INC	4,027,700.43	6,487,756.50
MARVELL TECHNOLOGY INC	2,186,237.50	8,510,614.30
MARVELOUS INC	0.00	57,695.98
MASCO CORP	4,143,851.66	7,279,714.41
MASTERCARD INC	39,988,724.58	42,753,271.44
MATADOR RESOURCES CO	0.00	315,112.26
MAX CO LTD	274,953.91	264,291.16
MBM RESOURCES BHD	34,971.93	52,296.32
MCCORMICK & CO INC/MD	6,980,413.66	3,783,638.72
MCDONALD'S CORP	3,709,043.59	8,409,419.01
MCKESSON CORP	10,521,220.50	378,420.24
MEDIA NUSANTARA CITRA TBK PT	0.00	641,733.73
MEDIATEK INC	3,373,356.61	13,854,565.41
MEDIPAL HOLDINGS CORP	684,126.15	0.00
MEDPACE HOLDINGS INC	2,520,596.19	752,500.95
MEDTRONIC PLC	10,648,438.80	10,547,834.48
MEG ENERGY CORP	1,253,993.01	1,164,690.02
MEITUAN HK/03690	430,028.62	7,489,356.89
MERCADOLIBRE INC	25,678,963.60	13,331,449.60
MERCK & CO INC	17,191,036.74	8,851,332.48
MERCK KGAA	843,176.80	1,204,564.53
MERITZ FINANCIAL GROUP INC	1,355,918.36	0.00
MERUS NV	0.00	155,669.10
META PLATFORMS INC	64,946,704.56	90,605,915.97
METLIFE INC	664,540.37	875,542.84
METRO INC	1,012,152.45	1,965,974.55
METTLER-TOLEDO INTERNATIONAL I	0.00	4,184,985.60



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MFE-MEDIAFOREUROPE NV	996.05	1,176.92
MHP SE GDR	2,437,472.55	3,953,945.70
MICRO-STAR INTERNATIONAL CO LT	571,642.70	0.00
MICROCHIP TECHNOLOGY INC	1,134,734.94	6,876,207.65
MICRON TECHNOLOGY INC	3,368,625.82	6,356,857.28
MICROSOFT CORP	165,371,486.84	154,236,544.50
MIDDLEBY CORP/THE	1,089,205.17	1,298,694.60
MIDEA GROUP CO LTD HK/00300	0.00	1,862,502.33
MILDEF CRETE INC	133,080.27	0.00
MINERVA NETWORKS INC	0.00	5.14
MINISO GROUP HOLDING LTD ADR	207,406.80	0.00
MINTH GROUP LTD HK/00425	399,019.15	520,580.59
MIROKU JYOHU SERVICE CO LTD	33,630.30	0.00
MITSUBISHI CHEMICAL GROUP CORP	558,921.86	558,202.39
MITSUBISHI CORP	1,112,523.81	412,570.61
MITSUBISHI ELECTRIC CORP	2,998,925.50	3,192,051.94
MITSUBISHI ESTATE CO LTD	1,454,011.27	0.00
MITSUBISHI HEAVY INDUSTRIES LT	0.00	451,219.76
MITSUBISHI MOTORS CORP	986,984.72	0.00
MITSUBISHI UFJ FINANCIAL GROUP	1,175,579.56	1,896,942.30
MITSUMI & CO LTD	1,499,434.02	0.00
MITSUMI FUDOSAN CO LTD	0.00	1,546,788.19
MITSUMI MINING & SMELTING CO LT	0.00	587,977.84
MIZUHO FINANCIAL GROUP INC	961,714.47	1,185,360.74
MKS INSTRUMENTS INC	0.00	584,584.00
MLS CO LTD CN/002745	0.00	626,232.01
MMA OFFSHORE LTD	87,300.99	0.00
MOBILEYE GLOBAL INC	5,848,026.72	0.00
MOELIS & CO	27,986,418.00	16,327,480.00
MOL HUNGARIAN OIL & GAS PLC	980,557.25	825,029.05
MOLINA HEALTHCARE INC	1,563,749.68	432,791.35
MONCLER SPA	0.00	5,586,585.11
MONDELEZ INTERNATIONAL INC	11,605,458.90	4,123,460.55
MONGODB INC	13,360,400.30	2,465,457.90
MONOLITHIC POWER SYSTEMS INC	0.00	3,477,420.90
MONSTER BEVERAGE CORP	8,777,517.21	1,413,811.44
MOODY'S CORP	5,959,555.04	6,507,417.39
MORGAN STANLEY	1,910,972.25	2,729,004.04
MOSAIC CO/THE	550,849.41	0.00
MOTA-ENGIL SGPS SA	240,527.15	0.00
MOTILAL OSWAL FINANCIAL SERVIC	201,962.69	837,783.20
MOTOR OIL HELLAS CORINTH REFIN	35,406.51	0.00



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MOTOROLA SOLUTIONS INC	1,754,243.27	6,772,131.73
MPI CORP	0.00	621,391.21
MS&AD INSURANCE GROUP HOLDINGS	3,882,750.91	6,008,756.47
MUHAK CO LTD	25,162.33	0.00
MUHIBBAH ENGINEERING M BHD	36,076.71	0.00
NAC KAZATOMPROM JSC GDR	14,936,519.78	13,023,516.75
NANHUA FUTURES CO LTD CN/603093	426,383.92	0.00
NANOSONICS LTD	39,576.85	0.00
NASDAQ INC	0.00	1,641,368.61
NASPERS LTD	0.00	679,392.26
NATIONAL AUSTRALIA BANK LTD	1,145,339.83	0.00
NATIONAL BANK OF GREECE SA	0.00	541,084.54
NATIONAL GRID PLC	22,420,536.99	22,978,637.56
NATURE'S SUNSHINE PRODUCTS INC	0.00	24,863.36
NATWEST GROUP PLC	2,101,364.13	4,582,674.40
NAVER CORP	16,817,136.11	9,817,530.81
NEOJAPAN INC	29,663.78	45,758.46
NESTLE SA	7,615,314.93	5,334,265.29
NETAPP INC	1,722,910.88	8,010,564.72
NETEASE INC HK/09999	2,328,163.36	734,052.10
NETFLIX INC	33,634,644.16	66,544,168.56
NETGEAR INC	0.00	615,369.60
NETSCOUT SYSTEMS INC	0.00	123,072.12
NEUROCRINE BIOSCIENCES INC	128,334.24	1,419,736.50
NEWMONT CORP	12,457,479.42	7,187,368.10
NEWMONT CORP	16,768,239.45	7,069,114.13
NEXI SPA	23,989,224.71	24,080,983.19
NEXT PLC	1,835,985.29	1,810,701.84
NEXTDOOR HOLDINGS INC	0.00	77,653.05
NEXTERA ENERGY INC	13,343,545.42	10,764,253.50
NEXTRACKER INC	0.00	36.24
NEXXEN INTERNATIONAL LTD ADR	0.00	101,352.30
NGK INSULATORS LTD	0.00	727,528.61
NIDEC CORP	0.00	3,186,351.38
NIKE INC	7,652,556.45	8,821,684.27
NINTENDO CO LTD	5,919,354.76	2,181,012.90
NIPPON EXPRESS HOLDINGS INC	432,021.58	0.00
NIPPON TELEGRAPH & TELEPHONE C	1,233,769.73	0.00
NISHOKU TECHNOLOGY INC	13,554.68	0.00
NISOURCE INC	0.00	2,158,988.32
NISSAN MOTOR CO LTD	0.00	299,312.79
NISSAN TOKYO SALES HOLDINGS CO	32,699.68	33,150.93



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NISSHINBO HOLDINGS INC	541,142.74	0.00
NISSO HOLDINGS CO LTD	43,984.96	38,662.51
NITTO DENKO CORP	1,272,166.32	1,079,434.93
NITTO KOHKI CO LTD	27,810.33	0.00
NJS CO LTD	27,040.72	0.00
NN GROUP NV	524,127.70	0.00
NOAH HOLDINGS LTD ADR	0.00	54,498.34
NOBLE CORP PLC	838,176.64	2,264,411.00
NOKIA OYJ ADR	5,679,922.32	6,218,484.03
NOKIA OYJ	3,070,370.34	3,647,482.40
NOKIAN RENKAAT OYJ	433,642.01	0.00
NORDEA BANK ABP	0.00	520,782.98
NORDEA BANK ABP	1,725,129.26	1,221,405.51
NORFOLK SOUTHERN CORP	12,494,101.28	10,217,664.50
NOROO HOLDINGS CO LTD	30,280.60	29,773.23
NORTHERN DYNASTY MINERALS LTD	1,507,821.74	2,712,027.03
NORTHERN STAR RESOURCES LTD	574,436.42	1,237,834.64
NORTHROP GRUMMAN CORP	3,285,874.66	3,650,606.91
NOV INC	4,565,453.88	3,163,455.00
NOVAGOLD RESOURCES INC	2,558,990.28	5,805,298.89
NOVARTIS AG	35,902,737.65	36,728,015.12
NOVATEK MICROELECTRONICS CORP	6,182,336.61	1,087,160.09
NOVO NORDISK A/S ADR	2,736,459.40	0.00
NOVO NORDISK A/S	69,222,728.50	30,271,394.54
NU HOLDINGS LTD/CAYMAN ISLANDS	12,952,516.92	9,943,880.24
NUCOR CORP	2,331,961.96	170,746.73
NUFARM LTD	153,459.48	0.00
NUTRIEN LTD	2,324,795.43	1,503,868.50
NUTRIEN LTD	532,842.26	0.00
NVIDIA CORP	84,814,348.52	163,234,598.02
NVR INC	2,429,156.15	10,853,400.30
NXP SEMICONDUCTORS NV	20,742,171.12	9,653,593.25
O'REILLY AUTOMOTIVE INC	4,416,921.92	1,824,946.20
OBEROI REALTY LTD	0.00	1,324,066.21
OBIC CO LTD	0.00	3,007,031.58
OIL INDIA LTD	0.00	444,778.58
OKABE CO LTD	33,230.25	0.00
OKTA INC	0.00	1,067,661.20
OLD DOMINION FREIGHT LINE INC	1,168,971.72	0.00
OMNICOM GROUP INC	27,551,531.78	22,759,128.72
OMV AG	0.00	588,953.96
ON HOLDING AG	0.00	5,254,086.10

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ON SEMICONDUCTOR CORP	11,499,491.57	7,784,279.10
ONEOK INC	1,321,119.08	1,724,068.80
ONO PHARMACEUTICAL CO LTD	2,443,186.37	0.00
OOREDOO QPSC	552,409.36	585,351.21
OPPLE LIGHTING CO LTD CN/603515	429,586.59	302,666.03
ORACLE CORP	12,156,922.44	35,908,420.40
ORELL FUESSLI AG	30,000.12	29,076.30
ORICA LTD	363,062.88	0.00
ORIENT OVERSEAS INTERNATIONAL HK/00316	390,853.62	0.00
ORIENTAL HOLDINGS BHD	1,225,499.02	2,336,105.56
ORIENTAL LAND CO LTD/JAPAN	1,392,122.17	0.00
ORION OYJ	41,786.70	0.00
ORIX CORP	836,476.13	1,687,085.71
ORKLA ASA	1,080,433.35	1,037,315.03
ORLEN SA	871,967.45	0.00
OTIS WORLDWIDE CORP	5,484,511.00	8,584,206.12
OTP BANK NYRT	46,896.93	56,072.86
OTSUKA HOLDINGS CO LTD	3,372,684.92	963,094.90
OVERSEA-CHINESE BANKING CORP L	675,081.50	2,501,909.54
OVINTIV INC	402,263.28	1,340,388.00
OWENS CORNING	540,150.12	0.00
PACCAR INC	0.00	1,279,654.04
PALADIN ENERGY LIMITED	0.00	2,171,066.47
PALANTIR TECHNOLOGIES INC	0.00	14,899,110.00
PALO ALTO NETWORKS INC	13,752,318.56	7,276,944.32
PAN AMERICAN SILVER CORP	4,004,469.87	0.00
PAN OCEAN CO LTD	0.00	2,207,088.53
PANASONIC HOLDINGS CORP	0.00	2,242,450.29
PANORA GAYRIMENKUL YATIRIM ORT	0.00	50,328.62
PARKER-HANNIFIN CORP	0.00	1,614,244.14
PARTNERS GROUP HOLDING AG	611,075.86	0.00
PAX GLOBAL TECHNOLOGY LTD HK/00327	1,069,987.39	1,164,152.70
PAYCHEX INC	4,098,932.43	3,543,780.06
PAYCOM SOFTWARE INC	0.00	1,299,304.83
PAYPAL HOLDINGS INC	922,132.56	7,114,178.55
PBF ENERGY INC	2,211,495.72	0.00
PDD HOLDINGS INC ADR	1,237,051.05	1,384,726.23
PEACHTREE CABLE ASSOCIATES LTD	0.00	2.42
PEARSON PLC	5,895,577.96	8,431,702.62
PEGASYSTEMS INC	0.00	2,158,325.60
PEGATRON CORP	711,132.12	700,788.48
PEGAVISION CORP	710,561.91	0.00



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PEKAT GROUP BHD	0.00	55,261.99
PENSIONBEE GROUP PLC	0.00	1,183.96
PEPSICO INC	11,754,966.08	15,323,238.26
PERNOD RICARD SA	4,075,524.71	0.00
PERPETUA RESOURCES CORP	1,833,648.46	2,475,653.40
PERSEUS MINING LTD	0.00	584,480.50
PETROCHINA CO LTD HK/00857	8,122,727.04	2,389,585.41
PFIZER INC	7,405,478.96	1,561,396.62
PG&E CORP	8,163,984.00	7,449,547.90
PHA CO LTD	767,353.10	843,567.18
PHARMA MAR SA	0.00	175,347.01
PHILIP MORRIS INTERNATIONAL IN	12,175,175.04	16,676,538.45
PHOSAGRO PJSC GDR	0.00	0.27
PHOSAGRO PJSC	104,310.18	0.00
PICC PROPERTY & CASUALTY CO LT HK/02328	1,143,280.13	0.00
PILBARA MINERALS LTD	1,536,965.98	0.00
PING AN INSURANCE GROUP CO OF HK/02318	1,217,786.92	1,215,282.02
PINTEREST INC	6,549,560.96	3,443,605.00
PIONEER NATURAL RESOURCES CO	411,080.64	0.00
PIRAEUS FINANCIAL HOLDINGS SA	0.00	482,032.86
PIXART IMAGING INC	190,677.90	296,725.59
PLUXEE NV	0.00	4,285,165.46
PNC FINANCIAL SERVICES GROUP I	6,808,909.35	6,860,253.05
PONY AI INC ADR	0.00	388,800.00
POOL CORP	0.00	1,475,247.38
POP MART INTERNATIONAL GROUP L HK/09992	0.00	1,013,300.80
PORTLAND GENERAL ELECTRIC CO	0.00	594,104.40
POSTAL SAVINGS BANK OF CHINA C HK/01658	0.00	460,479.28
POU CHEN CORP	0.00	417,572.33
POWER CORP CANADA	3,047,234.14	2,565,969.15
PPG INDUSTRIES INC	5,236,194.15	3,200,184.95
PRIMORIS SERVICES CORP	0.00	555,275.20
PRINCIPAL FINANCIAL GROUP INC	0.00	290,597.14
PRO MEDICUS LTD	0.00	3,652,725.23
PROCTER & GAMBLE CO/THE	13,880,415.34	6,632,066.35
PROFARMA DISTRIBUIDORA DE PROD	0.00	24,582.34
PROGRESSIVE CORP/THE	10,248,871.60	2,688,424.20
PROLOGIS INC	31,415,877.40	0.00
PROSUS NV	4,002,183.50	5,691,401.72
PROTO CORP	34,524.05	0.00
PTT EXPLORATION & PRODUCTION P	462,526.91	339,252.09
PTT EXPLORATION & PRODUCTION P	950,019.77	0.00



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PUBLIC SERVICE ENTERPRISE GROU	4,114,172.00	1,787,554.93
PUBLIC STORAGE	0.00	5,732,778.80
PULTEGROUP INC	4,499,875.90	0.00
PURE STORAGE INC	6,747,014.64	580,144.92
PUREGOLD PRICE CLUB INC	0.00	542,814.94
PUUILO OYJ	46,327.45	0.00
QANTAS AIRWAYS LTD	2,526,603.93	4,054,950.34
QATAR ISLAMIC INSURANCE GROUP	36,372.22	0.00
QIAGEN NV	0.00	1,137,875.09
QIFU TECHNOLOGY INC ADR	0.00	1,738,805.90
QORVO INC	781,175.57	572,866.56
QUALCOMM INC	5,960,202.30	3,112,033.96
QUALYS INC	807,495.92	300,491.46
QUANTA SERVICES INC	6,239,209.60	10,546,588.50
QUEBECOR INC CL B SUB-VTG	323,925.01	0.00
R&S GROUP HOLDING AG	0.00	306,220.14
RADCOM LTD	0.00	26,734.68
RADIANT OPTO-ELECTRONICS CORP	0.00	203,785.33
RAIFFEISEN BANK INTERNATIONAL	1,443.67	1,431.58
RALPH LAUREN CORP	0.00	211,808.66
RAMELIUS RESOURCES LTD	692,391.07	710,526.11
RANDSTAD NV	943,846.19	0.00
RANGE RESOURCES CORP	10,203,609.76	10,901,076.48
RAPID7 INC	0.00	288,328.41
RAYMOND JAMES FINANCIAL INC	1,298,306.00	461,174.77
REA GROUP LTD	0.00	300,608.54
RECKITT BENCKISER GROUP PLC	5,306,086.02	4,419,790.49
RECRUIT HOLDINGS CO LTD	0.00	6,386,603.87
RED ROCK RESORTS INC	523,380.62	0.00
REDDIT INC	0.00	19,333,317.60
REDEIA CORP SA	806,140.38	0.00
REGENERON PHARMACEUTICALS INC	6,250,789.93	5,613,872.73
REGIS HEALTHCARE LTD	39,378.59	65,965.48
RELIANCE INC	9,999,399.04	0.00
RELX PLC	1,180,330.23	0.00
RELX PLC	19,611,389.22	26,219,508.34
RENAULT SA	665,971.48	902,202.05
RENESAS ELECTRONICS CORP	0.00	464,876.86
RENTOKIL INITIAL PLC	9,546,800.51	23,102,797.37
REPSOL SA	866,625.60	0.00
RESOLUTE MINING LTD	0.00	77,172.50
REVOLUTION MEDICINES INC	0.00	222,242.94



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RHEINMETALL AG	1,799,805.14	941,262.67
RHI MAGNESITA NV	30,346.36	0.00
RICHTER GEDEON NYRT	0.00	70,579.07
RINGCENTRAL INC	0.00	101,669.04
RIO TINTO LTD	1,401,103.21	0.00
RIO TINTO PLC ADR	6,588,369.72	0.00
RIO TINTO PLC	1,182,793.15	0.00
ROBLOX CORP	0.00	1,616,955.56
ROCHE HOLDING AG	10,760,730.70	4,060,088.83
ROCKWELL AUTOMATION INC	0.00	2,406,351.80
ROCKWOOL A/S	173,052.08	209,430.13
ROKU INC	0.00	494,955.72
ROLLS-ROYCE HOLDINGS PLC	16,959.53	31,610.76
RONGAN PROPERTY CO LTD CN/000517	144,225.35	0.00
ROPER TECHNOLOGIES INC	2,311,520.80	1,292,866.95
ROSS STORES INC	10,755,117.24	9,410,960.51
ROYAL CARIBBEAN CRUISES LTD	2,474,683.39	0.00
ROYAL GOLD INC	7,758,737.28	7,649,145.90
RPM INTERNATIONAL INC	2,095,518.36	194,557.86
RTX CORP	52,404,074.80	39,368,638.32
RUMO SA	0.00	983,490.70
RYAN SPECIALTY HOLDINGS INC	0.00	1,104,193.60
S CHAND & CO LTD	14,339.91	0.00
S&P GLOBAL INC	22,051,550.16	17,465,912.10
SAC'S BAR HOLDINGS INC	19,414.10	0.00
SAERON AUTOMOTIVE CORP	8,003.26	5,015.31
SAFRAN SA	16,930,944.35	16,601,358.42
SAGE GROUP PLC/THE	0.00	3,942,477.61
SAGICOR FINANCIAL CO LIMITED	0.00	2,078.83
SAIPEM SPA	0.00	880,948.21
SAKAI HEAVY INDUSTRIES LTD	0.00	21,112.24
SALESFORCE INC	3,135,313.10	33,039,159.26
SALLY BEAUTY HOLDINGS INC	653,522.08	0.00
SAM YOUNG ELECTRONICS CO LTD	23,003.73	0.00
SAMBO CORRUGATED BOARD CO LTD	8,068.84	0.00
SAMSUNG C&T CORP	0.00	2,204,295.41
SAMSUNG ELECTRONICS CO LTD	39,081,599.90	22,021,159.26
SAMSUNG FIRE & MARINE INSURANC	0.00	297,339.78
SAMSUNG LIFE INSURANCE CO LTD	0.00	1,187,842.15
SAMSUNG SDI CO LTD	440,518.79	202,082.11
SAMUDERA SHIPPING LINE LTD	128,387.54	0.00
SANDOZ GROUP AG	2,622,857.17	0.00



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SANDSTORM GOLD LTD NEW	138,488.20	153,281.02
SANDSTORM GOLD LTD	762,221.05	845,565.30
SANLAM LTD	176,881.61	539,576.83
SANOFI SA	6,229,212.20	2,892,619.55
SANTOS LTD	2,354,230.05	0.00
SAP SE	2,012,086.08	5,819,919.54
SAPPE PCL	91,232.70	0.00
SAREPTA THERAPEUTICS INC	1,990,700.92	4,119,469.20
SASOL LTD	499,358.45	0.00
SAXA INC	0.00	29,065.92
SBA COMMUNICATIONS CORP	562,938.11	1,497,114.80
SBI LIFE INSURANCE CO LTD	1,290,246.01	1,122,275.38
SCANDI STANDARD AB	1,158.23	1,563.48
SCHINDLER HOLDING AG	3,865,432.19	4,493,246.67
SCHINDLER HOLDING AG	445,150.60	512,888.28
SCHLUMBERGER LTD	11,028,733.12	7,871,125.32
SCHNEIDER ELECTRIC SE	7,027,913.89	16,443,373.64
SCHRODERS PLC	0.00	5,325,229.67
SCIENCE APPLICATIONS INTERNATI	1,492,212.96	618,814.08
SCOTTS MIRACLE-GRO CO/THE	4,607,531.25	0.00
SEA LTD ADR	0.00	13,021,653.00
SEABRIDGE GOLD INC	8,024,286.12	7,376,302.57
SEAGATE TECHNOLOGY HOLDINGS PL	6,105,320.92	3,874,024.35
SECOM CO LTD	3,925,716.57	19,284,807.79
SEIBU HOLDINGS INC	444,204.87	653,194.17
SEKISUI CHEMICAL CO LTD	0.00	274,678.66
SEMPRA	8,532,297.75	7,687,079.04
SENSATA TECHNOLOGIES HOLDING P	5,541,762.85	4,389,480.00
SERVICENOW INC	35,333,684.37	40,547,469.76
SES SA	19,124,398.76	8,219,665.19
SEVEN & I HOLDINGS CO LTD	6,147,436.06	6,011,890.28
SEVERN TRENT PLC	8,956,344.53	15,239,973.88
SGS SA	0.00	4,202,291.20
SHANDONG PUBLISHING & MEDIA CO CN/601019	1,081,600.42	996,710.14
SHANGHAI ELECTRIC GROUP CO LTD HK/02727	2,311,648.14	0.00
SHELL PLC	0.00	2,007,755.97
SHELL PLC	13,593,759.41	12,448,454.18
SHENG YU STEEL CO LTD	20,014.34	0.00
SHENZHEN LAIBAO HI-TECH CO LTD CN/002106	763,833.54	760,999.87
SHENZHEN SINOVATIO TECHNOLOGY CN/002912	0.00	248,143.33
SHERWIN-WILLIAMS CO/THE	6,190,591.20	4,174,340.40
SHILCHAR TECHNOLOGIES LTD	8,894.53	0.00



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SHIMANO INC	3,082,114.61	2,694,845.92
SHINDENGEN ELECTRIC MANUFACTUR	25,790.89	0.00
SHINHAN FINANCIAL GROUP CO LTD	0.00	965,106.05
SHIONOGI & CO LTD	352,003.14	577,482.16
SHOPIFY INC	8,149,041.10	12,686,870.28
SIAM CEMENT PCL/THE	0.00	1,173,708.76
SIBANYE STILLWATER LTD	0.00	1,099,743.17
SICHUAN KELUN-BIOTECH BIOPHARM HK/06990	67,207.10	0.00
SIEMENS AG	2,695,590.26	0.00
SIKA AG	3,953,065.05	1,934,520.50
SILVERBOW RESOURCES INC	348,407.48	0.00
SIMON PROPERTY GROUP INC	2,330,309.68	4,570,108.98
SIMPSON MANUFACTURING CO INC	684,614.84	0.00
SINGAPORE AIRLINES LTD	842,938.36	0.00
SINGAPORE EXCHANGE LTD	0.00	1,115,053.51
SINOPEC ENGINEERING GROUP CO L HK/02386	1,485,038.84	0.00
SINOPHARM GROUP CO LTD HK/01099	1,966,288.24	187,555.27
SINTOKOGIO LTD	32,513.83	14,476.97
SIRIUS XM HOLDINGS INC	0.00	2,235,631.20
SIRIUSPOINT LTD	0.00	85,228.00
SITC INTERNATIONAL HOLDINGS CO HK/01308	88,041.95	0.00
SJM HOLDINGS LTD HK/00880	905,307.65	1,922,281.94
SK HYNIX INC	0.00	1,749,691.47
SK-ELECTRONICS CO LTD	18,967.23	0.00
SKF AB	50,974.92	0.00
SKS TECHNOLOGIES GROUP LTD	0.00	14,428.98
SKYWEST INC	1,566,104.40	0.00
SKYWORKS SOLUTIONS INC	656,870.06	0.00
SL GREEN REALTY CORP	0.00	1,539,067.20
SMARTSHEET INC	461,223.90	0.00
SMC CORP	2,042,048.60	2,453,015.95
SNAM SPA	9,325,898.38	20,054,192.12
SNOWFLAKE INC	3,732,046.00	8,059,275.54
SNT DYNAMICS CO LTD	67,656.20	0.00
SNT MOTIV CO LTD	128,369.01	0.00
SOCIEDAD QUIMICA Y MINERA DE C ADR	0.00	4,995,791.28
SOCIETE GENERALE SA	963,108.16	3,060,332.65
SOCIETE POUR L'INFORMATIQUE IN	83,658.46	0.00
SODEXO EUR4	0.00	1,544,951.31
SODEXO SA	12,456,790.24	3,521,901.44
SODEXO SA	3,253,597.36	0.00
SODEXO SA-PF-2026	1,549,106.74	1,159,579.15

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SOMPO HOLDINGS INC	4,084,380.93	4,874,866.21
SONY GROUP CORP	0.00	2,393,756.30
SOUTHERN CO/THE	5,117,007.00	8,121,855.84
SOUTHERN COPPER CORP	2,395,500.24	4,406,773.41
SOUTHWESTERN ENERGY CO	14,919,052.90	0.00
SP SETIA BHD GROUP	43,421.11	81,432.18
SPARK NEW ZEALAND LTD	770,182.50	0.00
SPLUNK INC	290,379.10	0.00
SPOTIFY TECHNOLOGY SA	7,551,727.08	22,345,736.24
SPROTT INC NEW	2,432,968.42	1,385,040.74
SPROTT PHYSICAL URANIUM TR UNIT	10,348,055.03	5,938,138.21
SQUARESPACE INC	1,900,979.88	0.00
STANDARD BANK GROUP LTD	0.00	1,444,307.49
STANDARD CHARTERED PLC	6,753,835.35	6,334,792.58
STARBUCKS CORP	4,368,358.99	3,104,416.25
STATE BANK OF INDIA	1,822,449.48	2,019,053.03
STATE STREET CORP	1,271,583.36	1,387,153.95
STEEL DYNAMICS INC	3,601,577.60	0.00
STELCO HOLDINGS INC IF AS AND WHEN ISSUED	593,137.24	0.00
STELLA INTERNATIONAL HOLDINGS HK/01836	42,461.15	75,633.85
STELLANTIS NV	3,277,686.69	0.00
STELLANTIS NV	5,205,914.54	0.00
STERIS PLC	8,828,956.15	5,489,274.24
STMICROELECTRONICS NV	4,220,051.95	0.00
STOCKLAND	537,036.98	0.00
STRIDE INC	539,138.97	0.00
STRYKER CORP	14,645,690.22	11,628,174.80
STYRENIX PERFORMANCE MATERIALS	11,727.72	23,037.55
SUBARU CORP	2,171,814.53	904,672.91
SUMITOMO ELECTRIC INDUSTRIES L	0.00	611,879.27
SUMITOMO MITSUI FINANCIAL GROU	1,063,867.26	1,925,589.14
SUMITOMO MITSUI TRUST GROUP IN	1,765,867.57	658,715.17
SUMITOMO PHARMA CO LTD	0.00	84,543.14
SUN HUNG KAI PROPERTIES LTD HK/00016	465,047.93	0.00
SUNAC CHINA HOLDINGS LTD HK/01918	116,026.66	180,392.51
SUNCOR ENERGY INC NEW	10,365,416.92	11,479,818.69
SUPER HI INTERNATIONAL HOLDING HK/09658	0.00	87,796.65
SUZUKEN CO LTD/AICHI JAPAN	4,030,514.91	1,091,143.62
SVENSKA HANDELSBANKEN AB	974,899.28	1,410,150.50
SWIRE PACIFIC LTD HK/00019	1,828,457.27	290,218.14
SWISS RE AG	434,685.01	0.00
SWISSCOM AG	339,678.01	0.00

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SWISSQUOTE GROUP HOLDING SA	545,745.86	862,080.00
SYMPHONY LTD	0.00	47,923.22
SYNCHRONY FINANCIAL	0.00	2,766,855.00
SYNOPSIS INC	21,551,043.14	3,839,197.60
T HASEGAWA CO LTD	127,741.53	114,590.22
T&D HOLDINGS INC	1,203,049.06	0.00
T-MOBILE US INC	3,453,668.53	3,164,385.28
TAALERI PLC	57,390.11	31,522.41
TAI HING GROUP HOLDINGS LTD HK/06811	19,158.49	0.00
TAIWAN FIRE & MARINE INSURANCE	39,002.30	39,324.99
TAIWAN SEMICONDUCTOR MANUFACTU ADR	39,056,888.00	70,592,405.52
TAIWAN SEMICONDUCTOR MANUFACTU	4,038,285.50	9,738,595.97
TAKE-TWO INTERACTIVE SOFTWARE	1,483,637.10	3,875,252.16
TAKEDA PHARMACEUTICAL CO LTD	2,608,155.87	0.00
TALANX AG	2,808,562.19	226,276.42
TARGA RESOURCES CORP	990,318.00	335,580.00
TARGET CORP	0.00	3,859,389.00
TAYLOR MORRISON HOME CORP	8,095,435.70	0.00
TC ENERGY CORP	0.00	3,828,441.87
TDK CORP	1,648,519.01	0.00
TE CHANG CONSTRUCTION CO LTD	56,382.27	0.00
TE CONNECTIVITY LTD	4,542,224.50	0.00
TE CONNECTIVITY PLC	0.00	3,070,280.75
TECHNOPRO HOLDINGS INC	1,910,466.10	0.00
TECHTRONIC INDUSTRIES CO LTD HK/00669	19,334,399.54	15,313,081.28
TEEKAY TANKERS LTD	0.00	596,372.52
TEEKAY TANKERS LTD	1,601,738.38	0.00
TELECOM ITALIA SPA/MILANO	512,916.26	371,015.24
TELEFONAKTIEBOLAGET LM ERICSSO ADR	0.00	8,903,672.44
TELEFONICA BRASIL SA ADR	3,091,775.28	2,139,073.55
TELEFONICA SA	566,883.41	0.00
TELESAT CORP	4,992,841.00	7,504,860.00
TELKOM INDONESIA PERSERO TBK P	1,463,843.48	0.00
TELSTRA GROUP LTD	964,395.14	639,775.64
TENAGA NASIONAL BHD	0.00	601,074.81
TENCENT HOLDINGS LTD HK/00700	18,980,384.40	30,706,653.93
TENCENT MUSIC ENTERTAINMENT GR ADR	1,010,651.70	0.00
TERADYNE INC	3,373,669.76	0.00
TESCO PLC	0.00	3,257,867.14
TESLA INC	9,865,898.40	13,451,102.72
TEXAS INSTRUMENTS INC	16,792,355.52	13,360,837.54
THAI OIL PCL	844,693.47	0.00

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THERMO FISHER SCIENTIFIC INC	8,234,676.06	9,799,052.28
THOMSON REUTERS CORPORATION NO PAR	1,982,698.58	534,278.81
THUNGELA RESOURCES LTD	74,449.38	0.00
TIAN DI SCIENCE & TECHNOLOGY C CN/600582	595,759.85	0.00
TIPS MUSIC LTD	0.00	80,962.31
TIS INC	0.00	252,050.13
TITAN CEMENT INTERNATIONAL SA	33,731.87	0.00
TITANIUM OYJ	3,040.00	1,347.72
TJX COS INC/THE	18,366,966.09	12,161,217.84
TOKIO MARINE HOLDINGS INC	1,937,470.64	718,004.56
TOKYO ELECTRON LTD	0.00	958,412.92
TOLL BROTHERS INC	4,191,673.41	0.00
TORONTO DOMINION BANK NEW	2,120,305.99	0.00
TOTALENERGIES SE	5,973,524.78	6,763,838.67
TOYOTA MOTOR CORP	1,152,109.21	2,157,920.51
TRACTOR SUPPLY CO	0.00	995,936.20
TRADE DESK INC/THE	8,883,605.92	10,080,783.16
TRADEWEB MARKETS INC	1,427,179.52	0.00
TRANE TECHNOLOGIES PLC	8,190,162.00	10,808,289.05
TRANSDIGM GROUP INC	38,809,022.40	65,477,823.04
TRANSUNION	0.00	6,597,985.28
TRATON SE	303,197.35	0.00
TRAVELERS COS INC/THE	3,524,445.98	5,499,518.70
TRINET GROUP INC	239,049.30	0.00
TRIP.COM GROUP LTD ADR	0.00	271,824.94
TRIP.COM GROUP LTD HK/09961	6,380,475.27	781,294.93
TRUE CORP PCL	0.00	184,820.94
TRUIST FINANCIAL CORP	5,924,737.00	6,660,218.16
TURK HAVA YOLLARI AO	0.00	502,566.48
TURKIYE GARANTI BANKASI AS	0.00	583,250.44
TURKIYE IS BANKASI AS	1,160,699.53	0.22
TURKIYE PETROL RAFINERILERI AS	185,172.75	0.00
TURKIYE SISE VE CAM FABRIKALAR	0.00	0.80
UBER TECHNOLOGIES INC	8,908,255.45	7,554,959.36
UBS GROUP AG	39,838,774.53	19,562,585.57
UCB SA	587,001.62	4,040,766.00
UGI CORP	1,168,377.00	0.00
UIPATH INC	0.00	2,004,278.03
UNI-PRESIDENT ENTERPRISES CORP	169,922.29	755,094.63
UNICREDIT SPA	8,705,955.38	6,866,480.34
UNILEVER INDONESIA TBK PT	646,347.95	0.00
UNILEVER PLC	5,375,877.93	5,714,704.64



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UNILEVER PLC	23,056,354.05	39,034,163.82
UNION PACIFIC CORP	2,729,329.44	2,369,791.68
UNITED AIRLINES HOLDINGS INC	0.00	570,559.60
UNITED DEVELOPMENT FUNDING IV	1,156.40	1,156.40
UNITED ENERGY GROUP LTD HK/00467	391,225.00	0.00
UNITED LABORATORIES INTERNATIO HK/03933	98,750.73	0.00
UNITED MICROELECTRONICS CORP	817,523.35	550,197.50
UNITED OVERSEAS BANK LTD	0.00	2,497,507.74
UNITED PARCEL SERVICE INC	3,571,793.91	0.00
UNITED THERAPEUTICS CORP	232,203.84	0.00
UNITED TRACTORS TBK PT	2,727,209.72	2,398,252.73
UNITED UTILITIES GROUP PLC	18,012,600.56	15,334,586.25
UNITEDHEALTH GROUP INC	31,377,085.53	27,055,922.10
UNITI GROUP INC	0.00	1,692,146.50
UNIVANICH PALM OIL PCL	14,174.17	0.00
UNIVERSAL DISPLAY CORP	646,267.54	0.00
UNIVERSAL HEALTH SERVICES INC	4,417,101.44	7,846,395.44
UNIVERSAL MUSIC GROUP NV	6,475,308.02	6,674,307.79
US BANCORP	2,221,216.16	2,168,755.69
USS CO LTD	247,430.85	215,539.57
VALE SA ADR	2,113,693.92	0.00
VALEO SE	480,549.98	120,252.56
VALERO ENERGY CORP	5,539,300.00	0.00
VARUN BEVERAGES LTD	0.00	4,608,357.13
VBG GROUP AB	41,183.78	0.00
VEDANTA LTD	0.00	1,123,795.13
VEEVA SYSTEMS INC	18,173,117.92	5,893,517.75
VENTAS INC	0.00	4,670,153.67
VERALTO CORP	2,801,035.26	0.00
VERISK ANALYTICS INC	1,753,948.98	0.00
VERIZON COMMUNICATIONS INC	3,651,245.00	2,664,213.78
VERTEX PHARMACEUTICALS INC	12,840,227.73	13,189,633.10
VERTIV HOLDINGS CO	0.00	1,472,158.38
VESTAS WIND SYSTEMS A/S	8,895,179.90	0.00
VIBRA ENERGIA SA	0.00	222,933.22
VINCI SA	5,579,596.87	13,705,254.90
VIPER ENERGY INC	259,889.16	406,397.74
VIPSHOP HOLDINGS LTD ADR	2,711,596.80	61,046.04
VISA INC	31,070,169.00	31,748,430.28
VISTEON CORP	1,127,222.50	642,510.24
VISTRA CORP	0.00	1,623,005.64
VISUAL EDGE TECHNOLOGY INC SERIES A PREFERRED STOCK	0.00	356,702.71

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VITA COCO CO INC/THE	23,418.45	0.00
VITAL KSK HOLDINGS INC	34,064.41	0.00
VITESSE ENERGY INC	487,621.64	512,675.00
VODACOM GROUP LTD	0.00	570,570.32
VODAFONE GROUP PLC	2,445,833.26	4,869,711.04
VOLVO AB	5,121,611.20	0.00
VOLVO CAR AB	295,851.97	0.00
WAH HONG INDUSTRIAL CORP	27,252.73	33,601.24
WALMART INC	8,780,947.35	6,752,759.00
WALT DISNEY CO/THE	7,102,391.98	14,150,914.75
WAN HAI LINES LTD	0.00	262,215.38
WARNER BROS DISCOVERY INC	678,828.38	875,544.81
WARNER MUSIC GROUP CORP	0.00	4,501,200.00
WARTSILA OYJ ABP	0.00	235,163.12
WASTE CONNECTIONS INC	3,536,504.84	1,164,341.88
WASTE MANAGEMENT INC	1,545,633.00	2,176,506.94
WEG SA	0.00	1,425,388.35
WELLS FARGO & CO	13,414,615.68	27,411,440.96
WELLTOWER INC	2,450,640.26	2,836,935.30
WENDEL SE	1,050,015.01	598,095.79
WESCO INTERNATIONAL INC	0.00	925,791.36
WESFARMERS LTD	0.00	698,507.17
WEST JAPAN RAILWAY CO	5,289,479.58	5,125,578.85
WEST PHARMACEUTICAL SERVICES I	7,111,767.64	11,704,046.36
WESTERN COPPER AND GOLD CORP	495,773.17	1,487,903.31
WESTERN DIGITAL CORP	654,101.30	6,405,037.19
WESTGOLD RESOURCES LTD	0.00	1,377,086.45
WESTLAKE CORP	315,049.96	0.00
WESTON (GEORGE) LTD	1,682,550.81	1,968,992.29
WEX INC	4,185,937.80	4,438,751.76
WEYERHAEUSER CO	3,095,016.78	2,219,824.55
WH GROUP LTD HK/00288	2,582,753.53	2,318,754.62
WHEATON PRECIOUS METALS CORP	17,288,193.26	13,609,911.28
WHITEHAVEN COAL LTD	1,099,594.53	405,323.82
WIENERBERGER AG	490,589.56	0.00
WILLIAMS COS INC/THE	1,871,973.18	243,431.76
WILLIAMS-SONOMA INC	1,104,140.16	0.00
WILLIS TOWERS WATSON PLC	22,991,184.00	20,600,855.08
WILMAR INTERNATIONAL LTD	279,840.80	0.00
WIX.COM LTD	2,218,788.72	6,932,968.70
WOLTERS KLUWER NV	9,761,286.12	7,942,624.64
WOODSIDE ENERGY GROUP LTD	205,240.67	0.00

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WORKDAY INC	9,887,088.90	2,407,677.93
WORLD ONLINE INTL EURO.4	0.01	0.01
WPP PLC	1,277,064.22	1,876,685.13
WUXI BIOLOGICS CAYMAN INC HK/02269	235,024.43	0.00
WW GRAINGER INC	9,550,652.25	2,104,937.85
XCEL ENERGY INC	6,386,387.96	0.00
XIAMEN COMFORT SCIENCE & TECHN CN/002614	172,795.47	0.00
XIAMEN JIHONG TECHNOLOGY CO LT CN/002803	0.00	563,883.69
XIAOMI CORP HK/01810	2,952,763.33	3,527,301.27
XPO INC	744,515.00	3,100,123.70
XYLEM INC/NY	2,778,604.92	7,664,281.20
YALLA GROUP LTD ADR	87,475.10	47,607.56
YAMAHA MOTOR CO LTD	951,459.47	0.00
YANCOAL AUSTRALIA LTD	1,077,599.87	0.00
YANG MING MARINE TRANSPORT COR	0.00	1,320,758.28
YANGZIJANG SHIPBUILDING HOLDI	628,824.96	2,359,211.26
YELLOW CAKE PLC	5,896,684.22	5,035,695.03
YELP INC	3,651,002.82	2,984,660.10
YIELD MICROELECTRONICS CORP	34,288.35	0.00
YOMA STRATEGIC HOLDINGS LTD	918,315.22	900,288.74
YOU CARE PHARMACEUTICAL GROUP C CN/688658	0.00	101,454.85
YTL CORP BHD	476,016.76	0.00
YUE YUEN INDUSTRIAL HOLDINGS L HK/00551	0.00	377,435.49
YUM CHINA HOLDINGS INC	2,574,355.39	1,463,452.77
YUM! BRANDS INC	7,258,293.66	7,889,815.44
YUSHIN CO	946.23	842.45
YUTONG BUS CO LTD CN/600066	338,340.01	0.00
ZAI LAB LTD ADR	57,119.70	112,905.09
ZETA GLOBAL HOLDINGS CORP	0.00	1,079,471.96
ZHEJIANG PUBLISHING & MEDIA CO CN/601921	0.00	25,503.60
ZHEJIANG SEMIR GARMENT CO LTD CN/002563	3,869,242.15	2,927,046.43
ZHEN DING TECHNOLOGY HOLDING L	0.00	25,621.86
ZHIU HOME FURNISHING TECHNOLO CN/301376	0.00	177,336.58
ZIMMER BIOMET HOLDINGS INC	3,208,742.20	0.00
ZOETIS INC	1,164,285.63	0.00
ZOOM COMMUNICATIONS INC	5,635,730.52	7,366,689.87
ZSCALER INC	3,443,928.64	0.00
ZURICH INSURANCE GROUP AG	0.00	2,365,666.43
TOTAL COMMON	6,139,586,501.42	6,290,299,421.08
(5) PARTNERSHIP/JOINT VENTURE INTERESTS		
ABRY ADVANCED SECURITIES FUND III LP - RAY	10,290,166.68	0.01



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ABRY ASF II LP-RAY	236,908.00	248,582.52
ABRY HERITAGE PARTNERS LP-RAY	8,250,996.87	4,778,389.30
ABRY PARTNERS VII LP-RAY	2,286,124.02	1,252,753.74
ABRY PARTNERS VIII L.P.- RAY	4,512,958.39	4,880,183.15
ABRY SENIOR EQUITY IV LP-RAY	1,105,922.44	874,226.62
ABRY SENIOR EQUITY V L P -RAY	11,851,849.01	11,014,701.02
ADVANCED TECHNOLOGY VENTURES VII LP	979,798.00	149,102.00
ADVENT GLOBAL TECHNOLOGY	27,945,186.00	28,365,343.00
ADVENT GLOBAL TECHNOLOGY II LP	11,295,336.00	19,977,877.00
ADVENT INTERNATIONAL GPE IX B LP	113,489,064.00	120,725,543.00
ADVENT INTERNATIONAL GPE VII-B LP	12,681,092.00	9,966,601.00
ADVENT INTL GPE VIII-B LP	80,481,846.00	65,415,779.00
ADVENT INTL GPE X-C LP	13,199,496.00	24,953,297.00
AEW COLD OPS HOLDING LLC	0.00	5,638,511.00
AEW COLD STORAGE PROP LP	0.00	174,118,387.00
AEW SR HOUSING INVESTORS IV LP	40,142,551.12	32,355,218.04
AG CREDIT SOLUTIONS FD II LP	28,711,731.00	29,130,380.00
AG CREDIT SOLUTIONS FUND LP	62,852,709.00	43,340,585.00
AG CS HOLDINGS FUND II LP	50,906,778.00	51,694,842.00
AG CS HOLDINGS FUND LP	22,851,677.00	15,776,621.00
AG CSF2A (ANNEX) DISLOC HLDS FD LP	17,966,470.00	3,731,170.00
AG CSF2A ANNEX DISLOCATION	17,966,470.00	3,731,170.00
AG ESSENTIAL HOUSING II LP	96,405,009.00	56,245,279.00
AG ESSENTIAL HOUSING LP	18,392,355.00	2,677,209.00
AG ESSENTIAL HOUSING-1 HLDGS LP	2,156,739.00	318,714.00
ALPHADYNE INTL LTD	175,525,389.00	192,471,254.00
ALPINVEST SEC FD V LP	11,625,643.00	9,041,093.20
AMERICAN INDUSTRIAL PARTNERS CAPITAL FUND VI LP - RAY	17,270,418.33	14,532,817.99
APOLLO HYBRID VALUE FD II LP	23,009,631.40	34,679,096.89
APOLLO HYBRID VALUE FD LP	13,717,576.49	12,151,542.27
APOLLO INVESTMENT FUND IX LP	69,948,572.66	66,501,264.25
APOLLO INVESTMENT FUND VI	710,555.00	681,305.00
APOLLO INVESTMENT FUND VII	113,600.92	0.00
APOLLO INVESTMENT FUND VIII LP	27,323,001.67	22,896,297.83
APOLLO NATURAL RESOURCES PARTNERS II LP- RAY	4,717,026.96	4,438,496.69
ARDIAN CO-INVEST FUND V EUROPE	31,008,730.67	25,834,805.48
ARDIAN CO-INVEST FUND V NA	36,444,922.00	37,796,251.00
ARDIAN NORTH AMERICA FD II LP	8,935,216.00	8,928,193.00
ARDIAN SECONDARY FUND IX LP	4,128,547.00	5,615,308.00
ASF PEAK FEEDED COINVEST A - RAY	166,485.00	127,100.00
ASF V MESSENGER SECONDARIES LLP RAY	251,539.00	247,336.00
ASF V MONTANA COINVESTMENT LP RAY	22,465.00	13,834.00



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ASF VI LP	26,905,196.00	18,860,222.00
ASF VII LP - RAY	20,875,322.00	20,128,155.00
ASF VIII LP	72,783,153.00	85,900,504.00
ASTIGNES ASIA RATE FUND LTD CLASS 2CDUV SER 1 2018-01-RAY	116,205,919.83	133,366,201.11
ATHYRIUM OPPORTUNITIES FD III LP	0.00	6,523,133.08
ATHYRIUM OPPORTUNITIES IV LP	0.00	15,506,226.97
AUDAX SLF III- RAY	14,340,220.55	0.00
AVANCE INVESTMENT PARTNERS LP	24,384,129.00	36,132,500.00
AVANCE UNIVISTA COINV LLC	11,905,044.00	18,109,216.00
AVENUE SPECIAL SIT FD VI A LP	2,067,117.00	1,834,696.00
AVIDITY CAPITAL OFFSHORE FUND LTD	72,588,281.13	80,093,073.26
AVISTA CAPITAL PARTNERS II LP	3,115.00	0.00
AVISTA HEALTHCARE PARTNERS LP	1.00	0.00
AXA LBO CORE FUND V- RAY	143,548.16	371,741.39
AXA LBO SUPPLEMENTAL FUND V-RAY	2,812,572.56	2,450,752.02
AXA SECONDARY FUND V LP	565,649.00	150,921.00
BAIN CAPITAL EUROPE FUND III LP	672,034.82	430,504.98
BAIN CAPITAL FD XII CLASS A	39,668,967.00	35,606,604.00
BAIN CAPITAL FUND VII LP-RAY	15,556,585.00	7,768,644.00
BAIN CAPITAL FUND X-RAY	2,551,606.00	2,364,913.00
BAIN CAPITAL FUND XI LP	29,001,159.00	26,965,152.00
BAIN CAPITAL VII COINVESTMENT FUND LP-RAY	2,821,472.00	1,367,133.00
BANNER RIDGE SEC V OFFSHR	0.00	20,568,753.00
BENCHMARK PLUS OVERSEAS	292,974,621.25	287,382,247.15
BERKSHIRE FUND IX L.P. - RAY	39,390,401.00	40,438,208.00
BERKSHIRE IX CO-INVEST FD LP	18,618,699.00	24,241,285.00
BESSEMER VENT PTNS FORGE INSTL A	3,981,013.00	7,032,742.00
BESSEMER VP XII INSTITUTIONAL LP	0.00	5,759,967.30
BGO STRA CAP PTN SEC IIITE	5,146,012.00	23,512,896.01
BLACKSTONE BIOMED LIFE SCI RE LP	79,759,449.20	69,845,514.51
BLACKSTONE CAP PTNRS ASIA LP	85,709,180.00	82,178,744.51
BLACKSTONE CAP PARTNERS VI LP	11,791,052.84	9,368,653.68
BLACKSTONE CAP PARTNERS VIII	36,963,443.19	45,644,488.81
BLACKSTONE CAP PTNRS ASIA II	31,513,821.00	52,877,898.00
BLACKSTONE CAPITAL PARTNERS VII LP	28,643,860.47	25,971,256.96
BLACKSTONE CAPITAL PARTNERS IV LP	78,286.00	24,613.00
BLACKSTONE CAPITAL PARTNERS V	21,500.00	17,967.00
BLACKSTONE EDISON MANAGED PARTNERS LP - RAY	445,133.18	324,396.32
BLACKSTONE ENERGY PARTNERS LP	9,556,090.49	9,192,465.80
BLACKSTONE LIFE SCIENCES V LP	13,778,403.23	21,800,703.21
BLACKSTONE LIFE SCIENCES YIELD LP	1.00	15,879,216.26
BLACKSTONE PROPERTY PARTNERS LP- RAY	43,601,897.00	39,354,677.00



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BLACKSTONE RE PARTNERS IXTE1	175,041,260.13	163,722,673.51
BLACKSTONE RE PTNRS ASIA II LP	31,674,696.11	30,123,344.00
BLACKSTONE REAL ESTATE PARTNERS EUROPE IV L.P.	7,678,755.51	7,053,698.43
BLACKSTONE REAL ESTATE PARTNERS VIII TE 1 LP - RAY	44,520,567.07	39,948,854.69
BLACKSTONE REAL ESTATE DEBT FUND III L P - RAY	1,193,088.96	902,478.60
BLACKSTONE REAL ESTATE IV-RAY	53,911.01	0.01
BLACKSTONE REAL ESTATE PARTNER EUROPE V LP - RAY	12,751,837.66	12,391,453.00
BLACKSTONE REAL ESTATE PRTNRS VI-RAY	173,837.39	10,300.68
BLACKSTONE REAL ESTATE PTNRS V-RAY	12,314.00	11,800.00
BLACKSTONE REAL ESTATE VII-RAY	21,005,927.36	16,176,939.57
BLACKSTONE REP EUR VI SCSP	25,177,830.27	28,699,196.36
BLACKSTONE REP X TE 3 LP	1,606,647.07	11,678,999.06
BLACKSTONE SAF III- RAY	52,833,649.00	33,875,660.00
BLACKSTONE STRATEGIC OPP 178359-1	59,903,266.11	67,481,150.72
BLACKSTONE STRATEGIC OPP SERIES 04-20	16,874,437.87	18,671,412.64
BLACKSTONE STRATEGIC OPP DSC 178359-1	1,959,072.40	621,655.73
BLACKSTONE STRATEGIC OPP L25 2 DSC SERIES 1	3,402,127.82	1,138,196.09
BLACKSTONE STRATEGIC OPP L25 2 SERIES 1	25,303,015.77	15,631,767.93
BLACKSTONE STRATEGIC OPP T2 SERIES 04-20	76,375,025.90	84,516,573.76
BLACKSTONE STRATEGIC OPP T2 SERIES 05-21	7,681,069.29	8,499,868.23
BLACKSTONE STRATEGIC OPP T2 SERIES 07-20	21,442,845.16	23,728,644.08
BLACKSTONE STRATEGIC OPP T2 SERIES 12-20	23,686,415.20	26,211,377.84
BLUE OWL GP STAKES V PENSION INV	0.00	15,108,335.78
BOW WAVE PARTNERS (CAYMAN) LP	14,732,280.40	12,950,904.44
BPP E GERMAN RESI CO INVESTMENT	14,348,551.81	11,970,582.96
BPP EUROPE LO L.P.	17,931,144.96	11,338,124.41
BRASA REAL ESTATE FUND II LP	26,391,021.63	39,200,014.40
BREVAN HOWARD	0.00	1,351,663.89
BREVAN HOWARD	2,355,385.74	0.00
BREVAN HOWARD D3/1	2,025,000.34	1,512,388.34
BREVAN HOWARD D4/1	2,699,999.93	0.00
BREVAN HOWARD D5/1	2,159,999.60	2,302,794.68
BREVAN HOWARD D6/1	2,699,998.92	2,267,688.10
BREVAN HOWARD E/11 23.4	0.00	0.03
BREVAN HOWARD F/1.4	0.00	0.01
BRIDGEWATER PURE ALPHA FD II CL B SHS	126,021,468.23	0.00
CAPSTONE DISPERSION FUND	42,567,198.00	45,094,434.00
CAPSTONE VOLATILITY OFFSHORE LTD	217,039,773.43	156,772,032.12
CAPULA GRV FUND LIMITED CLASS H - RAY	155,950,274.45	165,817,081.32
CARLYLE ASIA PARTNERS V LP	20,334,796.00	22,737,391.00
CARLYLE PARTNERS V	1,692,432.00	1,634,208.00
CARLYLE PARTNERS VII LP	99,398,973.00	95,187,005.00

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CARMEL PARTNERS INVESTMENT FUND V LP - RAY	26,633,603.00	27,262,346.00
CASSIOPEIA FUND LTD	0.00	3,378,522.00
CENTERBRIDGE CAP PARTNERS IV LP	27,068,744.00	30,464,542.00
CENTERBRIDGE CAPITAL PARTNERS II L.P. (CCP II))	2,568,461.00	154,270.00
CENTERBRIDGE CAPITAL PTNRSH IP III LP	43,098,701.00	35,178,708.00
CERBERUS OFFSHORE LEVERED LOAN OPP FUND II LTD-RAY	3,877,405.34	2,803,359.00
CERBERUS OFFSHORE LEVERED LOAN OPPORTUNITIES MASTER FD III LP	7,591,708.93	6,114,085.00
CITADEL KENSINGTON GSF LTD-RAY	316,207,882.39	315,680,310.70
COLD OPS HOLDINGS LLC	5,912,331.00	0.00
COLLER INTL VI FEEDER FUND LP	5,329,127.33	3,279,657.52
CONTINGENCY CAPITAL FD II-A LP	0.00	7,651,368.00
CONTINGENCY CAPITAL FUND I-A LP	39,950,628.00	54,370,973.00
COVENANT APARTMENT FUND X LP	29,683,586.43	26,851,641.71
COVENANT APARTMENT XI INSTL LP	14,987,980.00	27,400,266.25
COVENANT APT INSTL FUND IX LP	14,724,361.36	8,423,123.04
CVC CAP PTNS VIII (A) LP	64,616,126.95	81,222,839.17
CVC CAPITAL PARTNERS ASIA V LP	31,396,092.07	36,915,537.11
CVC CAPITAL PARTNERS VII LP	94,433,439.61	79,613,981.61
CVC CAPITAL PRTNRS VI (C) LP	113,449,566.53	101,033,851.80
CVC EUROPEAN EP V LP	1,416,689.32	1,622,965.04
CVC EUROPEAN EQ PTNRS III LP	3,444,930.44	4,121,958.00
CVC EUROPEAN EQUITY PARTNERS IV	50,343.32	42,663.64
D.E SHAW VALENCE INTERNATIONAL FUND LP NEW ISSUES SER - RAY	70,382,080.04	79,131,320.32
DCM PRIVATE EQUITY FUND III LLC-RAY	8,651,676.79	5,880,203.47
EDG PARTNERS FUND II LP	902,968.00	958,475.00
ENCAP ENERGY CAPITAL FUND VIII LP-RAY	3,868,145.12	3,507,886.10
ENCAP ENERGY CAPITAL FUND X LP RAY	5,842,201.10	5,022,235.89
ENCAP ENERGY CAPITAL XI	26,186,969.42	19,442,173.72
ENCAP ENERGY FUND IX LP RAY	10,319,324.07	6,528,122.72
ENCAP FLATROCK MIDSTREAM FD IV LP	18,363,750.16	21,535,633.89
ENCAP FLATROCK MIDSTREAM FUND III - RAY	16,223,759.38	15,115,609.76
FLATROCK MIDSTREAM II- RAY	2,410,101.89	2,523,342.83
FRANCISCO PARTNERS VII-A LP	0.00	11,126,488.00
GARDA FIXED INCOME RELATIVE VALUE OPP FD OFFSHORE LTD-RAY	289,129,985.22	242,900,105.34
GREAT HILL EQUITY PARTNERS V LP	22,474,610.96	27,733,753.00
GREAT HILL EQUITY PARTNERS VI L P	37,867,170.00	29,177,318.58
GREAT HILL EQUITY PTNRS VII	38,190,363.81	29,130,802.07
GREAT HILL EQUITY PTNS VIII LP	8,460,060.35	21,989,310.97
GRIDIRON CAP PARALLEL IV LP	54,705,164.00	43,352,300.00
GRIDIRON CAPITAL FUND V LP	20,080,889.00	30,345,760.00
GSO CAPITAL SOLUTIONS FD III LP	7,519,610.00	5,392,713.00
GSO CAPITAL SOLUTIONS FUND II LP- RAY	5,564,504.00	6,354,735.00

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GSO SPECIAL SITUATION OVERSEAS FUND	1,993,890.05	1,708,315.90
HAMILTON LANE CO INVESTMENT FD LP	146,047.00	142,236.00
HAMILTON LANE COINVEST II	4,028,301.00	5,787,850.00
HAMILTON LANE COINVEST III	7,670,947.00	7,602,073.00
HAMILTON LANE SECONDARY FUND III-A LP	2,229,872.00	545,173.00
HAMILTON LN CO-INVEST FD IV LP	30,808,130.00	29,404,337.00
HAMILTON LN SEC FDR FD IV-A LP	7,759,916.00	5,127,497.00
HIGHBRIDGE PRINCIPAL STRATEGIES- IRISH SPECIALITY	270,245.00	0.00
HL EQUITY OPP FUND V B LP	30,320,431.00	39,318,866.00
HL RAY TECH PENSION EMER MNGR	49,180,940.00	79,660,493.00
HL SEC FDR FUND V-A LP	18,559,452.00	18,018,154.00
HL SECONDARY FUND VI-B LP	4,108,640.00	10,415,662.00
HOMEWARD OPPS OFFSHORE I LP	0.00	90,281.15
HPS SLF 2016- RAY	13,958,208.55	6,069,047.03
HPW INVESTMENT PARTNERS LLC	1,436,973.00	1,042,298.00
HUDSON BAY INTERNATIONAL FUND LTD	365,344,862.00	399,442,865.00
ICG EUROPE FUND V LP- RAY	5,359,441.10	4,717,212.49
ICG EUROPE FUND VI LP-RAY	7,232,916.01	4,767,510.09
INVESTINDUSTRIAL GROWTH LP	5,911,325.00	5,749,359.02
INVESTINDUSTRIAL VI L P	16,929,513.84	14,568,606.32
INVESTINDUSTRIAL VII LP	43,021,946.75	44,233,109.75
IRISH SPECIALTY LOAN FD III PLC	0.00	3,521.36
JOHN STREET SYSTEMATIC FUND LTD CLASS HV SERIES A	75,030,411.44	68,971,253.37
KELSO INV ASSOC VIII	1.00	168,706.00
KELSO INVEST ASSOCIATES IX LP	19,189,929.00	19,000,856.00
KELSO INVEST ASSOCIATES X LP	68,086,302.00	68,370,269.00
KELSO INVEST ASSOCIATES XI LP	13,140,591.00	18,589,527.00
KELSO INVT ASSOC VII	78,086.00	66,984.00
KING STREET CAPITAL LTD	4,274,601.11	3,464,322.39
KIRKOSWALD GLOBAL MACRO FUND LIMITED	243,581,623.09	263,672,301.70
KKR 2006 LP	10,376.00	0.00
KKR AMERICAS FUND XII LP	42,167,668.00	39,974,218.00
KKR ASIA FUND LP	1.00	8,005.00
KKR ASIAN FUND III LP	28,693,093.00	29,097,387.00
KKR ASSET BASED INCOME FUND	250,616,899.02	258,178,820.73
KKR EUROPEAN II LP	352,596.00	0.00
KKR MILLENIUM LP	24,376.00	0.00
KKR NORTH AMERICA FD XIII SCSP	27,904,092.00	47,740,256.00
KKR NORTH AMERICA XI LP	18,825,504.00	18,831,381.00
KKR NORTH AMERICAN FD XI SEC	11,894,686.00	11,837,125.00
KOHLBERG TE INVESTORS IX B LP	61,385,336.00	67,126,508.00
KOHLBERG TE INVESTORS VIII-B LP	37,512,516.00	35,555,715.00

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KPS SPECIAL SIT FUND V-A LP	28,062,311.81	29,998,453.52
KPS SPECIAL SIT MID-CAP FD A	7,614,597.00	9,972,366.73
KPS SPECIAL SITUATIONS FUND IV LP-RAY	8,845,779.17	9,260,841.00
LCP IX (OFFSHORE) LP	35,461,599.00	34,468,204.00
LCP VIII (OFFSHORE) LP - RAY	63,493,316.00	53,712,799.00
LEXINGTON CAPITAL PTNRS VII	8,204,772.00	3,283,832.00
LEXINGTON MIDDLE MARKET INVESTORS III LP - RAY	16,329,899.00	13,738,160.00
LINDSAY GOLDBERG V LP	23,788,754.00	25,968,746.00
LMMI OFFSHORE IV LP	18,419,961.00	17,283,043.00
LONE STAR FUND IX - RAY	42,960,624.47	48,411,315.61
LONE STAR FUND X (US) LP	12,132,201.46	13,757,566.57
LONE STAR REAL ESTATE FUND IV (US) LP - RAY	7,571,014.92	6,933,403.76
LONE STAR REAL ESTATE FUND V (U.S.) L.P. - RAY	2,647,287.32	2,366,621.20
MARLIN EQUITY III LP	495,998.00	425,231.00
MARLIN EQUITY IV LP	11,739,212.00	9,570,815.00
MARQUEE BRANDS CAYMAN II LP	0.00	33,508,882.00
MATLIN PATTERSON GLOBAL OPP PARTNERS II LP-RAY	55,536.76	0.00
MERIT MEZZANINE FUND V	3,361,311.97	3,452,708.97
MONTAGU PRIVATE EQUITY FUND V LP RAY	13,160,755.35	12,713,746.25
MOON CAPITAL GLOBAL EQUITY PARTNERS	74,614,021.67	58,871,364.25
MREP SECONDARIES FUND II-TE	21,975,701.17	21,934,762.55
NB CREDIT OPP FUND II	0.00	34,038,736.00
NB DIRECT ACCESS OFFSHORE II LP	0.00	6,243,093.99
NB DIRECT ACCESS OFFSHORE LP	0.00	17,593,421.42
NB ILS	231,279,882.77	262,270,871.56
NB LOAN ADVISERS II CAYMAN LP	0.00	13,731,536.30
NB LOAN ADVISERS III CAYMAN LP	0.00	15,744,874.87
NB LOAN ADVISERS IV CAYMAN LP	0.00	2,967,673.40
NB OPP CAP SOLUTIONS FD CAYMAN	12,112,207.00	7,294,269.00
NB PRIVATE DEBT FD IV A LP	0.00	34,908,611.00
NB PRIVATE DEBT III HLDGS LP	0.00	21,155,497.00
NB PRIVATE EQ CREDIT OPP LP	0.00	7,950,595.00
NB SPECIAL SITUATIONS FUND II LP	0.00	8,449,848.00
NB SPECIALTY FINANCE II CAYMAN LP	0.00	21,651,951.00
NEW ENTERPRISE ASSOCIATES 13 LP	1,983,134.00	1,864,511.00
NEW ENTERPRISE ASSOCIATES XII LP	493,633.00	331,076.00
NEW MOUNTAIN PARTNERS IV L P- RAY	8,179,358.00	6,590,489.00
NHIT: SECURITIZED CREDIT TRUST	17,734,699.62	65,623,811.83
NTI-ADVANCED TECH VIII	1,796,321.00	955,270.00
OAK INVEST PARTNERS XII LP	264,224.50	7,848.02
OAK INVEST PARTNERS XIII LP	21,441,923.80	20,655,043.92
OAKTREE MEZZANINE FUND III L.P.	36,548.00	18,604.00

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OFFSHORE MEZZANINE PARTNERS III INSTITUTIONAL LP	16,787,228.92	13,863,211.59
OLYMPUS GROWTH VI- RAY	20,171,638.00	4,257,058.00
OLYMPUS GROWTH VII PARALLEL	56,242,687.00	36,750,732.00
ORION EUROPEAN REAL ESTATE FUND IV CV- RAY	59,482,953.49	53,785,833.31
PAAMCO	811,850.00	512,302.00
PANAGORA RISK PARITY MULTI ASSET FUND HV LLC	4,609,592.85	0.00
PERMIRA GROWTH OPP II SCSP	11,505,750.37	13,994,081.78
PERMIRA GROWTH OPPORTUNITIES I	32,435,994.00	38,896,573.24
PERMIRA IV MANAGERS LIMITED	4,951,251.18	4,499,935.07
PERMIRA V	27,512,270.00	21,405,596.59
PERMIRA VI LP	37,699,351.98	27,458,908.63
PERMIRA VII LP I	30,242,612.82	31,027,799.41
PERMIRA VIII LP	13,466,552.67	20,051,010.34
PHAROS CAPITAL L P-RAY	2,123,390.00	2,902,895.00
PHAROS CAPITAL PARTNERS II LP-RAY	4,242,332.00	6,132,300.00
PIMCO COMMERCIAL RE DEBT FUND	12,881,580.40	10,527,563.02
PLAINS ALL AMERICAN PIPELINE L	0.00	1,996,378.72
POLARIS PARTNERS VII LP	21,847,295.00	18,799,053.00
POLARIS PARTNERS VIII LP	20,097,660.00	14,438,163.00
POLARIS VENTURE PARTNERS IV LP	1,050,564.00	381,098.00
POLARIS VENTURE PARTNERS V LP	22,650,253.00	21,901,393.00
POLARIS VENTURE VI	16,891,088.80	15,049,754.55
PORTOBELLO CAPITAL FONDO IV FCR	24,016,164.60	23,035,978.93
PORTOBELLO FONDO III FCR DE - RAY	10,626,834.79	8,057,797.78
PROOFPOINT CO-INVEST FUND LP	7,698,677.35	10,894,045.42
PROVIDENCE EQUITY PARTNERS IV	38,575.00	0.01
PROVIDENCE EQUITY PARTNERS V	135,464.00	0.00
PROVIDENCE EQUITY PARTNERS VI	404,382.00	163,316.00
PROVIDENCE EQUITY PARTNERS VII	21,227,460.00	9,021,692.00
PROVIDENCE EQUITY PTNRS VIII LP	42,104,169.00	41,074,121.00
PROVIDENCE STRAT GROWTH III LP	26,605,884.00	23,772,253.00
PROVIDENCE STRAT GROWTH IV	31,375,929.00	38,060,040.00
PRUDENTIAL CAPITAL MEZZ FUND V - RAY	13,095,749.54	11,510,548.28
PRUDENTIAL MEZZ IV-RAY	16,464,464.89	3,791,224.09
PSG V LP	18,201,310.00	25,939,318.00
RAYTHEON MPT BLACKSTONE PP EUROPE	63,842,642.51	56,472,066.31
RAYTHEON TECH PEN EMER MGR 2022	2,438,732.00	7,574,664.41
RAYTHEON TECH PEN EMER MGR LP	51,068,597.00	68,004,750.54
ROCKPOINT G&I SIDE CAR FD III-A LP	1,279,123.00	1,286,497.00
ROCKPOINT G&I SIDE CAR III-D LP	2,334,423.00	2,863,181.00
ROCKPOINT GROWTH & INCOME III	15,343,710.00	18,448,397.00
ROCKPOINT GROWTH AND INCOME RE FD II LP- RAY	4,064,801.00	2,883,778.00

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ROCKPOINT GROWTH AND INCOME REAL ESTATE FUND I LP - RAY	20,205,556.00	14,852,655.00
ROCKPOINT GROWTH AND INCOME UPPER REIT SIDE CAR FD IIB LP	7,771,680.00	6,585,350.00
ROCKPOINT RE FUND IV LP- RAY	3,735,320.00	1,221,824.00
ROCKPOINT RE PARALLEL VI FR	45,981,468.00	45,973,564.00
ROCKPOINT REAL ESTATE FUND V LP - RAY	16,961,897.00	13,387,608.00
SANKATY CREDIT OPPORTUNITIES (OFFSHORE) IV-RAY	20,086.00	23,139.00
SCHRODER FOCUS II CAYMAN FD	70,089,218.63	45,889,383.00
SCOUT COLD STORAGE	180,337,580.00	0.00
SILVER LAKE PARTNERS V LP	39,683,456.47	41,666,084.97
SILVER LAKE PARTNERS VI LP	97,492,562.00	112,562,584.00
SILVER LAKE PARTNERS VII LP	0.00	16,489,461.00
SIXTH ST CMS DYNAMIC CR FDR	32,011,690.00	33,845,005.00
SIXTH STREET TAO PARTNERS (C) LP	31,750,800.00	36,876,566.00
SIXTH STREET TAO PARTNERS (E) LP	25,799,249.00	32,914,193.00
SSC - SAF I LP	2,413,896.17	2,516,430.83
SSC IV LP- RAY	471,726.00	573,391.00
SSC V L P RAY	7,112,531.00	3,935,377.00
SSC VI LP	21,650,458.60	12,091,672.92
STRATEGIC PARTNERS FUND VI LP	4,566,173.68	3,405,074.28
STRATEGIC PARTNERS FUND VII LP	14,876,178.90	10,075,989.23
STRATEGIC VAL SPEC SIT FD V LP	31,362,288.00	49,451,117.56
SUMMIT PARTNERS PRVT EQUITY FD VII-B LP	466,111.00	485,222.00
T3 PARTNERS II LP	113,136.00	100,013.00
TA SUBORDINATED DEBT FUND III LP	374,191.00	173,765.83
TA XII B LP	34,696,141.92	29,771,944.00
TA XIII-A LP	55,448,355.87	54,735,825.97
TA XIV LP	46,259,315.00	61,844,163.00
THE RISE FUND III LP	6,559,821.00	14,256,777.00
THOMA BRAVO DISCOVER FD II-A LP	26,067,340.73	22,407,178.61
THOMA BRAVO DISCOVER FUND A LP RAY	5,867,029.28	5,405,649.81
THOMA BRAVO DISCOVER III-A LP	39,004,305.57	45,217,464.23
THOMA BRAVO DISCOVER IV LP	28,309,661.38	40,851,275.78
THOMA BRAVO EXPLORE FUND A LP	22,381,008.39	28,755,002.83
THOMA BRAVO FUND XI L.P. RAY	17,993,390.57	16,380,361.81
THOMA BRAVO FUND XII - RAY	27,930,507.72	28,957,951.91
THOMA BRAVO FUND XIII-A LP	56,805,438.49	49,834,213.72
THOMA BRAVO FUND XIV-A LP	57,514,626.24	65,634,004.13
THOMA BRAVO FUND XV LP	34,023,462.94	46,992,509.22
THOMA BRAVO GROWTH FD LP	36,482,498.32	36,046,000.70
THOMA BRAVO SOF II LP -RAY	10,815,083.65	12,680,884.21
THOMA BRAVO SPECIAL OPPORTUNITIES FUND I LP-RAY	1,860,833.30	85,882.24
TITAN PATRIOT FUND LTD CLASS A	238,477,824.40	266,133,527.00



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TITAN PATRIOT FUND LTD CLASS B	1,220,564,368.62	1,257,025,463.00
TORCH HILL FUND II-RAY	8,074,472.00	7,387,588.00
TPG AG ESSENTIAL HOUSING III HLDS DE	0.00	55,182,257.00
TPG GROWTH V LP	47,919,197.00	59,927,994.00
TPG PARTNERS IV LTD PARTNERS	51,588.00	32,594.00
TPG PARTNERS IX LP	9,942,615.00	21,694,858.00
TPG PARTNERS V LP	50,576.00	0.01
TPG PARTNERS VII LP	14,389,765.00	11,556,202.00
TPG PARTNERS VIII LP	59,025,177.00	56,972,920.00
TPG TECH ADJACENCIES II LP	23,639,378.00	31,371,310.00
TPG TECH ADJACENCIES LP	30,025,407.00	26,300,667.00
TRISTAN EUROPEAN PROPERTY INVESTORS SPECIAL OPPTYS 4 LP-	24,181,970.48	18,242,012.08
TRITON DEBT OPPORTUNITIES FUNDI - RAY	733,354.52	160,170.35
TUDOR BVI GLOBAL FD LTD CL A ALT SERIES 1-RAY	208,659,806.02	222,233,648.60
TWO SIGMA ABSOLUTE RETURN CLASS A1 SERIES 1L-2023	1,297,950.83	0.00
TWO SIGMA ABSOLUTE RETURN	151,442,948.00	173,794,279.00
VIP II A LP	8,067,965.82	2,882,065.69
VITRUVIAN INV PARTNERSHIP III	32,298,554.71	32,908,810.12
W CAPITAL FUND III LP- RAY	10,518,025.00	11,115,045.00
WALTON STREET RE FUND V LP-RAY	415,340.00	387,875.00
WALTON STREET REAL ESTATE FUND VI LP-RAY	8,519,707.25	7,020,203.38
WEISS MULTI-STRATEGY PARTNERS (CAYMAN) LTD	210,817,581.45	0.00
WELLINGTON BIOMEDICAL INNOVATION INV CYM	0.00	2,359,401.00
WELLINGTON BIOMEDICAL INNOVATION INVESTORS (CAYMAN)	7,875,641.64	0.00
WELLINGTON BIOMEDICAL INNOV INV CYM II LP	0.00	9,712,110.90
WELLINGTON HADLEY HARBOR AIV INVS CYM III LTD	0.00	7,555,379.51
WELLINGTON HADLEY HARBOR III LP	110,391,194.63	0.00
WELLINGTON HADLEY HARBOR INV CYM III LP	0.00	80,164,785.48
WELLINGTON HADLEY HARBOR INVS INVS IV LP	0.00	49,621,654.21
WELLINGTON INST MULTI-STRATEGY FUND (CAYMAN)	137,540,961.52	89,745,030.85
WESTBROOK RE FUND IX LP RAY	4,985,650.00	2,950,222.00
WESTBROOK REAL ESTATE FUND X LP - RAY	6,093,282.00	4,638,019.00
WILTON PRIVATE EQUITY FUND-RAY	468,707.01	459,035.10
TOTAL PARTNERSHIP/JOINT VENTURE INTERESTS	11,817,090,787.96	11,914,460,991.10
(6) REAL ESTATE		
10300 WEST BUCKEYE	27,951,070.81	28,549,671.77
2050 MAIN STREET	161,637.58	0.00
60 CHARLTON	8,525,284.64	17,205,638.53
855 WIGWAM	23,410,933.49	26,354,017.76
BORDEAUX RESEARCH CENTER	31,309,623.48	40,875,629.92
CAST IRON LOFTS	170,898,491.23	255,949,425.34



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DIAGONAL CROSSING	49,834,042.33	48,211,351.42
DOMAIN GATEWAY	46,588,083.31	42,087,458.57
GAEL & ESSEX APARTMENTS	62,860,509.27	64,027,599.13
HEIGHTS AT SOUTH LASALLE	64,794,582.44	82,849,516.98
IMPERIAL CENTER EAST SHOPPING CTR	98,501,973.96	101,282,841.76
INDIAN TRAIL DISTRIBUTION CENTER	23,040,528.78	23,915,201.15
LAVISTA BUSINESS PARK	-0.01	0.00
MILLIKEN-PHILADELPHIA	164,607,302.09	150,559,697.37
MODERA REDMOND	68,082,515.13	349,694.60
MODERA RIVER TRAIL	51,916,022.07	58,042,387.28
ONE PACIFIC HEIGHTS	49,034,940.11	46,693,072.84
REDONDO DISTRIBUTION CENTER	120,753,048.43	119,014,068.94
SHOPS AT BEACON LAKES	61,432,177.57	61,893,678.69
SOUTH BOULEVARD	34,794,502.56	34,877,663.29
SOUTH CHINO INDUSTRIAL	182,676,597.93	161,898,509.97
STONE WAY APARTMENTS	82,927,695.59	74,724,079.08
SYCAMORE CANYON PLAZA	41,115,600.14	41,275,786.36
UTC FUND LEVEL ACCOUNT	886,404.33	254,734.73
WEINGARTEN REALTY INVESTORS PORTFOLIO	691,884.26	0.00
WOODLAND PARK OFFICE BLDGS	46,747.78	0.00
WOODLAWN POINT SHOPPING CENTER	0.36	0.00
TOTAL REAL ESTATE	1,466,842,199.66	1,480,891,725.48
(7) LOANS OTHER THAN PARTICIPANT	0.00	0.00
(8) PARTICIPANT LOANS	0.00	0.00
VALUE OF INTEREST IN:		
(9) COMMON/COLLECTIVE TRUSTS		
ARROWSTREET GLOBAL EQUITY ALPHA EXTENSION FUND	589,472,407.38	645,967,244.43
COLLECTIVE US GOV'T STIF 12 BPS	5,099,447.69	9,610.93
JPMCB MORTGAGE PRIVATE PLACEMENT FUND	202,509,363.48	199,087,849.98
KALORAMA SEPARATE ACCOUNT OVERLOOK SEGREGATED PORTFOLIO	14,893,779.51	0.00
MOON CAPITAL CLASS A SERIES OPTION 2	0.00	34,743,431.69
MOON CAPITAL INTRINSIC VALUE OFFSHORE FUND LTD	9,629,624.66	0.00
MOON CAPITAL IVOF CLASS A NOV 21	6,710,148.42	0.00
MOON CAPITAL IVOF CLASS A DEC 21	6,920,145.95	0.00
MOON CAPITAL IVOF CLASS A JAN 22	6,840,762.08	0.00
NEUBERGER BERMAN STRATEGIC INCOME FUND (R6)	945,607,938.93	728,491,198.91
PRIVEST	610,881,841.03	607,664,041.37
PRIVEST PLUS	285,858,188.23	281,956,139.79
WELLINGTON STRATEGIC REAL ASSETS	432,943,868.09	479,048,939.46
WTC-CIF II SECURITIZED OPPS	29,980,031.50	30,843,497.27
TOTAL COMMON/COLLECTIVE TRUSTS	3,147,347,546.95	3,007,811,953.83



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(10) POOLED SEPARATE ACCOUNTS		
PRISA SEPARATE ACCOUNT-RAY	206,573,590.00	190,476,340.00
(11) MASTER TRUST INVESTMENT ACCTS	0.00	0.00
(12) 103-12 INVESTMENT ENTITIES		
TWO SIGMA ACTIVE EXTENSION CLASS A1 SERIES 1K-2023	2,517,498.40	0.00
TWO SIGMA R3 130/30 CLASS A1 SERIES 1 (SL2)-RAY	525,061,714.98	617,539,019.00
TOTAL 103-12 INVESTMENT ENTITIES	527,579,213.38	617,539,019.00
(13) REGISTERED INVESTMENT COMPANIES		
DREYFUS GOVT CAS MGMT INST 289 VAR RT 12/31/2075 DD 06/03/97	0.00	4,199,859.34
DREYFUS PRIM CASH MGMT INV 670 VAR RT 12/31/2049 DD 08/22/03	9,427,517.13	0.00
DREYFUS TREAS OBL CSH MGMT 521 VAR RT 12/31/2049 DD 04/09/97	4,834.65	5,087.04
ISHARES CORE MSCI EAFE ETF	3,480,706.95	4,776,017.96
MSILF GOVERNMENT-INST	432,146.84	478,539.90
PAPS LONG DURATION CREDIT BOND PORTFOLIO	0.00	55,605,257.49
PIMCO FDS SHORT TERM FLTG NAV PORT II	5,446,994.33	14,546,062.16
PIMCO FUNDS/PIMCO SECTOR FD SER I	0.00	163,352,343.28
SPDR GOLD SHARES	48,485,300.08	49,000,816.62
SPDR S&P 500 ETF TRUST	3,589,065.81	4,759,555.68
T ROWE PR GOVT RSRV INV FND	9,728,051.46	9,559,636.59
TOTAL REGISTERED INVESTMENT COMPANIES	80,594,617.25	306,283,176.06
(14) VALUE OF FUNDS IN INSURANCE CO ACCT		
AETNA BOND FUND-RAY 4.050% 12/31/2075 DD 06/01/01	23,899,159.09	24,824,589.70
SOCIAL INDUST POR CML 3.170% 10/01/2033 DD 08/01/21	1,589,043.02	1,532,762.65
TOTAL VALUE OF FUNDS IN INSURANCE CO ACCT	25,488,202.11	26,357,352.35
(15) OTHER		
3M CO	-1,225,477.20	0.00
ABBOTT LABORATORIES	-836,201.79	0.00
ABU DHABI GOVERNMENT INTE 144A 1.700% 03/02/2031 DD 09/02/20	389,371.60	0.00
ABU DHABI GOVERNMENT INTE 144A 2.500% 04/16/2025 DD 04/16/20	1,065,460.00	0.00
ACCOR SA	-17,772.71	-22,650.11
ACUITY INC	-1,713,402.95	0.00
ADOBE INC	0.00	-552,292.56
AFFIRM HOLDINGS INC	-565,306.56	0.00
AFLAC INC	-502,425.00	-1,266,519.36
AFRICA FINANCE CORP 144A 3.875% 04/13/2024 DD 04/13/17	530,677.20	0.00
AFRICA FINANCE CORP 144A 5.550% 10/08/2029 DD 10/08/24	0.00	1,902,765.46
AFRICAN EXPORT-IMPORT BAN 144A 3.994% 09/21/2029 DD 09/23/19	1,507,064.00	1,552,095.63
AGILENT TECHNOLOGIES INC	-1,303,684.31	0.00
AIRPORT AUTHORITY 144A 1.750% 01/12/2027 DD 01/12/22	739,645.98	757,958.47
ALLSTATE CORP/THE	-1,677,240.36	-1,934,454.86
AMERICAN AIRLINES GROUP INC	-531,051.00	0.00

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AMERICAN ELECTRIC POWER CO INC	-1,563,485.00	-3,031,600.10
AMERICAN INTERNATIONAL GROUP I	-293,357.50	-1,910,708.80
AMGEN INC	-1,157,552.38	-1,351,418.40
AON PLC	-1,351,205.86	0.00
APA CORP	-1,047,660.12	0.00
APPLIED MATERIALS INC	-4,568,753.30	-4,873,207.95
ARM HOLDINGS PLC ADR	-718,461.35	-1,986,959.52
AT&T INC	-707,193.10	0.00
AUDUSD CRNCY FUTURE (CME) EXP MAR 24	505,535.74	0.00
AUDUSD CRNCY FUTURE (CME) EXP MAR 25	0.00	-196,511.92
AUTOMATIC DATA PROCESSING INC	0.00	-692,599.18
BANK OF NEW YORK MELLON CORP/T	-1,467,289.50	0.00
BERMUDA GOVERNMENT INTERN 144A 3.375% 08/20/2050 DD 08/20/20	1,397,975.00	1,314,395.00
BGC GROUP INC 3.750% 10/01/2024 DD 10/01/23	1,360,789.92	0.00
BILL HOLDINGS INC	0.00	-321,643.87
BLACKROCK INC	-584,496.00	0.00
BLACKROCK INC	0.00	-1,063,039.07
BOEING CO/THE	-1,798,554.00	0.00
BP CURRENCY FUTURE (CME) EXP MAR 24	465,284.46	0.00
BP CURRENCY FUTURE (CME) EXP MAR 25	0.00	-237,713.58
BRAZIL NOTAS DO TESOURO NACION 10.000% 01/01/2031	1,030,312.59	0.00
BRAZILIAN GOVERNMENT INTERNATI 6.250% 03/18/2031 DD 11/20/23	2,210,090.53	0.00
BROADCOM INC	-542,497.50	0.00
BRUKER CORP	-1,555,130.72	0.00
C\$ CURRENCY FUTURE (CME) EXP MAR 25	0.00	-156,812.88
CALIFORNIA ST 5.200% 03/01/2043 DD 03/15/23	4,962,262.00	4,843,305.00
CALIFORNIA ST UNIV REVENUE 2.719% 11/01/2052 DD 07/29/21	256,539.57	0.00
CANADIAN DOLLAR FUTURES (CME) EXP MAR 24	565,272.66	0.00
CARMAX INC	-499,884.36	0.00
CARNIVAL CORP	-787,319.64	0.00
CASSA DEPOSITI E PRESTITI 144A 5.750% 05/05/2026 DD 05/05/23	1,398,831.11	1,409,880.01
CASSA DEPOSITI E PRESTITI 144A 5.875% 04/30/2029 DD 04/30/24	0.00	407,279.60
CBOE GLOBAL MARKETS INC	0.00	-706,371.00
CCP BP TESLA INC 144A P 100BPS 2026 JUNE 20	-10,089.77	-14,479.07
CCP CDS SP FREEPORT-MCMORAN R 100BPS 2028 DEC 20	0.00	4,588.70
CCP CDS SP SES SA REGS R 100BPS 2029 DEC 20	0.00	1,764,712.23
CCP CDS_SP SES SA REGS R 100BPS 2029 DEC 20	0.00	-1,952,947.03
CCP IRS P EUR006M CALL JAN 25 001.970 ED 010625	0.00	-0.01
CCP IRS P EUR006M PUT JAN 25 002.220 ED 010625	0.00	-5,282.29
CCP IRS R 2.31% P EUR006M CALL JAN 24 002.310 ED 011824	-585.70	0.00
CCP IRS R 2.33% P EUR006M CALL JAN 24 002.330 ED 011524	-1,107.68	0.00
CCP IRS R 2.44% P EURIB6M CALL JAN 24 002.440 ED 010824	-2,380.83	0.00



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CCP IRS R 2.49% P EUR006M CALL JAN 24 002.490 ED 011224	-3,047.91	0.00
CCP IRS R 2.59% P EURIB 6M CALL JAN 24 002.590 ED 010524	-4,623.15	0.00
CCP IRS R 2.65000% P EUR006M CALL JAN 24 002.650 ED 010424	-8,098.56	0.00
CCP IRS R 2.7% P EUR006M PUT JAN 24 002.700 ED 011824	-469.06	0.00
CCP IRS R 2.74% P EUR006M PUT JAN 24 002.740 ED 011524	-553.10	0.00
CCP IRS R 2.86% P EURIB6M PUT JAN 24 002.860 ED 010824	-18.81	0.00
CCP IRS R 2.89% P EUR006M PUT JAN 24 002.890 ED 01/12/24	-90.49	0.00
CCP IRS R 2.96% P EURIB 6M PUT JAN 24 002.960 ED 010524	-1.72	0.00
CCP IRS R 3.03000% P EUR006M PUT JAN 24 003.030 ED 010424	-0.17	0.00
CCP OIS R 4.2568% P SONIA 2026 NOV 07	0.00	19,336,688.35
CCP OIS R SOFR CALL JAN 24 003.210 ED 012224	-733.16	0.00
CCP OIS R SOFR CALL JAN 24 003.220 ED 012224	-1,297.16	0.00
CCP OIS R SOFR CALL JAN 24 003.240 ED 012224	-1,459.37	0.00
CCP OIS R SOFR CALL JAN 24 003.290 ED 011924	-683.45	0.00
CCP OIS R SOFR CALL JAN 24 003.290 ED 011924	-1,006.77	0.00
CCP OIS R SOFR CALL JAN 25 003.490 ED 010625	0.00	-0.01
CCP OIS R SOFR CALL JAN 25 003.490 ED 010625	0.00	-0.02
CCP OIS R SOFR CALL JAN 25 003.496 ED 010625	0.00	-0.02
CCP OIS R SOFR CALL JAN 25 003.500 ED 010625	0.00	-0.02
CCP OIS R SOFR CALL JAN 25 003.500 ED 010625	0.00	-0.01
CCP OIS R SOFR CALL JAN 25 003.620 ED 011325	0.00	-16.97
CCP OIS R SOFR CALL JAN 25 003.690 ED 011725	0.00	-185.18
CCP OIS R SOFR CALL JAN 25 003.700 ED 011625	0.00	-87.49
CCP OIS R SOFR CALL JAN 25 003.721 ED 011325	0.00	-125.55
CCP OIS R SOFR CALL JAN 25 003.822 ED 012125	0.00	-907.18
CCP OIS R SOFR CALL JAN 25 003.875 ED 012125	0.00	-2,727.98
CCP OIS R SOFR CALL JAN 25 003.886 ED 012725	0.00	-1,962.44
CCP OIS R SOFR CALL JAN 25 003.900 ED 012325	0.00	-1,806.70
CCP OIS R SOFR CALL JAN 25 003.908 ED 012425	0.00	-1,991.61
CCP OIS R SOFR PUT JAN 24 003.660 ED 01/22/24	-1,101.53	0.00
CCP OIS R SOFR PUT JAN 24 003.670 ED 01/22/24	-1,734.45	0.00
CCP OIS R SOFR PUT JAN 24 003.690 ED 01/22/24	-1,545.21	0.00
CCP OIS R SOFR PUT JAN 24 003.740 ED 01/19/24	-372.60	0.00
CCP OIS R SOFR PUT JAN 24 003.740 ED 01/19/24	-570.32	0.00
CCP OIS R SOFR PUT JAN 25 003.840 ED 010625	0.00	-11,393.07
CCP OIS R SOFR PUT JAN 25 003.850 ED 010625	0.00	-5,460.73
CCP OIS R SOFR PUT JAN 25 003.890 ED 010625	0.00	-6,049.35
CCP OIS R SOFR PUT JAN 25 003.896 ED 010625	0.00	-8,803.69
CCP OIS R SOFR PUT JAN 25 003.900 ED 010625	0.00	-8,624.63
CCP OIS R SOFR PUT JAN 25 003.933 ED 010225	0.00	-6,805.55
CCP OIS R SOFR PUT JAN 25 003.970 ED 011325	0.00	-3,309.35
CCP OIS R SOFR PUT JAN 25 004.071 ED 011325	0.00	-3,624.02



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CCP OIS R SOFR PUT JAN 25 004.090 ED 011725	0.00	-3,695.74
CCP OIS R SOFR PUT JAN 25 004.100 ED 011625	0.00	-1,680.62
CCP OIS R SOFR PUT JAN 25 004.222 ED 012125	0.00	-1,917.94
CCP OIS R SOFR PUT JAN 25 004.275 ED 012125	0.00	-2,694.77
CCP OIS R SOFR PUT JAN 25 004.286 ED 012725	0.00	-1,698.51
CCP OIS R SOFR PUT JAN 25 004.300 ED 012325	0.00	-1,276.24
CCP OIS R SOFR PUT JAN 25 004.308 ED 012425	0.00	-1,279.38
CCP OIS R SOFR P 3.17% CALL JAN 24 003.170 ED 01/29/2	-870.56	0.00
CCP OIS R SOFR P 3.2725% CALL JAN 24 003.270 ED 011624	-763.31	0.00
CCP OIS R SOFR P 3.2725% PUT JAN 24 003.750 ED 01/16/24	-687.87	0.00
CCP OIS R SOFR P 3.3% CALL JAN 24 003.300 ED 011624	-1,530.14	0.00
CCP OIS R SOFR P 3.344% CALL JAN 24 003.340 ED 011824	-1,356.79	0.00
CCP OIS R SOFR P 3.35% CALL JAN 24 003.350 ED 011824	-1,404.59	0.00
CCP OIS R SOFR P 3.45500% CALL JAN 24 003.455 ED 010824	-3,203.26	0.00
CCP OIS R SOFR P 3.47500% CALL JAN 24 003.475 ED 010824	-1,842.19	0.00
CCP OIS R SOFR P 3.48900% CALL JAN 24 003.489 ED 010824	-2,023.81	0.00
CCP OIS R SOFR P 3.49400% CALL JAN 24 003.494 ED 010824	-2,091.32	0.00
CCP OIS R SOFR P 3.545% CALL JAN 24 003.540 ED 011624	-7,070.57	0.00
CCP OIS R SOFR P 3.55% CALL JAN 24 003.550 ED 011624	-3,614.04	0.00
CCP OIS R SOFR P 3.56% CALL JAN 24 005.560 ED 010524	-4,721.38	0.00
CCP OIS R SOFR P 3.594% CALL JAN 24 003.594 ED 010524	-5,787.92	0.00
CCP OIS R SOFR P 3.6% CALL JAN 24 003.600 ED 011224	-4,191.03	0.00
CCP OIS R SOFR P 3.6% CALL JAN 24 003.600ED 011224	-4,191.03	0.00
CCP OIS R SOFR P 3.62% PUT JAN 24 003.620 ED 01/29/24	-1,654.18	0.00
CCP OIS R SOFR P 3.6475% CALL JAN 24 003.648 ED 010424	-7,528.87	0.00
CCP OIS R SOFR P 3.67% CALL JAN 24 003.670 ED 010424	-10,044.68	0.00
CCP OIS R SOFR P 3.7225% PUT JAN 24 003.720 ED 01/16/24	-507.32	0.00
CCP OIS R SOFR P 3.744% PUT JAN 24 003.744 ED 01/18/24	-500.55	0.00
CCP OIS R SOFR P 3.75% PUT JAN 24 003.750 ED 01/18/24	-479.80	0.00
CCP OIS R SOFR P 3.97500% PUT JAN 24 003.975 ED 01/08/24	-6.87	0.00
CCP OIS R SOFR P 3.98900% PUT JAN 24 003.989 ED 01/08/24	-5.56	0.00
CCP OIS R SOFR P 3.99400% PUT JAN 24 003.955 ED 01/08/24	-18.50	0.00
CCP OIS R SOFR P 3.99400% PUT JAN 24 003.994 ED 01/08/24	-5.16	0.00
CCP OIS R SOFR P 3.995% PUT JAN 24 003.995 ED 01/16/24	-103.06	0.00
CCP OIS R SOFR P 4% PUT JAN 24 004.000ED 011624	-49.20	0.00
CCP OIS R SOFR P 4.01% PUT JAN 24 004.010 ED 010524	-0.81	0.00
CCP OIS R SOFR P 4.044% PUT JAN 24 004.044 ED 010524	-0.39	0.00
CCP OIS R SOFR P 4.05% PUT JAN 24 004.050 ED 01/12/24	-11.14	0.00
CCP OIS R SOFR P 4.05% PUT JAN 24 004.050 ED 01/12/24	-11.14	0.00
CCP OIS R SOFR P 4.12% PUT JAN 24 004.120 ED 010424	-0.02	0.00
CCP OIS R SONIO CALL JAN 25 003.640 ED 010625	0.00	-0.04
CCP OIS R SONIO PUT JAN 25 003.930 ED 010625	0.00	-4,416.09

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CCP SP CDX.NA.IG.41.1 5YR R 100BPS MD 20 DEC 2028	403,157.02	0.00
CCP SP CELLNEX TELECOM SA REG R 500BPS 2028 DEC 20	355,251.65	0.00
CCPC COLLATERAL WITH MORGANSTANLEY	0.00	-4,000,000.00
CCP_BP LANXESS AG REGS P 100 BPS 2028 DEC 20	53,884.93	0.00
CCP_CDS. SP UL AMERICAN INTERN REC 100BPS 2027 DEC 20	27,568.50	27,277.50
CCP_CDS. SP UL ARCELORMITTAL C REC 500BPS 2026 DEC 20	77,197.14	0.00
CCP_CDS. SP UL AT&T INC. CME 1.000% 00BPS 2028 JUN 20	6,246.60	10,003.80
CCP_CDS. SP UL AT&T INC. CME REC 100BPS 2024 DEC 20	28,408.80	0.00
CCP_CDS. SP UL AT&T INC. CME REC 100BPS 2024 JUN 20	574.60	0.00
CCP_CDS. SP UL AT&T INC. CME REC 100BPS 2026 DEC 20	24,432.00	28,089.60
CCP_CDS. SP UL BANK OF AMERICA REC 100BPS 2025 DEC 20	0.00	8,216.40
CCP_CDS. SP UL BANK OF AMERICA REC 100BPS 2026 DEC 20	0.00	19,915.20
CCP_CDS. SP UL BARCLAYS BANK P REC 100BPS 2025 JUN 20	0.00	7,188.44
CCP_CDS. SP UL BRITISH TELECOM 1.000% 00BPS 2028 JUN 20	10,692.57	0.00
CCP_CDS. SP UL BRITISH TELECOM REC 100BPS 2025 DEC 20	5,946.11	3,447.39
CCP_CDS. SP UL CITIGROUP INC. REC 100BPS 2025 DEC 20	0.00	17,131.20
CCP_CDS. SP UL DEVON ENERGY CO REC 100BPS 2026 DEC 20	977.00	1,091.10
CCP_CDS. SP UL ENERGY TRANSFER REC 100BPS 2029 JUN 20	0.00	55,413.67
CCP_CDS. SP UL FORD MOTOR COMP REC 500BPS 2028 DEC 20	115,803.90	122,986.80
CCP_CDS. SP UL FORD MOTOR CRED REC 500BPS 2027 JUN 20	56,512.00	49,892.50
CCP_CDS. SP UL FREEPORT-MCMORA REC 100BPS 2028 JUN 20	82.00	14,671.00
CCP_CDS. SP UL GE CME 1.000% 00BPS 2026 JUN 20	182,381.50	100,015.30
CCP_CDS. SP UL GENERAL ELECTRI 1.000% 00BPS 2026 DEC 20	21,250.90	8,442.50
CCP_CDS. SP UL GENERAL ELECTRI REC 100BPS 2024 DEC 20	5,516.00	0.00
CCP_CDS. SP UL GENERAL ELECTRI REC 100BPS 2024 JUN 20	3,657.60	0.00
CCP_CDS. SP UL GENERAL MOTORS 5.000% 00BPS 2028 JUN 20	52,825.32	50,263.92
CCP_CDS. SP UL GENERAL MOTORS REC 500BPS 2026 DEC 20	36,163.84	28,411.20
CCP_CDS. SP UL GLENCORE INTERN REC 500BPS 2026 DEC 20	514,512.61	0.00
CCP_CDS. SP UL GLENCORE INTERN REC 500BPS 2030 DEC 20	0.00	874,179.97
CCP_CDS. SP UL HESS CORPORATIO REC 100BPS 2026 DEC 20	16,180.00	16,178.00
CCP_CDS. SP UL T-MOBILE USA I REC 500BPS 2028 JUN 20	36,106.60	30,433.00
CCP_CDS. SP UL TECK RESOURCES REC 500BPS 2026 JUN 20	142,725.80	95,195.80
CCP_CDS. SP UL THE BOEING COMP 1.000% 00BPS 2026 DEC 20	40,268.80	18,821.40
CCP_CDS. SP UL THE BOEING COMP 1.000% 00BPS 2027 JUN 20	13,569.60	5,470.40
CCP_CDS. SP UL THE BOEING COMP REC 100BPS 2026 JUN 20	5,543.20	2,628.00
CCP_CDS. SP UL THE GOLDMAN SAC 1.000% 00BPS 2026 DEC 20	13,279.00	12,342.00
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2028 DEC 20	2,331.40	3,563.00
CCP_CDS. SP UL VERIZON COMMUNI 1.000% 00BPS 2028 JUN 20	12,405.00	17,188.00
CCP_CDS. SP UL VERIZON COMMUNI REC 100BPS 2029 JUN 20	0.00	222,890.30
CCP_CDX. BP UL CDX.NA.IG.43.V1 VAR RT 00BPS 2029 DEC 20	0.00	-481,549.04
CCP_CDX. SP UL CDX-NAHYS43V1-5 REC 500BPS 2029 DEC 20	0.00	126,563.72
CCP_CDX. SP UL CDX.NA.IG.41 CM REC 100BPS 2028 DEC 20	66,072.20	17,972.80



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CCP_CDX. SP UL CDX.NA.IG.41.V1 REC 100BPS 2028 DEC 20	7,031.51	0.00
CCP_CDX. SP UL CDX.NA.IG.43 CM REC 100BPS 2029 DEC 20	0.00	2,895,004.80
CCP_IRS. P CAD-CORRA-OIS-COMPO REC 4.0% 2025 JUN 21	-37,549.26	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 1.0% 2024 DEC 12	-6,767,710.40	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 3.0% 2025 DEC 18	-65,950.79	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 3.9% 2033 AUG 30	40,865.11	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 4.2% 2033 OCT 18	23,691.90	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 4.5% 2024 JUL 18	-59,550.93	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 3.76% 2033 AUG 23	22,476.50	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 3.95% 2033 SEP 13	45,917.84	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 4.16% 2033 OCT 02	33,179.75	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 4.17% 2033 OCT 03	50,883.90	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 4.17% 2033 SEP 27	72,854.15	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 4.18% 2033 OCT 10	28,471.14	0.00
CCP_IRS. P USD-SOFR-COMPOUND C REC 4.22% 2033 OCT 20	30,453.89	0.00
CCP_IRS. P USD-SOFR-OIS COMPOU REC 3.32% 2026 OCT 29	29,307.92	0.00
CCP_IRS. P USD-SOFR-OIS COMPOU REC 3.89% 2026 DEC 02	173,813.48	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.3% 2029 SEP 25	0.00	-1,028.27
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.7% 2029 AUG 13	0.00	-3,939.29
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.65% 2029 AUG 14	0.00	-6,962.72
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.65% 2034 JAN 08	0.00	-12,861.39
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.71% 2034 AUG 06	0.00	-9,157.33
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.76% 2029 JAN 03	0.00	-8,479.05
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.88% 2028 DEC 19	-15,867.65	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.89% 2033 DEC 22	-18,884.56	-22,860.30
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.91% 2033 DEC 29	-12,010.94	-14,317.85
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.92% 2028 DEC 13	-16,827.72	-18,824.83
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.95% 2028 DEC 29	-10,475.90	-11,468.33
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.97% 2033 DEC 15	-27,255.85	-31,360.44
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.99% 2033 DEC 08	-23,658.34	-26,970.56
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 3.06% 2033 DEC 06	-16,325.87	-18,026.33
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 3.13% 2033 DEC 04	-18,097.75	-19,583.15
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 3.18% 2028 NOV 29	-10,958.19	-10,949.10
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 3.26% 2028 NOV 22	-36,172.65	-35,118.73
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 3.28% 2033 NOV 22	-14,964.75	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 3.31% 2033 NOV 27	-31,259.37	0.00
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.0% 2025 DEC 18	382,040.17	19,972.08
CCP_IRS. R USD-SOFR-COMPOUND C PAY 4.5% 2027 DEC 15	0.00	-138,152.40
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.66% 2030 OCT 31	0.00	27,605.31
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.75% 2034 DEC 18	0.00	140,725.84
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.75% 2034 JAN 02	-6,830.79	0.00
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.81% 2034 JAN 02	-8,341.18	0.00



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CCP_IRS. R USD-SOFR-COMPOUND C VAR RT .0% 2026 DEC 18	-627,976.79	86,739.94
CCP_IRS. R USD-SOFR-OIS COMPOU PAY 3.37% 2026 DEC 17	-132,952.20	0.00
CCP_IRS. R USD-SOFR-OIS COMPOU PAY 3.69% 2026 DEC 02	-360,499.73	0.00
CCP_IRS. R USD-SOFR-OIS COMPOU PAY 3.92% 2026 NOV 19	-565,448.65	0.00
CCP_IRS. R USD-SOFR-OIS COMPOU PAY 3.94% 2026 NOV 15	-494,127.53	0.00
CCP_IRS. R USD-SOFR-OIS COMPOU PAY 4.24% 2026 OCT 08	-210,018.32	0.00
CCP_IRS. R EUR-EURIBOR-REUTERS PAY 2.76% 2029 JAN 03	-6,743.53	0.00
CCP_IRS. R USD-SOFR-COMPOUND C PAY 3.68% 2034 JAN 03	-5,609.16	0.00
CCP_OIS R 4.2568% P SONIA 2026 NOV 07	0.00	-19,349,505.90
CCP_OIS. P USD-SOFR-COMPOUND 1 REC 3.36% 2028 JAN 18	-216,072.84	0.00
CCP_OIS. P USD-SOFR-COMPOUND C REC 4.0% 2026 DEC 18	629,457.09	10,880.78
CCP_OIS. P USD-SOFR-COMPOUND C REC 4.5% 2027 DEC 15	0.00	134,578.20
CCP_OIS. R USD-SOFR-COMPOUND 1 PAY 2.94% 2053 JAN 18	399,466.10	0.00
CDS SP JGILBERT INDEX R 100 BPS 2024 JUN 20	1,985.20	0.00
CDS SP JPMORGAN CHASE & CO R 100BPS 2024 DEC 20	11,659.30	0.00
CDS SP MORGAN STANLEY R 100BPS 2024 DEC 20	10,539.84	0.00
CDS. BP UL AUTOZONE INC P 100BPS 2028 DEC 20	-84,204.96	0.00
CDS. BP UL CONAGRA BRANDS INC P 100BPS 2028 DEC 20	-48,507.29	0.00
CDS. BP UL CVS HEALTH CORP P 100BPS 2028 DEC 20	-66,752.71	0.00
CDS. BP UL D R HORTON INC P 100BPS 2028 DEC 20	-64,591.71	0.00
CDS. BP UL D R HORTON INC P 100BPS 2029 DEC 20	0.00	-65,087.64
CDS. BP UL DOW P 100BPS 2028 DEC 20	-25,391.21	0.00
CDS. BP UL DOW CHEMICAL COMPAN P 100BPS 2028 DEC 20	-22,420.45	0.00
CDS. BP UL ENERGY TRANSFER OPE P 100BPS 2026 JUN 20	-1,149.23	-1,049.62
CDS. BP UL LEN P 500BPS 2029 DEC 20	0.00	-2,298,048.31
CDS. BP UL LEN P 500BPS 2029 DEC 20	0.00	-3,478,322.47
CDS. BP UL LEN P 500BPS 2029 JUN 20	0.00	-2,355,983.75
CDS. BP UL LEN P 500BPS 2029 JUN 20	0.00	-2,263,228.49
CDS. BP UL LOWES COMPANIES INC P 100BPS 2028 DEC 20	-79,634.40	0.00
CDS. BP UL TYSON FOODS INC P 100BPS 2028 DEC 20	-39,401.95	0.00
CDS. SP UL BANCO DO BRASIL /CA R 100BPS 2024 DEC 20	-7,168.99	0.00
CDS. SP UL BANK OF AMERICA COR R 100BPS 2028 DEC 20	68,987.59	0.00
CDS. SP UL FREEPORT-MCMORAN IN R 100BPS 2029 JUN 20	0.00	64,573.22
CDS. SP UL GLENCORE INTERNATIO R 500BPS 2026 JUN 20	193,865.72	0.00
CDS. SP UL KINDER MORGAN INC R 100BPS 2029 JUN 20	0.00	12,019.42
CDS. SP UL KINDER MORGAN INC R 100BPS 2029 JUN 20	0.00	16,705.62
CDS. SP UL NEXTERA ENERGY CAPI R 100BPS 2025 DEC 20	7,842.75	5,223.43
CDS. SP UL REPUBLIC OF ITALY R 100BPS 2026 DEC 20	9,363.46	8,607.51
CDS. SP UL TECK RESOURCES LTD R 500BPS 2028 DEC 20	1,426,415.05	0.00
CDS. SP UL WILLIAMS COMPANIES R 100BPS 2029 JUN 20	0.00	12,102.37
CDS. SP UL WILLIAMS COMPANIES R 100BPS 2029 JUN 20	0.00	30,881.91
CDS. SP UL WILLIAMS COMPANIES R 100BPS 2029 JUN 20	0.00	16,951.27

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CDX BP CDX.NA.HY.43_V1 PUT APR 25 001.050 ED 041625	0.00	36,115.31
CDX BP CDX.NA.HY.43_V1 PUT APR 25 001.050 ED 041625	0.00	32,260.10
CDX BP ITRAXX_EUROPE_42_1 CALL MAR 25 000.500 ED 031925	0.00	5,922.56
CDX BP ITRAXX_EUROPE_42_1 CALL MAR 25 000.500 ED 031925	0.00	5,922.56
CDX BP ITRAXX_EUROPE_42_1 CALL MAR 25 000.525 ED 031925	0.00	11,682.69
CENTENE CORP	0.00	-758,764.50
CENTERPOINT ENERGY INC	0.00	-1,185,877.02
CHF CURRENCY FUTURE (CME) EXP MAR 24	701,128.60	0.00
CHF CURRENCY FUTURE (CME) EXP MAR 25	0.00	-236,181.25
CHICAGO IL MET WTR RECLAMATION 5.720% 12/01/2038 DD 08/26/09	1,786,850.47	1,681,719.10
CHILE GOVERNMENT INTERNATIONAL 2.750% 01/31/2027 DD 01/31/22	188,854.00	190,415.25
CHILE GOVERNMENT INTERNATIONAL 3.500% 01/31/2034 DD 01/31/22	1,429,713.12	0.00
CHILE GOVERNMENT INTERNATIONAL 4.850% 01/22/2029 DD 01/22/24	0.00	395,570.55
CHOICE HOTELS INTERNATIONAL IN	0.00	-1,037,021.92
CINTAS CORP	0.00	-1,057,467.60
CISCO SYSTEMS INC	-3,433,339.20	-1,562,880.00
CITIZENS FINANCIAL GROUP INC	0.00	-968,146.24
COINBASE GLOBAL INC	-1,085,260.80	0.00
COLOMBIA GOVERNMENT INTERNATIO 7.500% 02/02/2034 DD 02/02/23	2,284,133.56	0.00
COLOMBIA GOVERNMENT INTERNATIO 7.750% 11/07/2036 DD 11/07/24	0.00	5,212,207.00
COLORADO ST HLTH FACS AUTH REV 2.800% 12/01/2026 DD 10/29/20	422,573.76	0.00
CONAGRA BRANDS INC	0.00	-301,503.75
CONSOLIDATED EDISON INC	-522,986.53	-1,251,361.52
CONSTELLATION BRANDS INC	0.00	-637,806.00
CONSTELLATION ENERGY CORP	0.00	-668,445.48
CORNING INC	0.00	-675,306.72
COTERRA ENERGY INC	-274,084.80	0.00
CXT. SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20	818,775.74	624,271.01
CXT. SP UL CDX.NA.HY.37 R 500BPS 2026 DEC 20	1,922,343.03	1,465,679.77
DALLAS-FORT WORTH TX INTERNATI 2.796% 11/01/2035 DD 08/12/20	1,636,385.20	1,609,340.80
DALLAS-FORT WORTH TX INTERNATI 2.843% 11/01/2046 DD 11/10/21	1,324,504.37	0.00
DALLAS-FORT WORTH TX INTERNATI 4.087% 11/01/2051 DD 04/21/22	4,082,392.33	3,871,921.96
DAYFORCE INC	-1,432,475.04	-1,625,973.76
DELTA AIR LINES INC	-595,202.85	0.00
DENTSPLY SIRONA INC	-570,365.34	-556,114.00
DEVON ENERGY CORP	-1,216,667.40	0.00
DIST OF COLUMBIA WTR & SWR AUT 4.814% 10/01/2114 DD 07/23/14	690,762.52	0.00
DOLLAR GENERAL CORP	0.00	-1,334,962.74
DOM MFA CASH COLL GSC VAR RT 01/01/2049 DD 07/01/08	-260,000.00	0.00
DOMINICAN REPUBLIC INTERN 144A 6.000% 02/22/2033 DD 02/22/22	1,637,111.25	1,598,400.00
DONALDSON CO INC	-1,953,768.95	-1,573,902.15
DUKE ENERGY CORP	-566,228.40	-1,774,908.76



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EASTMAN CHEMICAL CO	0.00	-627,825.00
EBAY INC	-1,029,301.14	0.00
EDISON INTERNATIONAL	-1,735,777.20	-943,149.92
EGYPT GOVERNMENT INTERNAT 144A 5.800% 09/30/2027 DD 09/30/21	1,598,896.00	0.00
ELECTRONIC ARTS INC	-1,656,632.29	-2,702,746.20
ELEVANCE HEALTH INC	0.00	-1,152,074.70
ENBRIDGE INC	-1,499,872.80	-780,287.70
EPAM SYSTEMS INC	-1,335,056.60	0.00
EQUIFAX INC	-355,355.73	0.00
ESSEX PROPERTY TRUST INC	0.00	-356,800.00
EURO FX CURR FUTURE (CME) EXP MAR 24	1,543,424.63	0.00
EURO FX CURR FUTURE (CME) EXP MAR 25	0.00	-476,644.00
EURO STOXX 50 FUTURE (EUX) EXP MAR 24	-683,215.11	0.00
EURO STOXX 50 FUTURE (EUX) EXP MAR 25	0.00	-524,501.46
EURO-BOBL FUTURE (EUX) EXP MAR 24	1,325.58	0.00
EURO-BOBL FUTURE (EUX) EXP MAR 25	0.00	58,303.83
EURO-BOBL FUTURE (EUX) MAR 25 CALL FEB 25 119.250 ED 012425	0.00	-336.54
EURO-BOBL FUTURE (EUX) MAR 25 PUT FEB 25 117.500 ED 012425	0.00	-1,423.81
EURO-BTP FUTURE (EUX) EXP MAR 25	0.00	51,547.19
EURO-BUND FUTURE (EUX) EXP MAR 24	-100,710.94	0.00
EURO-BUND FUTURE (EUX) EXP MAR 25	0.00	50,480.63
EURO-BUND FUTURE (EUX) MAR 25 CALL FEB 25 136.500 ED 012425	0.00	-279.59
EURO-BUND FUTURE (EUX) MAR 25 PUT FEB 25 133.500 ED 012425	0.00	-2,609.46
EURO-BUND FUTURE MAR 25 CALL FEB 25 138.000 ED 012425	0.00	-93.20
EURO-BUND FUTURE MAR 25 PUT FEB 25 134.500 ED 01/24/25	0.00	-4,504.43
EURO-BUND WEEK OP FUT(EUX)MAR2 CALL JAN 25 138.500 ED 011025	0.00	-31.07
EURO-BUND WEEK OP FUT(EUX)MAR2 PUT JAN 25 135.500 ED 01/10/25	0.00	-6,554.72
EURO-SCHATZ FUTURE (EUX) EXP MAR 24	-121,969.93	0.00
EURO-SCHATZ FUTURE (EUX) EXP MAR 25	0.00	27,114.57
EUROPEAN BANK FOR RECONSTRUCTI 1.500% 02/13/2025 DD 02/13/20	192,930.70	199,330.12
EVERSOURCE ENERGY	0.00	-2,017,573.33
EXELON CORP	-1,376,441.90	-718,698.16
EXPEDITORS INTERNATIONAL OF WA	-1,576,135.20	-1,284,156.61
EXPORT-IMPORT BANK OF IND 144A 2.250% 01/13/2031 DD 01/13/21	501,281.09	252,995.95
EXPORT-IMPORT BANK OF KOREA 1.875% 02/12/2025 DD 02/12/20	1,936,060.00	0.00
EXPORT-IMPORT BANK OF KOREA 4.875% 01/11/2026 DD 01/11/23	1,093,027.97	0.00
EXPORT-IMPORT BANK OF KOREA 5.125% 01/11/2033	2,388,064.24	0.00
EXTRA SPACE STORAGE INC	0.00	-647,468.80
FACTSET RESEARCH SYSTEMS INC	-1,659,656.95	-1,482,144.08
FASTENAL CO	-2,351,345.31	-2,786,656.32
FIRSTENERGY CORP	-1,385,381.40	-2,340,655.20
FORD MOTOR CO	-2,152,851.52	-1,635,836.40

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FOX CORP	-2,130,395.01	-3,926,575.66
FRANKLIN RESOURCES INC	-659,163.33	-1,376,351.86
FTSE 100 INDEX FUTURE (ICF) EXP MAR 24	502,889.78	0.00
FTSE 100 INDEX FUTURE (ICF) EXP MAR 25	0.00	-138,952.20
GENERAL DYNAMICS CORP	-2,627,860.40	-1,028,137.98
GENERAL MILLS INC	-1,323,384.24	0.00
GILEAD SCIENCES INC	-682,914.30	0.00
GLOBAL PAYMENTS INC	-1,303,147.00	0.00
GLOBE LIFE INC	0.00	-1,055,425.28
GOLDEN ST TOBACCO SECURITIZATI 4.214% 06/01/2050 DD 12/15/21	1,670,409.47	1,166,639.20
GOLDMAN SACHS GROUP INC/THE	-914,274.90	0.00
HALLIBURTON CO	-1,051,133.55	-1,175,804.36
HARTFORD INSURANCE GROUP INC/T	0.00	-987,882.00
HENRY SCHEIN INC	-837,806.86	-1,508,767.60
HEWLETT PACKARD ENTERPRISE CO	-1,896,037.74	0.00
HOME DEPOT INC/THE	-2,537,785.65	-2,440,134.27
HONG KONG EXCHANGES & CLEARING HK/00388	-3,878.31	-4,288.44
HP INC	0.00	-2,324,463.31
HUNGARY GOVERNMENT INTERN 144A 6.125% 05/22/2028 DD 01/11/23	934,819.20	0.00
HUNTINGTON BANCSHARES INC/OH	-859,325.04	-1,749,513.10
HUNTINGTON INGALLS INDUSTRIES	-1,769,446.60	-1,207,896.24
IDEX CORP	-1,527,151.74	-317,074.35
ILLINOIS TOOL WORKS INC	-2,026,105.90	-2,817,812.28
INDONESIA TREASURY BOND 8.375% 03/15/2024	549,711.76	0.00
INFOSYS LTD ADR	0.00	-990,608.64
INTEL CORP	-3,247,506.75	-1,894,203.70
INTERNATIONAL BUSINESS MACHINE	-2,272,527.25	-4,141,597.20
INTERNATIONAL PAPER CO	-1,411,729.80	-961,494.30
INTERPUBLIC GROUP OF COS INC/T	-804,380.16	-1,420,333.80
INTUIT INC	0.00	-349,446.00
IRON MOUNTAIN INC	-621,562.36	0.00
ISRAEL GOVERNMENT INTERNATIONAL 5.750% 03/12/2054 DD 03/12/24	0.00	13,730,502.96
JAPANESE YEN CCY FUTURE (CME) EXP MAR 24	1,060,319.98	0.00
JOHNSON CONTROLS INTERNATIONAL	-1,318,457.36	-2,060,941.23
JPN YEN CURR FUTURE (CME) EXP MAR 25	0.00	-614,885.44
JUNIPER NETWORKS INC	-1,655,685.24	0.00
KANSAS ST DEV FIN AUTH REVENUE 2.774% 05/01/2051 DD 08/26/21	1,688,942.06	0.00
KINDER MORGAN INC	-766,775.52	-748,157.00
KINSALE CAPITAL GROUP INC	-963,536.07	-999,564.37
KLA CORP	-696,397.40	0.00
KOREA DEVELOPMENT BANK/THE 4.375% 02/15/2028	3,385,184.81	3,359,847.26
KOREA HYDRO & NUCLEAR POW 144A 5.000% 07/18/2028 DD 07/18/23	2,574,786.00	2,548,408.62

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KOREA NATIONAL OIL CORP 144A 4.875% 04/03/2029 DD 04/03/24	0.00	3,571,539.73
KOREA TREASURY BOND 1.250% 03/10/2026	1,217,750.73	0.00
KRAFT HEINZ CO/THE	-897,282.72	-1,376,176.52
KROGER CO/THE	-1,624,076.30	0.00
LOCKHEED MARTIN CORP	0.00	-2,206,653.54
LONG GILT FUTURE (ICF) EXP MAR 24	-80,197.67	0.00
LONG GILT FUTURE (ICF) EXP MAR 25	0.00	14,906.13
LPL FINANCIAL HOLDINGS INC	-1,481,578.58	0.00
MARATHON PETROLEUM CORP	-474,455.28	0.00
MARSH & MCLENNAN COS INC	-505,884.90	0.00
MARYLAND ST ECON DEV CORP 5.433% 05/31/2056 DD 08/20/24	0.00	730,139.07
MASSACHUSETTS ST 2.514% 07/01/2041 DD 07/09/20	781,496.52	0.00
MASSACHUSETTS ST 2.900% 09/01/2049 DD 09/12/19	376,319.10	0.00
MASSACHUSETTS ST SCH BLDG AUTH 5.715% 08/15/2039 DD 12/22/09	1,326,744.38	1,267,726.50
MASSACHUSETTS ST WTR RESOURCES 2.823% 08/01/2041 DD 12/22/21	1,417,317.43	0.00
MERCK & CO INC	0.00	-1,413,909.24
MET TRANSPRTN AUTH NY REVENUE 5.175% 11/15/2049 DD 05/14/20	463,107.33	0.00
MEXICAN BONOS 10.000% 12/05/2024	748,970.74	0.00
MEXICAN BONOS 5.750% 03/05/2026	1,146,433.75	0.00
MEXICO GOVERNMENT INTERNATIONA 2.659% 05/24/2031 DD 11/24/20	2,117,548.64	0.00
MEXICO GOVERNMENT INTERNATIONA 3.500% 02/12/2034 DD 01/12/22	604,905.84	568,793.52
MEXICO GOVERNMENT INTERNATIONA 4.400% 02/12/2052 DD 01/12/22	6,990,576.35	0.00
MEXICO GOVERNMENT INTERNATIONA 4.490% 05/25/2032	0.00	1,677,887.75
MEXICO GOVERNMENT INTERNATIONA 6.338% 05/04/2053 DD 04/28/23	0.00	1,721,793.38
MEXICO GOVERNMENT INTERNATIONA 6.400% 05/07/2054 DD 01/08/24	0.00	89,548.63
MICHIGAN ST FIN AUTH REVENUE 3.084% 12/01/2034 DD 12/18/19	2,060,803.29	0.00
MICHIGAN ST FIN AUTH REVENUE 3.384% 12/01/2040 DD 12/18/19	1,186,268.63	1,159,505.84
MICHIGAN ST STRATEGIC FUND LTD 3.225% 09/01/2047 DD 07/08/21	658,513.88	0.00
MID-AMERICA APARTMENT COMMUNIT	0.00	-1,297,151.44
MODERNA INC	-745,974.45	0.00
MOLINA HEALTHCARE INC	0.00	-693,281.10
MOLSON COORS BEVERAGE CO	-1,015,229.06	-1,248,200.32
MONOLITHIC POWER SYSTEMS INC	0.00	-356,203.40
MONROE CNTY NY WTR AUTH 6.459% 08/01/2042 DD 12/21/10	0.00	5,270,759.50
MOODY'S CORP	0.00	-1,870,284.87
MSCI EMGMKT FUTURE (NYF) EXP MAR 24	3,941,840.18	0.00
MSCI EMGMKT FUTURE (NYF) EXP MAR 25	0.00	-1,160,323.75
MSCI INC	-458,176.50	0.00
MUNI ELEC AUTH OF GEORGIA 6.637% 04/01/2057 DD 03/11/10	3,142,546.71	2,900,052.18
NASDAQ INC	-1,495,884.06	0.00
NATIONAL FUEL GAS CO	-602,591.87	-358,012.00
NETAPP INC	-3,375,470.08	-3,438,870.00

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NETFLIX INC	0.00	-1,664,985.76
NEW YORK CITY NY MUNI WTR FIN 5.440% 06/15/2043 DD 09/23/10	370,234.34	331,088.77
NEW YORK CITY NY MUNI WTR FIN 5.952% 06/15/2042 DD 02/03/10	430,424.61	0.00
NEW YORK CITY NY TRANSITIONAL 5.508% 08/01/2037 DD 08/16/10	1,566,347.84	0.00
NEW YORK CITY NY TRANSITIONAL 5.767% 08/01/2036 DD 10/22/09	4,704,646.73	0.00
NEW YORK NY 5.114% 10/01/2054 DD 10/16/24	0.00	4,768,888.32
NEW YORK NY 5.828% 10/01/2053 DD 10/12/23	2,029,107.24	0.00
NEW YORK ST THRUWAY AUTH 3.500% 01/01/2042 DD 10/30/19	2,260,092.51	0.00
NIKE INC	-589,100.82	-1,904,386.89
NNN REIT INC	-461,170.00	-1,645,152.05
OCCIDENTAL PETROLEUM CORP	0.00	-1,760,083.02
OHIO ST UNIV 4.910% 06/01/2040 DD 10/06/10	560,705.88	0.00
OIS P SOFR PUT OCT 25 003.959 ED 101625	0.00	-1,086,044.49
OIS P SOFR R 4.19% PUT NOV 24 004.190 ED 112924	-392,891.10	0.00
OIS P SOFR R 4.42% PUT NOV 24 004.420 ED 111824	-254,503.37	0.00
OIS P SOFR R 4.69% PUT NOV 24 004.690 ED 111324	-172,961.26	0.00
OIS P SOFR R 4.75% PUT OCT 24 004.750 ED 100424	-39,628.62	0.00
OIS R 3.441% P SOFR PUT SEP 25 003.441 ED 092325	0.00	-2,041,114.31
OIS R 3.546% P SOFR CALL DEC 25 003.546 ED 121825	0.00	1,241,981.00
OIS R 3.8% P SOFR PUT MAY 25 003.800 ED 050525	0.00	551,878.27
OIS R 3.87% P SOFR PUT DEC 24 003.870 ED 121324	-632,851.16	0.00
OIS R 4.55% P SOFR PUT JUN 25 004.550 ED 062725	0.00	405,255.37
OIS R SOFR P 4.152% PUT OCT 25 004.152 ED 102225	0.00	538,879.95
OMNICOM GROUP INC	-1,416,428.23	0.00
ON HOLDING AG	-252,870.72	0.00
ONEOK INC	-453,129.66	-750,690.80
PACCAR INC	-549,378.90	0.00
PACIFIC GAS AND ELECTRIC CO VAR RT 09/04/2025 DD 09/05/24	0.00	901,591.50
PANAMA GOVERNMENT INTERNATIONA 2.252% 09/29/2032 DD 09/29/20	851,874.71	0.00
PARAMOUNT GLOBAL	-2,040,857.31	0.00
PAYCHEX INC	-1,117,013.58	-879,319.62
PAYCOM SOFTWARE INC	-712,150.40	-1,959,308.23
PAYPAL HOLDINGS INC	-1,910,587.92	-2,118,216.30
PERUVIAN GOVERNMENT INTER 144A 6.900% 08/12/2037	0.00	79,117.59
PERUVIAN GOVERNMENT INTERNATIO 5.375% 02/08/2035 DD 08/08/24	0.00	614,512.45
PFIZER INC	0.00	-1,192,629.62
PHILLIPS 66	0.00	-347,258.64
PINNACLE WEST CAPITAL CORP	0.00	-639,165.80
PNC FINANCIAL SERVICES GROUP I	-1,472,778.35	0.00
PORT AUTH OF NEW YORK & NEW JE 3.287% 08/01/2069 DD 08/16/19	943,951.05	0.00
PORT AUTH OF NEW YORK & NEW JE 4.031% 09/01/2048 DD 08/29/18	1,006,439.79	0.00
PORT AUTH OF NEW YORK & NEW JE 4.458% 10/01/2062 DD 10/10/12	780,157.15	0.00



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PORT AUTH OF NEW YORK & NEW JE 5.072% 07/15/2053 DD 06/14/23	543,647.16	0.00
PORT AUTH OF NEW YORK & NEW JE 6.040% 12/01/2029 DD 07/01/09	1,727,880.32	1,694,734.56
PPL CORP	0.00	-701,233.38
PUERTO RICO CMWLTH VAR RT 11/01/2043 DD 03/15/22	306,977.42	1,351,499.91
QUALCOMM INC	-2,632,121.37	-5,260,102.42
QUEST DIAGNOSTICS INC	-710,082.00	0.00
REALTY INCOME CORP	0.00	-1,315,274.66
RENAISSANCERE HOLDINGS LTD	0.00	-1,577,206.59
REPUBLIC OF SOUTH AFRICA 144A 7.100% 11/19/2036 DD 11/19/24	0.00	1,169,649.83
REPUBLIC SERVICES INC	0.00	-338,787.12
REVVITY INC	0.00	-1,396,352.71
ROCKWELL AUTOMATION INC	0.00	-745,054.53
ROMANIAN GOVERNMENT INTER 144A 2.125% 03/07/2028	300,326.72	291,106.08
ROMANIAN GOVERNMENT INTER 144A 5.000% 09/27/2026	736,277.50	688,340.34
ROMANIAN GOVERNMENT INTER 144A 6.625% 09/27/2029	766,424.40	724,864.08
S&P 500 EMINI FUTURE (CME) EXP MAR 24	16,780,061.33	0.00
S&P/TSE 60 INDEX FUTURES (MSE) EXP MAR 25	0.00	-231,396.80
S&P/TSX 60 INDEX FUTURE (MSE) EXP MAR 24	692,284.32	0.00
S&P500 EMINI FUTURE (CME) EXP MAR 25	0.00	-4,992,515.83
SALES TAX SECURITIZATION CORP 3.238% 01/01/2042 DD 12/22/21	4,468,705.71	3,181,529.95
SAN FRANCISCO CITY & CNTY CA P 6.000% 11/01/2040 DD 06/17/10	0.00	3,372,808.89
SAN JOAQUIN HILLS CA TRANSPRTN 3.492% 01/15/2050 DD 12/22/21	157,195.17	0.00
SAUDI GOVERNMENT INTERNAT 144A 3.450% 02/02/2061 DD 02/02/21	4,916,268.00	4,250,820.00
SAUDI GOVERNMENT INTERNAT 144A 4.750% 01/18/2028 DD 01/18/23	2,018,568.00	1,986,092.00
SAUDI GOVERNMENT INTERNAT 144A 5.750% 01/16/2054 DD 01/16/24	0.00	10,381,843.28
SIMON PROPERTY GROUP INC	-2,583,067.76	-1,168,444.85
SL GREEN REALTY CORP	-535,806.54	0.00
SOUTHWEST AIRLINES CO	-916,362.40	0.00
SPI 200 FUTURE (SFE) EXP MAR 24	423,074.08	0.00
SPI 200 FUTURE (SFE) EXP MAR 25	0.00	-249,262.10
SPIRIT AEROSYSTEMS HOLDINGS IN	-795,135.60	0.00
STANLEY BLACK & DECKER INC	-946,665.00	-505,425.55
STARBUCKS CORP	-2,010,065.36	-647,053.75
STATE STREET CORP	0.00	-1,855,231.30
SWAP COLLATERAL WITH BARCLAYS	-27,105,000.00	-40,000.00
SWAP COLLATERAL WITH BNP	-160,000.00	-120,000.00
SWAP COLLATERAL WITH CITIBANK	-4,409,997.80	-3,039,997.80
SWAP COLLATERAL WITH GOLDMAN INTERNATIONAL	-5,130,000.00	-80,000.00
SWAP COLLATERAL WITH GOLDMAN	-5,130,002.20	-5,130,002.20
SWAP COLLATERAL WITH JP MORGAN	-3,370,000.00	-3,990,000.00
SWAP COLLATERAL WITH MORGAN STANLEY	0.00	-667,700.00
SWAP/ISDA BARCLAYS CASH COLLAT VAR RT 01/01/2049 DD 07/01/08	0.00	-10,000.00



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SWAP/ISDA BNP PARIBAS CASH COL VAR RT 01/01/2049 DD 07/01/08	-50,000.00	0.00
SWAP/ISDA GOLDMAN INTL (GST) CASH COLLAT VAR RT 01/01/2049	-1,960,000.00	-1,500,000.00
SWAP/ISDA MORGAN STANLEY (MYC) VAR RT 01/01/2049 DD 07/01/08	-870,000.00	-640,000.00
SWAP/ISDA STANDARD CHARTERED C VAR RT 01/01/2049 DD 07/01/08	0.00	-60,000.00
SWAPS HSBC CASH COLLATERAL VAR RT 01/01/2049 DD 07/01/08	0.00	-360,000.00
SYNCHRONY FINANCIAL	-1,458,437.91	0.00
SYSCO CORP	-2,435,375.26	-3,395,359.22
T ROWE PRICE GROUP INC	-345,684.90	0.00
TERADYNE INC	0.00	-623,178.08
TEXAS NATURAL GAS SECURITIZTN 5.169% 04/01/2041 DD 09/01/23	5,573,063.10	5,310,948.74
THE CAMPBELL'S COMPANY	-1,594,711.47	0.00
TOAST INC	-1,915,912.24	0.00
TOPIX INDEX FUTURE (OSE) EXP MAR 24	510,710.76	0.00
TOPIX INDEX FUTURE (OSE) EXP MAR 25	0.00	321,190.75
TRANSUNION	0.00	-630,706.13
TRS EL LT03TRUU: BLOOMBERG U.S P FEDL01 18 BPS 2024 FEB 26	742,202.56	0.00
TRS EL LT03TRUU: BLOOMBERG U.S P FEDL01 18 BPS 2024 FEB 26	225,887.73	0.00
TRS EL LT03TRUU: BLOOMBERG U.S P FEDL01 23 BPS 2025 FEB 20	0.00	-101,905.61
TRS EL LT03TRUU: BLOOMBERG U.S P FEDL01 26 BPS 2025 APR 16	0.00	-3,000,662.60
TRS EL LT03TRUU: BLOOMBERG US P FEDL01 19 BPS 2024 APR 23	6,664,977.00	0.00
TRS EL LT03TRUU: BLOOMBERG US P FEDL01 19 BPS 2024 APR 23	3,029,535.00	0.00
TRS EL LT09TRUU: BLOOMBERG U.S P FEDL01 18 BPS 2024 FEB 26	383,719.31	0.00
TRS EL LT09TRUU: BLOOMBERG U.S P FEDL01 18 BPS 2024 FEB 26	1,260,792.03	0.00
TRS EL LT09TRUU: BLOOMBERG U.S P FEDL01 23.5 BPS 2025 FEB 20	0.00	-2,283,528.04
TRS EL LT09TRUU: BLOOMBERG U.S P FEDL01 26 BPS 2025 APR 16	0.00	-5,033,002.50
TRS EL LT09TRUU: BLOOMBERG US P FEDL01 19 BPS 2024 APR 23	4,632,420.00	0.00
TRS EL LT09TRUU: BLOOMBERG US P FEDL01 19 BPS 2024 APR 23	10,244,775.00	0.00
TRS EL LTR1TRUU: BLOOMBERG US FEDL01 18 BPS 2024 FEB 26	3,176,947.81	0.00
TRS EL LTR1TRUU: BLOOMBERG US FEDL01 18 BPS 2024 FEB 26	962,397.87	0.00
TRS EL LTR1TRUU: BLOOMBERG US P FEDL01 19 BPS 2024 APR 23	4,421,925.00	0.00
TRS EL LTR1TRUU: BLOOMBERG US P FEDL01 19 BPS 2024 APR 23	2,030,810.00	0.00
TRS EL LTR1TRUU: BLOOMBERG US P FEDL01 26 BPS 2025 APR 16	0.00	-444,478.09
TRS EL LTR1TRUU: BLOOMBERG US P FEDL01 27 BPS 2025 FEB 20	0.00	893,900.94
ULTA BEAUTY INC	-316,533.54	0.00
UNIV OF CALIFORNIA CA REVENUES 5.770% 05/15/2043 DD 08/27/09	719,126.21	0.00
UNIV OF CALIFORNIA CA RGTS MED 3.006% 05/15/2050 DD 03/05/20	1,567,987.87	0.00
UNIV OF CALIFORNIA CA RGTS MED 3.256% 05/15/2060 DD 03/05/20	653,071.29	593,266.14
UNIV OF CALIFORNIA CA RGTS MED 6.548% 05/15/2048 DD 11/18/10	2,950,630.92	0.00
UNIV OF CALIFORNIA REVENUES 4.858% 05/15/2112 DD 03/01/12	941,386.80	831,099.70
UNIV OF MICHIGAN MI 3.504% 04/01/2052 DD 03/16/22	510,082.49	0.00
US 10YR NOTE FUTURE (CBT) EXP MAR 24	37,247,168.34	0.00
US 10YR TREAS NTS FUTURE (CBT) EXP MAR 25	0.00	-16,148,548.92

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US 10YR ULTRA FUTURE (CBT) EXP MAR 24	15,764,432.96	0.00
US 10YR ULTRA FUTURE (CBT) EXP MAR 25	0.00	-30,566,986.95
US 2YR NOTE FUTURE (CBT) EXP MAR 24	20,317,620.69	0.00
US 2YR TREAS NTS FUT (CBT) EXP MAR 25	0.00	-460,883.24
US 5YR NOTE FUTURE (CBT) EXP MAR 24	45,178,006.40	0.00
US 5YR TREAS NTS FUTURE (CBT) EXP MAR 25	0.00	-12,141,023.87
US LONG BOND FUTURE (CBT) EXP MAR 24	65,792,723.06	0.00
US TREAS BD FUTURE (CBT) EXP MAR 25	0.00	-17,417,512.69
US ULTRA BOND (CBT) EXP MAR 24	77,704,082.27	0.00
US ULTRA BOND (CBT) EXP MAR 25	0.00	-28,568,173.06
VALERO ENERGY CORP	-1,008,930.00	-1,262,186.64
VERISK ANALYTICS INC	0.00	-681,413.82
VERIZON COMMUNICATIONS INC	-1,009,832.20	-694,026.45
VF CORP	0.00	-359,476.46
VORNADO REALTY TRUST	-517,314.00	0.00
VOYA FINANCIAL INC	-1,743,452.16	-1,370,336.47
VOYA PRIVATE CREDIT TRUST FUND	347,684,399.01	364,057,104.69
W R BERKLEY CORP	-299,216.32	-1,538,724.88
WALGREENS BOOTS ALLIANCE INC	-1,277,745.07	-226,961.58
WASTE MANAGEMENT INC	0.00	-1,548,334.67
WATERS CORP	-1,932,250.87	-1,047,276.54
WERNER ENTERPRISES INC	-217,781.80	0.00
WESTERN UNION CO/THE	-2,403,417.68	-1,414,040.00
WILLIS TOWERS WATSON PLC	0.00	-691,320.68
WORKDAY INC	-1,198,928.58	-2,071,206.81
XCEL ENERGY INC	-1,044,174.06	0.00
XEROX HOLDINGS CORP	-311,353.38	0.00
ZIMMER BIOMET HOLDINGS INC	-1,131,079.80	-1,017,111.27
ZOETIS INC	0.00	-1,889,825.07
TOTAL OTHER	592,457,897.36	168,826,142.27
D. EMPLOYER RELATED INVESTMENTS		
(1) EMPLOYER SECURITIES		
RTX CORP 2.250% 07/01/2030 DD 05/18/20	4,518,936.55	0.00
RTX CORP 2.375% 03/15/2032 DD 11/16/21	150,156.19	0.00
RTX CORP 3.030% 03/15/2052 DD 11/16/21	596,549.15	0.00
RTX CORP 4.125% 11/16/2028 DD 08/16/18	654,919.69	0.00
RTX CORP 4.150% 05/15/2045 DD 05/04/15	608,740.11	0.00
RTX CORP 4.200% 12/15/2044 DD 06/15/20	2,146,127.05	2,069,949.55
RTX CORP 4.500% 06/01/2042 DD 06/01/12	7,871,144.88	6,905,442.80
RTX CORP 4.625% 11/16/2048 DD 08/16/18	5,457,279.60	0.00
RTX CORP 4.700% 12/15/2041 DD 06/15/20	635,283.27	0.00



5500 Assets and Liabilities Detail Report

Report ID: NA101E

Status: FINAL

UTC 5500 - UTCG55000000

1/1/2024 - 12/31/2024

UTC 5500 CONSOLIDATION

	Beginning of Year 1/1/2024	End of Year 12/31/2024
RTX CORP	4,758,874.26	0.00
TOTAL EMPLOYER SECURITIES	27,398,010.75	8,975,392.35
(2) EMPLOYER REAL PROPERTY	0.00	0.00
E. BUILDINGS/OTHER PROPERTY USED BY PLAN		
F. TOTAL ASSETS	43,922,103,785.84	41,935,129,651.09
LIABILITIES		
G. BENEFIT CLAIMS PAYABLE	0.00	0.00
H. OPERATING PAYABLES		
226000 PAYABLE FOR MGMT FEES (INCLUDED IN PERF VALUE)	17,899,844.47	22,364,389.03
I. ACQUISITION INDEBTEDNESS		
J. OTHER LIABILITIES		
220010 PAYABLE FOR INVESTMENTS PURCHASED	203,142,886.36	242,243,929.59
220011 UNREALIZED GAIN/LOSS PAYABLE FOR INVESTMENT PURCHASED	-10,252.27	-28,039.81
220021 PAYABLE FOR UNITS REDEEMED	435,547.03	-332,869.12
220600 PAYABLE FOR FORWARD FOREIGN EXCHANGE CONTRACTS	72,258,474.85	108,738,792.21
220601 UNREALIZED GAIN/LOSS FFX CONTRACTS PAYABLE	788,400.04	-2,041,332.82
220700 FOREIGN TAXES PAYABLE - DIVIDENDS	1,329,221.06	1,390,571.99
272000 DIVIDENDS PAYABLE	159,487.57	157,622.49
273000 INTEREST PAYABLE-SHORT SELL	8,875,702.54	8,951,153.79
273001 UNREALIZED GAIN/LOSS ON INTEREST PAYABLE	-879.86	-3,561.36
220710 UNREALIZED GAIN/LOSS FOREIGN TAXES PAYABLE - DIVIDEND	-214,743.98	-371,545.03
220720 FOREIGN TAXES PAYABLE - INTEREST	2,084.58	0.00
220730 UNREALIZED GAIN/LOSS FOREIGN TAXES PAYABLE - INTEREST	36.53	0.00
TOTAL OTHER LIABILITIES	286,765,964.45	358,704,721.93
K. TOTAL LIABILITIES	304,665,808.92	381,069,110.96
L. TOTAL NET ASSETS	43,617,437,976.92	41,554,060,540.13