

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 <div style="font-size: 24pt; font-weight: bold; text-align: center;">2024</div> This Form is Open to Public Inspection
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Part I	Annual Report Identification Information
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For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A This return/report is for: a multiemployer plan a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)

a single-employer plan a DFE (specify) M

B This return/report is: the first return/report the final return/report

an amended return/report a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here.

D Check box if filing under: Form 5558 automatic extension the DFVC program

special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here.

Part II	Basic Plan Information—enter all requested information
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1a Name of plan <u>BEAUMONT HEALTH MASTER RETIREMENT TRUST</u>	1b Three-digit plan number (PN) ▶ <u>100</u>
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) <u>BEAUMONT HEALTH</u> <u>BSC 433, HUMAN RESOURCES/RETIREMENT</u> <u>26901 BEAUMONT BLVD, FLOOR 3C</u> <u>SOUTHFIELD, MI 48033</u>	1c Effective date of plan <u>08/01/2015</u> 2b Employer Identification Number (EIN) <u>47-4896200</u> 2c Plan Sponsor's telephone number <u>248-213-3300</u> 2d Business code (see instructions) <u>622000</u>

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		Date	
	Signature of plan administrator		Enter name of individual signing as plan administrator
SIGN HERE		Date	
	Signature of employer/plan sponsor		Enter name of individual signing as employer or plan sponsor
SIGN HERE	Filed with authorized/valid electronic signature.	10/15/2025	CELESTE MCINTYRE
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor	3b Administrator's EIN 3c Administrator's telephone number <div style="background-color: #cccccc; height: 40px; width: 100%;"></div>
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.....	<div style="background-color: #cccccc; height: 20px; width: 100%;"></div> 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) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor	9b Plan benefit arrangement (check all that apply) (1) <input type="checkbox"/> Insurance (2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts (3) <input checked="" type="checkbox"/> Trust (4) <input type="checkbox"/> 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) <input type="checkbox"/> R (Retirement Plan Information) (2) <input type="checkbox"/> MB (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary (3) <input type="checkbox"/> SB (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary (4) <input type="checkbox"/> DCG (Individual Plan Information) – Number Attached _____ (5) <input type="checkbox"/> MEP (Multiple-Employer Retirement Plan Information)	b General Schedules (1) <input checked="" type="checkbox"/> H (Financial Information) (2) <input type="checkbox"/> I (Financial Information – Small Plan) (3) <input type="checkbox"/> A (Insurance Information) – Number Attached <u> 0 </u> (4) <input checked="" type="checkbox"/> C (Service Provider Information) (5) <input checked="" type="checkbox"/> D (DFE/Participating Plan Information) (6) <input type="checkbox"/> G (Financial Transaction Schedules)
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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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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.	<small>OMB No. 1210-0110</small> 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 BEAUMONT HEALTH MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶	100
C Plan sponsor's name as shown on line 2a of Form 5500 BEAUMONT HEALTH	D Employer Identification Number (EIN) 47-4896200	

Part I Service Provider Information (see instructions)

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

1 Information on Persons Receiving Only Eligible Indirect Compensation

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

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

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

ALIDADE CAPITAL, LLC

27-2035248

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

ARBOUR LANE CAPITAL MANAGEMENT **777 THIRD AVENUE**
NEW YORK, NY 10017

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

BLACKROCK INVESTMENT MANAGEMENT LLC

20-5319476

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

CALEDONIA US, LP **650 MADISON AVENUE**
FLOOR 24
NEW YORK, NY 10022

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

CASDIN CAPITAL, LLC

80-0752351

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

CASDIN PARTNERS GP, LLC

45-3133866

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

DEERFIELD MANAGEMENT COMPANY, L.P. 780 THIRD AVENUE
37TH FLOOR
NEW YORK, NY 10017

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

DK LONG-TERM MANAGEMENT LP

45-2646489

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

DKIF MANAGEMENT LLC

13-3863161

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

DURABLE CAPITAL PARTNERS 4747 BETHESDA AVENUE
BETHESDA, MD 20814

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

ELLIOTT INVESTMENT MANAGEMENT L.P.

84-3339129

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

FARALLON CAPITAL MANAGEMENT LLC ONE MARITIME PLAZA
SUITE 2100
SAN FRANCISCO, CA 94111

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

FARALLON PARTNERS, L.L.C

ONE MARITIME PLAZA
SUITE 2100
SAN FRANCISCO, CA 94111

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

GENERAL ATLANTIC SERVICE COMPANY LP

13-3491941

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

GQG PARTNERS

450 EAST LAS OLAS BLVD
SUITE 750
FORT LADERDALE, FL 33301

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

HIMALAYA CAPITAL MANAGEMENT, LLC

13-3978548

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

HURON CAPITAL PARTNERS LLC

500 GRISWOLD
SUITE 2700
DETROIT, MI 48226

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

INDUS CAPITAL PARTNERS, LLC

13-4129229

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

LEXINGTON ASSOCIATES IX, LP

399 PARK AVENUE
20TH FLOOR
NEW YORK, NY 10022

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

NUMERIC INVESTORS LLC

04-3068821

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

RA CAP MGMT HEALTHCARE INTL FUND LT

98-1235864

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

REDWOOD CAPITAL MANAGEMENT, LLC

22-3732328

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

RELIANCE TRUST COMPANY

58-1428634

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

RIVERCREST CAPITAL MANAGEMENT LLC

777 TAYLOR STREET
SUITE 810
FORT WORTH, TX 76102

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

SELECT EQUITY GROUP, L.P.

380 LAFAYETTE ST
NEW YORK, NY 10003

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

SPYGLASS CAPITAL MANAGEMENT LLC

32-0462594

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

STATE STREET BANK & TRUST COMPANY

04-1867445

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

TCI FUND MANAGEMENT LIMITED

7 CLIFFORD STREET
LONDON, UNITED KINGDOM W1S 2FT GB

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

TIGER GLOBAL MANAGEMENT LLC

9 WEST 57TH STREET
35TH FLOOR
NEW YORK, NY 10019

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

TITAN ADVISORS

750 WASHINGTON BLVD
STAMFORD, CT 06901

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

VIKING GLOBAL INVESTORS LP

13-4055118

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

WELLINGTON MANAGEMENT COMPANY, LLP

200 CONGRESS STREET
BOSTON, MA 02210

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

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

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

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

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

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

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 52	NONE	419554	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

LEGAL & GENERAL INVESTMENT MGMT

20-8058531

(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	360693	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

EDGEWOOD MANAGEMENT LLC

535 MADISON AVENUE
15TH FL
NEW YORK, NY 10022

(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 52 68	NONE	165249	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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)

HEITMAN AMERICA REAL ESTATE TRUST

20-8359376

(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	150204	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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

PINEBRIDGE INVESTMENTS LLC

06-1078320

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	NONE	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	140345	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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

EAGLE CAPITAL MANAGEMENT, LLC

22-3361201

(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 52 68	NONE	111897	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>

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)

STATE STREET BANK & TRUST CO

04-1867445

(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	21806	Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

(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 <input type="checkbox"/> No <input type="checkbox"/>	Yes <input type="checkbox"/> No <input type="checkbox"/>		Yes <input type="checkbox"/> No <input type="checkbox"/>

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
PINEBRIDGE INVESTMENTS LLC	28 52	140345
(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.	
PINEBRIDGE SECONDARY PARTNERS V, SL 98-1491186	0.94% OF COMMITMENT	
(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) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small>	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.	<small>OMB No. 1210-0110</small> 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 <u>BEAUMONT HEALTH MASTER RETIREMENT TRUST</u>	B Three-digit plan number (PN) ▶	<u>100</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>BEAUMONT HEALTH</u>	D Employer Identification Number (EIN) <u>47-4896200</u>	

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)
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a Name of MTIA, CCT, PSA, or 103-12 IE: <u>MAN NUMERIC EMERGING MARKETS C NMIA</u>		
b Name of sponsor of entity listed in (a): <u>NUMERIC INVESTORS LLC</u>		
c EIN-PN <u>98-1309523-000</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>33165493</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE GOVT STIF</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST INVESTMENTS, INC</u>		
c EIN-PN <u>45-6138589-068</u>	d Entity code <u>C</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>444830660</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>HIPEP VICAYMAN EU SM-MD BUYOUT FUND</u>		
b Name of sponsor of entity listed in (a): <u>HARBOURVEST PARTNERS, LLC</u>		
c EIN-PN <u>98-0582571-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>3727557</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>HIPEP VICAYMAN EU LG BUYOUT FUND LP</u>		
b Name of sponsor of entity listed in (a): <u>HARBOURVEST PARTNERS, LLC</u>		
c EIN-PN <u>98-0582575-001</u>	d Entity code <u>E</u>	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) <u>1926127</u>
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
a Name of MTIA, CCT, PSA, or 103-12 IE:		
b Name of sponsor of entity listed in (a):		
c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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

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

c EIN-PN

d Entity code

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

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	WILLIAM BEAUMONT HOSPITAL EMPLOYEES' RETIREMENT PLAN	
b Name of plan sponsor	WILLIAM BEAUMONT HOSPITAL	c EIN-PN 38-1459362-001

a Plan name	OAKWOOD HEALTHCARE, INC. CASH BALANCE PLAN	
b Name of plan sponsor	OAKWOOD HEALTHCARE, INC.	c EIN-PN 38-1405141-003

a Plan name	OAKWOOD HEALTHCARE, INC. UNION CASH BALANCE PLAN	
b Name of plan sponsor	OAKWOOD HEALTHCARE, INC.	c EIN-PN 38-1405141-004

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

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

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

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

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

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

SCHEDULE H (Form 5500) <small>Department of the Treasury Internal Revenue Service</small> <small>Department of Labor Employee Benefits Security Administration</small> <small>Pension Benefit Guaranty Corporation</small>	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
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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 BEAUMONT HEALTH MASTER RETIREMENT TRUST	B Three-digit plan number (PN) ▶ 100
C Plan sponsor's name as shown on line 2a of Form 5500 BEAUMONT HEALTH	D Employer Identification Number (EIN) 47-4896200

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

	(a) Beginning of Year	(b) End of Year
Assets		
a Total noninterest-bearing cash	1a	
b Receivables (less allowance for doubtful accounts):		
(1) Employer contributions	1b(1)	
(2) Participant contributions	1b(2)	
(3) Other	1b(3)	58644
		0
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	16794038
(2) U.S. Government securities	1c(2)	130865595
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred	1c(3)(A)	79192006
(B) All other	1c(3)(B)	109137962
(4) Corporate stocks (other than employer securities):		
(A) Preferred	1c(4)(A)	
(B) Common	1c(4)(B)	140433151
(5) Partnership/joint venture interests	1c(5)	594806927
(6) Real estate (other than employer real property)	1c(6)	15946327
(7) Loans (other than to participants)	1c(7)	
(8) Participant loans	1c(8)	
(9) Value of interest in common/collective trusts	1c(9)	56604194
(10) Value of interest in pooled separate accounts	1c(10)	
(11) Value of interest in master trust investment accounts	1c(11)	
(12) Value of interest in 103-12 investment entities	1c(12)	0
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	416688708
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	
(15) Other.....	1c(15)	2221726
		380027681

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)		
(2) Employer real property.....	1d(2)		
e Buildings and other property used in plan operation.....	1e		
f Total assets (add all amounts in lines 1a through 1e).....	1f	1562749278	1723725686
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h	0	28478592
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j		
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	0	28478592
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	1562749278	1695247094

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)	237867	
(B) U.S. Government securities.....	2b(1)(B)	3219197	
(C) Corporate debt instruments.....	2b(1)(C)	10011394	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	1553207	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		15021665
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)	-474	
(B) Common stock.....	2b(2)(B)	4600	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	7581607	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		7585733
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	1908130589	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	1966703972	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		-58573383
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	149936154	
(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)	15959645
(7) Net investment gain (loss) from pooled separate accounts	2b(7)	
(8) Net investment gain (loss) from master trust investment accounts	2b(8)	
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)	
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)	-6351165
c Other income	2c	4030536
d Total income. Add all income amounts in column (b) and enter total	2d	127609185

Expenses

e Benefit payment and payments to provide benefits:		
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	
(2) To insurance carriers for the provision of benefits	2e(2)	
(3) Other	2e(3)	
(4) Total benefit payments. Add lines 2e(1) through (3)	2e(4)	0
f Corrective distributions (see instructions)	2f	
g Certain deemed distributions of participant loans (see instructions)	2g	
h Interest expense	2h	
i Administrative expenses:		
(1) Salaries and allowances	2i(1)	
(2) Contract administrator fees	2i(2)	
(3) Recordkeeping fees	2i(3)	
(4) IQPA audit fees	2i(4)	
(5) Investment advisory and investment management fees	2i(5)	1402203
(6) Bank or trust company trustee/custodial fees	2i(6)	
(7) Actuarial fees	2i(7)	
(8) Legal fees	2i(8)	
(9) Valuation/appraisal fees	2i(9)	
(10) Other trustee fees and expenses	2i(10)	
(11) Other expenses	2i(11)	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)	1402203
j Total expenses. Add all expense amounts in column (b) and enter total	2j	1402203

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k	126206982
l Transfers of assets:		
(1) To this plan	2l(1)	6290834
(2) From this plan	2l(2)	

Part III Accountant's Opinion

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

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

(1) 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.)			
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	
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	
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	
e Was this plan covered by a fidelity bond?			
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?			
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?			
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?			
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		
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		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?			
l Has the plan failed to provide any benefit when due under the plan?			
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)			
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.			

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 _____.

◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Common/Collective Trusts									
United States - USD									
MFB NT COLLECTIVE LONG-TERM GOVT BD INDEX FUND-NON-LENDING CUSIP: 664997AA1	5,510,894.630	28 Oct 24	46.3990			0.00	255,700,000.00	255,700,000.00	0.00
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	4,245.630	26 Jan 24	18,607.3720			0.00	79,000,000.00	79,000,000.00	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	133,644,772.250	17 Jan 24	1.0000			0.00	133,644,772.25	133,644,772.25	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	160,000,000.000	24 Jan 24	1.0000			0.00	160,000,000.00	160,000,000.00	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	79,000,000.000	25 Jan 24	1.0000			0.00	79,000,000.00	79,000,000.00	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	179,712,434.810	28 Oct 24	1.0000			0.00	179,712,434.81	179,712,434.81	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	133,312,946.200	13 Dec 24	1.0000			0.00	133,312,946.20	133,312,946.20	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-100,571,915.800	24 Jan 24		1.0000		0.00	100,571,915.80	100,571,915.80	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-79,000,000.000	25 Jan 24		1.0000		0.00	79,000,000.00	79,000,000.00	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-160,000,000.000	26 Jan 24		1.0000		0.00	160,000,000.00	160,000,000.00	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-79,000,000.000	29 Jan 24		1.0000		0.00	79,000,000.00	79,000,000.00	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-179,700,000.000	29 Oct 24		1.0000		0.00	179,700,000.00	179,700,000.00	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-130,138,948.000	16 Dec 24		1.0000		0.00	130,138,948.00	130,138,948.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Account number COREBW
Account Name BEAUMONT MASTER AND WBH

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◆ 5% Report - Part A

Single Transaction in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
Value of Interest in Registered Investment Companies									
United States - USD									
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	11,589,000.000	16 Dec 24	9.5900			0.00	111,138,510.00	111,138,510.00	0.00
MFO VANGUARD SCOTTSDALE FDS LONG-TERM TREAS INDEX FD INSTL SHS CUSIP: 92206C839	6,374,501.990	25 Jan 24	25.1000			0.00	160,000,000.00	160,000,000.00	0.00
MFO VANGUARD SCOTTSDALE FDS LONG-TERM TREAS INDEX FD INSTL SHS CUSIP: 92206C839	-7,261,108.490	25 Oct 24		24.7500		0.00	181,477,126.42	179,712,434.81	-1,764,691.61
Other									
United States - USD									
BUY TO OPEN REPO W/CITIGROUP 4.66% FROM 12-16-2024 TO 12-17-2024 CUSIP: 77799DEC4	83,400,000.000	13 Dec 24	100.0000			0.00	83,400,000.00	83,400,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.66% FROM 12-16-2024 TO 12-17-2024 CUSIP: 77799DEC4	-83,400,000.000	17 Dec 24		100.0000		0.00	83,400,000.00	83,400,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ **5% Report - Part B**

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

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
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THERE ARE NO REPORTABLE TRANSACTIONS

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
BUY TO OPEN REPO W/CITIGROUP 4.66% FROM 12-16-2024 TO 12-17-2024 CUSIP: 77799DEC4	Total acquisitions	1	83,400,000.00		0.00	83,400,000.00	83,400,000.00
	Total dispositions	1		83,400,000.00	0.00	83,400,000.00	83,400,000.00
MFB NT COLLECTIVE LONG-TERM GOVT BD INDEX FUND-NON-LENDING CUSIP: 664997AA1	Total acquisitions	2	275,200,000.00		0.00	275,200,000.00	275,200,000.00
	Total acquisitions	1	79,000,000.00		0.00	79,000,000.00	79,000,000.00
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	Total acquisitions	1	79,000,000.00		0.00	79,000,000.00	79,000,000.00
	Total dispositions	3		6,156.63	0.00	5,396.14	6,156.63
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	Total acquisitions	5	131,616,070.70		0.00	131,616,070.70	131,616,070.70
	Total dispositions	1		7,220,668.00	0.00	7,504,107.52	7,220,668.00
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	Total acquisitions	91	100,981,480.08		0.00	100,981,480.08	100,981,480.08
	Total dispositions	40		101,100,000.00	0.00	101,099,789.94	101,100,000.00
MFO VANGUARD SCOTTSDALE FDS LONG-TERM TREAS INDEX FD INSTL SHS CUSIP: 92206C839	Total acquisitions	12	217,883,097.67		0.00	217,883,097.67	217,883,097.67
	Total dispositions	3		216,212,434.81	0.00	217,883,097.67	216,212,434.81
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	538	1,459,100,406.50		0.00	1,459,100,406.50	1,459,100,406.50
	Total dispositions	322		1,434,297,471.49	0.00	1,434,297,471.49	1,434,297,471.49
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 SEDOL: BQXS7C3	Total acquisitions	22	67,283,581.28		0.00	67,283,581.28	67,283,581.28
	Total dispositions	21		68,162,891.98	0.00	68,364,582.44	68,162,891.98
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	Total acquisitions	98	51,595,972.46		0.00	51,595,972.46	51,595,972.46
	Total dispositions	129		50,528,771.81	0.00	50,896,384.96	50,528,771.81
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	Total acquisitions	21	41,559,552.85		0.00	41,559,552.85	41,559,552.85

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part C Summary

Series of Transactions by Issue in Excess of 5%

Security Description / Asset ID	Number of Transactions	Transaction Aggregate		Lease Rental	Expenses Incurred	Cost of Asset	Current Value of Asset on Transaction
		Acquisition Price	Disposition Price				
	Total dispositions	20	38,363,862.16		0.00	38,602,087.05	38,363.862.16
REVERSAL: UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDLBR0	Total acquisitions	35	129,178,924.30		0.00	129,178,924.30	129,178.924.30
	Total dispositions	37	145,223,637.59		0.00	144,673,115.03	145,223.637.59
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	Total acquisitions	26	143,314,368.71		0.00	143,314,368.71	143,314.368.71
	Total dispositions	31	143,573,596.22		0.00	144,529,431.87	143,573.596.22
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	Total acquisitions	21	42,083,221.79		0.00	42,083,221.79	42,083.221.79
	Total dispositions	19	38,761,189.39		0.00	39,290,895.22	38,761.189.39
UNITED STATES TREAS BDS 3.0% DUE 02-15-2 048 SEDOL: BG0D0F5	Total acquisitions	13	41,014,856.54		0.00	41,014,856.54	41,014.856.54
	Total dispositions	12	37,819,618.15		0.00	38,257,610.20	37,819.618.15
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	Total acquisitions	84	186,580,544.92		0.00	186,580,544.92	186,580.544.92
	Total dispositions	89	177,135,930.65		0.00	177,922,223.10	177,135.930.65

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
U.S. Government Securities									
United States - USD									
FEDERAL NATIONAL MORTGAGE ASSOC 5% 04-01-2054 CUSIP: 3140QUFM3	702,907.720	19 Mar 24	97.0293			0.00	682,026.42	682,026.42	0.00
GOVT NATL MTG 2% DUE 10-15-2046 CUSIP: 21H0206A8	500,000.000	03 Oct 23	77.3125			0.00	386,562.50	386,562.50	0.00
REVERSAL: GOVT NATL MTG 2% DUE 10-15-2046 CUSIP: 21H0206A8	-500,000.000	03 Oct 23	77.3125			0.00	-386,562.50	-386,562.50	0.00
GOVT NATL MTG 2% DUE 10-15-2046 CUSIP: 21H0206A8	-500,000.000	18 Sep 23		81.3867		0.00	409,375.00	406,933.59	-2,441.41
REVERSAL: GOVT NATL MTG 2% DUE 10-15-2046 CUSIP: 21H0206A8	500,000.000	18 Sep 23		81.3867		0.00	-409,375.00	-406,933.59	2,441.41
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	5,000.000	09 Jan 24	98.8750			0.00	4,943.75	4,943.75	0.00
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	50,000.000	24 Jan 24	95.3594			0.00	47,679.69	47,679.69	0.00
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	10,000.000	25 Jan 24	95.7109			0.00	9,571.09	9,571.09	0.00
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	-30,000.000	25 Jan 24		95.7969		0.00	28,267.07	28,739.06	471.99
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	-30,000.000	25 Jan 24		95.5156		0.00	28,267.06	28,654.69	387.63
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	-20,000.000	26 Jan 24		95.4410		0.00	18,844.78	19,088.20	243.42
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	-25,000.000	01 Feb 24		100.5582		0.00	23,588.43	25,139.55	1,551.12
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	-10,000.000	06 Feb 24		96.8906		0.00	9,435.64	9,689.06	253.42

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	-5,000.000	06 Feb 24		96.7422		0.00	4,717.80	4,837.11	119.31
UNITED STATES OF AMER TREAS BONDS DTD 4.125% 08-15-2053 SEDOL: BRT3QH7	-215,000.000	28 Feb 24		94.8789		0.00	203,289.58	203,989.65	700.07
UNITED STATES OF AMER TREAS BONDS 0% T-BOND 02-15-2050 SEDOL: BLLCYX2	-600,000.000	18 Apr 24		70.4857		0.00	542,541.14	422,914.29	-119,626.85
UNITED STATES OF AMER TREAS BONDS 2.0% 08-15-2051 SEDOL: BMWVP21	-2,270,000.000	21 Oct 24		60.3945		0.00	2,020,307.09	1,370,955.86	-649,351.23
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044 SEDOL: BSLSLK5	-25,000.000	05 Nov 24		93.7891		0.00	23,431.64	23,447.27	15.63
UNITED STATES OF AMER TREAS BONDS 4.125 % 08-15-2044 SEDOL: BSLSLK5	-15,000.000	22 Nov 24		92.5313		0.00	13,883.74	13,879.69	-4.05
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	55,000.000	13 May 24	93.8281			0.00	51,605.47	51,605.47	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	115,000.000	21 May 24	95.0313			0.00	109,285.94	109,285.94	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	90,000.000	28 Jun 24	95.8125			0.00	86,231.25	86,231.25	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	95,000.000	17 Jul 24	97.5000			0.00	92,625.00	92,625.00	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	5,000.000	18 Jul 24	97.6641			0.00	4,883.20	4,883.20	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	35,000.000	01 Aug 24	99.5781			0.00	34,852.34	34,852.34	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	20,000.000	05 Aug 24	102.9609			0.00	20,592.19	20,592.19	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	20,000.000	06 Aug 24	101.6016			0.00	20,320.31	20,320.31	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	20,000.000	07 Aug 24	99.9063			0.00	19,981.25	19,981.25	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	40,000.000	08 Aug 24	99.2813			0.00	39,712.50	39,712.50	0.00
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-35,000.000	16 May 24		95.5469		0.00	32,918.18	33,441.41	523.23
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-325,000.000	20 May 24		94.6406		0.00	305,689.85	307,582.03	1,892.18
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-45,000.000	03 Jun 24		95.0938		0.00	42,307.80	42,792.18	484.38
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-195,000.000	03 Jun 24		95.0781		0.00	183,333.84	185,402.34	2,068.50
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-45,000.000	25 Jun 24		98.0781		0.00	42,486.70	44,135.16	1,648.46
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-395,000.000	15 Jul 24		96.4531		0.00	375,566.83	380,989.85	5,423.02
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-35,000.000	15 Jul 24		96.4688		0.00	33,278.05	33,764.06	486.01
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-180,000.000	18 Jul 24		97.2500		0.00	171,580.94	175,050.00	3,469.06
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-30,000.000	24 Jul 24		96.2656		0.00	28,631.45	28,879.69	248.24
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	-365,000.000	07 Aug 24		99.5938		0.00	353,347.82	363,517.19	10,169.37
UNITED STATES OF AMER TREAS BONDS 4.5% 02-15-2044 SEDOL: BPG5RX5	-50,000.000	03 Apr 24		98.0469		0.00	49,995.27	49,023.44	-971.83
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	110,000.000	01 Mar 24	98.3828			0.00	108,221.09	108,221.09	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	70,000.000	04 Apr 24	97.4453			0.00	68,211.72	68,211.72	0.00
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	125,000.000	17 Apr 24	95.4141			0.00	119,267.58	119,267.58	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	-165,000.000	05 Mar 24		98.8281		0.00	162,425.20	163,066.41	641.21
UNITED STATES OF AMER TREAS NOTES 4.0% 0 2-15-2034 SEDOL: BS2G1B9	-160,000.000	23 Apr 24		95.2969		0.00	152,215.74	152,475.00	259.26
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	-200,000.000	19 Nov 24		98.8438		0.00	197,448.79	197,687.50	238.71
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BTKW387	-160,000.000	18 Dec 24		97.9805		0.00	156,837.50	156,768.75	-68.75
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	-500,000.000	04 Jun 24		100.4063		0.00	495,564.89	502,031.25	6,466.36
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	120,000.000	05 Jan 24	103.5078			0.00	124,209.38	124,209.38	0.00
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	155,000.000	16 Jan 24	103.6875			0.00	160,715.63	160,715.63	0.00
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	-200,000.000	04 Jan 24		104.0469		0.00	197,510.41	208,093.75	10,583.34
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	-135,000.000	02 Feb 24		103.7578		0.00	136,609.04	140,073.05	3,464.01
UNITED STATES OF AMER TREAS NOTES 4.5% DUE 11-15-2033 SEDOL: BRBS4K9	-360,000.000	06 Feb 24		103.3750		0.00	364,286.00	372,150.00	7,864.00
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	22,000.000	18 Apr 24	99.7396			0.00	21,942.72	21,942.72	0.00
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	288,000.000	18 Apr 24	99.7140			0.00	287,176.22	287,176.22	0.00
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	100,000.000	19 Apr 24	99.8349			0.00	99,834.88	99,834.88	0.00
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	100,000.000	19 Apr 24	99.8819			0.00	99,881.90	99,881.90	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	60,000.000	14 Feb 24	105.1250			0.00	63,075.00	63,075.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	20,000.000	28 Feb 24	105.6719			0.00	21,134.38	21,134.38	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	35,000.000	28 Feb 24	105.7031			0.00	36,996.09	36,996.09	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	200,000.000	28 Feb 24	105.6996			0.00	211,399.24	211,399.24	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	95,000.000	28 Feb 24	105.7031			0.00	100,417.97	100,417.97	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	70,000.000	05 Mar 24	107.9531			0.00	75,567.19	75,567.19	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	30,000.000	07 Mar 24	108.0859			0.00	32,425.78	32,425.78	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	20,000.000	08 Mar 24	108.1172			0.00	21,623.44	21,623.44	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	15,000.000	20 Mar 24	105.2578			0.00	15,788.67	15,788.67	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	30,000.000	01 Apr 24	104.6484			0.00	31,394.53	31,394.53	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	30,000.000	02 Apr 24	103.9688			0.00	31,190.63	31,190.63	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	30,000.000	08 Apr 24	103.1094			0.00	30,932.81	30,932.81	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	35,000.000	16 Apr 24	99.8984			0.00	34,964.45	34,964.45	0.00
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-15,000.000	13 Feb 24		105.1797		0.00	15,873.99	15,776.95	-97.04
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-15,000.000	13 Feb 24		105.2266		0.00	15,873.99	15,783.98	-90.01
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-80,000.000	13 Feb 24		105.0391		0.00	84,661.17	84,031.25	-629.92

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-20,000.000	15 Feb 24		105.4766		0.00	21,161.25	21,095.31	-65.94
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-40,000.000	21 Feb 24		104.2656		0.00	42,315.28	41,706.25	-609.03
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-30,000.000	28 Feb 24		105.2266		0.00	31,732.49	31,567.97	-164.52
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-40,000.000	14 Mar 24		105.1793		0.00	42,389.85	42,071.72	-318.13
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-70,000.000	14 Mar 24		105.3047		0.00	74,182.24	73,713.28	-468.96
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-15,000.000	20 Mar 24		105.2578		0.00	15,884.48	15,788.67	-95.81
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-65,000.000	20 Mar 24		104.8984		0.00	68,832.95	68,183.98	-648.97
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-30,000.000	22 Mar 24		106.2031		0.00	31,767.85	31,860.94	93.09
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-100,000.000	09 Apr 24		104.3438		0.00	105,804.97	104,343.75	-1,461.22
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-145,000.000	09 Apr 24		104.3438		0.00	153,417.22	151,298.44	-2,118.78
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-15,000.000	15 Apr 24		100.2144		0.00	15,862.68	15,032.17	-830.51
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-160,000.000	29 Apr 24		99.8750		0.00	168,329.14	159,800.00	-8,529.14
UNITED STATES TREAS BDS DTD 00300 4.75% 11-15-2053 SEDOL: BRBS4M1	-135,000.000	29 Apr 24		99.8750		0.00	142,027.77	134,831.25	-7,196.52
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	10,995,000.000	21 Oct 24	102.1836			0.00	11,235,086.13	11,235,086.13	0.00
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	188,000.000	05 Nov 24	103.0000			0.00	193,640.00	193,640.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	-190,000.000	12 Aug 24		107.1406		0.00	202,860.01	203,567.18	707.17
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	-95,000.000	12 Aug 24		107.1406		0.00	101,430.00	101,783.59	353.59
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	-75,000.000	04 Oct 24		106.2344		0.00	81,075.76	79,675.78	-1,399.98
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	-300,000.000	06 Nov 24		99.8320		0.00	299,400.08	299,496.09	96.01
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 SEDOL: BMDNWD6	-2,425,000.000	21 Oct 24		51.5234		0.00	1,373,757.09	1,249,443.36	-124,313.73
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 SEDOL: BN7JWV5	-3,445,000.000	21 Oct 24		55.0508		0.00	2,981,355.97	1,896,499.41	-1,084,856.56
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VFN5	100,000.000	17 Jan 24	104.0000			0.00	104,000.00	104,000.00	0.00
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VFN5	460,000.000	17 Jan 24	104.1406			0.00	479,046.88	479,046.88	0.00
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VFN5	20,000.000	09 Feb 24	103.4688			0.00	20,693.75	20,693.75	0.00
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VFN5	-30,000.000	23 Jan 24		103.4531		0.00	31,090.64	31,035.94	-54.70
UNITED STATES TREAS BDS DTD 11/15/2023 4.75% 11-15-2043 SEDOL: BP0VFN5	-15,000.000	15 Feb 24		103.1406		0.00	15,540.35	15,471.09	-69.26
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG SEDOL: BM9WFN8	-2,220,000.000	21 Oct 24		58.7539		0.00	2,178,091.44	1,304,336.72	-873,754.72
UNITED STATES TREAS BDS 1.875% 11-15-205 1 SEDOL: BMCNFZ0	-1,045,000.000	16 Apr 24		55.5938		0.00	875,696.19	580,954.69	-294,741.50
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	985,000.000	16 Apr 24	61.1196			0.00	602,027.91	602,027.91	0.00
UNITED STATES TREAS BDS 2.0% 02-15-2052 SEDOL: BM96PW9	-985,000.000	21 Oct 24		64.0039		0.00	609,110.22	630,438.48	21,328.26

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
UNITED STATES TREAS BDS 2.25% DUE 05-15-2051 REG SEDOL: BMHV4V8	-2,115,000.000	21 Oct 24		66.3320		0.00	1,885,482.77	1,402,922.46	-482,560.31
UNITED STATES TREAS BDS 4.25% DUE 11-15-2040 REG SEDOL: BYQLV01	-160,000.000	21 Oct 24		98.1250		0.00	200,278.84	157,000.00	-43,278.84
UNITED STATES TREAS BDS 4.625% 05-15-20 44 SEDOL: BPZRN8	55,000.000	17 Jul 24	102.0391			0.00	56,121.48	56,121.48	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4 SEDOL: BTPH0B9	405,000.000	12 Dec 24	100.4375			0.00	406,771.88	406,771.88	0.00
UNITED STATES TREAS BDS 4.625% 11-15-204 4 SEDOL: BTPH0B9	-875,000.000	19 Dec 24		97.3711		0.00	851,748.95	851,997.07	248.12
US TREASURY N/B 2% DUE 02-15-2050 REG SEDOL: BK8ZZ34	-2,940,000.000	21 Oct 24		61.2539		0.00	1,969,197.31	1,800,864.84	-168,332.47
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	285,000.000	05 Nov 24	96.4844			0.00	274,980.47	274,980.47	0.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	110,000.000	04 Dec 24	97.7891			0.00	107,567.97	107,567.97	0.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	40,000.000	12 Dec 24	95.0195			0.00	38,007.81	38,007.81	0.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	210,000.000	13 Dec 24	93.9531			0.00	197,301.56	197,301.56	0.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	110,000.000	13 Dec 24	94.5313			0.00	103,984.38	103,984.38	0.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	25,000.000	16 Dec 24	94.1992			0.00	23,549.80	23,549.80	0.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	190,000.000	18 Dec 24	93.0078			0.00	176,714.84	176,714.84	0.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	730,000.000	19 Dec 24	92.1289			0.00	672,541.02	672,541.02	0.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	-190,000.000	04 Dec 24		97.7734		0.00	186,094.74	185,769.53	-325.21

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	-335,000.000	12 Dec 24		95.4219		0.00	320,226.78	319,663.28	-563.50
Corporate Debt Instruments - Other									
Canada - USD									
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	-55,000.000	08 Jul 24		67.7200		0.00	52,232.66	37,246.00	-14,986.66
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	-40,000.000	08 Jul 24		111.3900		0.00	39,949.17	44,556.00	4,606.83
TRANSCANADA 4.75% DUE 05-15-2038 SEDOL: BD366Y1	-65,000.000	08 Jul 24		92.6060		0.00	65,312.16	60,193.91	-5,118.25
China - USD									
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL: BYVHXG4	-200,000.000	20 Mar 24		80.8400		0.00	236,323.83	161,680.00	-74,643.83
ALIBABA GROUP HLDG 5.25% DUE 05-26-2035 CUSIP: 01609WBK7	200,000.000	19 Nov 24	99.6490			0.00	199,298.00	199,298.00	0.00
France - USD									
PVTPL BPCE SA 5.716% 01-18-2030 CUSIP: 05571AAV7	250,000.000	08 Jan 24	100.0000			0.00	250,000.00	250,000.00	0.00
Germany - USD									
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	150,000.000	02 Feb 24	100.9850			0.00	151,477.50	151,477.50	0.00
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	-35,000.000	27 Jun 24		102.5320		0.00	35,330.12	35,886.20	556.08
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	20,000.000	27 Jun 24	104.4890			0.00	20,897.80	20,897.80	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	-45,000.000	08 Jul 24		104.2860		0.00	46,319.78	46,928.70	608.92
Ireland - USD									
AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29 -2041 BEO SEDOL: BNW1X5	-65,000.000	08 Jul 24		79.8280		0.00	49,551.31	51,888.20	2,336.89
AERCAP IRELAND CAPITAL DAC GTD SR NT 5.3% 01-19-2034 SEDOL: BRXGPX1	220,000.000	04 Jan 24	97.7290			0.00	215,003.80	215,003.80	0.00
Luxembourg - USD									
ARCELORMITTAL SA 6.35% 06-17-2054 SEDOL: BS0C3V3	-25,000.000	05 Aug 24		99.4990		0.00	24,831.88	24,874.75	42.87
ARCELORMITTAL SA 6.35% 06-17-2054 SEDOL: BS0C3V3	-25,000.000	06 Aug 24		98.8680		0.00	24,831.89	24,717.00	-114.89
ARCELORMITTAL SA 6.35% 06-17-2054 SEDOL: BS0C3V3	-25,000.000	07 Aug 24		98.0750		0.00	24,831.91	24,518.75	-313.16
ARCELORMITTAL SA 6.35% 06-17-2054 SEDOL: BS0C3V3	-50,000.000	08 Aug 24		97.5990		0.00	49,663.85	48,799.50	-864.35
Mexico - USD									
PVTPL MINERA MEXICO S A DE C V SR NT 144A 4.5% DUE 01-26-2050/07-26-2049 BEO SEDOL: BKP8J78	-60,000.000	08 Jul 24		76.0000		0.00	57,266.62	45,600.00	-11,666.62
Norway - USD									
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	150,000.000	24 Sep 24	99.6900			0.00	149,535.00	149,535.00	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
South Africa - USD									
PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054 CUSIP: 034863BF6	-45,000.000	08 Jul 24		100.1540		0.00	44,312.11	45,069.30	757.19
United Kingdom - USD									
VODAFONE GROUP PLC 5.75% 06-28-2054 SEDOL: BNZHZ56	-45,000.000	08 Jul 24		98.4950		0.00	44,702.50	44,322.75	-379.75
United States - USD									
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	-45,000.000	28 Feb 24		85.7920		0.00	51,547.62	38,606.40	-12,941.22
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	-95,000.000	05 Mar 24		87.0670		0.00	108,812.10	82,713.65	-26,098.45
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	-35,000.000	07 Mar 24		87.2880		0.00	40,087.55	30,550.80	-9,536.75
ABBVIE INC 5.4% 03-15-2054 SEDOL: BSNSFM3	-20,000.000	28 Feb 24		101.1050		0.00	19,931.44	20,221.00	289.56
AES CORP 7.6% 01-15-2055 SEDOL: BQH7RQ0	100,000.000	16 May 24	100.0000			0.00	100,000.00	100,000.00	0.00
ALEXANDRIA REAL ESTATE EQUITIES INC 5.15% 04-15-2053 SEDOL: BN452W7	-50,000.000	08 Jul 24		89.1100		0.00	47,261.69	44,555.00	-2,706.69
ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054 SEDOL: BPGLSJ6	-45,000.000	16 Apr 24		91.3280		0.00	44,974.53	41,097.60	-3,876.93
ALEXANDRIA REAL ESTATE EQUITIES 3.55% 03-15-2052 SEDOL: BP2TQZ6	-60,000.000	08 Jul 24		68.1070		0.00	56,268.68	40,864.20	-15,404.48
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	50,000.000	24 Jun 24	70.4400			0.00	35,220.00	35,220.00	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	-45,000.000	24 Jun 24		82.4770		0.00	44,825.68	37,114.65	-7,711.03
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	295,000.000	04 Dec 24	62.2000			0.00	183,490.00	183,490.00	0.00
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	50,000.000	21 Feb 24	99.4610			0.00	49,730.50	49,730.50	0.00
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	101,000.000	09 Sep 24	106.0720			0.00	107,132.72	107,132.72	0.00
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	100,000.000	10 Sep 24	106.1180			0.00	106,118.00	106,118.00	0.00
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	-45,000.000	08 Jul 24		100.0060		0.00	44,213.91	45,002.70	788.79
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	-110,000.000	04 Dec 24		102.5910		0.00	110,088.85	112,850.10	2,761.25
AON NORTH AMER INC 5.3% 03-01-2031 SEDOL: BMFF906	100,000.000	28 Feb 24	99.7400			0.00	99,740.00	99,740.00	0.00
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286	-55,000.000	01 Aug 24		85.3230		0.00	45,752.32	46,927.65	1,175.33
APOLLO GLOBAL MGMT 5.8% 05-21-2054 SEDOL: BQFPSPG3	45,000.000	16 May 24	100.5220			0.00	45,234.90	45,234.90	0.00
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	-25,000.000	09 Feb 24		86.3070		0.00	29,162.74	21,576.75	-7,585.99
APPLE INC 4.45% DUE 05-06-2044 CUSIP: 037833AT7	-105,000.000	17 Jan 24		95.6850		0.00	115,307.20	100,469.25	-14,837.95
APPLE INC 4.65% DUE 02-23-2046 CUSIP: 037833BX7	-475,000.000	17 Jan 24		96.2130		0.00	520,120.89	457,011.75	-63,109.14
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL: BRJX6P5	-40,000.000	08 Jul 24		111.9270		0.00	39,608.39	44,770.80	5,162.41
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	45,000.000	29 Aug 24	71.1220			0.00	32,004.90	32,004.90	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	-55,000.000	08 Jul 24		71.3730		0.00	54,342.10	39,255.15	-15,086.95
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	-40,000.000	01 Apr 24		99.7930		0.00	39,752.70	39,917.20	164.50
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	-40,000.000	02 Apr 24		99.1110		0.00	39,752.72	39,644.40	-108.32
ATHENE HLDG LTD 6.25% 04-01-2054 SEDOL: BQBDXL1	-35,000.000	08 Apr 24		99.3630		0.00	34,783.75	34,777.05	-6.70
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	-80,000.000	08 Jul 24		100.9150		0.00	80,000.00	80,732.00	732.00
BLACKROCK FUNDING INC 5.0% 03-14-2034 SEDOL: BPBJZ16	170,000.000	05 Mar 24	99.8440			0.00	169,734.80	169,734.80	0.00
BLACKROCK FUNDING INC 5.0% 03-14-2034 SEDOL: BPBJZ16	-170,000.000	02 Apr 24		99.2170		0.00	169,736.86	168,668.90	-1,067.96
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	80,000.000	25 Jun 24	67.1650			0.00	53,732.00	53,732.00	0.00
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	-10,000.000	09 Jan 24		69.0780		0.00	8,703.65	6,907.80	-1,795.85
BRISTOL-MYERS SQUIBB CO 6.25% DUE 11-15-2053 SEDOL: BNDS24	-115,000.000	21 May 24		109.1720		0.00	114,680.63	125,547.80	10,867.17
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	205,000.000	03 Jun 24	99.4700			0.00	203,913.50	203,913.50	0.00
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG CUSIP: 161175CA0	10,000.000	06 Feb 24	64.0170			0.00	6,401.70	6,401.70	0.00
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01- 2052 REG CUSIP: 161175CA0	-70,000.000	08 Jul 24		63.7910		0.00	44,661.19	44,653.70	-7.49
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	10,000.000	06 Feb 24	74.1680			0.00	7,416.80	7,416.80	0.00
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	30,000.000	13 Feb 24	72.8290			0.00	21,848.70	21,848.70	0.00

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Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	25,000.000	13 Feb 24	83.4860			0.00	20,871.50	20,871.50	0.00
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	20,000.000	15 Feb 24	80.1440			0.00	16,028.80	16,028.80	0.00
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	-67,000.000	04 Apr 24		97.7880		0.00	74,036.43	65,517.96	-8,518.47
CIGNA GROUP 5.6% 02-15-2054 SEDOL: BNNK0Z2	-115,000.000	26 Mar 24		99.4890		0.00	114,865.83	114,412.35	-453.48
CIGNA GROUP 5.6% 02-15-2054 SEDOL: BNNK0Z2	-45,000.000	08 Jul 24		97.8300		0.00	43,387.40	44,023.50	636.10
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	160,000.000	23 Apr 24	100.0000			0.00	160,000.00	160,000.00	0.00
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	-80,000.000	08 Jul 24		102.6990		0.00	80,000.00	82,159.20	2,159.20
CITIGROUP INC 2.52% 11-03-2032 SEDOL: BNHX0P7	-225,000.000	16 Jan 24		81.3670		0.00	184,389.84	183,075.75	-1,314.09
CITIGROUP INC 5.411% 09-19-2039 SEDOL: BS6QBX7	235,000.000	12 Sep 24	100.0000			0.00	235,000.00	235,000.00	0.00
CITIGROUP INC 5.449% 06-11-2035 CUSIP: 172967PL9	525,000.000	04 Jun 24	100.0000			0.00	525,000.00	525,000.00	0.00
CITIGROUP INC 5.827% 02-13-2035 SEDOL: BRBYMP8	405,000.000	06 Feb 24	100.0000			0.00	405,000.00	405,000.00	0.00
CITIGROUP INC 6.27% 11-17-2033 SEDOL: BJJ59J6	70,000.000	18 Sep 24	110.0420			0.00	77,029.40	77,029.40	0.00
CITIGROUP INC 6.27% 11-17-2033 SEDOL: BJJ59J6	-220,000.000	07 Oct 24		108.5340		0.00	241,557.29	238,774.80	-2,782.49
COLUMBIA PIPELN 5.8% DUE 06-01-2045 SEDOL: BD723V1	-55,000.000	08 Jul 24		98.2950		0.00	59,574.44	54,062.25	-5,512.19
COMCAST CORP NEW 5.65% 06-01-2054 SEDOL: BS3FND1	355,000.000	20 May 24	99.5540			0.00	353,416.70	353,416.70	0.00

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Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
CONOCOPHILLIPS 5.3% 05-15-2053 SEDOL: BMTYC44	-100,000.000	03 Oct 24		100.5340		0.00	99,405.35	100,534.00	1,128.65
CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053 SEDOL: BQXRSK5	20,000.000	20 Sep 24	111.3550			0.00	22,271.00	22,271.00	0.00
COREBRIDGE FINANCIAL INC 4.4% 04-05-2052 SEDOL: BPYS2Y2	-55,000.000	08 Jul 24		80.3060		0.00	55,075.88	44,168.30	-10,907.58
COREBRIDGE FINL 6.375% 09-15-2054 SEDOL: BPLQM16	100,000.000	05 Sep 24	100.0000			0.00	100,000.00	100,000.00	0.00
CVS HEALTH CORP SR NT 6% 06-01-2063 SEDOL: BQ0MLF9	-87,000.000	01 Mar 24		100.5840		0.00	86,873.25	87,508.08	634.83
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	-15,000.000	25 Jan 24		90.4910		0.00	12,924.99	13,573.65	648.66
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	-15,000.000	20 Mar 24		89.4070		0.00	12,938.11	13,411.05	472.94
CVS HEALTH CORP 5.625% 02-21-2053 SEDOL: BNGF9D5	-55,000.000	24 Jan 24		97.8670		0.00	53,982.88	53,826.85	-156.03
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	100,000.000	13 Feb 24	98.9140			0.00	98,914.00	98,914.00	0.00
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	25,000.000	15 Feb 24	99.8230			0.00	24,955.75	24,955.75	0.00
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	40,000.000	15 Jul 24	97.4040			0.00	38,961.60	38,961.60	0.00
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	-75,000.000	07 Mar 24		101.2010		0.00	74,588.45	75,900.75	1,312.30
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	-75,000.000	08 Mar 24		101.5810		0.00	74,588.51	76,185.75	1,597.24
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	-175,000.000	18 Mar 24		99.8370		0.00	174,040.72	174,714.75	674.03
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	125,000.000	04 Jun 24	100.0980			0.00	125,122.50	125,122.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	90,000.000	16 Jul 24	100.0380			0.00	90,034.20	90,034.20	0.00
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	250,000.000	03 Oct 24	103.1400			0.00	257,850.00	257,850.00	0.00
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	130,000.000	09 Oct 24	101.1280			0.00	131,466.40	131,466.40	0.00
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	300,000.000	19 Aug 24	99.8820			0.00	299,646.00	299,646.00	0.00
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	170,000.000	09 Apr 24	99.9570			0.00	169,926.90	169,926.90	0.00
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	110,000.000	09 Apr 24	99.9540			0.00	109,949.40	109,949.40	0.00
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	200,000.000	22 Oct 24	99.4530			0.00	198,906.00	198,906.00	0.00
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	100,000.000	12 Aug 24	99.9660			0.00	99,966.00	99,966.00	0.00
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL: BRK1WR2	-45,000.000	08 Jul 24		99.9650		0.00	44,758.19	44,984.26	226.07
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	-120,000.000	28 Feb 24		97.6220		0.00	119,430.17	117,146.40	-2,283.77
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	-25,000.000	08 Mar 24		99.7930		0.00	24,881.39	24,948.25	66.86
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	-45,000.000	08 Jul 24		98.8070		0.00	44,788.87	44,463.16	-325.71
EXELON GENERATION SR NT 6.25 DUE 10-01-2039 SEDOL: B4LVKD2	-60,000.000	08 Jul 24		104.7370		0.00	70,732.25	62,842.20	-7,890.05
FREEPORT-MCMORAN 5.45% DUE 03-15-2043 SEDOL: BFPC4S1	-55,000.000	08 Jul 24		96.1840		0.00	61,088.09	52,901.20	-8,186.89
GATX CORP 6.05% 06-05-2054 SEDOL: BR3T9Z0	50,000.000	03 Jun 24	99.9590			0.00	49,979.50	49,979.50	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
GATX CORP 6.05% 06-05-2054 SEDOL: BR3T9Z0	-45,000.000	08 Jul 24		101.7660		0.00	44,981.61	45,794.70	813.09
GENERAL MTRS CO 5.95% DUE 04-01-2049 SEDOL: BGLRQ81	-35,000.000	08 Jul 24		98.8280		0.00	31,179.27	34,589.80	3,410.53
GOLDMAN SACHS 5.851% 04-25-2035 SEDOL: BSCB6G4	-80,000.000	08 Jul 24		103.4090		0.00	80,000.00	82,727.20	2,727.20
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	50,000.000	03 Apr 24	93.2870			0.00	46,643.50	46,643.50	0.00
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	300,000.000	07 Aug 24	99.9350			0.00	299,805.00	299,805.00	0.00
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	440,000.000	07 Aug 24	99.9350			0.00	439,714.00	439,714.00	0.00
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	265,000.000	30 Sep 24	105.1240			0.00	278,578.60	278,578.60	0.00
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	75,000.000	07 Mar 24	101.3760			0.00	76,032.00	76,032.00	0.00
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	75,000.000	08 Mar 24	101.5380			0.00	76,153.50	76,153.50	0.00
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6	90,000.000	01 Mar 24	99.2720			0.00	89,344.80	89,344.80	0.00
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6	-40,000.000	08 Jul 24		99.5350		0.00	39,602.80	39,814.00	211.20
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	175,000.000	18 Mar 24	99.0580			0.00	173,351.50	173,351.50	0.00
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	15,000.000	20 Mar 24	98.8750			0.00	14,831.25	14,831.25	0.00
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	75,000.000	20 Mar 24	98.5680			0.00	73,926.00	73,926.00	0.00
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	120,000.000	26 Mar 24	99.7760			0.00	119,731.20	119,731.20	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	-125,000.000	04 Jun 24		98.2860		0.00	124,283.11	122,857.50	-1,425.61
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	-85,000.000	16 Jul 24		98.2210		0.00	84,404.41	83,487.85	-916.56
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	-265,000.000	30 Sep 24		102.2520		0.00	263,155.98	270,967.80	7,811.82
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL: BD319Y7	-45,000.000	23 Jul 24		81.5120		0.00	37,200.15	36,680.40	-519.75
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	35,000.000	05 Nov 24	76.2790			0.00	26,697.65	26,697.65	0.00
JPMORGAN CHASE & CO 4.946% 10-22-2035 SEDOL: BS55CQ5	-290,000.000	05 Nov 24		97.9740		0.00	290,000.00	284,124.60	-5,875.40
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	-80,000.000	08 Jul 24		100.4650		0.00	80,000.00	80,372.00	372.00
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	-55,000.000	08 Jul 24		89.0420		0.00	50,181.58	48,973.10	-1,208.48
KINDER MORGAN INC 5.45% DUE 08-01-2052 SEDOL: BMZNPX5	-50,000.000	08 Jul 24		94.0170		0.00	47,056.58	47,008.50	-48.08
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	220,000.000	12 Aug 24	99.5100			0.00	218,922.00	218,922.00	0.00
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO SEDOL: BNNPR34	-45,000.000	18 Jun 24		99.0050		0.00	44,962.79	44,552.25	-410.54
LOWE'S COMPANIES INC 5.625% DUE 04-15-2053 BEO SEDOL: BNNPR34	-50,000.000	01 Jul 24		95.9100		0.00	49,958.72	47,955.00	-2,003.72
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	45,000.000	18 Jun 24	80.3660			0.00	36,164.70	36,164.70	0.00
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	60,000.000	01 Jul 24	77.5750			0.00	46,545.00	46,545.00	0.00
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	100,000.000	30 Oct 24	99.9860			0.00	99,986.00	99,986.00	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
MERCK & CO INC NEW 5.0% 05-17-2053 SEDOL: BP487M5	-110,000.000	31 Jan 24		100.4030		0.00	109,569.27	110,443.30	874.03
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	150,000.000	31 Jan 24	67.2690			0.00	100,903.50	100,903.50	0.00
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	75,000.000	30 May 24	62.3950			0.00	46,796.24	46,796.24	0.00
MICROSOFT CORP 2.921% 03-17-2052 USD SEDOL: BMFPJG2	-75,000.000	30 May 24		67.0070		0.00	76,145.34	50,255.25	-25,890.09
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	-80,000.000	08 Jul 24		100.8400		0.00	80,000.00	80,672.00	672.00
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	-125,000.000	17 Apr 24		100.2030		0.00	125,000.00	125,253.75	253.75
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	-45,000.000	08 Jul 24		92.1420		0.00	44,823.73	41,463.90	-3,359.83
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	-40,000.000	08 Jul 24		114.3920		0.00	41,000.60	45,756.80	4,756.20
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	-95,000.000	14 Feb 24		70.2890		0.00	70,570.46	66,774.55	-3,795.91
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	100,000.000	04 Oct 24	99.0130			0.00	99,013.00	99,013.00	0.00
ORACLE CORP 5.375% 09-27-2054 SEDOL: BLFBZX2	95,000.000	04 Oct 24	99.0130			0.00	94,062.35	94,062.35	0.00
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	90,000.000	04 Oct 24	98.5340			0.00	88,680.60	88,680.60	0.00
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	100,000.000	04 Oct 24	98.5340			0.00	98,534.00	98,534.00	0.00
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	35,000.000	22 Mar 24	108.6410			0.00	38,024.35	38,024.35	0.00
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	-45,000.000	08 Jul 24		99.0800		0.00	44,647.78	44,586.00	-61.78

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
PEPSICO INC 5.25% 07-17-2054 SEDOL: BSWW1L7	420,000.000	15 Jul 24	99.7450			0.00	418,929.00	418,929.00	0.00
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	-100,000.000	28 Jun 24		97.0170		0.00	100,082.17	97,017.00	-3,065.17
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	-45,000.000	08 Jul 24		97.8660		0.00	45,036.94	44,039.70	-997.24
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	70,000.000	14 Mar 24	96.6980			0.00	67,688.60	67,688.60	0.00
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	-40,000.000	08 Jul 24		96.1830		0.00	39,443.60	38,473.20	-970.40
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP: 693475BW4	-160,000.000	09 Feb 24		101.0290		0.00	160,322.48	161,646.40	1,323.92
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP: 693475BW4	-125,000.000	16 Feb 24		100.3790		0.00	125,251.47	125,473.75	222.28
PNC FINL SVCS GROUP INC 5.676% 01-22-2035 CUSIP: 693475BW4	-115,000.000	01 Mar 24		100.1130		0.00	115,230.35	115,129.95	-100.40
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	205,000.000	18 Jul 24	96.1120			0.00	197,029.60	197,029.60	0.00
PRUDENTIAL FINL INC 6.5% 03-15-2054 SEDOL: BQ5HY61	-85,000.000	08 Jul 24		101.8000		0.00	85,000.00	86,530.00	1,530.00
PUBLIC SERVICE ELECTRIC 4.85% 08-01-2034 SEDOL: BSWWTG8	100,000.000	01 Aug 24	99.7190			0.00	99,719.00	99,719.00	0.00
PUBLIC STORAGE 5.35% 08-01-2053 SEDOL: BM8K157	-5,000.000	18 Jul 24		99.5300		0.00	4,913.28	4,976.50	63.22
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 SEDOL: BS4DJ70	100,000.000	24 Jul 24	99.9940			0.00	99,994.00	99,994.00	0.00
PVTPL BERRY GLOBAL INC 5.65% 01-15-2034 SEDOL: BRF2076	100,000.000	10 Jan 24	99.7140			0.00	99,714.00	99,714.00	0.00
PVTPL BOEING CO 6.528% 05-01-2034 SEDOL: BQ66GR2	300,000.000	09 May 24	102.0230			0.00	306,069.00	306,069.00	0.00

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
PVTPLE BOEING CO 6.858% 05-01-2054 SEDOL: BQ66HN5	200,000.000	29 Apr 24	100.0000			0.00	200,000.00	200,000.00	0.00
PVTPLE BOEING CO 7.008% 05-01-2064 SEDOL: BQ66HK2	160,000.000	29 Apr 24	100.0000			0.00	160,000.00	160,000.00	0.00
PVTPLE GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	-50,000.000	08 Jul 24		100.1650		0.00	50,355.48	50,082.50	-272.98
PVTPLE JBS USA FOOD FINANCE 7.25% 11-15-2053 CUSIP: 47214BAB4	-45,000.000	08 Jul 24		110.6440		0.00	46,263.58	49,789.80	3,526.22
PVTPLE SABAL TRAIL TRANSM 4.832% DUE 05-0 1-2048 SEDOL: BD0RRX3	-55,000.000	08 Jul 24		87.0220		0.00	54,890.77	47,862.10	-7,028.67
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	-40,000.000	08 Jul 24		111.2700		0.00	39,963.90	44,508.00	4,544.10
STRYKER CORP 4.625% 09-11-2034 SEDOL: BRQPL82	100,000.000	04 Sep 24	99.4700			0.00	99,470.00	99,470.00	0.00
TRUIST FINL CORP 5.711% 01-24-2035 CUSIP: 89788MAS1	125,000.000	01 Feb 24	101.8210			0.00	127,276.25	127,276.25	0.00
TRUIST FINL CORP 5.711% 01-24-2035 CUSIP: 89788MAS1	85,000.000	01 Feb 24	101.9750			0.00	86,678.75	86,678.75	0.00
TRUIST FINL CORP 5.711% 01-24-2035 CUSIP: 89788MAS1	-85,000.000	08 Jul 24		100.7060		0.00	85,526.35	85,600.10	73.75
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	-155,000.000	08 Feb 24		96.7760		0.00	152,494.89	150,002.80	-2,492.09
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	-45,000.000	08 Jul 24		98.7280		0.00	44,872.61	44,427.60	-445.01
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	-105,000.000	17 Jul 24		99.0050		0.00	104,703.00	103,955.25	-747.75
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	35,000.000	24 Jul 24	100.5190			0.00	35,181.65	35,181.65	0.00
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	-130,000.000	09 Oct 24		104.6910		0.00	129,972.76	136,098.30	6,125.54

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◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
US BANCORP 5.678% 01-23-2035 CUSIP: 91159HJR2	-80,000.000	08 Jul 24		101.5420		0.00	80,000.00	81,233.60	1,233.60
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	-55,000.000	08 Jul 24		73.4600		0.00	54,787.54	40,403.00	-14,384.54
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	-80,000.000	17 Jul 24		84.2830		0.00	84,862.39	67,426.40	-17,435.99
VICI PPTYS LP SR NT 5.625% 05-15-2052 SEDOL: BP5JTP4	-50,000.000	08 Jul 24		90.9260		0.00	46,533.51	45,463.00	-1,070.51
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	50,000.000	28 Feb 24	80.2780			0.00	40,139.00	40,139.00	0.00
WELLS FARGO & CO MEDIUM TERM SR NTS BOOK ENTRY 3.35% 03-02-2033 CUSIP: 95000U2U6	-165,000.000	05 Jan 24		85.6490		0.00	148,400.38	141,320.85	-7,079.53
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	90,000.000	04 Oct 24	103.8910			0.00	93,501.89	93,501.89	0.00
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	-80,000.000	08 Jul 24		100.7870		0.00	80,000.00	80,629.60	629.60
Other									
Brazil - USD									
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	200,000.000	22 Jan 24	99.7070			0.00	199,414.00	199,414.00	0.00
Chile - USD									
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2 047 REG CUSIP: 168863CE6	40,000.000	23 Jan 24	78.6080			0.00	31,443.20	31,443.20	0.00
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	30,000.000	25 Jan 24	95.6780			0.00	28,703.40	28,703.40	0.00
REPUBLIC OF CHILE 5.33% 01-05-2054 CUSIP: 168863EA2	35,000.000	25 Jan 24	95.4420			0.00	33,404.70	33,404.70	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
CITIGROUP GLOBAL MARKETS INC.									
Peru - PEN									
&&& REPUBLIC OF PERU REP OF 5.4% 12/08/2 034 SEDOL: BJ5FWS4	900.000	24 Oct 24	24.4118			0.00	219,705.84	219,705.84	0.00
PERU REP 144A FIXED 6.15% 08-12-2032 REG CUSIP: 715638BY7	426.000	17 Dec 24	26.5046			0.00	112,909.60	112,909.60	0.00
PERU(REP OF) 6.95% 12/08/2031 DUAL CURR SEDOL: B3XZ347	100.000	13 Dec 24	28.1108			0.00	28,110.76	28,110.76	0.00
REPUBLIC OF PERU 5.4% 12/08/2034 SEDOL: BJ5FWS4	400.000	23 Oct 24	24.2852			0.00	97,140.63	97,140.63	0.00
Peru - USD									
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	-55,000.000	12 Dec 24		65.0000		0.00	34,678.77	35,750.00	1,071.23
United States - USD									
BUY TO OPEN REPO W/CITIGROUP 4.6% FROM 12-13-2024 TO 12-16-2024 CUSIP: 77799DEC4	9,500,000.000	12 Dec 24	100.0000			0.00	9,500,000.00	9,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.6% FROM 12-13-2024 TO 12-16-2024 CUSIP: 77799DEC4	-9,500,000.000	16 Dec 24		100.0000		0.00	9,500,000.00	9,500,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.61% FROM 12-16-2024 TO 12-17-2024 CUSIP: 77799DEC4	16,300,000.000	16 Dec 24	100.0000			0.00	16,300,000.00	16,300,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.61% FROM 12-16-2024 TO 12-17-2024 CUSIP: 77799DEC4	-16,300,000.000	17 Dec 24		100.0000		0.00	16,300,000.00	16,300,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.63% FROM 12-16-2024 TO 12-17-2024 CUSIP: 77799DEC4	100,000.000	13 Dec 24	100.0000			0.00	100,000.00	100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.63% FROM 12-16-2024 TO 12-17-2024 CUSIP: 77799DEC4	-100,000.000	17 Dec 24		100.0000		0.00	100,000.00	100,000.00	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ 5% Report - Part D

Series of Transactions with Same Party in Excess of 5%

Security Description / Asset ID	Shares/Par Value	Date	Acquisition Price	Disposition Price	Lease Rental	Expenses Incurred	Cost	Current Value on Transaction Date	Net Gain/Loss
<i>CITIGROUP GLOBAL MARKETS INC.</i>									
BUY TO OPEN REPO W/CITIGROUP 4.66% FROM 12-13-2024 TO 12-16-2024 CUSIP: 77799DEC4	100,000.000	12 Dec 24	100.0000			0.00	100,000.00	100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.66% FROM 12-13-2024 TO 12-16-2024 CUSIP: 77799DEC4	-100,000.000	16 Dec 24		100.0000		0.00	100,000.00	100,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.66% FROM 12-16-2024 TO 12-17-2024 CUSIP: 77799DEC4	83,400,000.000 *	13 Dec 24	100.0000			0.00	83,400,000.00	83,400,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 4.66% FROM 12-16-2024 TO 12-17-2024 CUSIP: 77799DEC4	-83,400,000.000 *	17 Dec 24		100.0000		0.00	83,400,000.00	83,400,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 08-26-2024 TO 08-27-2024 CUSIP: 77799AUG3	4,200,000.000	26 Aug 24	100.0000			0.00	4,200,000.00	4,200,000.00	0.00
BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 08-26-2024 TO 08-27-2024 CUSIP: 77799AUG3	-4,200,000.000	27 Aug 24		100.0000		0.00	4,200,000.00	4,200,000.00	0.00
Total CITIGROUP GLOBAL MARKETS INC.							286,166,825.90	282,024,471.84	-4,142,354.06

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 1,529,197,710.35

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBJDRSH3	ABBVIE INC 4.25% DUE 11-21-2049 REG	Acquisitions	95,000.00	-80,104.00	
		Dispositions	-1,177,000.00		1,008,616.48
SBSNSFM3	ABBVIE INC 5.4% 03-15-2054	Acquisitions	210,000.00	-209,279.70	
		Dispositions	-210,000.00		212,340.00
SBKT6LC7	ADR PROSUS N.V. ADR NASPERS NEWCO-ADR	Acquisitions	20,589.00	-122,339.84	
		Dispositions	-199,786.00		1,194,071.34
SBNVW1X5	AERCAP IRELAND CAP/GLOBA 3.85% DUE 10-29-2041 BEO	Acquisitions	590,000.00	-473,435.35	
		Dispositions	-1,150,000.00		924,993.10
SBTFJ242	AERCAP IRELAND CAP/GLOBA 4.95% 09-10-2034	Acquisitions	275,000.00	-270,701.75	
		Dispositions	-275,000.00		266,607.00
SBRXGPX1	AERCAP IRELAND CAPITAL DAC GTD SR NT 5.3% 01-19-2034	Acquisitions	220,000.00	-215,003.80	
		Dispositions	-220,000.00		219,791.00
SBDF0M43	AETNA INC NEW 3.875% DUE 08-15-2047	Acquisitions	190,000.00	-139,610.10	
		Dispositions	-190,000.00		146,227.80
SBKX8JV4	AIR PRODS & CHEMS FIXED 2.7% DUE 05-15-2040	Acquisitions	60,000.00	-43,778.40	
		Dispositions	-60,000.00		44,806.80
SBPGLSJ6	ALEXANDRIA REAL ESTATE EQUITIES INC 5.625% 05-15-2054	Acquisitions	260,000.00	-259,851.80	
		Dispositions	-260,000.00		243,244.20
SBYVHXG4	ALIBABA GROUP HLDG 4.4% DUE 12-06-2057	Acquisitions	315,000.00	-264,121.20	
		Dispositions	-200,000.00		161,680.00
C02079KAF4	ALPHABET INC 2.05% 08-15-2050	Acquisitions	520,000.00	-303,076.80	
		Dispositions	-315,000.00		183,424.50
SBRBQF55	AMERICAN ASSETS TR L P 6.15% 10-01-2034	Acquisitions	290,000.00	-289,118.05	
		Dispositions	-290,000.00		291,899.50
SBVCJNG8	AMERN INTL GROUP 4.375% DUE 01-15-2055	Acquisitions	145,000.00	-114,410.80	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-145,000.00		116,832.30
C031162CS7	AMGEN INC 3.375% 02-21-2050	Acquisitions	135,000.00	-96,840.90	
		Dispositions	-24,000.00		16,946.64
SBMTY5V2	AMGEN INC 5.6% DUE 03-01-2043	Acquisitions	120,000.00	-118,386.00	
		Dispositions	-25,000.00		25,075.50
SBMTY5X4	AMGEN INC 5.65% 03-02-2053	Acquisitions	850,000.00	-859,631.22	
		Dispositions	-195,000.00		197,652.90
SBMTY619	AMGEN INC 5.75% DUE 03-02-2063	Acquisitions	270,000.00	-270,523.35	
		Dispositions	-155,000.00		158,269.75
SBQFPSG3	APOLLO GLOBAL MGMT 5.8% 05-21-2054	Acquisitions	410,000.00	-411,538.65	
		Dispositions	-410,000.00		418,532.10
C037833AL4	APPLE INC 3.85% DUE 05-04-2043	Acquisitions	45,000.00	-38,531.70	
		Dispositions	-65,000.00		57,813.95
C9952WJ999	ARBOUR LANE CREDIT OPPORTUNITY FUND II (B) LP	Acquisitions	1,418,990.19	-1,418,990.19	
		Dispositions	-6,568,334.96		6,568,334.96
C9952WK996	ARBOUR LANE CREDIT OPPORTUNITY FUND III (B) LP	Acquisitions	11,647,244.28	-11,647,244.28	
		Dispositions	-8,075,474.45		8,075,474.45
SBS0C3V3	ARCELORMITTAL SA 6.35% 06-17-2054	Acquisitions	345,000.00	-342,667.80	
		Dispositions	-345,000.00		342,295.05
SBPGLSG3	ARTHUR J GALLAGHER & CO 5.75% 07-15-2054	Acquisitions	75,000.00	-77,627.25	
		Dispositions	-40,000.00		41,401.20
C046353AZ1	ASTRAZENECA PLC NT 3% 05-28-2051	Acquisitions	65,000.00	-44,558.80	
		Dispositions	-65,000.00		43,739.80
SBYQNH9	ASTRAZENECA PLC 4.375% DUE 11-16-2045	Acquisitions	220,000.00	-194,631.80	
		Dispositions	-66,000.00		57,596.88
C00206RKJ0	AT&T INC 3.5% DUE 09-15-2053 REG				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	-69,833.50	
		Dispositions	-235,000.00		167,203.80
SBNSLTY2	AT&T INC 3.55% DUE 09-15-2055				
		Acquisitions	40,000.00	-27,778.80	
		Dispositions	-175,000.00		120,128.20
SBQBDXL1	ATHENE HLDG LTD 6.25% 04-01-2054				
		Acquisitions	275,000.00	-273,297.75	
		Dispositions	-275,000.00		275,025.35
C04686JAJ0	ATHENE HLDG LTD 6.625% 10-15-2054				
		Acquisitions	470,000.00	-470,000.00	
		Dispositions	-470,000.00		465,572.60
SBQFN005	ATMOS ENERGY CORP 5.0% 12-15-2054				
		Acquisitions	115,000.00	-114,181.20	
		Dispositions	-115,000.00		115,005.75
C06051GMA4	BANK OF AMERICA CORPORATION 5.468% 01-23-2035				
		Acquisitions	665,000.00	-665,000.00	
		Dispositions	-285,000.00		290,981.25
SBN14QY7	BARCLAYS PLC 5.335% 09-10-2035				
		Acquisitions	635,000.00	-635,000.00	
		Dispositions	-463,000.00		449,500.05
SBPBMPF9	BARCLAYS PLC 6.036% 03-12-2055				
		Acquisitions	80,000.00	-80,000.00	
		Dispositions	-80,000.00		85,876.00
SBMY0LM8	BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050				
		Acquisitions	195,000.00	-128,789.70	
		Dispositions	-20,000.00		13,475.20
SBRJRLD0	BHP BILLITON FIN USA LTD 5.5% 09-08-2053				
		Acquisitions	35,000.00	-35,595.00	
		Dispositions	-35,000.00		35,177.90
SBPBJZ16	BLACKROCK FUNDING INC 5.0% 03-14-2034				
		Acquisitions	170,000.00	-169,734.80	
		Dispositions	-170,000.00		168,668.90
SBM8R6R5	BOEING CO FIXED 5.805% DUE 05-01-2050				
		Acquisitions	645,000.00	-612,770.85	
		Dispositions	-330,000.00		301,326.50
SBJGV2H0	BOEING CO 3.75% DUE 02-01-2050				
		Acquisitions	370,000.00	-242,370.50	
		Dispositions	-135,000.00		94,023.45

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBLGM4V5	BP CAP MKTS AMER INC 3.0% DUE 02-24-2050	Acquisitions	295,000.00	-192,735.30	
		Dispositions	-20,000.00		13,681.60
SBMZ5L44	BP CAP MKTS AMER INC 3.379% 02-08-2061	Acquisitions	100,000.00	-65,675.00	
		Dispositions	-115,000.00		79,007.30
SBMXWR94	BRISTOL MYERS FIXED 4.35% DUE 11-15-2047	Acquisitions	70,000.00	-59,387.30	
		Dispositions	-70,000.00		59,372.60
SBMWV9B8	BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044	Acquisitions	270,000.00	-243,575.10	
		Dispositions	-95,000.00		84,759.00
SBNDSD35	BRISTOL MYERS SQUIBB CO 6.4% 11-15-2063	Acquisitions	40,000.00	-44,361.20	
		Dispositions	-150,000.00		168,874.00
SBP96188	BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042	Acquisitions	415,000.00	-330,053.65	
		Dispositions	-250,000.00		193,375.10
SBRSF3Y0	BROADCOM INC 4.8% 10-15-2034	Acquisitions	380,000.00	-379,213.40	
		Dispositions	-110,000.00		106,233.60
SBP0V900	BSTN SCIENTIFIC 4.7% DUE 03-01-2049	Acquisitions	100,000.00	-89,974.00	
		Dispositions	-100,000.00		94,370.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.6% FROM 12-13-2024 TO 12-16-2024	Acquisitions	9,500,000.00	-9,500,000.00	
		Dispositions	-9,500,000.00		9,500,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.61% FROM 12-16-2024 TO 12-17-2024	Acquisitions	16,300,000.00	-16,300,000.00	
		Dispositions	-16,300,000.00		16,300,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.63% FROM 12-16-2024 TO 12-17-2024	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.66% FROM 12-13-2024 TO 12-16-2024	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		100,000.00
C77799DEC4	BUY TO OPEN REPO W/CITIGROUP 4.66% FROM 12-16-2024 TO 12-17-2024	Acquisitions	83,400,000.00	-83,400,000.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-83,400,000.00		83,400,000.00
C77799AUG3	BUY TO OPEN REPO W/CITIGROUP 5.34% FROM 08-26-2024 TO 08-27-2024	Acquisitions	4,200,000.00	-4,200,000.00	
		Dispositions	-4,200,000.00		4,200,000.00
SB5BGSJ6	CALIFORNIA ST TAXABLE-BUILD AMER BDS 7.35% DUE 11-01-2039 REG TAXABLE	Acquisitions	430,000.00	-507,606.40	
		Dispositions	-430,000.00		496,834.90
S9M5BJYU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 98.8671875 31750NE44	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		437.50
S9M5BKJU	CALL BONDOPT BOFAUS6NGFX 02/06/2024 FNCL 5% 02/13/2024 99.1875 31750NDP8	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		257.81
S9M62S2U	CALL BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 98.078125 31750NN77	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		296.88
S9M65YSU	CALL BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 98.15625 31750NOH4	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		257.81
S9M7V30U	CALL BONDOPT CHASUS33 06/06/2024 FNCL 5% 06/13/2024 97.21875 31750O0Y1	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		421.88
S9M8107U	CALL BONDOPT CHASUS33 07/08/2024 FNCL 5% 07/15/2024 97.265625 31750OCW2	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		203.13
S9M8MJGU	CALL BONDOPT CHASUS33 08/06/2024 FNCL 5% 08/13/2024 98.59375 31750OJW5	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		187.50
S9M93GTU	CALL BONDOPT CHASUS33 10/08/2024 FNCL 4% 10/15/2024 94.109375 31750OQC1	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		480.47
S9MXKSRU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.21% 317U7BIA0 04/11/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		280.59
S9MXSM0U	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.22% 317U7ETA2 18/11/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		296.47
S9MXRDLU	CALL SWO EUR BARCGB33 P 6MEURIB / R 2.26% 317U7DOA9 15/11/2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		303.98
S9MXDMCU	CALL SWO EUR BNPAFRPP P 6MEURIB / R 2.29% 317U78EA1 24/10/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		256.59
S9MXHQ2U	CALL SWO EUR BOFAUS6S P 6MEURIB / R 2.14% 317U7ANA6 01/11/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		266.74
S9MX668U	CALL SWO EUR CHASUS33 P 6MEURIB / R 2.26% 317U75IA3 16/10/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		270.57
S9MYFW1U	CALL SWO EUR MSCSUS33 P 6MEURIB / R 2.09% 317U7NYA6 27/12/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		266.15
S9MX5MUU	CALL SWO EUR RBOSGB2RTCM P 6MEURIB / R 2.1% 317U73TA6 14/10/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		155.52
S9MX5PPU	CALL SWO USD BOFAUS6S P 1DSOFR / R 2.995% 317U74JA5 10/15/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9MX598U	CALL SWO USD CHASUS33 P 1DSOFR / R 2.985% 317U74VA1 10/15/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9MX5JUU	CALL SWO USD CHASUS33 P 1DSOFR / R 2.995% 317U74LA2 10/15/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9M9WDPU	CALL SWO USD CHASUS33 P 1DSOFR / R 3.065% 317U70UA0 10/04/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		392.50
S9MX3HQU	CALL SWO USD GSCMUS33 P 1DSOFR / R 2.975% 317U72EA4 10/10/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		356.25
S9MX1M1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.05% 317U71SA1 10/09/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		363.75
S9MX9SMU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.063% 317U77MA4 10/21/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXFD2U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7A4A7 10/28/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		646.00
S9MXJZKU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.115% 317U7BHA1 11/04/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		710.00
S9MXDH1U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.131% 317U79NA9 10/25/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		313.00
S9MXST4U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.365% 317U7EYA6 11/18/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		413.75
S9MXUT6U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.46% 317U7FKA8 11/22/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		463.75
S9MXWQEU	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.47% 317U7GYA1 11/25/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		451.25
S9MYF57U	CALL SWO USD GSCMUS33 P 1DSOFR / R 3.615% 317U7OHA3 12/26/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9MXAQ0U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.046% 317U77SA8 10/21/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		280.00
S9MXN47U	CALL SWO USD MSCSUS33 P 1DSOFR / R 3.366% 317U7D6A9 11/12/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		396.75
S9MXHY2U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.035% 317U7AQA3 11/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		360.00
S9MXGC6U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.105% 317U7AGA4 10/30/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		332.50
S9MXGC4U	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.12% 317U7AEA6 10/30/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		332.50
S9MXFFKU	CALL SWO USD PNBUS33CHA P 1DSOFR / R 3.135% 317U7A0A1 10/28/2024	Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		327.50
S9MXKWYU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.135% 317U7BXA3 11/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9MXRFBU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.293% 317U7DXA9 11/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		445.00
S9MXPJ7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.355% 317U7DJA5 11/08/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		373.50
S9MXPJ9U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.355% 317U7DLA2 11/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		449.00
S9MXPJ4U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.36% 317U7DCA2 11/12/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		390.00
S9MXUL9U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.46% 317U7FIA1 11/22/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		463.75
S9MXVTDU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.513% 317U7G4A4 11/25/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		501.25
S9MYCD7U	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.692% 317U7N8A5 12/20/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		377.50
S9MYENFU	CALL SWO USD PNBPU33CHA P 1DSOFR / R 3.71% 317U7NMA9 12/23/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		348.00
S9MXFCEU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.145% 317U79WA9 10/28/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9MY2YLU	CALL SWO USD UBSWUS33 P 1DSOFR / R 3.542% 317U7IPA7 11/29/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		476.25
SBP8KQ20	CANADIAN PAC RY CO NEW 3.1% 12-02-2051	Acquisitions	170,000.00	-115,064.50	
		Dispositions	-375,000.00		256,375.25
SBS4B9K7	CAPITAL ONE FINL CORP 5.884% 07-26-2035				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	25,000.00	-25,756.25	
		Dispositions	-25,000.00		25,563.50
SBNG21Z2	CARRIER GLOBAL CORP 3.577% DUE 04-05-2050	Acquisitions	40,000.00	-29,618.40	
		Dispositions	-155,000.00		118,245.19
S9B7P13U	CCP DUE FROM MORGAN STANLEY CO LL C	Acquisitions	476,000.00	-476,000.00	
		Dispositions	-977,000.00		977,000.00
S9AYQMLU	CCP DUE TO/FROM MORGAN STANLEY	Acquisitions	229,000.00	-229,000.00	
		Dispositions	-55,000.00		55,000.00
S9D6JACU	CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK	Acquisitions	71,000.00	-71,000.00	
		Dispositions	-205,000.00		205,000.00
SBRBDWD3	CELANESE US HLDGS LLC 6.7% 11-15-2033	Acquisitions	290,000.00	-315,289.85	
		Dispositions	-290,000.00		308,464.90
C12999AN76	CF DURABLE CAPITAL OFFSHORE FUND LTD - SERIES B UNRESTRICTED	Free Delivery	-25.56		
		Free Receipt	105.27		
C00999QU03	CF RINGO FD LTD SR A12 16 BEAUMONT	Dispositions	-132.49		184,116.89
		Free Receipt	406.34	566,068.49	
C12999AP74	CF WTC CIF II SELECT LEADERS PORTFOLIO	Acquisitions	10,221.72	-188,178.67	
		Dispositions	-1,076,984.72		20,810,474.71
C161175CA0	CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG	Acquisitions	370,000.00	-236,181.55	
		Dispositions	-195,000.00		126,446.70
SBPCTJF7	CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063	Acquisitions	555,000.00	-422,898.60	
		Dispositions	-105,000.00		84,529.10
SBMBP1C6	CHARTER COMMUNICATIONS OPER LLC 4.4% DUE12-01-2061 BEO	Acquisitions	125,000.00	-80,392.50	
		Dispositions	-125,000.00		85,465.00
C161175BV5	CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG	Acquisitions	140,000.00	-87,265.40	
		Dispositions	-140,000.00		85,757.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C161175BT0	CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050	Acquisitions	430,000.00	-318,865.55	
		Dispositions	-315,000.00		235,239.70
C161175BN3	CHARTER FIXED 5.75% DUE 04-01-2048	Acquisitions	345,000.00	-287,465.90	
		Dispositions	-185,000.00		161,735.40
SBLB4PD5	CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050	Acquisitions	105,000.00	-72,620.10	
		Dispositions	-70,000.00		49,289.10
SBYSRKF5	CHUBB INA HOLDINGS 4.35% DUE 11-03-2045	Acquisitions	135,000.00	-117,278.55	
		Dispositions	-135,000.00		117,204.30
SBNNK0Z2	CIGNA GROUP 5.6% 02-15-2054	Acquisitions	1,000,000.00	-990,404.70	
		Dispositions	-810,000.00		786,694.60
SBMG7QR7	CISCO SYS INC 5.3% 02-26-2054	Acquisitions	290,000.00	-289,290.95	
		Dispositions	-95,000.00		99,715.95
C17325FBG2	CITIBANK N A 5.57% 04-30-2034	Acquisitions	160,000.00	-160,000.00	
		Dispositions	-80,000.00		82,159.20
SBS6QBX7	CITIGROUP INC 5.411% 09-19-2039	Acquisitions	235,000.00	-235,000.00	
		Dispositions	-235,000.00		228,067.50
C172967PL9	CITIGROUP INC 5.449% 06-11-2035	Acquisitions	525,000.00	-525,000.00	
		Dispositions	-115,000.00		119,461.14
SBRBYMP8	CITIGROUP INC 5.827% 02-13-2035	Acquisitions	475,000.00	-475,651.70	
		Dispositions	-150,000.00		155,173.60
SBJN59J6	CITIGROUP INC 6.27% 11-17-2033	Acquisitions	260,000.00	-285,651.30	
		Dispositions	-260,000.00		282,266.40
SBDY861	CME GROUP INC 5.3 09-15-2043	Acquisitions	180,000.00	-183,794.40	
		Dispositions	-180,000.00		188,992.80
SBRXJJY9	COCA-COLA CO/THE 5.2% 01-14-2055	Acquisitions	790,000.00	-789,221.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-135,000.00		140,559.15
C19260Q107	COINBASE GLOBAL INC COM CL A	Dispositions	-10,516.00		1,768,709.74
		Free Delivery	-21,032.00		
		Free Receipt	21,032.00	3,181,335.88	
C20030NDU2	COMCAST CORP NEW 2.937% 11-01-2056	Acquisitions	195,000.00	-118,617.00	
		Dispositions	-80,000.00		52,005.60
SBS3FND1	COMCAST CORP NEW 5.65% 06-01-2054	Acquisitions	355,000.00	-353,416.70	
		Dispositions	-355,000.00		369,075.75
SBQV0HX2	COMMONSPIRIT HEALTH 5.318% 12-01-2034	Acquisitions	100,000.00	-100,054.00	
		Dispositions	-100,000.00		100,018.00
SBNHT969	CONOCOPHILLIPS CO 4.3% DUE 11-15-2044	Acquisitions	135,000.00	-114,966.00	
		Dispositions	-95,000.00		81,358.00
SBQD1VB9	CONOCOPHILLIPS CO 5.55% 03-15-2054	Acquisitions	70,000.00	-69,572.30	
		Dispositions	-300,000.00		315,452.16
SBTBKC38	CONOCOPHILLIPS COMPANY 5.5% 01-15-2055	Acquisitions	395,000.00	-393,692.55	
		Dispositions	-15,000.00		14,259.00
SBD60YD5	CONS EDISON CO N Y 4.5% DUE 12-01-2045	Acquisitions	40,000.00	-34,800.00	
		Dispositions	-40,000.00		34,553.60
SBQXRSK5	CONSOLIDATED EDISON CO N Y INC 5.9% 11-15-2053	Acquisitions	20,000.00	-22,271.00	
		Dispositions	-20,000.00		21,076.40
SBLGXL73	CONSOLIDATED EDISON CO(N.Y) 6.15% DUE 11-15-2052 BEO	Acquisitions	20,000.00	-23,000.20	
		Dispositions	-180,000.00		196,686.00
SB98D0N6	CONSUMERS ENERGY CO 3.95 DUE 05-15-2043 BEO	Acquisitions	70,000.00	-57,411.90	
		Dispositions	-70,000.00		59,306.80
SBYN68H5	CONTL RES INC 4.9% DUE 06-01-2044	Acquisitions	60,000.00	-52,323.85	
		Dispositions	-60,000.00		52,575.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C126408HR7	CSX CORP 3.35% 09-15-2049	Acquisitions	135,000.00	-96,681.60	
		Dispositions	-40,000.00		29,209.20
SBM6CF53	CVS HEALTH CORP 4.125% DUE 04-01-2040 REG	Acquisitions	120,000.00	-96,294.00	
		Dispositions	-69,000.00		56,978.13
SBF4JKH4	CVS HEALTH CORP 5.05% DUE 03-25-2048	Acquisitions	685,000.00	-604,583.85	
		Dispositions	-400,000.00		348,091.30
SBQ0MLB5	CVS HEALTH CORP 5.875% 06-01-2053	Acquisitions	565,000.00	-566,603.10	
		Dispositions	-515,000.00		519,352.10
SBSCC010	CVS HLTH FIXED 6.05% 06-01-2054	Acquisitions	1,640,000.00	-1,666,814.30	
		Dispositions	-830,000.00		833,972.35
C9952WP995	DAVIDSON KEMPNER INCOME INTERNATIONAL LP	Acquisitions	1,591,577.70	-1,591,577.70	
		Dispositions	-3,073,821.93		3,073,821.93
C9952XR990	DEERFIELD PRIVATE DESIGN FUND III, LP	Acquisitions	375,000.00	-375,000.00	
		Dispositions	-375,000.00		375,000.00
C9952WQ993	DEERFIELD PRIVATE DESIGN FUND IV, L.P.	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-599,851.00		599,851.00
SBP4YNS1	DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035	Acquisitions	500,000.00	-500,000.00	
		Dispositions	-200,000.00		196,092.00
SBQB3TL3	DEVON ENERGY CORP 5.75% 09-15-2054	Acquisitions	450,000.00	-450,485.00	
		Dispositions	-90,000.00		88,931.95
C25278XAT6	DIAMONDBACK ENERGY INC 4.25% DUE 03-15-2052 BEO	Acquisitions	25,000.00	-20,716.50	
		Dispositions	-25,000.00		19,774.50
SBMDPVW4	DIAMONDBACK ENERGY INC 5.75% 04-18-2054	Acquisitions	270,000.00	-270,469.90	
		Dispositions	-170,000.00		173,118.80
SBMDPVL3	DIAMONDBACK ENERGY INC 5.9% 04-18-2064	Acquisitions	180,000.00	-177,322.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-60,000.00		61,768.20
SBP4X032	DISCOVERY COMMUNICATIONS LLC 4.0% DUE 09-15-2055	Acquisitions	175,000.00	-114,516.50	
		Dispositions	-418,000.00		278,233.34
S9A41GUL	DOMESTIC MASTER FORWARD COLLATERAL PAYABLE TO:UBS	Acquisitions	13,490,000.00	-13,490,000.00	
		Dispositions	-10,000,000.00		10,000,000.00
S9A3XW7U	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS	Acquisitions	630,000.00	-630,000.00	
		Dispositions	-252,000.00		252,000.00
S9A41GUU	DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS	Acquisitions	13,751,000.00	-13,751,000.00	
		Dispositions	-12,120,000.00		12,120,000.00
SBPGLSN0	DTE ENERGY CO 5.1% 03-01-2029	Acquisitions	100,000.00	-99,782.00	
		Dispositions	-100,000.00		100,048.00
SBPW7P75	DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054	Acquisitions	200,000.00	-204,412.00	
		Dispositions	-380,000.00		376,570.80
SBD381P3	DUKE ENERGY CORP 3.75% DUE 09-01-2046	Acquisitions	75,000.00	-56,075.25	
		Dispositions	-75,000.00		58,448.25
S2516152	ELI LILLY & CO COM	Acquisitions	420.00	-262,627.21	
		Dispositions	-4,172.00		2,626,252.15
SBSHRLF1	ELI LILLY AND COMPANY 5.0% 02-09-2054	Acquisitions	220,000.00	-218,748.20	
		Dispositions	-30,000.00		28,671.00
SB23Y0M4	ENCANA CORP 6.625% DUE 08-15-2037	Acquisitions	115,000.00	-119,214.75	
		Dispositions	-85,000.00		90,201.15
SBRK1WR2	ENERGY TRANSFER L P 6.05% 09-01-2054	Acquisitions	570,000.00	-568,074.70	
		Dispositions	-370,000.00		369,302.51
SBQHNMW9	ENERGY TRANSFER LP 5.95% 05-15-2054	Acquisitions	580,000.00	-577,233.40	
		Dispositions	-480,000.00		475,031.71
SBQKW030	ENTERGY LA LLC 5.7% 03-15-2054				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	315,000.00	-314,546.40	
		Dispositions	-315,000.00		319,483.35
SBT8P849	ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055				
		Acquisitions	310,000.00	-308,955.30	
		Dispositions	-210,000.00		210,395.70
SBM9XD71	EVEREST REINSURANCE HOLDINGS INC SR NT 3.125% 10-15-2052				
		Acquisitions	80,000.00	-50,487.20	
		Dispositions	-80,000.00		50,503.20
SBN0XP93	EVEREST REINSURANCE HOLDINGS INC 3.5% 10-15-2050				
		Acquisitions	70,000.00	-47,999.00	
		Dispositions	-70,000.00		50,484.00
SBRBK4L6	EXTRA SPACE STORAGE LP 5.4% 02-01-2034				
		Acquisitions	200,000.00	-199,605.35	
		Dispositions	-200,000.00		201,484.00
C9952WV992	Farallon Special Situations Fund II				
		Acquisitions	3,687,447.00	-3,687,447.00	
		Dispositions	-1,907,680.00		1,907,680.00
SBF3RG04	FL PWR & LT CO 3.7% 12-01-2047				
		Acquisitions	90,000.00	-69,336.90	
		Dispositions	-90,000.00		71,741.70
S9E3RHSL	FORWARD COLLATERAL PAYABLE TO BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	490,000.00	-490,000.00	
		Dispositions	-490,000.00		490,000.00
S9E3RHSU	FORWARD COLLATERAL RECEIVABLE FROM BNP PARIBAS JERSEY CITY, NJ				
		Acquisitions	660,000.00	-660,000.00	
		Dispositions	-660,000.00		660,000.00
C999599GH0	FUT C 20SEP24 EURX EUR-BU 1 3500	Free Delivery	-1.00		
		Free Receipt	1.00	-445.20	
C999599GH0	FUT C 20SEP24 EURX EUR-BU 1 3500	Free Delivery	-1.00		
		Free Receipt	1.00	-445.20	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-1.00		
		Free Receipt	1.00	-465.91	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3450	Free Delivery	-1.00		
		Free Receipt	1.00	-465.91	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-1.00		
		Free Receipt	1.00	-691.46	
C999599GH0	FUT C 22NOV24 EURX EUR-BU 1 3500	Free Delivery	-1.00		
		Free Receipt	1.00	-691.46	
C999599GH0	FUT C 25OCT24 EURX EUR-BO 1 2025	Free Delivery	-1.00		
		Free Receipt	1.00	-239.04	
C999599GH0	FUT C 25OCT24 EURX EUR-BO 1 2025	Free Delivery	-1.00		
		Free Receipt	1.00	-239.04	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-1.00		
		Free Receipt	1.00	-622.27	
C999599GH0	FUT C 25OCT24 EURX EUR-BU 1 3600	Free Delivery	-1.00		
		Free Receipt	1.00	-622.27	
C999999OA8	FUT CALL DEC 24 T-NOTE OPTION 1125	Acquisitions	3.00	-156.84	
		Dispositions	-3.00		825.77
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-151.00		
		Free Receipt	151.00	-19,638,730.06	
C999599GH0	FUT DEC 24 CBT UL T-BONDS	Free Delivery	-151.00		
		Free Receipt	151.00	-19,638,730.06	
C999599GH0	FUT DEC 24 CBT UL T-NOTE	Free Delivery	-266.00		
		Free Receipt	266.00	-31,201,810.01	
C999599GH0	FUT DEC 24 CBT UL T-NOTE	Free Delivery	-266.00		
		Free Receipt	266.00	-31,201,810.01	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-627.00		
		Free Receipt	627.00	-68,751,278.17	
C999599GH0	FUT DEC 24 CBT 5Y T-NOTE	Free Delivery	-627.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Receipt	627.00	-68,751,278.17	
		Free Delivery	-5.00		
C999599GH0	FUT DEC 24 LIF LONG GILT	Free Receipt	5.00	-649,071.66	
		Free Delivery	-5.00		
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Receipt	5.00	-649,071.66	
		Free Delivery	-1.00		
C999599GH0	FUT DEC 24 OSE 10Y JGB	Free Receipt	1.00	-1,014,124.10	
		Free Delivery	-1.00		
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Receipt	1.00	-1,014,124.10	
		Free Delivery	-418.00		
C999599GH0	FUT DEC 24 U.S. T-BONDS	Free Receipt	418.00	-51,996,578.13	
		Free Delivery	-418.00		
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Receipt	418.00	-51,996,578.13	
		Free Delivery	-1.00		
C999599GH0	FUT DEC 24 US 2YR T-NOTE	Free Receipt	1.00	-207,468.75	
		Free Delivery	-1.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	1.00	-207,468.75	
		Free Delivery	-117.00		
C999599GH0	FUT DEC 24 10 YR T-NOTES	Free Receipt	117.00	-13,356,281.25	
		Free Delivery	-117.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	117.00	-13,356,281.25	
		Free Delivery	-83.00		
C999599GH0	FUT JUN 24 CBT UL T-BONDS	Free Receipt	83.00	-10,278,010.57	
		Free Delivery	-83.00		
C999599GH0	FUT JUN 24 CBT UL T-NOTE	Free Receipt	83.00	-10,278,010.57	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-200.00		
		Free Receipt	200.00	-22,535,994.05	
C999599GH0	FUT JUN 24 CBT ULT TNOTE				
		Free Delivery	-200.00		
		Free Receipt	200.00	-22,535,994.05	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-497.00		
		Free Receipt	497.00	-52,767,203.74	
C999599GH0	FUT JUN 24 CBT 5Y T-NOTE				
		Free Delivery	-497.00		
		Free Receipt	497.00	-52,767,203.74	
C999599GH0	FUT JUN 24 LIF LONG GILT				
		Free Delivery	-6.00		
		Free Receipt	6.00	-763,050.35	
C999599GH0	FUT JUN 24 LIF LONG GILT				
		Free Delivery	-6.00		
		Free Receipt	6.00	-763,050.35	
C999599GH0	FUT JUN 24 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-983,115.30	
C999599GH0	FUT JUN 24 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-983,115.30	
C999599GH0	FUT JUN 24 U.S. T-BONDS				
		Free Delivery	-454.00		
		Free Receipt	454.00	-53,778,149.20	
C999599GH0	FUT JUN 24 U.S. T-BONDS				
		Free Delivery	-454.00		
		Free Receipt	454.00	-53,778,149.20	
C999599GH0	FUT JUN 24 US 2YR T-NOTE				
		Free Delivery	-1.00		
		Free Receipt	1.00	-204,648.44	
C999599GH0	FUT JUN 24 US 2YR T-NOTE				
		Free Delivery	-1.00		
		Free Receipt	1.00	-204,648.44	
C999599GH0	FUT JUN 24 10 YR T-NOTES				
		Free Delivery	-359.00		
		Free Receipt	359.00	-39,572,273.35	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT JUN 24 10 YR T-NOTES	Free Delivery	-359.00		
		Free Receipt	359.00	-39,572,273.35	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-114.00		
		Free Receipt	250.00	-26,967,929.84	
C999599GH0	FUT MAR 24 CBT 5Y T-NOTE	Free Delivery	-250.00		
		Free Receipt	114.00	-12,329,242.68	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-36.00		
		Free Receipt	36.00	-7,396,593.75	
C999599GH0	FUT MAR 24 US 2YR T-NOTE	Free Delivery	-36.00		
		Free Receipt	36.00	-7,396,593.75	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-768.00		
		Free Receipt	45.00	-5,564,255.22	
C999599GH0	FUT MAR 25 CBT UL T-BONDS	Free Delivery	-45.00		
		Free Receipt	768.00	-94,314,515.78	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-856.00		
		Free Receipt	18.00	-2,039,561.92	
C999599GH0	FUT MAR 25 CBT ULT TNOTE	Free Delivery	-18.00		
		Free Receipt	856.00	-96,683,656.17	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-33.00		
		Free Receipt	1,241.00	-132,560,967.75	
C999599GH0	FUT MAR 25 CBT 5Y T-NOTE	Free Delivery	-1,241.00		
		Free Receipt	33.00	-3,524,989.47	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-1.00		
		Free Receipt	1.00	-205,679.69	
C999599GH0	FUT MAR 25 US 2YR T-NOTE	Free Delivery	-1.00		

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT P 20SEP24 EURX EUR-BU 1 3250	Free Receipt	1.00	-205,679.69	
		Free Delivery	-1.00		
C999599GH0	FUT P 20SEP24 EURX EUR-BU 1 3250	Free Receipt	1.00	-311.64	
		Free Delivery	-1.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Receipt	1.00	-311.64	
		Free Delivery	-1.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3150	Free Receipt	1.00	-509.25	
		Free Delivery	-1.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Receipt	1.00	-509.25	
		Free Delivery	-1.00		
C999599GH0	FUT P 22NOV24 EURX EUR-BU 1 3200	Free Receipt	1.00	-626.26	
		Free Delivery	-1.00		
C999599GH0	FUT P 25OCT24 EURX EUR-BO 1 1875	Free Receipt	1.00	-626.26	
		Free Delivery	-1.00		
C999599GH0	FUT P 25OCT24 EURX EUR-BO 1 1875	Free Receipt	1.00	-239.04	
		Free Delivery	-1.00		
C999599GH0	FUT P 25OCT24 EURX EUR-BU 1 3300	Free Receipt	1.00	-239.04	
		Free Delivery	-1.00		
C999599GH0	FUT P 25OCT24 EURX EUR-BU 1 3300	Free Receipt	1.00	-530.06	
		Free Delivery	-1.00		
C999999OA8	FUT PUT DEC 24 T-NOTE OPTION 1085	Free Receipt	1.00	-530.06	
		Acquisitions	3.00	-389.90	
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Dispositions	-3.00		1,196.01
		Free Delivery	-88.00		
C999599GH0	FUT SEP 24 CBT UL T-BONDS	Free Receipt	88.00	-11,132,927.90	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Free Delivery	-88.00		
		Free Receipt	88.00	-11,132,927.90	
C999599GH0	FUT SEP 24 CBT ULT TNOTE				
		Free Delivery	-228.00		
		Free Receipt	228.00	-25,660,663.64	
C999599GH0	FUT SEP 24 CBT ULT TNOTE				
		Free Delivery	-228.00		
		Free Receipt	228.00	-25,660,663.64	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-591.00		
		Free Receipt	591.00	-62,937,040.07	
C999599GH0	FUT SEP 24 CBT 5Y T-NOTE				
		Free Delivery	-591.00		
		Free Receipt	591.00	-62,937,040.07	
C999599GH0	FUT SEP 24 LIF LONG GILT				
		Free Delivery	-6.00		
		Free Receipt	6.00	-742,503.77	
C999599GH0	FUT SEP 24 LIF LONG GILT				
		Free Delivery	-6.00		
		Free Receipt	6.00	-742,503.77	
C999599GH0	FUT SEP 24 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-911,082.06	
C999599GH0	FUT SEP 24 OSE 10Y JGB				
		Free Delivery	-1.00		
		Free Receipt	1.00	-911,082.06	
C999599GH0	FUT SEP 24 U.S. T-BONDS				
		Free Delivery	-440.00		
		Free Receipt	440.00	-51,444,052.18	
C999599GH0	FUT SEP 24 U.S. T-BONDS				
		Free Delivery	-440.00		
		Free Receipt	440.00	-51,444,052.18	
C999599GH0	FUT SEP 24 US 2YR T-NOTE				
		Free Delivery	-1.00		
		Free Receipt	1.00	-204,086.02	
C999599GH0	FUT SEP 24 US 2YR T-NOTE				
		Free Delivery	-1.00		
		Free Receipt	1.00	-204,086.02	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-2.00		
		Free Receipt	2.00	-262,899.85	
C999599GH0	FUT 06 DEC 24 EURX EUR-BOBL	Free Delivery	-2.00		
		Free Receipt	2.00	-262,899.85	
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Delivery	-2.00		
		Free Receipt	2.00	-255,933.00	
C999599GH0	FUT 06 JUN 24 EURX EUR-BOBL	Free Delivery	-2.00		
		Free Receipt	2.00	-255,933.00	
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Delivery	-2.00		
		Free Receipt	2.00	-249,960.94	
C999599GH0	FUT 06 SEP 24 EURX EUR-BOBL	Free Delivery	-2.00		
		Free Receipt	2.00	-249,960.94	
SBR3T9Z0	GATX CORP 6.05% 06-05-2054	Acquisitions	50,000.00	-49,979.50	
		Dispositions	-50,000.00		51,074.15
C9952WW990	GENERAL ATLANTIC INVESTMENT PARTNERS 2019, L.P.	Acquisitions	1,045,365.00	-1,045,365.00	
		Dispositions	-573,909.00		573,909.00
SBMFFN04	GENERAL DYNAMICS CORP 4.25% DUE 04-01-2050 REG	Acquisitions	40,000.00	-34,439.60	
		Dispositions	-40,000.00		34,433.60
SBMDWCG6	GILEAD SCIENCES INC 2.6% DUE 10-01-2040	Acquisitions	215,000.00	-152,454.35	
		Dispositions	-215,000.00		156,236.20
SBSCB6G4	GOLDMAN SACHS 5.851% 04-25-2035	Acquisitions	320,000.00	-320,000.00	
		Dispositions	-320,000.00		326,018.35
SB5TFVQ3	HALLIBURTON CO 4.5 DUE 11-15-2041	Acquisitions	120,000.00	-104,886.00	
		Dispositions	-120,000.00		107,290.80
SBCR5XW4	HALLIBURTON CO 4.75% DUE 08-01-2043	Acquisitions	235,000.00	-208,581.30	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-160,000.00		147,209.60
SBJJD6M6	HCA INC 5.25% DUE 06-15-2049	Acquisitions	155,000.00	-140,685.99	
		Dispositions	-155,000.00		137,419.90
SBQ1PKK5	HCA INC 5.45% 09-15-2034	Acquisitions	130,000.00	-129,810.20	
		Dispositions	-130,000.00		131,575.60
SBQ1PKQ1	HCA INC 5.95% 09-15-2054	Acquisitions	1,070,000.00	-1,086,866.15	
		Dispositions	-380,000.00		392,320.65
SBLD74J1	HCA INC 6.0% 04-01-2054	Acquisitions	400,000.00	-407,118.00	
		Dispositions	-150,000.00		150,683.80
SBLD74Y6	HCA INC 6.1% 04-01-2064	Acquisitions	585,000.00	-595,884.35	
		Dispositions	-335,000.00		330,896.85
SBPLZ1P0	HOME DEPOT INC 5.3% 06-25-2054	Acquisitions	410,000.00	-403,766.00	
		Dispositions	-410,000.00		406,952.65
SBPLZ1Q1	HOME DEPOT INC 5.4% 06-25-2064	Acquisitions	290,000.00	-287,033.45	
		Dispositions	-290,000.00		290,801.40
SBQBCWS8	HONEYWELL INTERNATIONAL INC 5.25% 03-01-2054	Acquisitions	210,000.00	-209,426.35	
		Dispositions	-210,000.00		206,587.50
SBQBCWR7	HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064	Acquisitions	175,000.00	-174,569.50	
		Dispositions	-75,000.00		74,047.50
SBRC6GS4	HUMANA INC 5.75% 04-15-2054	Acquisitions	1,265,000.00	-1,253,727.65	
		Dispositions	-1,150,000.00		1,136,740.85
C458140BK5	INTEL CORP 3.1% DUE 02-15-2060	Acquisitions	145,000.00	-82,484.70	
		Dispositions	-130,000.00		76,037.00
SBFMFJQ6	INTEL CORP 3.734% 12-08-2047 BEO	Acquisitions	255,000.00	-178,007.85	
		Dispositions	-30,000.00		21,205.50
SBQHM3T0	INTEL CORP 5.05% DUE 08-05-2062 BEO				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	15,000.00	-12,406.35	
		Dispositions	-125,000.00		114,352.50
SBSNWTF6	INTEL CORP 5.6% 02-21-2054				
		Acquisitions	35,000.00	-34,876.45	
		Dispositions	-35,000.00		33,729.15
SBMX7HF5	INTEL CORP 5.82% 02-10-2053				
		Acquisitions	40,000.00	-37,824.80	
		Dispositions	-240,000.00		252,287.55
SBMTWJ25	INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052				
		Acquisitions	35,000.00	-32,653.95	
		Dispositions	-35,000.00		32,570.30
SBMTQL09	INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040				
		Acquisitions	330,000.00	-234,923.70	
		Dispositions	-115,000.00		81,777.65
SBMGC2X0	JBS USA LUX S A 6.5% DUE 12-01-2052				
		Acquisitions	235,000.00	-225,320.55	
		Dispositions	-745,000.00		758,947.20
SBD319Y7	JOHNSON & JOHNSON 3.7% DUE 03-01-2046				
		Acquisitions	260,000.00	-212,524.10	
		Dispositions	-45,000.00		36,680.40
SBS55CQ5	JPMORGAN CHASE & CO 4.946% 10-22-2035				
		Acquisitions	290,000.00	-290,000.00	
		Dispositions	-290,000.00		284,124.60
SBSWWSY9	JPMORGAN CHASE & CO 5.53% 07-22-2035				
		Acquisitions	490,000.00	-490,000.00	
		Dispositions	-490,000.00		495,715.15
C46647PEH5	JPMORGAN CHASE & CO 5.766% 04-22-2035				
		Acquisitions	520,000.00	-520,000.00	
		Dispositions	-420,000.00		439,852.60
SBQWR431	JPMORGAN CHASE & CO. 5.336% 01-23-2035				
		Acquisitions	545,000.00	-545,000.00	
		Dispositions	-195,000.00		199,911.80
SBMCLF32	KENVUE INC 5.05% 03-22-2053				
		Acquisitions	65,000.00	-62,661.95	
		Dispositions	-109,000.00		112,201.33
SBW39342	KINDER MORGAN INC 5.05% DUE 02-15-2046				
		Acquisitions	45,000.00	-39,212.10	
		Dispositions	-80,000.00		71,153.60

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBMZNPX5	KINDER MORGAN INC 5.45% DUE 08-01-2052	Acquisitions	250,000.00	-236,013.85	
		Dispositions	-395,000.00		366,599.80
C9952XA997	LCP IX (OFFSHORE) LP	Acquisitions	396,618.00	-396,618.00	
		Dispositions	-464,210.11		464,210.11
SBSLSJY5	LILLY ELI & CO 5.05% 08-14-2054	Acquisitions	220,000.00	-218,922.00	
		Dispositions	-60,000.00		61,486.80
SBRJVGH1	LOCKHEED MARTIN CORP 5.2% 02-15-2055	Acquisitions	95,000.00	-94,791.95	
		Dispositions	-220,000.00		221,311.50
SBQXQSQ6	LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054	Acquisitions	200,000.00	-224,249.00	
		Dispositions	-205,000.00		221,492.25
SBJYDFL3	MARKEL CORP 4.15% DUE 09-17-2050 REG	Acquisitions	40,000.00	-30,879.20	
		Dispositions	-40,000.00		32,035.60
SBT7KGZ2	MCCORMICK & CO INC 4.7% 10-15-2034	Acquisitions	150,000.00	-149,619.00	
		Dispositions	-150,000.00		147,691.50
SBMBQJZ8	MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050	Acquisitions	215,000.00	-129,189.20	
		Dispositions	-70,000.00		42,566.30
SBT3NPB4	META PLATFORMS INC 5.4% 08-15-2054	Acquisitions	390,000.00	-388,626.60	
		Dispositions	-355,000.00		355,270.70
C30303M8W5	META PLATFORMS INC 5.55% 08-15-2064	Acquisitions	870,000.00	-866,241.60	
		Dispositions	-55,000.00		58,070.15
C30303M8Q8	META PLATFORMS INC 5.6% DUE 05-15-2053	Acquisitions	35,000.00	-36,503.60	
		Dispositions	-370,000.00		380,173.65
SBQ0N1M9	METLIFE INC 5.25% DUE 01-15-2054	Acquisitions	35,000.00	-34,037.15	
		Dispositions	-225,000.00		217,581.75
SBM9DJ73	MICROSOFT CORP 2.525% DUE 06-01-2050 BEO	Acquisitions	1,045,000.00	-663,949.04	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-550,000.00		353,947.00
C594918BL7	MICROSOFT CORP 4.45% DUE 11-03-2045	Acquisitions	95,000.00	-89,491.90	
		Dispositions	-95,000.00		91,733.90
SBN76669	MIDAMERICAN ENERGY CO 2.7% 08-01-2052	Acquisitions	125,000.00	-78,106.25	
		Dispositions	-60,000.00		38,539.80
SBNSP5G8	MIDAMERICAN ENERGY 5.858% 09-15-2054	Acquisitions	40,000.00	-43,017.60	
		Dispositions	-70,000.00		74,562.05
SBKFH1R9	MITSUBISHI UFJ 3.751% DUE 07-18-2039	Acquisitions	165,000.00	-141,112.95	
		Dispositions	-165,000.00		140,177.40
C61747YFT7	MORGAN STANLEY 5.32% 07-19-2035	Acquisitions	590,000.00	-590,000.00	
		Dispositions	-115,000.00		118,622.85
C61747YFL4	MORGAN STANLEY 5.466% 01-18-2035	Acquisitions	325,000.00	-325,000.00	
		Dispositions	-285,000.00		285,967.20
SBLDCHK8	MORGAN STANLEY 5.831% 04-19-2035	Acquisitions	840,000.00	-840,000.00	
		Dispositions	-440,000.00		441,163.85
C63111XAL5	NASDAQ INC 6.1% 06-28-2063	Acquisitions	55,000.00	-57,102.10	
		Dispositions	-100,000.00		107,201.00
SBR2NKZ0	NETFLIX INC 5.4% 08-15-2054	Acquisitions	195,000.00	-194,590.50	
		Dispositions	-95,000.00		95,319.45
SBLFG827	NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052	Acquisitions	215,000.00	-168,072.10	
		Dispositions	-209,000.00		163,153.43
SBMC8VZ7	NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG	Acquisitions	160,000.00	-98,475.20	
		Dispositions	-60,000.00		37,960.20
SBN6LRM8	NORTHROP GRUMMAN CORP 4.95% 03-15-2053	Acquisitions	170,000.00	-160,265.80	
		Dispositions	-135,000.00		125,919.60
SBK1PN26	NOVARTIS CAP CORP 4.4% DUE 05-06-2044				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	225,000.00	-203,222.25	
		Dispositions	-45,000.00		40,514.40
SBPDY898	OCCIDENTAL PETE CORP 6.05% 10-01-2054				
		Acquisitions	515,000.00	-523,892.65	
		Dispositions	-100,000.00		102,563.65
SBPX1TS5	ONCOR ELEC FIXED 4.95% DUE 09-15-2052				
		Acquisitions	35,000.00	-32,335.10	
		Dispositions	-95,000.00		89,378.70
SBM8JWH3	ONEOK INC NEW 3.95% 03-01-2050				
		Acquisitions	80,000.00	-58,644.80	
		Dispositions	-71,000.00		53,350.11
SBSNW008	ONEOK INC NEW 5.15% 10-15-2043				
		Acquisitions	125,000.00	-113,630.00	
		Dispositions	-71,000.00		66,377.19
SBM5JB02	ORACLE CORP 3.6% DUE 04-01-2050 REG				
		Acquisitions	430,000.00	-309,747.00	
		Dispositions	-95,000.00		66,774.55
SBMYLXC5	ORACLE CORP 3.95% DUE 03-25-2051				
		Acquisitions	60,000.00	-49,206.00	
		Dispositions	-275,000.00		209,627.65
SB7FNML7	ORACLE CORP 5.375 DUE 07-15-2040				
		Acquisitions	170,000.00	-165,178.80	
		Dispositions	-110,000.00		107,386.40
SBLFBZX2	ORACLE CORP 5.375% 09-27-2054				
		Acquisitions	195,000.00	-193,075.35	
		Dispositions	-195,000.00		190,563.55
SBLFC9N3	ORACLE CORP 5.5% 09-27-2064				
		Acquisitions	285,000.00	-280,643.30	
		Dispositions	-150,000.00		147,707.00
SBMWS9B9	ORACLE CORP 5.55% 02-06-2053				
		Acquisitions	45,000.00	-43,590.15	
		Dispositions	-265,000.00		253,797.80
S9D85KJL	OTC DER CASH COLLATERAL PAYABLE TO TORANTO DOMINION US				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00
S9A32HGL	OTC DERIVATIVE CASH COLL PAY TO HSBC				
		Acquisitions	60,000.00	-60,000.00	
		Dispositions	-60,000.00		60,000.00

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9A32HGU	OTC DERIVATIVE CASH COLL RECEIVABLE FROMHSBC	Acquisitions	40,000.00	-40,000.00	
		Dispositions	-50,000.00		50,000.00
SBNSP148	OVINTIV INC 7.1% 07-15-2053	Acquisitions	150,000.00	-173,809.50	
		Dispositions	-150,000.00		170,120.85
C9952XB995	PineBridge Secondary Partners V Feeder, SLP	Acquisitions	1,649,643.00	-1,649,643.00	
		Dispositions	-608,379.00		608,379.00
C694308JN8	PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050	Acquisitions	350,000.00	-291,995.94	
		Dispositions	-40,000.00		34,871.60
SBTFK546	PAC GAS & ELEC CO 5.9% DUE 10-01-2054	Acquisitions	175,000.00	-174,158.25	
		Dispositions	-175,000.00		174,485.50
SBNNMQV6	PACIFIC GAS & ELEC CO 6.75% 01-15-2053	Acquisitions	555,000.00	-590,366.29	
		Dispositions	-520,000.00		565,776.80
SBNBXR85	PACIFICORP 5.5% 05-15-2054	Acquisitions	35,000.00	-33,320.70	
		Dispositions	-75,000.00		71,530.50
SBRXGPG4	PACIFICORP 5.8% 01-15-2055	Acquisitions	770,000.00	-764,458.60	
		Dispositions	-275,000.00		275,871.90
SBSWW1L7	PEPSICO INC 5.25% 07-17-2054	Acquisitions	555,000.00	-555,191.80	
		Dispositions	-135,000.00		138,406.95
SBQ66TB7	PFIZER INVESTMENT ENTER 5.34% 05-19-2063	Acquisitions	975,000.00	-906,990.90	
		Dispositions	-443,000.00		440,174.23
SBRT6LQ0	PNC FINL SVCS GROUP INC 5.401% 07-23-2035	Acquisitions	290,000.00	-289,993.50	
		Dispositions	-290,000.00		294,123.80
C693475BW4	PNC FINL SVCS GROUP INC 5.676% 01-22-2035	Acquisitions	400,000.00	-400,811.40	
		Dispositions	-400,000.00		402,250.10
SB7XR437	PRAXAIR INC 3.55% DUE 11-07-2042	Acquisitions	190,000.00	-152,689.70	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-140,000.00		115,757.60
SBPDYZG4	PROLOGIS L P 5.25% 03-15-2054	Acquisitions	330,000.00	-319,363.15	
		Dispositions	-60,000.00		59,760.00
SBQ5HY61	PRUDENTIAL FINL INC 6.5% 03-15-2054	Acquisitions	180,000.00	-180,000.00	
		Dispositions	-125,000.00		129,005.00
SBM8K157	PUBLIC STORAGE 5.35% 08-01-2053	Acquisitions	175,000.00	-171,935.75	
		Dispositions	-75,000.00		75,260.80
C745332CN4	PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054	Acquisitions	160,000.00	-161,986.50	
		Dispositions	-70,000.00		70,233.30
S9M62S1U	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 95.078125 31750NN85	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		375.00
S9M65YTU	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 95.15625 31750NOI2	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		382.81
S9M61K2U	PUT BONDOPT CHASUS33 04/04/2024 FNCL 5% 04/11/2024 96.1796875 31750NN02	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		390.63
S9M6PKVU	PUT BONDOPT CHASUS33 05/06/2024 FNCL 5% 05/13/2024 95.65625 31750NUV6	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		953.13
S9M6TBNU	PUT BONDOPT CHASUS33 06/06/2024 FNCL 5% 06/13/2024 96.1953125 31750NVZ6	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		484.38
S9M93HEU	PUT BONDOPT CHASUS33 10/08/2024 FNCL 4% 10/15/2024 91.109375 31750OQH0	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		531.25
S9MXKSSU	PUT SWO EUR BARCGB33 P 2.49% / R 6MEURIB 317U7BJA9 04/11/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		280.59
S9MXSM1U	PUT SWO EUR BARCGB33 P 2.52% / R 6MEURIB 317U7EUA0 18/11/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		296.47
S9MXRDKU	PUT SWO EUR BARCGB33 P 2.56% / R 6MEURIB 317U7DNA0 15/11/2024				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		303.98
S9MXDMDU	PUT SWO EUR BNPAFRPP P 2.53% / R 6MEURIB 317U78FA0 24/10/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		256.59
S9MXHQ3U	PUT SWO EUR BOFAUS6S P 2.41% / R 6MEURIB 317U7AOA5 01/11/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		266.74
S9MX669U	PUT SWO EUR CHASUS33 P 2.49% / R 6MEURIB 317U75JA2 16/10/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		270.57
S9MYFW2U	PUT SWO EUR MSCSUS33 P 2.38% / R 6MEURIB 317U7NZA5 27/12/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		266.15
S9MX5MVU	PUT SWO EUR RBOSGB2RTCM P 2.39% / R 6MEURIB 317U73UA4 14/10/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		155.52
S9MX5PNU	PUT SWO USD BOFAUS6S P 3.395% / R 1DSOFR 317U74IA6 10/15/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9MX597U	PUT SWO USD CHASUS33 P 3.385% / R 1DSOFR 317U74UA2 10/15/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		340.00
S9MX5JTU	PUT SWO USD CHASUS33 P 3.395% / R 1DSOFR 317U74KA3 10/15/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		335.00
S9M9WDNU	PUT SWO USD CHASUS33 P 3.515% / R 1DSOFR 317U70TA2 10/04/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		392.50
S9MX248U	PUT SWO USD GSCMUS33 P 3.375% / R 1DSOFR 317U72DA5 10/10/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		356.25
S9MX1M0U	PUT SWO USD GSCMUS33 P 3.45% / R 1DSOFR 317U71RA2 10/09/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		363.75
S9MX9SLU	PUT SWO USD GSCMUS33 P 3.463% / R 1DSOFR 317U77LA5 10/21/2024				
		Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		297.50

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
S9MXFD1U	PUT SWO USD GSCMUS33 P 3.465% / R 1DSOFR 317U7A3A8 10/28/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		646.00
S9MXDH0U	PUT SWO USD GSCMUS33 P 3.481% / R 1DSOFR 317U79MA0 10/25/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		313.00
S9MXJZJU	PUT SWO USD GSCMUS33 P 3.515% / R 1DSOFR 317U7BGA2 11/04/2024	Acquisitions	200,000.00	0.00	
		Dispositions	-200,000.00		710.00
S9MXST3U	PUT SWO USD GSCMUS33 P 3.865% / R 1DSOFR 317U7EXA7 11/18/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		413.75
S9MXUT5U	PUT SWO USD GSCMUS33 P 3.96% / R 1DSOFR 317U7FJA0 11/22/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		463.75
S9MXWQDU	PUT SWO USD GSCMUS33 P 3.97% / R 1DSOFR 317U7GXA2 11/25/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		451.25
S9MYF58U	PUT SWO USD GSCMUS33 P 4.015% / R 1DSOFR 317U7OGA4 12/26/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9MXAP9U	PUT SWO USD MSCSUS33 P 3.446% / R 1DSOFR 317U77RA9 10/21/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		280.00
S9MXN46U	PUT SWO USD MSCSUS33 P 3.866% / R 1DSOFR 317U7D5A0 11/12/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		396.75
S9MXHY1U	PUT SWO USD PNBPUS33CHA P 3.435% / R 1DSOFR 317U7APA4 11/01/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		360.00
S9MXGC5U	PUT SWO USD PNBPUS33CHA P 3.455% / R 1DSOFR 317U7AFA5 10/30/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		332.50
S9MXGC3U	PUT SWO USD PNBPUS33CHA P 3.47% / R 1DSOFR 317U7ADA7 10/30/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		332.50
S9MXFFJU	PUT SWO USD PNBPUS33CHA P 3.485% / R 1DSOFR 317U79ZA6 10/28/2024	Acquisitions	100,000.00	0.00	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-100,000.00		327.50
S9MXKWXU	PUT SWO USD PNBPUS33CHA P 3.535% / R 1DSOFR 317U7BWA4 11/04/2024	Acquisitions	300,000.00	0.00	
		Dispositions	-300,000.00		1,020.00
S9MXRFCU	PUT SWO USD PNBPUS33CHA P 3.793% / R 1DSOFR 317U7DYA8 11/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		445.00
S9MXPJ6U	PUT SWO USD PNBPUS33CHA P 3.855% / R 1DSOFR 317U7DIA6 11/08/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		373.50
S9MXPJ8U	PUT SWO USD PNBPUS33CHA P 3.855% / R 1DSOFR 317U7DKA3 11/15/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		449.00
S9MXPJ5U	PUT SWO USD PNBPUS33CHA P 3.86% / R 1DSOFR 317U7DDA1 11/12/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		390.00
S9MXUL8U	PUT SWO USD PNBPUS33CHA P 3.96% / R 1DSOFR 317U7FHA2 11/22/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		463.75
S9MXVTCU	PUT SWO USD PNBPUS33CHA P 4.013% / R 1DSOFR 317U7G3A5 11/25/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		501.25
S9MYCD6U	PUT SWO USD PNBPUS33CHA P 4.093% / R 1DSOFR 317U7N7A6 12/20/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		377.50
S9MYENEU	PUT SWO USD PNBPUS33CHA P 4.11% / R 1DSOFR 317U7NLA0 12/23/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		348.00
S9MXFCDU	PUT SWO USD UBSWUS33 P 3.495% / R 1DSOFR 317U79VA0 10/28/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		320.00
S9MY2YKU	PUT SWO USD UBSWUS33 P 4.042% / R 1DSOFR 317U7IOA8 11/29/2024	Acquisitions	100,000.00	0.00	
		Dispositions	-100,000.00		476.25
C00135TAE4	PVTPL AIB GROUP PLC 5.871% 03-28-2035	Acquisitions	125,000.00	-125,000.00	
		Dispositions	-125,000.00		131,078.35
C00973RAP8	PVTPL AKER BP ASA 5.8% 10-01-2054				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	260,000.00	-252,149.60	
		Dispositions	-58,000.00		55,632.44
C034863AY6	PVTPL ANGLO AMERN CAP PLC 3.95% DUE 09-10-2050/09-10-2020 BEO	Acquisitions	525,000.00	-400,815.10	
		Dispositions	-525,000.00		400,398.00
C034863BC3	PVTPL ANGLO AMERN CAP PLC 4.75% 03-16-2052	Acquisitions	250,000.00	-214,657.20	
		Dispositions	-250,000.00		214,267.50
C034863BF6	PVTPL ANGLO AMERN CAP PLC 6.0% 04-05-2054	Acquisitions	505,000.00	-507,518.60	
		Dispositions	-505,000.00		516,380.70
C05523RAM9	PVTPL BAE SYSTEMS PLC 5.5% 03-26-2054	Acquisitions	75,000.00	-73,755.75	
		Dispositions	-75,000.00		74,825.25
C07274EAL7	PVTPL BAYER US FIN LLC 6.5% 11-21-2033	Acquisitions	150,000.00	-151,477.50	
		Dispositions	-150,000.00		156,558.00
SBLFDKP5	PVTPL BAYER US FIN LLC 6.875% 11-21-2053	Acquisitions	240,000.00	-247,072.90	
		Dispositions	-45,000.00		46,928.70
SBQ66HN5	PVTPL BOEING CO 6.858% 05-01-2054	Acquisitions	235,000.00	-237,248.40	
		Dispositions	-95,000.00		98,142.25
SBQ66HK2	PVTPL BOEING CO 7.008% 05-01-2064	Acquisitions	940,000.00	-994,171.35	
		Dispositions	-205,000.00		218,659.70
SBMCP6S6	PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO	Acquisitions	215,000.00	-173,846.85	
		Dispositions	-216,000.00		175,690.61
SBMCGSZ0	PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021	Acquisitions	355,000.00	-277,762.65	
		Dispositions	-50,000.00		40,113.00
SBTCK8Z1	PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054	Acquisitions	215,000.00	-214,724.80	
		Dispositions	-215,000.00		208,758.85
C26874RAP3	PVTPL ENI S P A 5.95% 05-15-2054	Acquisitions	235,000.00	-232,245.80	
		Dispositions	-235,000.00		231,969.45

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBP9R1N6	PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054	Acquisitions	400,000.00	-407,890.75	
		Dispositions	-50,000.00		50,082.50
SBSVM066	PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034	Acquisitions	35,000.00	-34,843.20	
		Dispositions	-35,000.00		35,086.80
SBS2FMG8	PVTPL HILTON DOMESTIC OPERATIN 6.125% 04-01-2032	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		98,875.00
SBLPK766	PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040	Acquisitions	340,000.00	-246,704.00	
		Dispositions	-140,000.00		102,298.00
C47214BAB4	PVTPL JBS USA FOOD FINANCE 7.25% 11-15-2053	Acquisitions	370,000.00	-389,462.50	
		Dispositions	-670,000.00		746,196.25
SBPG4QX5	PVTPL JERSEY CENT PWR & LT CO 5.1% 01-15-2035	Acquisitions	70,000.00	-69,753.60	
		Dispositions	-70,000.00		70,202.30
C50222CAB6	PVTPL LSEG US FINANCE CORP 5.297% 03-28-2034	Acquisitions	95,000.00	-95,000.00	
		Dispositions	-95,000.00		94,387.25
C58547DAH2	PVTPL MELCO RESORTS FIN LTD 7.625% 04-17-2032	Acquisitions	300,000.00	-300,000.00	
		Dispositions	-300,000.00		297,300.00
SBPBJYQ4	PVTPL NESTLE CAPITAL CORPORATION 5.1% 03-12-2054	Acquisitions	405,000.00	-402,430.15	
		Dispositions	-405,000.00		394,149.00
SBM8H4B5	PVTPL ROCHE HLDGS INC 5.21% DUE 03-08-2054 BEO	Acquisitions	175,000.00	-175,000.00	
		Dispositions	-175,000.00		175,705.15
C780153BU5	PVTPL ROYAL CARIBBEAN CRUISES LTD 6.25% 03-15-2032	Acquisitions	100,000.00	-100,000.00	
		Dispositions	-100,000.00		99,000.00
C83272GAB7	PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054	Acquisitions	130,000.00	-131,328.60	
		Dispositions	-65,000.00		67,198.30
C83368RBY7	PVTPL SOCIETE GENERALE 7.132% 01-19-2055	Acquisitions	350,000.00	-349,330.40	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-260,000.00		260,821.75
SBQBCWY4	PVTPL SOLVENTUM CORP 5.9% 04-30-2054	Acquisitions	740,000.00	-766,442.85	
		Dispositions	-555,000.00		552,302.70
C853254DC1	PVTPL STANDARD CHARTERED PLC 5.905% 05-14-2035	Acquisitions	195,000.00	-195,000.00	
		Dispositions	-195,000.00		199,630.35
SBSMNP0	PVTPL 6297782 LLC 6.176% 10-01-2054	Acquisitions	100,000.00	-99,990.00	
		Dispositions	-100,000.00		100,525.70
SBPSQR03	REALTY INCOME CORP 3.2% 02-15-2031	Dispositions	-555,000.00		479,276.20
		Free Receipt	855,000.00	859,253.06	
SBS60CP8	REALTY INCOME CORP 5.975% 09-01-2054	Acquisitions	190,000.00	-186,910.60	
		Dispositions	-190,000.00		185,295.60
C78016HZW3	ROYAL BANK OF CANADA 5.15% 02-01-2034	Acquisitions	195,000.00	-194,602.20	
		Dispositions	-195,000.00		193,316.50
SBQHP8M7	RTX CORPORATION 6.4% 03-15-2054	Acquisitions	400,000.00	-461,681.00	
		Dispositions	-299,000.00		339,587.10
SBT26H41	SHELL FIN US INC NT 3.25% 04-06-2050	Dispositions	-10,000.00		7,143.80
		Free Receipt	10,000.00	7,343.97	
SBMZQF90	SHELL INTL FIN B V 2.875% DUE 11-26-2041	Acquisitions	360,000.00	-262,850.40	
		Dispositions	-84,000.00		61,871.88
SBJLV8X3	SHELL INTL FIN B V 3.25% DUE 04-06-2050	Acquisitions	10,000.00	-7,278.50	
		Dispositions	-10,000.00		10.00
SBN12KX8	SIMON PPTY GROUP L P 6.65% 01-15-2054	Acquisitions	35,000.00	-39,327.75	
		Dispositions	-185,000.00		212,219.05
SBP9QFS6	SOUTHERN CALIF GAS CO 5.6% 04-01-2054	Acquisitions	245,000.00	-242,550.00	
		Dispositions	-220,000.00		221,656.60
C9952XW999	SUN CAPITAL PARTNERS VI, LP				

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Acquisitions	325,994.00	-325,994.00	
		Dispositions	-12,598.00		12,598.00
SB01YRG5	SUNCOR ENERGY INC 5.95 DUE12-01-2034 BEO	Acquisitions	85,000.00	-88,645.65	
		Dispositions	-85,000.00		89,776.15
SBQ9D465	SW (FINANCE) I PLC 7% A/BKD 16/04/2040 GBP 'A'	Acquisitions	100,000.00	-115,148.11	
		Dispositions	-100,000.00		110,094.13
S2867719	SYNOPSIS INC COM	Acquisitions	1,744.00	-858,168.81	
		Dispositions	-1,744.00		875,859.26
SBN0ZLS0	T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO	Acquisitions	205,000.00	-149,664.35	
		Dispositions	-205,000.00		152,380.60
S9A6FF6U	TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY	Acquisitions	275,000.00	-275,000.00	
		Dispositions	-260,000.00		260,000.00
SBQYKPN5	TOTALENERGIES CAP 5.425% 09-10-2064	Acquisitions	355,000.00	-355,085.50	
		Dispositions	-60,000.00		59,286.60
SBPW6WP9	TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064	Acquisitions	570,000.00	-569,141.90	
		Dispositions	-320,000.00		316,947.60
SBPW6WH1	TOTALENERGIES CAPITAL SA 5.488% 04-05-2054	Acquisitions	370,000.00	-370,591.85	
		Dispositions	-200,000.00		199,197.15
SBRJVJK4	TRAVELERS COS INC 5.45% DUE 05-25-2053	Acquisitions	35,000.00	-35,782.25	
		Dispositions	-300,000.00		312,024.00
C89788MAS1	TRUIST FINL CORP 5.711% 01-24-2035	Acquisitions	615,000.00	-618,983.60	
		Dispositions	-615,000.00		629,252.90
SBK6N347	UBER TECHNOLOGIES INC COM USD0.00001	Acquisitions	4,175.00	-248,303.06	
		Dispositions	-25,537.00		1,589,726.81
SBP4YH45	UBER TECHNOLOGIES INC 5.35% 09-15-2054	Acquisitions	250,000.00	-249,515.00	
		Dispositions	-250,000.00		249,449.65

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
SBPSNBB3	UK(GOVT OF) 4.375% BDS 31/07/54 GBP1000	Acquisitions	300,000.00	-381,359.57	
		Dispositions	-300,000.00		388,047.63
SBNGF9M4	UNION PACIFIC CORP FIXED 4.95% DUE 05-15-2053	Acquisitions	35,000.00	-33,290.95	
		Dispositions	-35,000.00		34,219.15
SBMXHQ6	UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053	Acquisitions	1,578,000.00	-1,434,882.77	
		Dispositions	-1,978,000.00		1,776,735.23
SBRJFGX9	UNITED STATES OF AMER TREAS TIPS 04-15-2029	Acquisitions	34,060,000.00	-35,047,668.52	
		Dispositions	-32,840,000.00		33,808,200.21
SBPG5RY6	UNITED STATES TREAS BDS 2.125% 02-15-2054	Acquisitions	6,100,000.00	-6,280,442.12	
		Dispositions	-4,100,000.00		4,159,725.08
SBN7K9M8	UNITEDHEALTH GROUP INC 5.05% 04-15-2053	Acquisitions	290,000.00	-277,399.20	
		Dispositions	-140,000.00		134,531.60
SBN7K9P1	UNITEDHEALTH GROUP INC 5.2% 04-15-2063	Acquisitions	70,000.00	-70,344.40	
		Dispositions	-155,000.00		150,002.80
SBQB5GF2	UNITEDHEALTH GROUP INC 5.375% 04-15-2054	Acquisitions	505,000.00	-502,985.00	
		Dispositions	-375,000.00		372,161.10
SBPDY7Z7	UNITEDHEALTH GROUP INC 5.625% 07-15-2054	Acquisitions	590,000.00	-589,697.55	
		Dispositions	-190,000.00		200,187.00
SBYTRVP1	UNITEDHEALTH GROUP 4.75% DUE 07-15-2045	Acquisitions	40,000.00	-37,100.40	
		Dispositions	-40,000.00		36,756.00
SBPDY809	UNITEDHEALTH GROUP 5.75% DUE 07-15-2064	Acquisitions	505,000.00	-501,954.85	
		Dispositions	-140,000.00		146,450.30
C91159HJR2	US BANCORP 5.678% 01-23-2035	Acquisitions	195,000.00	-195,000.00	
		Dispositions	-195,000.00		200,242.25
SBL66P92	VIACOMCBS INC FIXED 4.95% DUE 01-15-2031	Acquisitions	130,000.00	-121,920.50	

◆ Schedule of Acquisitions & Dispositions

Asset ID	Security Description	Transaction	Shares/Par	Cost of Acquisitions	Proceeds of Dispositions
		Dispositions	-130,000.00		124,093.35
SBP5JTP4	VICI PPTYS LP SR NT 5.625% 05-15-2052	Acquisitions	85,000.00	-80,211.45	
		Dispositions	-495,000.00		464,479.50
SBQJQKM2	VICI PROPERTIES LP 6.125% 04-01-2054	Acquisitions	320,000.00	-314,214.40	
		Dispositions	-320,000.00		317,792.20
SBM6JP54	VISA INC 2.7% DUE 04-15-2040	Acquisitions	330,000.00	-246,269.10	
		Dispositions	-330,000.00		252,555.25
SBNZH56	VODAFONE GROUP PLC 5.75% 06-28-2054	Acquisitions	940,000.00	-934,982.85	
		Dispositions	-380,000.00		376,935.35
SBNZH78	VODAFONE GROUP PLC 5.875% 06-28-2064	Acquisitions	575,000.00	-572,231.10	
		Dispositions	-60,000.00		61,630.50
SBNQQCY0	WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062	Acquisitions	600,000.00	-458,117.20	
		Dispositions	-180,000.00		137,923.50
C55903VBE2	WARNERMEDIA HLDGS INC 5.141% 03-15-2052	Acquisitions	750,000.00	-601,128.15	
		Dispositions	-1,445,000.00		1,102,720.90
C55903VBD4	WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042	Acquisitions	125,000.00	-99,311.25	
		Dispositions	-55,000.00		43,620.50
SBQWR464	WELLS FARGO & COMPANY 5.499% 01-23-2035	Acquisitions	520,000.00	-523,501.89	
		Dispositions	-195,000.00		200,262.65

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Non-Interest Bearing Cash - USD</i>			
ARS - Argentine peso	18,091.340	53,287.43	18,091.34
AUD - Australian dollar	26,626.040	26,891.96	26,626.04
CAD - Canadian dollar	23,360.110	24,579.26	23,360.11
EUR - Euro	-49,274.260	-49,794.70	-49,274.26
GBP - British pound sterling	65,134.090	65,978.68	65,134.09
JPY - Japanese yen	13,626.100	14,637.66	13,626.10
MXN - Mexican peso	3.970	4.09	3.97
USD - United States dollar	798,423.490	798,423.49	798,423.49
USD - United States dollar	0.000	-41,285,614.70	-41,285,614.70
ZAR - South African rand	195.840	206.81	195.84
Total - all currencies		-40,351,400.02	-40,389,427.98
Total Non-Interest Bearing Cash - USD		-40,351,400.02	-40,389,427.98
<i>Receivables - Other - USD</i>			
Pending foreign exchange purchases: British pound sterling	0.000	155,090.54	152,776.45
Pending foreign exchange purchases: Mexican peso	0.000	20,903.69	20,323.65
Pending foreign exchange purchases: United States dollar	0.000	3,752,740.91	3,752,740.91
Total - all currencies		3,928,735.14	3,925,841.01
Pending trade sales: United States dollar	0.000	20,671,031.91	20,671,031.91
Total - all currencies		20,671,031.91	20,671,031.91
Pending trade sales: United States dollar	0.000	88,818,625.68	88,818,625.68
Total - all currencies		88,818,625.68	88,818,625.68
Total Receivables - Other - USD		113,418,392.73	113,415,498.60

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
FED HOME LN MTG 6.5% DUE 02-01-2054 CUSIP: 3132DWKQ5	156,938.850	160,328.98	160,308.63
FEDERAL NATIONAL MORTGAGE ASSOC 5% 04-01-2054 CUSIP: 3140QUFM3	647,819.530	628,574.74	625,569.00
FHLMC MULTICLASS SER 3031 CL LZ 4.5 09-15-2035 CUSIP: 31396AAZ7	72,105.210	69,162.83	70,686.66
FHLMC PRIN STRIP PRIN PMT ON 6.25% DEB 2032 07-15-2032 (UNDDATE) SEDOL: BYTC220	1,400,000.000	983,660.25	978,908.81
FNMA POOL #MA4840 4.5% 12-01-2052 BEO CUSIP: 31418ELW8	1,023,967.610	949,649.95	964,427.46
FNMA SINGLE FAMILY MORTGAGE 3% 30 YEARS SETTLES FEBRUARY SEDOL: BMF76H8	350,000.000	297,554.69	296,866.26
FNMA SINGLE FAMILY MORTGAGE 4.0% MAT 30 YEARS SETTLES FEBRUARY SEDOL: B3KZBN5	5,000,000.000	4,544,335.94	4,569,474.80
FNMA SINGLE FAMILY MORTGAGE 4.5% 30 YEARS SETTLES MARCH SEDOL: BN4NPG6	5,700,000.000	5,353,546.88	5,354,882.04
FNMA SINGLE FAMILY MORTGAGE 4% 30 YEARS SETTLES MARCH SEDOL: B3L6WH8	350,000.000	320,085.94	319,808.55
FNMA SINGLE FAMILY MORTGAGE 5% 30 YEARS SETTLES JANUARY SEDOL: 2216504	13,600,000.000	13,212,953.13	13,120,949.79
FNMA 30 YEAR PASS-THROUGHS 5.5% 30 YEARS SETTLES FEBRUARY SEDOL: 2337803	5,200,000.000	5,159,578.13	5,126,091.20
FNMA 30 YEAR PASS-THROUGHS 6% 30 YEARS SETTLES FEBRUARY CUSIP: 01F060626	200,000.000	200,335.94	200,837.48
GNMAII POOL #80444 SER 2030 ADJ RT 08-20-2030 CUSIP: 36225CP67	1,621.980	1,621.71	1,626.82
UNITED STATES OF AMER TREAS BONDS DTD 4.0% 11-15-2052 SEDOL: BQXS7C3	8,300,000.000	7,395,277.23	7,242,074.20
UNITED STATES OF AMER TREAS BONDS 1.5% 02-15-2053 SEDOL: BMXHQN6	789,000.000	739,511.94	671,258.26
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 SEDOL: BVVT273	3,100,000.000	2,207,952.16	2,153,410.16
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2046 SEDOL: BZ56WT0	800,000.000	587,233.90	547,750.00
UNITED STATES OF AMER TREAS BONDS 2.875% 05-15-2052 SEDOL: BPSLLZ1	2,900,000.000	2,139,468.87	2,031,585.95

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	400,000.000	379,010.95	365,531.25
UNITED STATES OF AMER TREAS NOTES 4.625%04-30-2029 SEDOL: BLDCKH6	2,100,000.000	2,137,711.35	2,119,851.55
UNITED STATES OF AMER TREAS TIPS 04-15-2029 SEDOL: BRJFGX9	1,220,000.000	1,251,050.03	1,246,532.21
UNITED STATES TREAS BDS 2.125% 02-15-2054 SEDOL: BPG5RY6	2,000,000.000	2,039,903.57	1,905,028.48
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 SEDOL: BZ56WJ0	6,000,000.000	3,995,316.21	3,878,437.50
UNITED STATES TREAS BDS DTD 3.125% 05-15-2048 SEDOL: BD59D47	1,766,000.000	1,518,766.66	1,324,706.96
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	700,000.000	696,224.66	681,296.88
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 SEDOL: BF53YK6	5,600,000.000	4,135,128.64	3,943,625.00
UNITED STATES TREAS BDS WIT 1 7/8 08/15/41 1.75% DUE 08-15-2041 REG SEDOL: BLDBLR0	15,700,000.000	10,364,735.21	10,178,628.87
UNITED STATES TREAS BDS 00245 2.875% DUE 08-15-2045 REG SEDOL: BYSJ1Z8	100,000.000	76,675.23	73,843.75
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	24,268,000.000	13,760,954.72	13,409,965.82
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 SEDOL: BG0D0F5	6,300,000.000	4,781,210.00	4,627,792.95
UNITED STATES TREAS BDS 3.125 DUE 08-15-2044 SEDOL: BPYD753	1,162,000.000	1,090,217.04	903,455.00
UNITED STATES TREAS BDS 4.625% 05-15-2044 SEDOL: BPZRNR8	1,400,000.000	1,380,534.85	1,358,656.25
UNITED STATES TREAS BDS 4.625% 11-15-2044 SEDOL: BTPH0B9	0.000	0.00	0.00
US TREASURY N/B 4.25% 08-15-2054 SEDOL: BR2NN95	9,300,000.000	8,659,832.41	8,508,046.88
WI TREASURY SEC 3.375% DUE 11-15-2048 REG SEDOL: BGRW851	1,900,000.000	1,552,850.00	1,486,082.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
WI TREASURY SEC 3.875% 05-15-2043 SEDOL: BLB3TM9	500,000.000	463,728.05	440,527.35
Total United States - USD		103,234,682.79	100,888,524.81
Total U.S. Government Securities		103,234,682.79	100,888,524.81
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
ALABAMA PWR CO 3.45% DUE 10-01-2049 SEDOL: BJYDFQ8	530,000.000	493,541.12	374,743.60
ALABAMA PWR CO 3.75% DUE 03-01-2045 SEDOL: BYZ5H95	295,000.000	233,276.84	226,063.23
AMEREN ILL CO 4.15% DUE 03-15-2046 SEDOL: BD03C36	115,000.000	96,493.58	95,031.19
AMEREN ILL CO 4.5% 03-15-2049 SEDOL: BF5M0D8	55,000.000	47,931.12	46,497.18
AMERICAN WTR CAP CORP 4.15% 06-01-2049 SEDOL: BJV8HJ3	300,000.000	298,642.03	237,006.68
AMERN WTR CAP CORP 4.3% DUE 12-01-2042 SEDOL: BZ027S7	200,000.000	201,028.17	169,057.29
ANTHEM INC 4.55% 03-01-2048 SEDOL: BGB6FS1	60,000.000	50,958.24	49,340.54
ANTHEM INC 4.65% DUE 01-15-2043 SEDOL: BLSP6D8	100,000.000	101,377.81	86,893.81
ARCHER DANIELS 4.535 DUE 03-26-2042 SEDOL: B7F2JD5	65,000.000	58,658.16	56,723.04
BURL NORTHN DEB 5.05 DUE 03-01-2041 SEDOL: B3N60C7	115,000.000	111,160.62	108,853.06
BURL NORTHN SANTA FE CORP DEB DTD 08/01/1997 7.25 8-1-2097/07-31-2097 REG SEDOL: BJFCW18	100,000.000	144,046.45	118,249.18
BURLINGTON NORTHN SANTA 4.55 09-01-2044 SEDOL: BQ26P46	150,000.000	134,168.15	130,818.60
CAROLINA PWR & LT 4.1% DUE 03-15-2043 SEDOL: B8L5GP6	65,000.000	54,195.79	53,166.86
CATERPILLAR INS 4.3% DUE 05-15-2044 SEDOL: BMJJM94	105,000.000	92,484.56	90,765.86

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
CENTERPOINT ENERGY FIXED 2.9% DUE 07-01-2050 SEDOL: BKPD746	170,000.000	169,710.21	106,701.78
CENTERPOINT ENERGY HOUSTON ELEC LLC 4.25% 02-01-2049 SEDOL: BJ52166	90,000.000	74,787.27	72,710.22
CENTERPOINT ENERGY HOUSTON ELECTRIC 3.6%DUE 03-01-2052 BEO SEDOL: BLNKQ72	140,000.000	138,348.17	100,191.23
CHUBB CORP 6.5% DUE 05-15-2038 SEDOL: B87C800	150,000.000	167,667.35	165,512.29
COMMONWEALTH EDISON CO 1ST MTG BD SER 113 3.8 DUE 10-01-2042 SEDOL: B8DXN80	100,000.000	80,875.54	78,976.96
COMMONWEALTH EDISON 4.0% DUE 03-01-2049 BEO SEDOL: BHQ3TB5	205,000.000	163,716.83	158,065.10
DTE ELEC CO 2.95% DUE 03-01-2050 SEDOL: BLP53Z2	150,000.000	100,201.26	97,605.12
DUKE ENERGY FIXED 3.7% DUE 12-01-2047 SEDOL: BDRYRQ0	55,000.000	41,861.44	40,768.11
DUKE ENERGY FLA 3.4% DUE 10-01-2046 SEDOL: BYQHNW5	125,000.000	90,957.08	88,633.32
DUKE ENERGY IND LLC 3.25% DUE 10-01-2049 SEDOL: BKDP7D3	150,000.000	104,024.07	100,969.63
DUKE ENERGY IND 4.9 DUE 07-15-2043 SEDOL: BBWX683	185,000.000	171,892.17	168,111.34
DUKE ENERGY IND 6.35% DUE 08-15-2038 SEDOL: B4M4CP6	105,000.000	114,735.17	112,672.15
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 SEDOL: BYQHNY7	235,000.000	177,784.79	173,623.77
DUKE ENERGY PROGRESS LLC 1ST MTG BD 2.9%08-15-2051 SEDOL: BM8DBZ6	150,000.000	116,947.19	92,875.63
DUKE ENERGY PROGRESS LLC 3.6% 09-15-2047 SEDOL: BF58H68	380,000.000	359,222.81	276,777.78
DUKE ENERGY 3.7% DUE 10-15-2046 SEDOL: BD8G594	135,000.000	102,481.51	100,149.49
DUKE ENERGY 3.75% DUE 06-01-2045 SEDOL: BYV3C76	60,000.000	47,065.18	45,933.94
DUKE ENERGY 4 DUE 09-30-2042 SEDOL: B8GF9H4	60,000.000	49,839.01	48,777.62

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
DUKE ENERGY 4.15% DUE 12-01-2044 SEDOL: BSPCBB4	105,000.000	87,371.00	85,517.62
DUKE ENERGY 4.375% DUE 03-30-2044 SEDOL: BJZD6S6	425,000.000	441,289.01	357,895.46
ENTERGY ARK INC 4.95% DUE 12-15-2044 SEDOL: BSVV7D9	200,000.000	199,053.09	180,206.23
ENTERGY LA LLC FIXED 3.1% DUE 06-15-2041 SEDOL: BNNKRL7	85,000.000	62,586.37	61,051.97
ENTERGY LA LLC 4.95% DUE 01-15-2045 SEDOL: BSPPWR6	200,000.000	199,489.42	177,768.00
ENTERGY MISS LLC 3.85% DUE 06-01-2049 SEDOL: BJYNX64	70,000.000	53,701.84	52,034.66
ENTERGY TEX INC 3.55% DUE 09-30-2049 SEDOL: BKTPNZ1	515,000.000	515,420.97	362,660.89
ESTEE LAUDER COS FIXED 4.375% DUE 06-15-2045 SEDOL: BYZFX42	40,000.000	34,172.28	32,741.55
FL PWR & LT CO 4.05% DUE 10-01-2044 SEDOL: BQQCCK5	185,000.000	189,968.46	150,955.31
FL PWR & LT CO 5.25% DUE 02-01-2041 SEDOL: B4V3Q52	65,000.000	64,206.13	63,094.43
FRANKLIN RESOURCES INC 2.95% 08-12-2051 SEDOL: BMCBBB2	100,000.000	99,439.27	62,107.86
GA PWR CO SR NT SER 2012A 4.3 DUE 03-15-2042 SEDOL: B78K6L3	45,000.000	39,136.14	38,300.57
HERSHEY CO 3.375% DUE 08-15-2046 SEDOL: BYYGSH4	190,000.000	142,565.38	137,075.62
JPMORGAN CHASE & CO FORMERLY J P MORGAN NT 6.4 DUE 05-15-2038 BEO SEDOL: B90J106	1,080,000.000	1,228,386.50	1,179,175.35
KANSAS CITY POWER & LIGHT CO FIXED 4.125%04-01-2049 BEO SEDOL: BJY5HF7	100,000.000	117,327.58	77,806.77
KANSAS CITY PWR & LT CO 5.3 DUE 10-01-2041 SEDOL: B7GNW50	95,000.000	92,366.20	89,968.16
KENTUCKY UTILITIES CO 3.3% DUE 06-01-2050 BEO SEDOL: BMGDH50	65,000.000	45,410.69	43,843.23
KENTUCKY UTILS CO 4.375% DUE 10-01-2045 SEDOL: BYTX3J7	90,000.000	76,269.17	74,658.19

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Preferred</i>			
United States - USD			
LOUISVILLE GAS & ELEC CO 4.25% 04-01-2049 SEDOL: BJH0CV0	165,000.000	134,809.52	131,218.61
MIDAMERICAN ENERGY CO 2.7% 08-01-2052 SEDOL: BN76669	65,000.000	40,761.69	39,398.54
MIDAMERICAN ENERGY CO 3.95% 08-01-2047 SEDOL: BDFFSG2	110,000.000	87,938.40	85,654.35
MIDAMERICAN ENERGY CO 4.25% 05-01-2046 SEDOL: BZ4C9B0	225,000.000	190,194.38	185,685.75
MIDAMERICAN ENERGY 4.4% DUE 10-15-2044 SEDOL: BL9FK80	85,000.000	73,851.78	72,697.34
NEVADA PWR CO 6.65% DUE 04-01-2036 SEDOL: B1G2SS0	135,000.000	147,225.43	144,879.61
NOVARTIS CAP CORP 3.7% DUE 09-21-2042 SEDOL: B8DX0S9	120,000.000	99,482.13	96,728.46
NV PWR CO 5.45 DUE 05-15-2041 SEDOL: B68QYC1	110,000.000	108,112.91	106,300.81
PACIFICORP 5.25% DUE 06-15-2035 SEDOL: B0BFFL9	795,000.000	831,557.85	786,765.32
PECO ENERGY CO 3% DUE 09-15-2049 SEDOL: BKLMSL1	145,000.000	98,148.98	94,703.77
PRECISION 3.9% DUE 01-15-2043 SEDOL: B97H103	65,000.000	53,870.81	52,338.00
PROGRESSIVE CORP OH 4.125% DUE 04-15-2047 REG SEDOL: BDR0683	40,000.000	33,242.52	32,258.91
PROGRESSIVE CORP 3.7% DUE 01-26-2045 SEDOL: BVJFCF1	145,000.000	114,526.09	111,627.55
PROGRESSIVE CORP 4.2% DUE 03-15-2048 SEDOL: BG0T5R0	175,000.000	146,747.89	143,051.11
PUB SVC ELEC & GAS 3.6% DUE 12-01-2047 SEDOL: BD1DFD6	205,000.000	179,563.36	151,372.19
PUB SVC ELEC GAS CO FIXED 3.85% 05-01-2049 REG SEDOL: BJXS069	190,000.000	150,369.51	145,759.36
PUB SVC ELEC GAS FIXED 2.7% DUE 05-01-2050 SEDOL: BMVX324	235,000.000	149,603.46	143,601.38
PUBLIC SVC CO N H 3.6% DUE 07-01-2049 SEDOL: BJBZSV3	180,000.000	134,767.67	131,050.68

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
S CAROLINA ELEC & 4.6% DUE 06-15-2043 SEDOL: BBHV6D7	75,000.000	66,754.70	65,368.29
S CAROLINA ELEC & 5.45% DUE 02-01-2041 SEDOL: B4359G8	65,000.000	64,665.47	63,491.24
SAN DIEGO GAS & ELEC CO 1ST MTG BD SER XXX 3.7% 03-15-2052 SEDOL: BNSLTD1	300,000.000	298,485.17	216,848.57
SAN DIEGO GAS & ELECTRIC CO 4.1% 06-15-2049 SEDOL: BHTBS75	300,000.000	322,496.17	235,330.14
SAN DIEGO GAS & FIXED 3.32% DUE 04-15-2050 SEDOL: BM7SRR6	55,000.000	54,938.37	37,199.45
SHELL FIN US INC NT 4.55% 08-12-2043 SEDOL: BR4TTY8	75,000.000	67,426.80	65,600.91
SOUTHN CAL GAS CO 3.95% DUE 02-15-2050 SEDOL: BJQLGX4	200,000.000	211,232.65	152,145.50
SOUTHN CAL GAS CO 4.125% DUE 06-01-2048 SEDOL: BF10906	100,000.000	99,918.15	78,735.80
SOUTHN CAL GAS 3.75 DUE 09-15-2042 SEDOL: B8DRYG7	385,000.000	381,259.21	301,915.31
TRAVELERS COS INC 3.75% DUE 05-15-2046 SEDOL: BD8BSC3	40,000.000	31,526.07	30,638.40
TRAVELERS COS INC 4.1% 03-04-2049 SEDOL: BJLV1D4	120,000.000	101,886.43	95,895.39
TRAVELERS FIXED 2.55% DUE 04-27-2050 SEDOL: BMDWQN1	120,000.000	73,666.92	70,855.47
UNION ELEC CO 2.625% DUE 03-15-2051 SEDOL: BMHZRF5	560,000.000	534,448.79	331,070.43
UNION ELEC CO 4.0% DUE 04-01-2048 SEDOL: BFY3BS4	65,000.000	52,324.21	50,544.27
UNION ELECTRIC COMPANY 3.65% DUE 04-15-2045 SEDOL: BYV3C43	135,000.000	104,438.62	102,108.05
UNITEDHEALTH GROUP 4.25% DUE 04-15-2047 SEDOL: BD9GGT0	55,000.000	45,990.16	44,618.88
UNITEDHEALTH GROUP 5.95% DUE 02-15-2041 SEDOL: B45YNS3	25,000.000	26,833.18	25,633.38
UTD PARCEL SVC INC 3.625% DUE 10-01-2042 SEDOL: B6Y3NC9	240,000.000	191,607.12	186,990.74

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
WELLPOINT INC 5.1% DUE 01-15-2044 SEDOL: BCSCZN9	45,000.000	41,725.21	40,940.43
WESTAR ENERGY INC 4.125 DUE 03-01-2042 SEDOL: B744PD4	160,000.000	133,524.20	130,750.78
Total United States - USD		13,758,161.17	12,080,900.64
Total Corporate Debt Instruments - Preferred		13,758,161.17	12,080,900.64
Corporate Debt Instruments - Other			
Australia - USD			
PVTPL COMMONWEALTH BK AUSTRALIA 3.784% 03-14-2032 CUSIP: 202712BS3	200,000.000	200,000.00	178,694.16
PVTPL GOODMAN US FIN FOUR LLC SR NT 4.5% 10-15-2037 SEDOL: BDDR989	100,000.000	99,897.90	87,924.78
PVTPL GOODMAN US FIN THREE LLC 3.7% DUE 03-15-2028 SEDOL: BD35F63	200,000.000	199,773.77	190,505.66
PVTPL SANTOS FINANCE LTD 3.649% DUE 04-29-2031 BEO CUSIP: 803014AA7	200,000.000	200,000.00	176,139.72
PVTPL WOODSIDE FIN LTD FIXED 4.5% 03-04-2029 BEO CUSIP: 980236AQ6	100,000.000	99,923.57	96,877.12
RIO TINTO FIN USA PLC 4.75 DUE 03-22-2042 REG SEDOL: B757MN1	225,000.000	210,840.48	204,987.64
RIO TINTO FIN USA 5.125% DUE 03-09-2053 SEDOL: BNKDB17	100,000.000	95,850.52	92,674.45
WOODSIDE FIN LTD 5.7% 09-12-2054 CUSIP: 980236AS2	300,000.000	298,943.46	280,292.87
Total Australia - USD		1,405,229.70	1,308,096.40
Belgium - USD			
ANHEUSER BUSCH INBEV WOR 5.55% 01-23-2049 SEDOL: BJ555R4	157,000.000	150,288.64	155,048.93
ANHEUSER BUSCH INC 4.439% DUE 10-06-2048 SEDOL: BF7MH35	400,000.000	400,681.77	339,132.25
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 SEDOL: BK5XW52	1,615,000.000	1,600,104.43	1,530,970.31

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	76,000.000	73,025.24	69,170.56
ANHEUSER-BUSCH INBEV WOR 8.2 DUE 01-15-2039 SEDOL: B46LC31	70,000.000	92,338.39	87,840.86
ANHEUSER-BUSCH 4.95% DUE 01-15-2042 SEDOL: BDCMR69	265,000.000	278,528.02	246,550.40
Total Belgium - USD		2,594,966.49	2,428,713.31
Brazil - USD			
VALE OVERSEAS LTD 6.4% 06-28-2054 SEDOL: BNZHZ45	150,000.000	150,692.02	147,488.06
Total Brazil - USD		150,692.02	147,488.06
Canada - USD			
BELL CANADA 4.464% 04-01-2048 CUSIP: 0778FPAA7	145,000.000	121,416.59	117,398.91
BELL CANADA 5.55% 02-15-2054 SEDOL: BPGLSL8	195,000.000	190,810.03	183,163.53
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 SEDOL: BZ0WZL6	300,000.000	303,112.22	258,709.08
BROOKFIELD FIN INC NT 3.625% 02-15-2052 SEDOL: BNK9C90	300,000.000	299,750.66	209,084.54
BROOKFIELD FIN INC 5.968% 03-04-2054 SEDOL: BSLL988	305,000.000	309,605.17	308,711.48
BROOKFIELD FINANCE INC 5.675% 01-15-2035 SEDOL: BL56991	100,000.000	101,891.53	100,767.33
CANADIAN NATL RY CO 3.65% 02-03-2048 CUSIP: 136375CP5	100,000.000	77,968.02	75,352.88
CANADIAN PAC RY CO NEW 3.0% DUE 12-02-2041 BEO SEDOL: BP8KQ19	75,000.000	74,668.72	54,503.61
CANADIAN PAC RY CO NEW 3.1% 12-02-2051 SEDOL: BP8KQ20	170,000.000	115,385.69	110,710.56
CANADIAN PAC RY CO 4.2% 11-15-2069 CUSIP: 13648TAH0	35,000.000	26,796.37	25,732.15
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP: 13648TAF4	40,000.000	35,751.15	34,774.34

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
CANADIAN PAC RY CO 4.95% 08-15-2045 CUSIP: 13648TAE7	200,000.000	198,793.40	181,341.89
CDN NAT RES LTD 6.25% DUE 03-15-2038 SEDOL: B7YB643	100,000.000	103,572.92	102,193.49
CDN NAT RES LTD 6.75% DUE 02-01-2039 SEDOL: B2NNGB2	330,000.000	354,525.81	349,844.08
CDN PAC RY CO NEW 5.95% DUE 05-15-2037 SEDOL: B1X9JN6	50,000.000	52,464.80	51,837.35
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	385,000.000	483,303.20	385,867.10
CENOVUS ENERGY INC 5.4% 06-15-2047 SEDOL: BFNJ6J5	150,000.000	138,785.23	133,614.16
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	200,000.000	203,213.21	165,782.35
ENBRIDGE INC 6.7% 11-15-2053 SEDOL: BN12KN8	645,000.000	644,193.69	700,963.95
FAIRFAX FINANCIAL HLDGS LTD 4.62% DUE 04-29-2030 CUSIP: 303901BF8	200,000.000	200,000.00	195,110.17
FAIRFAX FINL HLDGS LTD 6.35% 03-22-2054 CUSIP: 303901BR2	95,000.000	98,258.92	98,189.62
PETRO-CDA 6.8% DUE 05-15-2038 SEDOL: B2RJ2C9	270,000.000	293,032.89	287,518.87
ROGERS COMMUNICATIONS INC 4.5% 03-15-2042 CUSIP: 775109CJ8	400,000.000	396,550.35	338,048.31
TRANSCANADA 7.625% DUE 01-15-2039 SEDOL: B3KV7R9	175,000.000	208,395.38	202,789.08
Total Canada - USD		5,032,245.95	4,672,008.83
China - USD			
ALIBABA GROUP HLDG 4.4% DUE 12-06-2057 SEDOL: BYVHXG4	315,000.000	264,377.39	249,666.48
ALIBABA GROUP HLDG 5.25% DUE 05-26-2035 CUSIP: 01609WBK7	200,000.000	199,305.78	195,917.91
NXP B V / NXP FDG LLC / NXP USA INC SR NT 3.125% 02-15-2042 CUSIP: 62954HAL2	245,000.000	176,876.80	170,676.29
NXP B V/NXP FDG LLC/NXP USA INC 4.3% 06-18-0209 CUSIP: 62954HAV0	200,000.000	199,691.42	194,176.70

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
China - USD			
NXP B.V./NXP FUNDING LLC 5.55% 12-01-2028 CUSIP: 62947QBC1	100,000.000	99,905.54	101,730.49
Total China - USD		940,156.93	912,167.87
France - USD			
EDF S A 4.95% DUE 10-13-2045 CUSIP: 268317AQ7	705,000.000	672,575.67	620,887.72
PVTPL BNP PARIBAS SR NON PFD MED 4.4% 08-14-2028 CUSIP: 09659W2F0	200,000.000	199,611.65	194,334.57
PVTPL BNP PARIBAS 5.738% 02-20-2035 CUSIP: 09659W2X1	200,000.000	200,000.00	200,607.54
PVTPL BPCE SA 5.716% 01-18-2030 CUSIP: 05571AAV7	250,000.000	250,000.00	251,227.30
PVTPL EDF S A NT 6 DUE 01-22-2114 BEO CUSIP: 268317AL8	100,000.000	110,991.45	94,137.13
PVTPL SOCIETE GENERALE 7.132% 01-19-2055 CUSIP: 83368RBY7	90,000.000	89,334.09	85,831.84
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG SEDOL: BMYC5X3	660,000.000	652,968.31	433,035.39
TOTAL CAP INTL 3.386% DUE 06-29-2060 CUSIP: 89153VAW9	300,000.000	300,000.00	194,347.69
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	295,000.000	295,073.65	273,902.39
TOTALENERGIES CAPITAL S.A. 5.275% 09-10-2054 SEDOL: BQYKPK2	115,000.000	114,739.92	106,492.70
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9	250,000.000	249,610.02	239,521.61
TOTALENERGIES CAPITAL SA 5.488% 04-05-2054 SEDOL: BPW6WH1	170,000.000	170,265.22	163,213.77
Total France - USD		3,305,169.98	2,857,539.65
Germany - USD			
BAYER US FIN II 4.875% DUE 06-25-2048 SEDOL: BD103H7	30,000.000	25,475.87	23,405.51
DEUTSCHE BK AG N Y BRANCH 5.403% 09-11-2035 SEDOL: BP4YNS1	300,000.000	300,000.00	284,595.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
PVPTL BAYER US FIN II LLC 4.625% 06-25-2038 SEDOL: BYZMHJ6	400,000.000	370,587.82	333,262.27
PVTPL BAYER US FIN II LLC 4.4% DUE 07-15-2044 BEO SEDOL: BYVPTT3	55,000.000	42,304.28	41,256.65
PVTPL BAYER US FIN LLC 6.5% 11-21-2033 CUSIP: 07274EAL7	200,000.000	199,536.63	203,438.59
PVTPL BAYER US FIN LLC 6.875% 11-21-2053 SEDOL: BLFDKP5	195,000.000	200,624.36	196,910.80
Total Germany - USD		1,138,528.96	1,082,869.42
Hong Kong - USD			
PVTPL MELCO RESORTS FIN LTD 5.625% 07-17-2027 CUSIP: 58547DAC3	200,000.000	200,000.00	193,548.98
Total Hong Kong - USD		200,000.00	193,548.98
Indonesia - USD			
PERUSAHAAN 4% DUE 06-30-2050 CUSIP: 71568PAP4	200,000.000	197,081.09	138,631.64
Total Indonesia - USD		197,081.09	138,631.64
Ireland - USD			
AERCAP IRELAND FIXED 4.45% DUE 10-01-2025 SEDOL: BG5QLR8	200,000.000	200,368.12	199,533.18
AVOLON HLDGS FDG 2.875% DUE 02-15-2025 CUSIP: 05401AAH4	100,000.000	99,997.07	99,671.74
PVTPL SMURFIT KAPPA TREASURY UNLIMITED CO 5.777% 04-03-2054 CUSIP: 83272GAB7	65,000.000	65,660.47	64,330.62
Total Ireland - USD		366,025.66	363,535.54
Italy - USD			
PVTPL ENEL FIN AMER LLC 2.875% 07-12-2041 SEDOL: BR1YW69	300,000.000	202,590.83	202,963.52
PVTPL ENI S P A 5.5% 05-15-2034 CUSIP: 26874RAN8	200,000.000	198,752.15	197,726.02

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Italy - USD			
PVTPL INTESA SANPAOLO S P A 7.8% 11-28-2053 CUSIP: 46115HCF2	400,000.000	439,595.63	447,966.78
Total Italy - USD		840,938.61	848,656.32
Japan - USD			
MITSUBISHI UFJ FINANCIAL GROUP INC SR NT2.048% 07-17-2030 SEDOL: BL69JN3	700,000.000	700,000.00	598,743.22
MITSUBISHI UFJ 2.494% DUE 10-13-2032 CUSIP: 606822CB8	200,000.000	200,000.00	168,744.52
MIZUHO FINL GROUP INC 2.172% DUE 05-22-2032 REG CUSIP: 60687YBQ1	600,000.000	600,000.00	498,362.03
NOMURA HLDGS INC FIXED 2.679% DUE 07-16-2030 SEDOL: BL5C1Y8	200,000.000	200,000.00	174,024.48
NOMURA HLDGS INC 2.999% DUE 01-22-2032 SEDOL: BP6HD11	200,000.000	200,000.00	170,482.17
PVTPL NIPPON LIFE INS CO 2.75% 01-21-2051 CUSIP: 654579AH4	400,000.000	400,000.00	337,463.94
SUMITOMO MITSUI FINL GROUP INC 5.766% 01-13-2033 SEDOL: BR3V7M9	200,000.000	200,000.00	205,737.91
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SEDOL: BS6Z6Y0	125,000.000	128,945.07	126,285.38
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.025% 07-09-2040 CUSIP: 874060AY2	300,000.000	300,000.00	218,431.94
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	265,000.000	180,684.29	172,013.49
TAKEDA PHARMACEUTICAL 5.8% 07-05-2064 SEDOL: BN11R01	30,000.000	30,121.88	28,923.62
Total Japan - USD		3,139,751.24	2,699,212.70
Luxembourg - USD			
JAB HLDGS B V SUSTAINABILITY LKD SR NT 4.5% 04-08-2052 CUSIP: 46653KAC2	250,000.000	187,731.47	187,389.12
Total Luxembourg - USD		187,731.47	187,389.12

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Corporate Debt Instruments - Other			
Macau - USD			
SANDS CHINA LTD FIXED 5.4% DUE 08-08-2028 CUSIP: 80007RAE5	300,000.000	303,121.50	296,654.13
Total Macau - USD		303,121.50	296,654.13
Mexico - USD			
AMER MOVIL SAB DE CV 6.125% 03-30-2040 SEDOL: B8C3GC6	280,000.000	330,847.38	287,435.14
GRUPO TELEVISA S A 5% DUE 05-13-2045 SEDOL: BMJ71M4	60,000.000	45,956.70	43,323.15
PVTPL TRUST 1401 SR NT 144A 6.39% DUE 01-15-2050/06-28-2019 BEO CUSIP: 898339AB2	200,000.000	204,107.24	155,954.90
Total Mexico - USD		580,911.32	486,713.19
Netherlands - USD			
COOPERATIEVE RABOBANK U A 5.25% DUE 08-04-2045 BEO CUSIP: 21684AAD8	55,000.000	55,830.70	51,885.21
ING GROEP N V 5.55% 03-19-2035 SEDOL: BRQN2X8	200,000.000	200,000.00	198,949.82
Total Netherlands - USD		255,830.70	250,835.03
Norway - USD			
EQUINOR ASA 3.25% DUE 11-18-2049 SEDOL: BJV9CD5	45,000.000	32,116.39	30,798.38
EQUINOR ASA 3.625% DUE 04-06-2040 SEDOL: BM8SST4	205,000.000	168,835.11	165,775.82
PVTPL AKER BP ASA 5.8% 10-01-2054 CUSIP: 00973RAP8	202,000.000	198,067.34	183,340.13
STATOIL ASA 3.95 DUE 05-15-2043 SEDOL: BLSP5D1	90,000.000	75,516.27	73,791.75
STATOIL ASA 4.25 DUE 11-23-2041 SEDOL: B710SM5	115,000.000	101,963.39	98,692.32
STATOIL ASA 4.8 DUE 11-08-2043 SEDOL: BLSP5J7	175,000.000	164,786.28	161,167.01
STATOIL ASA 5.1 DUE 08-17-2040 SEDOL: B522X65	90,000.000	88,449.63	86,763.29

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Norway - USD			
Total Norway - USD		829,734.41	800,328.70
Peru - USD			
SOUTH COPPER CORP 5.25% DUE 11-08-2042 SEDOL: B8FM8R9	55,000.000	51,556.15	49,728.63
SOUTH COPPER 6.75% DUE 04-16-2040 SEDOL: B806KL4	125,000.000	137,155.04	133,804.42
Total Peru - USD		188,711.19	183,533.05
Qatar - USD			
PVTPL RAS LAFFAN LIQUIFIED NAT GAS 6.332SNR BDS 30/09/27 USD1000 'REGS' SEDOL: B1FKZP1	164,150.000	167,059.15	166,770.43
Total Qatar - USD		167,059.15	166,770.43
Saudi Arabia - USD			
GREENSAIF PLINE NT 144A 6.51% 02-23-2042 CUSIP: 39541EAC7	200,000.000	200,000.00	202,646.11
Total Saudi Arabia - USD		200,000.00	202,646.11
South Africa - USD			
PVTPL PROSUS N V 3.832% DUE 02-08-2051/12-08-2020 BEO CUSIP: 74365PAE8	200,000.000	199,986.15	129,295.10
Total South Africa - USD		199,986.15	129,295.10
Spain - USD			
BANCO BILBAO VISCAYA ARG 6.033% 03-13-2035 SEDOL: BSLM0D3	200,000.000	200,000.00	199,920.82
BANCO SANTANDER S A 9.625% 12-31-2049 SEDOL: BNKB906	200,000.000	231,097.11	230,526.60
TELEFONICA EMISIONES S A U CORP BOND 5.52% 03-01-2049 SEDOL: BJLKT93	200,000.000	200,000.00	184,863.55
Total Spain - USD		631,097.11	615,310.97

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Switzerland - USD			
PVTPL UBS GROUP AG 5.699% 02-08-2035 CUSIP: 902613BH0	400,000.000	399,970.87	402,720.24
PVTPL UBS GROUP AG 5.959% 01-12-2034 CUSIP: 902613AV0	900,000.000	900,000.00	920,437.70
UBS AG LONDON BRH 4.5% 06-26-2048 CUSIP: 902674A26	70,000.000	62,224.27	59,584.35
UBS GROUP AG 6.85% DUE 12-31-2049 CUSIP: 902613BN7	400,000.000	400,197.48	395,643.80
Total Switzerland - USD		1,762,392.62	1,778,386.09
United Kingdom - GBP			
BARCLAYS PLC 5.851%-FRN SNR 21/03/35 GBP SEDOL: BSHSL21	200,000.000	251,802.32	251,860.91
TESCO PPTY FIN 5 5.6611% 13/10/2041 SEDOL: B60WHS4	92,017.760	110,748.88	111,945.08
TESCO PROPERTY 2 6.0517% M/BKD 13/10/39 GBP SEDOL: B41QB01	213,983.220	419,314.55	270,558.80
TESCO PROPERTY 3 5.744% M/BKD 13/04/2040GBP SEDOL: BYVZMF0	87,892.034	121,516.84	108,028.05
Total United Kingdom - GBP		903,382.59	742,392.84
United Kingdom - USD			
AON PLC 4.6% DUE 06-14-2044 SEDOL: BN40JL0	70,000.000	61,102.92	59,270.13
ASTRAZENECA PLC 4.375% DUE 11-16-2045 SEDOL: BYQNH9	154,000.000	136,382.90	132,176.26
B A T CAP CORP 4.39% 08-15-2037 SEDOL: BLR99P4	365,000.000	361,141.98	315,213.85
B A T CAP CORP 4.758% DUE 09-06-2049 SEDOL: BJSFMZ8	490,000.000	487,365.56	397,227.04
BARCLAYS PLC 5.335% 09-10-2035 SEDOL: BN14QY7	172,000.000	172,000.00	165,247.12
BAT CAPITAL CORPORATION 7.079% DUE 08-02-2043 SEDOL: BRJ50F9	140,000.000	140,000.00	151,406.72
BRITISH TELECOMMUNICATIONS P L C NT STEPUP 12-15-2030 12-12-2000 SEDOL: B23XQ67	100,000.000	123,802.59	121,337.23

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Corporate Debt Instruments - Other			
United Kingdom - USD			
GLAXOSMITHKLINE 6.375% DUE 05-15-2038 SEDOL: B88GFC2	120,000.000	132,883.46	130,069.15
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037 SEDOL: BMGB9S1	200,000.000	202,106.25	204,238.34
HSBC HOLDINGS PLC 4.583% 06-19-2029 SEDOL: BD36V02	200,000.000	200,966.56	195,925.11
LLOYDS BANKING GROUP PLC 5.59% 11-26-2035 SEDOL: BQT5BP9	200,000.000	200,000.00	198,265.19
LLOYDS BKG GROUP PLC 5.679% 01-05-2035 SEDOL: BRJC5M2	200,000.000	200,326.33	199,220.82
NATWEST GROUP PLC SR GLBL COCO 5.076% 01-27-2030 SEDOL: BF19XW3	300,000.000	300,000.00	296,884.84
NATWEST GROUP PLC 5.778% 03-01-2035 SEDOL: BQBBVP5	200,000.000	200,000.00	201,319.36
NEW ENGLAND PWR CO 3.8% DUE 12-05-2047 SEDOL: BF4BJR3	325,000.000	247,398.28	241,178.33
PVTPL ASHTEAD CAP INC 5.8% 04-15-2034 SEDOL: BPG9Q52	200,000.000	208,631.02	200,203.10
PVTPL BAE SYS PLC 3.0% DUE 09-15-2050 CUSIP: 05523RAE7	200,000.000	197,492.34	129,534.97
PVTPL NEW ENGLAND PWR CO 2.807% DUE 10-06-2050/10-06-2020 BEO SEDOL: BKS9644	235,000.000	144,004.39	140,638.49
REYNOLDS AMERN INC FIXED 5.85% DUE 08-15-2045 SEDOL: BZ0HGQ3	185,000.000	208,663.39	176,417.17
SHELL INTL FIN B V 2.875% DUE 11-26-2041 SEDOL: BMZQF90	276,000.000	202,245.76	195,275.30
VODAFONE GROUP PLC 5.75% 06-28-2054 SEDOL: BNZH256	560,000.000	557,099.53	540,634.63
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZH278	515,000.000	512,772.48	499,361.58
Total United Kingdom - USD		5,196,385.74	4,891,044.73
United States - EUR			
AT&T INC 2.875%-FRN SNR PERP EUR SEDOL: BLKQDQ1	200,000.000	217,910.02	206,212.07
BECTON DICKINSON 4.029% 07/06/2036 SEDOL: BRDZWT3	100,000.000	108,700.00	106,921.02

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - EUR			
PVTPL KKR GRP FIN CO FIXED 1.625% 05-22-2029 BEO SEDOL: BPLQDY6	200,000.000	223,650.07	195,791.11
Total United States - EUR		550,260.09	508,924.20
United States - USD			
ABBVIE INC FIXED 4.7% DUE 05-14-2045 SEDOL: BXDZFZ2	381,000.000	334,788.05	336,608.79
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	386,000.000	386,199.48	330,148.99
ABBVIE INC 4.3% DUE 05-14-2036 SEDOL: BYP8MR7	35,000.000	34,891.56	31,970.14
ABBVIE INC 4.4% DUE 11-06-2042 SEDOL: BCZM189	520,000.000	517,796.03	450,786.26
ABBVIE INC 4.45% DUE 05-14-2046 SEDOL: BYP8MQ6	129,000.000	112,407.34	109,797.11
ABBVIE INC 4.75% DUE 03-15-2045 SEDOL: BLKFQT2	40,000.000	36,784.92	35,711.50
ABBVIE INC 4.85% DUE 06-15-2044 REG SEDOL: BMW97K7	895,000.000	1,033,456.42	812,390.46
ABBVIE INC 5.35% DUE 03-15-2044 SEDOL: BSNTZ71	135,000.000	134,821.67	131,751.98
ABBVIE INC 5.5% DUE 03-15-2064 SEDOL: BSNTZ60	270,000.000	269,011.83	258,381.01
ADVENTIST HEALTH SYS/WEST 5.43% DUE 03-01-2032 SEDOL: BQZB5F9	100,000.000	100,000.00	99,540.87
AEP TRANSM CO LLC FIXED 3.65% DUE 04-01-2050 SEDOL: BM5JB68	175,000.000	131,674.20	126,604.55
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 SEDOL: BK7CR74	105,000.000	71,823.29	69,292.80
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 SEDOL: BGBN0G5	195,000.000	197,434.07	144,810.83
AEP TRANSM CO LLC 4.25% DUE 09-15-2048 SEDOL: BG0ZDS5	200,000.000	199,971.57	159,999.63
AES CORP 7.6% DUE 01-15-2055 SEDOL: BQH7RQ0	125,000.000	125,124.12	128,373.48
AETNA INC NEW 6.75% DUE 12-15-2037 SEDOL: BBJNFJ0	193,000.000	207,025.68	203,806.29

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ALEXANDRIA REAL ESTATE EQUITIES INC 3.0% 05-18-2051 SEDOL: BM8SR08	80,000.000	50,728.91	49,053.32
ALEXANDRIA REAL 4.85% DUE 04-15-2049 SEDOL: BJML8W1	100,000.000	99,958.80	85,961.70
ALLSTATE CORP 4.5% DUE 06-15-2043 SEDOL: BBG7S30	135,000.000	117,679.29	115,502.99
ALLSTATE CORP 5.95% DUE 04-01-2036 SEDOL: BG48NF7	105,000.000	111,774.02	110,082.48
ALLY FINANCIAL INC 8.0% DUE 11-01-2031 BEO SEDOL: B2PWM42	100,000.000	109,337.74	110,457.28
ALLY FINL INC 8% DUE 11-01-2031 SEDOL: B3LVPV8	300,000.000	346,125.55	331,752.75
ALPHABET INC 2.05% 08-15-2050 CUSIP: 02079KAF4	205,000.000	120,034.82	113,767.08
ALTRIA GROUP INC 3.875% DUE 09-16-2046 SEDOL: BD91617	115,000.000	86,066.16	83,439.58
AMAZON COM INC NT 2.875% 05-12-2041 SEDOL: BNW2Q84	170,000.000	169,475.56	124,913.83
AMAZON COM INC NT 3.1% 05-12-2051 CUSIP: 023135CB0	355,000.000	338,586.33	239,794.23
AMAZON.COM INC 3.95% 04-13-2052 SEDOL: BLPP103	510,000.000	508,061.10	402,830.63
AMEREN ILL CO 3.7% 12-01-2047 CUSIP: 02361DAR1	100,000.000	76,828.50	75,396.28
AMEREN ILL CO 5.55% DUE 07-01-2054 SEDOL: BSY2290	295,000.000	301,573.18	291,178.03
AMERICAN HOMES 4 RENT 3.625% 04-15-2032 SEDOL: BNDB2B5	100,000.000	98,193.58	89,461.09
AMERICAN HOMES 4 RENT 5.25% 03-15-2035 SEDOL: BSTKNN0	100,000.000	99,488.04	97,333.03
AMERICAN TOWER CORP NEW 5.9% 11-15-2033 SEDOL: BRF1QY2	100,000.000	99,693.57	103,055.71
AMERN EXPRESS CO 4.05% DUE 12-03-2042 SEDOL: B968SP1	190,000.000	168,529.98	159,231.30
AMERN EXPRESS CO 5.519% DUE 07-26-2035 CUSIP: 025816DW6	285,000.000	285,550.90	281,894.64

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
AMERN FINL GROUP 4.5% DUE 06-15-2047 SEDOL: BF3BYD5	400,000.000	404,997.82	331,455.28
AMERN INTL GROUP 4.75% DUE 04-01-2048 SEDOL: BFXCMM3	600,000.000	597,271.62	531,332.80
AMERN TOWER CORP 3.7% DUE 10-15-2049 SEDOL: BK21TM5	200,000.000	199,522.86	145,071.97
AMFAM HLDGS INC SR NT 144A 2.805% 03-11-2031 SEDOL: BN6J2V6	300,000.000	300,000.00	233,623.52
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	100,000.000	99,699.38	74,592.75
AMGEN INC NEW ISSUE 30YR 4.2% 02-22-2052 SEDOL: BN7KZX1	150,000.000	121,183.43	116,004.76
AMGEN INC 2.77% 09-01-2053 SEDOL: BN0THC8	360,000.000	223,698.32	209,991.67
AMGEN INC 3.375% 02-21-2050 CUSIP: 031162CS7	111,000.000	79,831.36	75,977.15
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	200,000.000	174,711.09	166,020.45
AMGEN INC 4.663% DUE 06-15-2051 CUSIP: 031162CF5	400,000.000	419,784.69	335,712.36
AMGEN INC 4.95% DUE 10-01-2041 CUSIP: 031162BE9	130,000.000	121,458.18	117,320.53
AMGEN INC 5.6% DUE 03-01-2043 SEDOL: BMTY5V2	425,000.000	421,887.26	414,689.10
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	1,255,000.000	1,266,892.88	1,210,608.72
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	145,000.000	145,116.87	139,529.78
ANALOG DEVICES INC 2.8% DUE 10-01-2041/10-05-2021 BEO SEDOL: BPPK6K5	265,000.000	258,649.59	187,692.71
ANALOG DEVICES INC 2.95% 10-01-2051 SEDOL: BPPK6M7	230,000.000	228,303.09	146,328.52
ANTHEM INC FIXED 3.7% 09-15-2049 SEDOL: BK6V1D6	205,000.000	155,243.34	146,230.85
ANTHEM INC 3.6% DUE 03-15-2051 SEDOL: BLF8T19	60,000.000	43,221.50	41,838.94

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ANTHEM INC 4.375% 12-01-2047 SEDOL: BGB6FT2	150,000.000	124,308.82	121,162.42
AON CORP FIXED 2.9% DUE 08-23-2051 SEDOL: BN4FWF0	245,000.000	154,482.50	149,007.95
AON CORP/AON GLOBAL HOLD AON 3.9% 02-28-2052 SEDOL: BNR46Q3	50,000.000	38,037.90	36,757.17
AON NORTH AMER INC 5.3% 03-01-2031 SEDOL: BMFF906	100,000.000	99,771.21	100,420.60
APPLE INC FIXED 2.95% 09-11-2049 CUSIP: 037833DQ0	230,000.000	159,232.77	153,512.86
APPLE INC 2.375% DUE 02-08-2041 SEDOL: BNNRD54	275,000.000	274,649.99	189,379.94
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	465,000.000	300,349.54	289,879.15
APPLE INC 3.45% DUE 02-09-2045 CUSIP: 037833BA7	125,000.000	98,569.07	95,898.12
APPLE INC 3.75% DUE 09-12-2047 SEDOL: BF58H35	230,000.000	185,910.71	181,147.24
APPLE INC 3.85% DUE 05-04-2043 CUSIP: 037833AL4	25,000.000	23,828.58	20,736.84
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	175,000.000	144,646.02	141,273.62
APPLE INC 4.375% DUE 05-13-2045 SEDOL: BXC5WP2	260,000.000	277,061.83	229,845.48
APPLE INC 4.85% 05-10-2053 SEDOL: BQB7DX5	600,000.000	597,158.46	567,976.90
APPLIED MATLS INC 5.85% DUE 06-15-2041 SEDOL: B450GW6	60,000.000	63,231.28	62,169.30
APTIV SWISS HOLDINGS LIMITED 3.1% 12-01-2051 SEDOL: BLR5N72	60,000.000	35,906.77	35,153.76
APTIV SWISS HOLDINGS LIMITED 4.15% 05-01-2052 SEDOL: BNYF3L3	100,000.000	99,803.57	71,226.50
APTIV SWISS HOLDINGS LIMITED 5.75% 09-13-2054 SEDOL: BS6Q557	35,000.000	31,872.45	31,438.36
ARCH CAP FIN LLC 5.031% DUE 12-15-2046 SEDOL: BD3HC13	145,000.000	145,801.64	130,001.66

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ARCHER-DANIELS 4.016% DUE 04-16-2043 SEDOL: B95NZC3	45,000.000	38,026.43	37,203.36
ARES MANAGEMENT CORPORATION 5.6% 10-11-2054 SEDOL: BT25M09	200,000.000	198,489.55	190,443.12
ARIZONA PUB SVC CO NT 3.35% 05-15-2050 SEDOL: BJK0G71	150,000.000	149,555.66	101,478.98
ARIZONA PUB SVC CO 2.65% DUE 09-15-2050 SEDOL: BN767X3	85,000.000	50,728.33	49,300.84
ARIZONA PUB SVC CO 3.75% DUE 05-15-2046 SEDOL: BYZJJZ7	45,000.000	33,834.36	33,285.50
ARIZONA PUBLIC SERVICE CO 5.7% 08-15-2034 SEDOL: BS5WL25	175,000.000	178,836.05	176,942.15
ARTHUR J GALLAGHER & CO 5.75% 07-15-2054 SEDOL: BPGLSG3	35,000.000	36,215.93	34,657.01
ARTHUR J GALLAGHER & CO 6.75% 02-15-2054 SEDOL: BRJX6P5	210,000.000	207,977.03	232,918.65
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL: BQQ6RB3	280,000.000	280,843.76	275,265.59
ASCENSION HLTH 3.945% DUE 11-15-2046 SEDOL: BYYXY44	35,000.000	29,503.54	27,944.10
AT&T INC 3.5% DUE 06-01-2041 SEDOL: BMHWTV6	45,000.000	32,362.83	34,514.84
AT&T INC 3.5% DUE 09-15-2053 REG CUSIP: 00206RKJ0	1,125,000.000	1,098,487.85	757,937.84
AT&T INC 3.55% DUE 09-15-2055 SEDOL: BNSLTY2	849,000.000	843,313.42	572,827.27
AT&T INC 3.65% DUE 06-01-2051 SEDOL: BMHWW76	240,000.000	160,393.98	169,689.84
AT&T INC 3.65% DUE 09-15-2059 CUSIP: 00206RLV2	2,172,000.000	2,108,783.22	1,442,459.35
AT&T INC 3.8% 12-01-2057 CUSIP: 00206RMN9	31,000.000	30,634.49	21,431.57
AT&T INC 4.5% DUE 03-09-2048 SEDOL: BD3HCY6	135,000.000	114,238.56	111,597.62
AT&T INC 5.4% 02-15-2034 SEDOL: BQ0MLH1	200,000.000	199,439.03	200,756.77

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ATMOS ENERGY CORP SR NT 2.85% 02-15-2052 SEDOL: BNM5MW9	400,000.000	397,702.86	244,891.43
AVISTA CORP 4.35% DUE 06-01-2048 SEDOL: BD21LG4	85,000.000	71,788.12	69,774.74
BALTIMORE GAS & ELECTRIC CO 5.4% DUE 06-01-2053 SEDOL: BQB7F28	100,000.000	99,953.67	95,382.17
BANK AMER CORP 2.831% 10-24-2051 SEDOL: BN6NBF5	110,000.000	71,384.70	67,727.16
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	785,000.000	659,760.48	587,583.25
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1	1,557,000.000	1,553,985.57	1,492,230.00
BANK AMER CORP 4.875% DUE 04-01-2044 SEDOL: BLBP4H5	80,000.000	75,418.06	73,260.12
BANK AMER CORP 5% DUE 01-21-2044 SEDOL: BJ7B592	40,000.000	38,329.41	37,393.13
BANK OF AMERICA CORP 2.884% 10-22-2030 SEDOL: BLPLD72	300,000.000	300,000.00	270,921.41
BANK OF AMERICA CORP 5.425% 08-15-2035 SEDOL: BMYKZ59	660,000.000	660,000.00	644,144.52
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG SEDOL: BMYXXT8	1,215,000.000	1,064,646.94	844,825.52
BANK OF AMERICA CORPORATION 4.443%01-20-2048 SEDOL: BYMX8C2	40,000.000	34,785.30	33,730.59
BANK OF AMERICA CORPORATION 5.468% 01-23-2035 CUSIP: 06051GMA4	380,000.000	380,000.00	380,513.90
BAYLOR SCOTT & WHITE HLDGS 2.839% 11-15-2050 SEDOL: BMY0LM8	195,000.000	129,213.45	124,132.89
BEAR STEARNS AST BACKED SECS TR CL A-2 5 10-25-33 CUSIP: 07384YMB9	6,233.100	6,157.19	6,226.10
BERKSHIRE HATHAWAY ENERGY CO SR NT 4.6% 05-01-2053 SEDOL: BNC3DJ7	65,000.000	56,316.74	54,016.85
BERKSHIRE HATHAWAY ENERGY CO 3.8% 07-15-2048 SEDOL: BG0JBZ0	200,000.000	198,730.54	148,545.84
BERKSHIRE HATHAWAY ENERGY CO 4.25% DUE 10-15-2050 SEDOL: BN6JKB2	10,000.000	8,090.54	7,906.71

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BERKSHIRE HATHAWAY FIN CORP 2.85% DUE 10-15-2050 SEDOL: BN0XP59	620,000.000	404,830.63	389,774.67
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 SEDOL: BKP9NP7	370,000.000	291,496.65	280,361.21
BK OF AMER NA 6 DUE 10-15-2036 SEDOL: B8YB6B7	155,000.000	178,660.39	161,029.69
BLACK HILLS CORP FIXED 2.5% DUE 06-15-2030 SEDOL: BMVXSS5	100,000.000	99,813.20	87,253.60
BLACK HILLS CORP 4.2% DUE 09-15-2046 SEDOL: BDHDF96	45,000.000	36,155.65	35,302.21
BLACKROCK FUNDING INC 5.25% 03-14-2054 SEDOL: BPPJY23	265,000.000	261,934.71	250,739.25
BLACKROCK FUNDING INC. 5.35% 01-08-2055 SEDOL: BRC16H8	310,000.000	309,559.80	296,498.24
BLACKSTONE HLDGS 4.45% DUE 07-15-2045 SEDOL: BWZN4V6	300,000.000	298,427.70	249,057.00
BLACKSTONE SECD LENDING FD NT 2.75% 09-16-2026 SEDOL: BMZ6HG1	400,000.000	398,498.84	383,881.35
BLUE OWL FIN LLC 4.375% 02-15-2032 SEDOL: BMCG1H3	200,000.000	198,239.28	185,448.16
BOEING CO FIXED 3.95% DUE 08-01-2059 SEDOL: BKPHQD0	130,000.000	87,738.58	86,254.73
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	1,935,000.000	2,072,758.74	1,796,170.10
BOEING CO SR NT 6.528% 05-01-2034 CUSIP: 097023DS1	300,000.000	305,677.12	314,378.73
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	235,000.000	155,802.56	160,863.02
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	445,000.000	535,344.45	412,404.31
BOEING CO 6.858% 05-01-2054 CUSIP: 097023DT9	140,000.000	141,773.53	149,088.35
BP CAP MKTS AMER INC 3.0% DUE 02-24-2050 SEDOL: BLGM4V5	295,000.000	193,408.54	187,864.69
BP CAP MKTS AMER INC 3.379% 02-08-2061 SEDOL: BMZ5L44	100,000.000	65,832.72	63,426.32

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BP CAP MKTS AMER INC 5.227% 11-17-2034 SEDOL: BPZRNN4	200,000.000	200,192.67	197,152.41
BP CAP MKTS AMER 2.772% DUE 11-10-2050 SEDOL: BMF3XC0	210,000.000	130,387.58	126,177.03
BRIGHTHOUSE FINL 4.7% DUE 06-22-2047 SEDOL: BD6TZ17	33,000.000	32,830.87	25,621.77
BRISTOL MYERS FIXED 4.25% DUE 10-26-2049 SEDOL: BMW2G98	90,000.000	74,984.42	72,837.82
BRISTOL MYERS SQUIBB CO CORP 4.625% 05-15-2044 SEDOL: BMWV9B8	175,000.000	158,018.82	154,482.64
BRISTOL MYERS SQUIBB CO CORP 5.0% 08-15-2045 SEDOL: BMWV9C9	155,000.000	146,408.03	143,528.35
BRISTOL MYERS SQUIBB CO 2.35% DUE 11-13-2040 SEDOL: BMCWH17	215,000.000	146,832.07	142,865.99
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 SEDOL: BPK6XT2	75,000.000	73,823.21	72,778.14
BRISTOL MYERS 2.55% DUE 11-13-2050 SEDOL: BMXF715	590,000.000	354,396.90	341,920.75
BRISTOL-MYERS SQUIBB CO 3.55% 03-15-2042 SEDOL: BP96188	415,000.000	330,868.48	321,078.40
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 SEDOL: BP96199	300,000.000	224,648.57	218,694.71
BRISTOL-MYERS SQUIBB CO 3.9% 03-15-2062 SEDOL: BP961B1	690,000.000	663,993.05	494,581.43
BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000 SEDOL: BVDPV49	300,000.000	299,998.91	299,604.37
BROADCOM INC 4.3% DUE 11-15-2032 BEO SEDOL: BKPVK30	300,000.000	299,366.18	283,010.53
BROADCOM INC 4.8% 10-15-2034 SEDOL: BRSF3Y0	270,000.000	269,455.77	260,574.76
BROWN FORMAN CORP 4.5% DUE 07-15-2045 SEDOL: BYX0316	120,000.000	107,571.64	104,988.90
BROWN UNIV 2.924% DUE 09-01-2050 SEDOL: BMGZQX7	45,000.000	31,975.12	29,879.55
BURL NORTH SANTA FIXED 4.7% DUE 09-01-2045 SEDOL: BD04819	60,000.000	54,415.83	53,071.35

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
BURL NORTHN SANTA FIXED 3.05% 02-15-2051 SEDOL: BK97PV7	95,000.000	94,332.81	62,488.53
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 SEDOL: BJQV485	140,000.000	105,280.71	101,320.91
BURL NORTHN SANTA 3.9% DUE 08-01-2046 SEDOL: BYP8NL8	40,000.000	32,276.04	31,324.66
BURL NORTHN SANTA 4.15% DUE 04-01-2045 SEDOL: BD04808	50,000.000	42,192.25	41,153.29
BURL NORTHN SANTA 4.375% DUE 09-01-2042 SEDOL: B8NWVK5	165,000.000	146,290.58	142,932.53
BURL NORTHN SANTA 7.29% DUE 06-01-2036 SEDOL: 2635392	520,000.000	601,486.57	609,965.84
BURLINGTON NORTHERN SANTA FE LLC 5.5% 03-15-2055 SEDOL: BR3XVJ0	205,000.000	203,933.89	202,004.82
BURLINGTON NORTHN SANTA FE LLC 5.15 09-01-2043 SEDOL: BD00GW4	60,000.000	58,975.94	57,481.71
BURLINGTON NORTHN SANTA FE LLC 2.875% 06-15-2052 SEDOL: BNW2JM9	125,000.000	124,364.55	77,925.70
BURLINGTON NORTHN SANTA FE LLC 3.3% 09-15-2051 SEDOL: BN7GF39	40,000.000	28,927.46	27,469.88
BURLINGTON NORTHN SANTA FE LLC 4.45% DUE 01-15-2053 BEO SEDOL: BN7L4K4	48,000.000	43,590.28	40,263.31
BURLINGTON NORTHN SANTA FE LLC 5.2% 04-15-2054 SEDOL: BRBD9B0	487,000.000	486,610.36	459,323.90
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG SEDOL: BLFFMG6	100,000.000	99,771.31	64,472.57
CAMPBELL SOUP CO 4.8% 03-15-2048 SEDOL: BFXCMY5	100,000.000	90,701.90	86,310.89
CANTOR FITZGERALD L P SR NT 144A 4.5% 04-14-2027 SEDOL: BQ7ZPP9	100,000.000	99,854.01	97,910.22
CAPITAL ONE FINANCIAL CORP 6.377% 06-08-2034 CUSIP: 14040HDA0	100,000.000	100,000.00	103,872.52
CARRIER GLOBAL CORP 3.577% DUE 04-05-2050 SEDOL: BNG21Z2	40,000.000	29,686.44	28,737.04
CASE WESTN RESV 5.405% DUE 06-01-2122 SEDOL: BMF1BK8	160,000.000	154,620.40	149,649.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CATERPILLAR INC FIXED 3.25% DUE 09-19-2049 SEDOL: BKY86V2	50,000.000	36,844.39	34,761.33
CDW LLC / CDW FIN CORP 5.55% 08-22-2034 SEDOL: BLSLH18	100,000.000	101,672.03	98,851.55
CENTENE CORP DEL SR NT 4.25% 12-15-2027 SEDOL: BMCTMH9	100,000.000	99,690.34	97,020.04
CENTERPOINT ENERGY RES CORP 5.4% 07-01-2034 SEDOL: BRXB0B9	85,000.000	85,781.52	84,849.96
CHARTER COMM OPT LLC/CAP 3.9% DUE 06-01-2052 REG CUSIP: 161175CA0	175,000.000	114,035.01	112,529.71
CHARTER COMMUNICATIONS OPER LLC / SR SECD NT 5.5% 04-01-2063 SEDOL: BPCTJF7	450,000.000	344,885.49	358,681.08
CHARTER COMMUNICATIONS OPER LLC CAP 5.125% DUE 07-01-2049 BEO CUSIP: 161175BS2	235,000.000	180,147.35	184,822.87
CHARTER COMMUNICATIONS OPER LLC/CHARTE 3.7% DUE 04-01-2051/04-17-2020 REG CUSIP: 161175BV5	300,000.000	302,052.69	187,687.40
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 CUSIP: 161175BT0	115,000.000	88,193.29	86,567.85
CHARTER FIXED 3.85% DUE 04-01-2061 CUSIP: 161175BY9	200,000.000	190,353.41	120,716.31
CHARTER FIXED 5.75% DUE 04-01-2048 CUSIP: 161175BN3	160,000.000	134,103.82	136,900.50
CHARTER 5.375% 05-01-2047 SEDOL: BFF9P78	595,000.000	569,333.91	488,895.19
CHARTER 6.384% DUE 10-23-2035 CUSIP: 161175AZ7	200,000.000	213,496.21	199,715.74
CHENIERE CORPUS CHRISTI HLDGS LLC 3.7% 11-15-2029 SEDOL: BMBTPN7	200,000.000	199,926.93	187,713.80
CHENIERE ENERGY FIXED 2.25% DUE 01-31-2032 SEDOL: BMZ3RL7	100,000.000	82,284.81	86,708.97
CHENIERE ENERGY 5.65% DUE 04-15-2034 SEDOL: BR4TWM7	200,000.000	199,612.31	201,871.00
CHEVRON CORP NEW FIXED 3.078% DUE 05-11-2050 SEDOL: BLB4PD5	35,000.000	24,277.16	23,200.43
CHEVRON U S A INC 2.343% DUE 08-12-2050 REG SEDOL: BPKC1G3	275,000.000	162,413.26	154,798.71

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◆ Schedule of Assets Held for Investment Purposes

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CHUBB CORP 6% DUE 05-11-2037 SEDOL: B1XD1V0	55,000.000	58,854.15	58,360.94
CHUBB INA HOLDINGS INC 3.05% DUE 12-15-2061 SEDOL: BMWK7M2	135,000.000	85,100.87	82,158.22
CIGNA CORP NEW CORP 4.9% 12-15-2048 SEDOL: BKPHS34	120,000.000	109,245.67	102,399.33
CIGNA CORP NEW FIXED 3.2% DUE 03-15-2040 SEDOL: BL6BBB3	275,000.000	206,706.92	201,747.55
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	95,000.000	65,341.39	62,556.97
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	330,000.000	249,553.47	240,674.40
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO SEDOL: BMCDRL0	50,000.000	43,926.99	42,762.87
CIGNA GROUP 5.6% 02-15-2054 SEDOL: BNNK0Z2	190,000.000	184,313.56	178,177.42
CISCO SYS INC 5.3% 02-26-2054 SEDOL: BMG7QR7	195,000.000	194,537.74	189,690.69
CITIBANK N A 5.57% 04-30-2034 CUSIP: 17325FBG2	80,000.000	80,000.00	80,912.29
CITIGROUP INC FLTG RT 4.281% DUE 04-24-2048 CUSIP: 172967LJ8	100,000.000	100,000.00	81,692.81
CITIGROUP INC NEW 2.976% 11-05-2030 CUSIP: 17308CC53	400,000.000	400,000.00	360,885.39
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	250,000.000	250,000.00	175,283.37
CITIGROUP INC 5.449% 06-11-2035 CUSIP: 172967PL9	410,000.000	410,000.00	406,710.92
CITIGROUP INC 5.827% 02-13-2035 SEDOL: BRBYMP8	325,000.000	325,577.78	323,875.83
CITIGROUP INC 8.125% DUE 07-15-2039 SEDOL: B8G0DX3	100,000.000	127,748.19	123,502.08
CMO CR SUISSE 1ST BSTN MTG ACCEP COR 2002-34 CTF CL 1-A-1 7.5 DUE 12-25-32 SEDOL: 2659422	3,554.810	3,595.93	3,720.10
CMO CWALT INC SER 2005-81 CL A1 FLT RT DUE 02-25-2036 REG SEDOL: B0W5P30	179,770.840	179,770.84	149,319.66

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CMO CWBMS INC 2004-16 MTG PASSTHRU CTF CL 1-A-4A DUE 09-25-2034 REG SEDOL: B02FB21	2,810.540	2,810.54	2,673.17
CMO RALI SER 2006-QS7 TR MTG ASSET BKD PASSTHRU CTF CL A- 6 DUE 06-25-2036 REG CUSIP: 748940AA1	26,551.760	26,357.36	20,432.56
CMO STRUCTURED ADJ RATE MTG LN TR DUE 12-25-2034 REG CUSIP: 863579FW3	5,688.000	5,628.66	5,573.70
CMO STRUCTURED ADJ RATE MTG LN TR SER 2007-4 CL 1-A21 05-25-2037 REG CUSIP: 86363LAB9	46,286.650	46,280.74	40,459.26
CNA FINL CORP 5.5% 06-15-2033 SEDOL: BRRFH49	300,000.000	291,639.71	302,387.03
COCA COLA CO 5.3% 05-13-2054 SEDOL: BS5WKY0	20,000.000	20,382.89	19,325.25
COCA COLA CO 5.4% 05-13-2064 SEDOL: BS56224	190,000.000	191,333.38	183,159.73
COCA-COLA CO/THE 5.2% 01-14-2055 SEDOL: BRXJJY9	655,000.000	654,363.35	622,880.50
COL INTST GAS CO 6.85 NT DUE 06-15-2037 BEO PUTTABLE 6-15-2007 @ PAR SEDOL: BHBFBZ6	900,000.000	839,612.90	933,218.79
COMCAST CORP NEW FIXED 3.969% DUE 11-01-2047 SEDOL: BFWQ3V2	261,000.000	249,191.15	197,927.02
COMCAST CORP NEW FIXED 3.999% DUE 11-01-2049 SEDOL: BFW31L9	200,000.000	157,801.18	151,481.20
COMCAST CORP NEW SR NT 6.55 DUE 07-01-2039 SEDOL: B614024	65,000.000	71,641.43	70,155.96
COMCAST CORP NEW 2.8% DUE 01-15-2051/05-28-2020 REG SEDOL: BL6D441	205,000.000	128,296.10	122,265.11
COMCAST CORP NEW 2.887% 11-01-2051 BEO SEDOL: BQ7XHB3	857,000.000	847,176.70	516,430.47
COMCAST CORP NEW 2.937% 11-01-2056 CUSIP: 20030NDU2	1,550,000.000	1,478,734.86	905,425.78
COMCAST CORP NEW 2.987% 11-01-2063 SEDOL: BQB4RF6	60,000.000	37,396.07	33,919.05
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	1,045,000.000	967,857.37	792,614.75
COMCAST CORP NEW 3.4% DUE 07-15-2046 CUSIP: 20030NBU4	360,000.000	329,064.22	253,071.48

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Corporate Debt Instruments - Other			
United States - USD			
COMCAST CORP NEW 3.45% DUE 02-01-2050 CUSIP: 20030NCZ2	110,000.000	79,870.81	75,457.98
COMCAST CORP NEW 3.9% DUE 03-01-2038 SEDOL: BFY1N04	450,000.000	458,234.48	378,683.51
COMCAST CORP NEW 4.6% DUE 10-15-2038 CUSIP: 20030NCL3	25,000.000	23,287.62	22,643.95
COMCAST CORP NEW 4.95% DUE 10-15-2058 CUSIP: 20030NCN9	40,000.000	36,176.06	34,629.42
COMCAST CORP NEW 4% DUE 03-01-2048 SEDOL: BFY1YN4	90,000.000	71,979.33	68,451.31
COMCAST CORP NEW 4% DUE 08-15-2047 SEDOL: BF22PR0	500,000.000	499,140.85	381,837.77
COMCAST CORP NEW 6.5% DUE 11-15-2035 CUSIP: 20030NAK7	119,000.000	127,247.15	129,235.98
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	50,000.000	50,301.28	46,710.62
COMMONSPIRIT HLTH 3.91% DUE 10-01-2050 SEDOL: BLN7JS5	265,000.000	203,372.94	195,401.72
COMMONSPIRIT HLTH 4.187% DUE 10-01-2049 SEDOL: BKMD3V8	225,000.000	183,311.45	176,340.68
COMMONWEALTH EDISON CO 1ST MTG BD SER 130 3.125% 03-15-2051 SEDOL: BMBZ728	45,000.000	30,373.96	29,197.12
COMMONWEALTH EDISON CO 3.75% 08-15-2047 SEDOL: BDT5L92	145,000.000	111,954.33	108,393.12
COMMONWEALTH EDISON CO 3.85% 03-15-2052 SEDOL: BPQG0Y0	200,000.000	199,678.97	148,173.34
COMWLTH EDISON CO 3.7% DUE 03-01-2045 SEDOL: BW01ZS9	170,000.000	133,580.94	129,865.07
COMWLTH EDISON CO 4.35% DUE 11-15-2045 SEDOL: BYQ6HF3	110,000.000	94,714.34	92,332.41
COMWLTH EDISON CO 4.6% DUE 08-15-2043 SEDOL: BCZYK44	85,000.000	76,010.94	74,306.00
CONAGRA BRANDS INC FIXED 5.3% DUE 11-01-2038 SEDOL: BF2SVM5	400,000.000	398,847.47	376,879.58
CONNECTICUT LIGHT & POWER CO 4.0% DUE 04-01-2048 CUSIP: 207597EL5	100,000.000	99,811.71	78,510.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONOCOPHILLIPS CO FIXED 4.025% DUE 03-15-2062 SEDOL: BPG4CH1	10,000.000	9,772.01	7,234.82
CONOCOPHILLIPS CO 3.99% 03-15-2052 SEDOL: BPLD6W6	350,000.000	337,814.18	255,928.34
CONOCOPHILLIPS CO 4.3% DUE 11-15-2044 SEDOL: BNHT969	40,000.000	34,113.36	33,493.36
CONOCOPHILLIPS CO 5.55% 03-15-2054 SEDOL: BQD1VB9	70,000.000	69,574.20	67,540.63
CONOCOPHILLIPS CO 5.7% 09-15-2063 SEDOL: BQD1VC0	50,000.000	49,965.15	48,022.48
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	380,000.000	378,746.37	361,425.88
CONOCOPHILLIPS COMPANY 5.65% 01-15-2065 SEDOL: BS9G941	15,000.000	14,204.55	14,186.60
CONOCOPHILLIPS 4.875% DUE 10-01-2047 BEO SEDOL: BMH3RH1	65,000.000	58,930.56	57,508.30
CONS EDISON CO N Y 3.2% DUE 12-01-2051 SEDOL: BN4QFZ4	100,000.000	101,255.40	65,493.35
CONS EDISON CO N Y 3.85% DUE 06-15-2046 SEDOL: BD03ZS2	45,000.000	35,137.01	34,400.84
CONS EDISON CO N Y 3.875% DUE 06-15-2047 SEDOL: BF4SNR2	80,000.000	62,790.12	61,057.85
CONS EDISON CO N Y 3.95% DUE 03-01-2043 SEDOL: B8MJ1K7	45,000.000	37,075.74	36,039.57
CONS EDISON CO N Y 4.2% DUE 03-15-2042 SEDOL: B7RDY08	70,000.000	59,561.20	58,415.42
CONS EDISON CO N Y 4.3% DUE 12-01-2056 SEDOL: BD3GJ31	50,000.000	41,771.62	39,000.63
CONS EDISON CO N Y 4.5% DUE 05-15-2058 SEDOL: BFZYKL2	435,000.000	431,142.89	350,115.44
CONS EDISON CO N Y 4.65% DUE 12-01-2048 SEDOL: BGPVD33	55,000.000	48,597.51	47,077.65
CONS EDISON CO N Y 5.5% DUE 12-01-2039 SEDOL: B57H0J7	45,000.000	45,324.87	44,525.93
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 SEDOL: BKTGB50	60,000.000	43,319.91	41,894.06

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG SEDOL: BJMGLG1	300,000.000	299,914.73	236,351.93
CONSOLIDATED EDISON CO N Y INC 5.5% 03-15-2055 CUSIP: 209111GN7	195,000.000	193,402.06	187,548.05
CONSTELLATION 4.1% 02-15-2048 CUSIP: 21036PAZ1	140,000.000	131,982.05	108,720.39
CONSTELLATION 4.5% DUE 05-09-2047 SEDOL: BDGKT74	100,000.000	104,481.66	82,687.72
COREBRIDGE FINL 6.375% 09-15-2054 SEDOL: BPLQM16	100,000.000	100,000.00	99,452.80
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	80,000.000	74,515.86	72,455.71
COTERRA ENERGY INC 5.4% 02-15-2035 SEDOL: BRRG1Z1	30,000.000	29,862.16	29,322.86
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	40,000.000	39,742.66	37,845.45
COTTAGE HLTH CR 3.304% DUE 11-01-2049 SEDOL: BKT5YN6	80,000.000	57,932.09	55,913.87
COX COMMUNICATIONS INC 144A 4.5 DUE 06-30-2043 BEO SEDOL: B8J94N4	150,000.000	139,106.07	120,110.00
CRH AMER FIN INC 4.4% DUE 05-09-2047 SEDOL: BDGKSP5	200,000.000	204,577.64	162,585.56
CROWN CASTLE INC 5.2% 09-01-2034 SEDOL: BSWWLR0	200,000.000	198,719.19	194,961.39
CROWN CASTLE INTL FIXED 3.25% DUE 01-15-2051 SEDOL: BMGFFV8	100,000.000	99,068.43	65,291.26
CROWN CASTLE INTL 2.25% DUE 01-15-2031 SEDOL: BMG11F2	100,000.000	99,934.79	84,070.37
CROWN CASTLE INTL 4% DUE 11-15-2049 SEDOL: BK9Z6Q3	300,000.000	305,583.61	223,317.60
CSX CORP FIXED 4.65% DUE 03-01-2068 CUSIP: 126408HLO	170,000.000	143,764.89	139,142.08
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	95,000.000	68,215.87	66,004.16
CSX CORP 4.1 DUE 03-15-2044 SEDOL: B8MZXR3	70,000.000	58,926.19	57,377.53

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
CSX CORP 4.25% DUE 11-01-2066 SEDOL: BD9NGT1	70,000.000	55,112.21	52,995.34
CVS HEALTH CORP 4.125% DUE 04-01-2040 REG SEDOL: BM6CF53	51,000.000	41,010.46	40,003.33
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	35,000.000	36,915.60	30,268.19
CVS HEALTH CORP 5.05% DUE 03-25-2048 SEDOL: BF4JKH4	340,000.000	301,049.54	280,402.76
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	177,000.000	175,800.14	149,016.56
CVS HEALTH CORP 5.875% 06-01-2053 SEDOL: BQ0MLB5	165,000.000	168,389.60	151,374.53
CVS HEALTH CORP 6.0% 06-01-2044 SEDOL: BM8JC28	200,000.000	198,852.90	189,271.25
CVS HLTH FIXED 6.05% 06-01-2054 SEDOL: BSCC010	810,000.000	830,407.37	761,958.82
DANAHER CORP 2.6% DUE 10-01-2050 SEDOL: BLGYGD7	135,000.000	84,669.68	80,448.19
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	50,000.000	37,484.50	36,816.71
DELL INTL L L C / EMC CORP SR NT 3.45% 12-15-2051 SEDOL: BRBW810	154,000.000	151,006.72	104,648.99
DELL INTL L L C / EMC CORP 4.85% 02-01-2035 SEDOL: BRXFV63	180,000.000	172,272.49	170,981.69
DELL INTL L L C / EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	112,000.000	111,953.11	132,863.83
DELTA AIR LINES INC DEL 3.75% DUE 10-28-2029 SEDOL: BK8VSG6	300,000.000	299,374.17	279,816.93
DEVON ENERGY CORP 4.75% DUE 05-15-2042 SEDOL: BFN08Q3	155,000.000	131,475.01	128,987.54
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	360,000.000	359,982.69	327,299.22
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 SEDOL: BG0WND1	300,000.000	238,362.91	234,032.73
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	145,000.000	119,499.26	112,519.03

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United States - USD			
DIAMONDBACK ENERGY INC 5.75% 04-18-2054 SEDOL: BMDPVW4	100,000.000	100,536.89	94,026.22
DIAMONDBACK ENERGY INC 5.9% 04-18-2064 SEDOL: BMDPVL3	120,000.000	117,361.41	112,682.49
DICKS SPORTING GOODS INC 4.1% 01-15-2052 SEDOL: BP2CXW1	165,000.000	120,644.18	120,832.62
DISNEY WALT CO NEW 4.375% DUE 08-16-2041 SEDOL: B4PCG66	200,000.000	177,267.85	172,813.75
DISNEY WALT CO SR NT 4.75% 09-15-2044 SEDOL: BJQX533	70,000.000	64,365.05	62,729.35
DISNEY WALT CO SR NT 4.95% 10-15-2045 SEDOL: BJQX566	115,000.000	108,086.42	105,261.91
DISNEY WALT CO SR NT 5.4% 10-01-2043 SEDOL: BJQX544	40,000.000	40,021.01	39,320.33
DISNEY WALT CO 2.75% DUE 09-01-2049 SEDOL: BJJTB4	1,255,000.000	1,044,432.00	784,275.09
DISNEY WALT CO 3.5% DUE 05-13-2040 REG SEDOL: BMFKW68	325,000.000	315,713.74	260,829.97
DISNEY WALT CO 3.8% DUE 05-13-2060 REG SEDOL: BMDWGW0	100,000.000	99,873.55	72,768.67
DOMINION ENERGY INC 3.3% DUE 04-15-2041 SEDOL: BMGQVR9	325,000.000	326,951.13	239,551.13
DOMINION ENERGY SOUTH 6.25% 10-15-2053 SEDOL: BRX92H3	200,000.000	198,914.80	215,714.76
DOMINION ENERGY 4.85% DUE 08-15-2052 SEDOL: BPQXMZ6	70,000.000	69,226.86	60,196.47
DOW CHEM CO NT 9.4 DUE 05-15-2039 SEDOL: BG48TR1	65,000.000	86,603.18	86,191.79
DOW CHEM CO 5.25% DUE 11-15-2041 SEDOL: B76L298	100,000.000	94,266.63	92,897.42
DOW CHEMICAL CO FIXED 5.55% DUE 11-30-2048 SEDOL: BKBZCX0	35,000.000	33,582.93	32,821.51
DOW CHEMICAL CO NT 4.8% 05-15-2049 CUSIP: 260543CV3	130,000.000	112,651.82	109,449.69
DOW CHEMICAL CO 4.375% DUE 11-15-2042 SEDOL: BFZDDH6	205,000.000	172,513.16	168,274.51

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
DTE ELEC CO 4.05% 05-15-2048 SEDOL: BG0DD90	40,000.000	32,954.63	32,041.05
DUKE ENERGY CAROLINAS LLC 5.35% DUE 01-15-2053 SEDOL: BQ0N1J6	200,000.000	199,663.76	190,482.06
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	495,000.000	498,246.62	476,385.25
DUKE ENERGY CORP 3.95% DUE 08-15-2047 SEDOL: BF46ZJ2	355,000.000	289,960.74	264,652.74
DUKE ENERGY CORP 4.8% DUE 12-15-2045 SEDOL: BDB6BJ3	200,000.000	199,531.61	172,807.02
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052BEO SEDOL: BM9B9B1	30,000.000	31,507.32	30,543.80
DUKE ENERGY FLA 4.2% DUE 07-15-2048 CUSIP: 26444HAF8	215,000.000	176,394.86	172,408.66
DUKE ENERGY IND FIXED 2.75% DUE 04-01-2050 SEDOL: BL6BZT7	195,000.000	121,637.69	117,943.95
DUKE ENERGY IND 6.45% DUE 04-01-2039 SEDOL: B4NTXW4	30,000.000	32,906.04	32,410.30
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	200,000.000	204,361.01	196,035.72
DUKE ENERGY PROGRESS LLC 5.35% 03-15-2053/03-09-2023 SEDOL: BNKD9L3	45,000.000	43,975.55	42,589.42
DUKE ENERGY 3.95% 03-15-2048 SEDOL: BFYS3G1	200,000.000	199,269.15	153,443.26
DUKE ENERGY 6.05% DUE 04-15-2038 SEDOL: B2QWHG8	45,000.000	47,971.88	47,330.99
DUKE UNIV 2.832% 10-01-2055 SEDOL: BMZN0W9	215,000.000	141,231.35	133,774.29
EASTERN ENERGY GAS 5.65% 10-15-2054 SEDOL: BQFN221	100,000.000	99,927.57	94,461.68
ECOLAB INC 2.75% 08-18-2055 BEO SEDOL: BN912T7	235,000.000	144,451.30	138,258.06
ELEVANCE HEALTH INC 5.65% 06-15-2054 SEDOL: BSWYK61	175,000.000	172,722.35	167,948.22
ELEVANCE HEALTH INC 5.7% 02-15-2055 SEDOL: BQPCQF9	200,000.000	198,912.92	193,017.24

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	100,000.000	108,610.89	101,222.86
ELEVANCE HLTH INC 4.65% DUE 08-15-2044 SEDOL: BR17WN5	100,000.000	99,902.23	85,871.16
ELI LILLY & CO 4.6% 08-14-2034 SEDOL: BSLSJW3	200,000.000	199,938.47	192,039.40
ELI LILLY & CO 4.95% 02-27-2063 SEDOL: BQMRY20	325,000.000	321,660.73	292,082.08
ELI LILLY & CO 5.2% 08-14-2064 SEDOL: BSLSJZ6	100,000.000	99,966.33	93,214.93
ELI LILLY AND CO 4.875% DUE 02-27-2053 SEDOL: BQMRY08	253,000.000	252,203.67	229,506.40
ELI LILLY AND COMPANY 5.0% 02-09-2054 SEDOL: BSHRLF1	190,000.000	188,951.32	174,728.51
ENABLE MIDSTREAM PARTNERS LP STEP 05-15-2044 SEDOL: BDDVYR5	90,000.000	88,110.23	77,648.89
ENCANA CORP 6.625% DUE 08-15-2037 SEDOL: B23Y0M4	30,000.000	31,085.17	30,904.09
ENERGY TRANSFER FIXED 5.3% DUE 04-15-2047 SEDOL: BDHTRM1	535,000.000	508,801.48	473,844.11
ENERGY TRANSFER L P 6.05% 09-01-2054 SEDOL: BRK1WR2	200,000.000	200,070.59	195,740.57
ENERGY TRANSFER LP 5.95% 05-15-2054 SEDOL: BQHNMW9	100,000.000	99,538.32	96,674.75
ENERGY TRANSFER OPER L P 5.0% 05-15-2050 SEDOL: BL3BQC0	25,000.000	21,911.70	21,238.78
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	55,000.000	51,827.95	48,548.41
ENERGY TRANSFER 5.15% DUE 03-15-2045 SEDOL: BXVMC65	100,000.000	80,215.65	87,667.38
ENERGY TRANSFER 5.8% DUE 06-15-2038 SEDOL: BNR46V8	30,000.000	30,987.97	29,486.17
ENERGY TRANSFER 5.95 DUE 10-01-2043 SEDOL: BDWGZW3	330,000.000	320,751.93	320,493.47
ENERGY TRANSFER 6.25% DUE 04-15-2049 SEDOL: BJCYMJ5	429,000.000	447,887.55	430,598.69

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ENERGY TRANSFER 7.5% DUE 07-01-2038 SEDOL: BG48VF3	200,000.000	211,854.04	226,445.99
ENLINK MIDSTREAM 5.45% DUE 06-01-2047 SEDOL: BDVJS80	100,000.000	99,985.83	89,960.42
ENERGY CORP NEW 3.75% DUE 06-15-2050 SEDOL: BMFYH09	65,000.000	47,731.40	46,142.18
ENERGY LA LLC 5% DUE 07-15-2044 SEDOL: BNJZXN0	100,000.000	100,000.00	89,038.66
ENERGY TEX INC FIXED 5% DUE 09-15-2052 SEDOL: BP6MJ63	130,000.000	129,312.08	116,369.28
ENTERPRISE PRODS OPER LLC 4.25% 02-15-2048 SEDOL: BFY1ZL9	100,000.000	99,895.92	80,341.09
ENTERPRISE PRODS OPER LLC 4.8% 02-01-2049 SEDOL: BF39VN8	400,000.000	398,060.65	344,731.24
ENTERPRISE PRODS OPER LLC 5.55% 02-16-2055 SEDOL: BT8P849	100,000.000	99,667.60	96,359.14
ENTERPRISE PRODS 4.95% DUE 10-15-2054 SEDOL: BRHVCC0	667,000.000	641,954.02	583,411.75
ENTERPRISE PRODS 5.7% DUE 02-15-2042 SEDOL: B56MMZ3	10,000.000	10,386.61	9,999.39
EOG RES INC 5.1% DUE 01-15-2036 SEDOL: BYVNBNS	150,000.000	145,587.60	146,345.20
EOG RESOURCES INC 5.65% 12-01-2054 SEDOL: BRWLH64	120,000.000	119,296.01	117,673.36
EPR PPTYS 4.75% DUE 12-15-2026 SEDOL: BDRYQ07	100,000.000	99,692.33	99,200.07
EQT CORP 5.75% 02-01-2034 SEDOL: BRBG3M8	100,000.000	99,929.42	99,549.57
EQUIFAX INC FIXED 3.1% DUE 05-15-2030 SEDOL: BMDWPD4	100,000.000	99,898.40	90,634.24
EQUINIX INC FIXED 3.2% 11-18-2029 CUSIP: 29444UBE5	200,000.000	199,900.35	183,843.23
EQUINIX INC 3.0% DUE 07-15-2050/06-22-2020 REG CUSIP: 29444UBJ4	170,000.000	110,169.61	107,297.70
EQUITABLE HLDGS INC 5.594% 01-11-2023 SEDOL: BQ2HTS1	100,000.000	100,000.00	100,951.37

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
ERP OPER LTD PARTNERSHIP 4.0% 08-01-2047 SEDOL: BF4G280	70,000.000	55,207.56	54,379.31
ESSENTIAL PPTYS LP GTD SR NT 2.95% 07-15-2031 SEDOL: BL59FR0	200,000.000	199,739.59	170,300.78
ESSENTIAL UTILS FIXED 3.351% DUE 04-15-2020 SEDOL: BLF9912	250,000.000	172,463.45	164,685.56
EXELON CORP 4.95% DUE 06-15-2035 SEDOL: BD978H5	180,000.000	186,324.30	170,525.35
EXELON CORP 5.1% DUE 06-15-2045 SEDOL: BYVF9K4	200,000.000	203,179.98	181,254.32
EXELON GENERATION 5.6 DUE 06-15-2042 SEDOL: B715FY1	181,000.000	184,420.46	174,750.56
EXPAND ENERGY CORP 5.7% DUE 01-15-2035 CUSIP: 165167DH7	100,000.000	99,613.28	98,233.41
EXPEDIA GROUP INC 3.25% DUE 02-15-2030 SEDOL: BLT22F1	200,000.000	199,237.19	184,361.43
EXXON MOBIL CORP FIXED 4.327% DUE 03-19-2050 SEDOL: BL68H70	215,000.000	183,999.77	177,050.03
EXXON MOBIL CORP 2.995% DUE 08-16-2039 SEDOL: BK81HN6	125,000.000	96,798.82	94,554.29
EXXON MOBIL CORP 3.095% DUE 08-16-2049 SEDOL: BJP4010	64,000.000	62,904.69	42,707.79
EXXON MOBIL CORP 3.452% DUE 04-15-2051 REG SEDOL: BMDSC31	465,000.000	461,741.73	326,457.53
EXXON MOBIL CORP 4.114% DUE 03-01-2046 SEDOL: BYYD0G8	135,000.000	113,452.20	109,617.34
FACTSET RESH SYS INC SR NT 3.45% 03-01-2032 SEDOL: BMVXV64	100,000.000	99,717.58	88,197.86
FEDEX CORP 4.05% DUE 02-15-2048 SEDOL: BF42ZD4	155,000.000	122,230.48	118,765.00
FEDEX CORP 4.1% DUE 02-01-2045 SEDOL: BV9HFG9	200,000.000	199,240.84	156,604.32
FEDEX CORP 4.4% DUE 01-15-2047 SEDOL: BYYPSG0	125,000.000	103,072.06	101,260.81
FEDEX CORP 4.55% DUE 04-01-2046 SEDOL: BD9Y0B4	145,000.000	122,698.44	120,924.95

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
FEDEX CORP 4.75% DUE 11-15-2045 SEDOL: BYPJYG3	380,000.000	345,053.49	326,286.80
FEDEX CORP 4.95% 10-17-2048 SEDOL: BGK3JZ8	40,000.000	35,746.99	34,960.23
FERGUSON ENTERPRISES INC 5.0% 10-03-2034 SEDOL: BRXF7H6	100,000.000	99,931.75	95,636.59
FIDELITY NATL INFORMATION SVCS INC 4.75% 05-15-2048 CUSIP: 31620MAZ9	55,000.000	46,683.35	45,358.38
FIRSTENERGY CORP 3.4% DUE 03-01-2050 SEDOL: BL5H0D5	200,000.000	199,746.85	135,807.24
FL PWR & LT CO 1ST MTG BD 5.96 DUE 04-01-2039 SEDOL: B8T1786	50,000.000	53,152.14	52,293.67
FL PWR & LT CO 3.15% DUE 10-01-2049 SEDOL: BKTC8V3	155,000.000	108,070.44	104,673.61
FL PWR & LT CO 3.95% 03-01-2048 SEDOL: BG1V081	135,000.000	109,416.58	106,162.72
FL PWR & LT CO 4.05% DUE 06-01-2042 SEDOL: B8C07L3	170,000.000	173,202.90	140,246.36
FLEX LTD 4.875% DUE 06-15-2029 CUSIP: 33938XAA3	100,000.000	103,340.24	97,962.95
FLORIDA POWER & LIGHT COMPANY 5.6% 06-15-2054 SEDOL: BQKMP4	145,000.000	148,703.73	144,974.76
FLORIDA PWR CORP 3.85% DUE 11-15-2042 SEDOL: B8HN579	135,000.000	109,296.71	106,406.81
FORD FNDTN 2.815% DUE 06-01-2070 SEDOL: BN31P16	65,000.000	38,784.20	36,623.42
FORD HLDGS INC 9.3% DUE 03-01-2030 SEDOL: B02FN14	50,000.000	56,368.84	56,781.63
FOX CORP 5.476% DUE 01-25-2039 SEDOL: BMPRYX0	300,000.000	300,000.00	285,093.37
FRED HUTCHINSON 4.966% DUE 01-01-2052 SEDOL: BMWK1B9	125,000.000	119,070.35	114,751.11
GATX CORP 3.1% DUE 06-01-2051 SEDOL: BLH1J61	95,000.000	61,435.44	60,124.18
GATX CORP 4.5% 03-30-2045 SEDOL: BVFB5C1	100,000.000	102,672.39	80,907.36

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GEN ELEC CAP CORP MEDIUM TERM NTS BO TRANCHE # TR 00818 6.875 DUE 01-10-2039 SEDOL: B7XW2Z0	150,000.000	172,304.00	170,015.41
GEORGIA PWR CO 3.7% 01-30-2050 SEDOL: BL2FJY6	200,000.000	213,999.51	147,071.32
GILEAD SCIENCES INC 2.8% DUE 10-01-2050/09-30-2020 REG SEDOL: BMDWBN6	90,000.000	57,824.43	55,413.74
GILEAD SCIENCES 4.5% DUE 02-01-2045 SEDOL: BSNBJW0	70,000.000	61,627.47	60,060.49
GILEAD SCIENCES 4.75% DUE 03-01-2046 CUSIP: 375558BD4	40,000.000	36,305.09	35,277.42
GILEAD SCIENCES 4.8% DUE 04-01-2044 SEDOL: BKHDRD3	115,000.000	105,904.04	103,021.45
GILEAD SCIENCES 5.65% DUE 12-01-2041 SEDOL: B6S0304	90,000.000	92,228.28	90,050.27
GLOBAL PMTS INC FIXED 2.9% DUE 05-15-2030 SEDOL: BLCWGV3	100,000.000	99,824.26	89,033.35
GLP CAP L P / GLP FING II INC 5.3% 01-15-2029 CUSIP: 361841AL3	200,000.000	199,988.22	198,541.32
GLP CAP L P / GLP 4% DUE 01-15-2030 SEDOL: BKDJ821	100,000.000	99,879.03	93,138.03
GLP CAP L P/GLP FING II INC 6.25% 09-15-2054 SEDOL: BR2NVH9	100,000.000	99,194.30	100,289.50
GOLDMAN SACHS GROUP INC 3.436% 02-24-2043 SEDOL: BNG4SJ1	245,000.000	244,942.02	182,497.14
GOLDMAN SACHS GROUP INC 2.908% DUE 07-21-2042 BEO SEDOL: BNW0019	135,000.000	97,406.99	93,896.78
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	205,000.000	205,000.00	149,577.85
GOLDMAN SACHS GROUP INC 3.691% 06-05-2028 SEDOL: BF6Q761	200,000.000	200,000.00	194,283.37
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	10,000.000	9,811.16	8,823.80
GOLDMAN SACHS GROUP INC 5.016% 10-23-2035 SEDOL: BSF0602	300,000.000	300,000.00	287,297.02
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 SEDOL: BRC1656	700,000.000	700,000.00	687,828.27

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
GOLDMAN SACHS GROUP INC 5.561% 11-19-2045 SEDOL: BT6NWN2	670,000.000	669,030.93	647,637.48
GOLDMAN SACHS 4.8% DUE 07-08-2044 SEDOL: BP4W4X7	185,000.000	173,673.65	163,677.27
GOLDMAN SACHS 5.15% DUE 05-22-2045 SEDOL: BY58YT3	260,000.000	249,265.55	239,850.68
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	1,055,000.000	1,200,560.92	1,133,956.79
HALEON US CAPITAL LLC 4.0% 03-24-2052 SEDOL: BP0SVV6	55,000.000	43,703.38	42,502.93
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	75,000.000	66,643.44	65,397.71
HARRIS CORP DEL 4.854% DUE 04-27-2035 SEDOL: BX1DG11	50,000.000	50,000.00	47,558.03
HARTFORD FINL SVCS SR NT 6.625 DUE 03-30-2040 SEDOL: B836JX6	105,000.000	127,538.71	112,675.89
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	60,000.000	52,823.86	46,749.57
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJD6M6	200,000.000	197,600.57	173,431.19
HCA INC 5.5% DUE 06-15-2047 SEDOL: BF2XWB6	450,000.000	446,751.19	409,872.83
HCA INC 5.95% 09-15-2054 SEDOL: BQ1PKQ1	690,000.000	699,400.18	657,299.92
HCA INC 6.0% 04-01-2054 SEDOL: BLD74J1	250,000.000	254,862.51	238,508.12
HCA INC 6.1% 04-01-2064 SEDOL: BLD74Y6	250,000.000	262,356.09	238,825.91
HOME DEPOT INC 2.375% 03-15-2051 SEDOL: BNRQN46	420,000.000	256,439.73	238,124.80
HOME DEPOT INC 3.125% DUE 12-15-2049 SEDOL: BKDX1Q8	265,000.000	191,605.82	177,701.95
HOME DEPOT INC 3.35% DUE 04-15-2050 REG SEDOL: BK8TZG9	120,000.000	88,945.60	83,798.09
HOME DEPOT INC 3.9% DUE 06-15-2047 SEDOL: BDGLXQ4	30,000.000	24,928.53	23,486.57

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
HOME DEPOT INC 4.2% DUE 04-01-2043 SEDOL: B9N1J94	100,000.000	86,399.19	84,638.29
HOME DEPOT INC 4.25% DUE 04-01-2046 SEDOL: BYQF318	45,000.000	38,751.96	37,566.04
HOME DEPOT INC 4.875 DUE 02-15-2044 SEDOL: BDD8L53	300,000.000	330,933.14	274,655.81
HONEYWELL INTERNATIONAL INC 5.35% 03-01-2064 SEDOL: BQBCWR7	100,000.000	99,759.21	93,938.19
HORMEL FOODS CORP FIXED 3.05% DUE 06-03-2051 SEDOL: BKPG1M1	110,000.000	74,847.91	71,553.11
HOST HOTELS & RESORTS L P 5.7% 07-01-2034 SEDOL: BSCC054	200,000.000	196,233.06	199,724.71
HOWARD UNIV 5.209% DUE 10-01-2052 SEDOL: BMZQ0D9	135,000.000	123,020.10	117,608.31
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	100,000.000	95,710.99	94,308.44
HSBC BK USA N A 7 DUE 01-15-2039 SEDOL: BG48WG1	345,000.000	393,191.43	384,499.86
HUMANA INC 5.5% 03-15-2053 SEDOL: BQMS2B8	360,000.000	347,776.23	321,821.48
HUMANA INC 5.75% 04-15-2054 SEDOL: BRC6GS4	115,000.000	113,525.60	106,739.60
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	40,000.000	41,282.57	40,151.58
IBM INTERNAT CAPITAL 5.25% 02-05-2044 SEDOL: BQWPXN8	45,000.000	44,505.90	42,673.72
IDA PWR CO SECD 4.2% DUE 03-01-2048 SEDOL: BDVQB59	100,000.000	111,412.39	79,469.39
IMB INTERNAT CAPITAL 5.3% 02-05-2054 SEDOL: BQWPXQ1	265,000.000	251,527.72	244,879.28
IN MICH PWR CO 3.75% DUE 07-01-2047 SEDOL: BDRM6Q7	100,000.000	75,198.69	74,395.46
IN UNIV HLTH INC 2.852% DUE 11-01-2051 SEDOL: BLNB363	105,000.000	70,769.85	65,843.62
INDIANA MICH PWR CO 3.25% DUE 05-01-2051BEO SEDOL: BKPC2F9	60,000.000	40,953.53	39,478.03

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INDIANA MICH PWR CO 4.25% 08-15-2048 SEDOL: BFXV4T1	400,000.000	398,199.34	315,770.95
INDIANA MICHIGAN POWER CO 5.625% 04-01-2053 SEDOL: BMDB9N9	145,000.000	146,287.21	141,489.26
INTEL CORP 3.1% DUE 02-15-2060 CUSIP: 458140BK5	15,000.000	8,563.44	8,027.27
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	375,000.000	239,009.91	224,199.81
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	225,000.000	157,555.78	148,548.43
INTEL CORP 4.1% DUE 05-11-2047 CUSIP: 458140AY6	80,000.000	59,677.06	56,894.72
INTEL CORP 4.25% DUE 12-15-2042 CUSIP: 458140AP5	320,000.000	256,859.67	243,247.19
INTEL CORP 4.9% 07-29-2045 CUSIP: 458140AT7	55,000.000	47,112.12	44,478.42
INTEL CORP 4.9% 08-05-2052 SEDOL: BQHM3Q7	30,000.000	29,264.10	23,721.88
INTEL CORP 5.05% DUE 08-05-2062 BEO SEDOL: BQHM3T0	175,000.000	172,076.51	136,707.24
INTEL CORP 5.625% 02-10-2043 SEDOL: BMX7H88	60,000.000	59,967.40	55,112.69
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	40,000.000	37,830.37	35,426.99
INTERCONTINENTAL EXCHANGE INC 2.65% 09-15-2040 SEDOL: BMTQL09	215,000.000	153,706.68	150,321.57
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 06-15-2050 BEO SEDOL: BM9PS38	235,000.000	157,120.90	150,942.85
INTERCONTINENTAL EXCHANGE INC 3.0% DUE 09-15-2060 REG SEDOL: BMTQL54	250,000.000	247,736.37	145,349.35
INTERCONTINENTAL EXCHANGE INC 5.2% 06-15-2062 SEDOL: BMTWJ58	110,000.000	103,635.09	100,045.90
INTERNATIONAL BUSINESS MACHS CORP 4 NTS DUE 06-20-2042 USD1000 SEDOL: B8J5PR3	140,000.000	116,635.67	114,466.71
INTERNATIONAL BUSINESS MACHS CORP 4.15% DUE 05-15-2039 SEDOL: BK5CT25	165,000.000	144,066.61	142,006.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
INTERNATIONAL PAPER CO 4.35% DUE 08-15-2048 SEDOL: BF037N5	54,000.000	53,958.04	43,518.51
INTL BUSINESS FIXED 2.85% DUE 05-15-2040 SEDOL: BMZ81Z4	190,000.000	138,876.09	135,459.71
INTL BUSINESS 3.43% DUE 02-09-2052 SEDOL: BMXWZR8	235,000.000	166,182.70	160,570.87
INTL FLAVORS & 5% DUE 09-26-2048 SEDOL: BGPZ5Q2	85,000.000	91,085.04	73,032.00
INTL PAPER CO 4.8% DUE 06-15-2044 SEDOL: BN8KPX0	40,000.000	35,789.27	35,219.13
INTL PAPER CO 5.15% DUE 05-15-2046 SEDOL: BXT7CG2	40,000.000	37,162.92	36,199.94
INTL PAPER CO 6 DUE 11-15-2041 SEDOL: B6ZWB98	130,000.000	135,939.05	133,142.18
INTST PWR & LT CO 3.7% DUE 09-15-2046 SEDOL: BD1LVH6	175,000.000	133,827.11	129,864.04
INTUIT INC 5.5% 09-15-2053 SEDOL: BNNJDM7	110,000.000	110,203.79	107,880.39
INVITATION HOMES OPER PARTNERSHIP LP 5.5% 08-15-2033 SEDOL: BRV0GM1	100,000.000	98,832.99	99,315.74
IPALCO ENTERPRISES INC 4.25% DUE 05-01-2030 REG SEDOL: BL9YNL1	100,000.000	99,951.67	94,206.30
JBS USA LUX S A / JBS USA FOOD CO 7.25% 11-15-2053 CUSIP: 47214BAD0	55,000.000	56,519.49	60,599.76
JBS USA LUX S A 6.5% DUE 12-01-2052 SEDOL: BMGC2X0	205,000.000	201,897.74	208,530.41
JBS USA/FOOD/FINANCE 4.375% 02-02-2052 SEDOL: BLPNLM9	305,000.000	304,871.53	229,861.94
JOHNSON & JOHNSON 2.1% DUE 09-01-2040 REG SEDOL: BMGYMV4	285,000.000	195,879.37	189,617.91
JOHNSON & JOHNSON 3.4% 01-15-2038 SEDOL: BFXCN97	55,000.000	46,746.03	46,011.57
JOHNSON & JOHNSON 3.55% DUE 03-01-2036 SEDOL: BD31B74	55,000.000	49,001.01	48,043.33
JOHNSON & JOHNSON 3.625% DUE 03-03-2037 SEDOL: BF01Z57	65,000.000	57,225.18	56,387.83

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
JOHNSON & JOHNSON 3.7% DUE 03-01-2046 SEDOL: BD319Y7	215,000.000	175,738.36	170,070.94
JOHNSON & JOHNSON 3.75% DUE 03-03-2047 SEDOL: BF01Z35	200,000.000	163,522.17	157,799.48
JOHNSON CTLIS INTL PLC SR NT STEP UP 07-02-2064 12-28-2016 SEDOL: BDG0907	115,000.000	101,125.14	97,303.37
JOHNSONVILLE AEROD COM TUR GEN LLC 5.078% 10-01-2054 SEDOL: BL56D22	115,000.000	112,935.81	110,442.44
JPMORGAN CHASE & CO 3.109% DUE 04-22-2051 SEDOL: BMF0547	320,000.000	334,115.69	212,295.14
JPMORGAN CHASE & CO 3.109% DUE 04-22-2041/10-22-2020 REG SEDOL: BMF05B4	345,000.000	345,000.00	255,992.65
JPMORGAN CHASE & CO 3.157% 04-22-2042 SEDOL: BKVKPW5	435,000.000	426,771.59	319,713.30
JPMORGAN CHASE & CO 3.328% 04-22-2052 CUSIP: 46647PCE4	180,000.000	176,148.78	123,523.53
JPMORGAN CHASE & CO 3.897% 01-23-2049 SEDOL: BDRJGF7	470,000.000	377,650.12	361,816.59
JPMORGAN CHASE & CO 3.964% 11-15-2048 CUSIP: 46647PAL0	380,000.000	308,545.81	297,359.67
JPMORGAN CHASE & CO 4.032% 07-24-2048 CUSIP: 46647PAK2	135,000.000	110,693.70	106,587.15
JPMORGAN CHASE & CO 5.534% 11-29-2045 SEDOL: BR4Y0J5	480,000.000	480,000.00	468,938.78
JPMORGAN CHASE & CO 5.766% 04-22-2035 CUSIP: 46647PEH5	100,000.000	100,000.00	102,317.73
JPMORGAN CHASE & CO. 2.739% 10-15-2030 SEDOL: BK5W969	200,000.000	200,000.00	180,155.16
JPMORGAN CHASE & CO. 5.336% 01-23-2035 SEDOL: BQWR431	350,000.000	350,000.00	348,395.96
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	705,000.000	492,998.77	478,064.10
JPMORGAN CHASE & FLTG RT 6.254% DUE 10-23-2034 SEDOL: BLB0WL0	200,000.000	200,000.00	211,412.35
KAISER FNDTN HOSPS 2.81% DUE 06-01-2041 SEDOL: BMF8YY4	315,000.000	315,606.40	223,155.91

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KAISER FNDTN HOSPS 3.002% DUE 06-01-2051REG SEDOL: BMF0DM1	430,000.000	431,036.69	279,680.88
KENVUE INC 5.05% 03-22-2053 SEDOL: BMCLF32	65,000.000	62,675.67	60,340.55
KENVUE INC 5.1% 03-22-2043 SEDOL: BQS8YC7	65,000.000	64,346.18	62,412.46
KENVUE INC 5.2% 03-22-2063 SEDOL: BQS8YG1	170,000.000	164,001.35	157,362.44
KEURIG DR PEPPER INC 3.8% DUE 05-01-2050BEO SEDOL: BL0MLQ5	40,000.000	30,511.22	29,466.13
KILROY RLTY L P 4.25% DUE 08-15-2029 SEDOL: BPRW702	200,000.000	206,557.56	188,274.24
KIMBERLY-CLARK 6.625% DUE 08-01-2037 SEDOL: BG48Y76	45,000.000	51,514.34	50,900.01
KIMCO RLTY CORP 3.7% DUE 10-01-2049 SEDOL: BKBNMB2	270,000.000	201,578.30	196,274.36
KIMCO RLTY OP LLC 4.85% 03-01-2035 SEDOL: BS6RS84	100,000.000	99,820.35	95,262.11
KINDER MORGAN ENERGY PARTNERS L P 5 DUE 03-01-2043 SEDOL: B83ZS69	195,000.000	172,444.55	170,114.76
KINDER MORGAN INC 5.05% DUE 02-15-2046 SEDOL: BW39342	30,000.000	27,429.90	26,110.26
KINDER MORGAN INC 5.2% 03-01-2048 SEDOL: BFXCNC0	45,000.000	39,320.10	39,791.42
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	455,000.000	438,256.77	421,862.62
KINDER MORGAN 6.375% DUE 03-01-2041 SEDOL: B64Q0M7	165,000.000	170,645.86	168,718.52
KINDER MORGAN 6.5% DUE 09-01-2039 SEDOL: B4KRMH9	75,000.000	78,569.20	78,451.82
KLA CORP 3.3% 03-01-2050 SEDOL: BL1LXW1	130,000.000	92,448.56	89,939.36
KLA CORP 4.95% 07-15-2052 SEDOL: BQ5J5X1	175,000.000	176,180.53	159,291.47
KLA CORP 5.65% DUE 11-01-2034 SEDOL: BSDRZ19	100,000.000	99,883.80	102,886.26

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
KLA CORP 5% DUE 03-15-2049 CUSIP: 482480AH3	65,000.000	60,896.85	59,765.53
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 SEDOL: BKSYG16	50,000.000	45,400.96	44,745.47
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	561,000.000	509,352.63	480,252.49
KRAFT HEINZ FOODS CO GTD SR NT 5.5% 06-01-2050 SEDOL: BNG49V0	440,000.000	432,813.47	413,366.00
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	75,000.000	60,804.30	60,733.66
KRAFT HEINZ FOODS 5.2% DUE 07-15-2045 CUSIP: 50077LAM8	140,000.000	131,460.06	126,624.28
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	105,000.000	80,756.12	78,632.16
KROGER CO 4.45% DUE 02-01-2047 SEDOL: BYND735	135,000.000	112,854.32	111,202.00
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	200,000.000	196,416.37	188,612.25
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	45,000.000	44,021.80	42,385.12
LABORATORY CORP AMER HLDGS 4.8% 10-01-2034 SEDOL: BMZLFM8	100,000.000	99,762.11	94,791.53
LAM RESH CORP 4.875% DUE 03-15-2049 CUSIP: 512807AT5	90,000.000	83,631.35	80,947.09
LAS VEGAS SANDS CORP 6.0% 08-15-2029 SEDOL: BQ1JDH5	300,000.000	300,115.60	303,852.59
LEGG MASON INC 5.625 DUE 01-15-2044 REG SEDOL: BJ4H805	100,000.000	101,913.94	97,928.05
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 SEDOL: BKM722	100,000.000	103,039.10	72,868.54
LILLY ELI & CO 5.05% 08-14-2054 SEDOL: BSLSJY5	160,000.000	159,226.09	148,470.64
LILLY ELI & CO 5.1% 02-09-2064 SEDOL: BSHRLG2	540,000.000	538,742.02	494,445.98
LOCKHEED MARTIN CORP SR NT 4.15% 06-15-2053 SEDOL: BN7T9S1	400,000.000	397,482.79	320,185.59

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
LOCKHEED MARTIN CORP SR NT 4.3% 06-15-2062 SEDOL: BN7T9V4	90,000.000	74,623.15	71,407.44
LOCKHEED MARTIN CORP 4.09% 09-15-2052 SEDOL: BF38WR6	60,000.000	53,351.58	47,520.92
LOCKHEED MARTIN CORP 4.7% 12-15-2031 SEDOL: BRBYLD9	120,000.000	119,928.77	118,142.43
LOCKHEED MARTIN CORP 4.8% 08-15-2034 SEDOL: BPG2H03	434,000.000	432,783.84	421,312.05
LOCKHEED MARTIN CORP 5.7% DUE 11-15-2054 SEDOL: BQXQSS6	400,000.000	436,583.81	407,667.14
LOCKHEED MARTIN FIXED 2.8% DUE 06-15-2050 SEDOL: BLFHQ82	230,000.000	150,005.30	144,307.40
LOCKHEED MARTIN 3.8% DUE 03-01-2045 SEDOL: BVYPPC4	115,000.000	93,187.64	90,736.41
LOCKHEED MARTIN 4.07% DUE 12-15-2042 SEDOL: BBD6G92	250,000.000	214,387.44	208,646.85
LOCKHEED MARTIN 4.7% DUE 05-15-2046 SEDOL: BDB6944	100,000.000	91,387.01	89,509.83
LOCKHEED MARTIN 4.85 DUE 09-15-2041 SEDOL: B5N2B26	130,000.000	137,570.97	120,131.59
LOWES COS INC FIXED 4.55% 04-05-2049 SEDOL: BJY1722	60,000.000	52,139.40	49,602.73
LOWES COS INC FIXED 5.8% DUE 09-15-2062 SEDOL: BPMQ8K6	45,000.000	44,915.07	43,569.63
LOWES COS INC 3% DUE 10-15-2050 SEDOL: BN4NTS6	110,000.000	72,961.12	68,454.69
LOWES COS INC 4.25% 04-01-2052 SEDOL: BJN46V4	210,000.000	170,183.65	164,212.34
LOWES COS INC 4.45% 04-01-2062 SEDOL: BJN46W5	55,000.000	54,961.60	42,674.21
LYB INTL FIN III LLC 4.2% DUE 05-01-2050REG SEDOL: BMG2XG0	170,000.000	131,560.86	126,868.54
LYB INTL FIN III LLC 4.2% DUE 10-15-2049 SEDOL: BKTSH36	170,000.000	131,831.49	127,938.72
LYB INTL FIN III 3.375% DUE 10-01-2040 SEDOL: BMF74Z2	180,000.000	135,161.20	131,424.63

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Corporate Debt Instruments - Other			
United States - USD			
M.D.C.HLDGS INC 3.966% 08-06-2061 SEDOL: BMCHVG5	100,000.000	100,000.00	74,621.91
MA ELEC CO 5.9% DUE 11-15-2039 SEDOL: B59HGR5	95,000.000	95,313.78	94,420.47
MA INST TECH FIXED 2.989% DUE 07-01-2050 SEDOL: BKZ91M0	170,000.000	119,587.86	114,474.54
MARATHON PETE CORP FIXED 4.5% DUE 04-01-2048 SEDOL: BK5CVN0	180,000.000	144,088.20	140,741.01
MARATHON PETE CORP 4.75% DUE 09-15-2044 SEDOL: BQQCCJ4	95,000.000	90,272.36	78,917.72
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	200,000.000	202,643.67	176,482.89
MARSH & MCLENNAN COS INC 4.2% 03-01-2048 CUSIP: 571748BD3	135,000.000	111,986.05	109,592.46
MARSH & MCLENNAN COS INC 4.35% 01-30-2047 SEDOL: BYQ8HY8	95,000.000	74,952.05	79,376.59
MARSH & MCLENNAN COS INC 4.75% 03-15-2039 SEDOL: BJ2NYM9	200,000.000	199,874.58	185,220.88
MARSH & MCLENNAN COS INC 5.0% 03-15-2035 SEDOL: BT03MR2	490,000.000	486,764.92	478,517.00
MARSH & MCLENNAN COS INC 5.35% 11-15-2044 SEDOL: BT05PH9	100,000.000	99,986.12	97,132.43
MARSH & MCLENNAN COS INC 5.4% 03-15-2055 SEDOL: BT03MT4	130,000.000	128,262.39	124,765.38
MARSH & MCLENNAN COS INC 5.45% 03-15-2054 SEDOL: BSBGTQ1	35,000.000	34,701.54	33,844.55
MARSH & MCLENNAN COS INC 5.7% 09-15-2053 SEDOL: BMHGNF0	35,000.000	34,922.74	35,132.26
MARSH & MCLENNAN 4.9% DUE 03-15-2049 SEDOL: BJ2NYF2	105,000.000	92,360.68	94,113.96
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7	45,000.000	44,107.67	42,514.78
MARVELL TECHNOLOGY INC 2.95% 04-15-2031 SEDOL: BMW4QC7	100,000.000	99,982.99	87,745.06
MASTERCARD INC 3.65% DUE 06-01-2049 SEDOL: BHTBS19	285,000.000	221,332.34	215,337.91

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MASTERCARD INC 3.95% DUE 02-26-2048 SEDOL: BF51820	250,000.000	207,265.09	200,633.95
MERCK & CO INC 2.9% DUE 12-10-2061 SEDOL: BLHM7R1	65,000.000	39,449.25	37,350.22
MERCK & CO INC NEW FIXED 2.45% DUE 06-24-2050 SEDOL: BMBQJZ8	145,000.000	87,503.64	83,577.63
MERCK & CO INC NEW 2.35% DUE 06-24-2040 SEDOL: BMBQJY7	150,000.000	104,345.44	101,641.51
MERCK & CO INC NEW 3.9% 03-07-2039 SEDOL: BJ0KX14	190,000.000	165,214.99	160,993.72
MERCK & CO INC 2.75% DUE 12-10-2051 BEO SEDOL: BLHM7Q0	630,000.000	405,939.47	382,499.46
MERCK & CO INC 4.9% 05-17-2044 SEDOL: BP487L4	310,000.000	308,292.25	286,524.83
MERRILL LYNCH & CO 7.75% DUE 05-14-2038 SEDOL: BBMT8T6	80,000.000	96,378.68	93,480.24
META PLATFORMS INC FIXED 4.45% DUE 08-15-2052 SEDOL: BMGK096	272,000.000	263,754.19	229,632.06
META PLATFORMS INC 5.4% 08-15-2054 SEDOL: BT3NPB4	35,000.000	35,042.97	33,916.16
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	815,000.000	811,514.38	797,899.24
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	810,000.000	798,532.15	811,399.27
META PLATFORMS INC 5.75% 05-15-2063 SEDOL: BQPF885	250,000.000	249,285.90	252,871.84
METLIFE INC 4.125% DUE 08-13-2042 SEDOL: B815P82	10,000.000	8,507.06	8,302.63
METLIFE INC 5.0% 07-15-2052 SEDOL: BP9RBD6	30,000.000	28,040.43	27,194.19
METLIFE INC 5.25% DUE 01-15-2054 SEDOL: BQON1M9	535,000.000	522,314.75	501,644.67
METLIFE INC 5.875% DUE 02-06-2041 SEDOL: B4Z51H1	25,000.000	25,603.60	25,542.38
MICRON TECHNOLOGY INC 3.366% 11-01-2041 SEDOL: BMDWFL2	65,000.000	48,493.50	47,519.44

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MICRON TECHNOLOGY INC 5.327% 02-06-2029 SEDOL: BJH5486	400,000.000	410,670.39	401,919.66
MICROSOFT CORP SR NT 2.5% 09-15-2050 SEDOL: BT3CPZ5	265,000.000	167,613.16	160,614.10
MICROSOFT CORP 2.525% DUE 06-01-2050 BEO SEDOL: BM9DJ73	665,000.000	424,378.26	410,474.42
MICROSOFT CORP 3.7% DUE 08-08-2046 CUSIP: 594918BT0	420,000.000	347,883.71	336,492.01
MICROSOFT CORP 3.95% DUE 08-08-2056 CUSIP: 594918BU7	85,000.000	70,517.57	68,187.65
MICROSOFT CORP 4.5% 06-15-2047 SEDOL: BS4BYQ8	100,000.000	98,824.73	90,316.51
MICROSOFT CORP 4.75% DUE 11-03-2055 CUSIP: 594918BM5	225,000.000	216,878.64	207,833.11
MIDAMERICAN ENERGY CO 3.65% 08-01-2048 CUSIP: 595620AS4	105,000.000	80,694.15	77,933.71
MIDAMERICAN ENERGY 5.858% 09-15-2054 SEDOL: BNSP5G8	240,000.000	249,234.77	244,447.58
MIDAMERICAN ENERGY 5.95% DUE 05-15-2037 SEDOL: B2374T8	180,000.000	213,999.04	186,189.04
MISSISSIPPI PWR CO SER 2021B SR NT 3.1% 07-30-2051 SEDOL: BMB5VG0	120,000.000	78,730.34	78,019.98
MISSISSIPPI PWR CO 4.25 DUE 03-15-2042 SEDOL: BG493G1	105,000.000	89,080.78	87,504.70
MONDELEZ INTL INC FIXED 2.625% DUE 09-04-2050 SEDOL: BN6LBZ9	45,000.000	27,407.14	26,390.68
MOODY'S CORPORATION 4.875% 12-17-2048 BEO CUSIP: 615369AQ8	155,000.000	142,494.77	137,994.04
MOODYS CORP 5.25% DUE 07-15-2044 SEDOL: BR1HR30	100,000.000	99,649.54	94,756.11
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	1,210,000.000	1,210,432.95	1,168,661.35
MORGAN STANLEY 4.3% DUE 01-27-2045 SEDOL: BVRZ811	145,000.000	119,894.70	119,623.78
MORGAN STANLEY 5.25% 04-21-2034 CUSIP: 61747YFE0	100,000.000	100,000.00	98,435.02

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	35,000.000	33,018.97	34,024.75
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	475,000.000	475,000.00	467,383.87
MORGAN STANLEY 5.466% 01-18-2035 CUSIP: 61747YFL4	40,000.000	40,000.00	39,780.50
MORGAN STANLEY 5.831% 04-19-2035 SEDOL: BLDCHK8	400,000.000	400,000.00	408,347.31
MORGAN STANLEY 5.948% 01-19-2038 SEDOL: BL0NRR1	90,000.000	90,000.00	90,245.42
MOTOROLA SOLUTIONS 5.5% DUE 09-01-2044 SEDOL: BQ3FXB5	100,000.000	99,922.04	96,367.73
MPLX LP FIXED 4.9% DUE 04-15-2058 CUSIP: 55336VAP5	100,000.000	92,158.07	80,895.64
MYLAN INC 5.4 DUE 11-29-2043 SEDOL: BGN8240	105,000.000	92,416.39	94,044.24
MYLAN INC FORMERLY FIXED 5.2% DUE 04-15-2048 CUSIP: 628530BJ5	45,000.000	37,389.61	37,294.41
NARRAGANSETT ELEC 5.638% DUE 03-15-2040 SEDOL: B4X4G20	115,000.000	114,529.06	112,942.41
NASDAQ INC 2.5% DUE 12-21-2040 CUSIP: 63111XAE1	145,000.000	99,103.49	97,453.30
NASDAQ INC 6.1% 06-28-2063 CUSIP: 63111XAL5	175,000.000	175,452.75	178,348.44
NATIONWIDE FINL 3.9% DUE 11-30-2049 SEDOL: BJXCM10	200,000.000	199,183.39	146,924.56
NATURE CONSERVANCY 3.957% DUE 03-01-2052 SEDOL: BPSJK81	70,000.000	57,551.96	55,889.89
NBCUNIVERSAL MEDIA 4.45% DUE 01-15-2043 SEDOL: B7W15J3	110,000.000	96,321.36	93,778.18
NESTLE HLDGS INC 4% DUE 09-24-2048 SEDOL: BG0QJT1	85,000.000	70,236.33	67,691.17
NETFLIX INC 5.4% 08-15-2054 SEDOL: BR2NKZ0	100,000.000	99,792.91	97,782.03
NEVADA PWR CO 6.0% 03-15-2054 SEDOL: BS99X04	135,000.000	136,807.58	138,067.65

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NEW ISSUE HOME DEPOT 30YR USD 3.625% 04-15-2052 SEDOL: BLFG827	250,000.000	234,120.82	181,422.66
NEW YORK & 4.763% DUE 08-01-2116 SEDOL: BD8PHR3	115,000.000	97,249.85	93,085.75
NEWMONT CORP/NEWCREST FIN PTY LTD 5.75% 11-15-2041 SEDOL: BSNR2S5	250,000.000	249,729.64	248,978.64
NEWMONT MNG CORP 6.25% DUE 10-01-2039 SEDOL: BG490N7	200,000.000	215,700.63	210,481.56
NEXTERA ENERGY CAP 5.38% 02-28-2053 SEDOL: BN6KV01	400,000.000	399,816.31	367,689.27
NIAGARA MOHAWK PWR CORP NEW SR NT 144A 5.783% 09-16-2052 SEDOL: BPX4N04	85,000.000	85,050.69	83,576.25
NIKE INC FIXED 3.25% DUE 03-27-2040 SEDOL: BKSG5P9	85,000.000	68,538.60	65,613.44
NISOURCE FIN CORP 4.375% 05-15-2047 SEDOL: BD20RG3	100,000.000	99,938.79	81,845.22
NISOURCE FIN CORP 5.65% DUE 02-01-2045 SEDOL: BFGCNJ4	190,000.000	189,890.71	185,704.20
NORFOLK SOUTHN CORP 3.155% DUE 05-15-2055 SEDOL: BN79088	728,000.000	713,788.43	461,040.75
NORFOLK SOUTHN CORP 4.15% 02-28-2048 CUSIP: 655844BY3	210,000.000	173,251.94	167,294.33
NORFOLK SOUTHN CORP 5.95% 03-15-2064 SEDOL: BNTZTQ5	85,000.000	84,769.40	87,384.51
NORFOLK SOUTHN FIXED 3.942% DUE 11-01-2047 SEDOL: BGD LQK3	155,000.000	123,012.06	119,293.75
NORFOLK SOUTHN 3.05% DUE 05-15-2050 SEDOL: BL6L2C9	230,000.000	153,450.49	148,936.01
NORTHERN STS PWR CO MINN 1ST MTG BD 3.2%04-01-2052 SEDOL: BMXCJ43	100,000.000	99,673.89	67,182.96
NORTHERN STS PWR CO MINN 1ST MTG BD 5.1%05-15-2053 SEDOL: BQPF863	590,000.000	585,840.05	546,682.07
NORTHERN STS PWR CO MINN 2.6% DUE 06-01-2051 REG SEDOL: BMC8VZ7	100,000.000	61,788.06	59,771.04
NORTHROP GRUMMAN CORP 4.95% 03-15-2053 SEDOL: BN6LRM8	220,000.000	212,779.29	196,666.18

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
NORTHROP GRUMMAN CORP 5.2% 06-01-2054 SEDOL: BS2G0M3	200,000.000	194,353.31	186,033.80
NORTHROP GRUMMAN 4.03% DUE 10-15-2047 SEDOL: BF15KD1	415,000.000	354,693.57	326,040.94
NORTHROP GRUMMAN 4.75% DUE 06-01-2043 SEDOL: BB9ZSW0	95,000.000	87,059.55	85,211.68
NORTHROP GRUMMAN 5.15% DUE 05-01-2040 SEDOL: BLGSGS4	225,000.000	227,989.79	215,448.05
NORTHWESTERN UNIV FIXED 3.688% DUE 12-01-2038 SEDOL: BWTYX96	55,000.000	48,851.55	46,933.28
NOVANT HEALTH INC 3.168% DUE 11-01-2051 SEDOL: BN7T7H6	45,000.000	30,761.78	29,775.81
NOVANT HEALTH INC 3.318% DUE 11-01-2061 SEDOL: BN7T7G5	80,000.000	53,264.96	50,844.22
NOVARTIS CAP CORP 4.4% DUE 05-06-2044 SEDOL: BK1PN26	180,000.000	162,549.90	158,036.04
NOVARTIS CAP CORP 4.7% 09-18-2054 SEDOL: BMZLFV7	255,000.000	234,034.19	225,424.28
NOVARTIS CAP CORP 4% DUE 11-20-2045 SEDOL: BD3S5K6	125,000.000	106,010.26	102,705.08
NUCOR CORP FIXED 2.979% DUE 12-15-2055 SEDOL: BLH42V6	160,000.000	99,446.00	95,181.74
NVIDIA CORP 3.5% DUE 04-01-2050 CUSIP: 67066GAH7	300,000.000	231,228.88	223,265.01
OCCIDENTAL PETE CORP SR NT 6.6% 03-15-2046 SEDOL: BKVKRK7	15,000.000	15,326.94	15,154.07
OCCIDENTAL PETE CORP 6.05% 10-01-2054 SEDOL: BPDY898	415,000.000	418,993.61	393,747.77
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	30,000.000	22,457.14	22,260.48
OCCIDENTAL PETE 6.2% DUE 03-15-2040 SEDOL: BJCRNM4	135,000.000	132,267.44	133,063.40
OCCIDENTAL PETE 7.95% DUE 06-15-2039 SEDOL: BK8VN72	15,000.000	15,967.48	17,108.81
OGLETHORPE PWR CORP 4.5% 04-01-2047 SEDOL: BMWGQY5	185,000.000	184,268.33	151,735.10

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
OGLETHORPE PWR CORP 4.55 DUE 06-01-2044 REG SEDOL: BN8MK75	560,000.000	577,128.30	460,684.88
OHIO PWR CO 4.15% DUE 04-01-2048 SEDOL: BFYCQR5	100,000.000	99,433.14	76,804.85
OMEGA HEALTHCARE INVS INC 4.75% 01-15-2028 SEDOL: BDVPZZ4	200,000.000	199,636.05	197,277.14
ONCOR ELEC DELIVERY CO LLC 3.1% 09-15-2049 SEDOL: BK6FDG5	235,000.000	160,653.99	154,341.40
ONCOR ELEC DELIVERY CO LLC 3.7% DUE 05-15-2050 REG SEDOL: BMTTWT4	100,000.000	75,677.75	73,206.34
ONCOR ELEC FIXED 2.7% DUE 11-15-2051 SEDOL: BP4FTD1	55,000.000	33,876.80	32,479.70
ONCOR ELEC FIXED 4.1% DUE 11-15-2048 SEDOL: BJLV952	575,000.000	506,852.53	455,265.65
ONCOR ELEC FIXED 4.6% DUE 06-01-2052 SEDOL: BPX1TR4	90,000.000	78,147.05	75,476.16
ONCOR ELEC FIXED 4.95% DUE 09-15-2052 SEDOL: BPX1TS5	35,000.000	32,351.03	31,314.74
ONCOR ELEC 5.25% DUE 09-30-2040 SEDOL: B3LR312	55,000.000	54,139.01	53,451.00
ONEMAIN FIN CORP 7.875% 03-15-2030 SEDOL: BP0R3H3	100,000.000	99,511.92	104,315.74
ONEOK INC NEW 3.95% 03-01-2050 SEDOL: BM8JWH3	9,000.000	6,613.34	6,499.47
ONEOK INC NEW 4.45% DUE 09-01-2049 SEDOL: BKFV9H7	140,000.000	111,257.58	109,325.47
ONEOK INC NEW 4.85% 02-01-2049 SEDOL: BSNW064	105,000.000	88,822.24	87,308.94
ONEOK INC NEW 4.95% DUE 07-13-2047 SEDOL: BF0NYC3	105,000.000	90,127.54	88,912.44
ONEOK INC NEW 5.05% 11-01-2034 SEDOL: BQTY4G8	600,000.000	598,132.54	574,057.63
ONEOK INC NEW 5.15% 10-15-2043 SEDOL: BSNW008	54,000.000	49,131.34	48,249.71
ONEOK INC NEW 5.2% DUE 07-15-2048 SEDOL: BDDR194	300,000.000	298,713.27	264,574.42

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ONEOK INC 5.85% 11-01-2064 SEDOL: BRBVND4	30,000.000	28,820.53	28,186.37
ONEOK PARTNERS L P 6.125 DUE 02-01-2041 SEDOL: B4MRWJ9	600,000.000	689,068.69	598,030.22
ORACLE CORP FIXED 3.65% DUE 03-25-2041 SEDOL: BMYLXB4	2,190,000.000	2,019,801.35	1,709,440.87
ORACLE CORP FIXED 3.85% DUE 04-01-2060 SEDOL: BM5M639	245,000.000	172,582.27	168,631.84
ORACLE CORP FIXED 4.1% DUE 03-25-2061 SEDOL: BMYLXD6	185,000.000	138,219.29	133,229.37
ORACLE CORP FIXED 6.9% DUE 11-09-2052 SEDOL: BQ69756	110,000.000	112,704.34	123,443.50
ORACLE CORP 3.6% DUE 04-01-2040 REG SEDOL: BM5M628	985,000.000	883,234.67	771,248.38
ORACLE CORP 3.6% DUE 04-01-2050 REG SEDOL: BM5JB02	430,000.000	310,578.40	301,524.99
ORACLE CORP 3.95% DUE 03-25-2051 SEDOL: BMYLXC5	85,000.000	67,458.97	63,011.55
ORACLE CORP 4.125% DUE 05-15-2045 SEDOL: BWTM334	55,000.000	44,126.35	43,424.08
ORACLE CORP 4% DUE 07-15-2046 SEDOL: BY7RD02	125,000.000	97,925.72	96,300.29
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	265,000.000	207,547.18	202,167.11
ORACLE CORP 5.375 DUE 07-15-2040 SEDOL: B7FNML7	60,000.000	58,316.45	57,824.54
ORACLE CORP 5.5% 09-27-2064 SEDOL: BLFC9N3	135,000.000	132,948.78	123,748.85
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	45,000.000	43,592.65	42,609.50
OWENS CORNING NEW 4.4% DUE 01-30-2048 SEDOL: BG063N3	85,000.000	69,738.79	68,371.37
OWENS CORNING NEW 7% DUE 12-01-2036 SEDOL: B1YY1F6	58,000.000	60,647.87	64,437.05
PAC GAS & ELEC CO FIXED 4.5% DUE 07-01-2040 SEDOL: BMVV6C9	345,000.000	290,820.66	298,111.92

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PAC GAS & ELEC CO FIXED 4.55% DUE 07-01-2030 CUSIP: 694308JM0	630,000.000	677,517.14	609,726.80
PAC GAS & ELEC CO FIXED 4.95% DUE 07-01-2050 CUSIP: 694308JN8	395,000.000	327,942.38	342,468.59
PAC GAS & ELEC CO 3.3% DUE 08-01-2040 SEDOL: BMYXXQ5	365,000.000	359,589.52	273,451.73
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	135,000.000	118,480.15	92,660.40
PAC GAS & ELEC CO 4.2% DUE 06-01-2041 SEDOL: BN93099	110,000.000	106,158.93	89,748.55
PAC LIFE INS CO - 9.25% DUE 06-15-2039 SEDOL: B5ZN343	300,000.000	340,426.58	397,409.96
PACIFIC GAS & ELEC CO 2.5% DUE 02-01-2031/06-19-2020 REG SEDOL: BMYXXW1	100,000.000	99,940.37	85,535.63
PACIFIC GAS & ELEC CO 4.45% DUE 4-15-2042 SEDOL: B80L9N4	400,000.000	444,681.24	331,923.59
PACIFIC GAS & ELEC CO 4.75% DUE 02-15-2044 SEDOL: BJZ7ZR0	300,000.000	327,914.62	256,349.05
PACIFIC GAS & ELEC CO 5.25% 03-01-2052 SEDOL: BPP37W9	15,000.000	13,517.12	13,458.57
PACIFIC GAS & ELEC CO 6.7% 04-01-2053 SEDOL: BN7B2Q6	125,000.000	124,577.47	135,469.49
PACIFIC GAS & ELEC CO 6.75% 01-15-2053 SEDOL: BNNMQV6	541,000.000	559,140.01	590,449.83
PACIFICORP 2.7% DUE 09-15-2030 SEDOL: BL96VC4	300,000.000	299,704.59	265,027.43
PACIFICORP 5.5% 05-15-2054 SEDOL: BNBXR85	122,000.000	115,583.42	114,074.14
PACIFICORP 5.8% 01-15-2055 SEDOL: BRXGPG4	495,000.000	491,752.39	481,970.62
PEACEHEALTH 3.218% DUE 11-15-2050 SEDOL: BMXWDH4	185,000.000	122,543.00	118,092.77
PECO ENERGY CO FIXED 3.7% 09-15-2047 SEDOL: BYVPKV2	150,000.000	114,825.16	112,504.80
PECO ENERGY CO FIXED 4.375% DUE 08-15-2052 SEDOL: BPBRR70	145,000.000	144,448.15	119,892.10

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PECO ENERGY CO 1ST & REF MTG BD 2.85% 09-15-2051 SEDOL: BMWPCX3	300,000.000	299,732.92	186,235.64
PECO ENERGY CO 1ST & REF MTG BD 3.05% 03-15-2051 SEDOL: BNVTRQ1	45,000.000	30,319.41	29,137.75
PECO ENERGY CO 2.8% DUE 06-15-2050 SEDOL: BM93S87	190,000.000	122,613.06	118,623.06
PECO ENERGY CO 4.15% DUE 10-01-2044 SEDOL: BQS2NF5	130,000.000	109,537.75	107,274.25
PECO ENERGY CO 5.25% 09-15-2054 SEDOL: BTFK5B3	100,000.000	99,761.63	94,775.26
PEPSICO INC 2.875% DUE 10-15-2049 CUSIP: 713448EP9	290,000.000	197,658.06	189,614.26
PEPSICO INC 3.375% DUE 07-29-2049 CUSIP: 713448EM6	65,000.000	47,869.06	46,654.65
PEPSICO INC 3.45% DUE 10-06-2046 SEDOL: BD3VCR1	65,000.000	49,426.94	47,842.59
PEPSICO INC 3.625% DUE 03-19-2050 CUSIP: 713448EU8	40,000.000	30,945.04	29,825.68
PEPSICO INC 4.45% DUE 04-14-2046 SEDOL: BZ30BC0	100,000.000	88,917.76	86,471.55
PEPSICO INC 5.25% 07-17-2054 SEDOL: BSWW1L7	420,000.000	420,142.81	406,952.54
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	1,523,000.000	1,449,800.43	1,400,311.02
PG&E CORP 7.375% 03-15-2055 SEDOL: BQXJKM7	100,000.000	100,000.00	102,623.20
PG&E RECOVERY FDG LLC SR SECD NT CL A-3 2.822% 07-15-2048 SEDOL: BMFCDP0	425,000.000	306,322.40	298,283.60
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP: 71710TAJ7	95,000.000	97,109.00	94,373.04
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 SEDOL: BP6WVN4	455,000.000	460,680.35	453,375.90
PG&E WILDFIRE FIXED 4.451% DUE 12-01-2047 SEDOL: BPX32H1	230,000.000	205,873.00	200,029.39
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 SEDOL: BPK8GX3	110,000.000	107,080.60	104,019.95

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.212% 12-01-2049 SEDOL: BPK8GW2	175,000.000	172,296.25	167,735.42
PG&E WILDFIRE 4.263% DUE 06-01-2038 SEDOL: BPX32F9	160,000.000	152,400.00	150,237.00
PG&E WILDFIRE 4.674% DUE 12-01-2053 SEDOL: BPX32J3	200,000.000	183,080.00	177,828.37
PHILIP MORRIS INTERNATIONAL INC 3.875 BDS DUE 08-21-2042 USD1000 SEDOL: B90G0K0	100,000.000	80,714.20	79,167.79
PHILIP MORRIS INTL 4.375% DUE 11-15-2041 SEDOL: B6VMZ67	50,000.000	43,440.78	42,584.06
PHILIP MORRIS INTL 4.5% DUE 03-20-2042 SEDOL: B94Q147	60,000.000	52,848.21	52,054.50
PHILLIPS 66 CO 4.68% 02-15-2045 SEDOL: BPYTLF9	160,000.000	137,347.60	133,852.81
PHILLIPS 66 CO 4.9% DUE 10-01-2046 SEDOL: BQYLTC5	135,000.000	117,657.13	116,207.96
PHYSICIANS RLTY L 3.95% 01-15-2028 SEDOL: BD3JBP6	100,000.000	98,256.60	97,025.26
PIEDMONT NAT GAS 3.64% DUE 11-01-2046 SEDOL: BD82QD3	60,000.000	44,178.76	43,095.48
POTOMAC ELEC PWR 4.15% DUE 03-15-2043 SEDOL: B95XX07	105,000.000	89,259.68	86,881.98
PPL ELEC UTILS 4.125% DUE 06-15-2044 SEDOL: BN7DSM0	90,000.000	76,143.49	74,911.77
PPL ELECTRIC UTILITIES CORP 4.15% 06-15-2048 CUSIP: 69351UAV5	135,000.000	112,545.68	109,163.53
PPL ELECTRIC UTILITIES CORP 5.25% 05-15-2053 SEDOL: BRBNHY9	200,000.000	196,199.18	190,932.63
PRAXAIR INC 3.55% DUE 11-07-2042 SEDOL: B7XR437	50,000.000	40,272.31	39,367.44
PROGRESS ENERGY 6.5% DUE 02-01-2042 SEDOL: B5L3ZK7	135,000.000	132,542.98	139,920.66
PROLOGIS L P FIXED 2.125% DUE 10-15-2050 SEDOL: BMFFQ94	125,000.000	67,956.12	65,638.13
PROLOGIS L P SR NT 3.05% 03-01-2050 SEDOL: BQNKCC4	40,000.000	26,916.54	25,918.37

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Corporate Debt Instruments - Other			
United States - USD			
PROLOGIS L P 5.25% 03-15-2054 SEDOL: BPDYZG4	270,000.000	261,458.25	252,234.04
PROLOGIS L P 5.25% 06-15-2053 SEDOL: BP6V8F2	155,000.000	151,096.17	144,873.16
PROLOGIS LP 3.0% DUE 04-15-2050 SEDOL: BHNC1G4	200,000.000	192,125.88	128,355.72
PROVIDENCE ST JOSEPH HEALTH OBLIGATED GROUP 5.403% 10-01-2033 SEDOL: BRJSN59	100,000.000	100,000.00	99,928.95
PRUDENTIAL FINANCIAL INC 4.418% 03-27-2048 SEDOL: BFNNX67	110,000.000	93,462.39	90,928.22
PRUDENTIAL FINL INC 3.935% DUE 12-07-2049 SEDOL: BFZCSL2	45,000.000	35,162.60	33,974.89
PRUDENTIAL FINL INC 6.5% 03-15-2054 SEDOL: BQ5HY61	55,000.000	55,000.00	56,569.75
PRUDENTIAL FINL 3.905% DUE 12-07-2047 SEDOL: BG0KDC4	40,000.000	45,086.77	30,517.71
PUBLIC SERVICE ELECTRIC 4.85% 08-01-2034 SEDOL: BSWWTG8	100,000.000	99,730.71	97,242.41
PUBLIC STORAGE 5.35% 08-01-2053 SEDOL: BM8K157	100,000.000	98,292.47	95,219.87
PUBLIC SVC COLORADO 3.8% 06-15-2047 SEDOL: BDFZC71	145,000.000	134,149.12	107,751.12
PUBLIC SVC CO COLO 3.55% DUE 06-15-2046 SEDOL: BZBZ0H5	465,000.000	453,043.87	328,193.95
PUBLIC SVC CO COLO 3.95% DUE 03-15-2043 SEDOL: B8NVT19	135,000.000	138,075.70	105,080.84
PUBLIC SVC CO COLO 4.05% 09-15-2049 SEDOL: BFY8V23	40,000.000	31,472.72	30,671.02
PUBLIC SVC CO COLO 6.25% DUE 09-01-2037 SEDOL: B23YNB4	20,000.000	21,873.53	21,133.60
PUGET SOUND ENERGY FIXED 3.25% DUE 09-15-2049 SEDOL: BK6LQH5	150,000.000	103,366.06	100,368.84
PUGET SOUND ENERGY FIXED 4.223% DUE 06-15-2048 CUSIP: 745332CH7	185,000.000	170,105.03	148,417.36
PUGET SOUND ENERGY INC 5.685% 15/06/20545.685% 06-15-2054 CUSIP: 745332CN4	90,000.000	91,975.83	88,332.03

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVPTL FARMERS INS EXCHANGE 4.747% DUE 11-01-2057 BEO SEDOL: BF15KL9	100,000.000	99,583.35	80,991.46
PVTPL AMERICAN ASSETS TR L P 3.375% DUE 02-01-2031/01-26-2021 REG SEDOL: BM9QFV8	400,000.000	397,409.76	348,018.06
PVTPL AMERICAN TRANSMISSION SYS INC SR NT 5% DUE 09-01-2044 SEDOL: BQH0Y35	95,000.000	89,284.78	87,115.60
PVTPL APOLLO DEBT SOLUTIONS BDC 6.7% 07-29-2031 SEDOL: BS4DJ70	100,000.000	99,994.37	102,689.21
PVTPL ARES FIN CO II LLC SR NT 144A 3.25% DUE 06-15-2030/06-15-2020 BEO SEDOL: BLFJCK2	100,000.000	99,874.99	90,451.26
PVTPL ATHENE GLOBAL FDG 5.526% 07-11-2031 SEDOL: BS6VK91	100,000.000	100,000.00	100,222.72
PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031 SEDOL: BL9YPS2	100,000.000	100,000.00	98,318.86
PVTPL BACARDI LTD GTD NT 5.15% 05-15-2038 CUSIP: 067316AG4	200,000.000	207,104.39	184,087.05
PVTPL BERRY GLOBAL INC 5.65% 01-15-2034 SEDOL: BRF2076	100,000.000	99,741.84	100,339.10
PVTPL BOEING CO THE 7.008% 05-01-2064 SEDOL: BT25ZY4	735,000.000	780,243.16	781,300.75
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	334,000.000	329,188.51	269,143.00
PVTPL BROADCOM INC SR NT 3.5% 02-15-2041/01-19-2021 SEDOL: BMCGSZ0	505,000.000	438,763.98	394,536.37
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO SEDOL: BMCP6P3	467,000.000	425,723.81	381,458.42
PVTPL BROADCOM INC 3.75% DUE 02-15-2051 SEDOL: BMCGST4	40,000.000	30,786.27	29,822.45
PVTPL CAMERON LNG LLC 2.902% 07-15-2031 SEDOL: BKPK071	200,000.000	199,871.87	174,186.76
PVTPL CANTOR FITZGERALD LP 7.2% 12-12-2028 SEDOL: BSBH2L0	100,000.000	99,847.42	104,511.76
PVTPL CARGILL INC 4.375% 04-22-2052 SEDOL: BPG3X75	55,000.000	47,100.16	45,415.05
PVTPL CARLYLE FIN L L C SR NT 144A 5.65%DUE 09-15-2048 SEDOL: BG31GK3	200,000.000	199,864.07	189,982.79

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL CHENIERE ENERGY PARTNERS L P 5.75%08-15-2034 SEDOL: B SQMNJ5	100,000.000	99,831.34	100,668.70
PVTPL CMO CITIGROUP MTG LN TR 2008-RR1 REMIC (VAR RATE) VAR RT DUE 01-25-2037 CUSIP: 173145AA1	8,547.010	8,547.01	7,499.34
PVTPL COLUMBIA PIPELINES OPER CO LLC 5.695% 10-01-2054 SEDOL: BTFJ3W7	200,000.000	199,990.11	188,356.16
PVTPL COLUMBIA PIPELINES OPER CO LLC 6.714% 08-15-2063 SEDOL: BRYQ9S3	35,000.000	38,035.93	37,215.75
PVTPL COSTAR GROUP INC SR NT 2.8% DUE 07-15-2030 BEO SEDOL: BMBQ141	100,000.000	99,956.39	86,933.08
PVTPL COX COMMUNICATIONS INC NEW NT 144A4.7% DUE 12-15-2042 BEO SEDOL: B8YWZN5	101,000.000	93,701.02	81,099.37
PVTPL COX COMMUNICATIONS INC NEW NT 4.8% DUE 02-01-2035 BEO SEDOL: BTKHKS1	200,000.000	199,963.94	182,581.07
PVTPL CVS HEALTH CORP PASSTHRU CTF 7.507 DUE 01-10-2032 SEDOL: B4VLLP1	246,205.430	259,925.26	259,244.18
PVTPL CVS HEALTH CORP 5.926% DUE 01-10-2034 SEDOL: B6ZPTD7	513,559.530	513,560.11	509,020.26
PVTPL CVS LEASE BACKED PASS THRU SER 2014 TR PASSTHRU CTF 4.163 08-11-2036 SEDOL: BP81YJ6	128,241.120	128,241.11	115,127.63
PVTPL DT MIDSTREAM INC 5.8% 12-15-2034 SEDOL: BR4XZT7	125,000.000	125,000.84	126,039.80
PVTPL EQM MIDSTREAM PARTNERS L P 6.375% 04-01-2029 SEDOL: BMG9FH6	100,000.000	100,000.00	100,336.47
PVTPL FIRSTENERGY TRANSMISSION LLC SR NT144A 5.45% DUE 07-15-2044/05-19-2014 BEO SEDOL: BMNDL73	100,000.000	99,714.87	95,834.26
PVTPL FORTRESS TRANSN & INFRASTRUCTURE INVS LL 7.875% 12-01-2030 SEDOL: BMVMLH2	100,000.000	99,439.52	105,251.70
PVTPL GA GLOBAL FDG TR 5.5% 01-08-2029 SEDOL: BQS6Z40	300,000.000	298,602.51	302,967.41
PVTPL GLOBAL ATLANTIC FIN CO 6.75% 03-15-2054 SEDOL: BP9R1N6	350,000.000	357,428.51	355,741.16
PVTPL HANNON ARMSTRONG SUSTAINABLE INFL 6.375% 07-01-2034 SEDOL: BSMNWR3	100,000.000	99,867.85	97,313.46
PVTPL HOLCIM US FINANCE (LUXEMBOURG) S.A 6.5% 09-12-2043 SEDOL: BDGTN13	200,000.000	208,110.56	200,907.68

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<i>Corporate Debt Instruments - Other</i>			
United States - USD			
PVTPL HOWARD MIDSTREAM ENERGY PARTNERS LLC 8.875% 07-15-2028 SEDOL: BLCY578	100,000.000	100,000.00	105,026.70
PVTPL INTERNATIONAL FLAVORS & FRAGRANCESINC 3.268% DUE 11-15-2040 SEDOL: BLPK766	805,000.000	635,053.08	574,902.73
PVTPL JERSEY CENTRAL POWER & LIGHT CO 2.75% DUE 03-01-2032 BEO SEDOL: BKP8XD2	100,000.000	99,816.83	84,971.31
PVTPL KKR GROUP FIN CO LLC 3.25% 12-15-2051 SEDOL: BP6NLS2	430,000.000	429,589.76	281,232.04
PVTPL KKR GROUP FIN CO VII LLC 3.625% 02-25-2050 SEDOL: BL4SDQ3	100,000.000	96,499.38	70,238.35
PVTPL LBJ INFRASTRUCTURE GROUP LLC SR SECD NT 144A 3.797% 12-31-2057 SEDOL: BMG7978	145,000.000	102,313.45	97,500.65
PVTPL MASS MUTUAL LIFE INS CO SURPLUS NT 4.9% DUE 04-01-2077 SEDOL: BYXK3K5	100,000.000	99,215.64	80,892.86
PVTPL MASSACHUSETTS MUT LIFE INS CO CORP 2.875% 10-15-2070 SEDOL: BGPZ056	182,000.000	173,241.91	117,703.08
PVTPL METLIFE CAP TR IV METLIFE CAPITAL TR IV 7.875 DUE 12-15-2067/12-12-2007BEO SEDOL: B29W497	200,000.000	223,919.53	218,137.21
PVTPL MOTIVA ENTERPRISES LLC SR NT 144A 6.85% DUE 01-15-2040/01-11-2010 BEO SEDOL: B5MMVT4	185,000.000	196,779.78	192,689.36
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 SEDOL: BJHK061	200,000.000	200,147.83	154,820.80
PVTPL NEW YORK ST ELEC & GAS CORP 144A 3.3% 09-15-2049 SEDOL: BJDQPX5	100,000.000	101,065.67	65,147.05
PVTPL NIAGARA MOHAWK POWER CORP 5.664% 01-17-2054 SEDOL: BP2T7V9	300,000.000	300,000.00	291,003.65
PVTPL NORTHERN NAT GAS CO DEL SR BD 144A4.3% 01-15-2049 CUSIP: 665501AL6	500,000.000	515,256.70	394,632.14
PVTPL NORTHWESTERN MUT LIFE INS CO 3.625% 09-30-205 SEDOL: BJXLHN4	200,000.000	199,088.42	134,059.46
PVTPL OHIO NATL LIFE INS CO SURPLUS NT 144A 6.875% DUE 06-15-2042 BEO SEDOL: B8L2KX3	500,000.000	500,000.00	462,718.38
PVTPL ONCOR ELECTRIC DELIVERY CO 5.55% 06-15-2054 SEDOL: BSY1XL6	30,000.000	30,161.67	29,171.46
PVTPL PROLOGIS TARGETED US 5.25% 01-15-2035 SEDOL: BSWWLJ5	100,000.000	99,380.51	98,235.47

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United States - USD			
PVTPL SABAL TRAIL TRANSMISSION LLC 4.682% 05-01-2038 SEDOL: BD0RRY4	190,000.000	189,420.73	167,551.96
PVTPL SPRINT SPECTRUM /SPRINT 5.152% 03-20-2028 SEDOL: BYVRZR9	130,000.000	130,000.00	130,527.49
PVTPL STATION CASINOS LLC 6.625% 03-15-2032 SEDOL: BQKN1V8	100,000.000	100,000.00	99,374.10
PVTPL TEXAS EASTN TRANSMISSION LP SR NT 4.15% 01-15-2048 SEDOL: BYZHSJ8	125,000.000	97,005.00	96,349.72
PVTPL VENTURE GLOBAL CALCASIEU PASS LLC 3.875% DUE 08-15-2029 SEDOL: BMXTTB1	100,000.000	90,542.90	91,871.79
PVTPL VENTURE GLOBAL LNG INC 7.0% 01-15-2030 SEDOL: BNM9JV9	300,000.000	307,035.12	304,493.73
PVTPL VENTURE GLOBAL LNG INC 8.375% DUE 06-01-2031 SEDOL: BRK4301	100,000.000	98,640.33	104,292.66
PVTPL VENTURE GLOBAL LNG INC 9.875% 02-01-2032 SEDOL: BQ99C69	100,000.000	101,875.00	109,727.94
PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 SEDOL: BP6LOX4	100,000.000	101,305.02	101,333.10
PVTPL WEA FIN LLC / 4.75% DUE 09-17-2044 CUSIP: 92890HAD4	200,000.000	199,583.32	160,211.23
PVTPL WYNN RESORTS FIN LLC / WYNN RESORTS CAP CORP 6.25% 03-15-2033 SEDOL: BRBQDX9	200,000.000	200,000.00	196,497.20
PVTPL WYNN RESORTS FIN LLC/WYNN RESORTS 7.125% 02-15-2031 SEDOL: BMZMHS1	100,000.000	102,716.55	104,140.99
PVTPLNESTLE HLDGS INC GTD NT 2.625% 09-14-2051 SEDOL: BMYRCL5	40,000.000	24,819.73	24,078.99
QUALCOMM INC 4.3% DUE 05-20-2047 SEDOL: BF3KVD1	330,000.000	280,176.06	273,061.76
QUALCOMM INC 4.8% DUE 05-20-2045 CUSIP: 747525AK9	180,000.000	165,673.91	162,824.48
QUALCOMM INC 6% 05-20-2053 CUSIP: 747525BT9	60,000.000	64,138.07	62,769.89
REALTY INCOME CORP FIXED 2.2% DUE 06-15-2028 SEDOL: BMFRBQ2	200,000.000	201,255.85	182,991.08
REALTY INCOME CORP 3.2% 02-15-2031 SEDOL: BPSQR03	300,000.000	303,037.77	269,155.94

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United States - USD			
REGENCY CTRS L P 4.4% DUE 02-01-2047 SEDOL: BYXJZ95	200,000.000	198,689.98	164,802.04
REGENERON FIXED 2.8% DUE 09-15-2050 CUSIP: 75886FAF4	130,000.000	80,200.05	76,761.95
ROCKEFELLER FNDTN 2.492% DUE 10-01-2050 SEDOL: BMTMKJ9	395,000.000	248,239.55	239,268.09
ROYALTY PHARMA PLC SR NT 2.2% 09-02-2030 CUSIP: 78081BAK9	300,000.000	295,799.07	254,904.71
ROYALTY PHARMA PLC SR NT 3.55% 09-02-2050 CUSIP: 78081BAM5	100,000.000	71,752.18	66,689.27
ROYALTY PHARMA PLC 3.3% 09-02-2040 CUSIP: 78081BAL7	70,000.000	51,767.10	50,650.22
ROYALTY PHARMA PLC 3.35% 09-02-2051 CUSIP: 78081BAP8	45,000.000	29,368.82	28,610.26
RTX CORPORATION 3.03% 03-15-2052 SEDOL: BMYT813	305,000.000	306,013.64	193,259.07
RTX CORPORATION 3.125% 07-01-2050 SEDOL: BLBCYC1	115,000.000	81,547.09	75,451.48
RTX CORPORATION 4.05% 05-04-2047 SEDOL: BD8Z3T7	230,000.000	184,998.07	180,804.82
RTX CORPORATION 4.15% 05-15-2045 SEDOL: BWTZ6W3	155,000.000	128,391.80	125,133.42
RTX CORPORATION 4.35% DUE 04-15-2047 SEDOL: BMQ9JS5	230,000.000	233,571.70	189,110.53
RTX CORPORATION 4.45% 11-16-2038 SEDOL: BYVN9N1	155,000.000	159,510.19	137,966.36
RTX CORPORATION 4.7% DUE 12-15-2041 SEDOL: BN7GF51	55,000.000	50,047.52	48,867.59
RTX CORPORATION 4.8% DUE 12-15-2043 SEDOL: BM8NVQ7	120,000.000	109,159.70	106,572.63
RTX CORPORATION 5.375% 02-27-2053 SEDOL: BQS6QG9	150,000.000	148,466.74	142,655.31
RTX CORPORATION 6.4% 03-15-2054 SEDOL: BQHP8M7	500,000.000	560,564.05	544,691.80
S&P GLOBAL INC 3.25% DUE 12-01-2049 SEDOL: BKM1DP6	120,000.000	85,489.61	82,902.10

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Corporate Debt Instruments - Other			
United States - USD			
SABINE PASS FIXED 4.2% DUE 03-15-2028 SEDOL: BF43YT6	100,000.000	99,971.77	97,626.94
SABINE PASS LIQUEFACTION LLC 4.5% DUE 05-15-2030 REG SEDOL: BM8JPB8	100,000.000	99,862.85	96,865.87
SALESFORCE.COM INC 2.7% DUE 07-15-2041 BEO SEDOL: BN466T5	155,000.000	112,955.91	109,473.58
SALESFORCE.COM INC 2.9% DUE 07-15-2051 BEO SEDOL: BN466W8	240,000.000	236,133.86	153,661.34
SALESFORCE.COM INC 3.05% DUE 07-15-2061 BEO SEDOL: BN466Y0	165,000.000	164,514.74	101,980.26
SAN DIEGO GAS & 4.15% DUE 05-15-2048 CUSIP: 797440BW3	40,000.000	32,730.23	31,810.79
SBA TOWER TR 2.328% DUE 07-15-2052 CUSIP: 78403DAR1	800,000.000	813,204.54	729,655.68
SEAGATE HDD CAYMAN 4.125% DUE 01-15-2031 CUSIP: 81180WBD2	37,000.000	36,970.26	33,312.54
SEAGATE HDD CAYMAN 9.625% 12-01-2032 CUSIP: 81180WBM2	50,400.000	53,127.54	56,795.51
SEMPRA 4% DUE 02-01-2048 SEDOL: BFWJFR1	55,000.000	46,107.15	41,643.95
SHELL FIN US INC 4.0% 05-10-2046 SEDOL: BR4TV31	60,000.000	48,627.53	47,041.39
SHELL FINANCE US INC 3.75% 09-12-2046 SEDOL: BR4TTZ9	195,000.000	151,650.99	146,662.07
SHELL INTL FIN B V 3.125% DUE 11-07-2049 SEDOL: BGOWNK8	235,000.000	160,928.88	155,042.50
SHELL INTL FIN B V 3.625% DUE 08-21-2042 SEDOL: B7C01S1	325,000.000	266,972.14	253,279.86
SHELL INTL FIN B V 6.375% DUE 12-15-2038 SEDOL: B90FLN7	110,000.000	123,429.51	119,762.86
SHERWIN-WILLIAMS 4.55% DUE 08-01-2045 SEDOL: BYY8XV9	105,000.000	91,304.43	89,001.12
SIERRA PAC PWR CO 5.9% 03-15-2054 SEDOL: BRZWWWS1	195,000.000	197,720.12	195,344.23
SOLVENTUM CORP 5.9% 04-30-2054 SEDOL: BTTMX99	185,000.000	191,559.07	180,227.80

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United States - USD			
SOLVENTUM CORP 6.0% 05-15-2064 SEDOL: BTTMXB1	165,000.000	167,571.20	0.00
SOUTHERN CAL EDISON 3.6% 02-01-2045 SEDOL: BVDPXD2	45,000.000	33,891.67	33,271.18
SOUTHERN CALIF EDISON CO SR NT 2.75% 02-01-2032 SEDOL: BP4ZDJ5	100,000.000	99,974.60	85,477.80
SOUTHERN CALIF EDISON CO SR NT 3.45% 02-01-2052 SEDOL: BP4ZDL7	100,000.000	99,697.11	67,736.08
SOUTHERN CALIF EDISON CO 1ST MTG BD SER 2022E 5.45% 06-01-2052 SEDOL: BK935L5	100,000.000	98,502.25	94,086.01
SOUTHERN CALIF EDISON CO 4.65 DUE 10-01-2043 SEDOL: BF6DYS3	300,000.000	327,481.37	260,275.49
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 SEDOL: BRRFJ32	165,000.000	175,702.75	164,128.99
SOUTHERN CALIF GAS CO 5.2% 06-01-2033 SEDOL: BP4Y6K4	100,000.000	99,836.23	99,532.38
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL: BP9QFS6	25,000.000	24,755.23	24,509.13
SOUTHERN CALIF GAS CO 5.75% 06-01-2053 SEDOL: BP4Y3T2	280,000.000	279,471.20	278,622.48
SOUTHERN CO GAS CAP CORP 4.4% 05-30-2047 SEDOL: BDVJYL5	200,000.000	199,649.50	164,391.49
SOUTHERN CO SER 2021A JR SUB NT FXD FXD 3.75% 09-15-2051 SEDOL: BMFS897	600,000.000	600,000.00	574,571.04
SOUTHERN CO 4.25% DUE 07-01-2036 SEDOL: BYT1517	265,000.000	250,594.49	238,174.71
SOUTH CAL EDISON 3.9 DUE 03-15-2043 SEDOL: B91R9M7	100,000.000	90,426.01	78,910.35
SOUTH CAL EDISON 4% DUE 04-01-2047 SEDOL: BD9BPH6	600,000.000	619,231.42	462,275.72
SOUTH CAL EDISON 5.625% DUE 02-01-2036 SEDOL: B0XP1G4	480,000.000	506,181.54	479,989.46
SOUTH CAL EDISON 5.75% DUE 04-01-2035 SEDOL: B00KKN2	100,000.000	100,073.93	102,237.52
SOUTH CAL EDISON 6.05% DUE 03-15-2039 SEDOL: B65HYN8	200,000.000	245,507.75	206,929.06

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United States - USD			
SOUTHWEST GAS CORP 4.05% DUE 03-15-2032 SEDOL: BP5H0M2	110,000.000	109,763.32	102,181.04
SOUTHWESTERN PUBLIC SERVICE 08-09-2017 3.7% DUE 08-15-2047 BEO SEDOL: BD93QB3	55,000.000	40,803.48	39,990.13
SOUTHWESTERN PUBLIC SERVICE CO 3.75% 06-15-2049 SEDOL: BJQZ0B2	60,000.000	45,016.30	43,649.34
SOUTHWESTN ELEC 3.9% DUE 04-01-2045 SEDOL: BWGCKS1	45,000.000	34,451.51	33,521.95
SOUTHWESTN PUB SVC FIXED 4.4% 11-15-2048 SEDOL: BGYKMF6	100,000.000	81,030.20	81,143.48
SPIRIT AEROSYSTEMS 9.75% DUE 11-15-2030 SEDOL: BR1YST4	200,000.000	200,000.00	221,321.60
STANFORD UNIV CAL 3.647% DUE 05-01-2048 SEDOL: BDRXFL8	65,000.000	52,011.25	50,275.18
STARBUCKS CORP FIXED 3.35% DUE 03-12-2050 CUSIP: 855244AX7	195,000.000	135,191.26	130,436.24
STARBUCKS CORP 3.5% DUE 11-15-2050 CUSIP: 855244BA6	195,000.000	169,904.02	135,015.76
STIFEL FINL CORP FIXED 4% DUE 05-15-2030 SEDOL: BM8RQ31	100,000.000	99,615.23	94,343.78
STRYKER CORP 2.9% DUE 06-15-2050 REG SEDOL: BMW7ND6	200,000.000	199,493.03	129,567.55
STRYKER CORP 4.625% 09-11-2034 SEDOL: BRQPL82	100,000.000	99,487.19	95,476.56
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	530,000.000	521,764.78	476,501.57
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	50,000.000	49,147.21	45,059.78
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	80,000.000	66,991.82	65,406.77
SYSCO CORP FIXED 6.6% DUE 04-01-2050 SEDOL: BM5M5Q5	110,000.000	122,598.17	120,746.76
SYSCO CORP 3.3% DUE 02-15-2050 SEDOL: BLM1PN5	165,000.000	115,468.86	111,135.63
SYSCO CORP 4.85% DUE 10-01-2045 SEDOL: BZ974R1	145,000.000	129,778.35	127,175.67

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SYSCO CORP 6.6% DUE 04-01-2040 SEDOL: BM5M5S7	45,000.000	48,894.40	48,563.97
SYSTEM ENERGY RES INC FIRST MTG BD 5.3% 12-15-2034 SEDOL: BQ80MR4	30,000.000	29,930.94	29,384.19
T-MOBILE USA INC FIXED 5.65% DUE 01-15-2053 SEDOL: BN72M69	200,000.000	208,244.18	194,008.09
T-MOBILE USA INC FIXED 5.8% DUE 09-15-2062 SEDOL: BN72M47	100,000.000	100,249.88	96,680.03
T-MOBILE USA INC TMUS 3.3% 02-15-2051 CUSIP: 87264ABN4	405,000.000	277,477.14	267,564.74
T-MOBILE USA INC 2.25% 11-15-2031 CUSIP: 87264ABX2	900,000.000	899,944.02	747,917.50
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	355,000.000	245,327.26	237,332.33
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	210,000.000	143,721.12	139,078.95
T-MOBILE USA INC 5.25% 06-15-2055 SEDOL: BQPG7D6	300,000.000	299,348.82	272,881.74
TAMPA ELEC CO 4.3% DUE 06-15-2048 CUSIP: 875127BE1	555,000.000	567,417.07	448,140.93
TAPESTRY INC 5.5% 03-11-2035 SEDOL: BRBYLG2	40,000.000	39,946.00	38,894.36
TARGA RES CORP 6.5% DUE 02-15-2053 SEDOL: BQ3PVG6	400,000.000	391,937.49	417,934.81
TARGET CORP FIXED 3.9% DUE 11-15-2047 SEDOL: BYZQN45	40,000.000	32,166.28	31,139.79
TARGET CORP SR NT 2.95% 01-15-2052 SEDOL: BN95W88	100,000.000	99,412.41	63,821.12
TD SYNEX CORP 2.375% 08-09-2028 SEDOL: BLB7192	200,000.000	200,000.00	181,433.85
TEACHERS INS & 4.27% DUE 05-15-2047 SEDOL: BF19248	600,000.000	598,569.00	480,811.25
TEXAS INSTRS INC FIXED 5% 03-14-2053 SEDOL: BMF9DQ2	155,000.000	147,682.29	142,209.76
TEXAS INSTRS INC 4.15% DUE 05-15-2048 CUSIP: 882508BD5	155,000.000	130,443.29	126,086.62

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 SEDOL: BMCJZD6	30,000.000	28,092.18	27,080.69
THERMO FISHER SCIENTIFIC INC 2.8% 10-15-2041 SEDOL: BPCHD15	255,000.000	254,078.72	179,548.54
TIBCO SOFTWARE INC SR SECD NT 144A 6.5% 03-31-2029 SEDOL: BN2QTP4	100,000.000	89,250.11	98,154.29
TIME WARNER CABLE 4.5% DUE 09-15-2042 SEDOL: B8N2417	150,000.000	141,227.84	112,316.33
TIME WARNER CABLE 5.875% DUE 11-15-2040 SEDOL: B66BW80	200,000.000	194,275.56	178,994.86
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	110,000.000	125,975.98	106,317.59
TIME WARNER CABLE 6.75% DUE 06-15-2039 SEDOL: B62X8Y8	1,015,000.000	1,109,300.83	995,474.49
TRANSCONTINENTAL GAS PIPE LINE CO LLC 3.95% DUE 05-15-2050 SEDOL: BN49122	200,000.000	199,026.44	148,067.21
TRANSCONTINENTAL GAS PIPE LINE CO LLC 4.45 DUE 08-01-2042 REG SEDOL: B96NB24	217,000.000	203,036.69	183,361.95
TRCNTNTL GAS PIPE 5.4 DUE 08-15-2041 SEDOL: B9MSZ09	25,000.000	25,198.89	23,597.62
TRUSTEES OF 2.516% DUE 07-01-2050 SEDOL: BMHN027	220,000.000	145,367.20	136,982.46
TUCSON ELEC PWR CO 5.5% 04-15-2053 SEDOL: BNKC7F0	100,000.000	99,738.29	95,439.43
UMASS MEM HLTH 5.363% DUE 07-01-2052 SEDOL: BMFX870	165,000.000	155,622.13	149,787.17
UNION ELEC CO 3.9 DUE 09-15-2042 SEDOL: B759FZ0	70,000.000	57,496.68	56,026.00
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	235,000.000	185,200.20	180,234.49
UNION ELECTRIC COMPANY 5.125% 03-15-2055 SEDOL: BP5WVV0	90,000.000	89,893.78	82,588.42
UNION PAC CORP FIXED 3.79% DUE 04-06-2071 SEDOL: BMCFPF6	150,000.000	152,590.38	101,963.73
UNION PAC CORP FIXED 4% DUE 04-15-2047 SEDOL: BYSSD48	195,000.000	158,317.86	154,307.44

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNION PAC CORP 3.55% DUE 05-20-2061 SEDOL: BNHS0H4	160,000.000	111,643.88	106,831.89
UNION PAC CORP 3.55% DUE 08-15-2039 SEDOL: BKPHQ85	180,000.000	180,344.52	146,144.16
UNION PAC CORP 3.95% DUE 08-15-2059 SEDOL: BK91MW9	75,000.000	57,457.19	54,619.01
UNION PAC CORP 4.05% DUE 11-15-2045 SEDOL: BYQGY41	155,000.000	128,481.97	124,765.68
UNION PAC CORP 4.3% 03-01-2049 SEDOL: BGLC062	140,000.000	119,332.92	115,564.63
UNION PACIFIC CORP 3.375% 02-14-2042 SEDOL: BNYF3F7	305,000.000	253,699.53	232,190.97
UNITEDHEALTH GROUP INC 2.75% DUE 05-15-2040/05-18-2020 REG SEDOL: BM95BC8	125,000.000	122,196.87	88,446.55
UNITEDHEALTH GROUP INC 3.05% DUE 05-15-2041 BEO SEDOL: BLPK6R0	275,000.000	275,164.51	198,966.60
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	380,000.000	369,976.16	326,148.19
UNITEDHEALTH GROUP INC 4.95% 05-15-2062 SEDOL: BNKBV11	300,000.000	285,612.63	258,962.77
UNITEDHEALTH GROUP INC 5.05% 04-15-2053 SEDOL: BN7K9M8	190,000.000	177,661.88	171,366.63
UNITEDHEALTH GROUP INC 5.2% 04-15-2063 SEDOL: BN7K9P1	200,000.000	198,315.05	180,222.09
UNITEDHEALTH GROUP INC 5.375% 04-15-2054 SEDOL: BQB5GF2	130,000.000	129,060.52	122,073.72
UNITEDHEALTH GROUP INC 5.5% 04-15-2064 SEDOL: BQB5GH4	375,000.000	374,150.68	350,989.19
UNITEDHEALTH GROUP INC 5.625% 07-15-2054 SEDOL: BPDY7Z7	400,000.000	399,741.50	389,009.61
UNITEDHEALTH GROUP INC 5.778% 07-15-2044 SEDOL: BPDY8C1	640,000.000	634,247.60	621,970.87
UNITEDHEALTH GROUP 3.5% DUE 08-15-2039 SEDOL: BHKDKY1	200,000.000	198,565.11	158,240.52
UNITEDHEALTH GROUP 3.75% 10-15-2047 SEDOL: BYZLN95	40,000.000	30,855.67	29,849.28

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
UNITEDHEALTH GROUP 3.875% DUE 08-15-2059 SEDOL: BHKDL15	55,000.000	40,870.86	38,984.76
UNITEDHEALTH GROUP 4.2% DUE 01-15-2047 SEDOL: BZ0X5W0	45,000.000	37,721.83	36,398.40
UNITEDHEALTH GROUP 5.75% DUE 07-15-2064 SEDOL: BPDY809	365,000.000	362,823.21	355,934.51
UNITEDHEALTH GROUP 5.875% DUE 02-15-2053 SEDOL: BLBRZR8	200,000.000	220,003.76	200,821.62
UNITEDHEALTH GROUP 6.05% DUE 02-15-2063 SEDOL: BLBRZS9	160,000.000	158,213.78	163,595.20
UNIVERSITY CHICAGO FIXED 2.761% DUE 04-01-2045 SEDOL: BL739C3	55,000.000	42,619.50	41,765.91
UNIVERSITY CHICAGO 2.547% DUE 04-01-2050 SEDOL: BKS7BH6	95,000.000	62,940.35	60,873.59
UNIVERSITY PA TRUSTEES 4.674 DUE 09-01-2112 REG SEDOL: B4QKL19	65,000.000	56,520.62	53,749.31
UNIVERSITY SOUTHN CALIF TAXABLE BD SER 2021A 2.945% 10-01-2051 SEDOL: BKSK2J4	210,000.000	141,741.34	137,508.37
VALERO ENERGY CORP NEW 3.65% 12-01-2051 SEDOL: BLGTT55	170,000.000	118,779.28	114,772.74
VERIZON COMMUNICATIONS INC 2.85% 09-03-2041 SEDOL: BMG8DB3	235,000.000	167,273.13	162,603.05
VERIZON COMMUNICATIONS INC 2.875% DUE 11-20-2050 BEO SEDOL: BMWBBL2	200,000.000	126,837.01	123,068.10
VERIZON COMMUNICATIONS INC 2.987% 10-30-2056 USD SEDOL: BMXT869	778,000.000	579,316.53	462,371.67
VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	540,000.000	532,931.29	408,845.24
VERIZON COMMUNICATIONS 3.55% DUE 03-22-2051 BEO SEDOL: BKY5H09	70,000.000	69,734.43	49,546.68
VERIZON COMMUNICATIONS 4.522% 09-15-2048 SEDOL: BYRLSF4	80,000.000	69,058.52	66,831.42
VERIZON 2.65% DUE 11-20-2040 SEDOL: BMWBBK1	260,000.000	181,646.69	177,985.28
VERIZON 3.85% DUE 11-01-2042 SEDOL: B8HCRP8	210,000.000	169,539.38	165,419.61

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
VERIZON 4.125% DUE 08-15-2046 SEDOL: BY7RR99	225,000.000	183,738.01	178,424.26
VERIZON 4.272% DUE 01-15-2036 SEDOL: BYRLRK2	310,000.000	284,284.54	278,886.00
VERIZON 4.862% DUE 08-21-2046 SEDOL: BXVMD62	602,000.000	611,253.67	537,902.33
VIACOM INC NEW 5.25% DUE 04-01-2044 CUSIP: 92553PAW2	170,000.000	132,395.14	132,230.14
VIACOM INC NEW 5.85% DUE 09-01-2043 CUSIP: 92553PAU6	50,000.000	52,965.10	43,486.30
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	55,000.000	41,175.02	41,239.35
VIRGINIA ELEC & PWR CO 5.35% 01-15-2054 SEDOL: BPCTTH9	500,000.000	498,772.16	472,360.87
VIRGINIA ELEC & PWR CO 5.45% 04-01-2053 SEDOL: BN7K3X7	270,000.000	268,289.10	257,342.12
VIRGINIA ELECTRIC & POWER CO 2.3% 11-15-2031 SEDOL: BMHYKB9	300,000.000	253,641.21	250,908.37
VISA INC 3.65% 09-15-2047 SEDOL: BD5WHT9	155,000.000	122,768.71	118,830.15
VISA INC 4.3% DUE 12-14-2045 SEDOL: BYPHFN1	100,000.000	88,146.28	85,638.25
VMWARE INC FIXED 2.2% 08-15-2031 SEDOL: BM8BNR6	200,000.000	199,739.90	165,945.15
VMWARE INC 4.7% DUE 05-15-2030 BEO SEDOL: BKQNB1	200,000.000	199,620.24	195,753.60
VOYA FINL INC 5.346% 09-20-2034 SEDOL: BSNR456	100,000.000	99,840.91	94,833.71
WA GAS LT CO FIXED 3.65% DUE 09-15-2049 SEDOL: BJX5LC3	400,000.000	398,824.06	287,424.34
WACHOVIA BK NATL ASSN MTN SUB BKTRANCHE # SB 00007 5.85 DUE 02-01-2037 BEO SEDOL: B1PB082	435,000.000	455,248.92	443,883.45
WALMART INC 2.5% DUE 09-22-2041 BEO SEDOL: BMDP801	454,000.000	438,964.40	312,761.14
WALMART INC 2.95% DUE 09-24-2049 SEDOL: BKS6GR8	50,000.000	34,674.77	33,477.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
WALMART INC 3.625% DUE 12-15-2047 SEDOL: BYZLMX2	40,000.000	31,673.65	30,665.35
WAMU MTG PASS-THRU CTFS SER 2002-AR17 CLI-A FLT TR 11-25-2042 BEO CUSIP: 929227XB7	2,233.890	2,237.37	2,109.01
WARNERMEDIA HLDGS INC SR NT 5.391% 03-15-2062 SEDOL: BNQQCY0	600,000.000	458,307.61	443,016.31
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	855,000.000	737,851.78	638,289.87
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 CUSIP: 55903VBD4	595,000.000	531,997.84	479,260.94
WASHINGTON UNIV 3.524% DUE 04-15-2054 SEDOL: BP4CPX4	170,000.000	130,611.00	122,724.01
WASHINGTON UNIV 4.349% DUE 04-15-2122 SEDOL: BMFTGB8	60,000.000	48,441.00	46,453.96
WASTE CONNECTIONS FIXED 2.95% DUE 01-15-2052 SEDOL: BMWPCK0	260,000.000	168,994.10	162,484.82
WASTE MANAGEMENT INC 5.35% 10-15-2054 SEDOL: BT03N02	350,000.000	347,200.08	336,741.56
WASTE MGMT INC DEL 5.2% 03-15-2035 SEDOL: BSHPMV8	245,000.000	242,863.92	238,930.88
WELLPOINT INC 5.95% DUE 12-15-2034 SEDOL: B08X3G7	55,000.000	57,730.70	57,072.40
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	200,000.000	200,000.00	212,501.44
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZYZ9	400,000.000	400,000.00	352,777.37
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	400,000.000	400,000.00	360,965.79
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	70,000.000	53,881.98	50,998.43
WELLS FARGO & CO 4.4% DUE 06-14-2046 SEDOL: BD39X50	210,000.000	212,440.07	168,821.37
WELLS FARGO & CO 4.9% DUE 11-17-2045 SEDOL: BYQ29R7	135,000.000	151,833.38	117,138.84
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	325,000.000	328,410.95	324,072.64

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Debt Instruments - Other</i>			
United States - USD			
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	1,465,000.000	1,464,516.13	1,462,749.84
WELLS FARGO AND COMPANY 5.211% 12-03-2035 SEDOL: BTBN4D1	100,000.000	100,000.00	97,319.28
WELLTOWER INC 4.95% DUE 09-01-2048 SEDOL: BDDMN60	300,000.000	299,004.89	269,812.53
WESTLAKE CHEM CORP SR NT 2.875% 08-15-2041 SEDOL: BKP5407	55,000.000	38,125.22	36,947.34
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL: BKP4ZQ7	90,000.000	56,560.30	54,154.59
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	100,000.000	77,996.33	85,032.65
WEYERHAEUSER CO DEB 7.375 DUE 03-15-2032 BEO SEDOL: BBORG32	297,000.000	295,934.84	330,188.01
WEYERHAEUSER CO FIXED 4% DUE 04-15-2030 SEDOL: BMQ5MG2	175,000.000	173,589.34	165,813.94
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	100,000.000	79,087.34	75,468.52
WI PUB SVC CORP 3.3% DUE 09-01-2049 SEDOL: BK20BN7	100,000.000	99,905.57	68,767.88
WI PUB SVC CORP 3.671% DUE 12-01-2042 SEDOL: B90MCR9	45,000.000	35,481.03	34,943.53
WILLIAM MARSH RICE 3.574% DUE 05-15-2045 SEDOL: BWX1XZ9	45,000.000	36,497.25	35,614.22
WILLIAMS COS INC 5.8% 11-15-2054 SEDOL: BMZBG14	100,000.000	99,786.83	97,961.65
WILLIAMS PARTNERS 5.8 DUE 11-15-2043 SEDOL: BG0SQL8	40,000.000	39,495.65	39,085.59
WILLIS NORTH AMERICA INC SR NT 5.35% 05-15-2033 SEDOL: BLB3KC6	100,000.000	99,776.33	99,377.57
XCEL ENERGY INC 3.5% DUE 12-01-2049 CUSIP: 98389BAX8	150,000.000	106,329.37	103,378.09
ZOETIS INC 4.7 02-01-2043 SEDOL: BG0R585	200,000.000	180,939.64	177,957.35
ZOETIS INC 3.95% 09-12-2047 SEDOL: BF58HB3	100,000.000	99,552.00	77,785.95

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
3M CO 3.875% DUE 06-15-2044 SEDOL: BN7DSL9	50,000.000	40,516.73	39,323.63
Total United States - USD		202,495,098.79	183,547,528.65
Total Corporate Debt Instruments - Other		233,762,489.46	212,440,221.06
Partnership/Joint Venture Interests			
Global Region - USD			
CALEDONIA CO-INVEST OFFSHORE FUND LP CUSIP: 9952WM992	15,530,754.270	15,530,754.27	19,460,947.00
GQG PARTNERS INTERNATIONAL EQUITY FUND CUSIP: 9952WX998	23,611,888.040	23,611,888.04	32,262,559.00
Total Global Region - USD		39,142,642.31	51,723,506.00
United States - EUR			
HIPEP VI-Cayman European Large Buyout Fund L.P. CUSIP: 9952R6993	1,578,173.000	1,794,702.94	1,926,127.47
HIPEP VI-Cayman European Small-Medium Buyout Fund L.P. CUSIP: 9952R7991	2,887,844.650	3,288,772.37	3,727,557.79
Total United States - EUR		5,083,475.31	5,653,685.26
United States - USD			
ALIDADE CAPITAL FUND IV LP CUSIP: 9952WH993	3,093,826.390	3,093,826.39	5,545,919.00
ARBOUR LANE CREDIT OPPORTUNITY FUND II (B) LP CUSIP: 9952WJ999	2,437,349.200	2,437,349.20	11,422,887.00
ARBOUR LANE CREDIT OPPORTUNITY FUND III (B) LP CUSIP: 9952WK996	11,705,028.390	11,705,028.39	14,212,824.00
AVIATION HOLDINGS III LP CUSIP: 9952WL994	10.980	10.98	2,971,242.00
CF HEITMAN AMERICA REAL ESTATE TRUST LP FD CUSIP: 655993129	10,558.620	11,518,994.04	13,005,100.22
COMMONFUND CAPITAL VENTURE PARTNERS X CUSIP: 9952XT996	21,402,753.310	21,402,753.31	74,986,771.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
DAVIDSON KEMPNER LONG-TERM DISTRESSED OPPORTUNITIES INTERNATIONAL V LP CUSIP: 9952WN990	9,973,001.790	9,973,001.79	14,476,282.00
DEERFIELD PRIVATE DESIGN FUND III, LP CUSIP: 9952XR990	6,125,343.750	6,125,343.75	9,846,962.00
DEERFIELD PRIVATE DESIGN FUND IV, L.P. CUSIP: 9952WQ993	8,800,149.000	8,800,149.00	15,087,901.00
DFJ GROWTH 2013 LP CUSIP: 9952XU993	1.000	1.00	12,092,500.00
Farallon Special Situations Fund II CUSIP: 9952WV992	8,382,734.000	8,382,734.00	10,414,454.00
GENERAL ATLANTIC INVESTMENT PARTNERS 2019, L.P. CUSIP: 9952WW990	12,644,340.000	12,644,340.00	14,622,491.00
INDUS SELECT FUND, LTD. CUSIP: 9952WZ993	17,500,000.000	17,500,000.00	18,571,648.00
LCP IX (OFFSHORE) LP CUSIP: 9952XA997	7,926,508.500	7,926,508.50	12,311,763.00
Northgate V-E(EM) CUSIP: 9952XS998	5,048,307.730	5,048,307.73	13,006,349.00
PineBridge Secondary Partners V Feeder, SLP CUSIP: 9952XB995	12,265,778.000	12,265,778.00	14,580,949.00
REDWOOD DRAWDOWN OFFSHORE FUND III, L.P. CUSIP: 9952XD991	5,395,000.000	5,395,000.00	8,386,969.00
RIVERCREST CAPITAL PARTNERS LP CUSIP: 9952XE999	16,613,477.830	16,613,477.83	18,261,968.00
RIVERVIEW STRATEGIC OPPORTUNITIES FUND I(CAYMAN) LP CUSIP: 9953WZ991	7,203,538.330	7,203,538.33	766,711.00
Sound Point Tactical Loan Opportunity Fund I, LP CUSIP: 9952XG994	9,522,472.510	9,522,472.51	10,239,864.00
SHERIDAN SQUARE FUND LP CUSIP: 9952XF996	31,500,000.000	31,500,000.00	36,287,734.00
SUN CAPITAL PARTNERS VI, LP CUSIP: 9952XW999	1,517,544.030	1,517,544.03	4,149,408.00
The Huron Flex Equity Fund, LP CUSIP: 9952XJ998	4,660,191.900	4,660,191.90	6,160,597.00
THE HURON FUND IV LP CUSIP: 9952XX997	1.000	1.00	4,156,148.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Partnership/Joint Venture Interests</i>			
United States - USD			
TIGER GLOBAL LTD CUSIP: 9952XK995	37,749,546.070	37,749,546.07	28,502,288.00
Total United States - USD		252,985,897.75	374,067,729.22
Total Partnership/Joint Venture Interests		297,212,015.37	431,444,920.48
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
CF NUT TREE OFFSHORE FUND LTD GENERAL SERIES 1 JAN 2022 CUSIP: 995847456	6,589.490	10,313,012.56	16,070,896.30
MFB NT COLLECTIVE LONG-TERM GOVT BD INDEX FUND-NON-LENDING CUSIP: 664997AA1	5,943,795.060	275,200,000.00	267,191,419.33
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	4,245.340	78,994,603.86	96,232,110.50
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	81,407,129.490	81,407,129.49	81,407,129.49
Total United States - USD		445,914,745.91	460,901,555.62
Total Value of Interest in Common/Collective Trusts		445,914,745.91	460,901,555.62
<i>Value of Interest in Registered Investment Companies</i>			
United States - USD			
MFO PIMCO ABS AND SHORT TERM INVESTMENT PORT CUSIP: 72200Q109	258,949.340	3,030,450.36	3,003,812.34
MFO PIMCO LONG DURATION CREDIT BOND PORT CUSIP: 72201P878	12,913,296.350	124,111,963.18	118,931,459.38
MFO PIMCO SHORT TERM FLOATING NAV II CUSIP: 72201P613	160,951.500	1,612,251.21	1,612,251.18
Total United States - USD		128,754,664.75	123,547,522.90
Total Value of Interest in Registered Investment Com		128,754,664.75	123,547,522.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Argentina - USD			
ARGENTINA REP BD 1.0% 07-09-2029 CUSIP: 040114HX1	1,587.000	1,122.21	1,288.64
ARGENTINA REP DUE 07-09-2041 REG CUSIP: 040114HV5	100,000.000	53,533.03	62,416.83
Total Argentina - USD		54,655.24	63,705.47
Australia - AUD			
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKU	1,700,000.000	6,659.96	14,628.09
LCH_IRS MSNYUS33 18/09/2034 AUD P 6MBBSW / R 4.5% SWU022FV7 SEDOL: 9M95ZKL	-1,700,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2030 AUD P 6MBBSW / R 4.25% SWU02CLW6 SEDOL: 9MY6W8U	2,000,000.000	15,004.98	12,381.89
LCH_IRS MSNYUS33 19/03/2030 AUD P 6MBBSW / R 4.25% SWU02CLW6 SEDOL: 9MY6W8L	-2,000,000.000	0.00	0.00
Total Australia - AUD		21,664.94	27,009.98
Brazil - BRL			
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL: 9M8NC5L	-6,022,185.750	0.00	-63,046.06
CME_OIS MSNYUS33 04/01/2027 BRL P 1DBZDIO / R 12.03% SWU027NE5 SEDOL: 9M8NC5U	6,022,185.750	0.00	0.00
Total Brazil - BRL		0.00	-63,046.06
Brazil - USD			
FED REPUBLIC OF 7.125% 05-13-2054 CUSIP: 105756CJ7	200,000.000	199,432.21	184,813.62
Total Brazil - USD		199,432.21	184,813.62
Canada - USD			
ICE_CDS MSNYUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL: 9KXL35L	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2026 SELL TECK RESOURCES LIMITED SWPC0K0G8 SEDOL: 9KXL35U	400,000.000	35,259.82	27,723.12

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Canada - USD			
Total Canada - USD		35,259.82	27,723.12
Chile - USD			
CHILE REP 2.55% NTS 22/01/2061 USD 3.1% DUE 01-22-2061/07-22-2060 REG CUSIP: 168863DQ8	30,000.000	19,570.40	17,682.73
REPUBLIC OF CHILE BNDS 3.86% DUE 06-21-2047 REG CUSIP: 168863CE6	325,000.000	254,208.38	242,783.26
Total Chile - USD		273,778.78	260,465.99
European Union - EUR			
CALL SWO EUR CHASUS33 P 6MEURIB / R 1.97% 317U7PVA4 06/01/2025 SEDOL: 9MYLH0U	-100,000.000	-241.65	0.00
ICE_CD_X MSNYUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC0MW95 SEDOL: 9MXASCU	200,000.000	18,578.37	16,579.47
ICE_CD_X MSNYUS33 20/12/2029 SELL ITRAXX EUROPE CROSSOVE SWPC0MW95 SEDOL: 9MXASCL	-200,000.000	0.00	0.00
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3KEU	100,000.000	0.00	313.84
LCH_IRS MSNYUS33 05/11/2034 EUR P 6MEURIB / R 2.41% SWU02CEU8 SEDOL: 9MY3KEL	-100,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 SEDOL: 9LZ2NKH	510,000.000	0.00	0.00
LCH_IRS MSNYUS33 17/03/2033 EUR P 6MEURIB / R -0.175% SWU01Q9P5 SEDOL: 9LZ2NKL	-510,000.000	0.00	-104,572.24
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NJK	500,000.000	0.00	239,367.85
LCH_IRS MSNYUS33 17/03/2053 EUR P 0 / R 6MEURIB SWU01Q9O8 SEDOL: 9LZ2NJK	-500,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAU	1,600,000.000	14,851.52	21,663.32
LCH_IRS MSNYUS33 19/03/2035 EUR P 6MEURIB / R 2.5% SWU028YB7 SEDOL: 9M9SMAL	-1,600,000.000	0.00	0.00
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDL	-900,000.000	-4,295.60	-20,676.06
LCH_IRS MSNYUS33 19/03/2055 EUR P 2.25% / R 6MEURIB SWU02A2D3 SEDOL: 9M9SMDU	900,000.000	1,503.78	0.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
European Union - EUR			
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1JHU	100,000.000	0.00	176.76
LCH_IRS MSNYUS33 31/12/2034 EUR P 6MEURIB / R 2.38% SWU02E1O2 SEDOL: 9MZ1JHL	-100,000.000	0.00	0.00
PUT SWO EUR CHASUS33 P 2.22% / R 6MEURIB 317U7PUA5 06/01/2025 SEDOL: 9MYLG9U	-100,000.000	-241.65	-1,313.81
Total European Union - EUR		30,154.77	151,539.13
France - USD			
PVTPL ELECTRICITE DE FRANCE SA 6.0% 04-22-2064 CUSIP: 268317BB9	90,000.000	87,739.78	87,083.21
Total France - USD		87,739.78	87,083.21
Germany - EUR			
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	1.000	485.85	10.36
FUT C 10JAN25 EURX EUR-BU 1 3850 CUSIP: 999599GH0	-1.000	-485.85	-10.36
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	1.000	162.86	67.31
FUT C 24JAN25 EURX EUR-BO 1 1925 CUSIP: 999599GH0	-1.000	-162.86	-67.31
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	1.000	377.06	93.20
FUT C 24JAN25 EURX EUR-BU 1 3650 CUSIP: 999599GH0	-1.000	-377.06	-93.20
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	1.000	496.41	2,184.91
FUT P 10JAN25 EURX EUR-BU 1 3550 CUSIP: 999599GH0	-1.000	-496.41	-2,184.91
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	1.000	173.37	284.76
FUT P 24JAN25 EURX EUR-BO 1 1750 CUSIP: 999599GH0	-1.000	-173.37	-284.76
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	1.000	497.52	869.82

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Germany - EUR			
FUT P 24JAN25 EURX EUR-BU 1 3350 CUSIP: 999599GH0	-1.000	-497.52	-869.82
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	-2.000	-250,935.71	-244,088.07
FUT 06 MAR 25 EURX EUR-BOBL CUSIP: 999599GH0	2.000	250,935.71	244,088.07
ICE_CDS MSNYUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KY7GPL	-400,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/06/2028 SELL VOLKSWAGEN INTL FIN NV SWPC0K3J9 SEDOL: 9KY7GPU	400,000.000	3,211.44	2,997.03
Total Germany - EUR		3,211.44	2,997.03
Global Region - USD			
CF CALEDONIA FUND CLASS B-1 SUB-CLASS NON-RESTRICTED PARTICIPATING SHARES CUSIP: 12999AP33	16,581.040	19,322,926.71	20,141,488.13
CF FARALLON CAPITAL OFFSHORE INVESTORS INC D-UR/O FD CUSIP: 446992V55	918,348.290	18,000,000.00	24,147,042.59
CF MAN NUMERIC EMERGING MARKETS CORE, CL A CUSIP: 994869501	165,575.830	16,557,583.30	33,165,493.44
VIKING GLOBAL OPPORTUNITIES LP CUSIP: 9952XL993	36,535,957.270	36,535,957.27	78,373,569.00
Total Global Region - USD		90,416,467.28	155,827,593.16
Indonesia - USD			
REPUBLIC OF INDONESIA 5.1% 02-10-2054 CUSIP: 455780DV5	230,000.000	226,621.70	211,942.64
Total Indonesia - USD		226,621.70	211,942.64
Israel - USD			
ISRAEL ST 3.375% DUE 01-15-2050 REG CUSIP: 46513JXN6	110,000.000	71,444.21	71,331.81
STATE OF ISRAEL BD 4.125% DUE 01-17-2048REG CUSIP: 46513YJJ8	240,000.000	179,527.71	181,845.60
STATE OF ISRAEL 3.875% DUE 07-03-2050 REG CUSIP: 46513JB42	160,000.000	110,835.20	113,055.04

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Israel - USD			
STATE OF ISRAEL 4.5% DUE 04-03-2120 REG CUSIP: 46513JB59	400,000.000	400,000.00	278,605.60
Total Israel - USD		761,807.12	644,838.05
Mexico - MXN			
MEXICO(UTD MEX ST) 2.75% GTD 27/11/2031 MXV100 SEDOL: BM9CG57	7,000.000	268,707.60	236,580.24
MEXICO(UTD MEX ST) 3% GTD 03/12/2026 DUAL CURR SEDOL: BMB5C12	600.000	24,076.06	22,845.59
MEXICO(UTD MEX ST) 4% GTD 24/08/2034 DUAL CURR SEDOL: BMX5B02	5,000.000	182,360.79	177,859.30
MEXICO(UTD MEX ST) 4% GTD 30/11/2028 DUAL CURR SEDOL: BD39J29	6,000.000	257,266.84	228,010.55
Total Mexico - MXN		732,411.29	665,295.68
Mexico - USD			
MEXICO(UNITED MEXICAN STATES) 5.75% DUE 10-12-2110 CUSIP: 91086QAZ1	375,000.000	345,441.08	287,006.42
UNITED MEXICAN STAT MEX NEW ISS USD 31YRINSEDOL = A038P73 5% DUE 04-27-2051 REG CUSIP: 91087BAL4	150,000.000	151,214.97	112,569.82
UNITED MEXICAN STATES 4.28% 08-14-2041 CUSIP: 91087BAQ3	284,000.000	258,959.90	208,264.65
UNITED MEXICAN STATES 6.338% DUE 05-04-2053 CUSIP: 91087BAX8	195,000.000	194,996.30	173,514.06
UNITED MEXICAN STATES 6.4% 05-07-2054 CUSIP: 91087BBA7	1,330,000.000	1,288,119.72	1,190,996.80
UNITED MEXICAN STS 4.6% DUE 01-23-2046 CUSIP: 91086QBF4	875,000.000	666,240.55	632,441.39
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	80,000.000	48,255.75	45,275.64
UNITED MEXICAN STS GLOBAL NT 4.6% DUE 02-10-2048 REG CUSIP: 91087BAD2	515,000.000	388,398.99	368,761.58
UNITED MEXICAN STS T BOND 6.35% DUE 02-09-2035/01-09-2023 CUSIP: 91087BAV2	115,000.000	114,645.90	112,326.09
UTD MEXICAN STS TRANCHE # TR 00026 4.75 DUE 03-08-2044 CUSIP: 91086QBB3	775,000.000	617,623.66	588,039.47

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Mexico - USD			
Total Mexico - USD		4,073,896.82	3,719,195.92
Panama - USD			
PANAMA REP GLOBAL BD 4.3% DUE 04-29-2053REG SINKING FUND 04-29-2051 CUSIP: 698299BB9	50,000.000	31,686.50	29,230.05
REPUBLIC OF PANAMA 4.5% 04-01-2054 CUSIP: 698299BM5	90,000.000	57,830.40	52,913.86
Total Panama - USD		89,516.90	82,143.91
Peru - PEN			
&&& REPUBLIC OF PERU REP OF 5.4% 12/08/2034 SEDOL: BJ5FWS4	900.000	215,536.06	218.53
PERU REP (FOR 6.9% 12/08/2037 (FOR UNITIZED TRADES ONLY) CUSIP: 715638AV4	100.000	23,349.64	26,427.46
PERU REP 144A FIXED 6.15% 08-12-2032 REG CUSIP: 715638BY7	726.000	191,998.90	191,497.81
PERU(REP OF) 6.95% 12/08/2031 DUAL CURR SEDOL: B3XZ347	374.000	104,510.29	104,749.58
REPUBLIC OF PERU 5.4% 12/08/2034 SEDOL: BJ5FWS4	400.000	95,270.42	96,982.63
REPUBLIC OF PERU 6.95% 08-12-2031 REG CUSIP: 715638BE1	300.000	84,006.92	84,023.73
Total Peru - PEN		714,672.23	503,899.74
Peru - USD			
PERU REP 15/01/2072 3.6% DUE 01-15-2072/11-02-2021 BEO CUSIP: 715638DW9	85,000.000	53,627.81	51,688.50
PERU REP 2.78% 12-01-2060 CUSIP: 715638DQ2	570,000.000	319,836.36	299,535.00
REPUBLIC OF PERU 5.375% 02-08-2035 CUSIP: 715638EB4	330,000.000	319,351.64	316,857.98
REPUBLIC OF PERU 5.875% 08-08-2054 CUSIP: 715638EC2	575,000.000	569,752.55	547,883.02
Total Peru - USD		1,262,568.36	1,215,964.50

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Philippines - USD			
PHILIPPINES REP GLOBAL BD 4.75% 03-05-2035 CUSIP: 718286DC8	875,000.000	853,232.29	832,779.12
PHILIPPINES REP GLOBAL BD 5.6% 05-14-2049 CUSIP: 718286DB0	405,000.000	411,242.91	398,863.20
Total Philippines - USD		1,264,475.20	1,231,642.32
Poland - USD			
REPUBLIC OF POLAND 5.5% DUE 04-04-2053 SEDOL: BLGV865	130,000.000	128,493.74	120,136.12
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	465,000.000	448,278.52	428,601.20
Total Poland - USD		576,772.26	548,737.32
Qatar - USD			
STATE OF QATAR 5.103% 04-23-2048 CUSIP: M8489SAG2	200,000.000	200,000.00	189,750.00
Total Qatar - USD		200,000.00	189,750.00
Romania - EUR			
ROMANIA(REP OF) 5.625% MTN 22/02/36 EUR1000 SEDOL: BRZXFT6	100,000.000	106,289.11	99,548.62
Total Romania - EUR		106,289.11	99,548.62
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	540,000.000	525,521.84	504,154.26
PVTPL SAUDI ARABIA KINGDOM GLOBAL MEDIUM TERM 5.0% DUE 01-18-2053 CUSIP: 80413TBE8	370,000.000	324,015.83	312,920.10
PVTPL SAUDI ARABIAN OIL CO 3.25% DUE 11-24-2050/05-24-2050 BEO CUSIP: 80414L2L8	300,000.000	297,544.45	195,066.00
PVTPL SAUDI ELECTRICITY GLOBAL SUKUK CO 3 5.5 DUE 04-08-2044 CUSIP: 80413MAB0	200,000.000	200,000.00	195,080.00
SAUDI INTERNATIONAL 4.5% 10-26-2046 CUSIP: M6320UAC3	350,000.000	344,960.52	282,552.55

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Saudi Arabia - USD			
Total Saudi Arabia - USD		1,692,042.64	1,489,772.91
South Africa - ZAR			
SOUTH AFRICA(REPUBLIC OF) 8.875% 28/02/2035 SEDOL: BYY9RZ4	13,210,000.000	677,985.41	637,787.45
STH AFRICA(REP OF) 8.5% SNR 31/01/2037 ZAR1000 SEDOL: BFDTGL1	7,700,000.000	366,625.67	346,603.95
STH AFRICA(REP OF) 8.875% SNR 28/02/35 ZAR1000 SEDOL: BYY9RY3	100,000.000	5,051.59	4,828.07
Total South Africa - ZAR		1,049,662.67	989,219.47
United Arab Emirates - USD			
EMIRATE OF ABU DHA 3.125% SNR MTN 30/09/49 USD SEDOL: 4A93XHU	400,000.000	288,278.20	265,797.60
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	200,000.000	193,528.30	152,945.20
Total United Arab Emirates - USD		481,806.50	418,742.80
United Kingdom - EUR			
ICE_CDS MSNYUS33 20/12/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N6P6 SEDOL: 9MYR91L	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 20/12/2025 SELL BARCLAYS BANK PLC 1.5% SWPC0N6P6 SEDOL: 9MYR91U	100,000.000	831.88	713.90
Total United Kingdom - EUR		831.88	713.90
United Kingdom - GBP			
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6ED9L	-4,100,000.000	0.00	-26,157.39
LCH_OIS MSNYUS33 18/09/2029 GBP P 1DSONIA / R 4% SWU022DV9 SEDOL: 9M6ED9U	4,100,000.000	73,846.03	0.00
LCH_OIS MSNYUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FC0L	-100,000.000	-2,059.77	0.00
LCH_OIS MSNYUS33 18/09/2054 GBP P 3.75% / R 1DSONIA SWU022DX5 SEDOL: 9M6FC0U	100,000.000	0.00	10,416.83

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United Kingdom - GBP			
Total United Kingdom - GBP		71,786.26	-15,740.56
United States - USD			
AMERICAN MUN PWR OHIO INC REV 7.834% 02-15-2041 BEO TAXABLE SEDOL: B51JWV5	300,000.000	369,600.12	353,784.90
AMERN MUN PWR OH INC REV 6.27 DUE 02-15-2050 SEDOL: BZ1JY97	275,000.000	275,000.00	283,994.92
BAY AREA TOLL AUTH CALIF TOLL BRDG REV 6.263 04-01-2049 BEO SEDOL: B523F62	395,000.000	498,946.22	417,475.22
CALIFORNIA HEALTH FACS FING AUTH REV 4.353% 06-01-2041 BEO TAXABLE SEDOL: BMFTGZ2	320,000.000	292,891.17	283,906.34
CALIFORNIA ST UNIV REV 3.899% 11-01-2047BEO TAXABLE SEDOL: BDZTSV9	105,000.000	89,253.26	85,765.09
CALIFORNIA ST 7.6% 11-01-2040 BEO TAXABLE SEDOL: B3Y5CW7	345,000.000	427,287.07	410,839.83
CALIFORNIA ST 7.625% 03-01-2040 BEO TAXABLE SEDOL: B52J623	550,000.000	605,564.51	648,084.14
CALIFORNIA STATE 7.55 MUN BDS DUE 04-01-2039 USD5000 SEDOL: B41WHL2	375,000.000	456,605.10	443,262.45
CALL SWO USD BNPAFRPP P 1DSOFR / R 3.49% 317U7QBA4 01/06/2025 SEDOL: 9MYMW7U	-100,000.000	-262.50	0.00
CALL SWO USD BOFAUS6S P 1DSOFR / R 3.7% 317U7SFA6 01/16/2025 SEDOL: 9MYSJ1U	-100,000.000	-280.00	-27.30
CALL SWO USD CHASUS33 P 1DSOFR / R 3.5% 317U7QDA2 01/06/2025 SEDOL: 9MYMM8U	-100,000.000	-262.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.533% 317U7P2A6 01/02/2025 SEDOL: 9MYJSBU	-100,000.000	-317.50	0.00
CALL SWO USD CHASUS33 P 1DSOFR / R 3.62% 317U7RWA9 01/13/2025 SEDOL: 9MYRDYU	-100,000.000	-270.00	-5.10
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.496% 317U7PTA7 01/06/2025 SEDOL: 9MYKM5U	-100,000.000	-290.00	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.5% 317U7Q4A2 01/06/2025 SEDOL: 9MYLW1U	-100,000.000	-268.25	0.00
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.69% 317U7SPA5 01/17/2025 SEDOL: 9MYTD7U	-200,000.000	-545.00	-57.90
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.721% 317U7S8A4 01/13/2025 SEDOL: 9MYRY3U	-100,000.000	-275.00	-19.38

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.822% 317U7UWA2 01/21/2025 SEDOL: 9MYWWSGU	-200,000.000	-605.00	-297.24
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.875% 317U7UEA2 01/21/2025 SEDOL: 9MYVYKJU	-400,000.000	-1,230.00	-888.12
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.886% 317U7W0A3 01/27/2025 SEDOL: 9MZ1MMU	-200,000.000	-647.50	-643.76
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.9% 317U7UYA0 01/23/2025 SEDOL: 9MYXGPU	-200,000.000	-650.00	-589.62
CALL SWO USD GSCMUS33 P 1DSOFR / R 3.908% 317U7VJA5 01/24/2025 SEDOL: 9MYXQXU	-200,000.000	-665.00	-650.72
CALL SWO USD PNBPUS33CHA P 1DSOFR / R 3.49% 317U7Q5A1 01/06/2025 SEDOL: 9MYLQ0U	-100,000.000	-275.00	0.00
CASDIN PARTNERS OFFSHORE, LTD CUSIP: 9953BD993	9,675,592.850	9,675,592.85	3,640,222.00
CCP DUE FROM MORGAN STANLEY CO LL C SEDOL: 9B7P13U	507,000.000	507,000.00	507,000.00
CCP DUE TO/FROM MORGAN STANLEY SEDOL: 9AYQMLU	229,000.000	229,000.00	229,000.00
CCP RECEIVABLE FROM MORGAN STANLEY & CO INC. NEW YORK SEDOL: 9D6JACU	328,000.000	327,999.99	328,000.00
CF DURABLE CAPITAL OFFSHORE FUND LTD - SERIES B UNRESTRICTED CUSIP: 12999AN76	49,219.620	40,000,000.00	74,647,460.08
CF RINGO FD LTD SR A12 16 BEAUMONT CUSIP: 00999QU03	273.850	381,497.90	376,795.69
CF RINGO FUND LTD SERIES B8 16 CUSIP: 66999PP02	3,087.030	3,759,613.67	3,794,947.72
CF SELECT EQUITY OFFSHORE LTD SERIES SEOFFCE1S1 CUSIP: 34999VMA8	146,975.170	40,000,000.00	58,362,172.57
CHICAGO ILL FIXED 6.05% DUE 01-01-2029 BEO TAXABLE OID 6.06 CUSIP: 167486M71	25,000.000	24,685.98	25,193.91
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4U	1,700,000.000	6,381.02	97,039.74
CME_OIS MSNYUS33 11/15/2052 USD P 3.622% / R 1DSOFR SWU02D668 SEDOL: 9MYKZ4L	-1,700,000.000	-7,990.19	0.00
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSU	500,000.000	0.00	22,941.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
CME_OIS MSNYUS33 11/15/2052 USD P 3.69% / R 1DSOFR SWU02D2C9 SEDOL: 9MYGVSL	-500,000.000	-6,382.52	0.00
DALLAS TEX AREA RAPID TRAN SALES TAX REV2.613% 12-01-2048 BEO TAXABLE SEDOL: BNM6HY9	165,000.000	112,875.60	109,491.90
DALLAS TEX AREA RAPID TRAN SALES TAX REV5.999% 12-01-2044 BEO TAXABLE SEDOL: B5ZNLZ0	120,000.000	126,801.83	121,939.78
DAVIDSON KEMPNER INCOME INTERNATIONAL LP CUSIP: 9952WP995	7,937,478.670	7,937,478.67	9,908,274.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:BARCLAYS SEDOL: 9A3XW7U	378,000.000	378,000.00	378,000.00
DOMESTIC MASTER FORWARD COLLATERAL RECEIVABLE FROM:UBS SEDOL: 9A41GUU	1,631,000.000	1,630,999.99	1,631,000.00
Elliott Co-Investment CUSIP: 9952WS999	1.000	1.00	5,900,145.00
ELLIOTT INTERNATIONAL LIMITED CUSIP: 9952WT997	1.000	1.00	0.00
ESC GCI LIBERTY INC SR ESCROW CUSIP: 361ESC049	8,275.000	0.00	0.00
FARALLON EQUITY PARTNERS LP CUSIP: 9952WU994	1.000	1.00	21,035,986.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	-30.000	-7,203,634.09	-7,202,625.00
FUT DEC 26 CME 3MO SOFR CUSIP: 999599GH0	30.000	7,203,634.09	7,202,625.00
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	-17.000	-4,076,175.00	-4,079,362.50
FUT DEC 27 CME 3MO SOFR CUSIP: 999599GH0	17.000	4,076,175.00	4,079,362.50
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	-47.000	-11,281,609.59	-11,281,175.00
FUT JUN 27 CME 3MO SOFR CUSIP: 999599GH0	47.000	11,281,609.59	11,281,175.00
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	-723.000	-88,750,260.56	-85,969,218.75
FUT MAR 25 CBT UL T-BONDS CUSIP: 999599GH0	723.000	88,750,260.56	85,969,218.75

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<i>Other</i>			
United States - USD			
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	-838.000	-94,644,094.25	-93,279,875.00
FUT MAR 25 CBT ULT TNOTE CUSIP: 999599GH0	838.000	94,644,094.25	93,279,875.00
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	1,208.000	129,035,978.28	128,416,062.50
FUT MAR 25 CBT 5Y T-NOTE CUSIP: 999599GH0	-1,208.000	-129,035,978.28	-128,416,062.50
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	411.000	48,093,786.17	46,789,781.25
FUT MAR 25 U.S. T-BONDS CUSIP: 999599GH0	-411.000	-48,093,786.17	-46,789,781.25
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	-30.000	-7,204,683.98	-7,201,875.00
FUT MAR 27 CME 3MO SOFR CUSIP: 999599GH0	30.000	7,204,683.98	7,201,875.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	47.000	11,282,573.81	11,280,000.00
FUT SEP 27 CME 3MO SOFR CUSIP: 999599GH0	-47.000	-11,282,573.81	-11,280,000.00
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.0% 06-01-2046 SEDOL: BPG8J50	210,000.000	210,000.00	195,075.17
GOLDEN ST TOB SECURITIZATION CORP CALIF 3.293% DUE 06-01-2042 BEO SEDOL: BMXD8M7	245,000.000	191,141.28	184,215.72
GOLDEN ST TOBACCO 2.746% MUN 06/01/2034 USD SEDOL: BNG9S30	15,000.000	12,727.48	12,624.00
GRAND PARKWAY TRANSN CORP TEX SYS TOLL REV 5.184% 10-01-2042 BEO TAXABLE SEDOL: BCFKLB6	90,000.000	103,109.59	87,829.80
HIMALAYA CAPITAL INVESTORS LP CUSIP: 9952WY996	27,000,000.000	27,000,000.00	39,326,788.00
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9U	1,000,000.000	5,266.52	13,010.60
ICE_CDS MSNYUS33 06/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0JYY5 SEDOL: 9KXFM9L	-1,000,000.000	0.00	0.00
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAU	100,000.000	0.00	692.09

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United States - USD			
ICE_CDS MSNYUS33 06/20/2027 SELL BOEING CO 2.6% 10/30/2 SWPC0KWJ7 SEDOL: 9L6PGAL	-100,000.000	-2,718.68	0.00
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3U	600,000.000	0.00	9,893.64
ICE_CDS MSNYUS33 06/20/2028 SELL AT&T INC 3.8% 02/15/20 SWPC0LX54 SEDOL: 9M1EK3L	-600,000.000	-3,339.53	0.00
ICE_CDS MSNYUS33 12/20/2025 SELL AES CORP/THE 2.45% 01/ SWPC0JTH8 SEDOL: 9K9ALGL	-200,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2025 SELL AES CORP/THE 2.45% 01/ SWPC0JTH8 SEDOL: 9K9ALGU	200,000.000	17,857.46	9,370.72
ICE_CDS MSNYUS33 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9K9FFNL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2025 SELL AT&T INC 3.8% 02/15/20 SWPCTJ989 SEDOL: 9K9FFNU	100,000.000	900.44	690.01
ICE_CDS MSNYUS33 12/20/2025 SELL ENERGY TRANSFER LP 5.8 SWPC0JYU3 SEDOL: 9KXFG9L	-400,000.000	-2,369.78	0.00
ICE_CDS MSNYUS33 12/20/2025 SELL ENERGY TRANSFER LP 5.8 SWPC0JYU3 SEDOL: 9KXFG9U	400,000.000	0.00	3,245.80
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEMJL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL BANK OF AMERICA CORP 3 SWPC0N4D5 SEDOL: 9MYEMJU	100,000.000	1,474.22	1,258.90
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZU	100,000.000	713.46	1,700.04
ICE_CDS MSNYUS33 12/20/2026 SELL GENERAL ELECTRIC CO 2. SWPC0KBE1 SEDOL: 9L1XZZL	-100,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL: 9L3WRHL	-300,000.000	0.00	0.00
ICE_CDS MSNYUS33 12/20/2026 SELL WILLIAMS COMPANIES INC SWPC0KKL5 SEDOL: 9L3WRHU	300,000.000	1,378.31	4,618.95
ICE_CD X MSNYUS33 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BQQU	100,000.000	1,807.91	2,276.57
ICE_CD X MSNYUS33 12/20/2028 SELL CDX.NA.IG.41 SWPC0M330 SEDOL: 9M3BQQ L	-100,000.000	0.00	0.00
ICE_CD X MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJL	-26,500,000.000	0.00	0.00

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<i>Other</i>			
United States - USD			
ICE_CD_X MSNYUS33 12/20/2029 SELL CDX.NA.IG.43 SWPC0MWQ7 SEDOL: 9MXARJU	26,500,000.000	638,018.78	600,331.00
INDIANA ST FIN AUTH REV 3.051% 01-01-2051 BEO TAXABLE SEDOL: BLNNG04	135,000.000	100,845.76	96,894.85
KANSAS ST DEV FIN AUTH REV 2.774% 05-01-2051 BEO TAXABLE SEDOL: BP6K7Y1	15,000.000	10,350.11	10,128.49
LA LOC GOVT ENVI FACS & TAXABLE-LA UTILS RESTORATION 4.475% DUE 08-01-2039 SEDOL: BNHP707	425,000.000	408,356.93	395,808.66
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHU	1,185,000.000	30,944.12	100,004.76
LCH_OIS MSNYUS33 06/20/2054 USD P 3.5% / R 1DSOFR SWU0206W9 SEDOL: 9M58UHL	-1,185,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXV3U	100,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/30/2034 USD P 1DSOFR / R 4.015% SWU02E120 SEDOL: 9MYXV3L	-100,000.000	0.00	-469.01
LCH_OIS MSNYUS33 12/31/2025 USD P 4.135% / R 1DSOFR SWU020M50 SEDOL: 9M5BBPL	-7,400,000.000	0.00	0.00
LCH_OIS MSNYUS33 12/31/2025 USD P 4.135% / R 1DSOFR SWU020M50 SEDOL: 9M5BBPU	7,400,000.000	0.00	71,198.36
LOS ANGELES CAL DEPT ARPTS CUSTOMER FAC CHARGE REV 4.242 05-15-2048 BEO TAXABLE SEDOL: BN946L6	60,000.000	52,317.80	51,201.98
LOS ANGELES CALIF CMNTY COLLEGE DIST 6.75% 08-01-2049 BEO TAXABLE SEDOL: B4LSB85	100,000.000	132,224.19	111,250.94
MASSACHUSETTS ST TAXABLE-CONS LN-SER E- 5.456% DUE 12-01-2039 REG TAXABLE SEDOL: B53D1R4	90,000.000	92,236.57	89,499.25
METROPOLITAN WASH D C ARPTS AUTH DULLES TOLL RD REV 7.462 10-01-2046 BEO TAXABLE SEDOL: B431XP3	95,000.000	116,374.99	112,498.49
MICHIGAN FIN AUTH REV MUNI 3.384% 12-01-2040 SEDOL: BKPK1V2	35,000.000	28,756.35	27,988.07
MISSOURI ST HEALTH & EDL FACS AUTH EDL FACS REV 3.651% 01-15-2046 BEO TAXABLE SEDOL: BDGNRD5	70,000.000	56,963.82	54,493.12
MUNICIPAL ELEC AUTH GA 6.637% 04-01-2057BEO TAXABLE SEDOL: B65K4T3	30,000.000	33,067.76	32,009.41
NEW JERSEY ST TPK AUTH TPK REV 7.102% 01-01-2041 BEO TAXABLE SEDOL: B4WN3T4	510,000.000	588,875.40	569,556.27

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United States - USD			
NORTH TEX TWY AUTH REV 6.718% 01-01-2049BEO TAXABLE SEDOL: B3XNKQ2	195,000.000	223,457.26	216,715.67
NY N Y TAXABLE-BUILD AMER BDS-F-1 6.271 DUE 12-01-2037 SEDOL: B5BC128	300,000.000	355,920.43	314,899.95
PENNSYLVANIA ECONOMIC DEV FING AUTH REV 6.532% 06-15-2039 BEO TAXABLE SEDOL: BGMC4B4	400,000.000	400,000.00	425,826.56
PORT AUTH N Y & N J 4.458% 10-01-2062 BEO TAXABLE SEDOL: B8FPQ52	700,000.000	699,526.73	587,994.19
PUT SWO USD BNPAFRPP P 3.84% / R 1DSOFR 317U7QAA5 01/06/2025 SEDOL: 9MYMW6U	-100,000.000	-262.50	-1,905.44
PUT SWO USD BOFAUS6S P 4.1% / R 1DSOFR 317U7SEA7 01/16/2025 SEDOL: 9MYSJ0U	-100,000.000	-280.00	-556.36
PUT SWO USD CHASUS33 P 3.85% / R 1DSOFR 317U7QCA3 01/06/2025 SEDOL: 9MYMM7U	-100,000.000	-262.50	-1,826.60
PUT SWO USD CHASUS33 P 3.933% / R 1DSOFR 317U7P1A7 01/02/2025 SEDOL: 9MYJSAU	-100,000.000	-317.50	-1,141.18
PUT SWO USD CHASUS33 P 3.97% / R 1DSOFR 317U7RVA0 01/13/2025 SEDOL: 9MYRDXU	-100,000.000	-270.00	-1,101.62
PUT SWO USD GSCMUS33 P 3.896% / R 1DSOFR 317U7PSA8 01/06/2025 SEDOL: 9MYKM4U	-100,000.000	-290.00	-1,472.11
PUT SWO USD GSCMUS33 P 3.9% / R 1DSOFR 317U7Q3A3 01/06/2025 SEDOL: 9MYLW0U	-100,000.000	-268.25	-1,442.11
PUT SWO USD GSCMUS33 P 4.071% / R 1DSOFR 317U7S7A5 01/13/2025 SEDOL: 9MYRY2U	-100,000.000	-275.00	-602.43
PUT SWO USD GSCMUS33 P 4.09% / R 1DSOFR 317U7SOA6 01/17/2025 SEDOL: 9MYTD6U	-200,000.000	-545.00	-1,225.98
PUT SWO USD GSCMUS33 P 4.222% / R 1DSOFR 317U7UVA3 01/21/2025 SEDOL: 9MYWSFU	-200,000.000	-605.00	-622.96
PUT SWO USD GSCMUS33 P 4.275% / R 1DSOFR 317U7UDA3 01/21/2025 SEDOL: 9MYVYJU	-400,000.000	-1,230.00	-868.40
PUT SWO USD GSCMUS33 P 4.286% / R 1DSOFR 317U7VZA7 01/27/2025 SEDOL: 9MZ1MJU	-200,000.000	-647.50	-551.50
PUT SWO USD GSCMUS33 P 4.3% / R 1DSOFR 317U7UXA1 01/23/2025 SEDOL: 9MYXGNU	-200,000.000	-650.00	-411.56
PUT SWO USD GSCMUS33 P 4.308% / R 1DSOFR 317U7VKA3 01/24/2025 SEDOL: 9MYXQYU	-200,000.000	-665.00	-413.00

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<i>Other</i>			
United States - USD			
PUT SWO USD PNBUS33CHA P 3.89% / R 1DSOFR 317U7Q6A0 01/06/2025 SEDOL: 9MYLQ1U	-100,000.000	-275.00	-1,517.40
RA CAPITAL HEALTHCARE INTERNATIONAL FUNDLTD CUSIP: 9952XC993	2,977,964.580	2,977,964.58	3,024,106.00
SAN ANTONIO TEX ELEC & GAS REV 5.985% 02-01-2039 BEO TAXABLE SEDOL: B3VRMC6	205,000.000	217,892.18	212,018.75
TBA COLLATERAL RECEIVABLE FROM MORGAN STANLEY SEDOL: 9A6FF6U	15,000.000	15,000.00	15,000.00
TEXAS ST 5.517% 04-01-2039 BEO TAXABLE SEDOL: B78JF35	235,000.000	243,530.93	234,928.91
THE CHILDRENS INVESTMENT FUND, LP CUSIP: 9952XH992	46,923,398.750	46,923,398.75	90,450,428.00
TX NAT GAS SECURITIZATION FIN CORP 5.169% 04-01-2041 SEDOL: BN7BQ75	500,000.000	511,155.00	492,392.80
UBS GROUP CUSIP: 996390126	600,000.000	0.00	0.00
UNIV CALIF REGTS MED CTR POOLED REV 6.583% 05-15-2049 BEO TAXABLE SEDOL: B8C1VQ9	280,000.000	310,362.45	300,642.19
UNIVERSITY CALIF REVS 4.858% 05-15-2112 BEO TAXABLE SEDOL: B7MQN72	50,000.000	44,425.23	41,554.99
UNIVERSITY MICH UNIV REVS TAXABLE-GEN-SER A 4.454% 04-01-2122 SEDOL: BPJHST1	725,000.000	671,639.41	568,875.75
UNIVERSITY TEX UNIV REVS 2.439% 08-15-2049 BEO TAXABLE SEDOL: BMQC6S3	60,000.000	38,524.55	35,798.35
UNIVERSITY VA UNIV REVS 6.2% 09-01-2039 BEO TAXABLE SEDOL: B3XQ2J8	165,000.000	180,409.93	173,767.72
WASHINGTON ST CONVENTION CTR PUB FACS DIST 6.79% 07-01-2040 BEO TAXABLE CUSIP: 93976AAH5	85,000.000	85,000.00	89,087.99
Total United States - USD		191,810,507.43	323,383,607.71
Uruguay - USD			
REPUBLICA ORIENT URUGUAY 5.25% T-BOND 09-10-2060 CUSIP: 760942BG6	215,000.000	203,906.20	195,646.66
Total Uruguay - USD		203,906.20	195,646.66

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<i>Other</i>			
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		296,441,938.83	492,144,806.24
<i>Other Liabilities</i>			
Pending foreign exchange sales: Australian dollar	0.000	-28,535.10	-27,243.08
Pending foreign exchange sales: Euro	0.000	-720,081.05	-708,001.98
Pending foreign exchange sales: British pound sterling	0.000	-1,031,860.21	-1,018,092.24
Pending foreign exchange sales: Mexican peso	0.000	-208,936.23	-203,114.81
Pending foreign exchange sales: Peruvian nuevo sol	0.000	-693,859.96	-694,368.97
Pending foreign exchange sales: United States dollar	0.000	-175,994.23	-175,994.23
Pending foreign exchange sales: South African rand	0.000	-1,069,468.36	-1,004,986.83
Pending trade purchases: United States dollar	0.000	-170,671,449.02	-170,671,449.02
Other Payables: United States dollar	0.000	-20,671,031.91	-20,671,031.91
Total - all currencies		-195,271,216.07	-195,174,283.07
Total Other Liabilities		-195,271,216.07	-195,174,283.07
Total		1,396,874,474.92	1,711,300,239.30

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