

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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.

Part I Annual Report Identification Information

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

- A This return/report is for: a multiemployer plan, a multiple-employer plan, 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, 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, E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here

Part II Basic Plan Information—enter all requested information

1a Name of plan: HONEYWELL SAVINGS AND OWNERSHIP PLAN MASTER TRUST
1b Three-digit plan number (PN): 001
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): HONEYWELL INTERNATIONAL INC
2b Employer Identification Number (EIN): 04-6736894
2c Plan Sponsor's telephone number: 877-258-3699
2d Business code (see instructions)

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

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

Table with 4 columns: SIGN HERE, Signature, Date, and Name. Rows include: Filed with authorized/valid electronic signature, Signature of plan administrator, Signature of employer/plan sponsor, and Signature of DFE.

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2024) v. 240311

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 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 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 _____

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

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

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

BLACKROCK INSTITUTIONAL TRUST CO NA

94-3112180

(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?
25 28 50 51 62 99	NONE	2026797	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)

M.D. SASS INVESTOR SERVICES, INC.

13-2703405

(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	NONE	1259522	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)

ATLANTA CAPITAL MANAGEMENT COMPANY

58-2236910

(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 68 71	NONE	1192287	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)

PAYDEN & RYGEL

95-3921788

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1121579	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)

GLOBEFLEX CAPITAL LP

33-0597629

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 28 50 51 68	NONE	963832	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)

BULLSEYE ASSET MANAGEMENT LLC

27-3166603

(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 68	NONE	874621	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)

THE NORTHERN TRUST COMPANY

36-1561860

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
25 28 17 50 51 52 62	NONE	694006	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)

MACQUARIE INVESTMENT MANAGEMENT ADV

23-2859590

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	474502	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>	0	Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>

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

EATON VANCE MANAGEMENT

04-3101341

(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	NONE	399687	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)

JP MORGAN INVESTMENT MANAGEMENT INC

13-3200244

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 28 50 51	NONE	267485	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

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?
24 28 50 51	NONE	178897	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)

CHILTON CAPITAL MANAGEMENT LLC

46-6465486

(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 68	NONE	176058	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)

CROWE LLP

35-0921680

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	31100	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
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	
(a) Enter service provider name as it appears on line 2	(b) Service Codes (see instructions)	(c) Enter amount of indirect compensation
(d) Enter name and EIN (address) of source of indirect compensation	(e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.	

Part II Service Providers Who Fail or Refuse to Provide Information

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

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

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

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

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

Explanation:

SCHEDULE D (Form 5500) <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.	OMB No. 1210-0110 <hr/> 2024 <hr/> 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>HONEYWELL SAVINGS AND OWNERSHIP PLAN MASTER TRUST</u>	B Three-digit plan number (PN)	<u>001</u>
C Plan or DFE sponsor's name as shown on line 2a of Form 5500 <u>HONEYWELL INTERNATIONAL INC</u>	D Employer Identification Number (EIN) <u>04-6736894</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>QM COLLECTIVE DAILY EAFE INDEX LEND</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u>		
c EIN-PN <u>45-6138589-017</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>200201730</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COL AGG BOND INDEX FUND NON-LEND</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u>		
c EIN-PN <u>45-6138589-088</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>16838549</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT GLOBAL REAL ESTATE INDEX FD</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u>		
c EIN-PN <u>45-6138589-104</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>16048682</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COL RUSSELL 1000 GROWTH-NON LEND</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u>		
c EIN-PN <u>45-6138589-099</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>1393306670</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>NT COLLECTIVE RUSSELL 1000 VALUE</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u>		
c EIN-PN <u>45-6138589-098</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>541965663</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>S&P 500 INDEX FD LE NON L</u>		
b Name of sponsor of entity listed in (a): <u>NORTHERN TRUST GLOBAL INVESTMENTS</u>		
c EIN-PN <u>45-6138589-003</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>2979398132</u>
a Name of MTIA, CCT, PSA, or 103-12 IE: <u>BLACKROCK EMERGING MKTS NONLENDING</u>		
b Name of sponsor of entity listed in (a): <u>BLACKROCK</u>		
c EIN-PN <u>26-3832702-001</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>98790774</u>

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LIFEPATH INDEX RETIREMENT		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 26-4019464-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 723217775
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LIFEPATH INDEX 2025 FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 26-4020456-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 0
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LIFEPATH INDEX 2035 FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 26-4020637-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 483367675
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LIFEPATH INDEX 2045 FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 26-4020794-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 300000251
a Name of MTIA, CCT, PSA, or 103-12 IE: SPRUCEGROVE U.S. INTERNATIONAL POOL		
b Name of sponsor of entity listed in (a): SPRUCEGROVE INVESTMENT MANAGEMENT LTD.		
c EIN-PN 98-0399967-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 67151469
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LIFEPATH INDEX 2030 FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 26-4020542-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 524680552
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LIFEPATH INDEX 2040 FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 26-4020715-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 370314666
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LIFEPATH INDEX 2050 FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 26-4020887-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 280366670
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LIFEPATH INDEX 2055 FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 27-1620812-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 253772403
a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK LIFEPATH 2060 NL FUND		
b Name of sponsor of entity listed in (a): BLACKROCK		
c EIN-PN 47-2022883-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 149619533

a Name of MTIA, CCT, PSA, or 103-12 IE: **BLACKROCK LIFEPATH INDEX 2065 FUND**

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

c EIN-PN 84-1915237-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 79592108
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a Name of MTIA, CCT, PSA, or 103-12 IE: **US DEBT INDEX NON-LENDABLE FD**

b Name of sponsor of entity listed in (a): **BLACKROCK INSTL TRUST CO**

c EIN-PN 26-4149955-001	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 269001338
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a Name of MTIA, CCT, PSA, or 103-12 IE: **NT COL EXTND EQUITY MARKET NON-LEND**

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

c EIN-PN 45-6138589-100	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 27826842
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a Name of MTIA, CCT, PSA, or 103-12 IE: **NTGI COLLECTIVE GOVERNMENT STIF**

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

c EIN-PN 45-6138589-068	d Entity code C	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 145690701
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a Name of MTIA, CCT, PSA, or 103-12 IE:

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

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

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

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

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

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

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

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

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

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

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

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

c EIN-PN	d Entity code	e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)
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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.	<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 HONEYWELL SAVINGS AND OWNERSHIP PLAN MASTER TRUST	B Three-digit plan number (PN) ▶ 001
C Plan sponsor's name as shown on line 2a of Form 5500 HONEYWELL INTERNATIONAL INC	D Employer Identification Number (EIN) 04-6736894

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)	
c General investments:		
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	16506510
(2) U.S. Government securities	1c(2)	529042839
(3) Corporate debt instruments (other than employer securities):		
(A) Preferred	1c(3)(A)	581099
(B) All other	1c(3)(B)	1135033305
(4) Corporate stocks (other than employer securities):		
(A) Preferred	1c(4)(A)	597819
(B) Common	1c(4)(B)	1303620864
(5) Partnership/joint venture interests	1c(5)	
(6) Real estate (other than employer real property)	1c(6)	
(7) Loans (other than to participants)	1c(7)	
(8) Participant loans	1c(8)	
(9) Value of interest in common/collective trusts	1c(9)	8921152183
(10) Value of interest in pooled separate accounts	1c(10)	
(11) Value of interest in master trust investment accounts	1c(11)	
(12) Value of interest in 103-12 investment entities	1c(12)	
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	310159994
(14) Value of funds held in insurance company general account (unallocated contracts).....	1c(14)	
(15) Other.....	1c(15)	177800201

1d Employer-related investments:		(a) Beginning of Year	(b) End of Year
(1) Employer securities.....	1d(1)	4022106731	3803799660
(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	15267703732	16198294474
Liabilities			
g Benefit claims payable.....	1g		
h Operating payables.....	1h		
i Acquisition indebtedness.....	1i		
j Other liabilities.....	1j		
k Total liabilities (add all amounts in lines 1g through 1j).....	1k	0	0
Net Assets			
l Net assets (subtract line 1k from line 1f).....	1l	15267703732	16198294474

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)	2063122	
(B) U.S. Government securities.....	2b(1)(B)	4812122	
(C) Corporate debt instruments.....	2b(1)(C)	49979773	
(D) Loans (other than to participants).....	2b(1)(D)		
(E) Participant loans.....	2b(1)(E)		
(F) Other.....	2b(1)(F)	2678396	
(G) Total interest. Add lines 2b(1)(A) through (F)	2b(1)(G)		59533413
(2) Dividends:			
(A) Preferred stock.....	2b(2)(A)	6072	
(B) Common stock.....	2b(2)(B)	93406356	
(C) Registered investment company shares (e.g. mutual funds).....	2b(2)(C)	852968	
(D) Total dividends. Add lines 2b(2)(A) , (B) , and (C)	2b(2)(D)		94265396
(3) Rents.....	2b(3)		
(4) Net gain (loss) on sale of assets:			
(A) Aggregate proceeds.....	2b(4)(A)	7412691984	
(B) Aggregate carrying amount (see instructions).....	2b(4)(B)	7338614806	
(C) Subtract line 2b(4)(B) from line 2b(4)(A) and enter result.....	2b(4)(C)		74077178
(5) Unrealized appreciation (depreciation) of assets:			
(A) Real estate.....	2b(5)(A)		
(B) Other.....	2b(5)(B)	375627354	
(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)		1403513004
(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)		32108056
c Other income	2c		2909718
d Total income. Add all income amounts in column (b) and enter total	2d		2042034119

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)	3502	
(4) IQPA audit fees	2i(4)		
(5) Investment advisory and investment management fees	2i(5)	8936049	
(6) Bank or trust company trustee/custodial fees	2i(6)	694006	
(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)	42335	
(12) Total administrative expenses. Add lines 2i(1) through (11)	2i(12)		9675892
j Total expenses. Add all expense amounts in column (b) and enter total	2j		9675892

Net Income and Reconciliation

k Net income (loss). Subtract line 2j from line 2d	2k		2032358227
l Transfers of assets:			
(1) To this plan	2l(1)		759291572
(2) From this plan	2l(2)		1861059057

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 _____.

Form 5500

Annual Return/Report of Employee Benefit Plan

OMB Nos. 1210-0110 1210-0089

2024

This Form is Open to Public Inspection

Department of the Treasury Internal Revenue Service

Department of Labor Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

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.

Part I Annual Report Identification Information

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

- A This return/report is for: a multiemployer plan, a multiple-employer plan, 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, 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, E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here

Part II Basic Plan Information—enter all requested information

1a Name of plan: HONEYWELL SAVINGS AND OWNERSHIP PLAN MASTER TRUST
1b Three-digit plan number (PN): 001
1c Effective date of plan
2a Plan sponsor's name (employer, if for a single-employer plan): HONEYWELL INTERNATIONAL INC
2b Employer Identification Number (EIN): 04-6736894
2c Plan Sponsor's telephone number: 877-258-3699
2d Business code (see instructions)

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

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

Table with 4 columns: SIGN HERE, Signature of plan administrator, Date, Enter name of individual signing as plan administrator. Includes a DocuSigned signature for Cliff Kenyon dated 19-Nov-2025.

For Paperwork Reduction Act Notice, see the Instructions for Form 5500.

Form 5500 (2024) v. 240311

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 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 type="checkbox"/> Trust (4) <input type="checkbox"/> General assets of the sponsor
--	--

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

a Pension Schedules (1) <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 _____ (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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5500 Supplemental Schedules

1 JAN 24 - 31 DEC 24

Honeywell Savings and Ownership Plan Master Trust
 EIN: 04-6736894 PN: 001
 Schedule H Line 4j - Schedule of Reportable Transactions
 December 31, 2024

Account number V3600
 Account Name HONEYWELL SAVINGS PLAN POOLS

◆ 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				
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	509	804,296,917.60			0.00	804,296,917.60	804,296,917.60
	Total dispositions	420		954,662,616.93		0.00	954,662,616.93	954,662,616.93
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	950	1,633,367,497.13			0.00	1,633,367,497.13	1,633,367,497.13
	Total dispositions	736		1,496,751,254.16		0.00	1,496,751,254.16	1,496,751,254.16

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 15,210,664,058.58

◆ 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									
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	11,124,919.720	22 Jan 24	100.0000			0.00	11,124,919.72	11,124,919.72	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	11,091,907.950	29 Jan 24	100.0000			0.00	11,091,907.95	11,091,907.95	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	11,049,410.290	13 May 24	100.0000			0.00	11,049,410.29	11,049,410.29	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-11,124,919.720	22 Jan 24		100.0000		0.00	11,124,919.72	11,124,919.72	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-11,091,907.950	29 Jan 24		100.0000		0.00	11,091,907.95	11,091,907.95	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-11,049,410.290	13 May 24		100.0000		0.00	11,049,410.29	11,049,410.29	0.00
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	-1,046,959.900	2 Dec 24		100.0000		0.00	1,046,959.90	1,046,959.90	0.00

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 11,183,181.23

◆ 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				
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	9	11,442,819.09		0.00	11,442,819.09	11,442.819.09
	Total dispositions	12		22,580,341.55	0.00	22,580,341.55	22,580.341.55
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	Total acquisitions	12	22,562,539.66		0.00	22,562,539.66	22,562.539.66
	Total dispositions	22		13,491,946.71	0.00	13,491,946.71	13,491.946.71

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 11,183,181.23

◆ **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				
MFO BLACKROCK LIFEPATH INDEX RETIREMENT NL CL F CUSIP: 06739X540	Total acquisitions	3	14,427.43		0.00	14,427.43	14,427.43
	Total dispositions	102			0.00	6,600,434.12	10,320,247.56

NOTE: TRANSACTIONS ARE BASED ON THE 2023-12-31 VALUE (INCLUDING ACCRUALS) OF 50,896,423.06

◆ 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>			
AUD - Australian dollar	161,006.120	169,383.09	161,006.12
BRL - Brazilian real	1.150	1.32	1.15
CAD - Canadian dollar	519,069.730	518,998.52	519,069.73
CHF - Swiss franc	1,103.420	1,117.13	1,103.42
DKK - Danish krone	12.230	12.38	12.23
EUR - Euro	16,802.610	16,846.13	16,802.61
GBP - British pound sterling	512.960	513.47	512.96
HKD - Hong Kong dollar	20,123.730	20,104.89	20,123.73
HUF - Hungarian forint	0.010	0.01	0.01
ILS - New Israeli shekel	34,200.600	33,666.99	34,200.60
JPY - Japanese yen	7,293.100	7,295.95	7,293.10
NOK - Norwegian krone	27,396.470	28,878.40	27,396.47
NZD - New Zealand dollar	301.020	325.63	301.02
SEK - Swedish krona	0.310	0.32	0.31
SGD - Singapore dollar	300.540	305.52	300.54
TRY - Turkish lira	865.330	3,797.54	865.33
USD - United States dollar	-1,607.280	-1,607.28	-1,607.28
Total - all currencies		799,640.01	787,382.05
Total Non-Interest Bearing Cash - USD		799,640.01	787,382.05
<i>Receivables - Other - USD</i>			
United States dollar	0.000	-3,795.00	-3,795.00
Pending foreign exchange purchases: Euro	0.000	1,367,085.15	1,338,116.92
Pending foreign exchange purchases: United States dollar	0.000	2,629,835.53	2,629,835.53
Total - all currencies		3,993,125.68	3,964,157.45
Total Receivables - Other - USD		3,993,125.68	3,964,157.45

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

◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Certificates of Deposit</i>			
Finland - USD			
NORDEA BANK AB NEW YORK BRH 21/03/2025 DTD 03-22-2024 VAR RT DUE 03-21-2025 CUSIP: 65558U7D8	7,500,000.000	7,502,295.00	7,503,803.03
Total Finland - USD		7,502,295.00	7,503,803.03
Sweden - USD			
SKANDINAVISKA ENSKILDA BANKEN DTD 03-11-2024 FLTG CD 03-07-2025 CUSIP: 83050P5X3	9,000,000.000	9,000,000.00	9,002,706.48
Total Sweden - USD		9,000,000.00	9,002,706.48
Total Certificates of Deposit		16,502,295.00	16,506,509.51
<i>U.S. Government Securities</i>			
United States - USD			
FANNIE MAE POOL #BV6816 5.0% 09-01-2053 CUSIP: 3140MLSE1	388,105.680	369,428.10	379,163.35
FANNIE MAE SR 11-47 CL LW 4.0% 06-25-2041 CUSIP: 31397UEH8	87,848.220	93,805.42	83,520.38
FED HOME LN MTG 1.5% DUE 04-01-2037 CUSIP: 3132D6BQ2	198,295.570	178,373.07	170,018.53
FED HOME LN MTG 2.5% DUE 09-01-2051 CUSIP: 3133ASGT4	319,567.160	271,644.56	263,904.98
FEDERAL FARM CREDIT 4.5% 07-01-2045 CUSIP: 3132DMPF6	116,767.870	131,765.25	113,175.56
FEDERAL HOME LN BKS 2.125% DUE 09-14-2029 REG SEDOL: BJYMN50	170,000.000	182,865.60	153,623.76
FEDERAL HOME LN MTG CORP MULTICLASS SER 3411 CL FL FLTG RATE 02-15-2038 CUSIP: 31397RFC5	48,271.670	48,558.28	48,154.93
FEDERAL HOME LN MTG CORP POOL #A85070 4.5% 03-01-2039 BEO CUSIP: 312931T32	66,805.880	74,050.14	64,833.82
FEDERAL HOME LN MTG CORP POOL #G08653 3%07-01-2045 BEO CUSIP: 3128MJWP1	72,897.100	74,690.29	63,574.16
FEDERAL HOME LN MTG CORP POOL #G08693 3.5% 03-01-2046 BEO CUSIP: 3128MJXX3	23,015.010	24,018.33	20,675.34
FEDERAL HOME LN MTG CORP POOL #G16348 2.5% 11-01-2032 BEO CUSIP: 3128MFHZ4	48,103.700	46,517.77	45,126.84

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL HOME LN MTG CORP POOL #RA-7097 3.5% 04-01-2052 CUSIP: 3133KN3E1	401,627.500	362,155.04	356,840.72
FEDERAL HOME LN MTG CORP POOL #SD-8196 3.5% DUE 01-01-2052 REG CUSIP: 3132DWC92	47,496.010	49,507.16	42,202.82
FEDERAL HOME LN MTG CORP POOL #SD3952 2.5% 03-01-2052 BEO CUSIP: 3132E0L91	217,415.680	174,968.67	179,816.73
FEDERAL HOME LN MTG CORP POOL #SD4432 2.5% 02-01-2052 BEO CUSIP: 3132E04R0	252,912.500	209,759.32	209,224.87
FEDERAL HOME LN MTG CORP POOL #SD8461 5.0% 09-01-2054 CUSIP: 3132DWMJ9	245,349.320	242,665.81	236,810.07
FEDERAL HOME LN MTG CORP POOL #S0-5898 3% 08-15-2042 BEO CUSIP: 3128HXRT4	270,501.300	259,005.01	241,399.32
FEDERAL HOME LN MTG CORP POOL #S0-6028 3% 08-15-2042 BEO CUSIP: 3128HXVV4	61,123.320	58,525.57	55,162.70
FEDERAL HOME LN MTG CORP POOL #ZS4648 4%01-01-2046 BEO CUSIP: 3132A5EV3	40,066.380	43,403.13	37,193.21
FEDERAL HOME LN MTG CORP POOL #ZT0240 3.5% 01-01-2048 BEO CUSIP: 3132ACHR4	178,552.790	190,102.95	160,185.71
FEDERAL HOME LN MTG CORP Q1-4126 3.5% DUE 12-01-2042 CUSIP: 3132HQSP8	128,641.860	130,450.89	117,368.27
FEDERAL HOME LN MTG CORP Q1-6560 4.0% DUE 03-01-2043 CUSIP: 3132J7WW8	227,991.800	238,483.00	212,304.18
FEDERAL HOME LN MTG CORP SER 2463 CL FJ FLTG RT DUE 03-15-2032 CUSIP: 31392MT93	49,194.720	50,147.85	49,627.69
FEDERAL HOME LN MTG CORP SER 3423 CL FX FLTG RT DUE 03-15-2038 CUSIP: 31397RVD5	300,000.000	310,875.00	311,950.98
FEDERAL HOME LN MTG CORP SER 3688 CL NB 4.5 DUE 11-15-2036 CUSIP: 3137A0MY8	362,142.770	384,776.70	356,867.26
FEDERAL HOME LN MTG CORP SER 3806 CL P 4.5 DUE 01-15-2041 CUSIP: 3137A6Z47	2,151.340	2,288.49	2,143.56
FEDERAL HOME LN MTG CORP U9-1363 4.0% DUE 05-01-2043 CUSIP: 3132HBML6	165,836.440	170,811.52	155,585.73
FEDERAL HOME LN MTG CORP 1% 04-15-2054 CUSIP: 3137F7L37	4,059,112.120	4,110,485.25	3,684,788.92
FEDERAL HOME LN MTG CORP 2.5% 11-01-2051 CUSIP: 3132DWCP6	796,505.740	678,523.34	649,420.65

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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			
FEDERAL HOME LN MTG CORP 2% 04-01-2052 CUSIP: 3132DWDH3	173,954.130	146,230.20	135,506.38
FEDERAL HOME LOAN MORTGAGE CORP #FR SD8288 5.0% 01-01-2053 SEDOL: BQWP5V0	87,653.080	87,968.07	84,612.40
FEDERAL HOME LOAN MORTGAGE CORP POOL #SB8153 2.0% DUE 05-01-2037 REG CUSIP: 3132D6BW9	285,177.030	263,499.12	251,834.76
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 09-01-2051 CUSIP: 3132DMXG5	78,200.880	81,707.71	64,752.86
FEDERAL HOME LOAN MORTGAGE CORP 2.5% 12-01-2051 CUSIP: 3132DM2M6	267,526.240	216,278.25	219,628.47
FEDERAL HOME LOAN MORTGAGE CORP 2% 02-01-2036 CUSIP: 3132D6N30	258,155.830	243,876.59	228,987.63
FEDERAL HOME LOAN MORTGAGE CORP 2% 06-01-2051 CUSIP: 3132DWB79	94,210.860	95,460.92	73,767.84
FEDERAL HOME LOAN MORTGAGE CORP 2% 09-01-2051 CUSIP: 3132DWCB7	227,258.190	230,667.03	177,837.49
FEDERAL HOME LOAN MORTGAGE CORP 4% 10-01-2052 CUSIP: 3132DN4J9	309,045.720	289,971.81	283,117.79
FEDERAL HOME LOAN MORTGAGE CORP 6.5% 01-01-2054 CUSIP: 3132DWKJ1	184,332.180	188,868.48	188,280.79
FEDERAL NATIONAL MORTGAGE ASSOC SER 2006-56 CL DC FLTG RT DUE 07-25-2036 CUSIP: 31395NXE2	53,635.580	53,442.79	52,900.34
FEDERAL NATIONAL MORTGAGE ASSOC SER 2011-146 CL HB 4% DUE 10-25-2041 CUSIP: 3136A3LT6	8,885.270	9,040.76	8,776.80
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 02-01-2052 CUSIP: 3133KNSC8	382,341.950	313,580.13	314,095.01
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 04-01-2052 CUSIP: 3140QNUY6	421,228.910	395,165.35	345,581.54
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 07-01-2050 SEDOL: BN2XDM0	93,928.200	100,488.49	77,792.81
FEDERAL NATIONAL MORTGAGE ASSOC 2.5% 11-01-2051 CUSIP: 3140M2CY6	71,892.890	73,622.83	59,377.71
FEDERAL NATIONAL MORTGAGE ASSOC 2% 04-01-2051 CUSIP: 3140L8ZL7	157,901.560	159,492.92	123,703.19
FEDERAL NATIONAL MORTGAGE ASSOC 2% 11-01-2051 CUSIP: 3140M2CL4	38,164.240	38,152.31	30,171.86

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
FEDERAL NATIONAL MORTGAGE ASSOC 3.54% 11-01-2032 CUSIP: 3140LHKP4	600,000.000	588,375.00	546,514.77
FEDERAL NATL MTG ASSN GTD MTG POOL #AJ7711 2.5% 12-01-2026 BEO CUSIP: 3138E0R92	4,749.260	4,931.07	4,657.38
FEDERAL NATL MTG ASSN GTD MTG POOL #AL4856 FLTG RT DUE 10-01-2040 REG CUSIP: 3138EMME8	313.750	336.06	324.07
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7685 4.5% 08-01-2045 BEO CUSIP: 3138EQRF1	131,319.820	147,378.79	126,540.83
FEDERAL NATL MTG ASSN GTD MTG POOL #AL7804 4% 01-01-2043 BEO CUSIP: 3138EQU67	71,630.830	77,978.82	67,561.14
FHLMC GOLD G60765 3 11-01-2046 CUSIP: 31335AZ68	156,385.130	151,797.44	135,735.50
FHLMC GOLD POOL -18662 2.5% 10-01-2032 CUSIP: 3128MMWY5	15,532.570	15,487.68	14,564.03
FHLMC GOLD U99043 3.5 04-01-2043 CUSIP: 3132H7BM5	48,547.820	48,441.60	44,033.80
FHLMC G67708 3.5% DUE 03-01-2048 CUSIP: 3132XCR56	173,607.950	173,282.42	156,040.41
FHLMC MULTICLASS FHLMC #S0-5783 SER 264 CL F1 FLT RT 07-15-2042 CUSIP: 3128HXM85	74,104.250	74,081.10	73,187.06
FHLMC MULTICLASS FHLMC #S0-6937 11-15-2043 CUSIP: 3132HTV60	107,766.470	107,497.06	106,150.59
FHLMC MULTICLASS PREASSIGN 00249 5 02-15-2035 CUSIP: 31395TLJ1	106,068.470	113,420.01	106,526.37
FHLMC MULTICLASS PREASSIGN 00792 5.5 03-15-2035 CUSIP: 31395R2Z0	31,173.150	36,121.90	31,419.69
FHLMC MULTICLASS SER 004740 CL BA 3 09-15-2045 CUSIP: 3137FCC44	2,349.180	2,374.69	2,294.47
FHLMC MULTICLASS SER 19-1 CL MT 3.5% 07-25-2058 REG CUSIP: 35563PJEO	195,572.370	193,648.63	170,721.50
FHLMC MULTICLASS SER 2525 CL AM 4.5 04-15-2032 CUSIP: 31392XUX4	25,791.980	27,081.58	25,535.31
FHLMC MULTICLASS SER 3171 CL AF 06-15-2036 CUSIP: 31396TS95	47,311.980	47,193.67	46,759.15
FHLMC MULTICLASS SER 3187 CL Z 5 07-15-2036 CUSIP: 31396UUY4	12,200.010	12,822.50	12,268.79

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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			
FHLMC MULTICLASS SER 3292 CL FD 03-15-2037 CUSIP: 31397FRJ3	47,752.350	47,349.41	47,015.32
FHLMC MULTICLASS SER 3325 CL EF 06-15-2037 CUSIP: 31397JDM3	17,255.980	17,196.66	17,008.33
FHLMC MULTICLASS SER 3368 CL AF FLT RT 09-15-2037 CUSIP: 31397KL82	49,572.830	49,944.67	49,475.65
FHLMC MULTICLASS SER 3387 CL FD 11-15-2037 CUSIP: 31397PFB1	32,248.700	32,319.24	32,012.68
FHLMC MULTICLASS SER 3397 CL FC FLTG 12-15-2037 CUSIP: 31397PLU2	24,611.690	24,692.46	24,564.26
FHLMC MULTICLASS SER 3662 CL ZB 5.5 08-15-2036 CUSIP: 31398VSY3	18,473.660	19,702.21	18,778.87
FHLMC MULTICLASS SER 3776 CL KB 3.5 12-15-2025 CUSIP: 3137A3S91	75,953.150	79,940.70	75,424.17
FHLMC MULTICLASS SER 3786 CL LB 3 01-15-2026 CUSIP: 3137A5TT1	42,636.440	42,103.50	42,263.15
FHLMC MULTICLASS SER 3816 CL HN 4.5 01-15-2041 CUSIP: 3137A6R46	245,267.010	259,829.72	241,808.18
FHLMC MULTICLASS SR 24-1 CL MT 3 11-25-2063 CUSIP: 35563PR43	333,135.800	272,338.52	269,426.88
FHLMC MULTICLASS SR 3688 CL BC 4.5 07-15-2040 CUSIP: 3137A0MB8	166,662.430	178,016.28	164,281.91
FHLMC MULTICLASS SR 3814 CL B 3 02-15-2026 CUSIP: 3137A6L67	8,593.440	8,691.46	8,517.45
FHLMC MULTICLASS TRANCHE 00154 3.511 04-25-2030 CUSIP: 3137BK GK0	260,000.000	274,909.37	245,238.50
FHLMC POOL #SD0044 4.0% DUE 07-01-2049 CUSIP: 3132DM BM6	32,287.610	34,492.25	29,914.67
FHLMC POOL #S0-7108 ADJ RT 03-15-2044 CUSIP: 3132HT3R5	67,707.850	67,686.68	66,991.06
FHLMC POOL #1N1433 ADJ RT 02-01-2037 CUSIP: 3128QH SW1	174.280	183.92	176.70
FHLMC SER 3980 CL LG 3 01-15-2027 CUSIP: 3137AK LM1	200,021.480	194,020.83	197,221.72
FHLMC SER 5063 CL MB 0.5% 01-25-2051 CUSIP: 3137F8WG4	115,225.930	81,810.40	82,463.52

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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			
FHLMC UMBS 30Y FIXED 3% 02-01-2052 CUSIP: 3133KNNT6	343,651.940	355,357.55	291,599.32
FNMA POOL #BL3368 2.84% 11-01-2031 CUSIP: 3140HJW69	725,000.000	711,632.81	640,962.20
FNMA SER 07-58 CL FG FLTG RT 06-25-2037 CUSIP: 31396V4B1	13,854.440	13,733.22	13,614.30
FNMA # POOL #BL4956 2.41% 11-01-2029 CUSIP: 3140HWQJ4	609,748.920	611,082.73	550,782.35
FNMA FNR SER 13-13 CL MA 4 DUE 01-25-2043 BEO CUSIP: 3136ACF97	150,374.560	157,423.37	143,578.50
FNMA FNR SER 2013-20 CL DL 4 DUE 03-25-2033 BEO CUSIP: 3136ACTJ0	18,775.470	19,585.14	18,107.28
FNMA POOL #AA3518 6.898% 05-01-2037 BEO CUSIP: 31416L4C7	281.060	299.06	290.35
FNMA POOL #AE0392 5.5% 12-01-2039 BEO SEDOL: B60RZNO	7,554.160	8,342.61	7,589.44
FNMA POOL #AE4682 FLTG RT DUE 10-01-2040 REG CUSIP: 31419FFY7	1,199.050	1,270.25	1,237.07
FNMA POOL #AM4991 3.97% DUE 12-01-2025 BEO CUSIP: 3138L5RM4	228,403.880	253,010.84	227,008.13
FNMA POOL #AM7883 3.18% DUE 02-01-2030 REG CUSIP: 3138L8XM1	404,602.720	418,763.83	378,011.22
FNMA POOL #AN1872 2.9% DUE 05-01-2029 BEO CUSIP: 3138LECJ8	256,059.810	258,140.27	238,286.10
FNMA POOL #AN3131 2.25% DUE 11-01-2026 BEO CUSIP: 3138LFPR3	88,155.500	88,100.41	84,614.38
FNMA POOL #AN3620 2.75% 11-01-2031 BEO CUSIP: 3138LGAW6	231,128.300	212,565.82	205,215.15
FNMA POOL #AN6214 3.03% DUE 07-01-2029 BEO CUSIP: 3138LJ3Y4	474,409.260	470,480.56	443,071.43
FNMA POOL #AO8983 4% 07-01-2042 BEO CUSIP: 3138M06V7	309,649.400	324,115.84	290,744.07
FNMA POOL #AQ7306 3% 01-01-2043 BEO CUSIP: 3138MPDL6	42,899.280	41,183.31	37,932.84
FNMA POOL #AR1198 3% DUE 01-01-2043 REG CUSIP: 3138NXXKLO	19,956.240	19,157.98	17,683.37

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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			
FNMA POOL #AR1202 3% DUE 01-01-2043 REG CUSIP: 3138NKKQ9	57,741.920	55,432.26	51,055.31
FNMA POOL #AS4377 4% 02-01-2045 BEO CUSIP: 3138WD2K6	72,021.880	78,323.80	67,169.56
FNMA POOL #AS6005 3.5% 10-01-2045 BEO CUSIP: 3138WUF79	13,883.710	14,575.73	12,456.43
FNMA POOL #AS8708 2.5% 02-01-2032 BEO CUSIP: 3138WJVA3	38,290.700	37,207.77	36,064.24
FNMA POOL #BC0326 3.5% 12-01-2045 BEO SEDOL: BG1CVP8	98,931.240	102,732.23	88,760.07
FNMA POOL #BD2440 3.5% 01-01-2047 BEO SEDOL: BFXZLR0	48,502.110	48,490.76	43,515.11
FNMA POOL #BD2463 2.5% 01-01-2032 BEO CUSIP: 3140F9WZ4	19,498.950	19,706.10	18,394.05
FNMA POOL #BE3619 4% 05-01-2047 BEO SEDOL: BD31FM7	6,797.570	7,173.54	6,302.20
FNMA POOL #BE3774 4% 07-01-2047 BEO CUSIP: 3140FPFQ7	53,634.940	57,489.93	49,844.93
FNMA POOL #BE8523 4.5% 03-01-2047 BEO CUSIP: 3140FUPH5	154,428.630	165,238.63	148,008.25
FNMA POOL #BF0464 3.5% 03-01-2060 BEO CUSIP: 3140FXQS4	270,363.780	299,111.06	237,161.27
FNMA POOL #BJ2677 3.5% 04-01-2048 BEO CUSIP: 3140H36P6	63,815.010	63,695.36	57,251.60
FNMA POOL #BL0531 3.82% 07-01-2027 BEO CUSIP: 3140HRV6	457,812.830	498,193.36	446,174.69
FNMA POOL #BL0907 3.88% 12-01-2028 CUSIP: 3140HSAH4	370,000.000	415,787.50	357,186.90
FNMA POOL #BL1040 3.81% DUE 12-01-2028 BEO CUSIP: 3140HSEN7	330,000.000	357,775.00	319,114.62
FNMA POOL #BL3616 2.88% 07-01-2028 CUSIP: 3140HVAS3	690,417.800	703,686.75	651,161.22
FNMA POOL #BL4333 2.52% 11-01-2029 BEO CUSIP: 3140HVV73	462,742.610	465,417.85	419,842.58
FNMA POOL #BL5409 2.57% 02-01-2030 BEO CUSIP: 3140HXAK6	457,581.130	461,012.99	414,384.68

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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			
FNMA POOL #BL5575 2.73% 01-01-2032 CUSIP: 3140HXFR6	340,000.000	343,506.25	298,062.51
FNMA POOL #BL6267 2.01% DUE 04-01-2030 BEO CUSIP: 3140HX6D7	685,949.540	697,096.20	600,806.53
FNMA POOL #BL6279 2.22% DUE 04-01-2032 BEO CUSIP: 3140HX6R6	484,367.980	496,779.89	412,289.85
FNMA POOL #BL6319 2.29% 05-01-2028 CUSIP: 3140HYAV0	885,875.770	917,988.73	822,870.77
FNMA POOL #BL6326 1.85% 08-01-2027 CUSIP: 3140HYA40	486,517.750	494,423.63	454,192.86
FNMA POOL #BL6552 1.8% DUE 03-01-2026 BEO CUSIP: 3140HYH68	840,000.000	855,225.00	812,975.62
FNMA POOL #BL9627 1.56% 01-01-2031 BEO CUSIP: 3140J2VV5	525,000.000	529,757.81	435,575.42
FNMA POOL #BL9645 1.5% DUE 01-01-2031 BEO CUSIP: 3140J2WF9	500,000.000	503,125.00	413,254.85
FNMA POOL #BM3375 4% 01-01-2048 BEO CUSIP: 3140J7XD2	139,173.530	148,111.09	129,414.30
FNMA POOL #BM3859 2.5% 08-01-2031 BEO CUSIP: 3140J8JD6	63,844.140	61,948.77	60,497.25
FNMA POOL #BM5422 3% 09-01-2048 BEO CUSIP: 3140JAAY4	57,679.130	56,579.66	49,971.02
FNMA POOL #BM5906 4% 09-01-2048 BEO CUSIP: 3140JAR42	34,115.050	35,202.47	31,625.95
FNMA POOL #BM6492 ADJ RT 11-01-2032 CUSIP: 3140JBGA8	280,433.570	232,672.22	222,492.66
FNMA POOL #BM7075 3% 03-01-2061 BEO CUSIP: 3140JB2H8	265,584.840	240,437.29	222,778.31
FNMA POOL #BN9185 4.0% 07-01-2049 CUSIP: 3140JSF38	261,175.280	273,254.64	242,595.70
FNMA POOL #BP4357 3% DUE 02-01-2050 REG CUSIP: 3140KBZX5	220,432.930	230,524.61	195,749.16
FNMA POOL #BP5298 3.5% 03-01-2050 CUSIP: 3140KC3G5	176,190.380	187,780.41	162,038.67
FNMA POOL #BQ3023 2% DUE 10-01-2050 REG CUSIP: 3140KNLD8	49,872.250	51,033.33	39,277.84

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #BS8252 4.36% 04-01-2030 CUSIP: 3140LKE25	194,000.000	194,606.25	190,635.34
FNMA POOL #B01362 4% DUE 06-01-2049 REG CUSIP: 3140JVQQ8	176,335.960	184,767.01	165,104.59
FNMA POOL #CA1888 4.0% 06-01-2048 CUSIP: 3140Q9C27	54,908.730	55,933.97	50,901.38
FNMA POOL #CA2944 4% DUE 01-01-2049 REG CUSIP: 3140QAHW3	35,317.170	36,613.48	32,720.87
FNMA POOL #CA4372 4.5% DUE 10-01-2049 REG CUSIP: 3140QB2E7	37,600.900	40,597.22	35,789.41
FNMA POOL #CA5702 2.5% DUE 05-01-2050 REG CUSIP: 3140QDKQ6	318,438.440	261,592.21	263,620.22
FNMA POOL #CA7231 2.5% 10-01-2050 CUSIP: 3140QFA90	64,238.980	68,002.99	52,931.62
FNMA POOL #CB0867 3.5% DUE 06-01-2051 BEO CUSIP: 3140QK6D5	309,853.020	282,063.08	276,173.39
FNMA POOL #CB1131 2.5% DUE 07-01-2051 CUSIP: 3140QLHH2	375,758.500	352,919.43	309,475.85
FNMA POOL #CB2912 3.5% 02-01-2052 BEO CUSIP: 3140QNGW6	118,465.990	106,841.51	104,883.96
FNMA POOL #CB3265 3% 04-01-2052 BEO CUSIP: 3140QNTX0	368,206.160	316,599.75	312,640.65
FNMA POOL #FM2905 3% 11-01-2048 BEO CUSIP: 3140X6GP0	117,841.820	124,636.15	102,094.47
FNMA POOL #FM4857 2% 11-01-2035 BEO CUSIP: 3140X8MF1	48,100.600	50,640.92	42,872.59
FNMA POOL #FM6852 2% 05-01-2051 BEO CUSIP: 3140XATJ1	74,772.550	75,415.15	59,121.69
FNMA POOL #FM7991 2.5% 07-01-2051 BEO CUSIP: 3140XB2Z2	456,397.430	375,030.31	375,556.91
FNMA POOL #FM8422 2.5% 08-01-2051 BEO CUSIP: 3140XCLC0	165,691.500	152,099.59	135,033.96
FNMA POOL #FM9491 2.5% 11-01-2051 BEO CUSIP: 3140XDRM0	155,661.750	126,499.49	127,920.32
FNMA POOL #FS1742 2% 03-01-2052 BEO CUSIP: 3140XG5C9	385,905.950	339,476.65	301,377.30

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #FS1931 2.5% 02-01-2052 BEO CUSIP: 3140XHED5	418,177.920	379,104.42	347,122.00
FNMA POOL #FS2296 3.5% 01-01-2052 BEO CUSIP: 3140XHRS8	386,935.340	349,088.23	344,837.15
FNMA POOL #FS2462 3% 02-01-2052 BEO CUSIP: 3140XHWY9	546,080.930	487,206.58	466,462.89
FNMA POOL #FS2707 3.5% 04-01-2052 BEO CUSIP: 3140XJAH6	587,443.160	529,026.31	522,981.72
FNMA POOL #FS7204 3.0% 05-01-2052 CUSIP: 3140XPAE9	421,474.250	364,048.39	361,320.79
FNMA POOL #FS7594 2.5% 09-01-2052 BEO CUSIP: 3140XPNL9	215,503.650	174,052.87	176,974.16
FNMA POOL #FS7749 3% 02-01-2052 BEO CUSIP: 3140XPTF6	332,237.030	280,324.99	285,873.83
FNMA POOL #MA3058 4% 07-01-2047 BEO CUSIP: 31418CMG6	27,958.050	28,537.93	25,917.64
FNMA POOL #MA3313 3.5% 03-01-2033 BEO CUSIP: 31418CVF8	27,004.670	27,637.58	26,066.04
FNMA POOL #MA3496 4.5% 10-01-2048 BEO SEDOL: BGL0NW3	2,319.070	2,402.97	2,208.87
FNMA POOL #MA3522 4.5% 11-01-2048 BEO CUSIP: 31418C4G6	22,035.060	22,870.00	21,014.18
FNMA POOL #MA3536 4% 12-01-2048 BEO CUSIP: 31418C4W1	26,050.310	27,035.34	24,132.67
FNMA POOL #MA3615 4% 03-01-2049 BEO CUSIP: 31418DAR3	15,303.260	15,693.99	14,170.57
FNMA POOL #MA4055 2.5% 06-01-2050 BEO CUSIP: 31418DQH8	84,365.140	87,553.75	69,581.22
FNMA POOL #MA4208 2% 12-01-2050 BEO SEDOL: BNNLD34	208,582.210	215,849.98	163,512.79
FNMA POOL #MA4209 1.5% 12-01-2050 BEO CUSIP: 31418DVB5	212,383.800	189,353.43	157,190.19
FNMA POOL #MA4305 2% 04-01-2051 BEO CUSIP: 31418DYB2	151,629.970	152,228.19	118,812.38
FNMA POOL #MA4437 2% 10-01-2051 BEO SEDOL: BMGMGZ0	410,189.060	330,907.19	320,529.15

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #MA4492 2% DUE 12-01-2051 BEO CUSIP: 31418D7E6	251,338.830	252,143.90	196,246.94
FNMA POOL #MA4562 2% 03-01-2052 BEO SEDOL: BS3BK94	431,042.840	411,948.98	335,600.29
FNMA POOL #MA4579 3% 04-01-2052 BEO CUSIP: 31418ECR9	559,610.970	541,088.11	475,708.98
FNMA POOL #MA4582 2% 04-01-2037 BEO CUSIP: 31418ECU2	120,367.980	102,011.87	106,295.66
FNMA POOL #MA4626 4% 06-01-2052 BEO SEDOL: BMD4808	252,974.140	252,588.76	231,681.37
FNMA POOL #MA4654 3.5% 07-01-2052 BEO SEDOL: BRJ8QV6	593,929.430	571,935.49	526,183.32
FNMA POOL #MA4655 4% 07-01-2052 BEO SEDOL: BP9M443	344,233.770	339,581.22	315,054.46
FNMA POOL #MA4665 2.5% 07-01-2037 BEO CUSIP: 31418EFF2	277,700.720	263,859.08	252,118.92
FNMA POOL #MA4737 5% 08-01-2052 BEO SEDOL: BRJLND6	161,291.950	163,610.50	156,145.57
FNMA POOL #MA4868 5% 01-01-2053 BEO CUSIP: 31418EMS6	105,508.150	103,348.54	102,117.15
FNMA POOL #MA4978 5% 04-01-2053 BEO CUSIP: 31418EQ86	220,902.810	218,866.36	213,222.37
FNMA POOL #MA4979 5.5% 04-01-2053 BEO CUSIP: 31418EQ94	254,620.110	256,758.52	251,392.68
FNMA POOL #MA5139 6% 09-01-2053 BEO CUSIP: 31418EV98	62,120.670	61,989.64	62,479.24
FNMA POOL #MA5166 6% 10-01-2053 BEO CUSIP: 31418EW48	341,861.680	345,120.92	343,834.98
FNMA POOL #MA5167 6.5% 10-01-2053 BEO CUSIP: 31418EW55	95,010.530	94,431.55	97,137.03
FNMA POOL #MA5246 5.5% 01-01-2054 BEO CUSIP: 31418EZL7	278,631.500	283,246.33	275,033.37
FNMA POOL #MA5422 6.5% 07-01-2054 BEO CUSIP: 31418FAY3	182,729.790	187,555.00	186,746.48
FNMA POOL #471415 3.4% DUE 05-01-2032 BEO CUSIP: 31381UVG9	126,033.320	129,878.36	120,264.97

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA POOL #984234 2.378% DUE 11-01-2036 REG CUSIP: 31415MLP8	759.010	814.04	788.18
FNMA POOL CA3225 4.5% 03-01-2049 REG CUSIP: 3140QASP6	62,031.340	65,598.59	59,106.66
FNMA POOL POOL #CB2859 2.5% DUE 02-01-2052 REG CUSIP: 3140QNE99	248,877.200	238,766.58	204,748.39
FNMA POOL#CA1909 4.5% 06-01-2048 SEDOL: BF2FM45	58,690.070	63,306.51	55,878.92
FNMA PREASSIGN 00709 5.5 12-25-2035 CUSIP: 31394US60	125,417.080	141,486.14	128,329.09
FNMA REMIC SER 2004-63 CL FA FLT RT 08-25-2034 CUSIP: 31394ANT9	16,162.660	15,687.90	15,812.36
FNMA REMIC SER 2013-2 CL NP 2 02-25-2043 CUSIP: 3136AB5R0	12,058.250	11,500.55	10,680.81
FNMA REMIC SER 2013-22 CL JP 3.5 03-25-2043 CUSIP: 3136ACZ20	14,926.650	15,187.86	13,775.67
FNMA REMIC SER 2013-57 CL DK 3.5 06-25-2033 CUSIP: 3136AEHL4	33,557.590	33,998.05	32,257.80
FNMA REMIC SR 18-35 CL CD 3% 05-25-2048 CUSIP: 3136B1F58	24,485.770	23,829.63	20,882.91
FNMA REMIC TR 2004-60 CL-FW VAR RATE 04-25-2034 CUSIP: 31394AWL6	7,429.520	7,424.88	7,423.90
FNMA REMIC TR 2006-46 CL-FW VAR RATE 06-25-2036 CUSIP: 31395D7E3	65,404.860	65,466.16	64,668.22
FNMA REMIC TR 2007-30 CL-MB 4.25% DUE 04-25-2037 CUSIP: 31396VJU3	29,954.020	31,292.61	29,545.26
FNMA REMIC TR 2008-17 CL-KZ 5.0% DUE 11-25-2033 CUSIP: 31396YQE5	231,617.670	238,419.08	219,533.39
FNMA REMIC TR 2009-103 CL-FM VAR RATE 11-25-2039 CUSIP: 31398GJS9	13,247.130	13,317.51	13,248.57
FNMA REMIC TR 2009-47 CL-BN 4.5 07-25-2039 CUSIP: 31396QGP8	79,901.990	85,020.70	78,714.08
FNMA REMIC TR 2010-118 CL-LZ 4.75% DUE 10-25-2040 REG CUSIP: 31398NUK8	150,239.530	160,873.16	144,789.49
FNMA REMIC TR 2010-135 CL-LE 4.5% DUE 05-25-2040 CUSIP: 31398SJ46	183,253.820	206,160.55	180,612.99

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA REMIC TR 2012-46 CL-LF VAR RATE 01-25-2041 CUSIP: 3136A5J56	295,564.390	300,552.02	297,768.47
FNMA REMIC TR 2012-99 CL-FA VAR RATE 09-25-2042 CUSIP: 3136A8VS6	27,086.610	26,891.94	26,591.19
FNMA REMIC TR 2021-M3 CL-1A1 1% 11-25-2033 CUSIP: 3136BDXP8	41,765.260	42,052.41	41,284.84
FNMA REMIC TRANCHE SER 2012-147 CL WN 4.5 01-25-2033 CUSIP: 3136ABDL4	10,226.370	10,897.45	10,146.90
FNMA SER 2013-15 CL EP 3.5 DUE 08-25-2042 CUSIP: 3136ACU58	10,339.100	10,616.97	9,965.41
FNMA SER 2013-17 CL YM 4 DUE 03-25-2033 BEO CUSIP: 3136ACJP7	87,334.450	91,892.24	85,385.84
FNMA SER 2013-31 CLASS NL 4 DUE 04-25-2033 CUSIP: 3136ADFU8	19,381.010	20,216.80	18,970.72
FNMA SER 2017-M12 CL A2 FLTG RT 06-25-2027 CUSIP: 3136AX7E9	266,533.640	272,043.46	257,370.16
FNMA SER 2018-27 CL EA 3.0% 05-25-2048 SEDOL: BG45091	32,068.660	33,692.13	27,800.80
FNMA SER 22-M13 CLS A2 RT 2.59318% 06-25-2032 CUSIP: 3136BNX43	432,000.000	385,324.39	371,305.64
FNMA SER 22-M2S CL A2 DUE 08-25-2032 BEO CUSIP: 3136BPHK0	350,000.000	319,713.13	323,574.58
FNMA SR 2013-10 CL FB VAR RT 02-25-2043 CUSIP: 3136ACCA7	215,138.360	212,314.68	210,183.66
FNMA TRANCHE 05-25-2027 CUSIP: 3136AW7J0	218,957.870	221,146.16	211,809.20
FNMA TRANCHE 3 01-25-2046 CUSIP: 3136ASMM5	93,617.300	95,269.50	85,017.95
FNMA 2.5% MBS 01/11/2050 USD'CA7684F' POOL #CA7684 2.5% DUE 11-01-2050 BEO CUSIP: 3140QFRE1	294,605.740	269,472.19	243,718.14
FNMA 2011-52 LB 5.5 06-25-2041 CUSIP: 31397UDM8	109,986.730	127,997.08	112,770.77
FNMA 2013-128 CL CF FLT RT 12-25-2043 REG CUSIP: 3136AHPA2	62,887.720	63,084.26	62,221.15
FNMA 25/11/2033 11-25-2033 CUSIP: 3136BDXR4	2,452,987.420	356,832.99	168,554.33

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<i>U.S. Government Securities</i>			
United States - USD			
FNMA 3.5% SER 11-17 CL NY 03-25-2031 CUSIP: 31397QB23	121,205.560	117,607.29	117,414.47
FNMA 3% MBS 01/06/2051 USD'CB0735F' POOL#CB0735 3% DUE 06-01-2051 BEO CUSIP: 3140QKY93	148,430.920	126,166.29	127,743.85
FNMA 4.5% DUE 05-01-2052 CUSIP: 3140MLQ60	341,821.300	327,187.07	321,597.08
FNMA 4% MBS 01/01/2049 USD'BN3940F' POOL#BN3940 4% DUE 01-01-2049 BEO SEDOL: BGPBSH2	18,731.450	19,176.33	17,356.66
FNMA 5.0% SER 04-24 CL BY 04-25-2034 CUSIP: 31393XKQ9	17,778.960	19,236.92	17,832.47
FNMA 5.0% SER 05-30 CL UG 04-25-2035 CUSIP: 31394C5E8	41,203.180	45,246.26	41,316.08
FREDDIE MAC SEASONED CR RISK SER 17-4 CL MT 3.5% 06-25-2057 CUSIP: 35563PCM9	270,821.260	261,948.70	239,637.65
FREDDIE MAC SEASONED CR RISK TRANSFER TR SER 20-3 CL M5TW 3.0% 05-25-2060 CUSIP: 35563PTN9	316,142.710	338,694.22	279,368.14
GNMA FIXED 5.5% DUE 03-16-2034 CUSIP: 38374FYS7	78,185.260	88,576.47	78,026.43
GNMA GNMA # BT8093 3.5% 04-20-2050 CUSIP: 3617MW7E7	349,657.170	368,560.53	311,396.19
GNMA POOL #AS8100 4% 04-20-2046 BEO CUSIP: 36193T7M3	175,476.310	187,211.27	164,279.41
GNMA POOL #AU0744 3.5% 06-20-2046 BEO CUSIP: 36194MZH7	92,657.700	98,926.56	83,388.14
GNMA POOL #AY2377 4.25% 06-20-2047 BEO CUSIP: 36196RUA4	197,493.040	204,034.99	185,272.88
GNMA POOL #BJ1318 5% 05-20-2049 BEO CUSIP: 3617HNBP9	129,345.350	139,248.37	128,638.13
GNMA POOL #BL7729 5% 05-20-2049 BEO CUSIP: 3617JLSS1	112,412.770	121,019.37	111,729.16
GNMA POOL #BM9692 4.5% 07-20-2049 BEO CUSIP: 3617K1XV0	95,645.570	100,756.64	90,761.92
GNMA POOL #MA3596 3% 04-20-2046 BEO CUSIP: 36179R7H6	71,048.390	74,973.64	62,532.23
GNMA POOL #MA8879 5.5% 05-20-2053 BEO SEDOL: BS1L6D2	444,313.910	445,273.24	441,802.27

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<i>U.S. Government Securities</i>			
United States - USD			
GNMA POOL #784602 4% 05-20-2038 BEO CUSIP: 3622AAAB0	198,740.820	207,684.16	190,560.50
GNMA REMIC PASS THRU CTF SER 2007-59 CL PZ 6.0% DUE 10-20-2037 CUSIP: 38375LVN7	210,845.400	238,144.83	211,803.52
GNMA REMIC PASSTHRU CTF SER 2008-001 CL PB 5.25% DUE 01-20-2038 CUSIP: 38375PCJ8	36,064.750	39,440.21	36,107.52
GNMA REMIC PASSTHRU CTF SER 2009-061 CL QE 5.5% DUE 08-20-2039 CUSIP: 38376FAG7	160,000.000	180,800.00	159,690.70
GNMA SER 2008-69 CL EP 5.75 DUE 08-20-2038 CUSIP: 38375XQU1	39,123.410	44,600.71	39,706.00
GNMA SER 2009-79 6.0% DUE 09-20-2039 CUSIP: 38376CUB3	1,355,152.400	1,505,449.85	1,418,730.46
GNMA 2.5% DUE 12-20-2043 CUSIP: 38378PJC3	658,076.990	625,676.34	479,624.08
GNMA 2005-026 REMIC PASSTHRU CTF CL XY 5.5 03-20-2035 CUSIP: 38374KP23	45,104.540	50,175.88	45,668.43
GNMA 2014-H10 CL MX-TA VAR RATE 04-20-2064 CUSIP: 38375UFT2	143,156.360	142,737.89	143,156.37
GNMA 2015-H29 REMIC PASSTHRU SEC CL FL 11-20-2065 CUSIP: 38376RLV6	281,808.500	280,241.66	281,121.51
GNMA 2016-H11 REMIC PASSTHRU CTF CL FD 05-20-2066 CUSIP: 38375UWR7	79,169.930	79,035.66	79,468.10
GNMA 2016-H26 REMIC PASSTHRU SECS CL MX-FC 12-20-2066 CUSIP: 38376RN28	38,989.210	39,244.34	39,075.72
GNMA 3% DUE 03-20-2046 CUSIP: 36179R4D8	76,330.640	76,282.91	67,289.29
GNMA 5% DUE 06-20-2033 CUSIP: 38374E5M5	23,530.120	25,765.47	23,442.71
GNMA 5% DUE 10-20-2039 CUSIP: 38376TNT5	24,948.010	27,082.98	24,622.04
GNMAII POOL #BQ4115 SER 2050 3% DUE 03-20-2050 REG CUSIP: 3617LNSC9	454,898.220	471,956.92	394,521.70
GNMAII POOL #BQ7062 SER 2050 3.25% DUE 03-20-2050 REG CUSIP: 3617LRZ32	228,841.780	235,707.03	201,412.23
GNMAII POOL #BS7589 SER 2050 4.0% 03-20-2050 CUSIP: 3617MJNE8	347,756.440	377,750.41	321,713.09

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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			
GNMAII POOL #BS7590 SER 2050 4.0% 03-20-2050 CUSIP: 3617MJNF5	454,145.240	492,747.56	418,865.31
GNMAII POOL #BS7604 SER 2050 4.0% 04-20-2050 # BS7604 CUSIP: 3617MJNV0	440,305.190	473,259.26	407,321.90
GNMAII POOL #MA3175 SER 2045 4.5% DUE 10-20-2045 REG CUSIP: 36179RQ44	50,590.450	53,033.04	48,858.89
GNMAII POOL #MA3597 SER 2046 3.5% DUE 04-20-2046 BEO SEDOL: BFX80C7	45,339.210	48,484.61	41,023.74
GNMAII POOL #MA3662 SER 2046 3% DUE 05-20-2046 REG CUSIP: 36179SB71	106,739.620	107,878.00	93,941.95
GNMAII POOL #MA4718 3% DUE 09-20-2047 REG CUSIP: 36179TG33	195,425.900	206,869.63	171,427.59
GNMAII POOL #MA6655 2.5% 05-20-2050 SEDOL: BMF32D4	172,584.740	180,897.11	144,771.61
GNMAII POOL #MA6994 2.0% DUE 11-20-2050 CUSIP: 36179VXX3	185,739.730	188,293.65	148,773.66
GNMAII POOL #MA7472 SER 2051 2.5% DUE 07-20-2051 REG SEDOL: BLR4J82	142,992.830	148,511.10	119,434.31
GNMAII POOL #MA7589 2.5% 09-20-2051 SEDOL: BMXCNX0	129,967.100	134,693.66	108,553.99
GNMAII POOL #MA7937 SER 2052 3.0% 03-20-2052 CUSIP: 36179WZA9	79,634.110	75,540.42	69,042.15
GOVERNMENT NATIONAL MORTGAGE ASSOC GNMA # MA7649 2.5% 10-20-2051 CUSIP: 36179WQA9	190,357.770	196,432.85	158,994.60
I/O FNMA POOL #BL1460 3.74% 02-01-2029 CUSIP: 3140HSTS0	400,000.000	440,968.75	384,081.54
P/O FNMA REMIC TR 2010-117 CL-EO PRIN ONLY 10-25-2040 CUSIP: 31398NR22	28,747.300	26,384.65	23,301.58
P/O GNMA REMIC PASSTHRU SECS SER 2010-042 CL HO 0.0% DUE 04-20-2040 CUSIP: 38377EFF6	17,463.380	15,083.98	14,417.31
PVTPL FHLMC MULTICLASS SER 20-1 CLS MA 2.5% 08-25-2059 CUSIP: 35563PNP0	335,041.300	300,072.58	304,957.98
RESOLUTION FDG CORP FED BOOK ENTRY PRIN STRIPS GENERIC PRIN PMT 01-15-2030 CUSIP: 76116FAB3	200,000.000	137,398.00	158,316.69
TENNESSEE VY AUTH GLOBAL POWER BD SER A 4.625% DUE 09-15-2060 REG CUSIP: 880591EJ7	25,000.000	29,884.75	22,463.67

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
TENNESSEE VY AUTH GLOBAL PWR BD SER A 4.25% DUE 09-15-2065 REG CUSIP: 880591ES7	40,000.000	38,925.60	32,647.41
TN VY AUTH FED ZERO CPN 0% DUE 03-15-2032 CUSIP: 88059E5J9	300,000.000	181,371.00	209,606.78
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-18-2025 SEDOL: BRK21B2	28,000,000.000	27,588,081.50	27,846,896.28
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 05-15-2025 SEDOL: BSQLDW5	20,000,000.000	19,567,345.56	19,694,097.00
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 02-13-2025 SEDOL: BT3NGD3	85,000,000.000	83,439,049.31	84,579,694.55
UNITED STATES OF AMER TREAS BILLS 0% T-BILL 03-13-2025 SEDOL: BP4YGQ0	35,000,000.000	34,633,161.67	34,715,527.70
UNITED STATES OF AMER TREAS BILLS 0% TBILL01-02-2025 SEDOL: BR2NPN1	75,000,000.000	74,194,041.75	75,000,000.00
UNITED STATES OF AMER TREAS BILLS 0% 03-06-2025 SEDOL: BSY4XG0	65,000,000.000	64,332,784.50	64,523,956.25
UNITED STATES OF AMER TREAS BONDS 2.5% 02-15-2045 CUSIP: 912810RK6	490,000.000	349,182.42	340,377.74
UNITED STATES OF AMER TREAS BONDS 2.75 BDS DUE 08-15-2042 USD100'BONDS 08/42' CUSIP: 912810QX9	380,000.000	436,921.10	285,816.41
UNITED STATES OF AMER TREAS BONDS 3.375% 05-15-2044 CUSIP: 912810RG5	835,000.000	747,178.12	677,491.60
UNITED STATES OF AMER TREAS BONDS 3.625%02-15-2053 CUSIP: 912810TN8	55,000.000	45,806.84	44,762.70
UNITED STATES OF AMER TREAS BONDS 3.75% 11-15-2043 CUSIP: 912810RD2	227,000.000	255,663.67	195,672.23
UNITED STATES OF AMER TREAS BONDS 4.25% 02-15-2054 SEDOL: BS2G1C0	245,000.000	238,698.90	223,887.89
UNITED STATES OF AMER TREAS BONDS 4.375%08-15-2054 SEDOL: BR2NN95	7,000.000	6,620.55	6,403.91
UNITED STATES OF AMER TREAS NOTES DTD 11/15/2022 4.125%11-15-2032 CUSIP: 91282CFV8	1,590,000.000	1,618,942.97	1,550,808.98
UNITED STATES OF AMER TREAS NOTES 1.0% 07-31-2028 CUSIP: 91282CCR0	1,315,000.000	1,319,931.25	1,170,504.10
UNITED STATES OF AMER TREAS NOTES 1.125% 01-15-2025 SEDOL: BP82NF8	239,000.000	237,030.12	238,726.40

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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 NOTES 1.5% DUE 01-31-2027 REG SEDOL: BKM699	412,000.000	408,846.21	389,597.50
UNITED STATES OF AMER TREAS NOTES 2.75% DUE 05-31-2029 REG CUSIP: 91282CES6	30,000.000	29,714.06	28,045.31
UNITED STATES OF AMER TREAS NOTES 2.875%DUE 05-15-2032 REG CUSIP: 91282CEP2	2,460,000.000	2,315,511.72	2,209,291.41
UNITED STATES OF AMER TREAS NOTES 3.75% 06-30-2030 SEDOL: BQXV175	1,000.000	979.57	967.27
UNITED STATES OF AMER TREAS NOTES 3.875% 08-15-2033 SEDOL: BRT3QG6	583,000.000	563,346.77	554,920.36
UNITED STATES OF AMER TREAS NOTES 4.0% 10-31-2031 SEDOL: BSZ7PL7	5,000.000	4,961.52	4,893.75
UNITED STATES OF AMER TREAS NOTES 4.0% 01-31-2031 SEDOL: BPJM959	4,000.000	4,019.53	3,902.19
UNITED STATES OF AMER TREAS NOTES 4.0% 02-15-2034 SEDOL: BS2G1B9	240,000.000	234,884.90	229,809.37
UNITED STATES OF AMER TREAS NOTES 4.125% 09-30-2027 SEDOL: BN6ML41	14,000.000	13,818.96	13,943.13
UNITED STATES OF AMER TREAS NOTES 4.25% 02-28-2029 SEDOL: BMG7NM1	180,000.000	179,690.63	179,135.16
UNITED STATES OF AMER TREAS NOTES 4.25% 11-15-2034 SEDOL: BRK14Z4	7,000.000	6,892.25	6,819.53
UNITED STATES OF AMER TREAS NOTES 4.25% 11-30-2029 SEDOL: BTG00V7	16,000.000	15,907.50	15,816.25
UNITED STATES OF AMER TREAS NOTES 4.375% 05-15-2034 SEDOL: BQSB5K1	756,000.000	790,442.32	744,541.87
UNITED STATES OF AMER TREAS NOTES 4.625%02-28-2026 SEDOL: BMG7NL0	180,000.000	179,880.47	180,724.22
UNITED STATES TREAS BDS 2.25% DUE 08-15-2046 CUSIP: 912810RT7	990,000.000	969,399.65	639,942.19
UNITED STATES TREAS BDS 2.875% DUE 11-15-2046 CUSIP: 912810RU4	700,000.000	670,332.03	509,195.32
UNITED STATES TREAS BDS BDS 3% DUE 05-15-2042 REG CUSIP: 912810QW1	570,000.000	678,346.88	447,850.78
UNITED STATES TREAS BDS DTD 00209 3.5% DUE 02-15-2039 REG CUSIP: 912810QA9	988,300.000	1,009,666.35	867,040.23

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS DTD 00218 3.875%DUE 08-15-2040 REG CUSIP: 912810QK7	470,000.000	597,055.86	423,367.19
UNITED STATES TREAS BDS DTD 00305 4.75% 05-15-2054 SEDOL: BQSB5H8	22,000.000	22,871.70	21,412.19
UNITED STATES TREAS BDS DTD 08/15/2020 1.375% 08-15-2050 CUSIP: 912810SP4	330,000.000	282,810.17	161,223.05
UNITED STATES TREAS BDS DTD 11/15/2012 2.75% DUE 11-15-2042 REG CUSIP: 912810QY7	460,000.000	530,212.50	344,173.44
UNITED STATES TREAS BDS DTD 11/15/2020 1.625% 11-15-2050 CUSIP: 912810SS8	695,000.000	665,140.62	363,056.05
UNITED STATES TREAS BDS DTD 2.75% 08-15-2047 CUSIP: 912810RY6	800,000.000	760,750.00	563,375.00
UNITED STATES TREAS BDS TREASURY BOND 2.375% DUE 11-15-2049 REG CUSIP: 912810SK5	65,000.000	73,098.20	41,371.48
UNITED STATES TREAS BDS 00205 4.375% DUE02-15-2038 REG CUSIP: 912810PW2	1,000,000.000	1,128,568.55	973,281.25
UNITED STATES TREAS BDS 1.125% 05-15-2040 REG CUSIP: 912810SR0	65,000.000	64,346.91	39,139.65
UNITED STATES TREAS BDS 1.25% DUE 05-15-2050 CUSIP: 912810SN9	131,000.000	126,721.49	62,225.00
UNITED STATES TREAS BDS 1.875% DUE 02-15-2051 REG CUSIP: 912810SU3	308,400.000	290,154.26	171,812.53
UNITED STATES TREAS BDS 1.875% 11-15-2051 SEDOL: BMCNFZ0	799,000.000	740,040.48	441,509.92
UNITED STATES TREAS BDS 2.0% 02-15-2052 CUSIP: 912810TD0	2,900,000.000	2,291,902.65	1,761,296.88
UNITED STATES TREAS BDS 2.25% 05-15-2041 REG CUSIP: 912810SY5	500,000.000	536,855.47	355,234.38
UNITED STATES TREAS BDS 2.875 DUE DUE 05-15-2043 CUSIP: 912810RB6	535,000.000	543,164.45	405,680.47
UNITED STATES TREAS BDS 2.875% 05-15-2049 REG CUSIP: 912810SH2	228,000.000	253,448.61	161,871.09
UNITED STATES TREAS BDS 3.0% DUE 08-15-2048 CUSIP: 912810SD1	170,000.000	179,708.59	124,339.06
UNITED STATES TREAS BDS 3.0% DUE 02-15-2048 CUSIP: 912810SA7	300,000.000	338,117.18	220,371.09

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
UNITED STATES TREAS BDS 3.625 DUE 02-15-2044 TBOND CUSIP: 912810RE0	41,000.000	45,205.70	34,632.19
UNITED STATES TREAS BDS 3.625 DUE 08-15-2043 CUSIP: 912810RC4	310,000.000	265,298.83	262,882.42
UNITED STATES TREAS BDS 3% DUE 02-15-2047 REG CUSIP: 912810RV2	20,000.000	22,710.15	14,839.06
UNITED STATES TREAS BDS 3% DUE 11-15-2044 REG CUSIP: 912810RJ9	48,000.000	53,806.87	36,470.63
UNITED STATES TREAS NTS DTD 02/29/2024 4.25% 02-28-2031 SEDOL: BMG7NX2	180,000.000	179,332.03	177,939.84
UNITED STATES TREAS NTS DTD 04/30/2022 2.875% 04-30-2029 SEDOL: BQ2GVL5	2,892,000.000	2,807,974.55	2,721,756.09
UNITED STATES TREAS NTS DTD 05/31/2023 3.75% 05-31-2030 SEDOL: BP489S5	32,000.000	32,184.76	30,968.75
UNITED STATES TREAS NTS DTD 06/30/2021 1.25% 06-30-2028 CUSIP: 91282CCH2	1,690,000.000	1,569,252.12	1,522,518.36
UNITED STATES TREAS NTS DTD 11/30/2023 4.375% 11-30-2030 SEDOL: BNTC717	4,000.000	4,103.91	3,985.00
UNITED STATES TREAS NTS WIT 1 1/2 05/15/31 1.625% DUE 05-15-2031 BEO CUSIP: 91282CCB5	80,000.000	78,596.87	67,484.38
UNITED STATES TREAS NTS 1.375% 11-15-2031 CUSIP: 91282CDJ7	626,000.000	559,600.98	511,510.47
UNITED STATES TREAS NTS 1.875% DUE 02-15-2032 REG CUSIP: 91282CDY4	1,285,000.000	1,112,908.76	1,080,755.28
UNITED STATES TREAS NTS 3.5% 09-30-2029 SEDOL: BSNR6M7	6,000.000	5,949.38	5,772.42
UNITED STATES TREAS NTS 4.0% 12-15-2027 SEDOL: BQT5PT1	16,550,000.000	16,447,908.08	16,420,703.13
UNITED STATES TREAS NTS 4.0% 08-31-2026 SEDOL: BRBK5F7	800,000.000	802,906.25	793,625.00
UNITED STATES TREAS NTS 4.25% 06-30-2029 SEDOL: BRT7668	14,000.000	14,018.44	13,920.70
UNITED STATES TREAS NTS 4.25% 11-30-2026 SEDOL: BTG00T5	3,970,000.000	3,970,584.61	3,968,914.44
UNITED STATES TREAS NTS 4.5% 05-31-2029 SEDOL: BS3FRV7	2,400.000	2,427.47	2,411.16

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
U.S. Government Securities			
United States - USD			
UNITED STATES TREAS SEC STRIPPED INT PMT00523 05-15-2030 (UNDDATE) REG CUSIP: 912833XU9	200,000.000	123,352.00	156,564.89
UNITED STATES TREAS SEC STRIPPED INT PMT00528 02-15-2031 (UNDDATE) REG CUSIP: 912833XZ8	600,000.000	456,588.00	451,536.76
UNITED STATES TREAS SEC STRIPPED INT PMT00751 05-15-2035 (UNDDATE) REG CUSIP: 912833X88	250,000.000	115,442.50	152,619.20
UNITED STATES TREAS SEC STRIPPED INT PMT00835 08-15-2032 (UNDDATE) BEO CUSIP: 9128334U1	300,000.000	193,377.00	209,816.32
UNITED STATES TREAS SEC STRIPPED INT PMT00837 08-15-2033 (UNDDATE) REG CUSIP: 9128334W7	450,000.000	223,164.00	299,385.93
UNITED STATES TREAS SEC STRIPPED INT PMT00839 08-15-2034 (UNDDATE) REG CUSIP: 9128334Y3	500,000.000	323,200.00	316,615.52
UNITED STATES TREAS SEC STRIPPED INT PMT00881 11-15-2030 (UNDDATE) REG CUSIP: 9128337N4	255,000.000	177,085.70	194,345.75
UNITED STATES TREAS SEC STRIPPED INT PMT00885 11-15-2032 (UNDDATE) REG CUSIP: 9128337S3	300,000.000	198,126.00	207,162.15
UNITED STATES TREAS 2.375% DUE 02-15-2042 REG CUSIP: 912810TF5	665,000.000	618,354.78	473,942.38
UNITED STATES TREAS 4.625% 06-15-2027 SEDOL: BS0C7Z5	50,000.000	50,273.44	50,414.06
UNITED STS TREAS BILLS 0% T-BILL 04-24-2025 SEDOL: BSF06H9	40,000,000.000	39,184,577.38	39,482,622.40
UNITED STS TREAS BILLS 0% 03-27-2025 SEDOL: BT9K6G1	30,000.000	29,674.58	29,706.70
UNITED STS TREAS BILLS 01-14-2025 UNITEDSTS TREAS BILLS SEDOL: BQXJKN8	79,000,000.000	78,167,765.54	78,889,619.62
US TREAS BDS DTD 05-16-2011 4.375 DUE 05-15-2041 REG CUSIP: 912810QQ4	80,000.000	99,909.38	76,262.50
US TREAS BDS 4.375 DUE 05-15-2040 REG CUSIP: 912810QH4	210,000.000	284,991.89	201,083.20
US TREAS SEC STRIPPED INT PMT NT 200 0 11-15-2040 REG CUSIP: 912834JH2	100,000.000	44,915.00	44,911.28
US TREAS SEC STRIPPED INT PMT ZCP NT 2060 2-15-2041 REG CUSIP: 912834JP4	60,788.900	26,885.53	26,928.42
US TREASURY N/B 1.25% DUE 08-15-2031 REG CUSIP: 91282CCS8	600,000.000	527,976.56	489,609.37

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>U.S. Government Securities</i>			
United States - USD			
US TREASURY N/B 1.5% DUE 02-15-2030 REG SEDOL: BK8ZZ12	314,000.000	301,033.63	272,615.77
US TREASURY N/B 2% DUE 02-15-2050 REG CUSIP: 912810SL3	40,000.000	37,753.12	23,267.19
US TREASURY N/B 3.625% 09-15-2027 SEDOL: BP4YGR1	800,000.000	799,062.50	781,687.50
US TREASURY N/B 3.875% 08-15-2034 SEDOL: BR2NN62	1,657,000.000	1,594,967.05	1,567,159.54
UTD STATES TREAS 3.625% DUE 03-31-2028 SEDOL: BRPT260	2,000.000	1,998.44	1,958.59
WI TREASURY SEC 3.75% TNOTE 08-31-2031 SEDOL: BRBKJ00	508,000.000	515,537.04	486,667.97
WI TREASURY SEC 3.875% 05-15-2043 CUSIP: 912810TS7	115,000.000	111,999.22	101,321.29
Total United States - USD		535,396,948.41	529,042,838.76
Total U.S. Government Securities		535,396,948.41	529,042,838.76
<i>Corporate Debt Instruments - Preferred</i>			
United Kingdom - EUR			
NATWEST MARKETS PL 4.25% SNR EMTN 13/01/28 EUR SEDOL: BQFM3X6	100,000.000	116,544.08	107,899.31
Total United Kingdom - EUR		116,544.08	107,899.31
United States - EUR			
JPMORGAN CHASE & CO 1.963%-FRN SNR 23/03/30 EUR SEDOL: BNLYD91	100,000.000	98,851.06	99,237.85
Total United States - EUR		98,851.06	99,237.85
United States - USD			
ACCENTURE CAP INC 4.25% 10-04-2031 CUSIP: 00440KAC7	50,000.000	49,919.00	48,036.79
AL PWR CO AL PWR CO 5.6 DUE 03-15-2033 BEO CUSIP: 010392EE4	40,000.000	47,655.20	40,290.40

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Preferred			
United States - USD			
AMEREN ILLINOIS CO 3.25% DUE 03-15-2050 CUSIP: 02361DAU4	85,000.000	84,580.10	58,019.99
AMERN WTR CAP CORP 4% DUE 12-01-2046 CUSIP: 03040WAP0	22,000.000	21,816.96	17,214.48
BALT GAS & ELEC CO 3.2% DUE 09-15-2049 CUSIP: 059165ELO	40,000.000	39,648.80	26,476.54
BRISTOL MYERS 3.25% DUE 08-01-2042 SEDOL: B8L71C4	2,000.000	1,501.00	1,470.17
BURL NORTHN SANTA 4.45% DUE 03-15-2043 SEDOL: B7YGHX4	4,000.000	3,409.12	3,480.86
CONSUMERS ENERGY 3.25% DUE 08-15-2046 CUSIP: 210518CZ7	14,000.000	13,891.08	10,110.92
DTE ELEC CO 3.7% DUE 03-15-2045 CUSIP: 23338VAE6	15,000.000	14,964.90	11,527.07
DTE ELECTRIC CO 3.95% 03-01-2049 SEDOL: BJ68680	6,000.000	6,606.47	4,682.86
DUKE ENERGY IND 3.75% DUE 05-15-2046 CUSIP: 26443TAA4	40,000.000	39,892.40	29,852.39
DUKE ENERGY OH INC 3.7% DUE 06-15-2046 CUSIP: 26442EAE0	27,000.000	26,811.27	19,948.26
DUKE ENERGY 3.7% DUE 10-15-2046 CUSIP: 26442UAC8	43,000.000	42,890.35	31,899.47
DUKE ENERGY 4.15% DUE 12-01-2044 CUSIP: 26442RAD3	16,000.000	15,945.28	13,031.26
ENERGY MISS LLC 3.85% DUE 06-01-2049 CUSIP: 29366WAA4	60,000.000	59,221.80	44,601.13
ENERGY TEX INC 4.5% 03-30-2039 SEDOL: BJ2NY41	15,000.000	15,771.19	13,319.23
Total United States - USD		484,524.92	373,961.82
Total Corporate Debt Instruments - Preferred		699,920.06	581,098.98

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
COMWLTH BK VAR RT 5.148737% DUE 03-13-2026 SEDOL: BMZ4C82	4,200,000.000	4,200,000.00	4,217,265.15
GLENCORE FDG LLC 2.5% DUE 09-01-2030 CUSIP: 378272AY4	100,000.000	99,570.00	86,676.02
MACQUARIE BK LTD VAR RT 5.242345% DUE 07-02-2027 CUSIP: 55608PBU7	4,060,000.000	4,060,000.00	4,085,367.49
MACQUARIE INTL FIN LTD VAR RT IBN 03-05-2025 CUSIP: 55609JAG2	9,000,000.000	9,000,000.00	9,001,142.82
NATIONAL AUSTRALIA BK LTD FLTG CP 02-21-2025 CUSIP: 63254GF91	7,500,000.000	7,499,994.66	7,501,330.05
NATIONAL AUSTRALIA BK LTD NEW YORK BRH 4.75% 12-10-2025 CUSIP: 63253QAF1	4,995,000.000	4,986,858.15	5,008,112.02
PVTPL APA INFRASTRUCTURE LTD 4.25% DUE 07-15-2027 CUSIP: 00205GAD9	45,000.000	44,687.25	44,270.94
PVTPL APA INFRASTRUCTURE LTD 5.125% 09-16-2034 CUSIP: 00188LAA5	87,000.000	85,902.93	82,859.72
PVTPL FMG RESOURCES AUG 2006 4.375% DUE 04-01-2031 BEO CUSIP: 30251GBC0	115,000.000	103,500.00	103,514.20
PVTPL GLENCORE FDG LLC 5.338% 04-04-2027 SEDOL: BSFT4F0	2,970,000.000	2,970,000.00	2,995,949.34
PVTPL GLENCORE FDG LLC 5.634% 04-04-2034 CUSIP: 378272BU1	60,000.000	60,000.00	59,791.16
PVTPL GOODMAN US FINANCE SIX LLC 5.125% 10-07-2034 SEDOL: BSVM066	32,000.000	31,856.64	30,875.61
PVTPL MACQUARIE BANK LTD FLTG 12-07-2026 CUSIP: 55608PBS2	1,890,000.000	1,890,000.00	1,910,935.96
PVTPL MINERAL RES LTD FIXED 8.125%05-01-2027 BEO CUSIP: 603051AA1	80,000.000	81,428.44	80,318.27
PVTPL MINERAL RES LTD 8.5% DUE 05-01-2030 BEO CUSIP: 603051AD5	5,000.000	4,930.00	5,100.28
PVTPL MINERAL RES LTD 9.25% 10-01-2028 SEDOL: BQ2LP29	68,000.000	69,975.68	71,343.58
PVTPL SOUTH32 TREAS LTD 0% DUE 04-14-2032 BEO CUSIP: 84055BAA1	10,000.000	9,947.90	9,162.84
WESTPAC BANKING CORP FLTG CP 03-28 -2025 CUSIP: 9612C44X6	7,000,000.000	7,000,000.00	7,002,731.26

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Australia - USD			
WOODSIDE FIN LTD 5.1% 09-12-2034 CUSIP: 980236AR4	4,000.000	3,964.72	3,804.30
Total Australia - USD		42,202,616.37	42,300,551.01
Belgium - USD			
ANHEUSER-BUSCH COS LLC CORP 4.7% 02-01-2036 CUSIP: 03522AAH3	100,000.000	100,468.67	94,796.92
ANHEUSER-BUSCH COS LLC CORP 4.9% 02-01-2046 SEDOL: BJXS2M9	10,000.000	11,352.14	9,101.39
Total Belgium - USD		111,820.81	103,898.31
Bermuda - USD			
TRITON CONTAINER INTL LTD GTD SR SECD NT144A 2.05% 04-15-2026 SEDOL: BNSM3Y3	12,000.000	11,987.52	11,498.46
Total Bermuda - USD		11,987.52	11,498.46
Brazil - USD			
PVTPL RAIZEN FUELS FIN S A 5.7% 01-17-2035 CUSIP: 75102XAD8	200,000.000	196,400.00	185,150.00
SUZANO AUSTRIA GMBH 3.75% DUE 01-15-2031BEO SEDOL: BLF7RQ7	200,000.000	205,796.53	176,508.74
Total Brazil - USD		402,196.53	361,658.74
Canada - USD			
ALGONQUIN POWER & UTILITIES CORP STEP UP06-15-2026 CUSIP: 015857AF2	2,000.000	1,983.28	2,009.42
BANK NOVA SCOTIA B C FIXED RATE RESETTING SUB NT 4.588% 05-04-2037 CUSIP: 06417XAG6	10,000.000	9,999.70	9,175.12
BANK NOVA SCOTIA B C FLTG RT 06-04-2027 CUSIP: 06418GAG2	8,055,000.000	8,055,000.00	8,071,754.40
BANK NOVA SCOTIA B C FLTG RT 04-11-2025 CUSIP: 06417XAK7	1,850,000.000	1,838,086.00	1,853,108.00
BANK NOVA SCOTIA B C 5.65% 02-01-2034 SEDOL: BM9S8B5	6,000.000	5,994.06	6,112.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
BANK OF MONTREAL 4.64% DTD 09-10-2024 DUE 09-10-2030 CUSIP: 06368L8L3	35,000.000	35,000.00	34,327.87
BANK OF MONTREAL FLTG 12-11-2026 CUSIP: 06368LC61	8,320,000.000	8,320,000.00	8,413,261.04
BANK OF NOVA SCOTIA 4.85% DUE 02-01-2030 CUSIP: 06417XAP6	97,000.000	96,932.10	96,292.40
BROOKFIELD FIN INC FIXED 4.7% 09-20-2047 CUSIP: 11271LAB8	6,000.000	6,046.44	5,174.18
BROOKFIELD FIN INC 4.85% 03-29-2029 CUSIP: 11271LAD4	29,000.000	29,745.59	28,791.21
CANADIAN NATL RAILWAY 4.375% 09-18-2034 SEDOL: BMZMBB2	4,000.000	3,992.32	3,763.34
CANADIAN NATL RY CO DISC COML PAPER 4/A2YRS 1&2 01-09-2025 CUSIP: 13639CN92	15,000,000.000	14,888,375.00	14,982,678.89
CANADIAN PAC RY CO 4.7% 05-01-2048 CUSIP: 13648TAF4	85,000.000	98,690.15	73,895.48
CDN IMPERIAL BK 6.305692% DUE 06-28-2027 CUSIP: 13607L8D8	7,185,000.000	7,185,000.00	7,222,928.11
CDN NAT RES LTD 5% DUE 12-15-2029 CUSIP: 136385BB6	4,000.000	3,998.72	3,958.65
CDN PAC RY CO NEW 6.125% DUE 09-15-2115 SEDOL: BF47XY6	5,000.000	5,506.21	5,011.26
CGI INC 2.3% 09-14-2031 CUSIP: 12532HAF1	128,000.000	127,466.24	106,022.93
EMERA US FIN LP 4.75% DUE 06-15-2046 SEDOL: BYMVD32	66,000.000	76,818.87	54,708.18
ENBRIDGE INC 5.625% 04-05-2034 CUSIP: 29250NCC7	50,000.000	49,924.50	50,314.40
ENBRIDGE INC 5.7% 03-08-2033 CUSIP: 29250NBR5	70,000.000	69,910.40	70,761.54
FORTIS INC 3.055% DUE 10-04-2026 CUSIP: 349553AM9	69,000.000	69,000.00	66,825.15
HUBBAY MINERALS 6.125% DUE 04-01-2029 CUSIP: 443628AH5	40,000.000	43,057.69	40,022.80
MATTAMY GROUP CORP 4.625% DUE 03-01-2030 CUSIP: 57701RAM4	70,000.000	61,399.17	65,125.51

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
METHANEX CORP 5.25% CUSIP: 59151KAL2	12-15-2029 7,000.000	6,877.50	6,745.60
NATIONAL BANK OF CANADA FLTG RT CUSIP: 63307A2Z7	07-02-2027 4,800,000.000	4,800,000.00	4,817,430.38
NATIONAL BANK OF CANADA 4.5% CUSIP: 63307A3B9	10-10-2029 250,000.000	249,490.00	243,236.77
NUTRIEN LTD FIXED 4.125% DUE CUSIP: 67077MAN8	03-15-2035 30,000.000	28,096.41	26,565.34
NUTRIEN LTD 5.0% CUSIP: 67077MAU2	04-01-2049 20,000.000	19,655.20	17,810.44
NUTRIEN LTD 5.2% SEDOL: BL569K2	06-21-2027 3,000.000	2,999.85	3,030.60
PETRO-CDA 6.8% DUE CUSIP: 71644EAJ1	05-15-2038 22,000.000	30,365.50	23,427.46
PETRO-CDA 7.875% DUE CUSIP: 71644EAE2	06-15-2026 24,000.000	30,701.76	24,998.39
PVTPL AIR CANADA AIR CANADA 2017-1AA PTT3.3% DUE BEO CUSIP: 00908PAA5	07-15-2031 24,940.800	24,940.80	23,069.77
PVTPL AIR CDA PASS THRU CTFS SER 2015-2 PASS THRU CTFS CL AA 3.75% 06-15-2029 CUSIP: 009088AA3	59,011.820	61,557.00	56,573.53
PVTPL AIR CDA PASS THRU TR 2017-1 PVTPL AIR CANADA BNDS 3.55% DUE 07-15-2031 CUSIP: 00908PAB3	103,227.200	102,298.82	94,647.26
PVTPL AIR CDA 2013-1 PASS THRU 4.125 DUE CUSIP: 009089AA1	11-15-2026 BEO 28,521.740	28,985.23	28,382.09
PVTPL AIR CDA 3.875% DUE CUSIP: 008911BK4	08-15-2026 BEO 70,000.000	68,846.19	68,012.70
PVTPL BANK OF NOVA SCOTIA CP 11-07-2024 FRN CUSIP: 06417LA80	09-08-2025 5,000,000.000	5,000,000.00	4,999,940.50
PVTPL BAYTEX ENERGY CORP 7.375% CUSIP: 07317QAK1	03-15-2032 48,000.000	48,382.44	46,771.22
PVTPL GARDA WORLD SECURITY CORP 6% DUE CUSIP: 36485MAL3	06-01-2029 BEO 90,000.000	81,587.72	85,319.04
PVTPL GARDA WORLD SECURITY CORP 8.375% CUSIP: 36485MAP4	11-15-2032 20,000.000	20,037.50	20,356.90
PVTPL GOEASY LTD 6.875% CUSIP: 380355AM9	05-15-2030 20,000.000	20,066.50	20,166.69

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Canada - USD			
PVTPL GOEASY LTD 7.625% 07-01-2029 CUSIP: 380355AJ6	64,000.000	64,529.88	65,397.50
PVTPL JONES DESLAURIERS INS MGMT INC 8.5% 03-15-2030 CUSIP: 48020RAB1	81,000.000	80,635.00	85,249.26
PVTPL ONTARIO GAMING GTA LTD PARTNERSHIP/OTG 8.0% 08-01-2030 SEDOL: BP7MS21	50,000.000	50,181.25	51,402.50
PVTPL OPEN TEXT CORP 01/12/2029 3.875% DUE 12-01-2029/12-01-2024 BEO CUSIP: 683715AD8	65,000.000	55,297.50	58,796.31
PVTPL OPEN TEXT CORP 3.875% DUE 02-15-2028 BEO CUSIP: 683715AC0	5,000.000	4,400.00	4,689.58
PVTPL TELESAT CANADA/TELESAT LLC 4.875% DUE 06-01-2027 CUSIP: 87952VAP1	77,000.000	64,341.20	42,874.42
ROGERS COMMUNICATIONS INC 5.0% 02-15-2029 SEDOL: BPGLSS5	5,000.000	4,985.70	4,967.63
ROYAL BANK OF CANADA 4.51% 10-18-2027 CUSIP: 78017FZQ9	8,300,000.000	8,300,000.00	8,268,413.19
ROYAL BANK OF CANADA 4.65% 10-18-2030 CUSIP: 78017FZT3	80,000.000	80,000.00	78,343.42
ROYAL BANK OF CANADA 4.875% 01-19-2027 CUSIP: 78016HZT0	7,345,000.000	7,343,163.75	7,373,891.56
STRATHCONA RES LTD SR NT 144A 6.875% 08-01-2026 SEDOL: BP37WV7	146,000.000	145,329.20	146,256.33
TORONTO DOMINION BANK 4.98% 04-05-2027 CUSIP: 89115A2W1	8,380,000.000	8,380,000.00	8,408,945.11
TORONTO DOMINION BANK 5.523% 07-17-2028 CUSIP: 89115A2U5	50,000.000	50,000.00	50,814.21
TORONTO-DOMINION BANK 4.568% 12-17-2026 CUSIP: 89115A3A8	7,915,000.000	7,915,000.00	7,892,632.13
Total Canada - USD		84,244,678.34	84,405,180.01
Chile - USD			
CELULOSA ARAUCO Y 4.2% SNR 29/01/30 USD200000 SEDOL: BKRKN69	200,000.000	181,500.00	185,725.50
Total Chile - USD		181,500.00	185,725.50

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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 FDG LLC / NXP USA INC SR NT 3.25% 05-11-2041 CUSIP: 62954HAU2	130,000.000	129,035.40	95,037.70
NXP B V/NXP FUNDING LLC/NXP USA INC 2.5%DUE 05-11-2031 CUSIP: 62954HBA5	125,000.000	124,571.25	106,583.29
Total China - USD		253,606.65	201,620.99
Denmark - USD			
DANSKE BK A/S VAR RT 6.259% DUE 09-22-2026 CUSIP: 23636ABE0	8,000,000.000	8,095,040.00	8,067,064.08
PVTPL DANSKE BANK A/S 4.613% 10-02-2030 CUSIP: 23636ABJ9	200,000.000	200,000.00	194,025.98
Total Denmark - USD		8,295,040.00	8,261,090.06
Finland - USD			
PVTPL NORDEA BANK ABP 5.375% DUE 09-22-2027 BEO CUSIP: 65558RAD1	200,000.000	199,870.00	202,522.79
PVTPL NORDEA BK ABP FLTG RT 03-19-2027 CUSIP: 65558RAF6	5,195,000.000	5,195,000.00	5,221,046.59
Total Finland - USD		5,394,870.00	5,423,569.38
France - USD			
BANQUE FEDERATIVE 5.088% DUE 01-23-2027 CUSIP: 06675FBC0	3,670,000.000	3,670,000.00	3,677,966.76
BNP PARIBAS 5.176% 01-09-2030 CUSIP: 05581KAH4	285,000.000	285,000.00	284,039.72
BPCE S A MEDIUM 3.375% DUE 12-02-2026 CUSIP: 05578DAX0	250,000.000	247,570.00	243,578.10
PVTPL BANQUE FEDERATIVE DU CR MUTUEL PARIS FRA 07-13-2026 CUSIP: 06675DCG5	4,775,000.000	4,775,000.00	4,835,268.86
PVTPL BNP PARIBAS 5.283%11-19-2030 CUSIP: 09659WZ26	235,000.000	235,000.00	232,538.64
PVTPL BPCE SA 5.1% 01-26-2026 CUSIP: 05611C2A0	8,035,000.000	8,035,000.00	8,049,776.37
PVTPL BPCE SA 5.203% 01-18-2027 CUSIP: 05571AAT2	950,000.000	950,000.00	954,795.72

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
France - USD			
PVTPL CREDIT AGRICOLE S A LONDON BRH 1.247% 01-26-2027 CUSIP: 22535WAH0	250,000.000	250,000.00	240,073.15
PVTPL CREDIT AGRICOLE SA FLTG RT 07-05-2026 CUSIP: 22534PAF0	8,060,000.000	8,060,000.00	8,141,627.09
PVTPL CREDIT AGRICOLE SA 5.134% 03-11-2027 CUSIP: 22534PAH6	7,070,000.000	7,070,000.00	7,108,417.81
PVTPL ILIAD HLDG S A S 8.5% DUE 04-15-2031 CUSIP: 449691AF1	200,000.000	215,000.00	212,632.88
PVTPL SOCIETE GENERALE MEDIUM TERM NTS BOOK EN 1.488% DUE 12-14-2026 CUSIP: 83368RAZ5	400,000.000	396,662.00	386,043.12
PVTPL SOCIETE GENERALE 1.792% 06-09-2027 CUSIP: 83368RBC5	200,000.000	200,000.00	190,328.05
SOCIETE GENERALE 5.25% DUE 02-19-2027 CUSIP: 83368RBZ4	200,000.000	199,992.00	200,130.61
TOTAL CAP INTL 3.127% DUE 05-29-2050 REG CUSIP: 89153VAV1	120,000.000	120,000.00	78,733.71
TOTALENERGIES CAP 5.425% 09-10-2064 SEDOL: BQYKPN5	9,000.000	9,000.00	8,356.34
TOTALENERGIES CAPITAL S.A. 5.638% 04-05-2064 SEDOL: BPW6WP9	2,000.000	2,000.00	1,916.17
Total France - USD		34,720,224.00	34,846,223.10
Germany - USD			
DEUTSCHE BK AG N Y 3.547% DUE 09-18-2031 CUSIP: 251526CD9	200,000.000	163,686.00	179,598.48
PVTPL BMW US CAP LLC 3.9% DUE 04-09-2025BEO SEDOL: BK97PY0	8,000.000	8,879.04	7,981.40
PVTPL BMW US CAPITAL LLC FLTG 08-13-2026 SEDOL: BP812P8	4,855,000.000	4,855,000.00	4,872,466.54
PVTPL BMW US CAPITAL LLC 4.9% 04-02-2027 SEDOL: BLC87R4	8,200,000.000	8,190,242.00	8,222,695.47
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC NT 5.6% 08-08-2025 SEDOL: BPSK9P4	2,945,000.000	2,943,851.45	2,959,361.59
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC 5.0% 01-15-2027 SEDOL: BRF2087	600,000.000	598,998.00	601,285.02
PVTPL DAIMLER TRUCK FIN NORTH AMER LLC FLTG09-25-2027 SEDOL: BPBPCS0	3,895,000.000	3,895,000.00	3,907,743.47

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Germany - USD			
PVTPL MERCEDES-BENZ FIN NA FLTG RT 07-31-2026 SEDOL: BP09ZS4	6,030,000.000	6,030,000.00	6,046,832.02
PVTPL MERCEDES-BENZ FIN NORTH AMER LLC D FLTG RT 03-30-2025 SEDOL: BN4KFR8	1,330,000.000	1,330,000.00	1,332,425.80
PVTPL MERCEDES-BENZ FINANCE NORTH AMERI 5.375% 08-01-2025 SEDOL: BRT3QJ9	6,625,000.000	6,622,681.25	6,650,820.21
PVTPL VOLKSWAGEN GROUP AMERICA 5.4% 03-20-2026 SEDOL: BNZHS80	7,190,000.000	7,184,104.20	7,216,640.32
Total Germany - USD		41,822,441.94	41,997,850.32
Hong Kong - USD			
PVTPL MELCO RESORTS FIN LTD 5.375% DUE 12-04-2029 BEO CUSIP: 58547DAD1	200,000.000	183,158.00	182,581.57
Total Hong Kong - USD		183,158.00	182,581.57
India - USD			
CA MAGNUM HOLDINGS 5.375% SNR SEC 31/10/26 USD SEDOL: BNNS205	200,000.000	196,000.00	194,872.96
INDIA CLEAN ENERGY 4.5% SNR SEC 18/04/2027 USD SEDOL: BMBSYN7	200,000.000	157,000.00	188,990.36
Total India - USD		353,000.00	383,863.32
Ireland - USD			
AERCAP IRELAND CAP DESIGNATED ACTIVITY C6.1% 01-15-2027 CUSIP: 00774MBD6	150,000.000	149,310.00	153,419.11
AVOLON HLDGS FDG 2.125% DUE 02-21-2026 CUSIP: 05401AAM3	80,000.000	79,039.20	77,372.84
AVOLON HLDGS FDG 4.25% DUE 04-15-2026 CUSIP: 05401AAL5	90,000.000	89,977.50	88,913.84
AVOLON HLDGS FDG 4.375% DUE 05-01-2026 CUSIP: 05401AAG6	110,000.000	108,383.10	108,788.17
AVOLON HLDGS FDG 5.75% DUE 03-01-2029 CUSIP: 05401AAU5	56,000.000	55,517.84	56,563.07
PVTPL AVOLON HLDGS FDG LTD 2.528% DUE 11-18-2027 CUSIP: 05401AAR2	537,000.000	614,349.00	497,900.34

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Ireland - USD			
Total Ireland - USD		1,096,576.64	982,957.37
Italy - USD			
UNICREDIT SPA RCPT CL X 144A 1.982% 06-03-2027 CUSIP: 904678AW9	200,000.000	200,000.00	191,434.61
Total Italy - USD		200,000.00	191,434.61
Japan - USD			
MITSUBISHI UFJ FIN GRP FRN 02-20-2026 CUSIP: 606822CW2	6,240,000.000	6,240,000.00	6,245,265.37
MITSUBISHI UFJ FINL GROUP INC FLTG RT 04-17-2026 CUSIP: 606822CZ5	6,800,000.000	6,800,000.00	6,822,635.16
MITSUBISHI UFJ 1.538% DUE 07-20-2027 CUSIP: 606822BY9	230,000.000	199,771.10	218,739.61
MIZUHO FINL GROUP 1.234% DUE 05-22-2027 CUSIP: 60687YBP3	200,000.000	200,000.00	190,348.29
PVTPL SUMITOMO MITSUI TRUST BANK LTD DUE03-09-2026 CUSIP: 86563VBF5	4,745,000.000	4,745,000.00	4,779,963.91
SUMITOMO MITSUI FINL GROUP INC SR NT FLTG DUE 01-13-2026 REG CUSIP: 86562MCU2	9,110,000.000	9,110,000.00	9,219,048.34
SUMITOMO MITSUI FINL GROUP INC 5.52% 01-13-2028 CUSIP: 86562MCR9	200,000.000	200,000.00	203,157.81
SUMITOMO MITSUI FINL GROUP INC 5.836% 07-09-2044 SEDOL: BS6Z6Y0	3,000.000	3,000.00	3,030.85
TAKEDA PHARMACEUTICAL CO LTD SR NT 3.175% 07-09-2050 CUSIP: 874060AZ9	400,000.000	336,260.00	259,643.00
Total Japan - USD		27,834,031.10	27,941,832.34
Luxembourg - USD			
PVTPL ALTICE FING S A SR SECD NT 5.0% DUE 01-15-2028 CUSIP: 02154CAF0	200,000.000	198,500.00	156,545.61
Total Luxembourg - USD		198,500.00	156,545.61

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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			
Netherlands - USD			
ABN AMRO BK N V 6.339% DUE 09-18-2027 CUSIP: 00084DBA7	200,000.000	200,000.00	204,427.49
PVTPL ABN AMRO BANK NV 6.575% 10-13-2026 CUSIP: 00084DBC3	200,000.000	200,000.00	202,115.61
Total Netherlands - USD		400,000.00	406,543.10
Norway - USD			
DNB BK ASA DISC COML PAPER 4/2 YRS 1&2 04-10-2025 CUSIP: 2332K0RA2	14,500,000.000	14,177,048.75	14,325,422.76
PVTPL DNB BK ASA 4.853% 11-05-2030 CUSIP: 23341CAE3	305,000.000	303,804.40	301,581.06
Total Norway - USD		14,480,853.15	14,627,003.82
Panama - USD			
PVTPL SABLE INTL FIN LTD 7.125% 10-15-2032 CUSIP: 785712AK6	400,000.000	402,000.00	390,296.00
Total Panama - USD		402,000.00	390,296.00
Peru - USD			
BANCO DE CREDITO DEL PERU MEDIUM TERM 3.125% DUE 07-01-2030 REG CUSIP: 05971V2C8	400,000.000	386,900.00	391,682.36
Total Peru - USD		386,900.00	391,682.36
Qatar - USD			
ABQ FINANCE LTD 1.875% GTD SNR 08/09/25 USD SEDOL: BMTVQX2	200,000.000	188,400.00	195,381.00
Total Qatar - USD		188,400.00	195,381.00
Singapore - USD			
DBS BK LTD SINGAPORE DISC COML PAPER 4/2YRS 1&2 01-21-2025 CUSIP: 23305DNM3	9,500,000.000	9,462,422.22	9,476,086.86
DBS GROUP HLDGS 5.479% DUE 09-12-2025 CUSIP: 24023KAJ7	5,465,000.000	5,465,000.00	5,485,208.04
Total Singapore - USD		14,927,422.22	14,961,294.90

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
Spain - USD			
BANCO SANTANDER SA 6.607% 11-07-2028 CUSIP: 05964HAY1	200,000.000	200,000.00	210,272.21
Total Spain - USD		200,000.00	210,272.21
Sweden - USD			
PVTPL SKANDINAVISKA ENSKILDA 5.125% 03-05-2027 CUSIP: 830505AZ6	2,835,000.000	2,827,685.70	2,862,674.82
PVTPL SWEDBANK AB MEDIUM TERM NTS BOOK ENTRY 1 6.136% 09-12-2026 CUSIP: 87020PAX5	8,280,000.000	8,516,973.60	8,454,579.49
SWEDBANK AB PUBL IAM COML PAPER 4/A2 DTD06-03-2024 FLTG RT 03-03-2025 CUSIP: 87020YBJ6	15,000,000.000	15,000,000.00	15,003,293.55
Total Sweden - USD		26,344,659.30	26,320,547.86
Switzerland - USD			
PVTPL CONSOLIDATED ENERGY FIN S A NT USD 5.625% 10-15-2028 SEDOL: BMXD8L6	150,000.000	144,750.00	121,965.00
UBS GROUP AG FLTG RT 5.617% DUE 09-13-2030 CUSIP: 902613BL1	200,000.000	199,916.00	203,157.50
Total Switzerland - USD		344,666.00	325,122.50
United Kingdom - EUR			
BARCLAYS PLC 4.918%-FRN SNR 08/08/30 EUR SEDOL: BRSFQ52	100,000.000	111,610.35	110,727.88
NATIONWIDE B/S 3.828%-FRN 24/07/2032 EUR SEDOL: BPBNG60	100,000.000	112,763.73	106,110.38
Total United Kingdom - EUR		224,374.08	216,838.26
United Kingdom - USD			
ASTRAZENECA FINANCE LLC. 4.85% 02-26-2029 SEDOL: BMG7M35	8,000.000	7,993.24	8,016.58
ASTRAZENECA FINANCE LLC. 4.875% DUE 03-03-2028 SEDOL: BQXHYW9	7,000.000	6,964.82	7,042.01
ASTRAZENECA FINANCE LLC. 4.9% DUE 03-03-2030 SEDOL: BQT56S7	9,000.000	9,271.26	9,034.56

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
ASTRAZENECA PLC 6.45% DUE 09-15-2037 CUSIP: 046353AD0	20,000.000	25,502.50	21,945.13
B A T CAP CORP 4.39% 08-15-2037 CUSIP: 05526DBD6	50,000.000	52,700.30	43,179.98
B A T CAP CORP 4.54% 08-15-2047 CUSIP: 05526DBF1	84,000.000	71,234.34	66,790.64
BARCLAYS PLC FIXED 6.224% 05-09-2033 CUSIP: 06738ECG8	200,000.000	200,000.00	205,469.23
HSBC HLDGS PLC FLTG RT 2.206% DUE 08-17-2029 CUSIP: 404280CV9	200,000.000	200,000.00	179,700.14
HSBC HLDGS PLC SUB NT 6.5% 09-15-2037 CUSIP: 404280DM8	200,000.000	275,256.00	204,238.34
LLOYDS BKG GROUP 0% DUE 03-22-2028 CUSIP: 539439AR0	200,000.000	199,294.00	195,338.21
MEAD JOHNSON 4.6% DUE 06-01-2044 CUSIP: 582839AG1	15,000.000	15,933.45	13,086.71
NATWEST GROUP PLC 5.808% DUE 09-13-2029 CUSIP: 639057AK4	260,000.000	256,445.80	265,102.83
NATWEST GROUP PLC 5.847% DUE 03-02-2027 CUSIP: 639057AJ7	200,000.000	201,296.00	202,011.57
NVENT FIN S A R L SR NT 2.75% 11-15-2031 CUSIP: 67078AAE3	9,000.000	8,970.39	7,554.94
NVENT FINANCE S A R L 4.55% DUE 04-15-2028 CUSIP: 67078AAD5	38,000.000	37,931.98	37,624.69
PVTPL BAE SYS PLC 5.0% 03-26-2027 CUSIP: 05523RAH0	2,000,000.000	1,991,820.00	2,008,719.60
PVTPL BRITISH AIR 21-1 A PPT 2.9% 09-15-2036 SEDOL: BMC86Y1	9,494.050	9,494.05	8,373.23
PVTPL BRITISH AWYS PASS THRU CTFS 3.3% FIXED 06-15-2034 BEO CUSIP: 11043XAA1	51,417.450	51,417.45	47,121.12
PVTPL BRITISH AWYS PASS THRU TR 2018-1A 4.125% 09-20-2031 CUSIP: 11043HAA6	40,046.740	40,046.74	37,591.81
PVTPL HOWDEN UK REFINANCE PLC/HOWDEN US REFI 7.25% 02-15-2031 CUSIP: 44287GAA4	70,000.000	70,175.00	71,136.21
PVTPL NATIONWIDE BLDG SOC SR NON-PFD MEDIUM TE 2.972% 02-16-2028 CUSIP: 63861VAF4	210,000.000	202,727.70	200,918.11

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United Kingdom - USD			
PVTPL STANDARD CHARTERED PLC 5.905% 05-14-2035 CUSIP: 853254DC1	200,000.000	200,000.00	200,396.68
SANTANDER UK GROUP HLDGS PLC NT FXD/FLTG1.673% 06-14-2027 CUSIP: 80281LAQ8	200,000.000	200,000.00	190,379.52
VODAFONE GROUP PLC NEW 4.875% DUE 06-19-2049 REG CUSIP: 92857WBS8	130,000.000	127,726.30	112,134.95
VODAFONE GROUP PLC VAR RT 5.125% DUE 06-04-2081 CUSIP: 92857WBX7	3,000.000	3,000.00	2,279.51
VODAFONE GROUP PLC 4.25% DUE 09-17-2050 REG CUSIP: 92857WBU3	2,000.000	1,529.18	1,555.37
VODAFONE GROUP PLC 5.75% 02-10-2063 SEDOL: BNHTNW3	4,000.000	3,974.88	3,776.09
VODAFONE GROUP PLC 5.875% 06-28-2064 SEDOL: BNZH78	13,000.000	12,891.06	12,605.24
Total United Kingdom - USD		4,483,596.44	4,363,123.00
United States - EUR			
HALEON NET CA B.V. 2.125% GTD SNR 29/03/34 EUR SEDOL: BMTSD76	100,000.000	94,625.18	93,878.60
MORGAN STANLEY 3.79%-FRN SNR 21/03/30 EUR SEDOL: BPTK5K0	100,000.000	106,749.62	106,292.84
NETFLIX INC 3.625% GTD SNR 15/06/30 EUR SEDOL: BKLNMH8	100,000.000	115,128.59	106,724.59
REALTY INCOME CORP 4.875% 07-06-2030 SEDOL: BMY8BL1	100,000.000	112,148.62	111,134.84
Total United States - EUR		428,652.01	418,030.87
United States - USD			
#REORG/SFA ISSUER LLC EXCHANGE SAKS GLOBAL ENTERPRISES LLC 4X1XAUY 12-31-2024 SEDOL: BNM6RM7	70,000.000	70,000.00	67,325.63
ABBOTT LABS 4.75% DUE 11-30-2036 CUSIP: 002824BG4	20,000.000	26,537.20	19,327.22
ABBVIE INC FIXED 4.5% DUE 05-14-2035 CUSIP: 00287YAR0	73,000.000	75,433.93	68,383.11
ABBVIE INC 4.05% DUE 11-21-2039 REG SEDOL: BJDRSG2	212,000.000	211,889.37	181,325.35

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ABBVIE INC 4.25% DUE 11-21-2049 REG SEDOL: BJDRSH3	22,000.000	23,370.50	17,913.69
ABBVIE INC 4.95% 03-15-2031 SEDOL: BSNSFK1	6,000.000	5,996.36	6,000.09
ABBVIE INC 5.05% 03-15-2034 CUSIP: 00287YDU0	55,000.000	54,826.75	54,391.79
ACCELERATED 2021-1H LLC TIMESHARE LN BKDNDS CL A 1.9% 10-20-2040 CUSIP: 00439KAB2	77,429.190	77,417.84	71,049.95
ACCENTURE CAP INC 4.5% 10-04-2034 SEDOL: BRXF8P1	38,000.000	37,960.48	36,115.86
ADOBE INC 4.85% 04-04-2027 CUSIP: 00724PAE9	3,000.000	2,998.50	3,021.38
AEP TEX 2.0558% DUE 02-01-2027 CUSIP: 00115BAA5	843,307.350	843,306.00	841,300.95
AEP TRANSM CO LLC 3.15% DUE 09-15-2049 CUSIP: 00115AAL3	25,000.000	24,817.25	16,498.29
AEP TRANSM CO LLC 3.8% DUE 06-15-2049 CUSIP: 00115AAK5	20,000.000	19,882.80	14,852.39
AES CORP SR NT 2.45% 01-15-2031 SEDOL: BP6T4P8	11,000.000	10,995.82	9,168.20
AES CORP 5.45% 06-01-2028 SEDOL: BNRQY76	5,000.000	4,997.00	5,026.66
AGCO CORP DEL 5.45% 03-21-2027 SEDOL: BQWSDY8	2,000.000	1,998.42	2,018.78
AGILENT TECHNOLOGIES INC SR NT 2.3% 03-12-2031 SEDOL: BMCTZV4	11,000.000	9,117.67	9,323.17
AGILENT 2.75% DUE 09-15-2029 SEDOL: BK51654	7,000.000	6,442.94	6,358.54
ALBEMARLE CORP 5.45% DUE 12-01-2044 CUSIP: 012725AD9	20,000.000	21,400.20	17,865.00
ALEXANDRIA REAL 3.8% DUE 04-15-2026 CUSIP: 015271AP4	10,000.000	9,989.30	9,872.35
ALEXANDRIA REAL 4% DUE 02-01-2050 CUSIP: 015271AS8	55,000.000	54,767.90	40,878.91
ALLEGION PLC SR NT ISSUED BY ALLEGION US5.411% 07-01-2032 SEDOL: BPJL5Y7	4,000.000	3,943.92	4,036.99

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
ALLEGION US HOLDING COMPANY INC SR NT 5.6% 05-29-2034 SEDOL: BNNRKD1	2,000.000	1,993.34	2,011.73
ALLEGY 4.875% DUE 10-01-2029 SEDOL: BNTFNZ2	59,000.000	55,786.49	56,207.83
ALLSTATE CORP 5.05% 06-24-2029 SEDOL: BS851K9	6,000.000	5,987.40	6,029.14
ALLY AUTO RECEIVABLES TRUST SR 24-2 CL A2 4.46% 07-15-2027 CUSIP: 02007NAB4	4,100,000.000	4,099,698.65	4,099,144.33
ALLY AUTO 5.76% DUE 11-15-2026 CUSIP: 02007WAB4	779,878.390	779,827.78	780,950.88
ALLY BK SANDY UTAH 5.681% 05-17-2032 SEDOL: BR4Z7W0	2,269,531.040	2,269,531.04	2,296,011.02
ALLY FINL INC 6.7% 02-14-2033 SEDOL: BMZPG72	97,000.000	96,237.28	97,804.10
ALTRIA GROUP INC 2.45% DUE 02-04-2032 CUSIP: 02209SBL6	100,000.000	99,895.00	82,313.48
AMAZON COM INC FIXED 3.875% DUE 08-22-2037 CUSIP: 023135BF2	62,000.000	62,451.52	54,775.85
AMAZON COM INC FIXED 4.65% DUE 12-01-2029 SEDOL: BPCPZ24	5,000.000	5,067.45	5,033.07
AMAZON COM INC 3.6% 04-13-2032 BEO SEDOL: BM9QN81	3,000.000	2,799.15	2,778.06
AMAZON COM INC 4.05% 08-22-2047 CUSIP: 023135BJ4	4,000.000	3,437.36	3,308.98
AMAZON.COM INC 3.3% 04-13-2027 SEDOL: BLPP136	7,000.000	6,985.58	6,832.77
AMCOR FLEXIBLES NORTH AMER INC SR NT 2.69% 05-25-2031 SEDOL: BN0THR3	4,000.000	3,998.24	3,438.07
AMEREN CORP 5.7% 12-01-2026 SEDOL: BMVR9H3	3,000.000	2,996.13	3,048.65
AMERICAN AIRLS INC 16-3 AA PTT 04-15-2030 CUSIP: 023771R91	34,265.990	34,265.99	31,956.65
AMERICAN EXPRESS CO FLTG RT 02-13-2026 CUSIP: 025816DD8	6,860,000.000	6,860,000.00	6,882,971.88
AMERICAN EXPRESS CO 5.098% 02-16-2028 SEDOL: BNM6HB6	13,000.000	13,069.77	13,075.72

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
AMERICAN EXPRESS CREDIT ACCOUNT MAS SER 23-4 CL A 5.15% DUE 09-16-2030 CUSIP: 02589BAC4	100,000.000	104,253.91	101,741.92
AMERICAN EXPRESS CREDIT ACCOUNT MASTER TRUST SER 23-2 CL A 4.8% DUE 05-15-2030 CUSIP: 02582JKB5	100,000.000	100,148.44	100,673.30
AMERICAN HONDA FIN CORP MED TERM NTS FLTG RT DUE 03-12-2027 SEDOL: BSB7L68	8,460,000.000	8,460,000.00	8,490,689.75
AMERICAN HONDA FIN FLTG 04-29-2025 SEDOL: BQ676X1	8,150,000.000	8,150,000.00	8,153,610.29
AMERICAN TOWER CORP NEW 2.3% 09-15-2031 SEDOL: BPBK702	6,000.000	4,790.22	4,989.73
AMERICAN TOWER CORP 5.2% 02-15-2029 SEDOL: BQ5J3Y8	10,000.000	10,016.28	10,058.10
AMERICAN WTR CAP CORP 2.8% DUE 05-01-2030 CUSIP: 03040WAW5	124,000.000	123,492.84	111,326.60
AMERICREDIT AUTOMOBILE RECEIVABLES SER 23-2 CL A2A 6.19% DUE 04-19-2027 CUSIP: 03065UAB5	3,696,493.960	3,696,441.84	3,714,213.84
AMERICREDIT FLTG RT 4.96207% DUE 02-18-2028 CUSIP: 023947AC8	3,147,821.680	3,147,821.68	3,150,853.98
AMERISOURCEBERGEN 4.3% 12-15-2047 SEDOL: BD1DD09	2,000.000	1,562.16	1,617.82
AMERN AIRLINES INC 3.7% DUE 10-01-2026 CUSIP: 02377AAA6	24,130.690	24,673.64	23,458.79
AMERN AIRLS 2015-2 4% DUE 03-22-2029 CUSIP: 02377BAA4	119,463.240	114,087.39	114,827.25
AMERN CR ACCEP 4.81% DUE 03-13-2028 CUSIP: 024945AA5	3,818,210.410	3,817,957.64	3,820,927.45
AMERN CR ACCEP 5.61% DUE 01-12-2027 CUSIP: 02531AAA9	860,879.910	860,842.37	861,995.61
AMERN EXPRESS CO FLTG RT 4.99% DUE 05-01-2026 SEDOL: BRJQTR7	5,675,000.000	5,675,000.00	5,676,507.73
AMERN TOWER CORP FIXED 1.45% DUE 09-15-2026 SEDOL: BPBK6X8	4,133,000.000	3,904,197.12	3,907,239.75
AMERN TOWER CORP 2.95% DUE 01-15-2051 CUSIP: 03027XBK5	35,000.000	34,625.50	21,755.59
AMERN TOWER CORP 3.1% DUE 06-15-2050 CUSIP: 03027XBD1	55,000.000	48,835.60	35,323.07

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Corporate Debt Instruments - Other			
United States - USD			
AMERN TOWER CORP 3.125% DUE 01-15-2027 SEDOL: BDCVX35	5,000.000	4,830.95	4,837.27
AMGEN INC FIXED 3.15% 02-21-2040 CUSIP: 031162CR9	9,000.000	6,601.70	6,713.35
AMGEN INC FIXED 5.15% 03-02-2028 CUSIP: 031162DP2	4,000.000	4,005.68	4,028.79
AMGEN INC 4.4% 05-01-2045 CUSIP: 031162BZ2	2,000.000	1,836.88	1,660.20
AMGEN INC 5.25% 03-02-2030 SEDOL: BMTY697	2,000.000	2,032.42	2,019.04
AMGEN INC 5.65% 03-02-2053 SEDOL: BMTY5X4	4,000.000	4,056.41	3,858.51
AMGEN INC 5.75% DUE 03-02-2063 SEDOL: BMTY619	4,000.000	3,962.88	3,849.10
AMPHENOL CORP NEW 5.05% 04-05-2029 SEDOL: BPW6WF9	4,000.000	4,017.88	4,024.88
AMPHENOL CORP 5.25% 04-05-2034 SEDOL: BQZCJ83	2,000.000	1,998.00	2,007.62
AMPHENOL CORP 5.375% 11-15-2054 SEDOL: BRBJQ39	2,000.000	1,968.58	1,905.01
AMSR 2020-SFR2 TR SINGLE FAMILY RENT PASSTHRU 2.533% 07-17-2037 CUSIP: 00178UAC3	400,000.000	399,985.40	393,981.44
AMSR 2020-SFR4 TR 1.355% 11-17-2037 CUSIP: 66981FAA8	332,515.490	305,914.25	324,583.43
AMSR 2022-SFR3 TR 4% 10-17-2039 CUSIP: 66981YAD1	151,000.000	144,063.44	143,687.67
ANTERO MIDSTREAM 5.75% DUE 01-15-2028 SEDOL: BK60MT6	49,000.000	49,082.99	48,614.13
AON NORTH AMER INC 5.125% 03-01-2027 SEDOL: BMFF8W1	3,960,000.000	3,952,278.00	3,986,867.06
AON NORTH AMER INC 5.3% 03-01-2031 SEDOL: BMFF906	8,000.000	7,979.20	8,033.65
AON NORTH AMER INC 5.45% 03-01-2034 CUSIP: 03740MAD2	80,000.000	79,878.40	79,903.14
AON NORTH AMER INC 5.75% 03-01-2054 SEDOL: BMFF928	75,000.000	74,544.00	73,380.16

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Corporate Debt Instruments - Other			
United States - USD			
APACHE CORP 4.375% 10-15-2028 SEDOL: BYZLW65	15,000.000	13,725.00	14,474.47
APACHE CORP 5.35% DUE 07-01-2049 SEDOL: BK1M286	18,000.000	16,722.89	15,028.35
APACHE CORP 6% DUE 01-15-2037 SEDOL: B1P8FN3	4,000.000	3,692.70	3,958.63
APPLE INC 1.4% DUE 08-05-2028 BEO CUSIP: 037833EH9	10,000.000	9,733.35	8,975.71
APPLE INC 2.65% DUE 05-11-2050 REG CUSIP: 037833DW7	9,000.000	6,147.32	5,610.56
APPLE INC 2.7% 08-05-2051 SEDOL: BL6LYZ6	218,000.000	136,162.54	136,204.43
APPLE INC 3.85% DUE 08-04-2046 CUSIP: 037833CD0	52,000.000	51,862.20	41,978.45
APPLIED MATERIALS INC 4.8% 06-15-2029 SEDOL: BT3CQ30	3,000.000	2,994.18	3,009.36
ARCHROCK PARTNERS 6.875% DUE 04-01-2027 SEDOL: BJSZR5	12,000.000	11,908.94	12,062.04
ARI FLEET LEASE TR 6.05% DUE 07-15-2032 CUSIP: 04033GAB3	2,382,942.210	2,382,889.08	2,408,428.73
ARTHUR J GALLAGHER & CO 4.6% 12-15-2027 SEDOL: BNM6BT2	1,635,000.000	1,633,659.30	1,627,957.45
ARTHUR J GALLAGHER & CO 4.85% 12-15-2029 SEDOL: BNM68W4	3,000.000	2,997.66	2,984.82
ARTHUR J GALLAGHER & CO 5.75% 07-15-2054 SEDOL: BPGLSG3	2,000.000	1,975.76	1,980.40
ARTHUR J GALLAGHER 5.75% DUE 03-02-2053 SEDOL: BQQ6RB3	6,000.000	5,592.20	5,898.55
AT&T INC FIXED 4.9% DUE 08-15-2037 SEDOL: BHQHNC6	17,000.000	18,553.67	16,048.08
AT&T INC 2.25% DUE 02-01-2032 CUSIP: 00206RKH4	200,000.000	199,638.00	165,413.12
AT&T INC 3.5% DUE 06-01-2041 CUSIP: 00206RJZ6	65,000.000	65,634.40	49,854.76
AT&T INC 3.55% DUE 09-15-2055 CUSIP: 00206RLJ9	42,000.000	42,616.14	28,337.74

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Corporate Debt Instruments - Other			
United States - USD			
AT&T INC 3.85% DUE 06-01-2060 SEDOL: BMHWTR2	5,000.000	5,214.20	3,465.91
AT&T INC 4.5% DUE 05-15-2035 SEDOL: BX2KBF0	13,000.000	13,839.01	12,024.95
AT&T INC 5.4% 02-15-2034 SEDOL: BQ0MLH1	6,000.000	5,980.26	6,022.70
ATHENE GLOBAL FDG MEDIUM TERM SR TRANCHE# TR 00796 1.73% 10-02-2026 SEDOL: BM9MD12	8,000.000	7,993.57	7,576.48
ATHENE GLOBAL FDG 2.95% DUE 11-12-2026 CUSIP: 04685A2K6	260,000.000	259,733.95	250,909.05
ATHENE HLDG LTD 3.45% 05-15-2052 SEDOL: BMV7VS8	2,000.000	1,999.66	1,289.83
ATMOS ENERGY CORP 4.125% DUE 10-15-2044 CUSIP: 049560AM7	30,000.000	29,943.60	24,447.43
ATMOS ENERGY CORP 5.5% DUE 06-15-2041 CUSIP: 049560AK1	60,000.000	76,037.40	59,523.91
AUTOZONE INC 1.65% 01-15-2031 CUSIP: 053332BA9	80,000.000	79,756.80	65,846.84
AUTOZONE INC 5.1% 07-15-2029 SEDOL: BRRZ35	2,000.000	1,997.82	2,011.43
AVANGRID INC 3.2% DUE 04-15-2025 REG SEDOL: BL6C4R1	18,000.000	18,365.78	17,909.25
BALT GAS & ELEC CO FIXED 2.9% DUE 06-15-2050 CUSIP: 059165EM8	50,000.000	49,514.00	31,273.36
BALT GAS & ELEC CO 3.5% DUE 08-15-2046 CUSIP: 059165EH9	23,000.000	22,978.84	16,648.08
BANK AMER CORP 1.898% DUE 07-23-2031 CUSIP: 06051GJF7	60,000.000	60,000.00	50,462.99
BANK AMER CORP 2.572% DUE 10-20-2032 BEO CUSIP: 06051GKD0	115,000.000	115,000.00	97,102.61
BANK AMER CORP 3.311% DUE 04-22-2042 CUSIP: 06051GJW0	6,000.000	6,000.00	4,491.08
BANK AMER CORP 3.419% 12-20-2028 SEDOL: BLPLDG1	3,000.000	2,903.97	2,875.20
BANK AMER CORP 3.559% 04-23-2027 SEDOL: BK1LZT5	8,300,000.000	8,167,366.00	8,167,550.09

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
BANK AMER CORP 3.846% 03-08-2037 SEDOL: BKSJX09	25,000.000	21,917.16	22,149.03
BANK AMER CORP 3.974% 02-07-2030 CUSIP: 06051GHQ5	8,000.000	7,453.15	7,669.81
BANK AMER CORP 4.25% DUE 10-22-2026 CUSIP: 06051GFL8	33,000.000	32,840.61	32,742.47
BANK AMER CORP 5.518% 10-25-2035 SEDOL: BQNL6S1	11,000.000	11,000.00	10,738.79
BANK AMER CORP 5.819% 09-15-2029 CUSIP: 06051GLS6	90,000.000	90,000.00	92,238.08
BANK AMER SECS INC IAM FLTG COML PAPER 4/A2 FLTG RT 5.11% 06-17-2025 CUSIP: 06054CHB4	13,850,000.000	13,854,168.85	13,853,931.05
BANK OF AMERICA CORP 4.571% 04-27-2033 SEDOL: BM92KT9	9,000.000	8,800.85	8,557.43
BANK OF AMERICA CORP 5.425% 08-15-2035 SEDOL: BMYKZ59	56,000.000	56,000.00	54,654.69
BANK OF AMERICA CORPORATION 2.676% DUE 06-19-2041/06-19-2020 REG CUSIP: 06051GJE0	303,000.000	310,144.92	210,684.88
BANK OF AMERICA CORPORATION 3.97% 03-05-2029 CUSIP: 06051GHG7	40,000.000	40,000.00	38,791.74
BANK OF AMERICA CORPORATION 4.078% 04-23-2040 CUSIP: 06051GHU6	10,000.000	11,722.80	8,508.18
BANK OF AMERICA CORPORATION 5.202% 04-25-2029 CUSIP: 06051GLG2	110,000.000	110,000.00	110,510.19
BANK OF AMERICA CORPORATION 5.288% 04-25-2034 CUSIP: 06051GLH0	120,000.000	120,000.00	119,190.50
BANKUNITED INC 4.875% DUE 11-17-2025 SEDOL: BDD0NG4	3,000.000	3,187.60	2,993.78
BANKUNITED INC 5.125% DUE 06-11-2030 SEDOL: BKPD8J8	10,000.000	10,554.78	9,592.82
BECTON DICKINSON & CO 4.298% 08-22-2032 SEDOL: BP6L090	3,000.000	3,000.00	2,824.23
BECTON DICKINSON & CO 4.693% 02-13-2028 SEDOL: BNHTNL2	8,000.000	8,000.00	7,961.14
BECTON DICKINSON & 4.669% DUE 06-06-2047 CUSIP: 075887BX6	25,000.000	30,728.50	21,425.00

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◆ Schedule of Assets Held for Investment Purposes

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Corporate Debt Instruments - Other			
United States - USD			
BELO A H CORP 7.25 DEB DUE 09-15-2027 SEDOL: 2401645	59,000.000	63,706.38	60,926.17
BERKSHIRE HATHAWAY FINANCE CORP 3.85% 03-15-2052 CUSIP: 084664DB4	60,000.000	59,788.20	45,463.98
BK NEW YORK MELLON VAR RT 6.474% DUE 10-25-2034 CUSIP: 06406RBU0	60,000.000	60,000.00	64,820.68
BLACKSTONE HLDGS 4.45% DUE 07-15-2045 CUSIP: 09256BAH0	15,000.000	14,895.15	12,452.85
BMW VEH LEASE TR FLTG RT 4.98879% DUE 01-25-2027 CUSIP: 05613MAC3	4,100,000.000	4,100,000.00	4,103,069.26
BOEING CO FIXED 5.15% DUE 05-01-2030 SEDOL: BM8XFR6	91,000.000	90,960.97	89,689.59
BOEING CO FIXED 5.805% DUE 05-01-2050 SEDOL: BM8R6R5	3,000.000	2,737.80	2,784.76
BOEING CO SR NT 6.528% 05-01-2034 CUSIP: 097023DS1	45,000.000	45,000.00	47,156.81
BOEING CO 2.7% DUE 02-01-2027 CUSIP: 097023CM5	280,000.000	274,402.80	266,877.80
BOEING CO 3.1% DUE 05-01-2026 CUSIP: 097023CH6	35,000.000	35,931.35	34,118.63
BOEING CO 3.25% DUE 03-01-2028 CUSIP: 097023BX2	91,000.000	95,668.30	85,493.78
BOEING CO 3.375% DUE 06-15-2046 SEDOL: BD72429	5,000.000	3,571.40	3,242.16
BOEING CO 3.6% 05-01-2034 SEDOL: BK1WFH6	2,000.000	1,701.60	1,674.27
BOEING CO 3.75% DUE 02-01-2050 SEDOL: BJGV2H0	4,000.000	2,772.34	2,738.09
BOEING CO 5.93% DUE 05-01-2060 SEDOL: BM8R6Q4	4,000.000	3,976.16	3,707.01
BOEING CO 6.259% 05-01-2027 CUSIP: 097023DP7	3,000.000	3,000.00	3,071.42
BP CAP MKTS AMER 2.939% DUE 06-04-2051 CUSIP: 10373QBP4	185,000.000	185,000.00	114,732.44
BP CAP MKTS AMER 3.543% DUE 04-06-2027 SEDOL: BJLV8F5	17,000.000	18,956.03	16,601.23

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Corporate Debt Instruments - Other			
United States - USD			
BRIDGECREST 5.7% DUE 07-16-2029 CUSIP: 10805NAE5	313,000.000	312,961.56	316,298.96
BRISTOL MYERS FIXED 4.125% DUE 06-15-2039 CUSIP: 110122CQ9	50,000.000	49,829.00	43,175.63
BRISTOL MYERS FIXED 4.55% DUE 02-20-2048 CUSIP: 110122DL9	32,000.000	36,304.32	27,244.79
BRISTOL MYERS SQUIBB CO 4.9% 02-22-2027 SEDOL: BPK6XM5	1,415,000.000	1,413,471.80	1,426,824.43
BRISTOL MYERS SQUIBB CO 5.55% 02-22-2054 CUSIP: 110122EK0	5,000.000	4,980.45	4,851.88
BRISTOL MYERS SQUIBB CO 5.75% 02-01-2031 SEDOL: BNDSCY9	8,000.000	8,279.88	8,322.84
BRISTOL MYERS SQUIBB CO 5.875% 02-22-2064 CUSIP: 110122EL8	50,000.000	49,787.50	48,233.48
BRISTOL-MYERS SQUIBB CO 2.95% 03-15-2032 SEDOL: BP96177	4,000.000	3,533.40	3,483.91
BRISTOL-MYERS SQUIBB CO 3.7% 03-15-2052 CUSIP: 110122DW5	38,000.000	28,582.65	27,701.33
BRIXMOR OPER PARTNERSHIP LP SR NT 2.25% 04-01-2028 CUSIP: 11120VAK9	80,000.000	79,853.60	73,146.47
BRIXMOR OPER 2.5% DUE 08-16-2031 CUSIP: 11120VAL7	40,000.000	39,870.00	33,574.38
BRIXMOR OPERATING PARTNERSHIP LP 3.85% NTS 02-01-2025 USD1000 CUSIP: 11120VAA1	40,000.000	40,819.60	39,947.25
BSTN SCIENTIFIC 4.55% DUE 03-01-2039 CUSIP: 101137AT4	42,000.000	47,208.69	38,341.75
BUNGE LTD FIN CORP FIXED 2.75% 05-14-2031 CUSIP: 120568BC3	135,000.000	134,624.70	116,768.45
BUNGE LTD FIN CORP 4.65% 09-17-2034 CUSIP: 120568BF6	61,000.000	60,807.24	57,621.22
BURL NORTHN SANTA FIXED 3.55% DUE 02-15-2050 CUSIP: 12189LBEO	47,000.000	46,859.94	34,014.88
BURLINGTON NORTHERN SANTA FE LLC 4.15% 12-15-2048 SEDOL: BG7PB06	8,000.000	6,388.64	6,423.14
CADENCE DESIGN SYS 4.7% 09-10-2034 CUSIP: 127387AP3	79,000.000	78,849.90	75,767.75

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Corporate Debt Instruments - Other			
United States - USD			
CAMPBELL SOUP CO 3.125% DUE 04-24-2050/04-24-2020 REG CUSIP: 134429BK4	25,000.000	27,735.08	16,118.14
CAMPBELL SOUP CO 5.3% 03-20-2026 SEDOL: BQC5L67	990,000.000	989,188.20	996,725.17
CAP 1 FINL CORP 4.2% DUE 10-29-2025 CUSIP: 14040HBJ3	20,000.000	19,998.40	19,869.30
CAP 1 PRIME AUTO 4.61% DUE 10-15-2027 CUSIP: 14043NAB5	2,900,000.000	2,899,877.91	2,903,652.55
CAPITAL ONE FINL CORP 1.878% 11-02-2027 CUSIP: 14040HCH6	39,000.000	34,123.83	36,846.17
CARDINAL HEALTH INC 5.125% 02-15-2029 SEDOL: BSBGTH2	3,000.000	2,997.69	3,004.47
CARDINAL HLTH INC 4.6% DUE 03-15-2043 SEDOL: B7JRXS9	17,000.000	16,267.20	14,489.50
CARDINAL HLTH INC 5.75% DUE 11-15-2054 SEDOL: BTPH0R5	2,000.000	1,992.10	1,916.14
CARGO AIRCRAFT 4.75% DUE 02-01-2028 SEDOL: BH3T5M9	113,000.000	110,735.00	112,088.74
CARMAX AUTO OWNER TR SER 24-2 CL A2A 5.65%05-17-2027 CUSIP: 14319EAC0	1,468,338.330	1,468,278.13	1,475,630.98
CARMAX AUTO OWNER TR SR 24-4 CL A2A 4.67% 12-15-2027 CUSIP: 14290DAB7	6,300,000.000	6,299,925.66	6,309,847.53
CARMAX AUTO OWNER 6.08% DUE 12-15-2026 CUSIP: 14318XAB1	2,875,865.230	2,875,670.25	2,888,349.36
CARRIER GLOBAL CORP 3.37% DUE 04-05-2040 SEDOL: BMT6MR3	12,000.000	12,311.91	9,276.99
CARVANA AUTO 3.21% DUE 12-11-2028 CUSIP: 14686GAB2	334,173.790	311,708.43	328,795.53
CARVANA AUTO 4.61% DUE 11-10-2027 CUSIP: 146919AB1	1,300,000.000	1,299,897.17	1,299,927.98
CARVANA AUTO 5.77% DUE 04-12-2027 CUSIP: 14687RAB7	1,041,914.210	1,041,812.21	1,044,802.81
CATERPILLAR FINANCIAL SERVICES 4.375% 08-16-2029 SEDOL: BMYDZ36	3,000.000	2,991.87	2,953.54
CATERPILLAR FINL FIXED 4.8% DUE 01-06-2026 SEDOL: BNNMP64	6,000.000	5,998.50	6,016.59

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United States - USD			
CATERPILLAR FINL SERV CRP FLTG RT 10-16-2026 CUSIP: 14913UAP5	3,030,000.000	3,030,000.00	3,046,188.53
CATERPILLAR FINL SVCS CORP 4.7% 11-15-2029 SEDOL: BT6PHF5	7,000.000	6,988.59	6,975.60
CATERPILLAR FINL SVCS 5.0% 05-14-2027 SEDOL: BPJK232	2,000.000	1,997.80	2,020.55
CATERPILLAR FINL 1.7% DUE 01-08-2027 SEDOL: BMVVMT8	6,000.000	5,997.12	5,678.85
CBS CORP NEW 4.6% DUE 01-15-2045 SEDOL: BD5JWW8	2,000.000	1,408.18	1,466.01
CEC ENTMT INC 6.75% 05-01-2026 SEDOL: BN96CG9	105,000.000	104,361.25	104,162.93
CENCORA INC 4.85% 12-15-2029 SEDOL: BPG4K22	2,000.000	1,999.36	1,990.05
CENCORA INC 5.125% 02-15-2034 SEDOL: BR1W9R3	8,000.000	7,970.50	7,853.10
CENCORA INC 5.15% 02-15-2035 CUSIP: 03073EAY1	100,000.000	99,945.00	97,677.58
CF INDS INC 5.375% DUE 03-15-2044 SEDOL: BKL56J4	9,000.000	11,372.64	8,378.87
CHARTER COMMUNICATIONS OPER LLC/CAP 06-01-2029 SEDOL: BMZ0WG8	4,000.000	3,997.94	4,081.56
CHARTER COMMUNICATIONS OPER LLC/CHARTE 4.8% DUE 03-01-2050 SEDOL: BKSVMZ7	127,000.000	126,561.40	95,601.02
CHARTER 3.5% DUE 06-01-2041 CUSIP: 161175BZ6	92,000.000	90,722.87	63,101.40
CHARTER 6.834% DUE 10-23-2055 CUSIP: 161175BC7	25,000.000	25,000.00	24,359.40
CHASE AUTO OWNER TR 2024-5 NT CL A-2 144A 4.4% 11-26-2027 CUSIP: 16144QAB1	4,400,000.000	4,399,609.28	4,394,488.56
CHEVRON CORP NEW 2.236% DUE 05-11-2030 SEDOL: BLB41G0	17,000.000	14,841.59	14,980.13
CHEVRON U S A INC 4.2% DUE 10-15-2049 BEO SEDOL: BNYHF79	11,000.000	13,403.85	8,868.51
CHUBB INA HOLDINGS LLC 4.65% 08-15-2029 SEDOL: BRJPP21	8,000.000	7,992.32	7,972.36

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CIGNA CORP NEW CORP 4.375% 10-15-2028 SEDOL: BKPHS12	3,000.000	2,971.56	2,939.91
CIGNA CORP NEW FIXED 3.4% DUE 03-15-2050 SEDOL: BL6BBV1	10,000.000	8,813.69	6,584.94
CIGNA CORP NEW 3.875% DUE 10-15-2047 REG SEDOL: BMCC9V1	3,000.000	2,648.97	2,187.95
CIGNA CORP NEW 4.8% DUE 07-15-2046 BEO CUSIP: 125523CF5	19,000.000	18,966.75	16,249.89
CIGNA CORP 2.375% DUE 03-15-2031 BEO SEDOL: BM9ZTS0	3,000.000	2,571.84	2,540.83
CISCO SYS INC 4.85% 02-26-2029 SEDOL: BMG9FD2	8,000.000	7,997.20	8,050.36
CITIBANK CR CARD ISSUANCE TR SER 23-A2 CL A2 FLTG 12-08-2027 CUSIP: 17305EGX7	6,100,000.000	6,100,000.00	6,111,597.93
CITIBANK N A FLTG RT 08-06-2026 SEDOL: BR3W7D3	2,235,000.000	2,235,000.00	2,242,613.64
CITIBANK N A 4.876% 11-19-2027 SEDOL: BT6MFG3	8,270,000.000	8,270,000.00	8,276,742.03
CITIBANK N A 5.438% 04-30-2026 SEDOL: BRJNV38	6,620,000.000	6,620,000.00	6,680,250.80
CITIGROUP INC SR NT 3.057% 01-25-2033 CUSIP: 17327CAQ6	54,000.000	54,000.00	46,398.73
CITIGROUP INC 2.52% 11-03-2032 CUSIP: 172967NE7	85,000.000	85,000.00	70,870.60
CITIGROUP INC 2.561% DUE 05-01-2032 BEO CUSIP: 172967MY4	145,000.000	145,000.00	122,836.80
CITIGROUP INC 2.572% 06-03-2031 CUSIP: 172967MS7	3,000.000	2,621.37	2,615.72
CITIGROUP INC 2.904% 11-03-2042 SEDOL: BNHX0S0	2,000.000	1,485.26	1,402.27
CITIGROUP INC 3.106% DUE 04-08-2026 CUSIP: 172967MQ1	9,000.000	8,744.13	8,956.82
CITIGROUP INC 4.45% DUE 09-29-2027 SEDOL: BY7RB31	22,000.000	22,713.29	21,704.22
CITIGROUP INC 4.542% 09-19-2030 CUSIP: 17327CAT0	82,000.000	82,000.00	79,693.50

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CITIGROUP INC 5.411% 09-19-2039 SEDOL: BS6QBX7	9,000.000	8,997.96	8,582.80
CITIGROUP INC 5.875% DUE 02-22-2033 SEDOL: B8NWVW7	12,000.000	14,667.69	12,245.57
CITIGROUP INC 6.174% DUE 05-25-2034 SEDOL: BMJ0DB6	3,000.000	3,000.00	3,058.67
CITIGROUP INC 6% DUE 10-31-2033 SEDOL: BG48R22	12,000.000	15,262.41	12,352.70
CITIZENS BK NA FIXED 2.25% DUE 04-28-2025 SEDOL: BMT6GD7	6,750,000.000	6,484,725.00	6,694,344.83
CITIZENS FINL GROUP INC 2.638% DUE 09-30-2032 SEDOL: BMB63B2	13,000.000	13,371.38	10,449.70
CITIZENS FINL GROUP INC 5.967% 07-23-2032 SEDOL: BRT6M34	6,000.000	6,000.00	6,022.33
CLEARWAY ENERGY OPER LLC SR NT 144A 3.75% 01-15-2032 SEDOL: BMYTHB6	50,000.000	42,875.00	42,679.58
CLEV ELEC ILLUM CO 5.95% DUE 12-15-2036 CUSIP: 186108CE4	20,000.000	21,942.60	20,238.41
CLEVELAND-CLIFFS FIXED 5.875% DUE 06-01-2027 SEDOL: BMF04M8	15,000.000	14,949.38	14,914.97
CLIFFS NAT RES INC 6.25% DUE 10-01-2040 SEDOL: B3QD7G8	16,000.000	17,226.91	13,804.34
CMO J P MORGAN MTG TR SER 2003-A1 CL 1A1FLT RT DUE 10-25-2033 REG CUSIP: 466247AA1	21,968.040	21,218.19	20,616.44
CMO MERRILL LYNCH MTG INVS INC FOR FUTURE IS SER 2003-A CL 2A1 DUE 03-25-28 CUSIP: 589929G28	3,958.690	3,800.34	3,564.45
CMO MERRILL LYNCH MTG INVS INC SER 2003-5 CL-A1 DUE 10-25-2028 BEO CUSIP: 5899292M9	6,123.670	5,938.06	5,768.87
CMO MERRILL LYNCH MTG INVS INC 2003-G CLA-1 DUE 01-25-2029 REG CUSIP: 5899295V6	28,974.400	27,471.35	25,629.60
CMO THORNBURG MTG SECS TR 2005-1 MTG LN PASSTHRU CTF A-3 DUE 04-25-2045 REG CUSIP: 885220HB2	15,237.950	15,318.91	14,661.34
CMO WAMU MTG PASS-THROUGH CTF 2003-AR7 CL A-7 VAR 6.68903% DUE 08-25-2033 REG CUSIP: 9292276K7	16,002.470	15,962.45	15,868.02
CMO 2004-9 MTG PASSTHRU CTF CL A-1 FLTG RATE DUE 10-20-2034 REG CUSIP: 81744FDV6	20,995.130	20,062.22	19,031.41

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CMS ENERGY CORP FIXED 4.75% DUE 06-01-2050 SEDOL: BLD8NV9	9,000.000	9,093.01	8,527.00
CMS ENERGY CORP 3.75% DUE 12-01-2050 BEO SEDOL: BMWB800	6,000.000	6,005.33	5,225.06
CNH EQUIP TR 5.9% DUE 02-16-2027 CUSIP: 12666DAB7	3,370,866.060	3,370,763.58	3,383,065.22
COMCAST CORP NEW FIXED 3.4% DUE 04-01-2030 CUSIP: 20030NDG3	4,000.000	3,684.44	3,718.62
COMCAST CORP NEW 2.887% 11-01-2051 BEO CUSIP: 20030NDS7	119,000.000	213,805.64	71,709.72
COMCAST CORP NEW 2.987% 11-01-2063 CUSIP: 20030NDW8	5,000.000	3,410.76	2,826.59
COMCAST CORP NEW 3.25% 11-01-2039 CUSIP: 20030NCY5	60,000.000	59,886.00	45,508.98
COMCAST CORP NEW 4.15% DUE 10-15-2028 CUSIP: 20030NCT6	7,000.000	7,382.41	6,827.79
COMCAST CORP NEW 4.4% DUE 08-15-2035 CUSIP: 20030NBP5	11,000.000	12,250.34	10,142.51
COMCAST CORP 5.35% 05-15-2053 CUSIP: 20030NEF4	80,000.000	79,058.50	74,199.01
COMCAST CORP 5.5% DUE 05-15-2064 SEDOL: BQPF829	3,000.000	2,985.90	2,802.64
COMMONSPIRIT HLTH 2.782% DUE 10-01-2030 CUSIP: 20268JAF0	210,000.000	212,887.50	185,862.52
COMPASS GROUP PLC 0% CP 01-02-2025 CUSIP: 20453PN26	8,500,000.000	8,433,829.86	8,497,958.64
COMWLTH EDISON CO 3.65% DUE 06-15-2046 CUSIP: 202795JJ0	24,000.000	23,844.24	17,939.67
CONAGRA BRANDS INC 5.4% 11-01-2048 SEDOL: BF2SVR0	5,000.000	4,741.23	4,541.94
CONAGRA INC 7.000 DUE 10-01-2028 SEDOL: 2297769	13,000.000	15,652.76	13,774.71
CONOCOPHILLIPS COMPANY 4.7% 01-15-2030 SEDOL: BTBKBX1	18,000.000	17,976.06	17,812.71
CONOCOPHILLIPS COMPANY 5.5% 01-15-2055 SEDOL: BTBKC38	74,000.000	73,755.06	70,382.94

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United States - USD			
CONS EDISON CO N Y INC 4.45 DUE 03-15-2044 REG SEDOL: BJZD6Q4	3,000.000	2,585.99	2,564.81
CONS EDISON CO N Y 4.5% DUE 12-01-2045 SEDOL: BD60YD5	4,000.000	3,466.54	3,393.52
CONS EDISON CO N Y 4% 11-15-2057 CUSIP: 209111FN8	60,000.000	59,762.40	44,172.25
CONSOLIDATED EDISON CO N Y INC 3.7% DUE 11-15-2059 CUSIP: 209111FW8	15,000.000	14,866.65	10,473.52
CONSOLIDATED EDISON CO N Y INC 4.125% 05-15-2049 REG SEDOL: BJMGLG1	6,000.000	5,047.72	4,727.04
CONSTELLATION BRANDS INC 4.35% 05-09-2027 SEDOL: BMV9MV4	3,000.000	2,998.26	2,969.32
CONSTELLATION ENERGY GENERATION LLC 5.8%DUE 03-01-2033 CUSIP: 210385AC4	74,000.000	73,982.24	75,660.01
COREBRIDGE FINL INC SR NT 3.65% 04-05-2027 CUSIP: 21871XAD1	60,000.000	59,916.00	58,331.94
COREBRIDGE FINL INC SR NT 3.85% 04-05-2029 CUSIP: 21871XAF6	40,000.000	39,963.60	38,210.77
COREVEST AMERN FIN 2020-3 TR MTG PASSTHRU CTF CL B 144A 2.203% 08-15-2053 CUSIP: 21873CAG8	325,000.000	324,980.69	274,032.30
CORNING INC 3.9% DUE 11-15-2049 SEDOL: BJXCLV3	85,000.000	83,763.48	63,797.69
CORNING INC 5.45% DUE 11-15-2079 SEDOL: BJXCLS0	6,000.000	6,474.52	5,434.18
CORPORATE OFFICE PPTYS L P GTD SR NT 2.75% 04-15-2031 CUSIP: 22003BAM8	124,000.000	122,701.72	105,838.27
CORPORATE OFFICE PPTYS L P 2.25% DUE 03-15-2026 CUSIP: 22003BAL0	100,000.000	99,416.00	96,785.84
COSTCO WHOLESALE CORP NEW 1.6% DUE 04-20-2030 REG SEDOL: BMG2X93	4,000.000	3,349.56	3,422.92
COTERRA ENERGY INC 5.4% 02-15-2035 CUSIP: 127097AM5	55,000.000	54,745.35	53,758.58
COTERRA ENERGY INC 5.9% 02-15-2055 SEDOL: BQ2KRS6	6,000.000	5,961.30	5,676.82
COVANTA HLDG CORP 5.0% DUE 09-01-2030 REG SEDOL: BKPVMD4	68,000.000	68,740.00	62,708.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
COX COMMUNICATIONS INC NEW 5.45% 09-15-2028 SEDOL: BRRH8N1	5,000.000	4,999.55	5,051.34
CPS AUTO 4.76% DUE 01-15-2031 CUSIP: 22411JAC9	170,000.000	169,978.89	168,228.70
CR ACCEP AUTO LN 8.45% DUE 02-15-2033 CUSIP: 22534QAE1	300,000.000	299,986.11	310,285.77
CROWN AMERS LLC SR NT 5.25% 04-01-2030 SEDOL: BL69MY5	73,000.000	74,095.00	71,043.29
CROWN CASTLE INC 5.0% 01-11-2028 SEDOL: BQ3PVZ5	5,000.000	4,995.40	4,994.92
CROWN CASTLE INC 5.6% 06-01-2029 SEDOL: BSBH2X2	4,000.000	3,986.44	4,076.18
CROWN CASTLE INTL 4% DUE 03-01-2027 CUSIP: 22822VAE1	12,000.000	11,949.36	11,789.98
CSMC TR 2014-USA 4.3738% DUE 09-01-2037 CUSIP: 12649AAN9	100,000.000	98,160.16	74,557.53
CSX CORP 3.35% 09-15-2049 CUSIP: 126408HR7	15,000.000	14,895.90	10,421.71
CSX CORP 6.15% DUE 05-01-2037 CUSIP: 126408GK3	60,000.000	74,166.00	63,784.85
CVS HEALTH CORP 4.3% DUE 03-25-2028 CUSIP: 126650CX6	14,000.000	13,803.16	13,562.45
CVS HEALTH CORP 4.78% DUE 03-25-2038 SEDOL: BF4JK96	9,000.000	8,756.92	7,783.25
CVS HEALTH CORP 5.05% DUE 03-25-2048 CUSIP: 126650CZ1	100,000.000	113,412.31	82,471.40
CVS HEALTH CORP 5.125% DUE 07-20-2045 SEDOL: BYPFC45	5,000.000	4,343.64	4,209.51
CVS HEALTH CORP 5.55% 06-01-2031 SEDOL: BM8JBZ4	6,000.000	5,995.56	5,956.14
CVS HEALTH CORP 7.0% 03-10-2055 SEDOL: BQ2KRF3	4,000.000	4,021.00	4,013.42
DAIMLER TRUCKS RETAIL TR 2024-1 5.6% 04-15-2026 CUSIP: 233874AB2	2,158,526.730	2,158,477.52	2,164,816.89
DARDEN RESTAURANTS INC 4.35% 10-15-2027 SEDOL: BP5WY81	3,000.000	2,999.37	2,959.74

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United States - USD			
DATABANK ISSUER 2.06% DUE 02-27-2051 CUSIP: 23802WAA9	250,000.000	249,951.80	240,630.35
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.7% 06-10-2030 SEDOL: BRXH288	3,000.000	3,009.93	2,992.02
DEERE JOHN CAP CORP MEDIUM TERM NTS-BOOK4.95% 07-14-2028 SEDOL: BQMGGP4	4,000.000	3,994.04	4,038.64
DEERE JOHN CAP CORP 4.4% 09-08-2031 SEDOL: BTFK557	6,000.000	5,982.48	5,816.98
DEERE JOHN CAP FIXED 5.1% DUE 04-11-2034 SEDOL: BSVHXY0	6,000.000	5,996.28	5,989.58
DEERE JOHN CAPITAL CORP 4.85% 06-11-2029 SEDOL: BT3D6G6	7,000.000	7,055.58	7,024.12
DELL INTL L L C / EMC CORP SR NT 3.375% 12-15-2041 SEDOL: BRBVT70	9,000.000	8,245.14	6,627.01
DELL INTL L L C / EMC CORP 4.35% 02-01-2030 SEDOL: BRXFV74	8,000.000	7,990.64	7,739.32
DELL INTL L L C/EMC CORP 8.1% 07-15-2036 USD SEDOL: BL98216	14,000.000	17,312.43	16,607.98
DELTA AIR LINES INC DEL 2.0% 12-10-2029 REG CUSIP: 247361ZV3	21,196.900	18,483.91	19,513.23
DELTA AIR LINES PASS THRU TR 2015-1AA 3.625% DUE 07-30-2027 CUSIP: 24736XAA6	91,144.330	95,721.60	88,393.38
DEVON ENERGY CORP 5.75% 09-15-2054 SEDOL: BQB3TL3	58,000.000	57,925.62	52,731.54
DH EUROPE FIN II S FIXED 3.25% 11-15-2039 CUSIP: 23291KAJ4	26,000.000	25,950.34	20,282.84
DIAMONDBACK ENERGY FIXED 6.25% DUE 03-15-2053 SEDOL: BPG3Z35	9,000.000	8,998.65	8,986.96
DIAMONDBACK ENERGY INC SR NT 4.4% 03-24-2051 CUSIP: 25278XAQ2	9,000.000	8,970.21	6,983.94
DISCOVERY 3.625% DUE 05-15-2030 CUSIP: 25470DBJ7	3,000.000	2,611.47	2,668.45
DISNEY WALT CO 2% DUE 09-01-2029 SEDOL: BJJJT81	6,000.000	5,461.56	5,337.08
DOMINION RES INC 2.85% DUE 08-15-2026 CUSIP: 25746UCK3	27,000.000	26,990.55	26,209.62

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DOMINION RES INC 5.25% DUE 08-01-2033 SEDOL: 2972884	20,000.000	23,163.52	19,741.86
DOW CHEMICAL CO 5.6% 02-15-2054 SEDOL: BSHRL95	2,000.000	1,981.23	1,893.44
DOWDUPONT INC 5.319% DUE 11-15-2038 CUSIP: 26078JAE0	47,000.000	60,659.14	47,155.46
DR AUTO 4.67% DUE 05-17-2032 CUSIP: 26207AAF0	500,000.000	499,944.25	494,978.05
DRIVE AUTO RECEIVABLES TR SR 24-2 CL A2 4.94% 12-15-2027 CUSIP: 26207AAC7	6,500,000.000	6,499,858.95	6,506,726.85
DT AUTO OWNER TR 7.69% DUE 07-17-2028 CUSIP: 23345RAE6	250,000.000	249,998.27	253,340.03
DTE ENERGY CO 4.875% 06-01-2028 SEDOL: BMWGRX1	8,000.000	7,995.84	7,971.21
DUKE ENERGY CAROLINAS LLC 3.55% DUE 03-15-2052 BEO SEDOL: BM928K6	3,000.000	2,990.61	2,115.45
DUKE ENERGY CAROLINAS LLC 5.4% DUE 01-15-2054 SEDOL: BPW7P75	2,000.000	1,992.74	1,924.79
DUKE ENERGY CORP 5.8% 06-15-2054 SEDOL: BSLTPH3	4,000.000	3,977.40	3,900.03
DUKE ENERGY FLA LLC 5.95% DUE 11-15-2052 BEO SEDOL: BM9B9B1	3,000.000	2,980.86	3,054.38
DUKE ENERGY OHIO INC 5.65% 04-01-2053 SEDOL: BMF9RC6	2,000.000	1,997.66	1,960.36
DUKE ENERGY 4% DUE 04-01-2052 SEDOL: BLCHDN9	4,000.000	2,886.44	3,061.58
EASTMAN CHEM CO 5.0% 08-01-2029 SEDOL: BRJQ3V9	3,000.000	2,991.36	2,992.78
EASTMAN CHEMICAL CO 5.75% 03-08-2033 SEDOL: BMGQN73	5,000.000	4,999.25	5,094.45
EASTN GAS TRANSM & FIXED 3.9% DUE 11-15-2049 CUSIP: 276480AB6	40,000.000	39,979.20	29,204.46
EATON CORP 5.8% DUE 03-15-2037 CUSIP: 278058DB5	20,000.000	24,189.20	20,223.19
ECOLAB INC NT 5.25% 01-15-2028 SEDOL: BP5JG42	5,000.000	4,970.10	5,093.30

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United States - USD			
ECOLAB INC 2.7% DUE 12-15-2051 SEDOL: BPKC1L8	8,000.000	7,980.40	4,867.45
EDISON INTERNATIONAL 5.25% 03-15-2032 SEDOL: BMWJ4X9	6,000.000	5,996.04	5,934.66
ELEVANCE HLTH INC FIXED 6.1% DUE 10-15-2052 SEDOL: BNTB0H1	1,000.000	999.91	1,012.23
ELEVANCE HLTH INC 4.65% DUE 08-15-2044 CUSIP: 94973VBK2	26,000.000	25,945.66	22,326.50
ELI LILLY AND CO 4.15% 08-14-2027 SEDOL: BMYDYX9	2,000.000	1,998.38	1,989.01
ELI LILLY AND CO 4.7% DUE 02-27-2033 SEDOL: BQMRXZ6	5,000.000	5,075.20	4,901.83
ENABLE MIDSTREAM 4.15% DUE 09-15-2029 CUSIP: 292480AM2	47,000.000	46,915.87	45,102.37
ENABLE MIDSTREAM 4.95% DUE 05-15-2028 SEDOL: BFXCN31	5,000.000	4,991.04	4,993.44
ENEL FIN AMER LLC 0% CP 01-23-2025 CUSIP: 29279GNP8	15,000,000.000	14,903,633.33	14,955,671.30
ENERGY TRANSFER L P 6.4% 12-01-2030 SEDOL: BR3TGY8	4,000.000	3,995.40	4,226.77
ENERGY TRANSFER 5.15% DUE 02-01-2043 SEDOL: B8H38T2	6,000.000	5,339.64	5,296.19
ENERGY TRANSFER 6% DUE 06-15-2048 CUSIP: 29278NAE3	75,000.000	68,289.75	72,542.72
ENSTAR GROUP LTD 3.1% 09-01-2031 CUSIP: 29359UAC3	5,000.000	4,697.49	4,276.77
ENTEGRIS ESCROW CORP 5.95% 06-15-2030 SEDOL: BMVBD51	55,000.000	50,934.94	54,552.36
ENERGY LA LLC 2.4% DUE 10-01-2026 CUSIP: 29364WAY4	30,000.000	29,873.10	28,881.84
ENTERPRISE FLEET 4.69% DUE 07-20-2027 CUSIP: 29374MAB4	6,200,000.000	6,199,097.28	6,207,338.94
ENTERPRISE FLEET 5.31% DUE 04-20-2027 CUSIP: 29375QAB4	6,600,000.000	6,599,099.10	6,647,865.18
ENTERPRISE PRODS 3.7% DUE 01-31-2051 SEDOL: BL397H6	2,000.000	1,580.54	1,436.81

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ENTERPRISE PRODS 7.55% DUE 04-15-2038 CUSIP: 29379VAM5	30,000.000	38,855.97	35,132.68
EQT CORP 3.9% DUE 10-01-2027 CUSIP: 26884LAF6	30,000.000	29,975.40	29,171.64
EQUINIX INC 1% 09-15-2025 CUSIP: 29444UBK1	7,224,000.000	6,791,137.92	7,033,659.66
EQUINIX INC 2.9% 11-18-2026 CUSIP: 29444UBD7	60,000.000	65,011.62	57,911.35
ERAC USA FIN LLC 4.5% DUE 02-15-2045 CUSIP: 26884TAN2	20,000.000	19,769.60	17,123.73
ESSEX PORTFOLIO L FIXED 2.65% DUE 03-15-2032 CUSIP: 29717PAV9	30,000.000	29,888.40	25,300.10
EVERGY INC 2.9% DUE 09-15-2029 CUSIP: 30034WAB2	80,000.000	79,861.60	72,778.62
EXELON GENERATION FIXED 3.25% DUE 06-01-2025 SEDOL: BMF6PP6	2,000.000	2,021.22	1,987.01
EXELON GENERATION SR NT 6.25 DUE 10-01-2039 CUSIP: 30161MAG8	40,000.000	44,112.40	41,734.24
EXELON GENERATION 5.6 DUE 06-15-2042 CUSIP: 30161MAN3	100,000.000	98,841.00	96,547.27
EXETER AUTOMOBILE 4.64% DUE 01-15-2030 CUSIP: 30165BAF0	155,000.000	154,989.13	153,517.67
EXETER AUTOMOBILE 5.28% DUE 08-15-2030 CUSIP: 30166UAC4	2,800,000.000	2,799,683.04	2,814,508.20
EXETER AUTOMOBILE 5.82% DUE 02-15-2027 SEDOL: BRJNZG9	3,985,236.670	3,985,204.79	3,996,289.33
EXETER AUTOMOBILE 5.98% DUE 12-15-2028 CUSIP: 30166BAF9	300,000.000	299,914.65	303,244.32
EXTRA SPACE STORAGE L P SR NT 4% 06-15-2029 CUSIP: 30225VAN7	65,000.000	64,659.40	62,197.89
EXTRA SPACE STORAGE L P 5.9% 01-15-2031 CUSIP: 30225VAR8	60,000.000	59,827.20	61,902.55
EXXON MOBIL CORP 3.095% DUE 08-16-2049 CUSIP: 30231GAZ5	90,000.000	90,000.00	60,057.83
F N B CORP PA 5.722% 12-11-2030 SEDOL: BQWNR41	6,000.000	6,000.26	5,935.60

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F&G ANNUITIES & LIFE INC 6.25% 10-04-2034 SEDOL: BRXF914	2,000.000	1,987.26	1,941.08
F&G ANNUITIES & 6.5% DUE 06-04-2029 CUSIP: 30190AAF1	25,000.000	24,936.00	25,534.42
FEDEX PASS THRU TR FIXED 1.875% DUE 08-20-2035 SEDOL: BLD6QH0	16,508.300	15,602.27	13,716.97
FERTITTA ENTMT LLC 6.75% DUE 01-15-2030 SEDOL: BPLFC68	75,000.000	66,515.00	69,189.27
FHF TR 2022-2 AUTO RECEIVABLES BACKED NT6.14% 12-15-2027 CUSIP: 31568EAA6	90,166.370	89,592.13	90,708.79
FIRST AMERN FINL CORP 5.45% 09-30-2034 SEDOL: BQPDR59	2,000.000	1,993.46	1,929.00
FIRST INVS AUTO OWNER TR 2021-1 ASSET BACKED NT CL C 144A 1.17% 03-15-2027 CUSIP: 32059FAE9	55,120.780	55,104.72	54,898.20
FIRSTENERGY CORP 4.85% 07-15-2047 SEDOL: BDC3P80	5,000.000	4,277.88	4,264.34
FIRSTENERGY TRANSMISSION LLC SR NT 144A 4.55% 04-01-2049 SEDOL: BH3W5T5	10,000.000	11,993.50	8,382.86
FIRSTKEY HOMES 2.241% DUE 08-17-2037 CUSIP: 33767MAG0	400,000.000	399,992.12	390,722.84
FIRSTKEY HOMES 2.791% DUE 08-17-2037 CUSIP: 33767MAJ4	250,000.000	249,997.95	244,928.60
FISERV INC 4.4% DUE 07-01-2049 SEDOL: BGBN0F4	40,000.000	38,551.66	32,707.17
FISERV INC 5.15% 08-12-2034 SEDOL: BSWT7G5	4,000.000	3,992.56	3,909.53
FLAGSHIP CR AUTO 1.79% DUE 10-15-2026 CUSIP: 33845VAA9	52,190.740	52,185.18	52,126.85
FLEX INTERMEDIATE HOLDCO SR SECD NT 144A4.317% 12-30-2039 CUSIP: 33939HAB5	50,000.000	49,997.50	38,412.14
FLORIDA PWR & LT CO 5.15% 06-15-2029 SEDOL: BQKMP80	6,000.000	5,989.86	6,075.38
FORD CR FLOORPLAN FLTG RT 5.15654% DUE 04-15-2029 CUSIP: 34528QJB1	4,800,000.000	4,800,000.00	4,829,318.40
FORD CR FLOORPLAN MASTER OWNER TR SER 18-4 CL A 4.06% 11-15-2030 REG SEDOL: BHWCD92	50,000.000	48,205.07	48,843.51

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FORD FNDTN 2.815% DUE 06-01-2070 CUSIP: 34531XAC8	40,000.000	40,000.00	22,537.49
FORD MTR CO DEL NT 4.75 01-15-2043 SEDOL: B94QZ1	20,000.000	18,388.55	15,783.13
FOX CORP 5.576% DUE 01-25-2049 SEDOL: BM63802	5,000.000	4,487.95	4,650.77
FREED ABS TR 2021-3FP ASSET BACKED NT CLD 144A 2.37% 11-20-2028 CUSIP: 30322MAD1	141,664.120	127,586.26	140,318.95
FREMF SER 2015-K44 CL B VAR 01-25-2025 BEO CUSIP: 30292NAG8	320,000.000	314,100.00	318,893.12
GATX CORP 3.25% DUE 09-15-2026 SEDOL: BDCBXW4	6,000.000	5,811.24	5,841.16
GENERAL MILLS INC 4.7% 01-30-2027 SEDOL: BS2L7R2	1,210,000.000	1,208,790.00	1,209,568.02
GENERAL MOTORS FINANCIAL CO INC 5.8% 01-07-2029 SEDOL: BS54QP9	4,000.000	4,005.60	4,081.21
GENERAL MOTORS FINANCIAL CO 5.95% 04-04-2034 CUSIP: 37045XEV4	25,000.000	24,994.50	25,125.77
GENERAL MTRS FINL CO INC FLTG RT 07-15-2027 SEDOL: BRZWYK7	8,140,000.000	8,140,000.00	8,161,331.60
GENERAL MTRS FINL CO INC 2.35% DUE 01-08-2031 REG CUSIP: 37045XDE3	62,000.000	62,000.00	51,865.45
GENERAL MTRS FINL CO INC 2.7% DUE 06-10-2031 BEO SEDOL: BNR5LM7	111,000.000	110,806.86	94,074.42
GENERAL MTRS FINL CO INC 5.4% 05-08-2027 SEDOL: BRRGMJ2	2,290,000.000	2,287,984.80	2,313,868.90
GENERAL MTRS FINL CO INC 5.6% 06-18-2031 SEDOL: BR4ZFX7	5,000.000	4,992.85	5,024.09
GENERAL MTRS FINL CO INC 5.75% 02-08-2031 SEDOL: BRRGMK3	2,000.000	1,994.54	2,026.44
GENESIS ENERGY L P / GENESIS ENERGY FIN CORP 8.875% DUE 04-15-2030 SEDOL: BPTJ9D8	82,000.000	82,429.00	83,435.04
GENESIS ENERGY L P 8% DUE 01-15-2027 SEDOL: BN717J4	2,000.000	2,016.67	2,034.80
GENESIS ENERGY LP FIN 8.0% 05-15-2033 SEDOL: BSCDBC1	25,000.000	25,000.00	24,465.79

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GENUINE PARTS CO 6.5% DUE 11-01-2028 SEDOL: BLFCV15	6,000.000	5,973.30	6,299.04
GEORGIA PWR CO SR NT SER 2021A 3.25% 03-15-2051 SEDOL: BLR77M1	11,000.000	10,989.33	7,427.34
GILEAD SCIENCES INC 2.6% DUE 10-01-2040 CUSIP: 375558BS1	130,000.000	129,416.30	90,205.10
GILEAD SCIENCES INC 5.55% 10-15-2053 SEDOL: BQBBGR2	4,000.000	3,991.00	3,940.92
GILEAD SCIENCES 4.8% DUE 11-15-2029 SEDOL: BTPHOW0	5,000.000	4,999.40	4,989.92
GLOBAL PMTS INC 2.9% 11-15-2031 CUSIP: 37940XAH5	44,000.000	39,730.24	37,621.76
GLOBAL PMTS INC 3.2% DUE 08-15-2029 REG CUSIP: 37940XAB8	173,000.000	183,650.76	158,551.27
GM FINANCIAL SECURITIZED TERM SER 24-2 CL A2A 5.33% 03-16-2027 CUSIP: 379931AB4	5,374,507.710	5,374,152.46	5,392,698.81
GM FINL AUTOMOBILE 5.05% DUE 07-20-2026 CUSIP: 362548AD1	7,600,086.010	7,510,725.62	7,612,227.15
GM FINL CNSMR .99% DUE 10-18-2027 SEDOL: BLN7BQ7	10,500,000.000	9,915,527.34	10,213,650.30
GM FINL CNSMR 5.74% DUE 09-16-2026 CUSIP: 36267KAB3	1,217,482.660	1,217,460.62	1,219,884.75
GMF FLOORPLAN FLTG RT 4.95654% DUE 11-15-2029 CUSIP: 361886DR2	3,900,000.000	3,900,000.00	3,908,134.62
GMF FLOORPLAN FLTG RT 5.15654% DUE 03-15-2029 CUSIP: 361886DB7	1,100,000.000	1,100,000.00	1,105,784.02
GOLDMAN SACHS BANK USA 5.283% 03-18-2027 SEDOL: BP9QFR5	7,145,000.000	7,145,000.00	7,184,065.00
GOLDMAN SACHS GROUP INC 1.431% 03-09-2027 CUSIP: 38141GYA6	160,000.000	160,000.00	153,596.21
GOLDMAN SACHS GROUP INC 1.542% 09-10-2027 SEDOL: BM9Y705	10,000.000	10,000.00	9,456.70
GOLDMAN SACHS GROUP INC 1.992% DUE 01-27-2032 REG CUSIP: 38141GXR0	290,000.000	290,000.00	239,484.10
GOLDMAN SACHS GROUP INC 2.383% 07-21-2032 SEDOL: BNW0354	192,000.000	192,000.00	160,221.27

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Corporate Debt Instruments - Other			
United States - USD			
GOLDMAN SACHS GROUP INC 3.21% DUE 04-22-2042 BEO SEDOL: BMCY3Z9	7,000.000	7,000.00	5,107.54
GOLDMAN SACHS GROUP INC 4.411% 04-23-2039 CUSIP: 38141GXA7	25,000.000	26,843.50	22,059.51
GOLDMAN SACHS GROUP INC 4.692% 10-23-2030 SEDOL: BSF0H54	3,000.000	3,000.00	2,937.81
GOLDMAN SACHS GROUP INC 5.049% 07-23-2030 CUSIP: 38141GB29	10,000.000	10,000.00	9,949.01
GOLDMAN SACHS GROUP INC 5.33% 07-23-2035 CUSIP: 38141GB37	15,000.000	15,000.00	14,739.18
GOLDMAN SACHS GROUP INC 5.798% 08-10-2026 SEDOL: BQHNC18	7,405,000.000	7,405,000.00	7,445,966.83
GOLDMAN SACHS GROUP INC 6.484% DUE 10-24-2029 CUSIP: 38141GA46	80,000.000	80,000.00	83,804.38
GOLDMAN SACHS 5.851% 04-25-2035 SEDOL: BSCB6G4	4,000.000	4,000.00	4,077.61
GOLDMAN SACHS 6.75% DUE 10-01-2037 SEDOL: B9CMD63	17,000.000	22,983.74	18,272.29
GRAY OAK PIPELN 3.45% DUE 10-15-2027 SEDOL: BKX94H8	163,000.000	171,220.33	155,140.13
GUARDIAN LIFE INS 4.85% DUE 01-24-2077 CUSIP: 401378AC8	10,000.000	9,903.50	8,314.75
GXO LOGISTICS INC 6.25% 05-06-2029 SEDOL: BSC9M15	3,000.000	2,995.09	3,072.06
HACKENSACK MERIDIAN HEALTH INC 2.875% 09-01-2050 CUSIP: 404530AD9	100,000.000	100,000.00	62,821.31
HALLIBURTON CO 4.75% DUE 08-01-2043 SEDOL: BCR5XW4	10,000.000	10,875.10	8,719.70
HANOVER INS GROUP INC 2.5% 09-01-2030 CUSIP: 410867AG0	60,000.000	59,920.80	51,682.67
HARTFORD FINL SVCS 4.3 DUE 04-15-2043 CUSIP: 416515BB9	40,000.000	40,219.60	33,755.64
HARTFORD FINL SVCS 6.1% DUE 10-01-2041 CUSIP: 416515AP9	20,000.000	23,620.00	20,437.64
HCA INC SR SECD NT 3.375% 03-15-2029 SEDOL: BPLJR43	3,000.000	2,712.69	2,785.52

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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			
HCA INC SR SECD NT 4.625% 03-15-2052 SEDOL: BPLJR21	9,000.000	8,550.90	7,012.44
HCA INC 3.5% DUE 07-15-2051 BEO SEDOL: BND8HZ5	23,000.000	22,931.11	14,902.06
HCA INC 3.5% DUE 09-01-2030 SEDOL: BLF2KK7	6,000.000	6,264.59	5,451.72
HCA INC 5.125% 06-15-2039 CUSIP: 404119BY4	55,000.000	54,497.30	50,120.75
HCA INC 5.25% DUE 06-15-2049 SEDOL: BJJDM6	4,000.000	3,636.64	3,468.62
HCA INC 5.45% 09-15-2034 CUSIP: 404121AK1	35,000.000	34,948.90	34,084.47
HCA INC 5.45% 04-01-2031 SEDOL: BLD74K2	4,000.000	3,993.80	3,992.51
HCA INC 5.5% DUE 06-15-2047 CUSIP: 404119BV0	65,000.000	79,926.00	59,203.85
HCA INC 5.95% 09-15-2054 CUSIP: 404121AL9	25,000.000	24,690.00	23,815.21
HCA INC 6.1% 04-01-2064 CUSIP: 404119CW7	55,000.000	54,441.20	52,541.70
HEALTHCARE RLTY 2% DUE 03-15-2031 CUSIP: 42225UAH7	70,000.000	69,437.20	57,245.50
HEALTHPEAK PPTYS INC SR NT 2.125% 12-01-2028 CUSIP: 42250PAD5	113,000.000	112,319.74	101,629.69
HEWLETT PACKARD ENTERPRISE CO 1.75% DUE 04-01-2026/07-17-2020 REG SEDOL: BMW2T55	15,000.000	15,013.61	14,446.52
HEWLETT PACKARD 4.45% DUE 09-25-2026 SEDOL: BS6RQ68	3,000.000	2,999.88	2,984.66
HF SINCLAIR HF SINCLAIR CORPORATION 5.875% DUE 04-01-2026 CUSIP: 403949AB6	56,000.000	63,427.28	56,419.42
HF SINCLAIR CORP SR NT 5% 02-01-2028 SEDOL: BRBWB66	5,000.000	4,877.53	4,938.97
HILCORP ENERGY I L 6% DUE 02-01-2031 SEDOL: BL6JRX9	71,000.000	72,338.49	65,660.62
HLF FING SARL LLC / HERBALIFE INTL SR NT144A 4.875% 06-01-2029 SEDOL: BKPGFP2	190,000.000	180,067.88	133,000.00

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United States - USD			
HLTH CARE REIT INC 6.5% DUE 03-15-2041 CUSIP: 42217KAX4	25,000.000	34,460.75	26,757.70
HOME DEPOT INC 4.9% 04-15-2029 SEDOL: BRXJX69	4,000.000	3,982.00	4,034.85
HONDA AUTO RECEIVABLES OWNER TRUST SR 23-4 CL A2 06-22-2026 CUSIP: 438123AB7	1,878,329.700	1,878,184.50	1,885,484.63
HORMEL FOODS CORP 4.8% 03-30-2027 SEDOL: BQ3Q2D3	3,961,000.000	3,957,157.83	3,978,087.04
HOSPITALITY PPTYS FIXED 4.75% DUE 10-01-2026 CUSIP: 44106MBA9	17,000.000	16,219.97	16,064.50
HOST HOTELS & FIXED 3.5% DUE 09-15-2030 SEDOL: BKPQLD2	4,000.000	4,065.31	3,622.76
HP ENTERPRISE CO 5.0% 10-15-2034 CUSIP: 42824CBV0	100,000.000	99,078.00	96,181.84
HP ENTERPRISE CO 5.6% 10-15-2054 SEDOL: BRSF135	5,000.000	4,904.30	4,715.42
HUMANA INC FIXED 4.875% DUE 04-01-2030 SEDOL: BLD6K23	7,000.000	7,068.46	6,846.55
HUMANA INC 5.875% DUE 03-01-2033 SEDOL: BP8JTQ2	3,000.000	2,985.24	3,011.37
HUNTINGTON BANCSHARES INC 5.272% 01-15-2031 CUSIP: 446150BE3	40,000.000	40,000.00	40,055.86
HUNTINGTON INGALLS INDS INC 5.749% 01-15-2035 SEDOL: BTPH0S6	2,000.000	1,999.68	1,996.41
HYATT HOTELS CORP 5.5% 06-30-2034 SEDOL: BR3W7L1	4,000.000	3,973.68	3,973.78
HYUNDAI AUTO 5.77% DUE 05-15-2026 CUSIP: 44933XAB3	1,432,124.060	1,432,095.85	1,434,790.39
HYUNDAI CAP AMER VAR RT 5.795555% DUE 01-08-2027 SEDOL: BPJM0P6	5,480,000.000	5,480,000.00	5,544,332.62
HYUNDAI CAP AMER 4.875% DUE 11-01-2027 SEDOL: BRK15C8	8,000.000	7,997.36	7,981.02
HYUNDAI CAP AMER 6.5% DUE 01-16-2029 SEDOL: BQ6C261	4,000.000	3,983.72	4,174.79
IMOLA MERGER CORP 4.75% DUE 05-15-2029 SEDOL: BJNPGH3	75,000.000	64,145.25	71,121.79

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Corporate Debt Instruments - Other			
United States - USD			
INTEL CORP SR NT 3.05% 08-12-2051 CUSIP: 458140BW9	25,000.000	15,724.96	14,272.56
INTEL CORP 3.25% DUE 11-15-2049 CUSIP: 458140BJ8	25,000.000	16,532.28	14,946.65
INTEL CORP 3.734% 12-08-2047 BEO SEDOL: BFMFJQ6	23,000.000	16,364.39	15,184.95
INTEL CORP 5.6% 02-21-2054 SEDOL: BSNWTF6	4,000.000	3,954.32	3,514.24
INTEL CORP 5.82% 02-10-2053 SEDOL: BMX7HF5	54,000.000	53,793.50	47,826.44
INTERCONTINENTAL EXCHANGE INC NEW ISSUE 30YR 4.95% 06-15-2052 SEDOL: BMTWJ25	9,000.000	9,247.44	8,044.87
INTERSTATE PWR & LT CO 3.5% DUE 09-30-2049 SEDOL: BKZCC26	13,000.000	13,617.01	9,115.07
ION TRADING 5.75% DUE 05-15-2028 CUSIP: 46205YAA9	200,000.000	200,000.00	188,993.10
ITC HLDGS CORP 2.95% DUE 05-14-2030 CUSIP: 465685AQ8	100,000.000	100,158.00	89,462.32
JBS USA HOLD/FOOD/LUX CO 6.75% 03-15-2034 CUSIP: 47214BAC2	75,000.000	74,901.00	79,387.80
JBS USA/FOOD/FINANCE 3.75% 12-01-2031 CUSIP: 46590XAM8	60,000.000	51,838.75	53,217.34
JEFFERIES FINL GROUP INC 5.15% 09-15-2025 SEDOL: 2MTNBG5	4,725,000.000	4,725,000.00	4,726,902.10
JERSEY CENT PWR & 4.3% DUE 01-15-2026 CUSIP: 476556DC6	42,000.000	44,264.66	41,782.48
JOHN DEERE OWNER FLTG RT 4.82619% DUE 08-16-2027 CUSIP: 477911AC5	1,500,000.000	1,500,000.00	1,502,256.90
JOHNSON & JOHNSON 4.8% DUE 06-01-2029 SEDOL: BR82SJ1	5,000.000	4,993.95	5,047.78
JPMORGAN CHASE & CO NT 05-01-2028 SEDOL: BYZ0Z52	10,000.000	9,744.10	9,715.88
JPMORGAN CHASE & CO NT FIXED TO FLTG RATE 1.578% 04-22-2027 SEDOL: BMGDC66	8,300,000.000	7,952,313.00	7,966,919.26
JPMORGAN CHASE & CO 2.005% 03-13-2026 SEDOL: BL73978	2,000.000	2,051.08	1,988.43

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Corporate Debt Instruments - Other			
United States - USD			
JPMORGAN CHASE & CO 2.069% 06-01-2029 SEDOL: BLBOY92	10,000.000	8,616.80	9,089.31
JPMORGAN CHASE & CO 2.545% DUE 11-08-2032 SEDOL: BMGDC33	3,000.000	2,539.50	2,531.11
JPMORGAN CHASE & CO 4.505% 10-22-2028 SEDOL: BS55CX2	5,000.000	5,000.00	4,955.77
JPMORGAN CHASE & CO 4.912% DUE 07-25-2033/07-25-2032 BEO SEDOL: BN101H3	3,000.000	3,000.00	2,932.39
JPMORGAN CHASE & FLTG RT 2.525% DUE 11-19-2041 SEDOL: BNDQ298	2,000.000	2,004.45	1,356.21
KAISER FNDTN HOSPS DISC COML PAPER 3/A4 YRS 1&2 03-06-2025 CUSIP: 48306AQ67	13,376,000.000	13,231,888.46	13,267,883.53
KELLANOVA 7.45% DUE 04-01-2031 SEDOL: 2791056	9,000.000	10,232.40	10,034.46
KELLOGG CO 5.25% DUE 03-01-2033 CUSIP: 487836BZ0	69,000.000	68,877.87	69,151.45
KENNEDY WILSON INC 4.75% 03-01-2029 SEDOL: BMVHFJ7	74,000.000	74,082.22	66,928.01
KEURIG DR PEPPER INC DISC COML PAPER 4/2YRS 1&2 01-09-2025 CUSIP: 49271JN94	15,000,000.000	14,954,958.33	14,983,109.39
KINDER MORGAN INC DEL SR NT 5.1% 08-01-2029 SEDOL: BNM9JH5	4,000.000	3,993.72	4,003.00
KINDER MORGAN INC 5.0% 02-01-2029 CUSIP: 494553AD2	115,000.000	114,809.10	114,634.58
KINDER MORGAN 5.5 DUE 03-01-2044 SEDOL: BJZXT76	4,000.000	3,739.96	3,708.68
KLA CORP 3.3% 03-01-2050 CUSIP: 482480AJ9	60,000.000	64,318.20	41,510.47
KOHL'S CORP NT 3.625% 05-01-2031 SEDOL: BMD26X1	130,000.000	100,342.86	104,013.85
KOHL'S CORP 5.55% DUE 07-17-2045 SEDOL: BYNP076	5,000.000	5,253.09	3,218.58
KOMATSU FIN AMER INC DISC COML PAPER 4/A2 YRS 1&2 01-16-2025 CUSIP: 50045VNG4	15,000,000.000	14,936,250.00	14,970,857.15
KRAFT HEINZ FOODS CO GTD SR NT 4.625% 10-01-2039 CUSIP: 50077LAX4	60,000.000	60,750.00	53,694.56

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United States - USD			
KRAFT HEINZ FOODS CO GTD SR NT 4.875% 10-01-2049 SEDOL: BKSYG05	3,000.000	2,767.50	2,568.20
KRAFT HEINZ FOODS 4.375% DUE 06-01-2046 CUSIP: 50077LAB2	53,000.000	49,750.14	42,918.45
KROGER CO 3.875% DUE 10-15-2046 SEDOL: BYVZCX8	2,000.000	1,526.02	1,497.76
KROGER CO 5.358% 09-15-2034 SEDOL: BQXJV91	33,000.000	32,916.51	31,923.68
KROGER CO 5.5% 09-15-2054 SEDOL: BSFVBC2	25,000.000	24,897.00	23,576.53
KROGER CO 5.65% 09-15-2064 SEDOL: BSFVBD3	5,000.000	4,977.75	4,709.46
KUBOTA CREDIT OWNER TRUST 2024-2 ASSET BACKED NT CL A-2 144A 5.45% 04-15-2027 CUSIP: 50117DAB2	4,650,000.000	4,649,471.76	4,683,518.60
LADDER CAP FIN 4.25% DUE 02-01-2027 SEDOL: BJVB6G2	48,000.000	42,581.50	46,283.71
LEAR CORP 2.6% 01-15-2032 CUSIP: 521865BC8	35,000.000	34,923.70	29,182.73
LEIDOS INC FIXED 4.375% DUE 05-15-2030 SEDOL: BLNB3J6	7,000.000	6,595.75	6,696.97
LENDMARK FDG TR 6.6% DUE 07-20-2032 CUSIP: 52608JAC9	300,000.000	299,910.84	302,756.19
LENNOX INTL INC 5.5% 09-15-2028 SEDOL: BQC8069	7,000.000	7,068.94	7,114.23
LEXINGTON RLTY TR FIXED 2.375% DUE 10-01-2031 SEDOL: BN7GK78	4,000.000	3,990.32	3,252.75
LFS TOPCO LLC SR NT 144A 5.875% 10-15-2026 SEDOL: BNZJCZ1	51,000.000	52,023.32	50,367.59
LIBERTY MUT GROUP INC SR NT 144A 3.951% 10-15-2050 CUSIP: 53079EBJ2	100,000.000	123,144.00	72,868.54
LOCKHEED MARTIN CORP 4.7% 12-15-2031 SEDOL: BRBYLD9	6,000.000	6,000.72	5,907.12
LOS ANGELES CALIF WASTEWR SYS TAXABLE I 4.78% INTEREST BEARING NOTE 01-08-2025 CUSIP: 54466DBR5	15,000,000.000	15,000,000.00	14,999,520.00
LOUISVILLE GAS & ELEC CO 0% CP 01-13-2025 CUSIP: 54667TND5	15,000,000.000	14,939,679.17	14,975,494.67

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LOWES COS INC 3.7% DUE 04-15-2046 SEDOL: BD0SCD1	3,000.000	2,206.93	2,222.83
LYB INTL FIN III 3.625% DUE 04-01-2051 CUSIP: 50249AAJ2	50,000.000	55,205.50	33,632.02
L3HARRIS TECHNOLOGIES INC 5.25% 06-01-2031 SEDOL: BRC3QY1	64,000.000	63,952.64	64,108.35
L3HARRIS TECHNOLOGIES INC 5.4% 07-31-2033 SEDOL: BNXXJF2	68,000.000	67,927.24	67,855.29
MARRIOTT INTERNATIONAL 2.85% DUE 04-15-2031 BEO CUSIP: 571903BG7	10,000.000	10,016.22	8,737.19
MARRIOTT INTL INC 3.5% DUE 10-15-2032 CUSIP: 571903BF9	5,000.000	4,473.85	4,412.07
MARSH & MCLENNAN COS INC 4.55% 11-08-2027 SEDOL: BT03MB6	5,000.000	4,994.30	4,994.69
MARTIN MARIETTA MATERIALS INC 5.5% 12-01-2054 SEDOL: BMWG8W7	5,000.000	4,904.26	4,723.86
MARTIN MARIETTA 2.4% DUE 07-15-2031 SEDOL: BMFBKB2	4,000.000	3,374.92	3,402.72
MARTIN MARIETTA 3.45% DUE 06-01-2027 CUSIP: 573284AQ9	34,000.000	33,931.32	32,973.94
MASCO CORP FIXED 2% DUE 10-01-2030 CUSIP: 574599BP0	40,000.000	39,970.80	33,728.83
MASTEC INC 5.9% 06-15-2029 SEDOL: BSLTFY0	5,000.000	5,003.98	5,089.51
MASTERCARD INC 4.35% 01-15-2032 SEDOL: BTFJ219	6,000.000	5,992.80	5,801.69
MCDONALDS CORP MEDIUM TERM NTS BOOK 3.625% DUE 09-01-2049 SEDOL: BK0WS12	9,000.000	8,721.07	6,497.52
MCDONALDS CORP 4.7% DUE 12-09-2035 CUSIP: 58013MEZ3	8,000.000	7,974.32	7,629.98
MCDONALDS CORP 4.8% 08-14-2028 SEDOL: BRF5C35	10,000.000	9,996.50	10,017.27
MCDONALDS CORP 6.3% DUE 10-15-2037 CUSIP: 58013MEC4	14,000.000	16,426.28	15,044.59
MCKESSON CORP NEW DISC COML PAPER 4/2 YRS 1&2 0% CP 01-03-2025 CUSIP: 58155KN36	6,950,000.000	6,935,327.78	6,947,410.78

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MEMORIAL HLTH SVCS 3.447% DUE 11-01-2049 CUSIP: 58601VAC6	110,000.000	110,000.00	78,263.92
MERCEDES-BENZ AUTO FLTG RT 4.81619% DUE 02-16-2027 CUSIP: 58770JAC8	3,385,701.940	3,385,701.94	3,385,689.07
MERCK & CO INC 2.9% DUE 12-10-2061 CUSIP: 58933YBG9	55,000.000	33,803.43	31,604.03
META PLATFORMS INC 5.4% 08-15-2054 CUSIP: 30303M8V7	25,000.000	24,900.25	24,225.83
META PLATFORMS INC 5.55% 08-15-2064 CUSIP: 30303M8W5	2,000.000	1,991.36	1,958.03
META PLATFORMS INC 5.6% DUE 05-15-2053 CUSIP: 30303M8Q8	80,000.000	79,778.40	80,138.20
MFRS & TRADERS TR CO 4.65% DUE 01-27-2026 SEDOL: BPRCP20	2,200,000.000	2,193,466.00	2,193,727.93
MFRS & TRADERS TR 2.9% DUE 02-06-2025 SEDOL: BVVSQ12	5,100,000.000	4,963,014.00	5,088,628.73
MIDAMERICAN ENERGY CO C CRP BRK 5.75% DUE 11-01-2035/11-01-2005 CUSIP: 595620AE5	50,000.000	61,593.00	51,934.61
MIDMICHIGAN HEALTH 3.409% DUE 06-01-2050 CUSIP: 597861AA1	35,000.000	35,000.00	24,383.96
MMAF EQUIP FIN LLC 5.2% DUE 09-13-2027 CUSIP: 55318CAB0	3,406,142.060	3,406,132.86	3,419,232.20
MORGAN STANLEY BK N A 4.447% 10-15-2027 SEDOL: BSF06J1	7,510,000.000	7,510,000.00	7,461,023.08
MORGAN STANLEY FIXED 3.217% DUE 04-22-2042 CUSIP: 61772BAC7	73,000.000	73,108.68	54,087.14
MORGAN STANLEY FIXED 5.516% 11-19-2055 SEDOL: BRWK9T8	4,000.000	4,000.00	3,863.34
MORGAN STANLEY VAR RT 07-22-2028 SEDOL: BZ9P8W8	21,000.000	19,569.85	20,248.58
MORGAN STANLEY 2.475% 01-21-2028 CUSIP: 61747YEK7	29,000.000	28,899.37	27,633.47
MORGAN STANLEY 2.484% 09-16-2036 CUSIP: 61747YEF8	6,000.000	5,329.80	4,881.06
MORGAN STANLEY 3.622% 04-01-2031 SEDOL: BKP3KT2	3,000.000	2,724.84	2,786.62

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MORGAN STANLEY 4.3% DUE 01-27-2045 CUSIP: 61747YDY8	50,000.000	54,429.05	41,249.58
MORGAN STANLEY 4.457% 04-22-2039 CUSIP: 61744YAR9	30,000.000	33,436.50	26,875.28
MORGAN STANLEY 4.654% 10-18-2030 SEDOL: BSF0594	2,000.000	2,000.00	1,957.06
MORGAN STANLEY 5.042% 07-19-2030 CUSIP: 61747YFS9	40,000.000	40,000.00	39,857.45
MORGAN STANLEY 5.164% 04-20-2029 CUSIP: 61747YFD2	115,000.000	115,000.00	115,314.14
MORGAN STANLEY 5.173% 01-16-2030 SEDOL: BQWR3R8	7,000.000	7,140.28	7,011.52
MORGAN STANLEY 5.297% 04-20-2037 SEDOL: BP4X0Z4	8,000.000	7,997.54	7,777.09
MORGAN STANLEY 5.32% 07-19-2035 CUSIP: 61747YFT7	53,000.000	53,000.00	52,150.20
MORGAN STANLEY 5.424% 07-21-2034 CUSIP: 61747YFG5	30,000.000	30,000.00	29,798.07
MORGAN STANLEY 5.449% 07-20-2029 CUSIP: 61747YFF7	50,000.000	50,000.00	50,554.14
MORGAN STANLEY 5.94% 02-07-2039 SEDOL: BPTH7C7	9,000.000	9,059.41	9,042.23
MPLX LP 1.75% DUE 03-01-2026 SEDOL: BKP8MJ1	7,950,000.000	7,429,593.00	7,675,195.05
MPLX LP 5.5% 06-01-2034 CUSIP: 55336VBX7	90,000.000	88,900.20	88,788.19
MURPHY OIL USA INC 4.75% DUE 09-15-2029 SEDOL: BKTC8R9	56,000.000	53,943.98	53,137.61
NABORS INDS INC NEW SR PRIORITY GTD NT 144A 7.375% 05-15-2027 SEDOL: BLGTT88	58,000.000	57,921.05	57,932.71
NASDAQ INC 5.55% 02-15-2034 CUSIP: 63111XAJ0	30,000.000	29,991.60	30,279.66
NASDAQ INC 5.65% 06-28-2025 SEDOL: BQZDPH7	720,000.000	719,424.00	723,028.45
NATIONAL BANK OF DUBAI PJSC MTG SER 2003-S11 CL 3-A-3 VAR RT DUE 11-25-2033 CUSIP: 92922FGY8	16,723.510	16,639.90	16,040.15

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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			
NATIONAL RURAL UTIL COOP FLTG 09-16-2027 SEDOL: BQYKP46	8,220,000.000	8,220,000.00	8,266,514.43
NATL HLTH INVS INC 3% DUE 02-01-2031 SEDOL: BN4NBF7	11,000.000	10,911.56	9,453.50
NATL RURAL UTILS COOP FIN CORP 4.12% 09-16-2027 SEDOL: BTFY3J9	6,000.000	6,000.00	5,918.51
NAVISTAR FINL 5.59% DUE 04-25-2029 CUSIP: 63938PBW8	3,000,000.000	2,999,598.30	3,032,850.90
NAVISTAR FINL 6.18% DUE 08-25-2028 CUSIP: 63938PBU2	2,000,000.000	1,999,715.80	2,018,243.80
NCL CORP LTD SR NT 144A 7.75% 02-15-2029 CUSIP: 62886HBG5	75,000.000	75,387.50	78,751.80
NEPTUNE BIDCO US INC 9.29% 04-15-2029 SEDOL: BQKN5B6	75,000.000	70,412.50	69,759.27
NEW YORK & FIXED 2.606% DUE 08-01-2060 CUSIP: 649322AJ3	60,000.000	60,000.00	32,557.44
NEWMONT CORP / NEWCREST FIN PTY LTD NT 5.3% 03-15-2026 SEDOL: BSNR401	3,003,000.000	3,002,489.49	3,023,986.89
NEXTERA ENERGY CAP HLDGS INC .509% 09-01-2025 SEDOL: BQH6109	3,890,000.000	3,889,222.00	3,913,848.11
NEXTERA ENERGY CAPITAL HLDGS INC 4.95% 01-29-2026 SEDOL: BQWPXS3	8,585,000.000	8,581,136.75	8,601,837.07
NGL ENERGY OPER 8.125% DUE 02-15-2029 SEDOL: BPG27X6	12,000.000	12,000.00	12,157.74
NISOURCE INC 1.7% DUE 02-15-2031 CUSIP: 65473PAL9	80,000.000	79,939.20	65,427.58
NISSAN AUTO RECEIVABLES 2023-A NT CL A-2A 5.34% 02-17-2026 CUSIP: 65480WAB7	614,767.390	614,767.33	615,011.64
NNN REIT INC 4.3% DUE 10-15-2028 CUSIP: 637417AL0	70,000.000	77,750.40	68,343.94
NORTHEASTERN UNIV 2.894% 10-01-2050 CUSIP: 664675AT2	240,000.000	240,000.00	159,277.58
NORTHERN TR CORP FLTG RT 3.375% DUE 05-08-2032 CUSIP: 665859AS3	17,000.000	17,000.00	16,313.10
NORTHN STS PWR CO 6.2% DUE 07-01-2037 CUSIP: 665772CC1	20,000.000	27,166.40	21,414.08

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NORTHROP GRUMMAN CORP 3.85% DUE 04-15-2045 CUSIP: 666807BJ0	8,000.000	7,997.84	6,260.33
NOVARTIS CAP CORP 4.0% 09-18-2031 SEDOL: BMZLFZ1	4,000.000	3,982.60	3,809.20
NRG ENERGY INC 4.45% DUE 06-15-2029 CUSIP: 629377CL4	50,000.000	49,934.50	47,750.82
NUCOR CORP SR NT 4.3% 05-23-2027 SEDOL: BMBVXC8	6,000.000	5,766.30	5,951.74
NUSTAR LOGISTICS L P 6.375% DUE 10-01-2030 BEO SEDOL: BN7D7Y5	57,000.000	58,202.34	57,154.68
O REILLY AUTOMOTIVE INC NEW 3.6% DUE 09-01-2027 CUSIP: 67103HAF4	39,000.000	38,577.94	37,846.71
O REILLY AUTOMOTIVE INC NEW 5.75% 11-20-2026 SEDOL: BS70LX8	4,000.000	3,998.16	4,069.04
OCCIDENTAL PETE CORP SR NT 6.45% 09-15-2036 SEDOL: BK8VN61	4,000.000	4,139.92	4,101.73
OCCIDENTAL PETE CORP 5.2% 08-01-2029 SEDOL: BPDY4Z6	29,000.000	28,989.56	28,767.67
OCCIDENTAL PETE CORP 5.375% 01-01-2032 CUSIP: 674599EK7	25,000.000	24,989.00	24,501.20
OCCIDENTAL PETE 4.4% DUE 04-15-2046 SEDOL: BDBFN16	6,000.000	4,596.06	4,452.10
OCCIDENTAL PETE 6.125% DUE 01-01-2031 SEDOL: BMHLJ91	7,000.000	6,890.10	7,162.54
OCCIDENTAL PETE 7.5% DUE 05-01-2031 SEDOL: BKTC909	3,000.000	3,840.58	3,279.89
OCTANE RECEIVABLES 7.7% DUE 02-20-2030 CUSIP: 67578XAD0	356,000.000	358,336.25	370,021.17
OMNICOM GROUP INC 5.3% 11-01-2034 SEDOL: BSWWXP5	6,000.000	5,980.20	5,919.81
ONCOR ELEC FIXED 4.15% DUE 06-01-2032 SEDOL: BPX1TP2	4,000.000	3,991.16	3,741.12
ONE GAS INC 2% DUE 05-15-2030 CUSIP: 68235PAH1	90,000.000	89,528.40	77,808.76
ONEMAIN DIRECT 4.65% DUE 03-14-2029 SEDOL: BMF4V52	2,280,723.610	2,225,309.15	2,279,794.22

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ONEMAIN FIN CORP 7.5% 05-15-2031 SEDOL: BRK49G9	25,000.000	25,038.75	25,658.28
ONEMAIN FINANCE CORP 6.625% 05-15-2029 SEDOL: BMWG9P7	24,000.000	24,065.00	24,298.80
ONEOK INC NEW 4.75% 10-15-2031 CUSIP: 682680CD3	100,000.000	99,564.00	96,755.13
ONEOK INC 4.25% 09-24-2027 SEDOL: BRBQF66	4,180,000.000	4,178,495.20	4,119,145.01
ONEOK INC 5.7% 11-01-2054 CUSIP: 682680CF8	90,000.000	89,747.10	84,724.67
ONEOK PARTNERS L P 6.65% DUE 10-01-2036 SEDOL: B1FJV72	13,000.000	15,484.18	13,816.19
OPORTUN ISSUANCE TRUST 2021-C 2.18% 10-08-2031 CUSIP: 68377WAA9	440,607.050	416,511.34	427,329.93
ORACLE CORP FIXED 2.3% DUE 03-25-2028 SEDOL: BMYLX69	13,000.000	13,139.23	12,018.03
ORACLE CORP 1.65% 03-25-2026 SEDOL: BMYLK57	5,000,000.000	4,660,600.00	4,821,001.40
ORACLE CORP 3.6% DUE 04-01-2040 REG CUSIP: 68389XBW4	180,000.000	200,887.80	140,938.79
ORACLE CORP 3.6% DUE 04-01-2050 REG CUSIP: 68389XBX2	60,000.000	42,826.62	42,073.25
ORACLE CORP 3.8% 11-15-2037 SEDOL: BF4ZFF5	15,000.000	15,874.95	12,534.43
ORACLE CORP 4.3% DUE 07-08-2034 SEDOL: BP4W534	4,000.000	3,655.36	3,679.85
ORACLE CORP 4% DUE 07-15-2046 CUSIP: 68389XBJ3	50,000.000	57,560.50	38,520.12
ORACLE CORP 4% 11-15-2047 SEDOL: BD390R1	3,000.000	3,196.41	2,288.68
ORACLE CORP 5.55% 02-06-2053 SEDOL: BMWS9B9	2,000.000	1,989.86	1,893.76
OWENS CORNING NEW 5.5% 06-15-2027 SEDOL: BNNRNK9	2,038,000.000	2,037,592.40	2,072,922.68
PA ELEC CO 3.25% DUE 03-15-2028 CUSIP: 708696BY4	11,000.000	10,984.38	10,438.27

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United States - USD			
PAC GAS & ELEC CO FIXED 2.95% DUE 03-01-2026 CUSIP: 694308HP5	50,000.000	52,487.00	48,884.86
PAC GAS & ELEC CO FIXED 3.45% DUE 07-01-2025 CUSIP: 694308JL2	80,000.000	85,956.80	79,375.90
PAC GAS & ELEC CO FIXED 4.95% DUE 06-08-2025 SEDOL: BMQ7GH7	5,000.000	4,994.10	4,998.75
PAC GAS & ELEC CO 3.5% DUE 08-01-2050 SEDOL: BMYR011	9,000.000	8,737.13	6,177.36
PAC LIFE INS CO 4.3% 10-24-2067 CUSIP: 69448FAA9	50,000.000	49,321.20	39,311.01
PACIFIC GAS & ELEC CO 5.8% 05-15-2034 CUSIP: 694308KR7	90,000.000	89,884.00	92,055.71
PACIFIC GAS & ELECTRIC CO 3.75% 08-15-2042 CUSIP: 694308HA8	34,000.000	34,131.24	25,575.73
PACIFIC GAS & ELECTRIC CO 6.4% 06-15-2033 CUSIP: 694308KM8	62,000.000	62,483.24	65,371.71
PACIFIC GAS & ELECTRIC 4.3% 03-15-2045 SEDOL: BT6SJF8	71,000.000	76,235.19	56,732.64
PACKAGING CORP AMER 5.7% 12-01-2033 SEDOL: BQRGK46	6,000.000	6,189.72	6,135.28
PALISADES CTR TR 2.71298% DUE 04-13-2033 SEDOL: BYV23C5	139,000.000	139,000.00	95,303.27
PARAMOUNT GLOBAL FIXED 6.25% DUE SEDOL: BD6V825	29,000.000	25,330.00	27,677.59
PARAMOUNT GLOBAL SUB DEB FIXED TO FIXED NC5 6.375% 03-30-2062 SEDOL: BMXHJH1	44,000.000	41,729.15	42,529.64
PARKER-HANNIFIN CORP 4.45% 11-21-2044 CUSIP: 70109HAN5	11,000.000	10,985.48	9,432.46
PECO ENERGY CO 2.8% DUE 06-15-2050 CUSIP: 693304AY3	50,000.000	49,949.50	31,216.59
PEPPERDINE UNIV FIXED 3.301% DUE 12-01-2059 CUSIP: 71338QAC0	50,000.000	50,000.00	30,912.20
PEPSICO INC SR NT 4 DUE 03-05-2042 SEDOL: B9MTLH1	2,000.000	1,842.72	1,670.72
PEPSICO INC 2.25% DUE 03-19-2025 CUSIP: 713448EQ7	8,000.000	8,104.97	7,961.53

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PEPSICO INC 3.6% DUE 02-18-2028 SEDOL: BMG7WB3	4,000.000	3,994.88	3,890.96
PEPSICO INC 3.9% DUE 07-18-2032 SEDOL: BP5JXL8	4,000.000	4,024.18	3,740.87
PERRIGO FIN UNLIMITED CO 6.125% 09-30-2032 SEDOL: BRQPZL3	70,000.000	70,415.40	68,448.15
PFIZER INVESTMENT ENTER 4.75% 05-19-2033 SEDOL: BQ66T62	6,000.000	5,991.00	5,811.30
PFIZER INVESTMENT ENTER 5.11% 05-19-2043 SEDOL: BQ66T73	4,000.000	3,920.00	3,760.34
PFIZER INVESTMENT ENTER 5.3% 05-19-2053 SEDOL: BQ66T84	126,000.000	125,812.26	118,162.67
PFIZER INVESTMENT ENTER 5.34% 05-19-2063 SEDOL: BQ66TB7	3,000.000	2,942.00	2,758.33
PFS FING CORP FLTG RT 5.25654% DUE 07-15-2028 CUSIP: 69335PFL4	8,100,000.000	8,100,000.00	8,135,738.01
PG&E RECOVERY FDG LLC 5.529% 06-01-2049 CUSIP: 71710TAJ7	50,000.000	49,998.12	49,670.02
PG&E RECOVERY FDG 5.231% DUE 06-01-2042 CUSIP: 71710TAH1	40,000.000	39,999.91	39,676.52
PG&E RECOVERY FDG 5.536% DUE 07-15-2049 CUSIP: 71710TAF5	80,000.000	79,990.81	79,714.44
PG&E WILDFIRE RECOVERY FDG LLC SR SECD RECOVERY BD SER 5.099% 06-01-2054 CUSIP: 693342AK3	55,000.000	54,994.82	52,009.97
PG&E WILDFIRE 4.263% DUE 06-01-2038 CUSIP: 693342AB3	50,000.000	49,998.56	46,949.06
PHILLIPS 66 CO FIXED 3.15% DUE 12-15-2029 CUSIP: 718547AK8	45,000.000	44,901.45	41,283.13
PHILLIPS 66 CO 4.9% DUE 10-01-2046 CUSIP: 718547AP7	20,000.000	19,073.60	17,215.99
PHILLIPS 66 COMPANY 5.25% 06-15-2031 SEDOL: BQBCWV1	7,000.000	7,219.17	7,021.32
PHYSICIANS RLTY L P 2.625% 11-01-2031 CUSIP: 71951QAC6	45,000.000	44,905.05	38,038.14
PIONEER NAT RES CO 1.9% DUE 08-15-2030/08-11-2020 REG CUSIP: 723787AQ0	120,000.000	119,046.00	102,230.39

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PIONEER NATURAL RESOURCES 5.1% DUE 03-29-2026 SEDOL: BN7B2M2	4,000.000	3,998.04	4,027.34
PLAINS ALL AMERN 4.3% DUE 01-31-2043 SEDOL: B92Y2L7	7,000.000	6,259.45	5,546.23
PNC BK N A PITT PA FIXED 4.775% DUE 01-15-2027 SEDOL: BTDN8P9	16,755,000.000	16,755,000.00	16,764,181.24
PNC FINANCIAL SERVICES 4.812% 10-21-2032 CUSIP: 693475CA1	60,000.000	60,000.00	58,411.03
PNC FINL SVCS GROUP INC 5.068% DUE 01-24-2034 CUSIP: 693475BM6	90,000.000	90,000.00	87,747.44
PORSCHE INNOVATIVE FLTG RT 4.80207% DUE 12-21-2026 CUSIP: 73328NAC5	3,100,000.000	3,100,000.00	3,103,395.74
PPL CAPITAL FUNDING INC 5.25% 09-01-2034 SEDOL: BSMRJG3	2,000.000	1,989.72	1,969.80
PPL ELEC UTILS 4.125% DUE 06-15-2044 CUSIP: 69351UAS2	13,000.000	12,847.51	10,820.59
PRET 2022-NPL1 LLC 5.9814% DUE 01-25-2052 CUSIP: 69362NAA4	81,494.750	75,102.50	81,438.06
PRIN FINL GROUP 3.7% DUE 05-15-2029 CUSIP: 74251VAR3	30,000.000	29,880.60	28,571.85
PROGRESS RESDNTL 1.052% DUE 04-17-2038 CUSIP: 74331FAA9	475,130.820	428,805.57	460,557.32
PROTECTIVE LIFE GLOBAL FDG LIFE GLOBAL DUE 04-10-2026 BEO SEDOL: BP9N639	6,000,000.000	6,000,000.00	6,014,982.18
PROTECTIVE LIFE 4.335% DUE 09-13-2027 SEDOL: BSNR423	7,800,000.000	7,755,150.00	7,726,191.80
PRPM 2024-RCF3 LLC AST BACKED CTF CL A-1144A 4% 05-25-2054 CUSIP: 74390BAA6	116,253.570	111,153.72	113,521.29
PRUDENTIAL FINANCIAL INC 5.7% 09-15-2048 SEDOL: BGHCHW1	6,000.000	6,249.13	5,956.32
PUBLIC SERVICE CO OF OKLAHOMA 5.2% 01-15-2035 CUSIP: 744533BR0	15,000.000	14,997.45	14,556.51
PUBLIC STORAGE 2.25% DUE 11-09-2031 BEO CUSIP: 74460DAJ8	44,000.000	43,988.12	36,812.78
PUBLIC SVC CO COLO FIXED 2.7% DUE 01-15-2051 SEDOL: BMWRF74	18,000.000	18,033.63	10,663.39

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PUBLIC SVC CO COLO 3.55% DUE 06-15-2046 CUSIP: 744448CM1	16,000.000	15,833.60	11,292.70
PUBLIC SVC CO COLO 3.7% DUE 06-15-2028 CUSIP: 744448CP4	15,000.000	15,831.52	14,475.74
PUBLIC SVC CO OKLA 2.2% DUE 08-15-2031 SEDOL: BLPL2D1	8,000.000	7,973.60	6,618.75
PUBLIC SVC CO OKLA 6.625% DUE 11-15-2037 CUSIP: 744533BJ8	40,000.000	52,440.00	42,700.73
PUBLIC SVC ENTERPRISE GROUP INC DISC COML PAPER 4/2 YRS 1&2 01-06-2025 CUSIP: 74457LN69	15,000,000.000	14,930,875.00	14,989,085.54
PUGET SOUND ENERGY INC 5.685% 15/06/2054 5.685% 06-15-2054 CUSIP: 745332CN4	3,000.000	2,999.97	2,944.40
PVPTL CLEVELAND ELEC ILLUM CO 3.5% 04-01-2028 CUSIP: 186108CK0	48,000.000	47,857.92	45,703.80
PVPTL HERO FUNDING SER 2017-2A 4.07% 09-20-2048 CUSIP: 42771LAC6	81,014.690	83,527.41	72,328.92
PVPTL MID-ATLANTIC INTST TRANSMISSION LLC 4.1% DUE 05-15-2028 CUSIP: 59524QAA3	25,000.000	24,993.75	24,264.24
PVTPL HERO FND TR SR 16-3A CL A2 3.91% 09-20-2042 CUSIP: 42770XAC1	30,748.820	31,546.36	28,169.91
PVTPL AHEAD DB HOLDINGS LLC 6.625% DUE 05-01-2028 BEO SEDOL: BNTG9S0	105,000.000	106,988.66	102,900.36
PVTPL AH4R SER 2015-SFR1 CLS D RT 4.407% DUE 04-17-2052 CUSIP: 02666AAD0	500,000.000	528,574.22	497,918.10
PVTPL AIRCASTLE LIMITED 5.25% DUE 12-31-2049 BEO SEDOL: BMJ1C23	70,000.000	68,547.32	68,653.61
PVTPL ALBERTSONS COS/SAFEWAY 6.5% DUE 02-15-2028 SEDOL: BMWSCM1	90,000.000	90,000.00	91,124.29
PVTPL ALLIANT ENERGY FIN 5.4% 06-06-2027 SEDOL: BR3T9W7	2,115,000.000	2,113,794.45	2,128,839.86
PVTPL ALLIANT HLDGS 6.5% 10-01-2031 SEDOL: BS6QBT3	70,000.000	70,342.50	69,316.01
PVTPL AMERICAN AIRLINES INC 7.25% DUE 02-15-2028 SEDOL: BMZLS41	77,000.000	76,025.00	78,927.18
PVTPL AMERICAN AIRLS INC 8.5% 05-15-2029 SEDOL: BMJ0L90	55,000.000	56,473.75	57,746.34

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PVTPL AMERICAN CREDIT ACCEPTANCE RECEIVAB SER 23-4 CL A 6.2% DUE 06-14-2027 CUSIP: 02530CAA6	1,388,225.480	1,388,221.18	1,390,619.47
PVTPL AMERICAN HOMES 4 RENT SR 2015-SFR2 CL-C 4.691% DUE 10-17-2052 CUSIP: 02666BAC0	200,000.000	211,703.13	198,891.00
PVTPL AMERICAN HOMES 4 RENT 2015-SFR1 A 3.467% DUE 04-17-2045 CUSIP: 02666AAA6	134,805.570	134,800.05	134,155.15
PVTPL APH/APH2/APH3/AQUARIAN 7.875% 11-01-2029 SEDOL: BT9NBR6	70,000.000	70,071.25	70,946.23
PVTPL APOLLO COML REAL ESTATE FIN INC SR SECD 4.625% 06-15-2029 SEDOL: BNSPQB0	125,000.000	116,576.25	108,482.44
PVTPL ARCHROCK PARTNERS L P/ARCHROCK PARTNER 6.25% DUE 04-01-2028 SEDOL: BL717V2	21,000.000	20,975.00	20,888.05
PVTPL ARCHROCK PARTNERS LP 6.625% 09-01-2032 SEDOL: BMYPS33	40,000.000	40,070.00	39,947.52
PVTPL ARI FLEET LEASE TRUST SER 24-B CL A2 0.0% 04-15-2033 CUSIP: 04033HAB1	3,900,000.000	3,899,610.00	3,932,169.93
PVTPL ATHENE GLOBAL FUNDING 4.86% 08-27-2026 SEDOL: BRQN2H2	6,000.000	6,000.00	5,993.21
PVTPL ATHENE GLOBAL FUNDING 5.322% 11-13-2031 SEDOL: BL9YPS2	9,000.000	9,000.00	8,848.70
PVTPL AVIS BUDGET CAR RENT LLC/INC 5.375% DUE 03-01-2029/03-01-2021 BEO SEDOL: BLKH0C9	35,000.000	32,303.71	32,734.07
PVTPL AVIS BUDGET CAR RENT LLC/INC 8.25%01-15-2030 SEDOL: BRBTNL6	35,000.000	35,300.00	36,094.59
PVTPL BALDWIN INS GROUP HLDGS LLC 7.125%05-15-2031 SEDOL: BNRR1X4	50,000.000	50,695.00	51,030.70
PVTPL BANK OF AMREICA AUTO TR 2023-1 SER 23-1A CL A2 5.83% 05-15-2026 CUSIP: 06428AAB4	284,264.730	284,253.39	284,597.77
PVTPL BCPE ULYSSES MERGER SUB LLC 6.25% DUE 01-15-2029 SEDOL: BMHLJ57	115,000.000	80,383.75	105,779.46
PVTPL BLACKSTONE MORTGAGE TR 7.75% 12-01-2029 SEDOL: BTBN4B9	51,000.000	51,821.25	52,428.66
PVTPL BLOCK INC 6.5% 05-15-2032 SEDOL: BS561W7	55,000.000	55,076.25	55,530.93
PVTPL BREAD FINL HLDGS INC 9.75% 03-15-2029 SEDOL: BPDHLQ5	61,000.000	61,879.24	65,559.15

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Corporate Debt Instruments - Other			
United States - USD			
PVTPL BRINKER INTERNATIONAL 8.25 07-15-2030 SEDOL: BL6JHS4	18,000.000	19,150.00	19,008.14
PVTPL BROADCOM INC AVGO 3.187 11/15/36 3.187% DUE 11-15-2036/09-30-2021 BEO SEDOL: BMCP6S6	208,000.000	205,746.08	167,610.01
PVTPL BROADCOM INC 2.45% DUE 02-15-2031/01-19-2021 BEO SEDOL: BMCPJY3	16,000.000	15,054.31	13,800.61
PVTPL BROADCOM INC 3.137% DUE 11-15-2035 BEO CUSIP: 11135FBP5	70,000.000	79,727.90	57,177.92
PVTPL BROOKLYN UN GAS CO 6.415% 07-18-2054 SEDOL: BSWW1P1	3,000.000	3,000.00	3,114.48
PVTPL BUSINESS JET SECURITIES LLC SR 24-2A CL A 5.364% 09-15-2039 CUSIP: 12326TAA6	340,311.770	342,345.68	336,075.84
PVTPL C&S GROUP ENTERPRISES LLC 5.0% 12-15-2028 SEDOL: BNDS0F6	145,000.000	145,395.73	122,789.04
PVTPL CABLE ONE INC SR NT 144A 4% DUE 11-15-2030 BEO SEDOL: BMBTPK4	130,000.000	101,745.00	108,625.12
PVTPL CAESARS ENTERTAINMENT INC 4.625% DUE 10-15-2029 BEO SEDOL: BP6VNC4	60,000.000	55,412.50	56,175.48
PVTPL CAESARS ENTERTAINMENT INC 6.5% 02-15-2032 SEDOL: BNTZ4D7	11,000.000	11,000.00	11,049.65
PVTPL CALPINE CORP 3.75% DUE 03-01-2031 BEO SEDOL: BNKD5L5	66,000.000	66,008.44	58,990.21
PVTPL CALPINE CORP 5.0% DUE 02-01-2031 SEDOL: BN30PL3	76,000.000	66,545.00	71,469.59
PVTPL CAMERON LNG LLC 144A 3.701% 01-15-2039 CUSIP: 133434AD2	85,000.000	85,000.00	68,537.29
PVTPL CAPSTONE BORROWER INC 8.0% 06-15-2030 SEDOL: BQ3R0L0	75,000.000	74,975.00	77,633.25
PVTPL CARNIVAL CORP GTD SR NT 6.0% 05-01-2029 CUSIP: 143658BR2	51,000.000	43,087.50	50,879.34
PVTPL CARNIVAL CORP GTD SR SECD NT 144A 5.75% DUE 03-01-2027/02-16-2021 BEO CUSIP: 143658BN1	255,000.000	236,754.05	254,437.53
PVTPL CARVANA AUTO RECEIVABLES TRUST SER 23-P4 CL A2 6.23% 01-11-2027 CUSIP: 14687NAB6	693,761.680	693,706.18	695,188.89
PVTPL CARVANA AUTO RECEIVABLES TRUST SER 24-P1 CL A2 5.5% DUE 08-10-2027 CUSIP: 14688NAB5	1,891,912.090	1,891,810.11	1,896,882.90

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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 CCO HLDGS LLC/CCO HLDGS CAP CORP 6.375% DUE 09-01-2029 BEO SEDOL: BN4JB66	100,000.000	100,000.00	99,145.15
PVTPL CHAMPIONS FING INC 8.75% 02-15-2029 SEDOL: BRBYMG9	82,000.000	83,446.25	79,967.58
PVTPL CHASE AUTO OWNER TRUST 5.48% SR 24-1A CL A2 04-26-2027 CUSIP: 16144BAB4	2,478,891.050	2,478,682.82	2,487,615.75
PVTPL CLEVELAND-CLIFFS INC 7.0% 03-15-2032 SEDOL: BM8K6S5	65,000.000	64,887.56	63,837.20
PVTPL CLEVELAND-CLIFFS INC 7.375% 05-01-2033 SEDOL: BS0D1J0	20,000.000	20,000.00	19,644.04
PVTPL CLOUD SOFTWARE GROUP INC 8.25% 06-30-2032 SEDOL: BSQM7Z9	30,000.000	30,123.75	30,916.52
PVTPL CLYDESDALE ACQUISITION HLDGS INC 8.75% DUE 04-15-2030/04-13-2022 BEO SEDOL: BQ3QRD8	70,000.000	66,898.61	70,758.38
PVTPL CMO BX TR 2019-IMC COML MTG PASSTHRU CTF CL A 144A 04-15-2034 SEDOL: BJFD738	47,097.940	47,097.94	46,752.51
PVTPL CMO CHASE MTG TR SER 2016-2 CL M2 144A VAR 12-26-2045 CUSIP: 16164AAC9	16,703.530	16,791.80	15,069.23
PVTPL CMO FMC GMSR ISSUER TR 2021-GT1 COLL NT CL A VAR RT DUE 07-25-2026 BEO CUSIP: 30259RAH8	450,000.000	449,947.98	414,773.33
PVTPL CMO FREMF 2017-K67 MTG TR MLTIFAM MTG VAR RT DUE 08-25-2027 BEO CUSIP: 30300YAU3	185,000.000	197,574.22	178,238.07
PVTPL CMO HERO FDG 2016-3 NT CL A-1 144A3.07999992371% DUE 09-20-2042 BEO CUSIP: 42770XAA5	64,572.610	63,570.09	57,667.52
PVTPL CMO MRCD MORTGAGE TR SERT 2019-PARK CL D 2.7175% 12-15-2036 CUSIP: 55348UAQ1	439,000.000	423,984.70	323,762.50
PVTPL CMO NEW RESIDENTIAL MORTGAGE LOAN TRUST SR 24-RTL2 CL A1 STEP 09-25-2039 CUSIP: 64831WAA8	400,000.000	399,989.84	394,526.80
PVTPL CMO NEW RESIDENTIAL MTG LN TR SR 24-RTL1 CL A1 6.664% 03-25-2036 CUSIP: 64831PAA3	240,000.000	239,997.38	242,573.33
PVTPL CMO ONE BRYANT PK TR SER 2019-0BP CL A 2.51641% DUE 09-13-2049 SEDOL: BK0XHR4	200,000.000	184,623.44	174,633.24
PVTPL CMO SHELLPOINT CO-ORIGINATOR TR 2017-2 MTG PASSTHRU CTF CL A 10-25-2047 CUSIP: 82281FAA2	4,091.590	3,975.23	3,651.55
PVTPL CMO VM MASTER ISSUER LLC REVOLVINGSINGLE FAMILY HOME NT SER 05-24-2025 CUSIP: 92859MAA8	227,034.190	227,032.84	219,147.75

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United States - USD			
PVTPL CMO VOLT XCVII LLC SER 21-NPL6 CL A-1 STEP UP DUE 04-25-2051 BEO CUSIP: 91835EAA7	99,277.460	99,277.46	99,349.92
PVTPL COBRA ACQUISITIONCO LLC 6.375% 11-01-2029 SEDOL: BMXD7Q4	65,000.000	65,210.22	55,996.43
PVTPL COGENT COMMUNICATIONS GROUP INC SRNT 7.0% 06-15-2027 SEDOL: BQ72DM3	42,000.000	42,101.00	42,203.66
PVTPL COGENT COMMUNICATIONS GROUP LLC 7.0% 06-15-2027 SEDOL: BSNTNM2	30,000.000	29,753.75	30,009.67
PVTPL COLUMBIA PIPELINE GROUP 5.097% 10-01-2031 CUSIP: 19828AAD9	21,000.000	20,999.16	20,487.74
PVTPL COMSTOCK RES INC COMSTOCK RE INC 5.875% DUE 01-15-2030 BEO SEDOL: BNKCJP4	37,000.000	32,164.19	34,506.93
PVTPL COMSTOCK RES INC 6.75% DUE 03-01-2029 SEDOL: BMW2W01	20,000.000	18,311.25	19,501.52
PVTPL CONCENTRA ESCROW ISSUER 6.875%07-15-2032 SEDOL: BR2NND9	41,000.000	41,258.75	41,694.39
PVTPL CONTINENTAL FIN CR CARD ABS MASTERTR 6.19% DUE 10-15-2030 BEO CUSIP: 66981PAH1	260,000.000	252,152.13	262,348.06
PVTPL COREVEST AMERN FIN 2019-3 TR SER 19-3 CLS A 2.772% DUE 10-15-2052 BEO CUSIP: 21872NAA8	48,650.080	48,648.82	48,011.89
PVTPL COX COMMUNICATIONS INC NEW 5.45% 09-01-2034 SEDOL: BTCK8T5	5,000.000	4,982.35	4,841.49
PVTPL COX COMMUNICATIONS INC 5.95% 09-01-2054 SEDOL: BTCK8Z1	2,000.000	1,997.44	1,855.21
PVTPL CPS AUTO RECEIVABLES TR 2022-C NT CL B 144A 4.88% DUE 04-15-2030 BEO CUSIP: 12664DAC7	25,009.280	25,006.64	25,009.53
PVTPL CREDIT ACCEPTANCE 9.25% 12-15-2028 SEDOL: BSD6YS6	65,000.000	66,135.00	68,750.96
PVTPL CRESCENT ENERGY FINANCE LLC 7.625% 04-01-2032 SEDOL: BQ9D885	31,000.000	31,034.10	30,840.48
PVTPL CRESCENT ENERGY FINANCE 7.375% 01-15-2033 SEDOL: BR4ZG56	23,000.000	23,004.79	22,336.19
PVTPL CSC HLDGS LLC SR NT 5.75% 01-15-2030 SEDOL: BKFH0Y9	210,000.000	219,450.00	119,461.07
PVTPL CUSHMAN & WAKEFIELD U S BORROWER LLC GTD SR SECD NT 144A 6.75% 05-15-2028 CUSIP: 23166MAA1	85,000.000	85,037.95	85,077.21

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United States - USD			
PVTPL CUSHMAN & WAKEFIELD U S BORROWER LLC 8.875% 09-01-2031 SEDOL: BRBFJT4	5,000.000	4,964.65	5,382.91
PVTPL CVS LEASE BACKED PASS THRU SER 2013 TR 4.704 01-10-2036 CUSIP: 12665UAA2	125,985.930	138,458.53	116,818.54
PVTPL DELEK LOGISTICS PARTNERS LP 8.625%03-15-2029 SEDOL: BRC2671	60,000.000	60,022.50	62,036.21
PVTPL DELL EQUIPMENT FINANCE TRUST SER 24-1 CL A2 5.68% 03-22-2030 CUSIP: 24702GAC9	5,400,000.000	5,399,653.32	5,423,502.42
PVTPL DELL EQUIPMENT FINANCE TRUST SR 23-3 CL A2 6.1% 04-23-2029 CUSIP: 24702EAB6	781,995.640	781,952.32	784,473.39
PVTPL DELUXE CORP 8% DUE 06-01-2029 BEO SEDOL: BN0TP68	150,000.000	152,721.50	144,181.88
PVTPL DLLAA LLC NT CL A-2 5.93% 07-20-2026 CUSIP: 23292HAB7	1,334,559.570	1,334,526.33	1,339,748.47
PVTPL DLLST LLC 5.33% SER 24-1A CL A2 01-20-2026 CUSIP: 23346HAB3	1,017,078.240	1,017,074.88	1,019,108.23
PVTPL EDGEWELL PERS CARE CO 4.125% DUE 04-01-2029 BEO SEDOL: BMCDKC2	50,000.000	50,000.00	46,108.65
PVTPL ELARA HGV TIMESHARE ISSUER SER 19-A LLC CL C 3.45% DUE 01-25-2034 CUSIP: 28416TAC9	53,924.700	53,911.51	52,630.57
PVTPL ENOVA INTL INC 9.125% 08-01-2029 SEDOL: BR4VNY2	67,000.000	67,158.19	69,683.36
PVTPL ENTERPRISE FLEET FINANCING LLC SR 24-1 CL A2 6.52% 03-20-2030 CUSIP: 29375PAB6	7,944,405.750	7,943,296.72	8,007,651.16
PVTPL ENTERPRISE FLEET FINANCING LLC SR 24-2 CL A2 5.74% 12-20-2026 CUSIP: 29375RAB2	4,200,000.000	4,199,727.42	4,235,429.94
PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE 06-01-2027/06-07-2022 BEO SEDOL: BN95KX9	8,000.000	8,000.00	8,157.61
PVTPL EQM MIDSTREAM PARTNERS L P 7.5% DUE 06-01-2030/06-07-2022 BEO SEDOL: BNK93M0	37,000.000	37,439.86	39,355.86
PVTPL EQUIPMENTSHARE COM INC 8.625% 05-15-2032 SEDOL: BPSN4P8	70,000.000	71,430.00	73,153.40
PVTPL EQUIPMENTSHARE.COM 8.0% 03-15-2033 SEDOL: BRBTN61	20,000.000	20,037.50	20,253.60
PVTPL EQUITABLE FINL LIFE 1.3% 07-12-2026 SEDOL: BKY6371	11,000.000	10,978.77	10,445.66

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PVTPL F G GLOBAL FUNDING 144A 5.875% DUE06-10-2027 BEO CUSIP: 30321L2G6	100,000.000	99,943.00	101,327.40
PVTPL F&G GLOBAL FDG 2.3% 04-11-2027 SEDOL: BNSNCR2	11,000.000	10,987.57	10,306.45
PVTPL F&G GLOBAL FDG MEDIUM TERM NTS BOOK ENTR 1.75% DUE 06-30-2026 BEO CUSIP: 30321L2A9	65,000.000	64,981.15	61,859.30
PVTPL FIRST CASH INC 5.625% DUE 01-01-2030/12-13-2021 BEO SEDOL: BNNTNW7	69,000.000	69,000.00	66,475.78
PVTPL FLAGSHIP CREDIT AUTO TRUST SER 22-4 CL C 7.71% DUE 10-16-2028 BEO CUSIP: 33843XAE9	300,000.000	299,930.04	307,523.73
PVTPL FLAGSHIP CREDIT AUTO TRUST SER 23-2 CL A2 5.76% DUE 04-15-2027 CUSIP: 33843EAC5	2,667,918.490	2,667,733.61	2,672,338.43
PVTPL FLAGSHIP CREDIT AUTO TRUST SER 23-3 CL A2 5.89% DUE 07-15-2027 CUSIP: 33846BAC8	1,277,646.610	1,277,593.96	1,282,058.20
PVTPL FMC GMSR ISSUER TR VAR SER 22-GT1 CL A 6.19000005722% DUE 04-25-2027 BEO CUSIP: 30259RAM7	300,000.000	299,892.36	296,874.36
PVTPL FOCUS FINL PARTNERS LLC 6.75% 09-15-2031 SEDOL: BRBVMG0	70,000.000	70,080.66	69,721.85
PVTPL FORTRESS INTER 3 INC 7.5% 06-01-2031 SEDOL: BM8JVW1	55,000.000	55,783.75	56,081.90
PVTPL FOUNDATION FIN TR SR 20-1A CL A 3.54% 07-16-2040 CUSIP: 35041KAA0	35,259.280	35,255.42	35,016.65
PVTPL GEORGIA-PAC LLC .95% DUE 05-15-2026/11-19-2020 BEO SEDOL: BN8XGZ8	23,000.000	22,982.53	21,841.35
PVTPL GLATFELTER CORP 4.75%11-15-2029 SEDOL: BNKF1Z7	65,000.000	65,154.47	57,724.70
PVTPL GOODGREEN 2016-1 TR NT CL A 144A 3.23% DUE 10-15-2052 BEO CUSIP: 38217KAA2	378,588.630	337,417.12	341,968.96
PVTPL GREYSTAR REAL ESTATE PARTNERS LLC SR SECD NT 7.75% 09-01-2030 SEDOL: BQH6240	44,000.000	44,292.50	46,492.71
PVTPL GRUBHUB HLDGS INC SR NT 5.5% DUE 07-01-2027/06-10-2019 BEO SEDOL: BJF8Q14	75,000.000	56,343.75	65,850.39
PVTPL GTP ACQUISITION PARTNERS I LLC 3.482% 06-15-2050 CUSIP: 36246MAU3	127,000.000	131,639.00	126,116.89
PVTPL HARVEST MIDSTREAM I L P 7.5% 05-15-2032 SEDOL: BQTXC50	25,000.000	25,050.00	25,455.68

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PVTPL HARVEST MIDSTREAM I L P 7.5% DUE 09-01-2028/09-01-2023 BEO SEDOL: BMF3RK6	127,000.000	129,549.09	128,119.25
PVTPL HAT HLDGS I LLC/HAT HLDGS II LLC 8.0% 06-15-2027 SEDOL: BS4CSG9	110,000.000	110,000.00	114,641.89
PVTPL HELMERICH & PAYNE INC 5.5% 12-01-2034 SEDOL: BN2BSK7	4,000.000	3,983.96	3,800.89
PVTPL HERO FDG TR 2016-2 NT CL A 144A 3.75% DUE 09-20-2041 BEO CUSIP: 42770WAA7	41,300.360	42,436.11	37,933.60
PVTPL HERO FDG 2017-3 NT CL A2 3.95% 09-20-2048 CUSIP: 42771AAB2	36,498.260	37,403.53	32,330.94
PVTPL HERTZ CORP 12.625% 07-15-2029 SEDOL: BS84LN9	25,000.000	25,426.60	26,635.41
PVTPL HERTZ CORP 4.625% DUE 12-01-2026 BEO SEDOL: BPG9G96	119,000.000	100,640.29	100,515.96
PVTPL HILCORP ENERGY I L P / HILCORP 7.25% 02-15-2035 SEDOL: BT7JWZ1	35,000.000	35,000.00	32,904.39
PVTPL HILTON GRAND VACATIONS BORROWER ESC 4.875% 07-01-2031 SEDOL: BNKCJL0	95,000.000	92,259.01	85,038.96
PVTPL HLF FING SARL LLC/HERBALIFE INTL INC 12.25% 04-15-2029 SEDOL: BRBST71	30,000.000	29,965.00	31,345.76
PVTPL HOWARD MIDSTREAM ENERGY PARTNERS LLC 8.875% 07-15-2028 SEDOL: BLCY578	34,000.000	34,000.00	35,709.08
PVTPL HOWARD MIDSTREAM ENERGY 7.375% 07-15-2032 SEDOL: BT3BP63	30,000.000	30,242.50	30,476.16
PVTPL HPEFS EQUIP TR 2024-2 SER 24-2A CLS A2 5.5% 10-20-2031 CUSIP: 40444MAC5	7,200,000.000	7,199,269.92	7,229,895.12
PVTPL HPEFS EQUIPMENT TRUST SER 23-2A CL A2 6.04% 01-21-2031 CUSIP: 44328UAB2	2,650,897.160	2,650,693.30	2,662,245.65
PVTPL HPEFS EQUIPMENT TRUST SR 24-1A CL A3 5.18% 06-20-2031 CUSIP: 403963AC5	1,000,000.000	995,546.88	1,005,782.00
PVTPL HYUNDAI AUTO LEASE SECURITIZATION T SER 23-B CL A3 5.15% 06-15-2026 CUSIP: 448980AD4	14,717,664.000	14,713,064.73	14,738,309.94
PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 202 SR 23-C CL A2A 5.85% 03-16-2026 CUSIP: 44935VAB5	3,125,934.550	3,125,789.81	3,133,460.55
PVTPL HYUNDAI AUTO LEASE SECURITIZATION TR 202 SR 23-C CL A3 5.8% 12-15-2026 CUSIP: 44935VAD1	8,300,000.000	8,331,449.22	8,372,979.41

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PVTPL HYUNDAI CAP AMER FLTG RT 08-04-2025 SEDOL: BRF4F77	2,005,000.000	2,005,000.00	2,012,645.19
PVTPL HYUNDAI CAP AMER MEDIUM TERM NTS BOOK EN 1.5% DUE 06-15-2026 CUSIP: 44891ABW6	40,000.000	39,930.80	38,081.09
PVTPL HYUNDAI CAP AMER 1.3% 01-08-2026 CUSIP: 44891ABS5	45,000.000	44,941.50	43,417.28
PVTPL HYUNDAI CAP AMER 2.375% 10-15-2027 CUSIP: 44891ABP1	60,000.000	59,983.80	55,938.45
PVTPL HYUNDAI CAPITAL AMERICA 4.3% 09-24-2027 SEDOL: BRC3PG6	5,000.000	4,995.70	4,918.88
PVTPL HYUNDAI CAPITAL AMERICA 4.55% 09-26-2029 CUSIP: 44891ADG9	50,000.000	49,986.50	48,537.56
PVTPL HYUNDAI CAPITAL AMERICA 5.35% 03-19-2029 SEDOL: BMTYVS1	4,000.000	3,997.84	4,020.16
PVTPL HYUNDAI CAPITAL AMERICA 6.25% 11-03-2025 SEDOL: BQ71Z79	1,595,000.000	1,593,851.60	1,610,507.72
PVTPL IRIS ESCROW ISSUER CORP 10.0% DUE 12-15-2028/06-22-2022 BEO SEDOL: BMH1NM2	70,000.000	65,004.12	66,528.46
PVTPL ITT HLDGS LLC 6.5% DUE 08-01-2029/07-08-2021 BEO SEDOL: BLC9L19	155,000.000	153,287.91	141,892.96
PVTPL JANE STR GROUP LLC/JSG FIN INC 7.125% 04-30-2031 SEDOL: BLDCK76	57,000.000	57,070.00	58,577.01
PVTPL KENTUCKY POWER CO 7.0% 11-15-2033 SEDOL: BMGBZY9	10,000.000	9,982.10	10,598.51
PVTPL KEYSpan GAS EAST CORP SR NT 144A 2.742% DUE 08-15-2026/08-05-2016 BEO CUSIP: 49338CAB9	28,000.000	28,000.00	26,994.18
PVTPL KEYSpan GAS EAST CORP 5.994% 03-06-2033/03-06-2023 SEDOL: BPH14S6	8,000.000	8,000.00	8,114.65
PVTPL KODIAK GAS SVCS LLC 7.25% 02-15-2029 SEDOL: BS2G1G4	65,000.000	66,560.00	66,310.14
PVTPL KUBOTA CR OWNER TR 2024-1 NT CL A-2 144A 5.39% DUE 01-15-2027 BEO CUSIP: 50117BAB6	617,855.170	617,847.08	620,628.23
PVTPL LABL INC 9.5% DUE 11-01-2028 SEDOL: BN7B2L1	3,000.000	3,000.00	3,004.02
PVTPL LAD AUTO RECEIVABLES TRUST SR 24-3A A2 4.64% 11-15-2027 CUSIP: 505709AB1	4,900,000.000	4,899,676.60	4,901,611.12

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United States - USD			
PVTPL LADDER CAP FIN HLDGS LLLP/LADDER CAP F 4.75% DUE 06-15-2029 BEO SEDOL: BNHV192	25,000.000	24,097.50	23,574.05
PVTPL LAND O LAKES CAP TR I CAP SECS 144A 7.45% DUE 03-15-2028/03-15-2008 REG SEDOL: 2066839	14,000.000	16,695.00	13,729.20
PVTPL LIBERTY MUT GROUP INC 4.3% 02-01-2061 SEDOL: BMFZ713	22,000.000	21,885.05	13,575.21
PVTPL LIBERTY MUTUAL INSURANCE 7.875% DUE 10-15-2026 CUSIP: 53079QAC1	40,000.000	49,679.20	41,620.45
PVTPL MARLETTE FUNDING TRUST SR 21-3A CLC 1.81% 12-15-2031 CUSIP: 57108QAC7	142,439.760	124,874.05	141,150.72
PVTPL MARS INC DEL 4.65% DUE 04-20-2031 SEDOL: BJJRM5	8,000.000	7,911.47	7,799.97
PVTPL MASSACHUSETTS ELEC CO SR NT 144A 4.004% DUE 08-15-2046/08-05-2016 BEO CUSIP: 575634AT7	40,000.000	40,000.00	30,604.87
PVTPL MAUSER PACKAGING SOLUTIONS HOLDING 7.875% DUE 08-15-2026 SEDOL: BQB4RH8	50,000.000	50,233.33	50,372.50
PVTPL MCAFEE CORP SR NT 144A 7.375% DUE 02-15-2030/02-17-2022 BEO SEDOL: BNNPV76	135,000.000	133,425.00	131,115.57
PVTPL METHANEX US OPERATIONS 6.25% 03-15-2032 CUSIP: 59151LAA4	70,000.000	69,502.30	69,254.57
PVTPL METROPOLITAN EDISON CO 5.2% 04-01-2028 SEDOL: BN7B2P5	9,000.000	9,131.19	9,042.10
PVTPL MINERALS TECHNOLOGIES INC SR NT 144A 5% DUE 07-01-2028/06-30-2020 BEO SEDOL: BMFQ8V3	99,000.000	100,687.65	95,287.50
PVTPL MOLINA HEALTHCARE INC 6.25% 01-15-2033 SEDOL: BS2HZK9	90,000.000	90,000.00	88,950.77
PVTPL MONEYGRAM INTERNATIONAL INC 9.0% 06-01-2030 SEDOL: BRXNGY0	73,000.000	63,475.00	70,458.22
PVTPL MOZART DEBT MERGER SUB INC 3.875% DUE 04-01-2029 BEO SEDOL: BMW4P42	81,000.000	71,073.24	75,004.95
PVTPL MRCD MORTGAGE TRUST SER 19-PARK CL A 2.71752% 12-15-2036 CUSIP: 55348UAG3	500,000.000	506,692.42	438,750.00
PVTPL MVW OWNER TRUST SER 24-2A CL A 4.43% 03-20-2042 CUSIP: 55389QAA5	100,753.030	100,739.87	98,640.98
PVTPL NABORS INDS LTD 7.5% DUE 01-15-2028 SEDOL: BL3BPX4	25,000.000	23,007.50	23,147.63

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
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United States - USD			
PVTPL NARRAGANSETT ELEC CO 5.35% 05-01-2034 SEDOL: BR87120	4,000.000	3,996.88	3,987.91
PVTPL NAVIENT STUDENT LOAN TRUST SER 21-A CL A 0.84% DUE 05-15-2069 BEO CUSIP: 63942BAA2	0.020	0.02	0.02
PVTPL NCR CORP NEW 5.125% DUE 04-15-2029BEO SEDOL: BL6KR10	7,000.000	6,203.75	6,697.25
PVTPL NEW RESIDENTIAL MTG LLC/NRZ FNT EXCESS SER 21-FNT1 CL A 0.0% 03-25-2026 CUSIP: 64830YAC1	137,436.320	137,434.80	133,479.29
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS 4.85% DUE 01-09-2028 SEDOL: BPXYFJ7	5,000.000	4,997.15	5,014.95
PVTPL NEW YORK LIFE GLOBAL FDG MEDIUM TERM NTS BOOK ENTRY 3.0% 01-10-2028 CUSIP: 64952WCX9	40,000.000	39,682.00	38,004.18
PVTPL NEW YORK LIFE GLOBAL FDG SR SECD NT 5.45% 09-18-2026 SEDOL: BR1H514	4,655,000.000	4,654,115.55	4,725,386.58
PVTPL NEW YORK LIFE INS CO SURPLUS NT 4.45% 05-15-2069 CUSIP: 64952GAQ1	40,000.000	39,711.20	30,964.16
PVTPL NEW YORK ST ELEC & GAS CORP 5.85% 08-15-2033 SEDOL: BS0FMX7	8,000.000	8,042.40	8,180.31
PVTPL NEWREZ LLC/NEWRES GMSR EXCESS OWNER LL SR 21-GNT1 CL A 3.474% 11-25-2026 CUSIP: 65246QAA7	153,360.160	151,265.36	146,527.04
PVTPL NEXTERA ENERGY OPER PARTNERS LP 7.25% 01-15-2029 SEDOL: BS4CSC5	100,000.000	101,413.75	102,284.59
PVTPL NGL ENERGY PARTNERS LP 8.375% 02-15-2032 SEDOL: BPG27W5	43,000.000	43,312.72	43,325.04
PVTPL NGPL PIPECO LLC 3.25% DUE 07-15-2031 BEO CUSIP: 62928CAA0	75,000.000	74,943.75	64,700.45
PVTPL NORTHWESTERN MUT GLOBAL FDG MEDIUMTERM 4.35% DUE 09-15-2027 BEO SEDOL: BNVRFH2	5,000.000	4,916.65	4,960.42
PVTPL NORTHWESTERN MUT GLOBAL FDG 1.7% 06-01-2028 CUSIP: 66815L2D0	70,000.000	69,935.60	63,020.76
PVTPL NORTHWESTERN MUTUAL GLBL 5.07% 03-25-2027 SEDOL: BPX3BD0	8,100,000.000	8,099,109.00	8,166,305.47
PVTPL NORTONLIFELOCK INC 6.75% DUE 09-30-2027 BEO SEDOL: BNTGM58	22,000.000	22,021.25	22,331.08
PVTPL NORTONLIFELOCK INC 7.125% DUE 09-30-2030 BEO SEDOL: BNVRF72	19,000.000	19,040.65	19,482.79

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PVTPL NRG ENERGY INC 2.45% DUE 12-02-2027/12-02-2020 BEO CUSIP: 629377CP5	85,000.000	84,880.15	78,914.66
PVTPL NRG ENERGY INC 2% DUE 12-02-2025/12-02-2020 BEO CUSIP: 629377CN0	80,000.000	79,954.40	77,681.57
PVTPL NRG ENERGY INC 3.625% DUE 02-15-2031/12-02-2020 BEO SEDOL: BNM51T9	125,000.000	126,521.43	109,307.74
PVTPL NRZ EXCESS SPREAD COLLATERALIZED SER 20-PLS 1 CL A 3.844% DUE 12-25-2025 CUSIP: 433674AA6	120,979.170	120,978.85	118,974.76
PVTPL OPORTUN FUNDING LLC 9.36% DUE 10-08-2029 BEO CUSIP: 68377HAC8	68,664.140	68,996.73	68,846.57
PVTPL ORGANON FIN 1 LLC 5.125% 04-30-2031 SEDOL: BMV1L02	200,000.000	183,500.00	179,761.95
PVTPL PACIFIC LIFE GLOBAL FDG II FLTG RT 02-05-2027 SEDOL: BS83675	3,735,000.000	3,741,984.45	3,759,684.73
PVTPL PANTHER ESCROW ISSUER LLC/PANTHER CO-I 7.125% 06-01-2031 SEDOL: BS2FMQ8	65,000.000	65,813.75	65,649.63
PVTPL PARK RIVER HOLDINGS INC 6.75% DUE 08-01-2029 BEO SEDOL: BNVVD92	100,000.000	97,222.69	87,803.07
PVTPL PATTERN ENERGY OPERATIONS LP/PATTERM E 4.5% 08-15-2028 SEDOL: BL9Y8Z0	90,000.000	89,618.12	84,469.60
PVTPL PEAC SOLUTIONS RECEIVABLES SER 24-1ACLS A3 5.64% 11-20-2030 CUSIP: 69433BAC1	350,000.000	349,938.16	353,279.40
PVTPL PENSKE TRUCK LEASING CO L P / PTL FIN CORP 6.2% 06-15-2030 SEDOL: BMJ0DH2	5,000.000	5,079.55	5,245.56
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO SR NT 144A 1.2 DUE 11-15-2025 BEO SEDOL: BMCKMX8	4,102,000.000	3,813,875.52	3,971,879.92
PVTPL PENSKE TRUCK LEASING CO L P/PTL FIN CO 6.05% 08-01-2028 SEDOL: BNXPJP2	5,000.000	4,987.25	5,146.05
PVTPL PENSKE TRUCK LEASING CO LP/PTL FIN5.35% 03-30-2029 SEDOL: BLBMDQ8	3,000.000	2,999.37	3,020.17
PVTPL PENSKE TRUCK LEASING/PTL 5.35% 01-12-2027 SEDOL: BR874Z4	1,705,000.000	1,703,843.55	1,716,386.14
PVTPL PFG ESCROW CORP 5.5% DUE 10-15-2027/09-27-2019 BEO SEDOL: BKWG6T6	67,000.000	65,593.74	66,433.66
PVTPL PLANET FINANCIAL GROUP 10.5% 12-15-2029 SEDOL: BSS9SK0	68,000.000	68,910.00	69,215.88

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PVTPL PRIME SEC SVCS BORROWER LLC/PRIME FIN 5.75% 04-15-2026 SEDOL: BJTRRK3	40,000.000	40,256.52	39,977.59
PVTPL PRINCIPAL LIFE GLOBAL FDG II 5.0% 01-16-2027 SEDOL: BS2FYZ1	1,590,000.000	1,589,379.90	1,598,699.43
PVTPL PROGRESS RESIDENTIAL TRUST SR 24-SFR4 CL A 3.1% 07-09-2029 CUSIP: 74334JAA8	400,000.000	360,559.80	366,693.08
PVTPL PROTECTIVE LIFE GLOBAL 4.992% 01-12-2027 SEDOL: BR87C38	2,140,000.000	2,140,000.00	2,149,153.96
PVTPL RAISING CANES RESTAURANTS LLC 9.375% 05-01-2029 SEDOL: BRBS283	53,000.000	54,992.50	56,776.87
PVTPL RENT A CTR INC NEW SR NT 6.375% 02-15-2029 SEDOL: BMFNQ57	11,000.000	10,560.00	10,698.17
PVTPL ROYAL CARIBBEAN CRUISES LTD 6.0% 02-01-2033 CUSIP: 780153BV3	90,000.000	90,201.25	89,786.26
PVTPL SBNA AUTO LEASE TR SR 24-B CL A4 5.55% 12-20-2028 CUSIP: 78437VAG5	137,000.000	136,974.05	139,137.62
PVTPL SBNA AUTO LEASE TRUST SER 24-A CL A2 5.45% 01-20-2026 CUSIP: 78414SAC8	1,047,010.500	1,046,948.21	1,048,694.62
PVTPL SCHLUMBERGER HLDGS CORP 3.9% DUE 05-17-2028 BEO CUSIP: 806851AK7	40,000.000	40,779.59	38,832.43
PVTPL SFS AUTO RECEIVABLES SECURITIZATION TR 2 SER 23-1A CL A2A 5.89% 03-22-2027 CUSIP: 78398AAB9	738,336.080	738,277.91	740,008.71
PVTPL SHIFT4 PMTS LLC / FIN 6.75% 08-15-2032 SEDOL: BMZBL86	35,000.000	35,578.74	35,596.99
PVTPL SIRIUS XM RADIO INC 3.875% DUE 09-01-2031 BEO SEDOL: BM9SD09	32,000.000	26,520.00	26,776.93
PVTPL SIRIUS XM RADIO INC 4.0% DUE 07-15-2028 BEO SEDOL: BMBJVY0	100,000.000	94,612.50	92,135.67
PVTPL SOFI CONSUMER LN PROGRAM 2021-1 TRSR 21-1 CL A .49% 09-25-2030 CUSIP: 83407CAA6	0.030	0.03	0.03
PVTPL SOLVENTUM CORP 5.6% 03-23-2034 CUSIP: 83444MAG6	70,000.000	71,227.10	69,703.96
PVTPL SPECIALTY BUILDING PRODU 7.75% 10-15-2029 SEDOL: BS0D1L2	70,000.000	70,832.50	71,031.52
PVTPL STANDARD INDS INC DEL 3.375% DUE 01-15-2031 BEO SEDOL: BMFNDV9	120,000.000	120,457.94	102,889.18

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PVTPL STARWOOD PPTY TR INC 6.5% 07-01-2030 SEDOL: BRRG816	35,000.000	34,987.50	35,043.91
PVTPL STATION CASINOS LLC 6.625% 03-15-2032 SEDOL: BQKN1V8	64,000.000	64,411.25	63,599.43
PVTPL TALOS PRODTN INC 9.375% 02-01-2031 SEDOL: BPG9PD3	45,000.000	45,953.44	45,872.35
PVTPL TEACHERS INS & 4.9% DUE 09-15-2044 CUSIP: 878091BD8	55,000.000	63,484.18	49,157.61
PVTPL TESLA AUTO LEASE TR SR 24-A CL A2A 5.37% 06-22-2026 CUSIP: 88166VAB2	432,538.070	432,497.93	433,428.80
PVTPL TESLA ELEC VEH TR SR 23-1 CL A2B FLTG RT 12-21-2026 CUSIP: 881943AC8	2,666,509.670	2,666,509.67	2,667,654.40
PVTPL TRINET GROUP INC 3.5% DUE 03-01-2029/02-26-2021 BEO SEDOL: BMDKPP0	80,000.000	80,053.14	72,399.56
PVTPL TRINSEO OP/TRINSEO FIN 5.125% DUE 04-01-2029 BEO CUSIP: 89668QAF5	82,000.000	50,256.13	50,652.93
PVTPL TRITON CONTAINER 06-15-2031 SEDOL: BN79ZF0	6,000.000	6,017.91	5,094.05
PVTPL U S AUTO FDG TR 2022-1 SR 22-1A CLB 5.13% DUE 12-15-2025 BEO CUSIP: 90355FAB4	300,000.000	290,630.79	120,732.03
PVTPL UNITED AIRLINES INC 4.375% DUE 04-15-2026 BEO SEDOL: BMG8799	22,000.000	22,464.53	21,631.69
PVTPL UNITED AIRLINES INC 4.625% DUE 04-15-2029 BEO SEDOL: BMG8788	105,000.000	107,381.25	99,832.56
PVTPL UNIVISION COMMUNICATIONS INC 8.5% 07-31-2031 SEDOL: BS880J0	55,000.000	54,996.25	53,927.47
PVTPL VALARIS LTD 8.375% 04-30-2030 CUSIP: 91889FAC5	70,000.000	70,108.75	70,737.77
PVTPL VERDANT RECEIVABLES LLC SR 24-1A CL A2 5.68% 12-12-2031 CUSIP: 92339MAB6	120,000.000	119,995.82	121,440.28
PVTPL VERDE PURCHASER LLC 10.5% 11-30-2030 SEDOL: BMJ0LG7	65,000.000	69,723.25	70,003.72
PVTPL VFH PARENT LLC 7.5% 06-15-2031 SEDOL: BSB9NL3	75,000.000	75,659.16	77,141.43
PVTPL VIASAT INC 7.5% 05-30-2031 SEDOL: BQXSV32	98,000.000	65,623.70	68,127.96

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PVTPL VIASAT INC 5.625%E 04-15-2027 SEDOL: BJ2X3M2	50,000.000	47,942.50	48,395.57
PVTPL VICTRA HLDGS LLC / VICTRA FIN CORP 8.75% 09-15-2029 SEDOL: BRBQDW8	28,000.000	28,586.25	29,275.46
PVTPL VISTRA OPERATIONS CO LLC 4.375% DUE 05-01-2029 BEO SEDOL: BN0ZRZ9	90,000.000	79,075.80	84,737.06
PVTPL VISTRA OPERATIONS CO LLC 6.0% 04-15-2034 CUSIP: 92840VAS1	8,000.000	8,040.72	8,106.65
PVTPL VITAL ENERGY INC DEL 7.875% 04-15-2032 SEDOL: BSKP420	56,000.000	56,629.17	53,882.97
PVTPL VOLT XCV LLC SER 21-NPL4 CL A1 STEP 03-27-2051 CUSIP: 92873BAA4	67,558.980	67,558.98	67,496.10
PVTPL WESTLAKE AUTOMOBILE RECEIVABLE SR 23-4A CL A2 6.23% 01-15-2027 SEDOL: BN12NH3	1,874,360.350	1,877,435.48	1,882,286.08
PVTPL WESTLAKE AUTOMOBILE RECEIVABLES TR SR 24-2A CL A2B FLTG 08-16-2027 CUSIP: 96042YAC7	3,300,000.000	3,300,000.00	3,303,465.99
PVTPL WILDFIRE INTER HLDGS LLC 7.5% 10-15-2029 SEDOL: BRC3PJ9	70,000.000	69,946.25	67,349.72
PVTPL WINDSOR HLDGS III LLC 8.5% 06-15-2030 SEDOL: BRTZPL0	51,000.000	51,158.75	53,663.53
PVTPL LIBERTY UTILS FIN GP1 GTD NT 2.05% 09-15-2030 SEDOL: BMZ14P4	10,000.000	9,973.54	8,387.86
PVTPL NORTHERN NATURAL GAS CO 5.625% 02-01-2054 SEDOL: BQWNV05	2,000.000	1,999.70	1,918.63
QUALCOMM INC 4.5% 05-20-2052 CUSIP: 747525BR3	45,000.000	44,019.45	37,786.32
QUANTA SERVICES INC 5.25% 08-09-2034 SEDOL: BP811R3	3,000.000	2,982.27	2,933.51
QUANTA SVCS INC SR NT 3.05% 10-01-2041 SEDOL: BNYDMS7	5,000.000	4,974.00	3,517.56
QUANTA SVCS INC 2.35% 01-15-2032 SEDOL: BPBK713	99,000.000	98,193.97	81,883.64
QUANTA SVCS INC 2.9% DUE 10-01-2030 SEDOL: BM8MTK4	96,000.000	94,727.14	85,743.45
QUANTA SVCS INC 4.75% 08-09-2027 SEDOL: BT3NG00	3,000.000	2,994.54	2,995.66

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QUEST DIAGNOSTICS INC 5.0% 12-15-2034 SEDOL: BTCK8Y0	6,000.000	5,976.54	5,836.27
RACKSPACE FIN LLC 3.5% 05-15-2028 SEDOL: BQFHCD4	98,280.000	103,310.73	59,213.70
REGENCY CTRS L P 2.95% DUE 09-15-2029 CUSIP: 75884RAZ6	100,000.000	99,814.60	91,634.73
REGENERON 1.75% DUE 09-15-2030 CUSIP: 75886FAE7	150,000.000	149,847.00	124,901.53
REGIONAL MGMT ISSUANCE TR 2021-1 1.68% 03-17-2031 CUSIP: 75907VAA5	58,581.350	58,581.13	57,983.35
REGIONS FINANCIAL CORP 5.722% 06-06-2030 SEDOL: BR4MSF1	5,000.000	5,143.25	5,068.35
REGIONS FINL CORP FLTG RT 5.502% DUE 09-06-2035 SEDOL: BTFJ3Y9	5,000.000	5,000.00	4,877.71
REGIONS FINL CORP 7.375% DUE 12-10-2037 SEDOL: B29VJL1	7,000.000	8,856.10	7,838.30
REPUBLIC SERVICES INC 5.0% 11-15-2029 SEDOL: BPLZ1R2	6,000.000	5,988.30	6,031.07
ROPER TECHNOLOGIES FIXED 2% DUE 06-30-2030 CUSIP: 776743AJ5	60,000.000	59,326.20	51,134.30
ROPER TECHNOLOGIES INC 4.75% 02-15-2032 CUSIP: 776696AH9	20,000.000	19,962.80	19,453.64
ROPER TECHNOLOGIES INC 4.9% 10-15-2034 SEDOL: BQB3TG8	6,000.000	5,970.90	5,768.95
ROYALTY PHARMA PLC 2.15% 09-02-2031 CUSIP: 78081BAN3	10,000.000	9,826.30	8,199.78
ROYALTY PHARMA PLC 5.15% 09-02-2029 CUSIP: 78081BAQ6	3,000.000	2,962.74	2,992.08
ROYALTY PHARMA PLC 5.9% 09-02-2054 CUSIP: 78081BAS2	4,000.000	3,899.28	3,802.66
RPM INTERNATIONAL INC 2.95% 01-15-2032 SEDOL: BNG5902	4,000.000	3,991.12	3,440.23
RTX CORPORATION 3.75% 11-01-2046 CUSIP: 913017CJ6	35,000.000	32,088.35	26,451.39
RTX CORPORATION 4.15% 05-15-2045 CUSIP: 913017CA5	40,000.000	39,944.80	32,292.49

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RTX CORPORATION 4.5% CUSIP: 913017BT5	06-01-2042 35,000.000	36,013.95	30,325.03
RTX CORPORATION 5.15% CUSIP: 75513ECR0	DUE 02-27-2033 54,000.000	53,841.24	53,558.97
RTX CORPORATION 5.375% SEDOL: BQS6QG9	02-27-2053 6,000.000	6,010.74	5,706.21
RYDER SYS INC 0% CP 01-08-2025 CUSIP: 78355AN83	7,500,000.000	7,480,291.67	7,492,492.06
RYDER SYSTEM INC 5.5% 06-01-2029 SEDOL: BQ66JL7	5,000.000	4,983.60	5,089.56
S.W. GAS HLDGS INC 3.8% DUE 09-29-2046 CUSIP: 844895AX0	22,000.000	21,933.56	16,239.70
S&P GLOBAL INC 2.7% SEDOL: BQZC6X7	03-01-2029 8,000.000	7,939.84	7,363.74
S&P GLOBAL INC 2.9% CUSIP: 78409VBK9	03-01-2032 59,000.000	58,266.04	51,509.79
SABINE PASS LIQUEFACTION LLC SR SECD NT 5.9% 09-15-2037 SEDOL: BPGN632	4,000.000	3,994.24	4,065.84
SABRA HEALTH CARE LP 3.2% DUE 12-01-2031 CUSIP: 78574MAA1	75,000.000	74,205.00	64,364.98
SAFEHOLD OPER PARTNERSHIP LP 2.85% CUSIP: 78646UAB5	01-15-2032 132,000.000	130,842.36	110,928.40
SAN DIEGO GAS & ELEC CO DISC COML PAPER 4/2 YRS 1&2 01-03-2025 CUSIP: 79744JN33	15,000,000.000	14,952,800.00	14,994,336.00
SAN DIEGO GAS & 5.35% DUE 05-15-2035 CUSIP: 797440BF0	30,000.000	38,249.10	29,780.93
SANTANDER DR AUTO RECEIVABLES TR 5.95% SER 24-2 CL A2 09-15-2027 CUSIP: 80286YAB8	1,848,046.570	1,847,983.18	1,853,317.20
SANTANDER DR AUTO 5.91% DUE 06-15-2027 CUSIP: 80287LAB5	3,586,588.880	3,586,449.72	3,600,390.79
SANTANDER DR AUTO 5% DUE 11-15-2029 CUSIP: 80286FAE3	200,000.000	197,203.13	200,942.56
SANTANDER DR AUTO 6.28% DUE 08-15-2031 CUSIP: 80286YAF9	186,000.000	185,973.70	191,317.39
SANTANDER DR AUTO 6.31% DUE 07-15-2027 SEDOL: BQTXK12	1,185,675.420	1,185,663.91	1,187,939.35

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SANTANDER DRIVE AUTO REC SER 24-1 CL A3 5.25% 04-17-2028 SEDOL: BP2RCJ6	3,200,000.000	3,199,830.08	3,213,963.20
SANTANDER HLDGS FIXED 4.5% DUE 07-17-2025 SEDOL: BYZ65K5	8,000,000.000	7,972,160.00	7,975,675.52
SANTANDER HLDGS USA INC 6.124% 05-31-2027 SEDOL: BN4L8K5	1,330,000.000	1,330,000.00	1,349,624.91
SANTANDER HLDGS USA INC 6.174% 01-09-2030 CUSIP: 80282KBJ4	75,000.000	75,000.00	76,531.53
SBNA AUTO LEASE TR 6.27% DUE 04-20-2026 CUSIP: 78436TAB2	2,041,751.490	2,041,677.17	2,049,095.26
SCE RECOVERY FDG LLC 4.697% 06-15-2040 CUSIP: 78433LAG1	55,352.670	55,347.70	53,242.48
SCF EQUIP LEASING SR 24-1A CL C 5.82% 09-20-2032 CUSIP: 783896AE3	160,000.000	159,942.61	162,039.87
SCF EQUIP LEASING 3.79% DUE 11-20-2031 CUSIP: 784033AJ1	160,000.000	159,957.54	153,879.38
SCF EQUIP LEASING 6.17% DUE 05-20-2032 CUSIP: 784024AC5	400,000.000	399,908.32	411,189.76
SCHWAB CHARLES CORP NEW 1.15% DUE 05-13-2026 BEO SEDOL: BL553Y1	2,899,000.000	2,764,863.27	2,767,774.68
SEAGATE HDD CAYMAN 4.091% DUE 06-01-2029 CUSIP: 81180WBC4	50,000.000	46,403.57	46,626.27
SEAWORLD PKS & 5.25% DUE 08-15-2029 SEDOL: BNC0P25	90,000.000	88,989.37	85,904.13
SENTARA HEALTHCARE VA TAXABLE IBN CP 4.66% 01-07-2025 CUSIP: 81727NNG2	2,600,000.000	2,600,000.00	2,599,912.38
SERVICE PPTYS TR 5.5% DUE 12-15-2027 SEDOL: BLD51C7	34,000.000	32,886.40	31,794.23
SERVICE PPTYS TR 8.375% 06-15-2029 SEDOL: BR502D0	30,000.000	29,700.30	29,024.37
SERVICE PPTYS TR 8.875% 06-15-2032 SEDOL: BR4XT17	15,000.000	14,700.00	13,899.55
SHERWIN-WILLIAMS CO SR NT 4.8% 09-01-2031 SEDOL: BT3NGM2	3,000.000	2,991.18	2,958.19
SIGECO SECURITIZATION I 5.026% 11-15-2036 CUSIP: 82655KAA9	52,522.450	52,520.04	51,526.51

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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			
SONOCO PRODS CO 4.6% 09-01-2029 SEDOL: BSRJBQ8	9,000.000	8,843.37	8,762.69
SONOCO PRODS CO 5.0% 09-01-2034 SEDOL: BP5JMD3	4,000.000	3,978.44	3,793.02
SOUTHERN CALIF EDISON CO 5.875% 12-01-2053 CUSIP: 842400HX4	67,000.000	68,120.42	66,646.32
SOUTHERN CALIF EDISON 4.875% 02-01-2027 SEDOL: BPQV4D2	5,000.000	4,999.00	5,015.78
SOUTHERN CALIF GAS CO 5.6% 04-01-2054 SEDOL: BP9QFS6	2,000.000	1,987.00	1,960.73
SOUTHERN CALIFORNIA EDISON CO 5.85%11-01-2027 SEDOL: BP2TQ67	5,000.000	4,997.10	5,141.21
SOUTHERN CALIFORNIA GAS CO 2.55% DUE 02-01-2030 BEO CUSIP: 842434CU4	85,000.000	84,804.50	76,182.52
SOUTHERN CO GAS CAP 3.25% 06-15-2026 CUSIP: 001192AM5	17,000.000	16,931.66	16,649.53
SOUTHERN CO 5.2% 06-15-2033 CUSIP: 842587DR5	82,000.000	83,886.00	81,081.11
SOUTHERN PWR CO 5.15% DUE 09-15-2041 CUSIP: 843646AH3	30,000.000	33,029.10	28,054.88
SOUTH CAL EDISON CO 5.55 DUE 01-15-2036BEO CUSIP: 842400EZ2	20,000.000	24,939.80	19,838.76
SOUTH CAL EDISON 4.05% DUE 03-15-2042 CUSIP: 842400FV0	100,000.000	100,068.00	80,943.81
SOUTH CO GAS CAP 3.95% DUE 10-01-2046 CUSIP: 8426EPAB4	31,000.000	30,945.13	24,011.70
SOUTHWESTERN ELEC PWR CO SR NT SER N 1.65% 03-15-2026 SEDOL: BLH3W80	1,945,000.000	1,868,425.35	1,871,540.15
SPRINGLEAF FIN 5.375% DUE 11-15-2029 SEDOL: BKTMDH8	45,000.000	38,570.29	43,262.23
STANLEY BLACK & DECKER INC JR SUB NT FXD/FLTG DUE 03-15-2060/03-15-2025 REG SEDOL: BKZHNQ2	15,000.000	15,130.15	14,777.30
STEEL DYNAMICS INC SR NT 5.375% 08-15-2034 SEDOL: BSMQ0D4	3,000.000	2,959.47	2,979.12
STERIS PLC FIXED 3.75% DUE 03-15-2051 SEDOL: BN486F7	21,000.000	20,899.20	14,834.09

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◆ Schedule of Assets Held for Investment Purposes

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United States - USD			
STRYKER CORP 4.625% 09-11-2034 SEDOL: BP4YHD4	6,000.000	5,968.20	5,728.59
SUNOCO LOGISTICS PARTNERS 5.4% 10-01-2047 SEDOL: BD35XM5	7,000.000	6,443.39	6,293.42
SUNOCO LOGISTICS 4.95% DUE 01-15-2043 CUSIP: 86765BAM1	72,000.000	70,107.21	62,023.85
SUNOCO LOGISTICS 5.35% DUE 05-15-2045 SEDOL: BSN4Q84	2,000.000	2,154.72	1,802.39
SYNCHRONY FINL 4.5% DUE 07-23-2025 SEDOL: BYTRVS4	5,000.000	5,451.78	4,980.05
SYNCHRONY FINL 5.15% DUE 03-19-2029 SEDOL: BJQ1YC9	5,000.000	4,977.75	4,925.79
SYSCO CORP FIXED 4.45% DUE 03-15-2048 SEDOL: BF28W66	5,000.000	5,818.50	4,087.92
SYSCO CORP 4.5% DUE 04-01-2046 SEDOL: BYQ4R13	11,000.000	13,177.97	9,139.01
SYSCO CORP 5.95% DUE 04-01-2030 SEDOL: BM5M5P4	2,000.000	2,348.48	2,083.35
T-MOBILE USA INC 2.25% DUE 02-15-2026 CUSIP: 87264ABR5	8,300,000.000	7,855,784.00	8,061,604.41
T-MOBILE USA INC 3.0% DUE 02-15-2041 BEO SEDOL: BN0ZLS0	21,000.000	19,005.01	14,996.74
T-MOBILE USA INC 3.4% 10-15-2052 CUSIP: 87264ACT0	110,000.000	81,068.90	73,539.60
T-MOBILE USA INC 3.6% 11-15-2060 CUSIP: 87264ABY0	4,000.000	4,026.55	2,649.12
T-MOBILE USA INC 5.05% 07-15-2033 CUSIP: 87264ACY9	85,000.000	83,656.15	83,251.56
TARGA RES PARTNERS LP/TARGA RES FIN 5.5% SNR NTS 03-01-2030 USD SEDOL: BNNGWW1	4,000.000	3,990.68	4,012.58
TEACHERS INS & 4.27% DUE 05-15-2047 CUSIP: 878091BF3	15,000.000	14,952.00	12,020.28
TESLA AUTO LEASE 6.02% DUE 09-22-2025 CUSIP: 88167QAB2	1,024,645.260	1,024,617.49	1,025,647.67
TEXAS CAPITAL BANCSHARES INC 4.0% DUE 05-06-2031 BEO SEDOL: BMCDLJ6	3,000.000	3,000.00	2,881.46

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TEXAS HEALTH RES FIXED 2.328% DUE 11-15-2050 CUSIP: 882484AC2	60,000.000	60,000.00	33,987.86
TEXAS HEALTH RES 4.33% DUE 11-15-2055 CUSIP: 882484AA6	60,000.000	60,000.00	49,102.44
TEXAS INSTRUMENTS INC 4.6% DUE 02-15-2028 BEO SEDOL: BP399T0	6,000.000	5,989.62	6,010.79
TEXAS INSTRUMENTS INC 5.05% DUE 05-18-2063 CUSIP: 882926AA6	63,000.000	62,475.21	56,869.44
THERMO FISHER SCIENTIFIC INC 5.0% 01-31-2029 SEDOL: BS54VT8	4,000.000	3,990.88	4,033.43
TIBCO SOFTWARE INC SR SECD NT 144A 6.5% 03-31-2029 SEDOL: BN2QTP4	71,000.000	66,737.50	69,689.55
TIME WARNER CABLE 6.55% DUE 05-01-2037 SEDOL: BBNBG20	8,000.000	10,049.54	7,732.19
TOLEDO EDISON CO 6.15% DUE 05-15-2037 CUSIP: 889175BD6	30,000.000	37,770.00	31,599.24
TOYOTA AUTO RECEIVABLES OWNER TRUST SER 22-D CL A3 5.32% DUE 09-15-2027 SEDOL: BP95583	2,805,605.220	2,802,207.81	2,822,200.09
TOYOTA LEASE OWNER 5.73% DUE 04-20-2026 CUSIP: 89240HAB1	2,077,395.530	2,077,363.12	2,083,362.23
TOYOTA MOTOR CREDIT CORP 4.6% 10-10-2031 SEDOL: BQFN232	4,000.000	3,991.96	3,893.75
TOYOTA MTR CR CORP MEDIUM TERM NTS BOOK 5.0% DUE 03-19-2027 SEDOL: BPTK7G0	5,625,000.000	5,618,193.75	5,675,045.63
TOYOTA MTR CR CORP 4.35% 10-08-2027 SEDOL: BSHSND6	2,335,000.000	2,334,089.35	2,318,390.61
TRAVEL + LEISURE CO SR SECD NT 144A 4.5%12-01-2029 SEDOL: BMV9VB7	20,000.000	18,280.00	18,679.20
TRIMBLE INC FIXED 6.1% DUE 03-15-2033 SEDOL: BQQ8MN6	4,000.000	3,993.72	4,154.51
TRUIST FINANCIAL CORPORATION 7.161% 10-30-2029 CUSIP: 89788MAQ5	50,000.000	50,000.00	53,479.30
TRUIST FINL CORP SR MED TERM NTS BOOK EN6.047% 06-08-2027 SEDOL: BRBD909	3,111,000.000	3,156,008.88	3,162,572.64
TRUIST FINL CORP SR MED TERM NTS 5.122% 01-26-2034 CUSIP: 89788MAM4	50,000.000	50,000.00	48,594.95

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TRUIST FINL CORP SR 4.26% 07-28-2026 SEDOL: BMWF329	7,680,000.000	7,545,676.80	7,649,788.72
TRUIST FINL CORP 5.711% 01-24-2035 CUSIP: 89788MAS1	36,000.000	36,000.00	36,283.03
TTM TECHNOLOGIES 4% DUE 03-01-2029 SEDOL: BMZB142	100,000.000	100,034.00	92,794.98
TYSON FOODS INC 5.7% 03-15-2034 CUSIP: 902494BM4	50,000.000	49,908.50	50,680.06
U S BANCORP 2.491% 11-03-2036 SEDOL: BNM0K86	19,000.000	18,410.10	15,390.57
U S BANCORP MEDIUM TERM NTS- BOOK 5.384%01-23-2030 CUSIP: 91159HJQ4	50,000.000	50,000.00	50,433.60
U S BK NATL ASSN CIN OH MEDIUM 4.507% 10-22-2027 SEDOL: BN6RX73	8,370,000.000	8,370,000.00	8,323,320.09
UBER TECHNOLOGIES INC 4.8% 09-15-2034 CUSIP: 90353TAP5	30,000.000	29,978.40	28,712.07
UDR INC FIXED 1.9% DUE 03-15-2033 CUSIP: 90265EAU4	95,000.000	94,599.10	73,007.02
UDR INC MEDIUM TERM NTS BOOK ENTRY 2.1% 08-01-2032 CUSIP: 90265EAT7	70,000.000	69,925.80	55,619.81
UDR INC MEDIUM TERM NTS CORP 3.0% 08-15-2031 CUSIP: 90265EAR1	15,000.000	14,956.50	13,175.35
UNION ELECTRIC CO 3.9% DUE 04-01-2052 SEDOL: BM8T585	4,000.000	3,990.16	3,067.82
UNION PAC CORP 4.1% DUE 09-15-2067 CUSIP: 907818ER5	50,000.000	50,683.50	36,356.07
UNITED AIR 2019-1 AA PTT 4.15% 08-25-2031 CUSIP: 90931CAA6	95,299.190	95,299.19	90,945.05
UNITED AIRLINES 2019-1A 2.7% 11-01-2033 CUSIP: 90932JAA0	79,806.490	79,806.49	70,508.63
UNITED AIRLS INC 2018-1B PASS THRU TR 4.6% 09-01-2027 CUSIP: 90932NAA1	54,372.490	55,201.33	53,601.81
UNITEDHEALTH GROUP INC FRN 07-15-2026 SEDOL: BS4B9J6	3,040,000.000	3,040,000.00	3,049,908.52
UNITEDHEALTH GROUP INC 4.75% 05-15-2052 SEDOL: BNKBV00	6,000.000	5,166.96	5,149.71

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UNITEDHEALTH GROUP INC 4.8% SEDOL: BPDY7X5	01-15-2030 5,000.000	5,011.05	4,979.90
UNITEDHEALTH GROUP INC 4.95% SEDOL: BNKBV11	05-15-2062 3,000.000	2,970.60	2,589.63
UNITEDHEALTH GROUP INC 5.15% SEDOL: BPDY843	07-15-2034 4,000.000	3,999.76	3,945.79
UNITEDHEALTH GROUP 1.25% DUE SEDOL: BM95B73	01-15-2026 10,000.000	10,052.32	9,673.45
UNITEDHEALTH GROUP 3.5% DUE SEDOL: BHKDKY1	08-15-2039 79,000.000	78,773.40	62,505.01
UNITEDHEALTH GROUP 5.875% DUE CUSIP: 91324PES7	02-15-2053 40,000.000	39,696.40	40,164.32
UNIV SOUTH CAL 3.226% DUE CUSIP: 914886AD8	10-01-2120 50,000.000	50,000.00	28,773.12
UNIVISION 7.375% DUE SEDOL: BN33NL8	06-30-2030 22,000.000	22,330.00	21,044.29
UTD AIRLINES PASS 3.1% DUE CUSIP: 90932DAA3	04-07-2030 80,629.000	79,822.71	73,351.30
UTD AIRLS INC 3.5% DUE CUSIP: 909318AA5	09-01-2031 43,309.000	43,309.00	40,437.55
UTD AIRLS INC 3.7% DUE CUSIP: 90931VAA4	09-01-2031 110,047.420	111,835.70	100,390.32
UTD AIRLS 2016-1 CL B PASS THRU TR CUSIP: 90933HAA3	3.65%01-07-2026 17,288.180	17,288.18	16,956.99
VA ELEC & PWR CO CUSIP: 927804FR0	4.45 02-15-2044 14,000.000	15,048.60	11,907.30
VALERO ENERGY CORP 7.5% DUE CUSIP: 91913YAE0	04-15-2032 10,000.000	12,855.50	11,225.96
VERISK ANALYTICS INC SR NT 5.75% CUSIP: 92345YAH9	04-01-2033 60,000.000	59,423.40	61,673.71
VERIZON COMMUNICATIONS INC 2.85% SEDOL: BMG8DB3	09-03-2041 10,000.000	9,363.15	6,919.28
VERIZON COMMUNICATIONS INC 3.0% DUE SEDOL: BMWBBM3	11-20-2060 REG 3,000.000	1,980.18	1,738.83
VERIZON COMMUNICATIONS INC 3.875% SEDOL: BPP3C79	03-01-2052 3,000.000	3,033.84	2,222.91

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VERIZON COMMUNICATIONS 3.4% DUE 03-22-2041 BEO SEDOL: BKY5H21	7,000.000	7,284.27	5,299.85
VERIZON MASTER TRUST SR 24-6 CL A-1B 08-20-2030 CUSIP: 92348KDF7	7,000,000.000	7,000,000.00	7,053,634.70
VERIZON 2.65% DUE 11-20-2040 CUSIP: 92343VFT6	108,000.000	107,899.56	73,932.35
VERIZON 4.5% DUE 08-10-2033 SEDOL: BF22PM5	7,000.000	6,801.83	6,598.40
VIATRIS INC SR NT 3.85% 06-22-2040 SEDOL: BL5BZB0	5,000.000	5,073.40	3,749.03
VIATRIS INC 4.0% 06-22-2050 SEDOL: BL5BGY0	6,000.000	6,487.22	4,094.15
VIRGINIA ELEC & PWR CO 5.55% 08-15-2054 SEDOL: BSMRJZ2	2,000.000	1,991.30	1,936.22
VM CONS INC 5.5% DUE 04-15-2029 SEDOL: BKY4W01	85,000.000	84,521.45	82,261.49
VOLKSWAGEN AUTO LEASE TRUST SER 23-A CL A2A 5.87% 01-20-2026 CUSIP: 92867UAB8	2,481,793.150	2,481,571.28	2,485,520.06
VOLT XCIV LLC VOLT 2021-NPL3 AST BACKED 5.2395% 02-27-2051 CUSIP: 92873AAA6	172,002.780	172,002.78	171,790.55
VONTIER CORP 2.95% 04-01-2031 CUSIP: 928881AF8	10,000.000	9,974.69	8,591.13
VOYA FINL INC 5.346% 09-20-2034 SEDOL: BSNR456	2,000.000	1,996.72	1,896.67
VULCAN MATERIALS CO 5.7% 12-01-2054 SEDOL: BRWLG34	4,000.000	3,977.68	3,899.53
W P CAREY INC 2.4% DUE 02-01-2031 CUSIP: 92936UAG4	85,000.000	84,234.15	72,257.62
W P CAREY INC 4.25% DUE 10-01-2026 CUSIP: 92936UAE9	70,000.000	79,237.90	69,217.94
WARNERMEDIA HLDGS INC SR NT 4.279% 03-15-2032 CUSIP: 55903VBC6	4,000.000	3,511.24	3,525.98
WARNERMEDIA HLDGS INC 5.141% 03-15-2052 CUSIP: 55903VBE2	4,000.000	3,061.24	2,986.15
WARNERMEDIA HOLDINGS INC. 5.05% 03-15-2042 SEDOL: BQPF8K7	7,000.000	5,677.31	5,638.36

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WARRIOR MET COAL INC SR SECD NT 144A 7.875% 12-01-2028 SEDOL: BNBXDR6	38,000.000	36,575.00	39,221.66
WASTE CONNECTIONS INC 2.2% DUE 01-15-2032 SEDOL: BMWPCR7	11,000.000	9,785.34	9,052.07
WASTE MGMT INC DEL 4.95% 07-03-2027 SEDOL: BT6MK80	6,000.000	5,992.74	6,063.14
WEC ENERGY GROUP INC 5.0% DUE 09-27-2025BEO SEDOL: BQKMWD4	6,343,000.000	6,308,113.50	6,353,880.21
WELLS FARGO & CO MEDIUM TERM SR NTS 6.491% 10-23-2034 CUSIP: 95000U3H4	80,000.000	80,000.00	85,000.58
WELLS FARGO & CO 2.572% 02-11-2031 SEDOL: BK8ZYZ9	5,000.000	4,172.00	4,409.72
WELLS FARGO & CO 2.879% 10-30-2030 SEDOL: BKRKN36	2,000.000	1,759.88	1,804.83
WELLS FARGO & CO 3.068% 04-30-2041 SEDOL: BL6FQ18	15,000.000	15,161.82	10,928.23
WELLS FARGO & CO 5.606% DUE 01-15-2044 SEDOL: BJTGH7	5,000.000	6,712.40	4,788.77
WELLS FARGO & COMPANY 5.198% 01-23-2030 CUSIP: 95000U3J0	50,000.000	50,000.00	50,111.08
WELLS FARGO & COMPANY 5.499% 01-23-2035 SEDOL: BQWR464	67,000.000	67,000.00	66,808.82
WELLS FARGO & COMPANY 5.557% 07-25-2034 CUSIP: 95000U3F8	55,000.000	55,000.00	54,915.52
WELLS FARGO & COMPANY 5.574% 07-25-2029 CUSIP: 95000U3E1	155,000.000	155,000.00	157,392.30
WELLS FARGO & COMPANY 5.707% 04-22-2028 SEDOL: BQKVR25	18,000.000	18,495.72	18,298.47
WELLS FARGO & COMPANY 6.303% 10-23-2029 CUSIP: 95000U3G6	120,000.000	120,000.00	124,870.21
WELLS FARGO AND COMPANY 5.211% 12-03-2035 CUSIP: 95000U3N1	160,000.000	160,000.00	155,710.85
WELLS FARGO BANK NATL ASSOCIATION 4.811% 01-15-2026 SEDOL: BRBCSQ5	7,325,000.000	7,325,000.00	7,345,973.45
WELLS FARGO BANK NATL ASSOCIATION 5.55% 08-01-2025 SEDOL: BRYQ9T4	8,715,000.000	8,708,725.20	8,753,946.29

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WESTERN MIDSTREAM OPER LP 5.45% 11-15-2034 SEDOL: BTCK8V7	6,000.000	5,984.58	5,795.50
WESTINGHOUSE AIR BRAKE TECH CORP 5.611% 03-11-2034 SEDOL: BQBBGF0	3,000.000	3,000.00	3,039.89
WESTLAKE CHEM CORP SR NT 3.375% 08-15-2061 SEDOL: BKP4ZQ7	6,000.000	4,340.36	3,610.31
WESTLAKE 2.12% DUE 01-15-2027 CUSIP: 96043JAL9	322,000.000	321,949.96	317,767.54
WESTLAKE 4.71% DUE 04-17-2028 CUSIP: 96043CAD2	7,280,000.000	7,279,304.03	7,277,779.60
WESTLAKE 5.44% DUE 05-17-2027 CUSIP: 96043RAD9	4,700,000.000	4,699,765.00	4,732,212.39
WESTN GAS PARTNERS 5.3% 03-01-2048 CUSIP: 958254AJ3	4,000.000	3,518.88	3,401.31
WEYERHAEUSER CO SR NT 4% 03-09-2052 SEDOL: BLD7GY0	4,000.000	3,930.64	3,018.74
WEYERHAEUSER CO 4.75% 05-15-2026 SEDOL: BP4FCL0	7,000.000	6,977.04	7,001.43
WF CARD ISSUANCE 4.94% DUE 02-15-2029 CUSIP: 92970QAA3	100,000.000	99,972.86	100,943.12
WI ENERGY CORP 3.55% DUE 06-15-2025 CUSIP: 976657AL0	7,000.000	6,998.81	6,951.06
WILLIAMS COS INC 5.75% DUE 06-24-2044 SEDOL: BNJZZV2	14,000.000	15,962.37	13,576.80
WILLIS N AMER INC FIXED 4.65% DUE 06-15-2027 CUSIP: 970648AL5	8,000.000	8,013.24	7,980.38
WILLIS NORTH AMERICA INC 5.9% 03-05-2054 SEDOL: BSNW1K5	7,000.000	6,965.84	6,909.56
WORLD OMNI AUTO RECEIVABLES TR SER 23-D CL A2A 5.91% 02-16-2027 CUSIP: 98164DAB3	1,852,146.740	1,851,990.79	1,859,762.58
WORLD OMNI AUTOMOBILE LEASE SECURITIZATINT CL A-2A 5.47% DUE 11-17-2025 CUSIP: 981944AB7	23,540.430	23,538.52	23,546.06
WYETH NT 5.95 DUE 04-01-2037/03-27-2007 BEO SEDOL: B91ZLT2	3,000.000	3,267.03	3,132.83
WYNDHAM DESTINATIONS INC 6.0% DUE 04-01-2027/03-21-2017 REG SEDOL: BF083Z4	52,000.000	53,671.81	52,008.77

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Debt Instruments - Other			
United States - USD			
YALE NEW HAVEN 2.496% DUE 07-01-2050 CUSIP: 98459HAA0	90,000.000	90,000.00	51,791.32
ZOETIS INC 2% DUE 05-15-2030 CUSIP: 98978VAS2	50,000.000	49,671.50	43,036.64
ZOETIS INC 5.6% 11-16-2032 SEDOL: BP4XYM9	3,000.000	3,203.73	3,092.19
144A LABL INC NEW ISSUE 5.875% 11-01-2028 SEDOL: BPGMYK2	101,000.000	101,550.91	89,981.03
5TH 3RD BK CIN OH 3.85% DUE 03-15-2026 SEDOL: BYSXRC9	8,000,000.000	7,889,040.00	7,899,351.52
Total United States - USD		823,947,143.54	824,269,088.11
Total Corporate Debt Instruments - Other		1,134,264,914.64	1,135,033,304.69
Corporate Stock - Preferred			
Germany - EUR			
FUCHS SE SEDOL: BNHRG84	13,858.000	658,636.81	597,819.32
Total Germany - EUR		658,636.81	597,819.32
Total Corporate Stock - Preferred		658,636.81	597,819.32
Corporate Stock - Common			
Australia - AUD			
AGL ENERGY NPV SEDOL: BSS7GP5	194,736.000	1,381,849.78	1,361,244.35
JB HI-FI NPV SEDOL: 6702623	5,480.000	194,843.99	314,457.88
PRO MEDICUS NPV SEDOL: 6292782	5,434.000	290,534.18	841,519.06
TECHNOLOGY ONE NPV SEDOL: 6302410	11,285.000	110,164.64	218,766.36
VENTIA SERVICES NPV SEDOL: BNV08F0	75,833.000	217,158.75	169,027.22

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Australia - AUD			
Total Australia - AUD		2,194,551.34	2,905,014.87
Belgium - EUR			
BEKAERT SA NPV SEDOL: 5827431	9,102.000	360,055.38	315,364.56
Total Belgium - EUR		360,055.38	315,364.56
Canada - CAD			
AGNICO EAGLE MINES LTD SEDOL: 2009823	2,800.000	219,166.26	218,945.90
ATHABASCA OIL CORP COM NPV SEDOL: B8DG7Z4	34,227.000	138,526.40	126,845.99
CENTERRA GOLD INC COM NPV SEDOL: B01NXQ4	65,198.000	456,619.35	370,824.39
CGI INC SEDOL: BJ2L575	2,303.000	211,101.58	251,853.59
DOLLARAMA INC COM STK NPV SEDOL: B4TP9G2	15,022.000	1,077,032.48	1,465,224.70
HUBBAY MINERALS IN COM NPV SEDOL: B05BDX1	23,121.000	215,602.36	187,450.19
IGM FINANCIAL INC COM NPV SEDOL: 2469375	23,475.000	568,429.70	749,365.35
INTACT FINL CORP COM NPV SEDOL: B04YJV1	2,200.000	363,099.86	400,365.73
KEYERA CORP COM SEDOL: B3SGMV5	40,115.000	1,142,412.15	1,226,154.50
KINROSS GOLD CORP COM NPV SEDOL: B03Z841	106,782.000	1,007,676.45	991,197.12
LUNDIN GOLD INC COM SEDOL: BTKSSY6	40,878.000	834,979.64	871,450.06
MEG ENERGY CORP COM NPV SEDOL: B4XF9J1	8,140.000	184,176.39	133,572.52
QUEBECOR INC CLASS'B'SUB-VTG NPV SEDOL: 2715777	17,379.000	404,675.68	380,641.43
ROYAL BK OF CANADA COM NPV SEDOL: 2754383	3,529.000	315,508.29	425,285.97

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Canada - CAD			
TAMARACK VALLEY EN COM NPV SEDOL: B8J3TH5	68,800.000	213,570.72	229,141.98
TRANSALTA CORP MTN COM NPV SEDOL: 2901628	79,212.000	499,393.65	1,119,719.07
Total Canada - CAD		7,851,970.96	9,148,038.49
Canada - USD			
CANADIAN PAC KANS CITY LTD CUSIP: 13646K108	288,045.000	22,293,349.05	20,845,816.65
RB GLOBAL INC COM NPV CUSIP: 74935Q107	97,947.000	4,834,428.63	8,835,798.87
Total Canada - USD		27,127,777.68	29,681,615.52
China - USD			
ADR PDD HOLDINGS INC SPON ADS EACH REP 4 ORD SHS SEDOL: BYVW0F7	8,268.000	1,006,251.38	801,913.32
Total China - USD		1,006,251.38	801,913.32
Denmark - DKK			
H LUNDBECK A/S SEDOL: BMGTJT6	SER B DKK1 59,610.000	319,227.06	342,019.16
SYDBANK DKK10 SEDOL: B06JSP1	7,899.000	310,578.17	416,799.04
Total Denmark - DKK		629,805.23	758,818.20
Finland - EUR			
CARGOTEC OYJ SER'B'NPV SEDOL: BT195Y7	3,348.000	211,984.37	177,086.91
WARTSILA SEDOL: 4525189	EUR3.50 52,183.000	607,802.19	924,547.39
Total Finland - EUR		819,786.56	1,101,634.30

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
France - EUR			
ENGIE COMSTK SEDOL: B0C2CQ3	80,529.000	1,295,940.60	1,276,666.96
GTT EUR0.01 SEDOL: BJYRDP5	9,517.000	1,341,407.12	1,267,334.22
IPSEN SA EUR1 SEDOL: B0R7JF1	1,892.000	217,025.54	216,879.69
SANOFI EUR2 SEDOL: 5671735	4,669.000	502,825.77	453,209.44
SCHNEIDER ELECTRIC EUR4.00 SEDOL: 4834108	2,686.000	472,586.02	670,027.97
SOPRA STERIA GROUP SEDOL: 5633616	1,106.000	211,700.42	195,839.98
Total France - EUR		4,041,485.47	4,079,958.26
Germany - EUR			
ADIDAS AG SEDOL: 4031976	1,589.000	298,906.34	389,632.99
DEUTSCHE TELEKOM NPV(REGD) SEDOL: 5842359	21,765.000	506,752.17	651,112.96
EVONIK INDUSTRIES NPV SEDOL: B5ZQ9D3	56,485.000	1,164,031.82	978,541.38
MERCK KGAA NPV SEDOL: 4741844	3,042.000	429,871.10	440,683.76
RATIONAL AG NPV SEDOL: 5910609	294.000	243,892.55	250,856.10
SCOUT24 SE NPV SEDOL: BYT9340	7,080.000	476,387.15	623,897.06
ZALANDO SE NPV SEDOL: BQV0SV7	6,950.000	227,185.22	233,101.93
Total Germany - EUR		3,347,026.35	3,567,826.18
Guernsey, Channel Islands - USD			
SUPER GROUP SGHC LTD CUSIP: G8588X103	76,900.000	414,629.42	479,087.00
Total Guernsey, Channel Islands - USD		414,629.42	479,087.00

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Hong Kong - HKD			
BOC HONG KONG HLDG NPV SEDOL: 6536112	93,513.000	284,985.49	300,355.87
CLP HOLDINGS LTD NPV SEDOL: 6097017	35,000.000	290,392.59	294,221.77
PCCW LIMITED NPV SEDOL: 6574071	397,487.000	218,082.01	231,288.98
UNITED LABORATORIE HKD0.01 SEDOL: B1P70H9	326,000.000	300,296.57	518,716.01
Total Hong Kong - HKD		1,093,756.66	1,344,582.63
India - USD			
GENPACT LIMITED COM STK USD0.01 CUSIP: G3922B107	46,373.000	1,834,755.99	1,991,720.35
Total India - USD		1,834,755.99	1,991,720.35
Ireland - EUR			
CAIRN HOMES PLC ORD EUR0.001 (CDI) SEDOL: BWY4ZFF1	146,805.000	252,083.48	355,950.23
Total Ireland - EUR		252,083.48	355,950.23
Israel - USD			
FIVERR INTERNATIONAL LTD COM CUSIP: M4R82T106	39,018.000	1,622,261.27	1,238,041.14
TABoola COM LTD COM NPV CUSIP: M8744T106	178,367.000	590,635.60	651,039.55
Total Israel - USD		2,212,896.87	1,889,080.69
Italy - EUR			
A2A SPA EUR0.52 SEDOL: 5499131	193,230.000	337,796.20	429,192.35
BANCA GENERALI EUR1 SEDOL: B1HKSV6	5,154.000	223,146.64	239,416.35
BANCA MEDIOLANUM BANCA MEDIOLANUM SPA SEDOL: BYWP840	43,088.000	429,666.72	512,656.52

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
Italy - EUR			
HERA EUR1 SEDOL: 7598003	82,180.000	277,716.93	292,054.26
ITALGAS SPA NPV SEDOL: BD2Z8S7	55,257.000	343,896.46	309,552.77
MAIRE NPV SEDOL: BBGTNT7	50,992.000	252,569.28	436,146.32
PRYSMIAN SPA EUR0.10 SEDOL: B1W4V69	18,773.000	682,262.54	1,198,636.02
Total Italy - EUR		2,547,054.77	3,417,654.59
Japan - JPY			
ASAHI KASEI CORP NPV SEDOL: 6054603	38,500.000	264,715.54	267,633.30
ASTELLAS PHARMA NPV SEDOL: 6985383	117,100.000	1,588,508.58	1,143,356.77
DAIICHI SANKYO COM NPV SEDOL: B0J7D91	8,900.000	270,528.72	246,454.57
DAITO TRUST CONST NPV SEDOL: 6250508	2,700.000	244,647.40	301,937.52
DIC CORPORATION NPV SEDOL: 6250821	46,300.000	910,955.51	996,940.70
FOOD & LIFE COMPAN NPV SEDOL: BF1HPT8	15,800.000	260,211.91	336,187.33
IDEMITSU KOSAN CO NPV SEDOL: B1FF8P7	27,200.000	185,390.14	179,216.09
J-LEASE CO LTD NPV SEDOL: BDB6074	28,000.000	223,935.27	226,800.71
JINS HOLDINGS INC NPV SEDOL: B18D6G5	6,864.000	221,043.99	281,268.52
KANSAI PAINT CO NPV SEDOL: 6483746	27,100.000	403,919.53	390,222.07
KURARAY CO NPV SEDOL: 6497662	18,301.000	217,268.23	265,560.14
M UP HOLDINGS INC SEDOL: B77P017	45,175.000	474,547.58	471,986.19
MS&AD INS GP HLDGS NPV SEDOL: B2Q4CS1	70,012.000	1,565,699.64	1,536,468.49

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Corporate Stock - Common			
Japan - JPY			
MURATA MANUFACTURING CO. NPV SEDOL: 6610403	11,400.000	222,587.31	185,659.84
ONO PHARMACEUTICAL NPV SEDOL: 6660107	21,500.000	493,383.06	223,604.92
OTSUKA HOLDINGS CO LTD SEDOL: B5LTM93	25,300.000	953,361.16	1,384,448.97
RECRUIT HLDGS CO L NPV SEDOL: BQRRZ00	14,000.000	601,241.01	992,809.88
RELO GROUP INC SEDOL: 6173906	17,700.000	219,994.16	217,195.53
ROUND ONE CORP NPV SEDOL: 6248365	54,600.000	229,323.07	456,158.06
SANTEN PHARM CO NPV SEDOL: 6776606	17,100.000	158,519.83	176,103.02
SHIONOGI & CO LTD NPV SEDOL: 6804682	16,800.000	260,235.13	237,205.40
TAKEDA PHARMACEUTICAL CO NPV SEDOL: 6870445	50,200.000	1,542,106.18	1,335,493.76
TOKIO MARINE HOLDINGS INC NPV SEDOL: 6513126	8,067.000	289,945.96	294,017.41
TORAY INDS INC NPV SEDOL: 6897143	34,113.000	217,578.30	217,384.64
UACJ CORPORATION NPV SEDOL: B0N9WZ2	6,100.000	215,517.46	206,878.34
YAMAICHI ELECTRONI NPV SEDOL: 6985673	11,676.000	224,676.60	172,287.12
YOKOGAWA ELECTRIC NPV SEDOL: 6986427	12,600.000	200,363.83	272,428.10
Total Japan - JPY		12,660,205.10	13,015,707.39
Netherlands - EUR			
ADYEN NV EUR0.01 SEDOL: BZ1HM42	177.000	287,001.06	263,378.40
KONINKLIJKE KPN SEDOL: 5956078	61,621.000	201,662.29	224,287.05
KONINKLIJKE PHILIP EUR0.20 SEDOL: 5986622	7,510.000	212,602.78	189,749.17

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Corporate Stock - Common			
Netherlands - EUR			
SIGNIFY NV EUR0.01 SEDOL: BYY7VY5	8,610.000	286,091.44	192,399.84
Total Netherlands - EUR		987,357.57	869,814.46
Netherlands - USD			
ADR ASML HLDG NV NY REG 2012 (POST REV SPLIT) SEDOL: B908F01	1,118.000	795,680.60	774,863.44
COCA-COLA EUROPACIFIC PARTNERS SEDOL: BYQQ3P5	5,810.000	452,650.59	446,266.10
Total Netherlands - USD		1,248,331.19	1,221,129.54
Norway - NOK			
KONGSBERG GRUPPEN NOK1.25 SEDOL: 5208241	10,939.000	540,567.02	1,232,850.97
WALLENIUS WILHELMSEN LOGISTICS ASA SEDOL: B55WWMQ5	21,577.000	229,708.25	177,633.82
Total Norway - NOK		770,275.27	1,410,484.79
Singapore - SGD			
OVERSEA-CHINESE BANKING CORPORATION SGD0.5 SEDOL: B0F9V20	112,049.000	1,027,266.35	1,370,838.45
SATS LTD NPV SEDOL: 6243586	72,748.000	179,892.95	194,108.43
SINGAPORE EXCHANGE NPV SEDOL: 6303866	171,161.000	1,312,762.48	1,598,439.48
Total Singapore - SGD		2,519,921.78	3,163,386.36
Spain - EUR			
ACS ACTIVIDADES CO EUR0.5 SEDOL: B01FLQ6	5,042.000	222,673.01	252,904.82
AENA SME S.A. 144A EUR10 SEDOL: BVRZ8L1	1,553.000	283,976.07	317,445.17
ENDESA SA EUR1.2 SEDOL: 5271782	9,708.000	218,612.06	208,793.22

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Corporate Stock - Common			
Spain - EUR			
FAES FARMA SA EUR0.1(REGD) SEDOL: B1PQHS6	62,781.000	238,136.58	226,233.86
INDRA SISTEMAS SA EUR0.20 SER 'A' SEDOL: 4476210	35,092.000	432,341.27	620,649.07
LOGISTA INTEGRAL S A SEDOL: BP3QYZ2	10,501.000	234,275.00	317,514.55
MAPFRE EUR0.10 SEDOL: B1G40S0	96,161.000	230,575.93	243,559.77
Total Spain - EUR		1,860,589.92	2,187,100.46
Sweden - SEK			
ACADEMEDIA AB NPV SEDOL: BDHFV61	45,488.000	312,808.54	277,886.73
AMBEA AB NPV SEDOL: BYXPJQ8	55,543.000	402,654.87	485,343.05
ATLAS COPCO AB SER'B/NPV SEDOL: BLDBN52	80,703.000	805,159.59	1,091,573.03
ERICSSON(LM)TEL SER'B/NPV SEDOL: 5959378	130,220.000	1,048,468.71	1,059,273.13
Total Sweden - SEK		2,569,091.71	2,914,075.94
Switzerland - CHF			
ACCELERON INDUSTR CHF0.01 SEDOL: BNM73Q6	17,044.000	657,217.54	878,294.95
CLARIANT AG CHF1.76 (REGD) SEDOL: 7113990	11,650.000	181,796.32	129,708.69
DORMAKABA HOLDING CHF0.10 'B'(REGD) SEDOL: 7050417	717.000	539,675.39	509,515.03
GALENICA AG CHF0.1 SEDOL: BYQCQ32	3,812.000	286,009.93	312,741.74
NOVARTIS AG CHF0.49 (REGD) SEDOL: 7103065	5,108.000	564,575.22	499,949.90
ROCHE HLDGS AG GENUSSSCHEINE NPV SEDOL: 7110388	671.000	215,906.31	189,175.72
SCHINDLER-HLDG AG CHF0.10 (REGD) SEDOL: B11WWH2	1,844.000	372,147.55	503,602.76

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Corporate Stock - Common			
Switzerland - CHF			
SWISS RE AG CHF0.10 SEDOL: B545MG5	11,668.000	1,203,273.75	1,689,204.52
Total Switzerland - CHF		4,020,602.01	4,712,193.31
United Kingdom - EUR			
SHELL PLC ORD EUR0.07 SEDOL: BP6MXT4	6,478.000	231,602.71	202,010.50
Total United Kingdom - EUR		231,602.71	202,010.50
United Kingdom - GBP			
BAE SYSTEMS ORD GBP0.025 SEDOL: 0263494	48,939.000	431,476.61	703,929.52
BALFOUR BEATTY GBP0.50 SEDOL: 0096162	124,258.000	643,481.01	707,763.06
COCA-COLA HBC AG ORD (CDI) SEDOL: B9895B7	34,859.000	952,709.23	1,192,720.55
COMPASS GROUP ORD GBP0.1105 SEDOL: BD6K457	32,786.000	682,530.87	1,093,048.84
DRAX GROUP ORD GBP0.1155172 SEDOL: B1VNSX3	106,161.000	902,889.79	861,555.16
HIKMA PHARMACEUTIC ORD GBP0.10 SEDOL: B0LCW08	46,887.000	1,272,556.57	1,170,315.15
INCHCAPE ORD GBP0.10 SEDOL: B61TVQ0	10,258.000	108,009.79	98,858.59
INTERMED CAP GRP ORD GBP0.2625 SEDOL: BYT1DJ1	0.000	0.00	0.00
INTERNATIONAL WORKPLACE GROUP PLC ORD GBP0.01 SEDOL: BYVQYS0	561,883.000	1,369,101.60	1,119,590.37
KELLER GROUP PLC ORD GBP0.10 SEDOL: 0486622	43,358.000	895,220.80	787,372.65
MAN GROUP PLC (N) ORD USD0.0342857142 SEDOL: BJ1DLW9	69,426.000	230,324.57	186,418.92
MORGAN SINDALL GRP PLC ORD GBP0.05 SEDOL: 0808561	4,362.000	214,089.93	213,055.79
QINETIQ GROUP ORD GBP0.01 SEDOL: B0WMW00	57,963.000	300,560.10	301,550.76

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United Kingdom - GBP			
SERCO GROUP PLC GBP0.02 SEDOL: 0797379	123,725.000	265,146.70	234,444.20
UNILEVER PLC ORD GBP0.031111 SEDOL: B10RZP7	3,509.000	220,689.48	199,869.68
WISE PLC CLS A ORD GBP0.01 SEDOL: BL9YR75	24,997.000	183,781.02	333,724.57
Total United Kingdom - GBP		8,672,568.07	9,204,217.81
United Kingdom - USD			
ADR ASTRAZENECA PLC SPONSORED ADR UNITEDKINGDOM SEDOL: 2989044	7,347.000	548,597.53	481,375.44
ADR RENTOKIL INITIAL PLC SPONSORED ADR CUSIP: 760125104	30,487.000	1,054,512.42	771,930.84
Total United Kingdom - USD		1,603,109.95	1,253,306.28
United States - USD			
AAON INC COM PAR \$0.004 COM PAR \$0.004 CUSIP: 000360206	16,479.000	965,609.29	1,939,248.72
ABM INDS INC COM CUSIP: 000957100	7,100.000	358,807.02	363,378.00
ACUITY BRANDS INC COM CUSIP: 00508Y102	2,907.000	522,312.32	849,221.91
ADDUS HOMECARE CORP COM STK CUSIP: 006739106	20,254.000	2,331,529.88	2,538,838.90
ADOBE INC COM SEDOL: 2008154	18,523.000	7,327,727.53	8,236,807.64
ADR ARM HLDGS PLC SPONSORED ADS NEW SEDOL: BNSP5P7	1,600.000	228,867.97	197,376.00
ADVANCED MICRO DEVICES INC COM SEDOL: 2007849	20,320.000	3,159,273.80	2,454,452.80
AIRBNB INC CL A COM USD0.0001 CL A SEDOL: BMGYH4	5,374.000	723,324.35	706,197.34
ALARM COM HLDGS INC COM CUSIP: 011642105	6,600.000	401,505.06	401,280.00
ALBANY INTL CORP NEW CL A CUSIP: 012348108	18,804.000	1,704,586.93	1,503,755.88

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Corporate Stock - Common			
United States - USD			
ALIGHT INC CL A CUSIP: 01626W101	448,672.000	3,820,363.88	3,104,810.24
ALKAMI TECHNOLOGY INC COM CUSIP: 01644J108	68,951.000	1,321,313.29	2,529,122.68
ALLEGRO MICROSYSTEMS INC DEL COM CUSIP: 01749D105	39,259.000	1,080,676.04	858,201.74
ALLIANT ENERGY CORP COM CUSIP: 018802108	16,445.000	872,260.44	972,557.30
ALLISON TRANSMISSION HOLDING CUSIP: 01973R101	19,854.000	839,549.23	2,145,423.24
ALPHABET INC CAP STK USD0.001 CL C SEDOL: BYY88Y7	187,907.000	18,199,423.80	35,785,009.08
ALPHABET INC CAPITAL STOCK USD0.001 CL A SEDOL: BYVY8G0	29,668.000	4,958,704.11	5,616,152.40
AMAZON COM INC COM SEDOL: 2000019	53,598.000	10,199,979.37	11,758,865.22
AMER ELEC PWR CO INC COM SEDOL: 2026242	6,715.000	658,883.41	619,324.45
AMER FINL GROUP INC OH COM STK CUSIP: 025932104	10,318.000	1,392,569.59	1,412,843.74
AMETEK INC NEW COM CUSIP: 031100100	113,791.000	18,852,626.63	20,511,965.66
AMGEN INC COM SEDOL: 2023607	6,767.000	2,137,565.57	1,763,750.88
AMPHENOL CORP NEW CL A CUSIP: 032095101	235,540.000	9,883,571.91	16,358,253.00
ANALOG DEVICES INC COM SEDOL: 2032067	6,250.000	1,435,876.60	1,327,875.00
ANSYS INC COM SEDOL: 2045623	1,070.000	346,128.03	360,943.10
AON PLC CUSIP: G0403H108	53,465.000	19,563,725.35	19,202,489.40
API GROUP CORPORATION COM USD0.0001 CUSIP: 00187Y100	650,740.000	15,045,485.16	23,407,117.80
APPFOLIO INC COM CL A COM CL A CUSIP: 03783C100	1,982.000	394,305.22	488,999.04

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
APPLE INC COM STK SEDOL: 2046251	77,013.000	17,930,305.02	19,285,595.46
APPLIED MATERIALS INC COM SEDOL: 2046552	10,360.000	1,924,164.11	1,684,846.80
APPLOVIN CORP COM CL A COM CL A SEDOL: BMV3LG4	3,730.000	1,090,410.56	1,207,885.90
APTARGROUP INC COM CUSIP: 038336103	18,107.000	2,119,598.81	2,844,609.70
ARAMARK COM CUSIP: 03852U106	53,509.000	1,537,099.88	1,996,420.79
ARROW ELECTR INC COM CUSIP: 042735100	15,021.000	1,515,687.37	1,699,175.52
ASSURANT INC COM CUSIP: 04621X108	8,057.000	1,311,862.45	1,717,913.54
ATLISSIAN CORP CL A SEDOL: BQ1PC76	2,025.000	383,474.80	492,844.50
ATMUS FILTRATION TECHNOLOGIES INC COM CUSIP: 04956D107	34,101.000	835,017.35	1,336,077.18
AUTODESK INC COM SEDOL: 2065159	2,643.000	756,696.02	781,191.51
AUTOMATIC DATA PROCESSING INC COM SEDOL: 2065308	5,866.000	1,694,887.71	1,717,154.18
AVANTOR INC COM CUSIP: 05352A100	62,799.000	1,386,570.53	1,323,174.93
AXALTA COATING SYSTEMS LTD COM USD1.00 CUSIP: G0750C108	12,222.000	412,501.06	418,236.84
AXIS CAPITAL HOLDINGS LTD COM USD0.0125 CUSIP: G0692U109	5,553.000	406,989.37	492,106.86
AXON ENTERPRISE INC COM SEDOL: BDT5S35	1,024.000	646,850.05	608,583.68
AZEK CO INC CL A CL A CUSIP: 05478C105	39,423.000	1,029,980.08	1,871,409.81
BADGER METER INC COM CUSIP: 056525108	5,846.000	939,690.17	1,240,053.52
BAKER HUGHES CO SEDOL: BDHLTQ5	12,483.000	468,572.12	512,052.66

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United States - USD			
BALCHEM CORP COM CUSIP: 057665200	6,096.000	931,223.65	993,617.52
BECTON DICKINSON & CO COM CUSIP: 075887109	89,391.000	20,514,226.10	20,280,136.17
BELDEN INC COM CUSIP: 077454106	10,500.000	815,065.65	1,182,405.00
BERKLEY W R CORP COM CUSIP: 084423102	19,840.000	948,097.57	1,161,036.80
BIOGEN INC COMMON STOCK SEDOL: 2455965	1,843.000	332,643.32	281,831.56
BLACKLINE INC COM CUSIP: 09239B109	46,752.000	2,785,932.02	2,840,651.52
BLOCK H & R INC COM CUSIP: 093671105	0.000	0.00	0.00
BLUE BIRD CORP COM CUSIP: 095306106	19,448.000	831,409.60	751,276.24
BOOKING HLDGS INC COM SEDOL: BDRXDB4	417.000	1,815,842.71	2,071,831.14
BOYD GAMING CORP COM CUSIP: 103304101	5,500.000	405,918.15	398,970.00
BRAZE INC CL A CL A CUSIP: 10576N102	15,766.000	974,995.77	660,280.08
BROADCOM INC COM SEDOL: BDZ78H9	39,379.000	6,812,091.15	9,129,627.36
BURLINGTON STORES INC COM CUSIP: 122017106	3,955.000	557,381.48	1,127,412.30
BWX TECHNOLOGIES INC COM CUSIP: 05605H100	11,133.000	1,022,062.40	1,240,104.87
CACI INTL INC CL A CL A CUSIP: 127190304	43,425.000	14,752,792.49	17,546,305.50
CADENCE DESIGN SYS INC COM SEDOL: 2302232	3,386.000	875,408.31	1,017,357.56
CANTALOUPE INC COM CUSIP: 138103106	559,012.000	4,176,229.87	5,316,204.12
CAREDX INC COM CUSIP: 14167L103	153,462.000	2,745,077.08	3,285,621.42

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◆ Schedule of Assets Held for Investment Purposes

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United States - USD			
CARGURUS INC CL A CL A CUSIP: 141788109	10,590.000	404,444.81	386,958.60
CARVANA CO CL A CL A CUSIP: 146869102	2,239.000	290,461.44	455,323.04
CASEYS GEN STORES INC COM CUSIP: 147528103	1,183.000	282,131.15	468,740.09
CATALYST PHARMACEUTICALS INC COM STK USD0.001 STK CUSIP: 14888U101	40,666.000	836,351.83	848,699.42
CBIZ INC COM CUSIP: 124805102	36,268.000	1,888,590.89	2,967,810.44
CBRE GROUP INC CL A CL A CUSIP: 12504L109	120,302.000	9,491,398.14	15,794,449.58
CCC INTELLIGENT SOLUTIONS HLDGS INC COM CUSIP: 12510Q100	146,324.000	1,644,738.37	1,716,380.52
CDW CORP COM SEDOL: BBM5MD6	7,975.000	1,471,743.05	1,387,969.00
CHARLES RIV LABORATORIES INTL INC COM CUSIP: 159864107	136,074.000	27,808,131.31	25,119,260.40
CHARTER COMMUNICATIONS INC NEW CL A CL A SEDOL: BZ6VT82	1,793.000	605,173.37	614,586.61
CHEMED CORP NEW COM CUSIP: 16359R103	3,058.000	1,609,564.70	1,620,128.40
CHEWY INC CLASS A CUSIP: 16679L109	12,747.000	427,094.61	426,897.03
CHURCH & DWIGHT INC COM CUSIP: 171340102	10,303.000	1,065,876.73	1,078,827.13
CINTAS CORP COM SEDOL: 2197137	5,931.000	1,241,840.74	1,083,593.70
CIRRUS LOGIC INC COM CUSIP: 172755100	15,053.000	1,343,910.97	1,498,977.74
CISCO SYSTEMS INC SEDOL: 2198163	50,120.000	2,793,798.95	2,967,104.00
CLEAN HBRS INC COM CUSIP: 184496107	99,574.000	13,403,172.78	22,915,960.36
CLEAR SECURE INC CL A CL A CUSIP: 18467V109	42,995.000	1,148,503.94	1,145,386.80

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Corporate Stock - Common			
United States - USD			
CLEARWATER ANALYTICS HLDGS INC CL A CL A CUSIP: 185123106	120,340.000	2,311,305.54	3,311,756.80
CMS ENERGY CORP COM CUSIP: 125896100	13,752.000	813,098.14	916,570.80
COCA-COLA CONSOLIDATED INC COM CUSIP: 191098102	359.000	228,153.12	452,336.41
COGNIZANT TECH SOLUTIONS CORP CL A SEDOL: 2257019	6,255.000	468,519.42	481,009.50
COMCAST CORP NEW-CL A SEDOL: 2044545	48,050.000	2,003,044.53	1,803,316.50
COMM BANCSHARES INC COM CUSIP: 200525103	45,013.000	2,365,440.81	2,804,760.03
COMMVAULT SYS INC COM STK CUSIP: 204166102	4,700.000	303,772.28	709,277.00
CONSTELLATION ENERGY CORPORATION COM NPV WI SEDOL: BMH4FS1	3,936.000	1,036,867.48	880,522.56
COPART INC COM SEDOL: 2208073	15,220.000	800,715.57	873,475.80
CORE & MAIN INC COM CL A COM CL A CUSIP: 21874C102	48,507.000	1,263,148.05	2,469,491.37
COSTAR GROUP INC COM SEDOL: 2262864	5,116.000	379,840.99	366,254.44
COSTCO WHOLESALE CORP NEW COM SEDOL: 2701271	5,565.000	4,967,525.34	5,099,042.55
CROCS INC COM CUSIP: 227046109	2,991.000	316,369.14	327,604.23
CROWDSTRIKE HLDGS INC CL A CL A SEDOL: BJJP138	2,937.000	886,839.90	1,004,923.92
CROWN HLDGS INC COM CUSIP: 228368106	201,698.000	17,859,225.68	16,678,407.62
CRYOPORT INC COM PAR \$0.001 COM PAR \$0.001 CUSIP: 229050307	177,477.000	3,130,245.30	1,380,771.06
CSX CORP COM STK SEDOL: 2160753	30,298.000	1,008,014.46	977,716.46
DANAHER CORP COM CUSIP: 235851102	133,632.000	29,501,297.34	30,675,225.60

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<i>Corporate Stock - Common</i>			
United States - USD			
DATADOG INC COM USD0.00001 CL A SEDOL: BKT9Y49	3,949.000	501,947.34	564,272.61
DAVITA INC COM CUSIP: 23918K108	5,105.000	634,087.66	763,452.75
DAYFORCE INC CUSIP: 15677J108	11,540.000	814,430.77	838,265.60
DESIGNER BRANDS INC COM CL A NPV CUSIP: 250565108	102,850.000	1,175,958.01	549,219.00
DEXCOM INC COM SEDOL: B0796X4	4,933.000	362,054.26	383,639.41
DIAMONDBACK ENERGY INC COM SEDOL: B7Y8YR3	3,682.000	678,887.16	603,222.06
DIODES INC COM CUSIP: 254543101	16,072.000	1,104,973.46	991,160.24
DOLE PLC COM USD0.01 SEDOL: BMCLHR0	14,336.000	232,856.47	194,109.44
DOLLAR GEN CORP NEW COM CUSIP: 256677105	64,258.000	12,401,467.57	4,872,041.56
DOMINOS PIZZA INC COM CUSIP: 25754A201	3,167.000	1,243,480.06	1,329,379.92
DONALDSON INC COM CUSIP: 257651109	27,092.000	2,001,744.56	1,824,646.20
DOORDASH INC CL A COM USD0.00001 CLASS A SEDOL: BN13P03	4,785.000	739,364.11	802,683.75
DORMAN PRODS INC COM CUSIP: 258278100	20,746.000	1,836,608.26	2,687,644.30
DOUBLEVERIFY HLDGS INC COM CUSIP: 25862V105	48,984.000	1,510,534.65	940,982.64
DROPBOX INC CL A CL A CUSIP: 26210C104	18,757.000	423,229.20	563,460.28
DXP ENTERPRISES INC COM NEW STK CUSIP: 233377407	5,800.000	406,846.80	479,196.00
ECOLAB INC COM STK USD1 CUSIP: 278865100	61,665.000	9,730,707.88	14,449,342.80
EGAIN CORPORATION COM NEW CUSIP: 28225C806	316,082.000	3,889,632.93	1,969,190.86

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United States - USD			
ELECTR ARTS COM SEDOL: 2310194	3,184.000	462,841.85	465,819.20
EMCOR GROUP INC COM CUSIP: 29084Q100	1,317.000	274,880.95	597,786.30
ENCOMPASS HEALTH CORP COM USD0.01 CUSIP: 29261A100	5,201.000	305,696.06	480,312.35
ENERSYS COM CUSIP: 29275Y102	16,639.000	1,771,828.91	1,537,942.77
EPAM SYS INC COM STK CUSIP: 29414B104	5,700.000	1,400,822.31	1,332,774.00
EQUITABLE HLDGS INC COM CUSIP: 29452E101	154,796.000	7,596,350.55	7,301,727.32
ESCO TECHNOLOGIES INC CUSIP: 296315104	10,874.000	1,350,398.15	1,448,525.54
EURONET WORLDWIDE INC COM CUSIP: 298736109	5,636.000	649,886.93	579,606.24
EXELIXIS INC COM STK CUSIP: 30161Q104	77,168.000	1,575,917.48	2,569,694.40
EXELON CORP COM SEDOL: 2670519	12,681.000	507,225.02	477,312.84
FASTENAL CO COM SEDOL: 2332262	10,271.000	786,028.07	738,587.61
FEDERATED HERMES INC COM NPV CLASS B CUSIP: 314211103	9,700.000	407,905.37	398,767.00
FIRST AMERN FINL CORP COM STK CUSIP: 31847R102	15,479.000	945,393.52	966,508.76
FIRST FINL BANKSHARES INC COM CUSIP: 32020R109	53,324.000	1,676,628.33	1,922,330.20
FIVE BELOW INC COM USD0.01 CUSIP: 33829M101	29,072.000	3,119,766.42	3,051,397.12
FIVE9 INC COM CUSIP: 338307101	80,602.000	4,790,211.35	3,275,665.28
FLOWSERVE CORP COM CUSIP: 34354P105	25,700.000	1,277,221.58	1,478,264.00
FLYWIRE CORP COM VTG COM VTG CUSIP: 302492103	123,117.000	2,821,138.31	2,538,672.54

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<i>Corporate Stock - Common</i>			
United States - USD			
FORTINET INC COM SEDOL: B5B2106	9,446.000	762,633.17	892,458.08
FRANKLIN ELEC INC COM CUSIP: 353514102	14,351.000	1,442,253.16	1,398,504.95
FRONTDOOR INC COM CUSIP: 35905A109	38,781.000	1,109,867.59	2,120,157.27
F5 INC COM STK NPV CUSIP: 315616102	5,403.000	858,680.30	1,358,692.41
GAP INC COM CUSIP: 364760108	67,085.000	1,079,083.41	1,585,218.55
GARTNER INC COM CUSIP: 366651107	28,958.000	10,442,544.31	14,029,282.26
GE HEALTHCARE TECHNOLOGIES INC COM SEDOL: BL6JPG8	5,766.000	507,656.87	450,785.88
GEN DIGITAL INC COM USD0.01 CUSIP: 668771108	16,644.000	412,388.39	455,712.72
GENERAC HLDGS INC COM STK CUSIP: 368736104	2,879.000	413,630.82	446,388.95
GILEAD SCIENCES INC SEDOL: 2369174	15,692.000	1,397,699.03	1,449,470.04
GLOBALFOUNDRIES INC SEDOL: BMW7F63	6,986.000	282,431.83	299,769.26
GRACO INC COM CUSIP: 384109104	19,224.000	1,419,985.44	1,620,390.96
GROUP 1 AUTOMOTIVE INC COM CUSIP: 398905109	2,648.000	973,418.14	1,116,079.04
GUIDEWIRE SOFTWARE INC COM USD0.0001 CUSIP: 40171V100	28,286.000	1,922,090.52	4,768,453.88
HALOZYME THERAPEUTICS INC COM CUSIP: 40637H109	22,894.000	738,358.97	1,094,562.14
HAMILTON LANE INC CL A CL A CUSIP: 407497106	47,041.000	2,542,062.17	6,964,420.05
HERC HLDGS INC COM CUSIP: 42704L104	3,490.000	470,928.03	660,761.70
HEXCEL CORP NEW COM CUSIP: 428291108	14,204.000	922,779.01	890,590.80

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<i>Corporate Stock - Common</i>			
United States - USD			
HNI CORP COM CUSIP: 404251100	27,700.000	1,302,545.41	1,395,249.00
HONEYWELL INTL INC COM STK CUSIP: 438516106	16,839,168.000	1,717,109,137.61	3,803,799,659.52
IDEXX LABS INC COM SEDOL: 2459202	1,034.000	465,400.49	427,496.96
INSPIRE MED SYS INC COM CUSIP: 457730109	30,968.000	3,758,094.09	5,740,847.84
INTEL CORP COM SEDOL: 2463247	54,323.000	1,229,080.50	1,089,176.15
INTERCONTINENTAL EXCHANGE INC COM CUSIP: 45866F104	172,384.000	24,792,085.39	25,686,939.84
INTERFACE INC COM CUSIP: 458665304	25,235.000	427,405.20	614,472.25
INTERNATIONAL MONEY EXPRESS INC COM CUSIP: 46005L101	200,917.000	3,508,487.82	4,185,101.11
INTUIT COM SEDOL: 2459020	29,793.000	13,578,266.13	18,724,900.50
INTUITIVE SURGICAL INC COM NEW STK SEDOL: 2871301	4,452.000	2,277,879.75	2,323,765.92
ITRON INC COM STK NPV CUSIP: 465741106	15,919.000	1,581,400.51	1,728,485.02
JABIL INC COM USD0.001 CUSIP: 466313103	127,755.000	15,044,359.85	18,383,944.50
JACK HENRY & ASSOC INC COM CUSIP: 426281101	6,088.000	1,062,720.67	1,067,226.40
JAMF HLDG CORP COM CUSIP: 47074L105	125,089.000	4,480,465.59	1,757,500.45
JAZZ PHARMACEUTICALS PLC COM USD0.0001 CUSIP: G50871105	3,777.000	421,987.21	465,137.55
JFROG LTD COM CUSIP: M6191J100	72,834.000	3,178,378.74	2,142,047.94
JPMORGAN CHASE & CO COM CUSIP: 46625H100	44,809.000	11,060,949.30	10,741,165.39
KB HOME COM CUSIP: 48666K109	6,254.000	320,249.20	411,012.88

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United States - USD			
KEURIG DR PEPPER INC COM SEDOL: BD3W133	17,108.000	590,182.13	549,508.96
KINSALE CAP GROUP INC COM CUSIP: 49714P108	2,242.000	892,266.90	1,042,821.46
KLA CORPORATION COM USD0.001 SEDOL: 2480138	1,680.000	1,128,580.25	1,058,601.60
KNIGHT-SWIFT TRANSN HLDGS INC CL A CLASSA COMMON STOCK USD0.01 CUSIP: 499049104	41,960.000	2,376,835.05	2,225,558.40
KRAFT HEINZ CO COM SEDOL: BYRY499	15,258.000	528,764.86	468,573.18
LAM RESH CORP COM NEW SEDOL: BSML4N7	16,203.000	1,255,612.63	1,170,342.69
LANCASTER COLONY CORP COM CUSIP: 513847103	2,623.000	507,524.23	454,146.22
LANDSTAR SYS INC COM CUSIP: 515098101	9,010.000	1,652,236.70	1,548,458.60
LEAR CORP COM NEW COM NEW CUSIP: 521865204	3,765.000	520,498.20	356,545.50
LENNOX INTL INC COM CUSIP: 526107107	900.000	337,769.46	548,370.00
LIBERTY MEDIA CORP DEL COM LIBERTY FORMULA ONE SER C CUSIP: 531229755	189,289.000	11,346,790.39	17,539,518.74
LINDE PLC SEDOL: BNZHB81	36,586.000	13,402,760.05	15,317,460.62
LKQ CORP COM LKQ CORP CUSIP: 501889208	22,300.000	826,107.69	819,525.00
LPL FINL HLDGS INC COM CUSIP: 50212V100	23,704.000	2,518,960.56	7,739,593.04
LSI INDS INC OHIO COM CUSIP: 50216C108	20,224.000	310,743.14	392,750.08
LUCKY STRIKE ENTERTAINMENT CORPORAT COM USD0.0001 CL A CUSIP: 10258P102	84,392.000	961,105.94	844,763.92
LULULEMON ATHLETICA INC COM SEDOL: B23FN39	1,484.000	454,104.57	567,496.44
MANHATTAN ASSOCS INC COM CUSIP: 562750109	7,161.000	996,627.52	1,935,188.64

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<i>Corporate Stock - Common</i>			
United States - USD			
MARKETAXESS HLDGS INC COM STK CUSIP: 57060D108	1,648.000	397,640.15	372,513.92
MARRIOTT INTL INC NEW COM STK CL A SEDOL: 2210614	3,501.000	920,277.74	976,568.94
MARSH & MCLENNAN CO'S INC COM CUSIP: 571748102	31,710.000	5,540,157.48	6,735,521.10
MARTIN MARIETTA MATLS INC COM CUSIP: 573284106	30,590.000	16,289,899.51	15,799,735.00
MARVELL TECHNOLOGY INC COM SEDOL: BNKJSM5	183,654.000	13,203,662.35	20,284,584.30
MASTERCARD INC CL A CUSIP: 57636Q104	42,320.000	8,437,392.71	22,284,442.40
MAXIMUS INC COM CUSIP: 577933104	4,749.000	414,048.69	354,512.85
MEDPACE HLDGS INC COM CUSIP: 58506Q109	3,659.000	1,454,119.01	1,215,629.57
MERCADOLIBRE INC COM STK SEDOL: B23X1H3	626.000	1,277,218.80	1,064,475.44
MERCURY GEN CORP NEW COM CUSIP: 589400100	30,174.000	1,707,277.81	2,005,967.52
MERITAGE HOMES CORP COM CUSIP: 59001A102	2,883.000	529,993.64	443,463.06
META PLATFORMS INC COM USD0.000006 CL 'A' SEDOL: B7TL820	11,073.000	6,348,308.03	6,483,352.23
MICROCHIP TECHNOLOGY INC COM SEDOL: 2592174	6,781.000	512,969.44	388,890.35
MICRON TECH INC COM SEDOL: 2588184	13,998.000	1,503,448.48	1,178,071.68
MICROSOFT CORP COM SEDOL: 2588173	94,536.000	23,162,352.85	39,846,924.00
MICROSTRATEGY INC CL A NEW CL A NEW SEDOL: 2974329	2,268.000	826,004.47	656,858.16
MIDDLEBY CORP COM CUSIP: 596278101	11,441.000	1,668,306.03	1,549,683.45
MKS INSTRS INC COM CUSIP: 55306N104	7,100.000	802,945.01	741,169.00

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<i>Corporate Stock - Common</i>			
United States - USD			
MOLINA HEALTHCARE INC COM CUSIP: 60855R100	4,788.000	1,351,236.12	1,393,547.40
MONDELEZ INTL INC COM SEDOL: B8CCK03	16,844.000	1,163,640.61	1,006,092.12
MONGODB INC CL A CL A SEDOL: BF2FJ99	923.000	248,365.11	214,883.63
MONSTER BEVERAGE CORP NEW COM SEDOL: BZ07BW4	12,262.000	653,724.97	644,490.72
MORNINGSTAR INC COM STK CUSIP: 617700109	4,051.000	1,253,545.90	1,364,214.76
MUELLER WTR PRODS INC COM STK CUSIP: 624758108	66,700.000	1,283,021.19	1,500,750.00
NCINO INC NEW COM CUSIP: 63947X101	129,065.000	5,090,921.69	4,334,002.70
NCR ATLEOS CORPORATION COM USD0.01 WI CUSIP: 63001N106	48,191.000	1,553,638.42	1,634,638.72
NEOGEN CORP COM CUSIP: 640491106	32,286.000	593,990.36	391,952.04
NEOGENOMICS INC COM NEW COM NEW CUSIP: 64049M209	126,939.000	1,718,647.91	2,091,954.72
NETFLIX INC COM STK SEDOL: 2857817	5,370.000	4,065,485.18	4,786,388.40
NEUROCRINE BIOSCIENCES INC COM CUSIP: 64125C109	12,846.000	1,540,038.81	1,753,479.00
NEW YORK TIMES CO CL A ISIN #US6501111073 CUSIP: 650111107	7,600.000	414,722.88	395,580.00
NEXTRACKER INC CL A COM USD0.0001 CL A CUSIP: 65290E101	15,162.000	713,419.62	553,867.86
NMI HOLDINGS INC COMMON STOCK CUSIP: 629209305	34,967.000	642,266.56	1,285,386.92
NORDSON CORP COM CUSIP: 655663102	4,013.000	975,022.41	839,680.12
NORWEGIAN CRUISE LINE HLDGS LTD COM USD0.001 CUSIP: G66721104	299,481.000	6,982,158.21	7,705,646.13
NUTANIX INC CL A CL A CUSIP: 67059N108	67,932.000	1,892,058.06	4,156,079.76

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
NVIDIA CORP COM SEDOL: 2379504	124,567.000	17,573,264.64	16,728,102.43
NVR INC COM STK USD0.01 CUSIP: 62944T105	131.000	976,081.26	1,071,435.90
NXP SEMICONDUCTORS N V COM STK SEDOL: B505PN7	3,204.000	775,101.26	665,951.40
O REILLY AUTOMOTIVE INC NEW COM USD0.01 SEDOL: B65LWX6	727.000	868,957.07	862,076.60
OLD DOMINION FREIGHT LINE INC COM SEDOL: 2656423	3,369.000	662,211.19	594,291.60
OLLIES BARGAIN OUTLET HLDGS INC COM CUSIP: 681116109	46,815.000	3,082,740.06	5,137,009.95
ON SEMICONDUCTOR CORP COM SEDOL: 2583576	5,378.000	381,682.31	339,082.90
OOMA INC COM CUSIP: 683416101	26,444.000	408,562.49	371,802.64
OPTIMIZERX CORP COM NEW COM NEW CUSIP: 68401U204	165,549.000	1,845,962.37	804,568.14
ORGANON & CO COM CUSIP: 68622V106	17,300.000	352,717.59	258,116.00
PACCAR INC COM SEDOL: 2665861	8,733.000	932,151.89	908,406.66
PAGERDUTY INC COM CUSIP: 69553P100	19,101.000	392,512.18	348,784.26
PALANTIR TECHNOLOGIES INC CL A CL A SEDOL: BN78DQ4	27,233.000	2,193,604.54	2,059,631.79
PALO ALTO NETWORKS INC COM USD0.0001 SEDOL: B87ZMX0	8,139.000	1,491,846.48	1,480,972.44
PAYCHEX INC COM SEDOL: 2674458	6,041.000	849,011.12	847,069.02
PAYCOR HCM INC COM CUSIP: 70435P102	96,545.000	2,726,122.58	1,792,840.65
PAYMENTUS HLDGS INC COM CL A COM CL A CUSIP: 70439P108	16,610.000	378,149.90	542,648.70
PAYONEER GLOBAL INC COM CUSIP: 70451X104	181,500.000	1,020,731.92	1,822,260.00

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
PAYPAL HLDGS INC COM SEDOL: BYW36M8	98,623.000	7,239,824.55	8,417,473.05
PENTAIR PLC COM USD0.01 CUSIP: G7S00T104	5,000.000	295,443.50	503,200.00
PEPSICO INC COM SEDOL: 2681511	17,266.000	2,961,501.74	2,625,467.96
PERFORMANCE FOOD GROUP CO COM CUSIP: 71377A103	28,871.000	1,790,386.84	2,441,043.05
PHIBRO ANIMAL HEALTH CORP CL A COM CL A COM CUSIP: 71742Q106	22,006.000	478,728.70	462,126.00
PHREESIA INC COM CUSIP: 71944F106	82,857.000	2,498,037.47	2,084,682.12
PILGRIMS PRIDE CORP CUSIP: 72147K108	27,425.000	1,210,056.82	1,244,820.75
POWELL INDS INC COM CUSIP: 739128106	8,902.000	494,004.15	1,973,128.30
PRIMO BRANDS CORPORATION COM USD0.01 CUSIP: 741623102	242,842.000	3,580,333.24	7,472,248.34
PROCORE TECHNOLOGIES INC COM CUSIP: 74275K108	10,153.000	606,561.18	760,764.29
PROGRESS SOFTWARE CORP COM CUSIP: 743312100	34,075.000	1,604,602.82	2,219,986.25
PROS HLDGS INC COM CUSIP: 74346Y103	70,985.000	2,444,943.62	1,558,830.60
PURE STORAGE INC CL A CL A CUSIP: 74624M102	70,977.000	1,694,208.31	4,360,117.11
QUAKER CHEM CORP COM CUSIP: 747316107	8,018.000	1,488,071.59	1,128,613.68
QUALCOMM INC COM SEDOL: 2714923	13,964.000	2,371,916.34	2,145,149.68
RED ROCK RESORTS INC CL A CL A CUSIP: 75700L108	82,228.000	1,869,787.94	3,802,222.72
RED VIOLET INC COM USD0.001 WHEN ISSUED CUSIP: 75704L104	10,587.000	406,713.37	383,249.40
REGENERON PHARMACEUTICALS INC COM SEDOL: 2730190	1,361.000	1,260,074.13	969,481.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
REINSURANCE GROUP AMER INC COM NEW STK CUSIP: 759351604	7,022.000	1,004,853.12	1,500,109.86
RESIDEO TECHNOLOGIES INC COM USD0.001 CUSIP: 76118Y104	15,350.000	335,741.34	353,817.50
RH COM CUSIP: 74967X103	1,647.000	527,240.50	648,242.73
RINGCENTRAL INC CL A CL A CUSIP: 76680R206	40,759.000	1,450,889.97	1,426,972.59
RLI CORP COM CUSIP: 749607107	15,672.000	2,090,326.79	2,583,215.76
ROPER TECHNOLOGIES INC SEDOL: 2749602	1,315.000	712,448.65	683,602.75
ROSS STORES INC COM SEDOL: 2746711	4,183.000	602,603.48	632,762.41
RYAN SPECIALTY HOLDINGS INC CL A COM USD0.001 CL A CUSIP: 78351F107	16,462.000	737,997.05	1,056,201.92
S&P GLOBAL INC COM CUSIP: 78409V104	38,012.000	14,400,114.47	18,931,116.36
SCHNEIDER NATL INC WIS CL B CL B CUSIP: 80689H102	88,203.000	2,523,918.02	2,582,583.84
SELECTIVE INS GROUP INC COM CUSIP: 816300107	19,927.000	1,947,268.56	1,863,573.04
SENTINELONE INC CL A COM CL A COM CUSIP: 81730H109	37,430.000	800,101.71	830,946.00
SHAKE SHACK INC CL A CL A CUSIP: 819047101	41,474.000	1,975,284.88	5,383,325.20
SHIFT4 PMTS INC CL A CL A CUSIP: 82452J109	53,781.000	2,483,033.18	5,581,392.18
SI-BONE INC COM CUSIP: 825704109	81,524.000	1,629,276.50	1,142,966.48
SILA REALTY TRUST INC COM USD0.01 CUSIP: 146280508	40,800.000	1,051,376.06	992,256.00
SKECHERS U S A INC CL A CL A ISIN #US8305661055 CUSIP: 830566105	61,309.000	2,549,091.11	4,122,417.16
SMITH A O CORP COM CUSIP: 831865209	18,051.000	1,583,209.89	1,231,258.71

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Corporate Stock - Common</i>			
United States - USD			
SOUTHSTATE CORP COM CUSIP: 840441109	19,872.000	1,648,403.58	1,976,866.56
SPRINKLR INC CL A CL A CUSIP: 85208T107	64,686.000	945,723.66	546,596.70
SPROUT SOCIAL INC COM CL A COM CL A CUSIP: 85209W109	42,865.000	1,006,412.61	1,316,384.15
SPROUTS FMRS MKT INC COM CUSIP: 85208M102	19,137.000	430,857.63	2,431,738.59
SPS COMM INC COM CUSIP: 78463M107	4,937.000	779,975.70	908,358.63
STARBUCKS CORP COM SEDOL: 2842255	14,277.000	1,386,719.47	1,302,776.25
STEELCASE INC CL A COM CUSIP: 858155203	84,804.000	987,448.43	1,002,383.28
STERLING INFRASTRUCTURE INC COM STK USD0.01 CUSIP: 859241101	2,174.000	401,031.91	366,210.30
STRIDE INC COM USD CUSIP: 86333M108	9,652.000	368,026.53	1,003,132.36
SYNOPTIS INC COM SEDOL: 2867719	1,894.000	949,518.30	919,271.84
T-MOBILE US INC COM SEDOL: B94Q9V0	14,603.000	3,305,096.14	3,223,320.19
TAKE-TWO INTERACTIVE SOFTWARE INC COM STK USD0.01 SEDOL: 2122117	2,130.000	344,613.82	392,090.40
TAYLOR MORRISON HOME CORP COM USD0.00001 CUSIP: 87724P106	19,826.000	674,284.75	1,213,549.46
TECHNIPFMC PLC COM USD1 CUSIP: G87110105	13,187.000	401,193.38	381,631.78
TELEFLEX INC COM CUSIP: 879369106	3,779.000	899,293.86	672,586.42
TENABLE HLDGS INC COM CUSIP: 88025T102	80,678.000	2,840,884.36	3,177,099.64
TENET HEALTHCARE CORP COM NEW . CUSIP: 88033G407	12,167.000	1,160,713.50	1,535,840.41
TERADATA CORP DEL COM STK CUSIP: 88076W103	22,497.000	907,566.06	700,781.55

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<i>Corporate Stock - Common</i>			
United States - USD			
TERADYNE INC COM CUSIP: 880770102	5,165.000	547,568.34	650,376.80
TESLA INC COM USD0.001 SEDOL: B616C79	18,502.000	4,979,123.87	7,471,847.68
TEXAS INSTRUMENTS INC COM SEDOL: 2885409	11,361.000	2,345,421.02	2,130,301.11
TEXAS ROADHOUSE INC COMMON STOCK CUSIP: 882681109	3,002.000	318,104.45	541,650.86
THE COOPER COMPANIES, INC. CUSIP: 216648501	16,877.000	1,456,949.77	1,551,502.61
THE TRADE DESK INC COM CL A COM CL A SEDOL: BD8FDD1	5,644.000	675,575.69	663,339.32
THERMO FISHER SCIENTIFIC INC COM USD1 CUSIP: 883556102	41,121.000	22,500,251.90	21,392,377.83
THRYV HLDGS INC COM NEW COM NEW CUSIP: 886029206	77,778.000	1,301,437.88	1,151,114.40
TJX COS INC COM NEW CUSIP: 872540109	142,365.000	11,151,812.80	17,199,115.65
TOAST INC COM USD0.000001 CLASS A CUSIP: 888787108	20,915.000	493,472.69	762,351.75
TOLL BROS INC COM CUSIP: 889478103	11,980.000	878,679.09	1,508,881.00
TRADEWEB MKTS INC CL A CL A CUSIP: 892672106	20,012.000	1,436,941.93	2,619,971.04
TRANSMEDICS GROUP INC COM CUSIP: 89377M109	39,653.000	1,559,061.38	2,472,364.55
TRI POINTE HOMES INC CUSIP: 87265H109	48,441.000	820,224.17	1,756,470.66
TYLER TECHNOLOGIES INC COM STK CUSIP: 902252105	1,974.000	716,299.02	1,138,287.36
UIPATH INC CL A CL A CUSIP: 90364P105	25,613.000	388,057.44	325,541.23
UNITED THERAPEUTICS CORP DEL COM STK CUSIP: 91307C102	1,572.000	287,484.20	554,664.48
UNIVERSAL DISPLAY CORP COM CUSIP: 91347P105	3,270.000	536,460.94	478,074.00

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<i>Corporate Stock - Common</i>			
United States - USD			
UNVL HEALTH SERVICES INC CL B COM CUSIP: 913903100	8,708.000	1,522,031.57	1,562,389.36
UPWORK INC COM CUSIP: 91688F104	108,200.000	1,304,354.15	1,769,070.00
VALVOLINE INC COM CUSIP: 92047W101	51,136.000	1,736,840.74	1,850,100.48
VERISIGN INC COM CUSIP: 92343E102	50,736.000	9,269,179.32	10,500,322.56
VERISK ANALYTICS INC COM USD0.001 SEDOL: B4P9W92	54,941.000	10,679,692.59	15,132,399.63
VERTEX INC CL A CL A CUSIP: 92538J106	55,257.000	1,591,405.25	2,947,960.95
VERTEX PHARMACEUTICALS INC COM SEDOL: 2931034	3,218.000	1,530,842.68	1,295,888.60
VERTIV HOLDINGS LLC COM USD0.0001 CUSIP: 92537N108	3,900.000	377,678.34	443,079.00
VISA INC COM CL A STK CUSIP: 92826C839	113,278.000	25,607,827.98	35,800,379.12
V2X INC COM USD0.01 CUSIP: 92242T101	43,605.000	2,638,470.15	2,085,627.15
WALKER & DUNLOP INC COM . CUSIP: 93148P102	84,266.000	8,623,156.66	8,191,497.86
WARNER BROS DISCOVERY INC SEDOL: BM8JYX3	30,992.000	238,422.86	327,585.44
WATTS WTR TECHNOLOGIES INC CUSIP: 942749102	1,600.000	270,036.96	325,280.00
WESTAMERICA BANCORPORATION COM CUSIP: 957090103	17,113.000	1,051,863.84	897,747.98
WEX INC COM CUSIP: 96208T104	10,185.000	1,485,495.05	1,785,634.20
WHITE MOUNTAINS INSURANCE GROUP COM STOCK CUSIP: G9618E107	828.000	1,224,938.75	1,610,509.68
WILEY JOHN & SONS INC CL A CUSIP: 968223206	11,950.000	543,804.54	522,334.50
WINGSTOP INC COM CUSIP: 974155103	13,546.000	1,064,279.93	3,849,773.20

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
Corporate Stock - Common			
United States - USD			
WISDOM TREE INC CUSIP: 97717P104	101,300.000	941,539.20	1,063,650.00
WOODWARD INC COM CUSIP: 980745103	7,790.000	856,337.10	1,296,411.80
WORKDAY INC CL A COM USD0.001 SEDOL: B8K6ZD1	2,673.000	637,660.86	689,714.19
WYNDHAM HOTELS & RESORTS INC COM CUSIP: 98311A105	29,710.000	2,213,027.52	2,994,470.90
XCEL ENERGY INC COM SEDOL: 2614807	7,245.000	467,431.35	489,182.40
XYLEM INC COM CUSIP: 98419M100	89,466.000	10,001,806.75	10,379,845.32
YELP INC COM CUSIP: 985817105	55,331.000	2,047,639.01	2,141,309.70
ZETA GLOBAL HLDGS CORP CL A CL A CUSIP: 98956A105	334,530.000	2,905,385.52	6,018,194.70
ZOETIS INC COM USD0.01 CL 'A' CUSIP: 98978V103	98,431.000	16,038,133.21	16,037,362.83
ZSCALER INC COM SEDOL: BZ00V34	1,898.000	351,193.35	342,418.18
Total United States - USD		2,714,921,938.78	5,005,428,837.89
Total Corporate Stock - Common		2,807,799,481.60	5,107,420,523.92
Value of Interest in Common/Collective Trusts			
International Region - USD			
MFB NT COLLECTIVE EAFE INDEX FUND-NON LENDING CUSIP: 658991526	453,290.700	141,931,744.96	200,201,730.43
Total International Region - USD		141,931,744.96	200,201,730.43
United States - USD			
MFB NT COLLECTIVE AGGREGATE BOND INDEX FUND-NON LENDING CUSIP: COB9989C3	112,100.050	16,942,714.56	16,838,548.51
MFB NT COLLECTIVE GLOBAL REAL ESTATE INDEX FUND - NON LENDING CUSIP: 003999380	71,122.010	15,655,421.23	16,048,681.56

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
MFB NT COLLECTIVE RUSSELL 1000 GROWTH INDEX FUND - NON LENDING CUSIP: 193999117	1,058,200.900	560,124,155.76	1,393,306,670.01
MFB NT COLLECTIVE RUSSELL 1000 VALUE INDEX FUND - NON LENDING CUSIP: 193999109	849,558.520	430,390,202.83	541,965,663.13
MFB NT COLLECTIVE S&P500 INDEX FUND-NON LENDING CUSIP: 658991310	131,438.020	927,943,152.34	2,979,398,131.71
MFO BLACKROCK EMERGING MARKETS INDEX NL FUND F CUSIP: 06739X698	3,788,716.150	88,597,285.07	98,790,773.61
MFO BLACKROCK INSTL LIFEPATH INDEX 2065 NON LENDABLE FD F CUSIP: 09259D464	4,681,971.300	67,194,618.38	79,592,107.51
MFO BLACKROCK LIFEPATH INDEX RETIREMENT NL CL F CUSIP: 06739X540	25,585,944.490	605,695,635.11	678,946,064.39
MFO BLACKROCK LIFEPATH INDEX RETIREMENT 2035 NL CL F CUSIP: 06739X581	11,007,443.730	311,816,390.72	483,367,675.03
MFO BLACKROCK LIFEPATH INDEX RETIREMENT 2045 NL CL F CUSIP: 06739X565	5,580,579.800	188,620,609.92	300,000,250.83
MFO BLACKROCK LIFEPATH INDEX 2030 NL FUND F CUSIP: 06739X599	13,485,505.240	344,028,464.62	524,680,552.37
MFO BLACKROCK LIFEPATH INDEX 2040 NL FUND F CUSIP: 06739X573	7,567,542.520	227,814,684.60	370,314,666.20
MFO BLACKROCK LIFEPATH INDEX 2050 NL FUND F CUSIP: 06739X557	4,882,752.470	179,663,081.20	280,366,670.28
MFO BLACKROCK LIFEPATH INDEX 2055 NON LENDING FD F CUSIP: 09256V806	6,056,692.880	169,237,097.23	253,772,403.33
MFO BLACKROCK LIFEPATH 2060 NL F CUSIP: 09258C871	6,271,751.590	111,624,683.84	149,619,533.11
MFO BLACKROCK US DEBT INDEX NON LENDABLEFUND F CUSIP: 06739X490	17,637,697.120	239,948,269.77	269,001,337.63
MFO SPRUCEGROVE INTERNATIONAL CIT - CLASS D 2854 CUSIP: 852107507	5,764,074.630	57,482,455.00	67,151,469.44
NT COLLECTIVE EXTENDED EQUITY INDEX FD -NONLENDING CUSIP: 193999125	47,438.640	27,402,847.02	27,826,842.08
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	136,616,242.970	136,616,242.97	136,616,242.97
Total United States - USD		4,706,798,012.17	8,667,604,283.70
Total Value of Interest in Common/Collective Trusts		4,848,729,757.13	8,867,806,014.13

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Registered Investment Companies</i>			
International Region - USD			
MFC VANGUARD INTL EQTY INDEX FDS GLOBAL EX-US REAL ESTATE INDEX FD ETF SHS CUSIP: 922042676	357,000.000	16,597,587.35	14,122,920.00
Total International Region - USD		16,597,587.35	14,122,920.00
United States - USD			
MFO BLACKROCK RUSSELL 2500 INDEX CLASS F CUSIP: 09257C302	5,772,295.850	111,089,800.95	290,701,564.03
MFO VANGUARD FIDUCIARY TR CO RETIREMENT SVGS TR III CUSIP: 92202V500	5,335,510.280	5,335,510.28	5,335,510.28
Total United States - USD		116,425,311.23	296,037,074.31
Total Value of Interest in Registered Investment Com		133,022,898.58	310,159,994.31
<i>Other</i>			
Angola - USD			
ANGOLA (REP OF) 8% SNR MTN 26/11/29 USD1000 SEDOL: BKWCVZ5	250,000.000	230,625.00	223,483.50
Total Angola - USD		230,625.00	223,483.50
Argentina - USD			
ARGENTINA REP AMORTIZING STEP UP 0.125% 07-09-2030 CUSIP: 040114HS2	62,400.000	48,079.20	48,088.56
ARGENTINA REP STEP UP DUE 07-09-2035 CUSIP: 040114HT0	380,000.000	146,494.47	251,999.15
Total Argentina - USD		194,573.67	300,087.71
Azerbaijan - USD			
AZERBAIJAN (REPubL 3.5% SNR 01/09/32 USD150000 SEDOL: BF243X8	400,000.000	353,100.00	339,435.86
Total Azerbaijan - USD		353,100.00	339,435.86

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
Benin - USD			
THOMSON-BRANDT BV 7.96% 13/02/2038 SEDOL: BRBZFN0	200,000.000	191,360.00	188,954.25
Total Benin - USD		191,360.00	188,954.25
Canada - CAD			
FIRST CAP REAL EST UNIT SEDOL: BKSL555	10,400.000	124,089.77	122,642.19
Total Canada - CAD		124,089.77	122,642.19
Canada - USD			
BRITISH COLUMBIA PROV CDA 4.2% 07-06-2033 CUSIP: 11070TAM0	14,000.000	13,988.66	13,306.64
CDP FINL INC NT FLTG RATE 144A 3C7 4.892806% DUE 05-19-2025 BEO CUSIP: 125094BD3	13,100,000.000	13,100,786.00	13,109,394.93
PSP CAP INC GTD FLTG RT 2.87993% DUE 03-03-2025 SEDOL: BP49881	9,400,000.000	9,359,016.00	9,400,880.78
Total Canada - USD		22,473,790.66	22,523,582.35
Chile - USD			
REPUBLIC OF CHILE 2.55% 01-27-2032 CUSIP: 168863DN5	200,000.000	211,364.00	167,294.04
Total Chile - USD		211,364.00	167,294.04
Cote d'Ivoire - USD			
PVTPL IVORY COAST 8.25% T-BOND 01-30-2037 CUSIP: 221625AU0	200,000.000	196,198.00	194,284.00
Total Cote d'Ivoire - USD		196,198.00	194,284.00
Dominican Republic - USD			
DOMINICAN REPUBLIC 5.5% 22/02/2029 SEDOL: 0AXXMSU	200,000.000	188,300.00	193,400.00
DOMINICAN REPUBLIC 5.95% SNR 25/01/2027 USD SEDOL: BYX80W0	100,000.000	100,700.00	99,390.00
Total Dominican Republic - USD		289,000.00	292,790.00

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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>			
Ecuador - USD			
ECUADOR(REP OF) 2.5%-VAR SNR 31/07/40 USD1 SEDOL: BMGR2K2	200,000.000	100,600.00	102,204.00
ECUADOR(REP OF) 5.5%-VAR SNR 31/07/35 USD1 SEDOL: BMGR2G8	229,748.000	121,584.39	130,141.52
Total Ecuador - USD		222,184.39	232,345.52
Egypt - USD			
EGYPT(ARAB REP OF 7.625% SNR MTN 29/05/32 USD SEDOL: BMHWV98	200,000.000	177,000.00	175,655.60
EGYPT(ARAB REP OF 8.5% SNR MTN 31/01/2047 USD SEDOL: BD31H09	200,000.000	161,800.00	155,160.20
EGYPT(ARAB REPUBLIC OF) 8.75% 30/09/2051 SEDOL: BM8SKQ5	200,000.000	156,170.00	157,784.00
Total Egypt - USD		494,970.00	488,599.80
Germany - EUR			
ENBW INTL FINANCE 3.5% GTD SNR 22/07/2031 EUR SEDOL: BSWVTH6	90,000.000	96,633.97	94,869.21
Total Germany - EUR		96,633.97	94,869.21
Guatemala - USD			
GUATEMALA(REPUBLIC 6.6% 6.6% 13/06/2036 SEDOL: BRDVZ92	200,000.000	203,000.00	197,600.00
PVTPL REPUBLIC OF GUATEMALA 6.55% 02-06-2037 CUSIP: 401494AZ2	200,000.000	200,000.00	196,600.00
Total Guatemala - USD		403,000.00	394,200.00
Honduras - USD			
PVTPL HONDURAS (REP OF) 8.625% 11-27-2034 CUSIP: 438180AK7	180,000.000	180,000.00	178,830.00
Total Honduras - USD		180,000.00	178,830.00

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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>			
Hungary - USD			
HUNGARY REP NT 7.625% DUE 03-29-2041 REG SEDOL: B7KFVM2	100,000.000	109,345.23	110,841.50
HUNGARY REP OF 6.125% 22/05/2028 SEDOL: BNNT8Q6	200,000.000	207,640.00	203,336.40
Total Hungary - USD		316,985.23	314,177.90
Jordan - USD			
JORDAN(KINGDOM OF) 5.85% SNR 07/07/2030 USD SEDOL: BMHKDP2	200,000.000	186,900.00	182,654.80
Total Jordan - USD		186,900.00	182,654.80
Kazakhstan - USD			
REPUBLIC OF KAZAKHSTAN 09/04/2035 4.714%04-09-2035 CUSIP: YU2492616	200,000.000	200,000.00	190,986.04
Total Kazakhstan - USD		200,000.00	190,986.04
Mexico - USD			
PETROLEOS MEXICANO 6.375% BDS 23/01/45 SEDOL: BRJ6RJ5	60,000.000	59,400.00	40,146.00
UNITED MEXICAN STS BDS 2.659% DUE 05-24-2031/11-24-2020 REG CUSIP: 91087BAM2	400,000.000	356,400.00	324,535.44
UNITED MEXICAN STS GLOBAL NT 3.771% 05-24-2061 CUSIP: 91087BAN0	200,000.000	200,000.00	113,189.09
UNITED MEXICAN STS 3.75% 01-11-2028 CUSIP: 91087BAE0	321,000.000	319,622.91	304,750.01
Total Mexico - USD		935,422.91	782,620.54
Montenegro - USD			
MONTENEGRO GOVERNMENT INTL BD 7.25% 12/03/2031 7.25% 03-12-2031 CUSIP: 857305AA4	200,000.000	200,000.00	205,000.00
Total Montenegro - USD		200,000.00	205,000.00

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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>			
Multi-National Agencies Region - EUR			
EURO INV BANK 1.5% SNR 15/11/2047 EUR1000 SEDOL: BYV3W76	35,000.000	29,099.01	27,230.70
EUROPEAN UNION 0.3% SNR 04/11/50 EUR1000'7 SEDOL: BN0T9T9	10,000.000	5,651.58	5,195.82
EUROPEAN UNION 0.4% NTS 04/02/2037 EUR1'22 SEDOL: BNYNGY1	70,000.000	71,282.88	53,980.52
EUROPEAN UNION 1.125% NTS 04/06/37 EUR1000 SEDOL: BMFD148	70,000.000	61,703.75	59,000.71
EUROPEAN UNION 2.875% NTS 06/12/27 EUR1'3' SEDOL: BNTCFX5	30,000.000	32,194.28	31,563.95
Total Multi-National Agencies Region - EUR		199,931.50	176,971.70
Multi-National Agencies Region - USD			
EUROPEAN BANK FOR REC DEV 1.5% MTN DUE 02-13-2025 BEO CUSIP: 29874QEE0	14,000.000	14,047.23	13,953.11
INTER AMERN DEV BK GLOBAL MEDIUM TERM BKTRANCHE # TR 00093 1.125 DUE 07-20-2028 CUSIP: 4581X0DX3	18,000.000	17,868.78	16,101.62
INTERNATIONAL BK FOR RECON & DEV BULLET NT FLTG VAR RT DUE 09-18-2025 REG CUSIP: 459058JJ3	16,575,000.000	16,606,824.00	16,598,204.83
INTERNATIONAL BK FOR RECON & DEV NT .75%DUE 11-24-2027 REG CUSIP: 459058JN4	18,000.000	17,975.52	16,249.50
INTL BK FOR RECON 3.125% DUE 11-20-2025 CUSIP: 45905U6L3	11,000.000	11,261.81	10,872.82
PVTPL NORDIC INVESTMENT BANK FLTG 10-04-2027 CUSIP: 65562YAL2	16,400,000.000	16,400,000.00	16,389,504.00
Total Multi-National Agencies Region - USD		33,067,977.34	33,044,885.88
Netherlands - USD			
BNG BK N V MEDIUM VAR RT 6.30483% DUE 08-05-2026 SEDOL: BMX6RM9	8,500,000.000	8,606,335.00	8,589,282.39
Total Netherlands - USD		8,606,335.00	8,589,282.39
Nigeria - USD			
NIGERIA FED GOVT GLOBAL NT 144A 10.375% 12-09-2034 CUSIP: 65412AFD9	200,000.000	200,000.00	204,027.20

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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>			
Nigeria - USD			
NIGERIA FED REP OF 6.13% SNR MTN 28/09/28 USD SEDOL: BP6QFK1	225,000.000	202,863.97	203,655.15
Total Nigeria - USD		402,863.97	407,682.35
Pakistan - USD			
PAKISTAN(REP OF) 6% SNR MTN 08/04/2026 USD SEDOL: BNYK8C4	200,000.000	153,500.00	187,943.20
Total Pakistan - USD		153,500.00	187,943.20
Panama - USD			
PVTPL BANCO NACIONAL DE PANAMA SR NT 2.5%08-11-2030 CUSIP: 059626AC5	200,000.000	199,824.00	158,826.86
Total Panama - USD		199,824.00	158,826.86
Peru - USD			
PERU REP US\$ GLOBAL BD 5.625% DUE 11-18-2050 REG CUSIP: 715638BM3	6,000.000	6,922.68	5,613.00
Total Peru - USD		6,922.68	5,613.00
Philippines - USD			
PHILIPPINES REP GLOBAL BD 3.95% DUE 01-20-2040 CUSIP: 718286BZ9	200,000.000	162,880.00	166,295.03
PVTPL ROP SUKUK TRUST 5.045% 06-06-2029 CUSIP: 74969WAA1	200,000.000	200,000.00	199,216.00
Total Philippines - USD		362,880.00	365,511.03
Poland - USD			
REPUBLIC OF POLAND 5.5% 03-18-2054 CUSIP: 731011AZ5	100,000.000	102,487.00	92,172.30
Total Poland - USD		102,487.00	92,172.30

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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>			
Qatar - USD			
QATAR(STATE OF) 5.103% SNR 23/04/2048 USD SEDOL: BFYY518	200,000.000	192,480.00	189,750.00
Total Qatar - USD		192,480.00	189,750.00
Romania - USD			
PVTPL ROMANIA 5.75% 03-24-2035 CUSIP: 77586RAV2	200,000.000	198,586.00	178,457.60
ROMANIA(REP OF) 6% SNR EMTN 25/05/2034 USD SEDOL: BMBVXH3	160,000.000	155,490.00	148,800.00
Total Romania - USD		354,076.00	327,257.60
Saudi Arabia - USD			
PVTPL SAUDI ARABIA (KINGDOM OF) 5.75% 01-16-2054 CUSIP: 80413TBH1	200,000.000	193,300.00	186,723.80
Total Saudi Arabia - USD		193,300.00	186,723.80
Serbia - USD			
PVTPL TELECOMMUNICATIONS CO TE 7.0% 10-28-2029 CUSIP: 87945BAA8	200,000.000	200,000.00	199,650.00
Total Serbia - USD		200,000.00	199,650.00
South Africa - USD			
PVTPL SOUTH AFRICA(REPUBLIC OF) 7.1% 11-19-2036 CUSIP: 836205BF0	200,000.000	200,000.00	194,941.64
REPUBLIC OF SOUTH AFRICA 7.3% DUE 04-20-2052 REG CUSIP: 836205BE3	200,000.000	178,800.00	181,257.00
Total South Africa - USD		378,800.00	376,198.64
Spain - EUR			
SPAIN(KINGDOM OF) 2.35% SNR 30/07/33 EUR1000 SEDOL: BYXQMJ5	90,000.000	90,392.44	89,215.63
Total Spain - EUR		90,392.44	89,215.63

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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>			
Sweden - USD			
SWEDISH EXPORT CREDIT FLTG RT 05-05-2027 CUSIP: 01021NAC6	8,800,000.000	8,935,256.00	8,929,627.26
Total Sweden - USD		8,935,256.00	8,929,627.26
Turkey - USD			
TURKEY REP BD 4.875% DUE 04-16-2043 REG CUSIP: 900123CB4	200,000.000	129,000.00	138,986.20
Total Turkey - USD		129,000.00	138,986.20
United Arab Emirates - USD			
EMIRATE OF ABU DHA 2.7% SNR MTN 02/09/2070 USD SEDOL: BMZMR03	200,000.000	116,000.00	109,120.00
EMIRATE OF ABU DHA 3.875% SNR MTN 16/04/50 USD SEDOL: BLGVPM0	200,000.000	161,500.00	152,945.20
EMIRATE OF ABU 1.625% 02/06/2028 SEDOL: BN0Z7F9	200,000.000	177,660.00	179,709.20
Total United Arab Emirates - USD		455,160.00	441,774.40
United States - USD			
#RERORG/OUTFRONT MEDIA INC REVERSE STOCK SPLIT OUTFRONT MEDIA 241GAR4 01-17-2025 CUSIP: 69007J106	115,666.600	1,854,264.33	2,051,925.48
ALEXANDRIA REAL ESTATE EQUITIES INC COM CUSIP: 015271109	6,700.000	663,459.46	653,585.00
AMERICAN HEALTHCARE REIT INC COM CUSIP: 398182303	23,000.000	337,766.96	653,660.00
AMERICAN HOMES 4 RENT COMMON STOCK CUSIP: 02665T306	37,000.000	1,245,838.56	1,384,540.00
AMERICAN TOWER CORP CUSIP: 03027X100	82,792.000	17,550,939.56	15,184,880.72
AMERICOLD RLTY TR INC COM CUSIP: 03064D108	62,200.000	1,659,966.25	1,331,080.00
ARMADA HOFFLER PPTYS INC REIT CUSIP: 04208T108	43,223.000	511,133.37	442,171.29
AVALONBAY CMNTYS REIT CUSIP: 053484101	6,580.000	1,319,274.47	1,447,402.60

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
BRIXMOR PPTY GROUP INC COM CUSIP: 11120U105	57,865.000	1,388,366.94	1,610,961.60
CALIFORNIA ST 7.3% 10-01-2039 BEO TAXABLE CUSIP: 13063A7D0	30,000.000	40,289.40	34,158.18
CAMDEN PPTY TR SH BEN INT CUSIP: 133131102	14,800.000	1,595,656.96	1,717,392.00
CROWN CASTLE INC COM CUSIP: 22822V101	12,750.000	1,513,838.76	1,157,190.00
CUBESMART CUSIP: 229663109	21,871.000	926,017.56	937,172.35
DIGITAL RLTY TR INC COM CUSIP: 253868103	7,800.000	873,708.19	1,383,174.00
EASTGROUP PPTYS INC REIT CUSIP: 277276101	10,564.000	1,758,652.30	1,695,416.36
EPR PPTYS COM SH BEN INT COM SH BEN INT CUSIP: 26884U109	21,305.000	983,039.98	943,385.40
EQTY LIFESTYLE PPTYS INC REIT CUSIP: 29472R108	32,760.000	2,198,856.00	2,181,816.00
EQUINIX INC COM PAR \$0.001 CUSIP: 29444U700	2,950.000	2,207,040.44	2,781,525.50
EXTRA SPACE STORAGE INC COM CUSIP: 30225T102	4,000.000	480,473.41	598,400.00
FUT MAR 25 IMM EMINI NSDQ CUSIP: 999599GH0	1.000	434,735.00	424,530.00
FUT MAR 25 IMM EMINI NSDQ CUSIP: 999599GH0	-1.000	-434,735.00	-424,530.00
HEALTHCARE REALTY TRUST INC COM USD0.01 CL A CUSIP: 42226K105	62,645.000	956,414.80	1,061,832.75
HIGHWOODS PPTYS INC COM CUSIP: 431284108	14,000.000	314,566.81	428,120.00
INVENTRUST PPTYS CORP COM USD0.001 CUSIP: 46124J201	23,000.000	578,583.89	692,990.00
INVITATION HOMES INC COM CUSIP: 46187W107	36,635.000	1,222,174.05	1,171,220.95
NNN REIT INC CUSIP: 637417106	24,335.000	957,031.23	994,084.75

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Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Other</i>			
United States - USD			
OMEGA HEALTHCARE INVS INC REIT CUSIP: 681936100	10,964.000	413,780.26	414,987.40
PARK HOTELS & RESORTS INC COM CUSIP: 700517105	76,361.000	1,204,291.52	1,074,399.27
PROLOGIS INC COM CUSIP: 74340W103	18,300.000	2,118,099.31	1,934,310.00
PUB STORAGE COM CUSIP: 74460D109	5,410.000	1,562,875.47	1,619,970.40
REXFORD INDL RLTY INC COM CUSIP: 76169C100	64,767.000	3,286,743.94	2,503,892.22
RLJ LODGING TR L P COM REIT CUSIP: 74965L101	38,382.000	408,791.33	391,880.22
SBA COMMUNICATIONS CORP CUSIP: 78410G104	105,316.000	24,402,596.71	21,463,400.80
SUMMIT HOTEL PROPERTIES INC COM CUSIP: 866082100	282,462.000	1,835,508.18	1,934,864.70
SUN COMMUNITIES INC COM CUSIP: 866674104	10,990.000	1,546,643.92	1,351,440.30
TX NAT GAS SECURITIZATION FIN CORP CUSIP: 88258MAB1	85,000.000	85,000.00	83,706.78
VENTAS INC REIT CUSIP: 92276F100	31,000.000	1,469,493.86	1,825,590.00
VICI PPTYS INC COM CUSIP: 925652109	22,890.000	719,732.62	668,616.90
WELLTOWER INC COM REIT CUSIP: 95040Q104	138,792.000	17,357,184.27	17,491,955.76
Total United States - USD		99,548,095.07	95,297,099.68
Uruguay - USD			
REPUBLICA ORIENTAL DEL URUGUAY SR NT REG CUSIP: 760942BA9	200,000.000	194,180.00	183,369.12
Total Uruguay - USD		194,180.00	183,369.12
Uzbekistan - USD			
PVTPL THE REPUBLIC OF UZBEKISTAN 7.85% CUSIP: 91822QVX2	200,000.000	197,776.00	206,516.20

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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>			
Uzbekistan - USD			
Total Uzbekistan - USD		197,776.00	206,516.20
CAD - Canadian dollar	0.000	0.00	0.00
CHF - Swiss franc	0.000	0.00	0.00
DKK - Danish krone	0.000	0.00	0.00
EUR - Euro	0.000	0.00	0.00
GBP - British pound sterling	0.000	0.00	0.00
SEK - Swedish krona	0.000	0.00	0.00
USD - United States dollar	0.000	0.00	0.00
Total - all currencies		0.00	0.00
Total Other		181,471,434.60	177,011,894.95
<i>Other Liabilities</i>			
Pending foreign exchange sales: Euro	0.000	-2,629,835.53	-2,572,622.66
Pending foreign exchange sales: United States dollar	0.000	-1,367,085.15	-1,367,085.15
Pending trade purchases: Japanese yen	0.000	-23,434.98	-23,525.88
Total - all currencies		-4,020,355.66	-3,963,233.69
Total Other Liabilities		-4,020,355.66	-3,963,233.69

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Payable Other</i>			
United States - USD			
INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 999899537	0.000	0.00	0.00
INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 994996916	0.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Payable Other		0.00	0.00
Total		9,659,318,696.86	16,144,948,304.38

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	9,070,592.950	9,070,592.95	9,070,592.95
Total United States - USD		9,070,592.95	9,070,592.95
Total Value of Interest in Common/Collective Trusts		9,070,592.95	9,070,592.95
Total		9,070,592.95	9,070,592.95

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◆ Schedule of Assets Held for Investment Purposes

Security Description / Asset ID	Shares/Par Value	Historical Cost	Current Value
<i>Value of Interest in Common/Collective Trusts</i>			
United States - USD			
MFO BLACKROCK LIFEPATH INDEX RETIREMENT NL CL F CUSIP: 06739X540	1,668,370.430	27,758,882.12	44,271,710.89
NT COLLECTIVE GOVT SHORT TERM INVT FD CUSIP: 66586U445	3,865.420	3,865.42	3,865.42
Total United States - USD		27,762,747.54	44,275,576.31
Total Value of Interest in Common/Collective Trusts		27,762,747.54	44,275,576.31
<i>Payable Other</i>			
United States - USD			
AUDITING EXPENSE ACCRUAL CUSIP: 999899545	0.000	0.00	0.00
INVESTMENT MANAGEMENT EXPENSE ACCRUAL CUSIP: 999899537	0.000	0.00	0.00
LEGAL FEE CUSIP: 999899677	0.000	0.00	0.00
RECORDKEEPING EXPENSE ACCRUAL CUSIP: 999899529	0.000	0.00	0.00
TRUST/CUSTODY EXPENSE ACCRUAL CUSIP: 999899511	0.000	0.00	0.00
Total United States - USD		0.00	0.00
Total Payable Other		0.00	0.00
Total		27,762,747.54	44,275,576.31

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